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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/10/2015 TO 30/10/2015

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/30	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/30	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2025	05/11/2015			Bond Future	123.6389	123.6389	123.7647	123.7647	0.102	0.0000	0.0000	617
2015/10/30	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2025	05/11/2015	123.01	Call	Bond Future	628.8900	0.6289	754.6700	0.7547	20.000	0	0	0
2015/10/30	2025	05/11/2015	122.99	Call	Bond Future	648.8900	0.6489	774.6700	0.7747	19.384	0	0	0
2015/10/30	2025	05/11/2015	123.00	Call	Bond Future	638.8900	0.6389	764.6700	0.7647	19.687	0	0	0
2015/10/30	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2025	04/02/2016	126.01	Put	Bond Future	1,548.3400	1.5483	1,422.5200	1.4225	(8.126)	0	0	0
2015/10/30	2025	04/02/2016			Bond Future	124.4617	124.4617	124.5875	124.5875	0.101	0.0000	0.0000	300
2015/10/30	2025	04/02/2016	126.00	Put	Bond Future	1,538.3400	1.5383	1,412.5200	1.4125	(8.179)	0	0	0
2015/10/30	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2025	04/02/2016	125.99	Put	Bond Future	1,528.3400	1.5283	1,402.5200	1.4025	(8.232)	0	0	0
2015/10/30	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2030	05/11/2015			Bond Future	8.8002	95.7743	8.7444	96.2037	(0.635)	0.0000	0.0000	7,875
2015/10/30	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2030	05/11/2015	8.49	Put	Bond Future	2,419.8700	2.4199	1,990.5200	1.9905	(17.743)	0	0	0
2015/10/30	2030	05/11/2015	8.51	Put	Bond Future	2,261.2400	2.2612	1,831.8900	1.8319	(18.987)	0	0	0
2015/10/30	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2030	05/11/2015	8.50	Put	Bond Future	2,340.5100	2.3405	1,911.1600	1.9112	(18.344)	0	0	0
2015/10/30	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2030	04/02/2016			Bond Future	8.8646	93.3425	8.8071	93.7773	(0.648)	0.0000	0.0000	4,829
2015/10/30	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2030	04/02/2016	8.74	Put	Bond Future	946.1900	0.9462	511.3700	0.5114	(45.955)	0	0	0
2015/10/30	2030	04/02/2016	8.76	Put	Bond Future	793.4100	0.7934	358.5900	0.3586	(54.804)	0	0	0
2015/10/30	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2030	04/02/2016	8.75	Put	Bond Future	869.7500	0.8697	434.9300	0.4349	(49.994)	0	0	0
2015/10/30	2032	05/11/2015			Bond Future	8.9052	95.3157	8.8493	95.7745	(0.627)	0.0000	0.0000	2,874
2015/10/30	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2032	05/11/2015	7.99	Put	Bond Future	7,947.3700	7.9474	7,488.5200	7.4885	(5.774)	0	0	0
2015/10/30	2032	05/11/2015	8.01	Put	Bond Future	7,763.5300	7.7635	7,304.6800	7.3047	(5.910)	0	0	0
2015/10/30	2032	05/11/2015	8.00	Put	Bond Future	7,855.3900	7.8554	7,396.5400	7.3965	(5.841)	0	0	0
2015/10/30	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2032	04/02/2016			Bond Future	8.9694	96.8827	8.9120	97.3476	(0.640)	0.0000	0.0000	108
2015/10/30	2032	04/02/2016	8.69	Put	Bond Future	2,294.6300	2.2946	1,829.7200	1.8297	(20.261)	0	0	0
2015/10/30	2032	04/02/2016	8.71	Put	Bond Future	2,127.6900	2.1277	1,662.7800	1.6628	(21.850)	0	0	0

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2015/10/30	2032	04/02/2016	8.70	Put	Bond Future	2,211.1100	2.2111	1,746.2000	1.7462	(21.026)	0	0	0
2015/10/30	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2032	05/05/2016			Bond Future	9.0229	94.4277	8.9638	94.8999	(0.655)	0.0000	0.0000	0
2015/10/30	2032	05/05/2016	8.99	Put	Bond Future	262.2600	0.2623	0.0000	0.0000	(100.000)	0	0	0
2015/10/30	2032	05/05/2016	9.01	Put	Bond Future	102.5600	0.1026	0.0000	0.0000	(100.000)	0	0	0
2015/10/30	2032	05/05/2016	9.00	Put	Bond Future	182.3600	0.1824	0.0000	0.0000	(100.000)	0	0	0
2015/10/30	2032	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	369.6000	0.3696	100.000	0	0	0
2015/10/30	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	209.9000	0.2099	100.000	0	0	0
2015/10/30	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	289.8000	0.2898	100.000	0	0	0
2015/10/30	2033	05/11/2015	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2033	05/11/2015			Bond Future	102.9979	102.9979	103.0168	103.0168	0.018	0.0000	0.0000	0
2015/10/30	2033	05/11/2015	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2033	05/11/2015	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2033	05/11/2015	102.40	Call	Bond Future	597.9100	0.5979	616.7900	0.6168	3.158	0	0	0
2015/10/30	2033	05/11/2015	102.41	Call	Bond Future	587.9100	0.5879	606.7900	0.6068	3.211	0	0	0
2015/10/30	2033	05/11/2015	102.39	Call	Bond Future	607.9100	0.6079	626.7900	0.6268	3.106	0	0	0
2015/10/30	2033	04/02/2016	102.40	Call	Bond Future	2,299.7600	2.2998	2,317.2700	2.3173	0.761	0	0	0
2015/10/30	2033	04/02/2016			Bond Future	104.6998	104.6998	104.7173	104.7173	0.017	0.0000	0.0000	0
2015/10/30	2033	04/02/2016	102.41	Call	Bond Future	2,289.7600	2.2898	2,307.2700	2.3073	0.765	0	0	0
2015/10/30	2033	04/02/2016	102.39	Call	Bond Future	2,309.7600	2.3098	2,327.2700	2.3273	0.758	0	0	0
2015/10/30	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2033	05/05/2016			Bond Future	105.5589	105.5589	105.5760	105.5760	0.016	0.0000	0.0000	0
2015/10/30	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2033	05/05/2016	102.40	Call	Bond Future	3,158.9400	3.1589	3,176.0100	3.1760	0.540	0	0	0
2015/10/30	2033	05/05/2016	102.41	Call	Bond Future	3,148.9400	3.1489	3,166.0100	3.1660	0.542	0	0	0
2015/10/30	2033	05/05/2016	102.39	Call	Bond Future	3,168.9400	3.1689	3,186.0100	3.1860	0.539	0	0	0
2015/10/30	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2037	05/11/2015	7.99	Put	Bond Future	10,727.8400	10.7278	10,182.4100	10.1824	(5.084)	0	0	0
2015/10/30	2037	05/11/2015	8.01	Put	Bond Future	10,517.2500	10.5172	9,971.8200	9.9718	(5.186)	0	0	0
2015/10/30	2037	05/11/2015			Bond Future	9.0951	96.7802	9.0343	97.3256	(0.669)	0.0000	0.0000	11,858
2015/10/30	2037	05/11/2015	8.00	Put	Bond Future	10,622.4600	10.6225	10,077.0300	10.0770	(5.135)	0	0	0
2015/10/30	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2037	04/02/2016	8.75	Put	Bond Future	3,708.4200	3.7084	3,155.6100	3.1556	(14.907)	0	0	0
2015/10/30	2037	04/02/2016			Bond Future	9.1585	94.1144	9.0960	94.6672	(0.682)	0.0000	0.0000	40,258
2015/10/30	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2037	04/02/2016	8.74	Put	Bond Future	3,802.0400	3.8020	3,249.2300	3.2492	(14.540)	0	0	0
2015/10/30	2037	04/02/2016	8.76	Put	Bond Future	3,614.9300	3.6149	3,062.1200	3.0621	(15.292)	0	0	0

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2015/10/30	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2037	05/05/2016	9.00	Put	Bond Future	1,884.0700	1.8841	1,322.3900	1.3224	(29.812)	0	0	0
2015/10/30	2037	05/05/2016			Bond Future	9.2131	95.7684	9.1488	96.3301	(0.697)	0.0000	0.0000	0
2015/10/30	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2037	05/05/2016	8.99	Put	Bond Future	1,973.9500	1.9740	1,412.2700	1.4123	(28.455)	0	0	0
2015/10/30	2037	05/05/2016	9.01	Put	Bond Future	1,794.3200	1.7943	1,232.6400	1.2326	(31.303)	0	0	0
2015/10/30	2038	05/11/2015			Bond Future	128.0030	128.0030	128.0267	128.0267	0.019	0.0000	0.0000	3,624
2015/10/30	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2038	05/11/2015	133.99	Put	Bond Future	5,987.0200	5.9870	5,963.2800	5.9633	(0.397)	0	0	0
2015/10/30	2038	05/11/2015	134.01	Put	Bond Future	6,007.0200	6.0070	5,983.2800	5.9833	(0.395)	0	0	0
2015/10/30	2038	05/11/2015	134.00	Put	Bond Future	5,997.0200	5.9970	5,973.2800	5.9733	(0.396)	0	0	0
2015/10/30	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2038	04/02/2016			Bond Future	128.7455	128.7455	128.7672	128.7672	0.017	0.0000	0.0000	4,926
2015/10/30	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2038	04/02/2016	130.99	Put	Bond Future	2,244.5200	2.2445	2,222.7600	2.2228	(0.969)	0	0	0
2015/10/30	2038	04/02/2016	131.01	Put	Bond Future	2,264.5200	2.2645	2,242.7600	2.2428	(0.961)	0	0	0
2015/10/30	2038	04/02/2016	131.00	Put	Bond Future	2,254.5200	2.2545	2,232.7600	2.2328	(0.965)	0	0	0
2015/10/30	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2044	05/11/2015			Bond Future	9.1749	98.1378	9.1141	98.7290	(0.663)	0.0000	0.0000	13,714
2015/10/30	2044	05/11/2015	8.24	Put	Bond Future	9,821.2500	9.8213	9,230.0300	9.2300	(6.020)	0	0	0
2015/10/30	2044	05/11/2015	8.26	Put	Bond Future	9,593.6900	9.5937	9,002.4700	9.0025	(6.163)	0	0	0
2015/10/30	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2044	05/11/2015	8.25	Put	Bond Future	9,707.3600	9.7074	9,116.1400	9.1161	(6.090)	0	0	0
2015/10/30	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2044	04/02/2016	8.99	Put	Bond Future	2,401.1100	2.4011	1,801.8200	1.8018	(24.959)	0	0	0
2015/10/30	2044	04/02/2016			Bond Future	9.2362	95.3692	9.1737	95.9685	(0.676)	0.0000	0.0000	5,182
2015/10/30	2044	04/02/2016	9.01	Put	Bond Future	2,202.1900	2.2022	1,602.9000	1.6029	(27.213)	0	0	0
2015/10/30	2044	04/02/2016	9.00	Put	Bond Future	2,301.5600	2.3016	1,702.2700	1.7023	(26.038)	0	0	0
2015/10/30	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2044	05/05/2016	8.99	Put	Bond Future	2,898.2600	2.8983	2,289.2400	2.2892	(21.013)	0	0	0
2015/10/30	2044	05/05/2016			Bond Future	9.2889	97.0452	9.2249	97.6543	(0.690)	0.0000	0.0000	0
2015/10/30	2044	05/05/2016	9.01	Put	Bond Future	2,699.7000	2.6997	2,090.6800	2.0907	(22.559)	0	0	0
2015/10/30	2044	05/05/2016	9.00	Put	Bond Future	2,798.8900	2.7989	2,189.8700	2.1899	(21.759)	0	0	0
2015/10/30	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2046	05/11/2015			Bond Future	127.3308	127.3308	127.3546	127.3546	0.019	0.0000	0.0000	958
2015/10/30	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/30	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2046	05/11/2015	132.99	Put	Bond Future	5,659.2500	5.6592	5,635.4200	5.6354	(0.421)	0	0	0
2015/10/30	2046	05/11/2015	133.01	Put	Bond Future	5,679.2500	5.6792	5,655.4200	5.6554	(0.420)	0	0	0
2015/10/30	2046	05/11/2015	133.00	Put	Bond Future	5,669.2500	5.6692	5,645.4200	5.6454	(0.420)	0	0	0
2015/10/30	2046	04/02/2016	127.99	Call	Bond Future	1,444.8200	1.4448	1,466.8200	1.4668	1.523	0	0	0
2015/10/30	2046	04/02/2016			Bond Future	129.4348	129.4348	129.4568	129.4568	0.017	0.0000	0.0000	6,385
2015/10/30	2046	04/02/2016	128.00	Call	Bond Future	1,434.8200	1.4348	1,456.8200	1.4568	1.533	0	0	0
2015/10/30	2046	04/02/2016	128.01	Call	Bond Future	1,424.8200	1.4248	1,446.8200	1.4468	1.544	0	0	0
2015/10/30	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2050	05/11/2015			Bond Future	135.2023	135.2023	135.2278	135.2278	0.019	0.0000	0.0000	790
2015/10/30	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2050	05/11/2015	144.99	Put	Bond Future	9,787.7100	9.7877	9,762.2400	9.7622	(0.260)	0	0	0
2015/10/30	2050	05/11/2015	145.01	Put	Bond Future	9,807.7100	9.8077	9,782.2400	9.7822	(0.260)	0	0	0
2015/10/30	2050	05/11/2015	145.00	Put	Bond Future	9,797.7100	9.7977	9,772.2400	9.7722	(0.260)	0	0	0
2015/10/30	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2050	04/02/2016			Bond Future	135.9075	135.9075	135.9311	135.9311	0.017	0.0000	0.0000	5,946
2015/10/30	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2050	04/02/2016	137.99	Put	Bond Future	2,082.5100	2.0825	2,058.8500	2.0588	(1.136)	0	0	0
2015/10/30	2050	04/02/2016	138.01	Put	Bond Future	2,102.5100	2.1025	2,078.8500	2.0788	(1.125)	0	0	0
2015/10/30	2050	04/02/2016	138.00	Put	Bond Future	2,092.5100	2.0925	2,068.8500	2.0688	(1.131)	0	0	0
2015/10/30	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	AL37	05/11/2015			Index Future	467.8370	467.8370	468.3690	468.3690	0.114	0.0000	0.0000	1
2015/10/30	AL37	04/02/2016			Index Future	475.5280	475.5280	476.0620	476.0620	0.112	0.0000	0.0000	2
2015/10/30	AL7T	05/11/2015			Index Future	547.9420	547.9420	549.5960	549.5960	0.302	0.0000	0.0000	1
2015/10/30	AL7T	04/02/2016			Index Future	556.9500	556.9500	558.6230	558.6230	0.300	0.0000	0.0000	1
2015/10/30	ALBI	05/11/2015			Index Future	498.8790	498.8790	500.7550	500.7550	0.376	0.0000	0.0000	227
2015/10/30	ALBI	04/02/2016			Index Future	507.0810	507.0810	508.9790	508.9790	0.374	0.0000	0.0000	378
2015/10/30	ALBI	05/05/2016			Index Future	515.9830	515.9830	517.9110	517.9110	0.374	0.0000	0.0000	0
2015/10/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/10/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/30	EL28	05/11/2015	126.99	Put	Bond Future	833.6300	0.8336	809.1200	0.8091	(2.940)	0	0	0
2015/10/30	EL28	05/11/2015			Bond Future	126.1564	126.1564	126.1809	126.1809	0.019	0.0000	0.0000	0
2015/10/30	EL28	05/11/2015	127.01	Put	Bond Future	853.6300	0.8536	829.1200	0.8291	(2.871)	0	0	0
2015/10/30	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	EL28	05/11/2015	127.00	Put	Bond Future	843.6300	0.8436	819.1200	0.8191	(2.905)	0	0	0
2015/10/30	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	EL28	04/02/2016	128.99	Put	Bond Future	748.9900	0.7490	726.2700	0.7263	(3.033)	0	0	0
2015/10/30	EL28	04/02/2016			Bond Future	128.2410	128.2410	128.2637	128.2637	0.018	0.0000	0.0000	0
2015/10/30	EL28	04/02/2016	129.01	Put	Bond Future	768.9900	0.7690	746.2700	0.7463	(2.955)	0	0	0
2015/10/30	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	EL28	04/02/2016	129.00	Put	Bond Future	758.9900	0.7590	736.2700	0.7363	(2.993)	0	0	0
2015/10/30	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	ES33	05/11/2015	9.00	Put	Bond Future	6,981.9700	6.9820	6,552.4400	6.5524	(6.152)	0	0	0
2015/10/30	ES33	05/11/2015			Bond Future	9.9375	80.9514	9.8763	81.3809	(0.616)	0.0000	0.0000	6,441
2015/10/30	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	ES33	05/11/2015	8.99	Put	Bond Future	7,061.3000	7.0613	6,631.7700	6.6318	(6.083)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/30	ES33	05/11/2015	9.01	Put	Bond Future	6,902.7400	6.9027	6,473.2100	6.4732	(6.223)	0	0	0
2015/10/30	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	282.0400	0.2820	100.000	0	0	0
2015/10/30	ES33	04/02/2016			Bond Future	10.0322	82.2824	9.9692	82.7175	(0.628)	0.0000	0.0000	6,561
2015/10/30	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	143.9100	0.1439	100.000	0	0	0
2015/10/30	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	213.0200	0.2130	100.000	0	0	0
2015/10/30	ES33	04/02/2016	9.99	Put	Bond Future	291.2500	0.2913	0.0000	0.0000	(100.000)	0	0	0
2015/10/30	ES33	04/02/2016	10.01	Put	Bond Future	153.1200	0.1531	0.0000	0.0000	(100.000)	0	0	0
2015/10/30	ES33	04/02/2016	10.00	Put	Bond Future	222.1400	0.2221	0.0000	0.0000	(100.000)	0	0	0
2015/10/30	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	ES33	05/05/2016			Bond Future	10.1149	79.9374	10.0499	80.3796	(0.642)	0.0000	0.0000	0
2015/10/30	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	ES33	05/05/2016	9.99	Put	Bond Future	853.5000	0.8535	411.3600	0.4114	(51.803)	0	0	0
2015/10/30	ES33	05/05/2016	10.01	Put	Bond Future	715.8600	0.7159	273.7200	0.2737	(61.763)	0	0	0
2015/10/30	ES33	05/05/2016	10.00	Put	Bond Future	784.6300	0.7846	342.4900	0.3425	(56.350)	0	0	0
2015/10/30	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	GOVI	05/11/2015			GOVI	496.3030	496.3030	497.9280	497.9280	0.327	0.0000	0.0000	165
2015/10/30	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	GOVI	05/11/2015	529.99	Put	GOVI	336,870.0000	33.6870	320,620.0000	32.0620	(4.824)	0	0	0
2015/10/30	GOVI	05/11/2015	530.01	Put	GOVI	337,070.0000	33.7070	320,820.0000	32.0820	(4.821)	0	0	0
2015/10/30	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	GOVI	05/11/2015	530.00	Put	GOVI	336,970.0000	33.6970	320,720.0000	32.0720	(4.822)	0	0	0
2015/10/30	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	GOVI	04/02/2016			GOVI	504.4620	504.4620	506.1060	506.1060	0.326	0.0000	0.0000	357
2015/10/30	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	GOVI	04/02/2016	511.99	Put	GOVI	75,280.0000	7.5280	58,840.0000	5.8840	(21.838)	0	0	0
2015/10/30	GOVI	04/02/2016	512.01	Put	GOVI	75,480.0000	7.5480	59,040.0000	5.9040	(21.781)	0	0	0
2015/10/30	GOVI	04/02/2016	512.00	Put	GOVI	75,380.0000	7.5380	58,940.0000	5.8940	(21.809)	0	0	0
2015/10/30	GOVI	05/05/2016	518.01	Put	GOVI	46,910.0000	4.6910	30,230.0000	3.0230	(35.557)	0	0	0
2015/10/30	GOVI	05/05/2016			GOVI	513.3190	513.3190	514.9870	514.9870	0.325	0.0000	0.0000	0
2015/10/30	GOVI	05/05/2016	518.00	Put	GOVI	46,810.0000	4.6810	30,130.0000	3.0130	(35.633)	0	0	0
2015/10/30	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	GOVI	05/05/2016	517.99	Put	GOVI	46,710.0000	4.6710	30,030.0000	3.0030	(35.710)	0	0	0
2015/10/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/10/30	IGOV	05/11/2015			Index Future	234.0280	234.0280	233.9950	233.9950	(0.014)	0.0000	0.0000	382
2015/10/30	IGOV	04/02/2016			Index Future	237.8950	237.8950	237.8580	237.8580	(0.016)	0.0000	0.0000	671
2015/10/30	IGOV	05/05/2016			Index Future	242.0910	242.0910	242.0510	242.0510	(0.017)	0.0000	0.0000	0
2015/10/30	ILBI	05/11/2015			Index Future	634.5730	634.5730	634.2540	634.2540	(0.050)	0.0000	0.0000	0
2015/10/30	ILBI	04/02/2016			Index Future	645.3490	645.3490	645.0240	645.0240	(0.050)	0.0000	0.0000	157
2015/10/30	IS01	19/12/2016			Interest Rate Swap	99.7810	99.7810	99.7612	99.7612	(0.020)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/30	IS02	18/12/2017			Interest Rate Swap	99.7492	99.7492	99.6648	99.6648	(0.085)	0.0000	0.0000	0
2015/10/30	IS05	17/12/2020			Interest Rate Swap	99.0369	99.0369	98.7535	98.7535	(0.286)	0.0000	0.0000	0
2015/10/30	IS10	17/12/2025			Interest Rate Swap	100.4168	100.4168	100.0834	100.0834	(0.332)	0.0000	0.0000	0
2015/10/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/10/30	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/10/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/10/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/10/30	JBAF	18/11/2015			Jibar Tradeable Future	6.3100	93.6900	6.3100	93.6900	0.000	0.0000	0.0000	0
2015/10/30	JBAF	15/12/2015			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2015/10/30	JBAF	20/01/2016			Jibar Tradeable Future	6.4000	93.6000	6.4000	93.6000	0.000	0.0000	0.0000	0
2015/10/30	JBAF	17/02/2016			Jibar Tradeable Future	6.4500	93.5500	6.4500	93.5500	0.000	0.0000	0.0000	2,000
2015/10/30	JBAF	16/03/2016			Jibar Tradeable Future	6.5300	93.4700	6.5300	93.4700	0.000	0.0000	0.0000	0
2015/10/30	JBAF	20/04/2016			Jibar Tradeable Future	6.5700	93.4300	6.5700	93.4300	0.000	0.0000	0.0000	0
2015/10/30	JBAF	15/06/2016			Jibar Tradeable Future	6.8200	93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0
2015/10/30	JBAF	21/09/2016			Jibar Tradeable Future	7.0500	92.9500	7.0500	92.9500	0.000	0.0000	0.0000	0
2015/10/30	JBAF	21/12/2016			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2015/10/30	JBAF	15/03/2017			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2015/10/30	JBAF	21/06/2017			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2015/10/30	JBAF	20/09/2017			Jibar Tradeable Future	7.6800	92.3200	7.6800	92.3200	0.000	0.0000	0.0000	0
2015/10/30	R023	05/11/2015			Bond Future	8.1259	99.4610	8.0900	99.6539	(0.442)	0.0000	0.0000	10,547
2015/10/30	R023	05/11/2015	7.99	Put	Bond Future	864.6000	0.8646	696.0100	0.6960	(19.499)	0	0	0
2015/10/30	R023	05/11/2015	8.01	Put	Bond Future	783.3000	0.7833	620.1900	0.6202	(20.823)	0	0	0
2015/10/30	R023	05/11/2015	7.99	Call	Bond Future	132.4600	0.1325	156.8200	0.1568	18.390	0	0	0
2015/10/30	R023	05/11/2015	8.00	Put	Bond Future	823.4500	0.8234	657.5400	0.6575	(20.148)	0	0	0
2015/10/30	R023	05/11/2015	8.00	Call	Bond Future	145.4000	0.1454	172.4400	0.1724	18.597	0	0	0
2015/10/30	R023	05/11/2015	8.01	Call	Bond Future	159.3100	0.1593	189.1500	0.1891	18.731	0	0	0
2015/10/30	R023	04/02/2016	8.01	Put	Bond Future	1,931.9800	1.9320	1,821.7300	1.8217	(5.707)	0	0	0
2015/10/30	R023	04/02/2016			Bond Future	8.1982	101.0962	8.1608	101.2907	(0.456)	0.0000	0.0000	3,698
2015/10/30	R023	04/02/2016	8.00	Put	Bond Future	1,964.0800	1.9641	1,852.6800	1.8527	(5.672)	0	0	0
2015/10/30	R023	04/02/2016	8.01	Call	Bond Future	947.5900	0.9476	1,031.8200	1.0318	8.889	0	0	0
2015/10/30	R023	04/02/2016	7.99	Call	Bond Future	906.9700	0.9070	988.6800	0.9887	9.009	0	0	0
2015/10/30	R023	04/02/2016	8.00	Call	Bond Future	927.0300	0.9270	1,010.1100	1.0101	8.962	0	0	0
2015/10/30	R023	04/02/2016	7.99	Put	Bond Future	1,996.7200	1.9967	1,883.9500	1.8840	(5.648)	0	0	0
2015/10/30	R023	05/05/2016			Bond Future	8.2463	98.9436	8.2073	99.1407	(0.473)	0.0000	0.0000	0
2015/10/30	R023	05/05/2016	8.24	Put	Bond Future	1,986.4700	1.9865	1,899.9100	1.8999	(4.357)	0	0	0
2015/10/30	R023	05/05/2016	8.26	Put	Bond Future	1,937.1200	1.9371	1,852.1400	1.8521	(4.387)	0	0	0
2015/10/30	R023	05/05/2016	8.24	Call	Bond Future	1,954.6500	1.9547	2,065.1400	2.0651	5.653	0	0	0
2015/10/30	R023	05/05/2016	8.25	Put	Bond Future	1,961.5400	1.9615	1,875.7800	1.8758	(4.372)	0	0	0

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2015/10/30	R023	05/05/2016	8.25	Call	Bond Future	1,980.2200	1.9802	2,091.5100	2.0915	5.620	0	0	0
2015/10/30	R023	05/05/2016	8.26	Call	Bond Future	2,006.2700	2.0063	2,118.3400	2.1183	5.586	0	0	0
2015/10/30	R186	05/11/2015	7.75	Put	Bond Future	5,145.9600	5.1460	4,745.0200	4.7450	(7.791)	0	0	0
2015/10/30	R186	05/11/2015	8.24	Call	Bond Future	190.0700	0.1901	258.8800	0.2589	36.202	0	0	0
2015/10/30	R186	05/11/2015	8.25	Put	Bond Future	1,278.9100	1.2789	952.8400	0.9528	(25.496)	0	0	8,650
2015/10/30	R186	05/11/2015	8.45	Call	Bond Future	886.2400	0.8862	1,123.2700	1.1233	26.746	0	0	200
2015/10/30	R186	05/11/2015	8.75	Call	Bond Future	2,836.8300	2.8368	3,224.7600	3.2248	13.675	0	0	0
2015/10/30	R186	05/11/2015	8.85	Put	Bond Future	4.5500	0.0046	0.9300	0.0009	(79.560)	0	0	2,283
2015/10/30	R186	05/11/2015			Bond Future	8.3853	119.1507	8.3344	119.5517	(0.607)	0.0000	0.0000	35,376
2015/10/30	R186	05/11/2015	8.00	Put	Bond Future	3,094.9900	3.0950	2,697.5000	2.6975	(12.843)	0	0	0
2015/10/30	R186	05/11/2015	9.00	Put	Bond Future	0.4100	0.0004	0.0500	0.0001	(87.805)	0	0	2,600
2015/10/30	R186	05/11/2015	8.22	Call	Bond Future	157.2100	0.1572	214.8500	0.2148	36.664	0	0	0
2015/10/30	R186	05/11/2015	8.24	Put	Bond Future	1,340.2700	1.3403	1,008.1400	1.0081	(24.781)	0	0	0
2015/10/30	R186	05/11/2015	8.35	Put	Bond Future	747.3400	0.7473	495.8200	0.4958	(33.655)	0	0	9,430
2015/10/30	R186	05/11/2015	8.26	Put	Bond Future	1,218.9300	1.2189	899.1500	0.8992	(26.234)	0	0	0
2015/10/30	R186	05/11/2015	8.50	Put	Bond Future	254.7200	0.2547	131.6800	0.1317	(48.304)	0	0	4,666
2015/10/30	R186	05/11/2015	8.55	Put	Bond Future	164.0400	0.1640	76.5200	0.0765	(53.353)	0	0	4,667
2015/10/30	R186	05/11/2015	7.73	Call	Bond Future	0.0700	0.0001	0.0700	0.0001	0.000	0	0	169
2015/10/30	R186	05/11/2015	7.86	Call	Bond Future	1.0100	0.0010	1.2100	0.0012	19.802	0	0	674
2015/10/30	R186	05/11/2015	8.35	Call	Bond Future	469.2200	0.4692	618.6400	0.6186	31.844	0	0	843
2015/10/30	R186	05/11/2015	8.00	Call	Bond Future	10.6600	0.0107	14.1100	0.0141	32.364	0	0	200
2015/10/30	R186	05/11/2015	8.45	Put	Bond Future	379.2900	0.3793	215.3800	0.2154	(43.215)	0	0	6,308
2015/10/30	R186	05/11/2015	8.75	Put	Bond Future	18.0600	0.0181	5.0500	0.0051	(72.038)	0	0	10,200
2015/10/30	R186	05/11/2015	8.85	Call	Bond Future	3,579.7200	3.5797	3,977.0400	3.9770	11.099	0	0	0
2015/10/30	R186	05/11/2015	9.00	Call	Bond Future	4,697.1200	4.6971	5,097.7000	5.0977	8.528	0	0	0
2015/10/30	R186	05/11/2015	7.73	Put	Bond Future	5,312.9400	5.3129	4,912.0000	4.9120	(7.546)	0	0	0
2015/10/30	R186	05/11/2015	7.75	Call	Bond Future	0.1100	0.0001	0.1100	0.0001	0.000	0	0	1,200
2015/10/30	R186	05/11/2015	7.86	Put	Bond Future	4,233.8300	4.2338	3,833.0900	3.8331	(9.465)	0	0	0
2015/10/30	R186	05/11/2015	8.25	Call	Bond Future	208.3600	0.2084	283.2300	0.2832	35.933	0	0	0
2015/10/30	R186	05/11/2015	8.22	Put	Bond Future	1,466.9300	1.4669	1,123.6300	1.1236	(23.403)	0	0	1,090
2015/10/30	R186	05/11/2015	8.26	Call	Bond Future	227.9600	0.2280	309.1200	0.3091	35.603	0	0	0
2015/10/30	R186	05/11/2015	8.50	Call	Bond Future	1,151.4700	1.1515	1,429.3700	1.4294	24.134	0	0	650
2015/10/30	R186	05/11/2015	8.55	Call	Bond Future	1,448.7800	1.4488	1,762.2000	1.7622	21.633	0	0	0
2015/10/30	R186	04/02/2016	7.50	Call	Bond Future	194.9000	0.1949	238.6900	0.2387	22.468	0	0	0
2015/10/30	R186	04/02/2016			Bond Future	8.4485	115.8123	8.3959	116.2179	(0.622)	0.0000	0.0000	6,842
2015/10/30	R186	04/02/2016	8.75	Call	Bond Future	3,508.7700	3.5088	3,801.6100	3.8016	8.346	0	0	0
2015/10/30	R186	04/02/2016	7.51	Call	Bond Future	201.6700	0.2017	246.6400	0.2466	22.299	0	0	0
2015/10/30	R186	04/02/2016	7.49	Call	Bond Future	188.5900	0.1886	231.2600	0.2313	22.626	0	0	0
2015/10/30	R186	04/02/2016	7.50	Put	Bond Future	7,822.0400	7.8220	7,460.2100	7.4602	(4.626)	0	0	0
2015/10/30	R186	04/02/2016	7.49	Put	Bond Future	7,899.7500	7.8998	7,536.8000	7.5368	(4.594)	0	0	0
2015/10/30	R186	04/02/2016	8.75	Put	Bond Future	1,220.2900	1.2203	1,107.5100	1.1075	(9.242)	0	0	6,695
2015/10/30	R186	04/02/2016	7.51	Put	Bond Future	7,744.8700	7.7449	7,384.2200	7.3842	(4.657)	0	0	0
2015/10/30	R186	05/05/2016			Bond Future	8.4979	117.8467	8.4434	118.2584	(0.641)	0.0000	0.0000	0
2015/10/30	R186	05/05/2016	8.34	Call	Bond Future	2,490.8500	2.4909	2,679.1200	2.6791	7.558	0	0	0
2015/10/30	R186	05/05/2016	8.35	Call	Bond Future	2,524.8400	2.5248	2,714.4000	2.7144	7.508	0	0	0
2015/10/30	R186	05/05/2016	8.33	Call	Bond Future	2,456.8000	2.4568	2,644.1100	2.6441	7.624	0	0	0
2015/10/30	R186	05/05/2016	8.35	Put	Bond Future	3,647.2500	3.6473	3,425.0900	3.4251	(6.091)	0	0	0

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2015/10/30	R186	05/05/2016	7.56	Put	Bond Future	8,051.6800	8.0517	7,718.5400	7.7185	(4.138)	0	0	0
2015/10/30	R186	05/05/2016	8.34	Put	Bond Future	3,689.7100	3.6897	3,466.2600	3.4663	(6.056)	0	0	0
2015/10/30	R186	05/05/2016	7.56	Call	Bond Future	672.2000	0.6722	750.7800	0.7508	11.690	0	0	0
2015/10/30	R186	05/05/2016	8.33	Put	Bond Future	3,732.1700	3.7322	3,507.7600	3.5078	(6.013)	0	0	0
2015/10/30	R186	04/08/2016	8.51	Put	Bond Future	3,782.3200	3.7823	3,620.1400	3.6201	(4.288)	0	0	0
2015/10/30	R186	04/08/2016			Bond Future	8.5483	114.6545	8.4919	115.0725	(0.661)	0.0000	0.0000	0
2015/10/30	R186	04/08/2016	8.50	Put	Bond Future	3,819.9900	3.8200	3,656.4700	3.6565	(4.281)	0	0	0
2015/10/30	R186	04/08/2016	8.51	Call	Bond Future	3,498.7600	3.4988	3,754.6400	3.7546	7.313	0	0	0
2015/10/30	R186	04/08/2016	8.49	Call	Bond Future	3,426.4600	3.4265	3,679.6700	3.6797	7.390	0	0	0
2015/10/30	R186	04/08/2016	8.50	Call	Bond Future	3,462.3100	3.4623	3,716.8500	3.7169	7.352	0	0	0
2015/10/30	R186	04/08/2016	8.49	Put	Bond Future	3,858.3200	3.8583	3,693.4700	3.6935	(4.273)	0	0	0
2015/10/30	R197	05/11/2015	295.00	Call	Bond Future	1,646.5600	1.6466	1,699.6100	1.6996	3.222	0	0	0
2015/10/30	R197	05/11/2015			Bond Future	296.6466	296.6466	296.6996	296.6996	0.018	0.0000	0.0000	260
2015/10/30	R197	05/11/2015	294.99	Call	Bond Future	1,656.5600	1.6566	1,709.6100	1.7096	3.202	0	0	0
2015/10/30	R197	05/11/2015	295.01	Call	Bond Future	1,636.5600	1.6366	1,689.6100	1.6896	3.242	0	0	0
2015/10/30	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R197	04/02/2016			Bond Future	295.1943	295.1943	295.2435	295.2435	0.017	0.0000	0.0000	724
2015/10/30	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R197	04/02/2016	296.99	Put	Bond Future	1,795.7200	1.7957	1,746.4800	1.7465	(2.742)	0	0	0
2015/10/30	R197	04/02/2016	297.01	Put	Bond Future	1,815.7200	1.8157	1,766.4800	1.7665	(2.712)	0	0	0
2015/10/30	R197	04/02/2016	297.00	Put	Bond Future	1,805.7200	1.8057	1,756.4800	1.7565	(2.727)	0	0	0
2015/10/30	R202	05/11/2015			Bond Future	242.3738	242.3738	242.2499	242.2499	(0.051)	0.0000	0.0000	1,463
2015/10/30	R202	05/11/2015	245.99	Put	Bond Future	3,616.2500	3.6163	3,740.0700	3.7401	3.424	0	0	0
2015/10/30	R202	05/11/2015	246.01	Put	Bond Future	3,636.2500	3.6363	3,760.0700	3.7601	3.405	0	0	0
2015/10/30	R202	05/11/2015	246.00	Put	Bond Future	3,626.2500	3.6263	3,750.0700	3.7501	3.415	0	0	0
2015/10/30	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R202	04/02/2016			Bond Future	243.0035	243.0035	242.8739	242.8739	(0.053)	0.0000	0.0000	52,744
2015/10/30	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R202	04/02/2016	239.99	Call	Bond Future	3,013.5500	3.0136	2,883.9100	2.8839	(4.302)	0	0	0
2015/10/30	R202	04/02/2016	240.00	Call	Bond Future	3,003.5500	3.0036	2,873.9100	2.8739	(4.316)	0	0	0
2015/10/30	R202	04/02/2016	240.01	Call	Bond Future	2,993.5500	2.9936	2,863.9100	2.8639	(4.331)	0	0	0
2015/10/30	R203	05/11/2015	5.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R203	05/11/2015	6.00	Put	Bond Future	1,856.2700	1.8563	1,802.2500	1.8022	(2.910)	0	0	0
2015/10/30	R203	05/11/2015			Bond Future	7.0618	103.2773	7.0306	103.3313	(0.443)	0.0000	0.0000	14,772
2015/10/30	R203	05/11/2015	6.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R203	05/11/2015	6.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R203	05/11/2015	5.99	Put	Bond Future	1,873.9600	1.8740	1,819.9400	1.8199	(2.883)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/30	R203	05/11/2015	6.01	Put	Bond Future	1,838.5800	1.8386	1,784.5600	1.7846	(2.938)	0	0	0
2015/10/30	R203	04/02/2016	7.25	Put	Bond Future	172.3700	0.1724	153.3100	0.1533	(11.058)	0	0	0
2015/10/30	R203	04/02/2016	7.26	Put	Bond Future	166.7700	0.1668	148.1800	0.1482	(11.147)	0	0	0
2015/10/30	R203	04/02/2016			Bond Future	7.1347	104.9753	7.0993	105.0285	(0.496)	0.0000	0.0000	7,001
2015/10/30	R203	04/02/2016	7.26	Call	Bond Future	354.6600	0.3547	389.2800	0.3893	9.761	0	0	0
2015/10/30	R203	04/02/2016	7.24	Call	Bond Future	336.0300	0.3360	369.7100	0.3697	10.023	0	0	0
2015/10/30	R203	04/02/2016	7.25	Call	Bond Future	345.2800	0.3453	379.4300	0.3794	9.891	0	0	0
2015/10/30	R203	04/02/2016	7.24	Put	Bond Future	178.1100	0.1781	158.5800	0.1586	(10.965)	0	0	0
2015/10/30	R203	05/05/2016	7.25	Put	Bond Future	351.4400	0.3514	318.6700	0.3187	(9.324)	0	0	0
2015/10/30	R203	05/05/2016			Bond Future	7.1345	102.6498	7.0928	102.7031	(0.584)	0.0000	0.0000	0
2015/10/30	R203	05/05/2016	7.26	Call	Bond Future	506.3200	0.5063	527.0700	0.5271	4.098	0	0	0
2015/10/30	R203	05/05/2016	7.24	Call	Bond Future	491.3300	0.4913	511.8200	0.5118	4.170	0	0	0
2015/10/30	R203	05/05/2016	7.25	Call	Bond Future	498.9400	0.4989	519.4200	0.5194	4.105	0	0	0
2015/10/30	R203	05/05/2016	7.24	Put	Bond Future	356.5900	0.3566	323.8300	0.3238	(9.187)	0	0	0
2015/10/30	R203	05/05/2016	7.26	Put	Bond Future	346.0700	0.3461	313.5700	0.3136	(9.391)	0	0	0
2015/10/30	R204	05/11/2015			Bond Future	7.4266	104.6586	7.3905	104.7585	(0.487)	0.0000	0.0000	16,749
2015/10/30	R204	05/11/2015	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R204	05/11/2015	6.24	Put	Bond Future	3,343.6500	3.3437	3,243.7500	3.2438	(2.988)	0	0	0
2015/10/30	R204	05/11/2015	6.26	Put	Bond Future	3,286.1700	3.2862	3,186.2700	3.1863	(3.040)	0	0	0
2015/10/30	R204	05/11/2015	6.25	Put	Bond Future	3,314.9100	3.3149	3,215.0100	3.2150	(3.014)	0	0	0
2015/10/30	R204	05/11/2015	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R204	05/11/2015	6.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R204	04/02/2016	7.50	Call	Bond Future	534.0500	0.5341	587.1200	0.5871	9.937	0	0	0
2015/10/30	R204	04/02/2016			Bond Future	7.5009	102.3431	7.4619	102.4430	(0.520)	0.0000	0.0000	17,590
2015/10/30	R204	04/02/2016	7.51	Call	Bond Future	547.2600	0.5473	601.0800	0.6011	9.834	0	0	0
2015/10/30	R204	04/02/2016	7.49	Put	Bond Future	549.2100	0.5492	501.4500	0.5015	(8.696)	0	0	0
2015/10/30	R204	04/02/2016	7.51	Put	Bond Future	524.1100	0.5241	478.0700	0.4781	(8.784)	0	0	0
2015/10/30	R204	04/02/2016	7.49	Call	Bond Future	521.2400	0.5212	573.3400	0.5733	9.995	0	0	0
2015/10/30	R204	04/02/2016	7.50	Put	Bond Future	536.4600	0.5365	489.6700	0.4897	(8.722)	0	0	0
2015/10/30	R204	05/05/2016	7.75	Call	Bond Future	1,091.7200	1.0917	1,156.4900	1.1565	5.933	0	0	0
2015/10/30	R204	05/05/2016			Bond Future	7.5406	104.1408	7.4978	104.2415	(0.568)	0.0000	0.0000	0
2015/10/30	R204	05/05/2016	7.76	Call	Bond Future	1,106.1400	1.1061	1,171.3200	1.1713	5.893	0	0	0
2015/10/30	R204	05/05/2016	7.74	Put	Bond Future	610.0200	0.6100	573.6700	0.5737	(5.959)	0	0	0
2015/10/30	R204	05/05/2016	7.76	Put	Bond Future	592.0300	0.5920	556.5100	0.5565	(6.000)	0	0	0
2015/10/30	R204	05/05/2016	7.74	Call	Bond Future	1,077.4000	1.0774	1,141.7500	1.1417	5.973	0	0	0
2015/10/30	R204	05/05/2016	7.75	Put	Bond Future	600.9700	0.6010	565.0400	0.5650	(5.979)	0	0	0
2015/10/30	R207	05/11/2015	7.76	Call	Bond Future	348.2900	0.3483	391.8800	0.3919	12.515	0	0	0
2015/10/30	R207	05/11/2015			Bond Future	7.7063	100.7045	7.6803	100.7952	(0.338)	0.0000	0.0000	5,172
2015/10/30	R207	05/11/2015	7.74	Call	Bond Future	306.5500	0.3066	345.5000	0.3455	12.706	0	0	0
2015/10/30	R207	05/11/2015	7.50	Call	Bond Future	34.6200	0.0346	37.2300	0.0372	7.539	0	0	19
2015/10/30	R207	05/11/2015	7.75	Call	Bond Future	327.0500	0.3270	368.3100	0.3683	12.616	0	0	0
2015/10/30	R207	05/11/2015	7.43	Call	Bond Future	13.9800	0.0140	14.3800	0.0144	2.861	0	0	53
2015/10/30	R207	05/11/2015	7.74	Put	Bond Future	189.2800	0.1893	137.5700	0.1376	(27.319)	0	0	0
2015/10/30	R207	05/11/2015	7.43	Put	Bond Future	982.2900	0.9823	892.0300	0.8920	(9.189)	0	0	0
2015/10/30	R207	05/11/2015	7.76	Put	Bond Future	161.4800	0.1615	114.4100	0.1144	(29.149)	0	0	0
2015/10/30	R207	05/11/2015	7.50	Put	Bond Future	756.5300	0.7565	668.4800	0.6685	(11.639)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/30	R207	05/11/2015	7.75	Put	Bond Future	175.0000	0.1750	125.6000	0.1256	(28.229)	0	0	0
2015/10/30	R207	04/02/2016	7.49	Put	Bond Future	1,341.3900	1.3414	1,272.4900	1.2725	(5.136)	0	0	0
2015/10/30	R207	04/02/2016	7.27	Put	Bond Future	1,894.8400	1.8948	1,817.5700	1.8176	(4.078)	0	0	0
2015/10/30	R207	04/02/2016			Bond Future	7.7815	98.7188	7.7541	98.8094	(0.353)	0.0000	0.0000	44,997
2015/10/30	R207	04/02/2016	7.51	Put	Bond Future	1,296.0500	1.2960	1,228.1800	1.2282	(5.237)	0	0	0
2015/10/30	R207	04/02/2016	7.27	Call	Bond Future	190.6900	0.1907	203.9600	0.2040	6.959	0	0	43
2015/10/30	R207	04/02/2016	7.50	Call	Bond Future	385.1200	0.3851	407.2700	0.4073	5.751	0	0	19
2015/10/30	R207	04/02/2016	7.51	Call	Bond Future	395.9000	0.3959	418.5700	0.4186	5.726	0	0	0
2015/10/30	R207	04/02/2016	7.49	Call	Bond Future	374.5400	0.3745	396.1800	0.3962	5.778	0	0	0
2015/10/30	R207	04/02/2016	7.50	Put	Bond Future	1,318.6100	1.3186	1,250.2200	1.2502	(5.187)	0	0	0
2015/10/30	R207	05/05/2016	7.86	Put	Bond Future	1,102.4700	1.1025	1,063.3700	1.0634	(3.547)	0	0	0
2015/10/30	R207	05/05/2016			Bond Future	7.8354	100.4532	7.8061	100.5444	(0.374)	0.0000	0.0000	0
2015/10/30	R207	05/05/2016	7.85	Put	Bond Future	1,117.3500	1.1173	1,077.8700	1.0779	(3.533)	0	0	0
2015/10/30	R207	05/05/2016	7.56	Put	Bond Future	1,609.8500	1.6099	1,559.8400	1.5598	(3.107)	0	0	0
2015/10/30	R207	05/05/2016	7.84	Put	Bond Future	1,132.3800	1.1324	1,092.5000	1.0925	(3.522)	0	0	0
2015/10/30	R207	05/05/2016	7.56	Call	Bond Future	748.3900	0.7484	789.6000	0.7896	5.506	0	0	43
2015/10/30	R207	05/05/2016	7.85	Call	Bond Future	1,162.8300	1.1628	1,214.5700	1.2146	4.449	0	0	0
2015/10/30	R207	05/05/2016	7.86	Call	Bond Future	1,179.0400	1.1790	1,231.1600	1.2312	4.421	0	0	0
2015/10/30	R207	05/05/2016	7.84	Call	Bond Future	1,146.7500	1.1467	1,198.0900	1.1981	4.477	0	0	0
2015/10/30	R207	04/08/2016			Bond Future	7.8920	98.6072	7.8605	98.6992	(0.399)	0.0000	0.0000	0
2015/10/30	R207	04/08/2016	7.99	Put	Bond Future	1,175.6400	1.1756	1,121.3800	1.1214	(4.615)	0	0	0
2015/10/30	R207	04/08/2016	8.01	Put	Bond Future	1,149.7400	1.1497	1,096.1500	1.0961	(4.661)	0	0	0
2015/10/30	R207	04/08/2016	8.00	Put	Bond Future	1,162.6400	1.1626	1,108.7100	1.1087	(4.639)	0	0	0
2015/10/30	R207	04/08/2016	8.01	Call	Bond Future	1,493.5700	1.4936	1,531.9500	1.5319	2.570	0	0	0
2015/10/30	R207	04/08/2016	7.99	Call	Bond Future	1,461.2900	1.4613	1,499.0000	1.4990	2.581	0	0	0
2015/10/30	R207	04/08/2016	8.00	Call	Bond Future	1,477.3800	1.4774	1,515.4200	1.5154	2.575	0	0	0
2015/10/30	R208	05/11/2015			Bond Future	7.8909	95.8148	7.8550	95.9657	(0.456)	0.0000	0.0000	3,181
2015/10/30	R208	05/11/2015	7.74	Put	Bond Future	718.3300	0.7183	583.5200	0.5835	(18.767)	0	0	0
2015/10/30	R208	05/11/2015	8.48	Call	Bond Future	2,430.8300	2.4308	2,581.6000	2.5816	6.202	0	0	0
2015/10/30	R208	05/11/2015	7.75	Call	Bond Future	91.8500	0.0919	109.8700	0.1099	19.619	0	0	0
2015/10/30	R208	05/11/2015	7.76	Call	Bond Future	101.3400	0.1013	121.3800	0.1214	19.775	0	0	0
2015/10/30	R208	05/11/2015	7.74	Call	Bond Future	83.0900	0.0831	99.2000	0.0992	19.389	0	0	0
2015/10/30	R208	05/11/2015	8.48	Put	Bond Future	0.1700	0.0002	0.0200	0.0000	(88.235)	0	0	2,200
2015/10/30	R208	05/11/2015	7.76	Put	Bond Future	652.1200	0.6521	521.2400	0.5212	(20.070)	0	0	0
2015/10/30	R208	05/11/2015	7.75	Put	Bond Future	684.8500	0.6848	551.9500	0.5520	(19.406)	0	0	0
2015/10/30	R208	04/02/2016			Bond Future	7.9620	97.3900	7.9243	97.5419	(0.473)	0.0000	0.0000	37,564
2015/10/30	R208	04/02/2016	7.74	Put	Bond Future	1,507.7100	1.5077	1,417.6700	1.4177	(5.972)	0	0	0
2015/10/30	R208	04/02/2016	7.76	Put	Bond Future	1,456.4500	1.4565	1,368.3400	1.3683	(6.050)	0	0	0
2015/10/30	R208	04/02/2016	7.75	Put	Bond Future	1,481.9500	1.4819	1,392.8700	1.3929	(6.011)	0	0	0
2015/10/30	R208	04/02/2016	7.76	Call	Bond Future	639.4300	0.6394	703.1600	0.7032	9.967	0	0	0
2015/10/30	R208	04/02/2016	7.74	Call	Bond Future	609.3200	0.6093	671.1200	0.6711	10.142	0	0	0
2015/10/30	R208	04/02/2016	7.75	Call	Bond Future	624.2600	0.6243	687.0200	0.6870	10.054	0	0	0
2015/10/30	R208	05/05/2016	7.99	Call	Bond Future	1,404.6800	1.4047	1,492.3800	1.4924	6.243	0	0	0
2015/10/30	R208	05/05/2016	8.00	Put	Bond Future	1,472.5100	1.4725	1,407.1800	1.4072	(4.437)	0	0	0
2015/10/30	R208	05/05/2016			Bond Future	8.0126	95.6995	7.9728	95.8532	(0.496)	0.0000	0.0000	0
2015/10/30	R208	05/05/2016	8.00	Call	Bond Future	1,423.9700	1.4240	1,512.3100	1.5123	6.204	0	0	0
2015/10/30	R208	05/05/2016	8.01	Call	Bond Future	1,443.6900	1.4437	1,532.6700	1.5327	6.163	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/30	R208	05/05/2016	7.99	Put	Bond Future	1,491.8500	1.4919	1,425.8800	1.4259	(4.422)	0	0	0
2015/10/30	R208	05/05/2016	8.01	Put	Bond Future	1,453.6100	1.4536	1,388.9200	1.3889	(4.450)	0	0	0
2015/10/30	R209	05/11/2015	7.99	Put	Bond Future	8,146.2500	8.1463	7,693.1400	7.6931	(5.562)	0	0	0
2015/10/30	R209	05/11/2015	9.25	Call	Bond Future	1,878.7400	1.8787	2,274.3900	2.2744	21.059	0	0	0
2015/10/30	R209	05/11/2015			Bond Future	9.0047	75.1747	8.9439	75.6278	(0.675)	0.0000	0.0000	8,799
2015/10/30	R209	05/11/2015	8.01	Put	Bond Future	7,973.0500	7.9730	7,519.9400	7.5199	(5.683)	0	0	0
2015/10/30	R209	05/11/2015	9.16	Put	Bond Future	203.2600	0.2033	92.9900	0.0930	(54.251)	0	0	0
2015/10/30	R209	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R209	05/11/2015	8.00	Put	Bond Future	8,059.5800	8.0596	7,606.4700	7.6065	(5.622)	0	0	0
2015/10/30	R209	05/11/2015	9.25	Put	Bond Future	91.9800	0.0920	34.5200	0.0345	(62.470)	0	0	900
2015/10/30	R209	05/11/2015	8.50	Put	Bond Future	3,895.8900	3.8959	3,443.7700	3.4438	(11.605)	0	0	0
2015/10/30	R209	05/11/2015	9.00	Put	Bond Future	629.1300	0.6291	381.2400	0.3812	(39.402)	0	0	500
2015/10/30	R209	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R209	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R209	05/11/2015	9.16	Call	Bond Future	1,342.1300	1.3421	1,684.9700	1.6850	25.544	0	0	0
2015/10/30	R209	05/11/2015	8.50	Call	Bond Future	2.8100	0.0028	3.8000	0.0038	35.231	0	0	900
2015/10/30	R209	05/11/2015	9.00	Call	Bond Future	594.1700	0.5942	799.3900	0.7994	34.539	0	0	0
2015/10/30	R209	04/02/2016	8.74	Call	Bond Future	1,272.0400	1.2720	1,429.9500	1.4300	12.414	0	0	0
2015/10/30	R209	04/02/2016	8.75	Put	Bond Future	3,648.3900	3.6484	3,349.2400	3.3492	(8.200)	0	0	0
2015/10/30	R209	04/02/2016			Bond Future	9.0629	76.4106	9.0005	76.8699	(0.688)	0.0000	0.0000	38,852
2015/10/30	R209	04/02/2016	8.75	Call	Bond Future	1,297.7800	1.2978	1,457.9700	1.4580	12.343	0	0	0
2015/10/30	R209	04/02/2016	8.76	Call	Bond Future	1,323.8600	1.3239	1,486.3300	1.4863	12.272	0	0	0
2015/10/30	R209	04/02/2016	9.52	Put	Bond Future	1,009.7100	1.0097	876.4300	0.8764	(13.200)	0	0	2,200
2015/10/30	R209	04/02/2016	8.74	Put	Bond Future	3,699.6300	3.6996	3,398.2000	3.3982	(8.148)	0	0	0
2015/10/30	R209	04/02/2016	8.76	Put	Bond Future	3,597.6000	3.5976	3,300.7300	3.3007	(8.252)	0	0	0
2015/10/30	R209	04/02/2016	9.52	Call	Bond Future	4,251.6700	4.2517	4,577.7300	4.5777	7.669	0	0	0
2015/10/30	R209	05/05/2016			Bond Future	9.1114	74.6036	9.0475	75.0703	(0.702)	0.0000	0.0000	0
2015/10/30	R209	05/05/2016	9.00	Call	Bond Future	2,759.7100	2.7597	3,008.7500	3.0088	9.024	0	0	6,700
2015/10/30	R209	05/05/2016	8.25	Put	Bond Future	7,583.6700	7.5837	7,237.5100	7.2375	(4.565)	0	0	0
2015/10/30	R209	05/05/2016	8.99	Put	Bond Future	3,616.7000	3.6167	3,397.2900	3.3973	(6.067)	0	0	0
2015/10/30	R209	05/05/2016	9.01	Put	Bond Future	3,536.2400	3.5362	3,320.2900	3.3203	(6.107)	0	0	0
2015/10/30	R209	05/05/2016	9.00	Put	Bond Future	3,576.0900	3.5761	3,358.4100	3.3584	(6.087)	0	0	0
2015/10/30	R209	05/05/2016	9.01	Call	Bond Future	2,793.6800	2.7937	3,044.4500	3.0444	8.976	0	0	0
2015/10/30	R209	05/05/2016	8.99	Call	Bond Future	2,726.3900	2.7264	2,973.7000	2.9737	9.071	0	0	0
2015/10/30	R209	05/05/2016	8.25	Call	Bond Future	902.1100	0.9021	1,022.6700	1.0227	13.364	0	0	6,700
2015/10/30	R210	05/11/2015			Bond Future	181.6388	181.6388	181.6715	181.6715	0.018	0.0000	0.0000	1,516
2015/10/30	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R210	05/11/2015	181.99	Put	Bond Future	351.1500	0.3512	318.4700	0.3185	(9.307)	0	0	0
2015/10/30	R210	05/11/2015	182.01	Put	Bond Future	371.1500	0.3712	338.4700	0.3385	(8.805)	0	0	0
2015/10/30	R210	05/11/2015	182.00	Put	Bond Future	361.1500	0.3612	328.4700	0.3285	(9.049)	0	0	0
2015/10/30	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R210	04/02/2016	184.99	Put	Bond Future	349.7600	0.3498	319.6200	0.3196	(8.617)	0	0	0
2015/10/30	R210	04/02/2016			Bond Future	184.6402	184.6402	184.6704	184.6704	0.016	0.0000	0.0000	2,529
2015/10/30	R210	04/02/2016	185.01	Put	Bond Future	369.7600	0.3698	339.6200	0.3396	(8.151)	0	0	0
2015/10/30	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/30	R210	04/02/2016	185.00	Put	Bond Future	359.7600	0.3598	329.6200	0.3296	(8.378)	0	0	0
2015/10/30	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R211	05/11/2015			Bond Future	136.4971	136.4971	136.3539	136.3539	(0.105)	0.0000	0.0000	0
2015/10/30	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R211	05/11/2015	134.99	Call	Bond Future	1,507.0600	1.5071	1,363.8700	1.3639	(9.501)	0	0	0
2015/10/30	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R211	05/11/2015	135.00	Call	Bond Future	1,497.0600	1.4971	1,353.8700	1.3539	(9.565)	0	0	0
2015/10/30	R211	05/11/2015	135.01	Call	Bond Future	1,487.0600	1.4871	1,343.8700	1.3439	(9.629)	0	0	0
2015/10/30	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R211	04/02/2016			Bond Future	137.0586	137.0586	136.9109	136.9109	(0.108)	0.0000	0.0000	1,120
2015/10/30	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R211	04/02/2016	138.99	Put	Bond Future	1,931.3500	1.9313	2,079.1200	2.0791	7.651	0	0	0
2015/10/30	R211	04/02/2016	139.01	Put	Bond Future	1,951.3500	1.9513	2,099.1200	2.0991	7.573	0	0	0
2015/10/30	R211	04/02/2016	139.00	Put	Bond Future	1,941.3500	1.9413	2,089.1200	2.0891	7.612	0	0	0
2015/10/30	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R212	05/11/2015			Bond Future	142.4204	142.4204	142.1616	142.1616	(0.182)	0.0000	0.0000	1,359
2015/10/30	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R212	05/11/2015	145.99	Put	Bond Future	3,569.6300	3.5696	3,828.4100	3.8284	7.249	0	0	0
2015/10/30	R212	05/11/2015	146.01	Put	Bond Future	3,589.6300	3.5896	3,848.4100	3.8484	7.209	0	0	0
2015/10/30	R212	05/11/2015	146.00	Put	Bond Future	3,579.6300	3.5796	3,838.4100	3.8384	7.229	0	0	0
2015/10/30	R212	04/02/2016			Bond Future	142.9145	142.9145	142.6491	142.6491	(0.186)	0.0000	0.0000	569
2015/10/30	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R212	04/02/2016	145.99	Put	Bond Future	3,075.5200	3.0755	3,340.9000	3.3409	8.629	0	0	0
2015/10/30	R212	04/02/2016	146.01	Put	Bond Future	3,095.5200	3.0955	3,360.9000	3.3609	8.573	0	0	0
2015/10/30	R212	04/02/2016	146.00	Put	Bond Future	3,085.5200	3.0855	3,350.9000	3.3509	8.601	0	0	0
2015/10/30	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R213	05/11/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R213	05/11/2015			Bond Future	8.8553	85.9665	8.7994	86.3799	(0.631)	0.0000	0.0000	8,598
2015/10/30	R213	05/11/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R213	05/11/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R213	05/11/2015	7.74	Put	Bond Future	8,820.5000	8.8205	8,407.1000	8.4071	(4.687)	0	0	0
2015/10/30	R213	05/11/2015	7.76	Put	Bond Future	8,651.2700	8.6513	8,237.8700	8.2379	(4.778)	0	0	0
2015/10/30	R213	05/11/2015	7.75	Put	Bond Future	8,735.8300	8.7358	8,322.4300	8.3224	(4.732)	0	0	0
2015/10/30	R213	04/02/2016			Bond Future	8.9211	87.3799	8.8636	87.7986	(0.644)	0.0000	0.0000	31,687
2015/10/30	R213	04/02/2016	8.75	Call	Bond Future	1,624.3700	1.6244	1,815.9500	1.8159	11.794	0	0	0
2015/10/30	R213	04/02/2016	8.74	Put	Bond Future	2,924.6500	2.9246	2,695.2400	2.6952	(7.844)	0	0	0
2015/10/30	R213	04/02/2016	8.76	Put	Bond Future	2,836.6800	2.8367	2,611.7300	2.6117	(7.930)	0	0	0
2015/10/30	R213	04/02/2016	8.75	Put	Bond Future	2,880.4400	2.8804	2,653.2600	2.6533	(7.887)	0	0	0
2015/10/30	R213	04/02/2016	8.76	Call	Bond Future	1,654.7600	1.6548	1,848.5700	1.8486	11.712	0	0	0
2015/10/30	R213	04/02/2016	8.74	Call	Bond Future	1,594.3400	1.5943	1,783.6900	1.7837	11.876	0	0	0

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2015/10/30	R213	05/05/2016	8.76	Put	Bond Future	3,903.0900	3.9031	3,662.9300	3.6629	(6.153)	0	0	0
2015/10/30	R213	05/05/2016	8.74	Put	Bond Future	3,989.0900	3.9891	3,746.2300	3.7462	(6.088)	0	0	0
2015/10/30	R213	05/05/2016			Bond Future	8.9708	85.3666	8.9118	85.7919	(0.658)	0.0000	0.0000	0
2015/10/30	R213	05/05/2016	8.75	Put	Bond Future	3,945.6800	3.9457	3,704.4200	3.7044	(6.115)	0	0	0
2015/10/30	R213	05/05/2016	8.74	Call	Bond Future	2,309.2900	2.3093	2,491.8000	2.4918	7.903	0	0	0
2015/10/30	R213	05/05/2016	8.75	Call	Bond Future	2,339.6300	2.3396	2,523.7400	2.5237	7.869	0	0	0
2015/10/30	R213	05/05/2016	8.76	Call	Bond Future	2,370.7000	2.3707	2,555.9100	2.5559	7.812	0	0	0
2015/10/30	R214	05/11/2015			Bond Future	9.0748	75.8877	9.0140	76.3636	(0.670)	0.0000	0.0000	4,837
2015/10/30	R214	05/11/2015	7.99	Put	Bond Future	9,292.2000	9.2922	8,816.3200	8.8163	(5.121)	0	0	0
2015/10/30	R214	05/11/2015	8.00	Put	Bond Future	9,198.2200	9.1982	8,722.3400	8.7223	(5.174)	0	0	0
2015/10/30	R214	05/11/2015	8.01	Put	Bond Future	9,104.4100	9.1044	8,628.5300	8.6285	(5.227)	0	0	0
2015/10/30	R214	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R214	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R214	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R214	04/02/2016			Bond Future	9.1349	77.1354	9.0725	77.6178	(0.683)	0.0000	0.0000	32,562
2015/10/30	R214	04/02/2016	7.99	Put	Bond Future	9,891.9700	9.8920	9,444.7100	9.4447	(4.521)	0	0	0
2015/10/30	R214	04/02/2016	8.00	Call	Bond Future	158.3700	0.1584	194.5000	0.1945	22.814	0	0	0
2015/10/30	R214	04/02/2016	8.01	Call	Bond Future	163.8700	0.1639	200.7200	0.2007	22.487	0	0	0
2015/10/30	R214	04/02/2016	7.99	Call	Bond Future	153.2700	0.1533	188.4300	0.1884	22.940	0	0	0
2015/10/30	R214	04/02/2016	8.01	Put	Bond Future	9,715.2400	9.7152	9,269.6700	9.2697	(4.586)	0	0	0
2015/10/30	R214	04/02/2016	8.00	Put	Bond Future	9,803.3200	9.8033	9,357.0300	9.3570	(4.552)	0	0	0
2015/10/30	R214	05/05/2016	9.01	Call	Bond Future	2,732.7200	2.7327	2,950.0200	2.9500	7.952	0	0	0
2015/10/30	R214	05/05/2016			Bond Future	9.1811	75.1956	9.1172	75.6859	(0.696)	0.0000	0.0000	0
2015/10/30	R214	05/05/2016	8.99	Call	Bond Future	2,665.1100	2.6651	2,879.4300	2.8794	8.042	0	0	0
2015/10/30	R214	05/05/2016	9.00	Call	Bond Future	2,698.6900	2.6987	2,914.6100	2.9146	8.001	0	0	0
2015/10/30	R214	05/05/2016	8.99	Put	Bond Future	4,146.7300	4.1467	3,870.8100	3.8708	(6.654)	0	0	0
2015/10/30	R214	05/05/2016	9.01	Put	Bond Future	4,057.0400	4.0570	3,784.1000	3.7841	(6.728)	0	0	0
2015/10/30	R214	05/05/2016	9.00	Put	Bond Future	4,101.5900	4.1016	3,827.2700	3.8273	(6.688)	0	0	0
2015/10/30	R248	05/11/2015	8.01	Put	Bond Future	12,639.2300	12.6392	12,030.8000	12.0308	(4.814)	0	0	0
2015/10/30	R248	05/11/2015			Bond Future	9.1500	97.5642	9.0892	98.1726	(0.665)	0.0000	0.0000	17,735
2015/10/30	R248	05/11/2015	8.00	Put	Bond Future	12,762.6900	12.7627	12,154.2600	12.1543	(4.767)	0	0	0
2015/10/30	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R248	05/11/2015	7.99	Put	Bond Future	12,886.4000	12.8864	12,277.9700	12.2780	(4.721)	0	0	0
2015/10/30	R248	04/02/2016	8.99	Put	Bond Future	2,228.2300	2.2282	1,611.3300	1.6113	(27.686)	0	0	0
2015/10/30	R248	04/02/2016			Bond Future	9.2123	99.1681	9.1498	99.7850	(0.678)	0.0000	0.0000	50,050
2015/10/30	R248	04/02/2016	9.00	Put	Bond Future	2,126.0200	2.1260	1,509.1200	1.5091	(29.017)	0	0	0
2015/10/30	R248	04/02/2016	9.01	Put	Bond Future	2,024.0000	2.0240	1,407.1000	1.4071	(30.479)	0	0	0
2015/10/30	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R248	05/05/2016			Bond Future	9.2606	96.4750	9.1965	97.1019	(0.692)	0.0000	0.0000	0
2015/10/30	R248	05/05/2016	8.99	Put	Bond Future	2,698.1000	2.6981	2,071.2000	2.0712	(23.235)	0	0	0
2015/10/30	R248	05/05/2016	9.01	Put	Bond Future	2,494.1100	2.4941	1,867.2100	1.8672	(25.135)	0	0	0
2015/10/30	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/10/30	R248	05/05/2016	9.00	Put	Bond Future	2,596.0100	2.5960	1,969.1100	1.9691	(24.149)	0	0	0
2015/10/30	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/30	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **667283**