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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/10/2015 TO 01/10/2015

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
2015/10/01	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	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
2015/10/01	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	2025	05/11/2015	123.01	Put	Bond Future	1,029.1400	1.0291	1,004.1900	1.0042	(2.424)	0	0	0
2015/10/01	2025	05/11/2015			Bond Future	121.9809	121.9809	122.0058	122.0058	0.020	0.0000	0.0000	612
2015/10/01	2025	05/11/2015	123.00	Put	Bond Future	1,019.1400	1.0191	994.1900	0.9942	(2.448)	0	0	0
2015/10/01	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2025	05/11/2015	122.99	Put	Bond Future	1,009.1400	1.0091	984.1900	0.9842	(2.472)	0	0	0
2015/10/01	2025	04/02/2016	126.01	Put	Bond Future	3,209.1200	3.2091	3,181.9200	3.1819	(0.848)	0	0	0
2015/10/01	2025	04/02/2016			Bond Future	122.8009	122.8009	122.8281	122.8281	0.022	0.0000	0.0000	0
2015/10/01	2025	04/02/2016	126.00	Put	Bond Future	3,199.1200	3.1991	3,171.9200	3.1719	(0.850)	0	0	0
2015/10/01	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2025	04/02/2016	125.99	Put	Bond Future	3,189.1200	3.1891	3,161.9200	3.1619	(0.853)	0	0	0
2015/10/01	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2030	05/11/2015			Bond Future	8.8821	95.1497	8.8460	95.4246	(0.407)	0.0000	0.0000	9,973
2015/10/01	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2030	05/11/2015	8.49	Put	Bond Future	3,044.4700	3.0445	2,769.6100	2.7696	(9.028)	0	0	0
2015/10/01	2030	05/11/2015	8.51	Put	Bond Future	2,885.8400	2.8858	2,610.9800	2.6110	(9.524)	0	0	0
2015/10/01	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2030	05/11/2015	8.50	Put	Bond Future	2,965.1100	2.9651	2,690.2500	2.6902	(9.270)	0	0	0
2015/10/01	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2030	04/02/2016			Bond Future	8.9463	92.7291	8.9091	93.0075	(0.416)	0.0000	0.0000	400
2015/10/01	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2030	04/02/2016	8.74	Put	Bond Future	1,559.5300	1.5595	1,281.1100	1.2811	(17.853)	0	0	0
2015/10/01	2030	04/02/2016	8.76	Put	Bond Future	1,406.7500	1.4068	1,128.3300	1.1283	(19.792)	0	0	0
2015/10/01	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2030	04/02/2016	8.75	Put	Bond Future	1,483.0900	1.4831	1,204.6700	1.2047	(18.773)	0	0	0
2015/10/01	2032	05/11/2015			Bond Future	8.9465	94.9784	8.9053	95.3145	(0.460)	0.0000	0.0000	2,849
2015/10/01	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2032	05/11/2015	7.99	Put	Bond Future	8,284.6000	8.2846	7,948.5200	7.9485	(4.057)	0	0	0
2015/10/01	2032	05/11/2015	8.01	Put	Bond Future	8,100.7600	8.1008	7,764.6800	7.7647	(4.149)	0	0	0
2015/10/01	2032	05/11/2015	8.00	Put	Bond Future	8,192.6200	8.1926	7,856.5400	7.8565	(4.102)	0	0	0
2015/10/01	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2032	04/02/2016			Bond Future	9.0093	96.5616	8.9670	96.9022	(0.470)	0.0000	0.0000	0
2015/10/01	2032	04/02/2016	8.69	Put	Bond Future	2,615.7800	2.6158	2,275.1000	2.2751	(13.024)	0	0	0
2015/10/01	2032	04/02/2016	8.71	Put	Bond Future	2,448.8400	2.4488	2,108.1600	2.1082	(13.912)	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
2015/10/01	2032	04/02/2016	8.70	Put	Bond Future	2,532.2600	2.5323	2,191.5800	2.1916	(13.454)	0	0	0
2015/10/01	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2032	05/05/2016			Bond Future	9.0622	94.1152	9.0186	94.4619	(0.481)	0.0000	0.0000	0
2015/10/01	2032	05/05/2016	8.99	Put	Bond Future	574.7600	0.5748	228.1000	0.2281	(60.314)	0	0	0
2015/10/01	2032	05/05/2016	9.01	Put	Bond Future	415.0600	0.4151	68.4000	0.0684	(83.520)	0	0	0
2015/10/01	2032	05/05/2016	9.00	Put	Bond Future	494.8600	0.4949	148.2000	0.1482	(70.052)	0	0	0
2015/10/01	2032	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2033	05/11/2015	102.41	Put	Bond Future	332.6900	0.3327	311.4600	0.3115	(6.381)	0	0	0
2015/10/01	2033	05/11/2015			Bond Future	102.0773	102.0773	102.0985	102.0985	0.021	0.0000	0.0000	0
2015/10/01	2033	05/11/2015	102.40	Put	Bond Future	322.6900	0.3227	301.4600	0.3015	(6.579)	0	0	0
2015/10/01	2033	05/11/2015	102.39	Put	Bond Future	312.6900	0.3127	291.4600	0.2915	(6.789)	0	0	0
2015/10/01	2033	05/11/2015	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2033	05/11/2015	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2033	05/11/2015	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2033	04/02/2016	102.40	Call	Bond Future	1,387.1100	1.3871	1,407.7500	1.4078	1.488	0	0	0
2015/10/01	2033	04/02/2016			Bond Future	103.7871	103.7871	103.8077	103.8077	0.020	0.0000	0.0000	0
2015/10/01	2033	04/02/2016	102.41	Call	Bond Future	1,377.1100	1.3771	1,397.7500	1.3978	1.499	0	0	0
2015/10/01	2033	04/02/2016	102.39	Call	Bond Future	1,397.1100	1.3971	1,417.7500	1.4178	1.477	0	0	0
2015/10/01	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2033	05/05/2016			Bond Future	104.6441	104.6441	104.6666	104.6666	0.022	0.0000	0.0000	0
2015/10/01	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2033	05/05/2016	102.40	Call	Bond Future	2,244.1100	2.2441	2,266.6400	2.2666	1.004	0	0	0
2015/10/01	2033	05/05/2016	102.41	Call	Bond Future	2,234.1100	2.2341	2,256.6400	2.2566	1.008	0	0	0
2015/10/01	2033	05/05/2016	102.39	Call	Bond Future	2,254.1100	2.2541	2,276.6400	2.2766	1.000	0	0	0
2015/10/01	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2037	05/11/2015	7.99	Put	Bond Future	10,687.5000	10.6875	10,319.2100	10.3192	(3.446)	0	0	0
2015/10/01	2037	05/11/2015	8.01	Put	Bond Future	10,476.9100	10.4769	10,108.6200	10.1086	(3.515)	0	0	0
2015/10/01	2037	05/11/2015			Bond Future	9.0906	96.8205	9.0495	97.1888	(0.452)	0.0000	0.0000	49,825
2015/10/01	2037	05/11/2015	8.00	Put	Bond Future	10,582.1200	10.5821	10,213.8300	10.2138	(3.480)	0	0	0
2015/10/01	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2037	04/02/2016	8.75	Put	Bond Future	3,645.4300	3.6454	3,272.0100	3.2720	(10.244)	0	0	0
2015/10/01	2037	04/02/2016			Bond Future	9.1514	94.1774	9.1091	94.5508	(0.461)	0.0000	0.0000	370
2015/10/01	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2037	04/02/2016	8.74	Put	Bond Future	3,739.0500	3.7390	3,365.6300	3.3656	(9.987)	0	0	0
2015/10/01	2037	04/02/2016	8.76	Put	Bond Future	3,551.9400	3.5519	3,178.5200	3.1785	(10.513)	0	0	0

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2015/10/01	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2037	05/05/2016	9.00	Put	Bond Future	1,805.5900	1.8056	1,425.6400	1.4256	(21.043)	0	0	0
2015/10/01	2037	05/05/2016			Bond Future	9.2041	95.8469	9.1606	96.2269	(0.472)	0.0000	0.0000	0
2015/10/01	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2037	05/05/2016	8.99	Put	Bond Future	1,895.4700	1.8955	1,515.5200	1.5155	(20.045)	0	0	0
2015/10/01	2037	05/05/2016	9.01	Put	Bond Future	1,715.8400	1.7158	1,335.8900	1.3359	(22.144)	0	0	0
2015/10/01	2038	05/11/2015			Bond Future	124.7971	124.7971	125.2619	125.2619	0.372	0.0000	0.0000	7,674
2015/10/01	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2038	05/11/2015	133.99	Put	Bond Future	9,192.9200	9.1929	8,728.0800	8.7281	(5.057)	0	0	0
2015/10/01	2038	05/11/2015	134.01	Put	Bond Future	9,212.9200	9.2129	8,748.0800	8.7481	(5.046)	0	0	0
2015/10/01	2038	05/11/2015	134.00	Put	Bond Future	9,202.9200	9.2029	8,738.0800	8.7381	(5.051)	0	0	0
2015/10/01	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2038	04/02/2016			Bond Future	125.5115	125.5115	125.9861	125.9861	0.378	0.0000	0.0000	0
2015/10/01	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2038	04/02/2016	130.99	Put	Bond Future	5,478.4800	5.4785	5,003.9000	5.0039	(8.663)	0	0	0
2015/10/01	2038	04/02/2016	131.01	Put	Bond Future	5,498.4800	5.4985	5,023.9000	5.0239	(8.631)	0	0	0
2015/10/01	2038	04/02/2016	131.00	Put	Bond Future	5,488.4800	5.4885	5,013.9000	5.0139	(8.647)	0	0	0
2015/10/01	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2044	05/11/2015			Bond Future	9.1090	98.7789	9.0730	99.1320	(0.395)	0.0000	0.0000	17,516
2015/10/01	2044	05/11/2015	8.24	Put	Bond Future	9,180.1700	9.1802	8,826.9700	8.8270	(3.847)	0	0	0
2015/10/01	2044	05/11/2015	8.26	Put	Bond Future	8,952.6100	8.9526	8,599.4100	8.5994	(3.945)	0	0	0
2015/10/01	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2044	05/11/2015	8.25	Put	Bond Future	9,066.2800	9.0663	8,713.0800	8.7131	(3.896)	0	0	0
2015/10/01	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2044	04/02/2016	8.99	Put	Bond Future	1,727.2500	1.7272	1,369.0700	1.3691	(20.737)	0	0	0
2015/10/01	2044	04/02/2016			Bond Future	9.1660	96.0430	9.1291	96.4012	(0.403)	0.0000	0.0000	0
2015/10/01	2044	04/02/2016	9.01	Put	Bond Future	1,528.3300	1.5283	1,170.1500	1.1702	(23.436)	0	0	0
2015/10/01	2044	04/02/2016	9.00	Put	Bond Future	1,627.7000	1.6277	1,269.5200	1.2695	(22.005)	0	0	0
2015/10/01	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2044	05/05/2016	8.99	Put	Bond Future	2,197.8400	2.1978	1,833.3300	1.8333	(16.585)	0	0	0
2015/10/01	2044	05/05/2016			Bond Future	9.2153	97.7457	9.1773	98.1102	(0.412)	0.0000	0.0000	0
2015/10/01	2044	05/05/2016	9.01	Put	Bond Future	1,999.2800	1.9993	1,634.7700	1.6348	(18.232)	0	0	0
2015/10/01	2044	05/05/2016	9.00	Put	Bond Future	2,098.4700	2.0985	1,733.9600	1.7340	(17.370)	0	0	0
2015/10/01	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2046	05/11/2015			Bond Future	124.6388	124.6388	124.6652	124.6652	0.021	0.0000	0.0000	6,632
2015/10/01	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
2015/10/01	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2046	05/11/2015	132.99	Put	Bond Future	8,351.2000	8.3512	8,324.7600	8.3248	(0.317)	0	0	0
2015/10/01	2046	05/11/2015	133.01	Put	Bond Future	8,371.2000	8.3712	8,344.7600	8.3448	(0.316)	0	0	0
2015/10/01	2046	05/11/2015	133.00	Put	Bond Future	8,361.2000	8.3612	8,334.7600	8.3348	(0.316)	0	0	0
2015/10/01	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2046	04/02/2016			Bond Future	126.7265	126.7265	126.7521	126.7521	0.020	0.0000	0.0000	0
2015/10/01	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2046	04/02/2016	127.99	Put	Bond Future	1,263.5100	1.2635	1,237.9100	1.2379	(2.026)	0	0	0
2015/10/01	2046	04/02/2016	128.01	Put	Bond Future	1,283.5100	1.2835	1,257.9100	1.2579	(1.995)	0	0	0
2015/10/01	2046	04/02/2016	128.00	Put	Bond Future	1,273.5100	1.2735	1,247.9100	1.2479	(2.010)	0	0	0
2015/10/01	2050	05/11/2015			Bond Future	132.6206	132.6206	132.6489	132.6489	0.021	0.0000	0.0000	5,161
2015/10/01	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2050	05/11/2015	144.99	Put	Bond Future	12,369.4100	12.3694	12,341.1100	12.3411	(0.229)	0	0	0
2015/10/01	2050	05/11/2015	145.01	Put	Bond Future	12,389.4100	12.3894	12,361.1100	12.3611	(0.228)	0	0	0
2015/10/01	2050	05/11/2015	145.00	Put	Bond Future	12,379.4100	12.3794	12,351.1100	12.3511	(0.229)	0	0	0
2015/10/01	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2050	04/02/2016			Bond Future	133.3061	133.3061	133.3406	133.3406	0.026	0.0000	0.0000	0
2015/10/01	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2050	04/02/2016	137.99	Put	Bond Future	4,683.9300	4.6839	4,649.3600	4.6494	(0.738)	0	0	0
2015/10/01	2050	04/02/2016	138.01	Put	Bond Future	4,703.9300	4.7039	4,669.3600	4.6694	(0.735)	0	0	0
2015/10/01	2050	04/02/2016	138.00	Put	Bond Future	4,693.9300	4.6939	4,659.3600	4.6594	(0.736)	0	0	0
2015/10/01	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	AL37	05/11/2015			Index Future	464.0420	464.0420	464.5230	464.5230	0.104	0.0000	0.0000	3
2015/10/01	AL37	04/02/2016			Index Future	471.7770	471.7770	472.2610	472.2610	0.103	0.0000	0.0000	0
2015/10/01	AL7T	05/11/2015			Index Future	544.1390	544.1390	545.3450	545.3450	0.222	0.0000	0.0000	1
2015/10/01	AL7T	04/02/2016			Index Future	553.2080	553.2080	554.4290	554.4290	0.221	0.0000	0.0000	0
2015/10/01	ALBI	05/11/2015			Index Future	496.9620	496.9620	498.2710	498.2710	0.263	0.0000	0.0000	459
2015/10/01	ALBI	04/02/2016			Index Future	505.2450	505.2450	506.5700	506.5700	0.262	0.0000	0.0000	146
2015/10/01	ALBI	05/05/2016			Index Future	514.1920	514.1920	515.5400	515.5400	0.262	0.0000	0.0000	0
2015/10/01	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
2015/10/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/10/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	C213	28/02/2031			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
2015/10/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/01	EL28	05/11/2015	126.99	Put	Bond Future	2,443.3500	2.4434	2,348.7200	2.3487	(3.873)	0	0	0
2015/10/01	EL28	05/11/2015			Bond Future	124.5467	124.5467	124.6413	124.6413	0.076	0.0000	0.0000	0
2015/10/01	EL28	05/11/2015	127.01	Put	Bond Future	2,463.3500	2.4634	2,368.7200	2.3687	(3.842)	0	0	0
2015/10/01	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	EL28	05/11/2015	127.00	Put	Bond Future	2,453.3500	2.4534	2,358.7200	2.3587	(3.857)	0	0	0
2015/10/01	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	EL28	04/02/2016	128.99	Put	Bond Future	2,356.9800	2.3570	2,262.0800	2.2621	(4.026)	0	0	0
2015/10/01	EL28	04/02/2016			Bond Future	126.6330	126.6330	126.7279	126.7279	0.075	0.0000	0.0000	0
2015/10/01	EL28	04/02/2016	129.01	Put	Bond Future	2,376.9800	2.3770	2,282.0800	2.2821	(3.992)	0	0	0
2015/10/01	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	EL28	04/02/2016	129.00	Put	Bond Future	2,366.9800	2.3670	2,272.0800	2.2721	(4.009)	0	0	0
2015/10/01	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	ES33	05/11/2015	9.00	Put	Bond Future	7,300.1600	7.3002	7,010.9700	7.0110	(3.961)	0	0	0
2015/10/01	ES33	05/11/2015			Bond Future	9.9831	80.6332	9.9416	80.9224	(0.416)	0.0000	0.0000	6,441
2015/10/01	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	ES33	05/11/2015	8.99	Put	Bond Future	7,379.4900	7.3795	7,090.3000	7.0903	(3.919)	0	0	0
2015/10/01	ES33	05/11/2015	9.01	Put	Bond Future	7,220.9300	7.2209	6,931.7400	6.9317	(4.005)	0	0	0
2015/10/01	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	ES33	04/02/2016			Bond Future	10.0767	81.9772	10.0340	82.2703	(0.424)	0.0000	0.0000	0
2015/10/01	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/10/01	ES33	04/02/2016	10.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	ES33	04/02/2016	9.99	Put	Bond Future	596.4100		0.5964	303.2800	0.3033	(49.149)	0	0	0
2015/10/01	ES33	04/02/2016	10.01	Put	Bond Future	458.2800		0.4583	165.1500	0.1652	(63.963)	0	0	0
2015/10/01	ES33	04/02/2016	10.00	Put	Bond Future	527.3000		0.5273	234.1700	0.2342	(55.591)	0	0	0
2015/10/01	ES33	05/05/2016	10.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	ES33	05/05/2016			Bond Future	10.1590		79.6391	10.1149	79.9373	(0.434)	0.0000	0.0000	0
2015/10/01	ES33	05/05/2016	9.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	ES33	05/05/2016	10.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	ES33	05/05/2016	9.99	Put	Bond Future	1,151.8300		1.1518	853.5700	0.8536	(25.894)	0	0	0
2015/10/01	ES33	05/05/2016	10.01	Put	Bond Future	1,014.1900		1.0142	715.9300	0.7159	(29.409)	0	0	0
2015/10/01	ES33	05/05/2016	10.00	Put	Bond Future	1,082.9600		1.0830	784.7000	0.7847	(27.541)	0	0	0
2015/10/01	GOVI	05/11/2015	530.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	GOVI	05/11/2015			GOVI	493.8530		493.8530	495.0090	495.0090	0.234	0.0000	0.0000	449
2015/10/01	GOVI	05/11/2015	530.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	GOVI	05/11/2015	529.99	Put	GOVI	361,370.0000		36.1370	349,810.0000	34.9810	(3.199)	0	0	0
2015/10/01	GOVI	05/11/2015	530.01	Put	GOVI	361,570.0000		36.1570	350,010.0000	35.0010	(3.197)	0	0	0
2015/10/01	GOVI	05/11/2015	529.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	GOVI	05/11/2015	530.00	Put	GOVI	361,470.0000		36.1470	349,910.0000	34.9910	(3.198)	0	0	0
2015/10/01	GOVI	04/02/2016	512.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	GOVI	04/02/2016			GOVI	502.0840		502.0840	503.2540	503.2540	0.233	0.0000	0.0000	26
2015/10/01	GOVI	04/02/2016	511.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	GOVI	04/02/2016	512.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	GOVI	04/02/2016	511.99	Put	GOVI	99,060.0000		9.9060	87,360.0000	8.7360	(11.811)	0	0	0
2015/10/01	GOVI	04/02/2016	512.01	Put	GOVI	99,260.0000		9.9260	87,560.0000	8.7560	(11.787)	0	0	0
2015/10/01	GOVI	04/02/2016	512.00	Put	GOVI	99,160.0000		9.9160	87,460.0000	8.7460	(11.799)	0	0	0
2015/10/01	GOVI	05/05/2016	518.01	Put	GOVI	70,350.0000		7.0350	58,450.0000	5.8450	(16.915)	0	0	0
2015/10/01	GOVI	05/05/2016			GOVI	510.9750		510.9750	512.1650	512.1650	0.233	0.0000	0.0000	0
2015/10/01	GOVI	05/05/2016	518.00	Put	GOVI	70,250.0000		7.0250	58,350.0000	5.8350	(16.940)	0	0	0
2015/10/01	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	GOVI	05/05/2016	517.99	Put	GOVI	70,150.0000		7.0150	58,250.0000	5.8250	(16.964)	0	0	0
2015/10/01	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/10/01	IGOV	05/11/2015			Index Future	230.4730		230.4730	230.5600	230.5600	0.038	0.0000	0.0000	969
2015/10/01	IGOV	04/02/2016			Index Future	234.3340		234.3340	234.4190	234.4190	0.036	0.0000	0.0000	82
2015/10/01	IGOV	05/05/2016			Index Future	238.5020		238.5020	238.5890	238.5890	0.036	0.0000	0.0000	0
2015/10/01	ILBI	05/11/2015			Index Future	625.4360		625.4360	625.7860	625.7860	0.056	0.0000	0.0000	0
2015/10/01	ILBI	04/02/2016			Index Future	636.1010		636.1010	636.4560	636.4560	0.056	0.0000	0.0000	163
2015/10/01	IS01	19/12/2016			Interest Rate Swap	99.9811		99.9811	99.8863	99.8863	(0.095)	0.0000	0.0000	0
2015/10/01	IS02	18/12/2017			Interest Rate Swap	100.2863		100.2863	100.0489	100.0489	(0.237)	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
2015/10/01	IS05	17/12/2020			Interest Rate Swap	100.3624	100.3624	99.6741	99.6741	(0.686)	0.0000	0.0000	0
2015/10/01	IS10	17/12/2025			Interest Rate Swap	102.3695	102.3695	101.2677	101.2677	(1.076)	0.0000	0.0000	0
2015/10/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/10/01	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/10/01	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/10/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/10/01	JBAF	21/10/2015			Jibar Tradeable Future	6.3200	93.6800	6.3200	93.6800	0.000	0.0000	0.0000	0
2015/10/01	JBAF	18/11/2015			Jibar Tradeable Future	6.4200	93.5800	6.4100	93.5900	(0.156)	0.0000	0.0000	0
2015/10/01	JBAF	15/12/2015			Jibar Tradeable Future	6.5000	93.5000	6.4800	93.5200	(0.308)	0.0000	0.0000	0
2015/10/01	JBAF	20/01/2016			Jibar Tradeable Future	6.5600	93.4400	6.5900	93.4100	0.457	0.0000	0.0000	0
2015/10/01	JBAF	17/02/2016			Jibar Tradeable Future	6.6900	93.3100	6.6700	93.3300	(0.299)	0.0000	0.0000	2,000
2015/10/01	JBAF	16/03/2016			Jibar Tradeable Future	6.8300	93.1700	6.7400	93.2600	(1.318)	0.0000	0.0000	0
2015/10/01	JBAF	15/06/2016			Jibar Tradeable Future	7.1300	92.8700	7.0300	92.9700	(1.403)	0.0000	0.0000	0
2015/10/01	JBAF	21/09/2016			Jibar Tradeable Future	7.4500	92.5500	7.3200	92.6800	(1.745)	0.0000	0.0000	0
2015/10/01	JBAF	21/12/2016			Jibar Tradeable Future	7.6000	92.4000	7.4700	92.5300	(1.711)	0.0000	0.0000	0
2015/10/01	JBAF	15/03/2017			Jibar Tradeable Future	7.7700	92.2300	7.6400	92.3600	(1.673)	0.0000	0.0000	0
2015/10/01	JBAF	21/06/2017			Jibar Tradeable Future	7.9200	92.0800	7.7900	92.2100	(1.641)	0.0000	0.0000	0
2015/10/01	JBAF	20/09/2017			Jibar Tradeable Future	8.0700	91.9300	7.9200	92.0800	(1.859)	0.0000	0.0000	0
2015/10/01	R023	05/11/2015			Bond Future	8.3229	98.4123	8.2915	98.5784	(0.377)	0.0000	0.0000	14,033
2015/10/01	R023	05/11/2015	7.99	Put	Bond Future	2,066.5200	2.0665	1,929.1400	1.9291	(6.648)	0	0	0
2015/10/01	R023	05/11/2015	8.01	Put	Bond Future	1,982.9200	1.9829	1,847.6600	1.8477	(6.821)	0	0	0
2015/10/01	R023	05/11/2015	7.99	Call	Bond Future	285.7100	0.2857	314.4300	0.3144	10.052	0	0	0
2015/10/01	R023	05/11/2015	8.00	Put	Bond Future	2,024.5100	2.0245	1,888.1800	1.8882	(6.734)	0	0	0
2015/10/01	R023	05/11/2015	8.00	Call	Bond Future	297.7900	0.2978	327.5600	0.3276	9.997	0	0	0
2015/10/01	R023	05/11/2015	8.01	Call	Bond Future	310.2600	0.3103	341.1000	0.3411	9.940	0	0	0
2015/10/01	R023	04/02/2016	8.01	Put	Bond Future	2,827.6600	2.8277	2,708.2800	2.7083	(4.222)	0	0	0
2015/10/01	R023	04/02/2016			Bond Future	8.4002	100.0526	8.3675	100.2205	(0.389)	0.0000	0.0000	1,050
2015/10/01	R023	04/02/2016	8.00	Put	Bond Future	2,864.1600	2.8642	2,744.0300	2.7440	(4.194)	0	0	0
2015/10/01	R023	04/02/2016	8.01	Call	Bond Future	799.7200	0.7997	848.1600	0.8482	6.057	0	0	0
2015/10/01	R023	04/02/2016	7.99	Call	Bond Future	767.4200	0.7674	814.3600	0.8144	6.117	0	0	0
2015/10/01	R023	04/02/2016	8.00	Call	Bond Future	783.5600	0.7836	831.2500	0.8313	6.086	0	0	0
2015/10/01	R023	04/02/2016	7.99	Put	Bond Future	2,900.7200	2.9007	2,779.8400	2.7798	(4.167)	0	0	0
2015/10/01	R023	05/05/2016			Bond Future	8.4550	97.8965	8.4208	98.0673	(0.405)	0.0000	0.0000	0
2015/10/01	R023	05/05/2016	8.24	Put	Bond Future	2,762.6900	2.7627	2,661.9300	2.6619	(3.647)	0	0	0
2015/10/01	R023	05/05/2016	8.26	Put	Bond Future	2,705.3600	2.7054	2,605.8400	2.6058	(3.679)	0	0	0
2015/10/01	R023	05/05/2016	8.24	Call	Bond Future	1,683.7600	1.6838	1,753.7500	1.7538	4.157	0	0	0
2015/10/01	R023	05/05/2016	8.25	Put	Bond Future	2,733.9200	2.7339	2,633.7800	2.6338	(3.663)	0	0	0
2015/10/01	R023	05/05/2016	8.25	Call	Bond Future	1,705.4900	1.7055	1,776.1000	1.7761	4.140	0	0	0
2015/10/01	R023	05/05/2016	8.26	Call	Bond Future	1,727.4000	1.7274	1,798.6300	1.7986	4.124	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
2015/10/01	R186	05/11/2015	7.75	Put	Bond Future	5,892.9200	5.8929	5,619.1100	5.6191	(4.646)	0	0	0
2015/10/01	R186	05/11/2015	8.24	Call	Bond Future	643.3600	0.6434	715.5200	0.7155	11.216	0	0	0
2015/10/01	R186	05/11/2015	8.25	Put	Bond Future	2,422.1400	2.4221	2,213.5600	2.2136	(8.611)	0	0	8,650
2015/10/01	R186	05/11/2015	8.45	Call	Bond Future	1,283.2100	1.2832	1,405.9500	1.4059	9.565	0	0	200
2015/10/01	R186	05/11/2015	8.75	Call	Bond Future	2,695.5300	2.6955	2,892.8500	2.8929	7.320	0	0	0
2015/10/01	R186	05/11/2015	8.85	Put	Bond Future	386.2200	0.3862	321.1900	0.3212	(16.838)	0	0	2,283
2015/10/01	R186	05/11/2015			Bond Future	8.4727	118.4664	8.4365	118.7493	(0.427)	8.4670	8.4381	32,914
2015/10/01	R186	05/11/2015	8.00	Put	Bond Future	4,004.9200	4.0049	3,752.7200	3.7527	(6.297)	0	0	0
2015/10/01	R186	05/11/2015	9.00	Put	Bond Future	209.1500	0.2091	168.7000	0.1687	(19.340)	0	0	2,600
2015/10/01	R186	05/11/2015	8.22	Call	Bond Future	597.2100	0.5972	665.1300	0.6651	11.373	0	0	0
2015/10/01	R186	05/11/2015	8.24	Put	Bond Future	2,477.8600	2.4779	2,267.1100	2.2671	(8.505)	0	0	0
2015/10/01	R186	05/11/2015	8.35	Put	Bond Future	1,904.4900	1.9045	1,719.1000	1.7191	(9.734)	0	0	9,430
2015/10/01	R186	05/11/2015	8.26	Put	Bond Future	2,367.1200	2.3671	2,160.7400	2.1607	(8.719)	0	0	0
2015/10/01	R186	05/11/2015	8.50	Put	Bond Future	1,266.5700	1.2666	1,119.3600	1.1194	(11.623)	0	0	4,666
2015/10/01	R186	05/11/2015	8.55	Put	Bond Future	1,091.2500	1.0913	957.0000	0.9570	(12.302)	0	0	4,667
2015/10/01	R186	05/11/2015	7.73	Call	Bond Future	55.9000	0.0559	64.0500	0.0641	14.580	0	0	169
2015/10/01	R186	05/11/2015	7.86	Call	Bond Future	116.8500	0.1169	133.0900	0.1331	13.898	0	0	674
2015/10/01	R186	05/11/2015	8.35	Call	Bond Future	942.0700	0.9421	1,039.5900	1.0396	10.352	0	0	843
2015/10/01	R186	05/11/2015	8.00	Call	Bond Future	236.2900	0.2363	267.0000	0.2670	12.997	0	0	200
2015/10/01	R186	05/11/2015	8.45	Put	Bond Future	1,460.5600	1.4606	1,300.3900	1.3004	(10.966)	0	0	6,308
2015/10/01	R186	05/11/2015	8.75	Put	Bond Future	561.0600	0.5611	475.4700	0.4755	(15.255)	0	0	10,200
2015/10/01	R186	05/11/2015	8.85	Call	Bond Future	3,277.0900	3.2771	3,494.9700	3.4950	6.649	0	0	0
2015/10/01	R186	05/11/2015	9.00	Call	Bond Future	4,221.5600	4.2216	4,464.0200	4.4640	5.743	0	0	0
2015/10/01	R186	05/11/2015	7.73	Put	Bond Future	6,053.0700	6.0531	5,778.3100	5.7783	(4.539)	0	0	0
2015/10/01	R186	05/11/2015	7.75	Call	Bond Future	62.7700	0.0628	71.8700	0.0719	14.497	0	0	1,200
2015/10/01	R186	05/11/2015	7.86	Put	Bond Future	5,033.9700	5.0340	4,767.3000	4.7673	(5.297)	0	0	0
2015/10/01	R186	05/11/2015	8.25	Call	Bond Future	667.2900	0.6673	741.6200	0.7416	11.139	0	0	0
2015/10/01	R186	05/11/2015	8.22	Put	Bond Future	2,591.2300	2.5912	2,376.2400	2.3762	(8.297)	0	0	1,090
2015/10/01	R186	05/11/2015	8.26	Call	Bond Future	691.8500	0.6919	768.3800	0.7684	11.062	0	0	0
2015/10/01	R186	05/11/2015	8.50	Call	Bond Future	1,479.0200	1.4790	1,614.7200	1.6147	9.175	0	0	650
2015/10/01	R186	05/11/2015	8.55	Call	Bond Future	1,691.6900	1.6917	1,840.3500	1.8403	8.788	0	0	0
2015/10/01	R186	04/02/2016	7.50	Call	Bond Future	291.2700	0.2913	317.0100	0.3170	8.837	0	0	0
2015/10/01	R186	04/02/2016			Bond Future	8.5358	115.1432	8.4984	115.4296	(0.439)	0.0000	0.0000	5,365
2015/10/01	R186	04/02/2016	8.75	Call	Bond Future	3,423.1200	3.4231	3,591.1200	3.5911	4.908	0	0	0
2015/10/01	R186	04/02/2016	7.51	Call	Bond Future	299.1200	0.2991	325.4600	0.3255	8.806	0	0	0
2015/10/01	R186	04/02/2016	7.49	Call	Bond Future	283.5900	0.2836	308.7400	0.3087	8.868	0	0	0
2015/10/01	R186	04/02/2016	7.50	Put	Bond Future	8,587.4900	8.5875	8,326.8300	8.3268	(3.035)	0	0	0
2015/10/01	R186	04/02/2016	7.49	Put	Bond Future	8,663.8300	8.6638	8,402.5800	8.4026	(3.015)	0	0	0
2015/10/01	R186	04/02/2016	8.75	Put	Bond Future	1,803.7200	1.8037	1,685.3200	1.6853	(6.564)	0	0	6,700
2015/10/01	R186	04/02/2016	7.51	Put	Bond Future	8,511.4000	8.5114	8,251.3400	8.2513	(3.055)	0	0	0
2015/10/01	R186	05/05/2016			Bond Future	8.5862	117.1837	8.5473	117.4751	(0.453)	0.0000	0.0000	0
2015/10/01	R186	05/05/2016	8.34	Call	Bond Future	2,475.4000	2.4754	2,593.8800	2.5939	4.786	0	0	0
2015/10/01	R186	05/05/2016	8.35	Call	Bond Future	2,507.0200	2.5070	2,626.5400	2.6265	4.767	0	0	0
2015/10/01	R186	05/05/2016	8.33	Call	Bond Future	2,444.0200	2.4440	2,561.4600	2.5615	4.805	0	0	0
2015/10/01	R186	05/05/2016	8.35	Put	Bond Future	4,292.4400	4.2924	4,120.5300	4.1205	(4.005)	0	0	0
2015/10/01	R186	05/05/2016	7.56	Put	Bond Future	8,790.8600	8.7909	8,547.3700	8.5474	(2.770)	0	0	0
2015/10/01	R186	05/05/2016	8.34	Put	Bond Future	4,337.2700	4.3373	4,164.3200	4.1643	(3.988)	0	0	0
2015/10/01	R186	05/05/2016	7.56	Call	Bond Future	748.3700	0.7484	796.3100	0.7963	6.406	0	0	0

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2015/10/01	R186	05/05/2016	8.33	Put	Bond Future	4,382.4000	4.3824	4,208.4100	4.2084	(3.970)	0	0	0
2015/10/01	R186	04/08/2016	8.51	Put	Bond Future	4,402.7500	4.4027	4,244.7700	4.2448	(3.588)	0	0	0
2015/10/01	R186	04/08/2016			Bond Future	8.6362	114.0084	8.5960	114.3031	(0.465)	0.0000	0.0000	0
2015/10/01	R186	04/08/2016	8.50	Put	Bond Future	4,442.7100	4.4427	4,283.8500	4.2838	(3.576)	0	0	0
2015/10/01	R186	04/08/2016	8.51	Call	Bond Future	3,473.1400	3.4731	3,609.8400	3.6098	3.936	0	0	0
2015/10/01	R186	04/08/2016	8.49	Call	Bond Future	3,405.0300	3.4050	3,539.9600	3.5400	3.963	0	0	0
2015/10/01	R186	04/08/2016	8.50	Call	Bond Future	3,438.9800	3.4390	3,574.8000	3.5748	3.949	0	0	0
2015/10/01	R186	04/08/2016	8.49	Put	Bond Future	4,482.9400	4.4829	4,323.1900	4.3232	(3.564)	0	0	0
2015/10/01	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R197	05/11/2015			Bond Future	293.3223	293.3223	293.3822	293.3822	0.020	0.0000	0.0000	927
2015/10/01	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R197	05/11/2015	294.99	Put	Bond Future	1,667.7400	1.6677	1,607.8100	1.6078	(3.593)	0	0	0
2015/10/01	R197	05/11/2015	295.01	Put	Bond Future	1,687.7400	1.6877	1,627.8100	1.6278	(3.551)	0	0	0
2015/10/01	R197	05/11/2015	295.00	Put	Bond Future	1,677.7400	1.6777	1,617.8100	1.6178	(3.572)	0	0	0
2015/10/01	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R197	04/02/2016			Bond Future	291.8749	291.8749	291.9390	291.9390	0.022	0.0000	0.0000	0
2015/10/01	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R197	04/02/2016	296.99	Put	Bond Future	5,115.1100	5.1151	5,051.0500	5.0511	(1.252)	0	0	0
2015/10/01	R197	04/02/2016	297.01	Put	Bond Future	5,135.1100	5.1351	5,071.0500	5.0711	(1.247)	0	0	0
2015/10/01	R197	04/02/2016	297.00	Put	Bond Future	5,125.1100	5.1251	5,061.0500	5.0611	(1.250)	0	0	0
2015/10/01	R202	05/11/2015			Bond Future	238.0919	238.0919	238.1415	238.1415	0.021	0.0000	0.0000	54,082
2015/10/01	R202	05/11/2015	245.99	Put	Bond Future	7,898.1500	7.8982	7,848.5400	7.8485	(0.628)	0	0	0
2015/10/01	R202	05/11/2015	246.01	Put	Bond Future	7,918.1500	7.9182	7,868.5400	7.8685	(0.627)	0	0	0
2015/10/01	R202	05/11/2015	246.00	Put	Bond Future	7,908.1500	7.9082	7,858.5400	7.8585	(0.627)	0	0	0
2015/10/01	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R202	04/02/2016			Bond Future	238.7015	238.7015	238.7526	238.7526	0.021	0.0000	0.0000	0
2015/10/01	R202	04/02/2016	239.99	Put	Bond Future	1,288.4700	1.2885	1,237.3900	1.2374	(3.964)	0	0	0
2015/10/01	R202	04/02/2016	240.01	Put	Bond Future	1,308.4700	1.3085	1,257.3900	1.2574	(3.904)	0	0	0
2015/10/01	R202	04/02/2016	240.00	Put	Bond Future	1,298.4700	1.2985	1,247.3900	1.2474	(3.934)	0	0	0
2015/10/01	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R203	05/11/2015	5.99	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2015/10/01	R203	05/11/2015	6.00	Put	Bond Future	2,219.7400	2.2197	2,172.7100	2.1727	(2.119)	0	0	0
2015/10/01	R203	05/11/2015			Bond Future	7.2727	102.9139	7.2454	102.9609	(0.376)	0.0000	0.0000	15,930
2015/10/01	R203	05/11/2015	6.00	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2015/10/01	R203	05/11/2015	6.01	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2015/10/01	R203	05/11/2015	5.99	Put	Bond Future	2,237.4300	2.2374	2,190.4000	2.1904	(2.102)	0	0	0
2015/10/01	R203	05/11/2015	6.01	Put	Bond Future	2,202.0500	2.2021	2,155.0200	2.1550	(2.136)	0	0	0
2015/10/01	R203	04/02/2016	7.25	Put	Bond Future	387.9300	0.3879	359.7000	0.3597	(7.277)	0	0	0
2015/10/01	R203	04/02/2016	7.26	Put	Bond Future	379.0800	0.3791	351.2200	0.3512	(7.349)	0	0	0

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2015/10/01	R203	04/02/2016			Bond Future	7.3657	104.6292	7.3344	104.6759	(0.424)	0.0000	0.0000	0
2015/10/01	R203	04/02/2016	7.26	Call	Bond Future	220.8900	0.2209	239.7800	0.2398	8.552	0	0	0
2015/10/01	R203	04/02/2016	7.24	Call	Bond Future	208.5000	0.2085	226.6500	0.2266	8.705	0	0	0
2015/10/01	R203	04/02/2016	7.25	Call	Bond Future	214.7600	0.2148	233.2800	0.2333	8.624	0	0	0
2015/10/01	R203	04/02/2016	7.24	Put	Bond Future	396.6600	0.3967	368.0600	0.3681	(7.210)	0	0	0
2015/10/01	R203	05/05/2016	7.25	Put	Bond Future	564.8100	0.5648	537.4200	0.5374	(4.849)	0	0	0
2015/10/01	R203	05/05/2016			Bond Future	7.3985	102.3132	7.3611	102.3607	(0.505)	0.0000	0.0000	0
2015/10/01	R203	05/05/2016	7.26	Call	Bond Future	381.5500	0.3816	401.8800	0.4019	5.328	0	0	0
2015/10/01	R203	05/05/2016	7.24	Call	Bond Future	369.8700	0.3699	389.7900	0.3898	5.386	0	0	0
2015/10/01	R203	05/05/2016	7.25	Call	Bond Future	375.6800	0.3757	395.8100	0.3958	5.358	0	0	0
2015/10/01	R203	05/05/2016	7.24	Put	Bond Future	571.7600	0.5718	544.1600	0.5442	(4.827)	0	0	0
2015/10/01	R203	05/05/2016	7.26	Put	Bond Future	557.9300	0.5579	530.7400	0.5307	(4.873)	0	0	0
2015/10/01	R204	05/11/2015			Bond Future	7.6597	104.0174	7.6380	104.0768	(0.283)	0.0000	0.0000	24,021
2015/10/01	R204	05/11/2015	6.25	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2015/10/01	R204	05/11/2015	6.24	Put	Bond Future	3,984.8200	3.9848	3,925.4700	3.9255	(1.489)	0	0	0
2015/10/01	R204	05/11/2015	6.26	Put	Bond Future	3,927.3500	3.9274	3,868.0000	3.8680	(1.511)	0	0	0
2015/10/01	R204	05/11/2015	6.25	Put	Bond Future	3,956.0800	3.9561	3,896.7300	3.8967	(1.500)	0	0	0
2015/10/01	R204	05/11/2015	6.26	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2015/10/01	R204	05/11/2015	6.24	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2015/10/01	R204	04/02/2016	7.50	Call	Bond Future	365.5600	0.3656	384.2700	0.3843	5.118	0	0	0
2015/10/01	R204	04/02/2016			Bond Future	7.7477	101.7148	7.7243	101.7741	(0.302)	0.0000	0.0000	0
2015/10/01	R204	04/02/2016	7.51	Call	Bond Future	374.6100	0.3746	393.6600	0.3937	5.085	0	0	0
2015/10/01	R204	04/02/2016	7.49	Put	Bond Future	1,012.7800	1.0128	971.8700	0.9719	(4.039)	0	0	0
2015/10/01	R204	04/02/2016	7.51	Put	Bond Future	979.8200	0.9798	939.6000	0.9396	(4.105)	0	0	0
2015/10/01	R204	04/02/2016	7.49	Call	Bond Future	356.4500	0.3565	374.8100	0.3748	5.151	0	0	0
2015/10/01	R204	04/02/2016	7.50	Put	Bond Future	996.3300	0.9963	955.7700	0.9558	(4.071)	0	0	0
2015/10/01	R204	05/05/2016	7.75	Call	Bond Future	845.2100	0.8452	872.4300	0.8724	3.221	0	0	0
2015/10/01	R204	05/05/2016			Bond Future	7.8070	103.5171	7.7812	103.5773	(0.331)	0.0000	0.0000	0
2015/10/01	R204	05/05/2016	7.76	Call	Bond Future	856.6100	0.8566	884.0700	0.8841	3.206	0	0	0
2015/10/01	R204	05/05/2016	7.74	Put	Bond Future	989.9500	0.9900	956.6700	0.9567	(3.362)	0	0	0
2015/10/01	R204	05/05/2016	7.76	Put	Bond Future	966.2500	0.9663	933.4600	0.9335	(3.394)	0	0	0
2015/10/01	R204	05/05/2016	7.74	Call	Bond Future	833.5800	0.8336	860.5500	0.8606	3.235	0	0	0
2015/10/01	R204	05/05/2016	7.75	Put	Bond Future	978.2100	0.9782	945.1800	0.9452	(3.377)	0	0	0
2015/10/01	R207	05/11/2015	7.76	Call	Bond Future	297.0900	0.2971	326.5700	0.3266	9.923	0	0	0
2015/10/01	R207	05/11/2015			Bond Future	7.9522	99.8526	7.9204	99.9620	(0.399)	0.0000	0.0000	43,931
2015/10/01	R207	05/11/2015	7.74	Call	Bond Future	275.1400	0.2751	302.8400	0.3028	10.068	0	0	0
2015/10/01	R207	05/11/2015	7.50	Call	Bond Future	94.9700	0.0950	106.0500	0.1061	11.667	0	0	19
2015/10/01	R207	05/11/2015	7.75	Call	Bond Future	285.9600	0.2860	314.5500	0.3145	9.998	0	0	0
2015/10/01	R207	05/11/2015	7.43	Call	Bond Future	66.0000	0.0660	73.9700	0.0740	12.076	0	0	53
2015/10/01	R207	05/11/2015	7.74	Put	Bond Future	1,009.7900	1.0098	928.1200	0.9281	(8.088)	0	0	0
2015/10/01	R207	05/11/2015	7.43	Put	Bond Future	1,886.2300	1.8862	1,784.8300	1.7848	(5.376)	0	0	0
2015/10/01	R207	05/11/2015	7.76	Put	Bond Future	962.2000	0.9622	882.3100	0.8823	(8.303)	0	0	0
2015/10/01	R207	05/11/2015	7.50	Put	Bond Future	1,668.8000	1.6688	1,570.5100	1.5705	(5.890)	0	0	0
2015/10/01	R207	05/11/2015	7.75	Put	Bond Future	985.8300	0.9858	905.0500	0.9050	(8.194)	0	0	0
2015/10/01	R207	04/02/2016	7.49	Put	Bond Future	2,077.9500	2.0779	1,989.4300	1.9894	(4.260)	0	0	0
2015/10/01	R207	04/02/2016	7.27	Put	Bond Future	2,688.2800	2.6883	2,590.9600	2.5910	(3.620)	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
2015/10/01	R207	04/02/2016			Bond Future	8.0387	97.8754	8.0050	97.9856	(0.420)	0.0000	0.0000	0
2015/10/01	R207	04/02/2016	7.51	Put	Bond Future	2,026.0300	2.0260	1,938.4400	1.9384	(4.323)	0	0	0
2015/10/01	R207	04/02/2016	7.27	Call	Bond Future	140.7100	0.1407	153.6000	0.1536	9.161	0	0	43
2015/10/01	R207	04/02/2016	7.50	Call	Bond Future	274.9900	0.2750	297.1500	0.2971	8.058	0	0	19
2015/10/01	R207	04/02/2016	7.51	Call	Bond Future	282.4600	0.2825	305.0800	0.3051	8.008	0	0	0
2015/10/01	R207	04/02/2016	7.49	Call	Bond Future	267.6800	0.2677	289.3700	0.2894	8.103	0	0	0
2015/10/01	R207	04/02/2016	7.50	Put	Bond Future	2,051.9000	2.0519	1,963.8500	1.9638	(4.291)	0	0	0
2015/10/01	R207	05/05/2016	7.86	Put	Bond Future	1,678.7200	1.6787	1,610.5300	1.6105	(4.062)	0	0	0
2015/10/01	R207	05/05/2016			Bond Future	8.1078	99.6100	8.0714	99.7221	(0.449)	0.0000	0.0000	0
2015/10/01	R207	05/05/2016	7.85	Put	Bond Future	1,696.9000	1.6969	1,628.2800	1.6283	(4.044)	0	0	0
2015/10/01	R207	05/05/2016	7.56	Put	Bond Future	2,279.2100	2.2792	2,198.6900	2.1987	(3.533)	0	0	0
2015/10/01	R207	05/05/2016	7.84	Put	Bond Future	1,715.2100	1.7152	1,646.1700	1.6462	(4.025)	0	0	0
2015/10/01	R207	05/05/2016	7.56	Call	Bond Future	574.5000	0.5745	606.1000	0.6061	5.500	0	0	43
2015/10/01	R207	05/05/2016	7.85	Call	Bond Future	899.1300	0.8991	942.6300	0.9426	4.838	0	0	0
2015/10/01	R207	05/05/2016	7.86	Call	Bond Future	912.0400	0.9120	955.9700	0.9560	4.817	0	0	0
2015/10/01	R207	05/05/2016	7.84	Call	Bond Future	886.3300	0.8863	929.4100	0.9294	4.860	0	0	0
2015/10/01	R207	04/08/2016			Bond Future	8.1789	97.7736	8.1401	97.8860	(0.475)	0.0000	0.0000	0
2015/10/01	R207	04/08/2016	7.99	Put	Bond Future	1,711.5700	1.7116	1,647.7100	1.6477	(3.731)	0	0	0
2015/10/01	R207	04/08/2016	8.01	Put	Bond Future	1,680.1200	1.6801	1,616.9900	1.6170	(3.757)	0	0	0
2015/10/01	R207	04/08/2016	8.00	Put	Bond Future	1,695.8000	1.6958	1,632.3000	1.6323	(3.745)	0	0	0
2015/10/01	R207	04/08/2016	8.01	Call	Bond Future	1,190.3100	1.1903	1,239.6100	1.2396	4.142	0	0	0
2015/10/01	R207	04/08/2016	7.99	Call	Bond Future	1,163.5800	1.1636	1,212.1500	1.2122	4.174	0	0	0
2015/10/01	R207	04/08/2016	8.00	Call	Bond Future	1,176.9000	1.1769	1,225.8300	1.2258	4.158	0	0	0
2015/10/01	R208	05/11/2015			Bond Future	8.1037	94.9281	8.0722	95.0586	(0.388)	0.0000	0.0000	40,314
2015/10/01	R208	05/11/2015	7.74	Put	Bond Future	1,705.5900	1.7056	1,594.6500	1.5947	(6.504)	0	0	0
2015/10/01	R208	05/11/2015	8.48	Call	Bond Future	1,731.5700	1.7316	1,832.3900	1.8324	5.822	0	0	0
2015/10/01	R208	05/11/2015	7.75	Call	Bond Future	191.9200	0.1919	212.3200	0.2123	10.629	0	0	0
2015/10/01	R208	05/11/2015	7.76	Call	Bond Future	200.4800	0.2005	221.6700	0.2217	10.570	0	0	0
2015/10/01	R208	05/11/2015	7.74	Call	Bond Future	183.6400	0.1836	203.2700	0.2033	10.689	0	0	0
2015/10/01	R208	05/11/2015	8.48	Put	Bond Future	187.6200	0.1876	157.8700	0.1579	(15.857)	0	0	2,200
2015/10/01	R208	05/11/2015	7.76	Put	Bond Future	1,637.9700	1.6380	1,528.5900	1.5286	(6.678)	0	0	0
2015/10/01	R208	05/11/2015	7.75	Put	Bond Future	1,671.6300	1.6716	1,561.4600	1.5615	(6.591)	0	0	0
2015/10/01	R208	04/02/2016			Bond Future	8.1818	96.5103	8.1487	96.6420	(0.404)	0.0000	0.0000	0
2015/10/01	R208	04/02/2016	7.74	Put	Bond Future	2,262.6200	2.2626	2,164.3400	2.1643	(4.344)	0	0	0
2015/10/01	R208	04/02/2016	7.76	Put	Bond Future	2,204.0500	2.2041	2,106.9700	2.1070	(4.405)	0	0	0
2015/10/01	R208	04/02/2016	7.75	Put	Bond Future	2,233.2300	2.2332	2,135.5400	2.1355	(4.374)	0	0	0
2015/10/01	R208	04/02/2016	7.76	Call	Bond Future	507.2900	0.5073	541.9700	0.5420	6.836	0	0	0
2015/10/01	R208	04/02/2016	7.74	Call	Bond Future	484.4900	0.4845	517.9700	0.5180	6.910	0	0	0
2015/10/01	R208	04/02/2016	7.75	Call	Bond Future	495.8000	0.4958	529.8700	0.5299	6.872	0	0	0
2015/10/01	R208	05/05/2016	7.99	Call	Bond Future	1,160.1800	1.1602	1,212.7800	1.2128	4.534	0	0	0
2015/10/01	R208	05/05/2016	8.00	Put	Bond Future	2,105.4600	2.1055	2,024.5300	2.0245	(3.844)	0	0	0
2015/10/01	R208	05/05/2016			Bond Future	8.2420	94.8187	8.2070	94.9527	(0.426)	0.0000	0.0000	0
2015/10/01	R208	05/05/2016	8.00	Call	Bond Future	1,176.1300	1.1761	1,229.2400	1.2292	4.516	0	0	0
2015/10/01	R208	05/05/2016	8.01	Call	Bond Future	1,192.2300	1.1922	1,245.8300	1.2458	4.496	0	0	0
2015/10/01	R208	05/05/2016	7.99	Put	Bond Future	2,128.1400	2.1281	2,046.7000	2.0467	(3.827)	0	0	0
2015/10/01	R208	05/05/2016	8.01	Put	Bond Future	2,082.9400	2.0829	2,002.5000	2.0025	(3.862)	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
2015/10/01	R209	05/11/2015	7.99	Put	Bond Future	8,262.5200	8.2625	7,959.7800	7.9598	(3.664)	0	0	0
2015/10/01	R209	05/11/2015	9.25	Call	Bond Future	2,377.3100	2.3773	2,577.6000	2.5776	8.425	0	0	0
2015/10/01	R209	05/11/2015			Bond Future	9.0188	75.0706	8.9777	75.3755	(0.455)	0.0000	0.0000	24,850
2015/10/01	R209	05/11/2015	8.01	Put	Bond Future	8,091.0700	8.0911	7,788.6300	7.7886	(3.738)	0	0	0
2015/10/01	R209	05/11/2015	9.16	Put	Bond Future	921.3400	0.9213	794.6300	0.7946	(13.753)	0	0	0
2015/10/01	R209	05/11/2015	7.99	Call	Bond Future	12.2000	0.0122	14.3000	0.0143	17.213	0	0	0
2015/10/01	R209	05/11/2015	8.00	Put	Bond Future	8,176.7000	8.1767	7,874.1100	7.8741	(3.701)	0	0	0
2015/10/01	R209	05/11/2015	9.25	Put	Bond Future	694.6200	0.6946	590.0700	0.5901	(15.051)	0	0	900
2015/10/01	R209	05/11/2015	8.50	Put	Bond Future	4,215.7600	4.2158	3,942.7000	3.9427	(6.477)	0	0	0
2015/10/01	R209	05/11/2015	9.00	Put	Bond Future	1,451.5800	1.4516	1,283.1000	1.2831	(11.607)	0	0	500
2015/10/01	R209	05/11/2015	8.00	Call	Bond Future	13.0500	0.0130	15.3000	0.0153	17.241	0	0	0
2015/10/01	R209	05/11/2015	8.01	Call	Bond Future	13.9500	0.0140	16.3500	0.0164	17.204	0	0	0
2015/10/01	R209	05/11/2015	9.16	Call	Bond Future	1,956.1400	1.9561	2,134.2700	2.1343	9.106	0	0	0
2015/10/01	R209	05/11/2015	8.50	Call	Bond Future	218.6100	0.2186	250.3900	0.2504	14.537	0	0	900
2015/10/01	R209	05/11/2015	9.00	Call	Bond Future	1,312.5500	1.3125	1,448.9100	1.4489	10.389	0	0	0
2015/10/01	R209	04/02/2016	8.74	Call	Bond Future	1,554.9600	1.5550	1,661.3500	1.6613	6.842	0	0	0
2015/10/01	R209	04/02/2016	8.75	Put	Bond Future	4,021.1100	4.0211	3,819.7300	3.8197	(5.008)	0	0	0
2015/10/01	R209	04/02/2016			Bond Future	9.0750	76.3219	9.0329	76.6310	(0.464)	0.0000	0.0000	400
2015/10/01	R209	04/02/2016	8.75	Call	Bond Future	1,581.7900	1.5818	1,689.5200	1.6895	6.811	0	0	0
2015/10/01	R209	04/02/2016	8.76	Call	Bond Future	1,608.9200	1.6089	1,717.9900	1.7180	6.779	0	0	0
2015/10/01	R209	04/02/2016	9.52	Put	Bond Future	1,322.5900	1.3226	1,223.7000	1.2237	(7.477)	0	0	2,200
2015/10/01	R209	04/02/2016	8.74	Put	Bond Future	4,071.2600	4.0713	3,868.5400	3.8685	(4.979)	0	0	0
2015/10/01	R209	04/02/2016	8.76	Put	Bond Future	3,971.3700	3.9714	3,771.3300	3.7713	(5.037)	0	0	0
2015/10/01	R209	04/02/2016	9.52	Call	Bond Future	4,475.8400	4.4758	4,686.0600	4.6861	4.697	0	0	0
2015/10/01	R209	05/05/2016			Bond Future	9.1223	74.5247	9.0791	74.8392	(0.474)	0.0000	0.0000	0
2015/10/01	R209	05/05/2016	9.00	Call	Bond Future	2,985.5100	2.9855	3,131.3000	3.1313	4.883	0	0	0
2015/10/01	R209	05/05/2016	8.99	Put	Bond Future	3,921.4900	3.9215	3,751.6800	3.7517	(4.330)	0	0	0
2015/10/01	R209	05/05/2016	9.01	Put	Bond Future	3,840.4200	3.8404	3,672.7800	3.6728	(4.365)	0	0	0
2015/10/01	R209	05/05/2016	9.00	Put	Bond Future	3,880.8000	3.8808	3,712.0700	3.7121	(4.348)	0	0	0
2015/10/01	R209	05/05/2016	9.01	Call	Bond Future	3,018.9500	3.0189	3,165.8300	3.1658	4.865	0	0	0
2015/10/01	R209	05/05/2016	8.99	Call	Bond Future	2,952.2700	2.9523	3,096.9800	3.0970	4.902	0	0	0
2015/10/01	R210	05/11/2015			Bond Future	178.4510	178.4510	178.5833	178.5833	0.074	0.0000	0.0000	2,929
2015/10/01	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R210	05/11/2015	181.99	Put	Bond Future	3,538.9600	3.5390	3,406.6500	3.4067	(3.739)	0	0	0
2015/10/01	R210	05/11/2015	182.01	Put	Bond Future	3,558.9600	3.5590	3,426.6500	3.4267	(3.718)	0	0	0
2015/10/01	R210	05/11/2015	182.00	Put	Bond Future	3,548.9600	3.5490	3,416.6500	3.4167	(3.728)	0	0	0
2015/10/01	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R210	04/02/2016	184.99	Put	Bond Future	3,549.9500	3.5500	3,417.0800	3.4171	(3.743)	0	0	0
2015/10/01	R210	04/02/2016			Bond Future	181.4401	181.4401	181.5729	181.5729	0.073	0.0000	0.0000	0
2015/10/01	R210	04/02/2016	185.01	Put	Bond Future	3,569.9500	3.5700	3,437.0800	3.4371	(3.722)	0	0	0
2015/10/01	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R210	04/02/2016	185.00	Put	Bond Future	3,559.9500	3.5600	3,427.0800	3.4271	(3.732)	0	0	0
2015/10/01	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R211	05/11/2015	134.99	Put	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/01	R211	05/11/2015			Bond Future	135.8603	135.8603	135.8856	135.8856	0.019	0.0000	0.0000	0
2015/10/01	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R211	05/11/2015	134.99	Call	Bond Future	870.3200	0.8703	895.5600	0.8956	2.900	0	0	0
2015/10/01	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R211	05/11/2015	135.00	Call	Bond Future	860.3200	0.8603	885.5600	0.8856	2.934	0	0	0
2015/10/01	R211	05/11/2015	135.01	Call	Bond Future	850.3200	0.8503	875.5600	0.8756	2.968	0	0	0
2015/10/01	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R211	04/02/2016			Bond Future	136.4380	136.4380	136.4664	136.4664	0.021	0.0000	0.0000	1,120
2015/10/01	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R211	04/02/2016	138.99	Put	Bond Future	2,552.0200	2.5520	2,523.5700	2.5236	(1.115)	0	0	0
2015/10/01	R211	04/02/2016	139.01	Put	Bond Future	2,572.0200	2.5720	2,543.5700	2.5436	(1.106)	0	0	0
2015/10/01	R211	04/02/2016	139.00	Put	Bond Future	2,562.0200	2.5620	2,533.5700	2.5336	(1.110)	0	0	0
2015/10/01	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R212	05/11/2015			Bond Future	140.9333	140.9333	140.9621	140.9621	0.020	0.0000	0.0000	928
2015/10/01	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R212	05/11/2015	145.99	Put	Bond Future	5,056.6600	5.0567	5,027.9200	5.0279	(0.568)	0	0	0
2015/10/01	R212	05/11/2015	146.01	Put	Bond Future	5,076.6600	5.0767	5,047.9200	5.0479	(0.566)	0	0	0
2015/10/01	R212	05/11/2015	146.00	Put	Bond Future	5,066.6600	5.0667	5,037.9200	5.0379	(0.567)	0	0	0
2015/10/01	R212	04/02/2016			Bond Future	141.4302	141.4302	141.4626	141.4626	0.023	0.0000	0.0000	0
2015/10/01	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R212	04/02/2016	145.99	Put	Bond Future	4,559.8100	4.5598	4,527.3900	4.5274	(0.711)	0	0	0
2015/10/01	R212	04/02/2016	146.01	Put	Bond Future	4,579.8100	4.5798	4,547.3900	4.5474	(0.708)	0	0	0
2015/10/01	R212	04/02/2016	146.00	Put	Bond Future	4,569.8100	4.5698	4,537.3900	4.5374	(0.709)	0	0	0
2015/10/01	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R213	05/11/2015	7.76	Call	Bond Future	4.8700	0.0049	5.7400	0.0057	17.864	0	0	0
2015/10/01	R213	05/11/2015			Bond Future	8.9123	85.5481	8.8711	85.8504	(0.462)	0.0000	0.0000	21,426
2015/10/01	R213	05/11/2015	7.74	Call	Bond Future	4.2000	0.0042	4.9500	0.0050	17.857	0	0	0
2015/10/01	R213	05/11/2015	7.75	Call	Bond Future	4.5300	0.0045	5.3400	0.0053	17.881	0	0	0
2015/10/01	R213	05/11/2015	7.74	Put	Bond Future	9,243.1600	9.2432	8,941.6200	8.9416	(3.262)	0	0	0
2015/10/01	R213	05/11/2015	7.76	Put	Bond Future	9,074.6000	9.0746	8,773.1800	8.7732	(3.322)	0	0	0
2015/10/01	R213	05/11/2015	7.75	Put	Bond Future	9,158.8200	9.1588	8,857.3400	8.8573	(3.292)	0	0	0
2015/10/01	R213	04/02/2016			Bond Future	8.9771	86.9739	8.9348	87.2804	(0.472)	0.0000	0.0000	700
2015/10/01	R213	04/02/2016	8.75	Call	Bond Future	1,787.8900	1.7879	1,906.9200	1.9069	6.658	0	0	0
2015/10/01	R213	04/02/2016	8.74	Put	Bond Future	3,495.1000	3.4951	3,306.2600	3.3063	(5.403)	0	0	0
2015/10/01	R213	04/02/2016	8.76	Put	Bond Future	3,405.1200	3.4051	3,219.0300	3.2190	(5.465)	0	0	0
2015/10/01	R213	04/02/2016	8.75	Put	Bond Future	3,449.9100	3.4499	3,262.4500	3.2625	(5.434)	0	0	0
2015/10/01	R213	04/02/2016	8.76	Call	Bond Future	1,817.2500	1.8172	1,937.6500	1.9376	6.625	0	0	0
2015/10/01	R213	04/02/2016	8.74	Call	Bond Future	1,758.8400	1.7588	1,876.4900	1.8765	6.689	0	0	0
2015/10/01	R213	05/05/2016	8.76	Put	Bond Future	4,377.3500	4.3774	4,193.5500	4.1936	(4.199)	0	0	0
2015/10/01	R213	05/05/2016	8.74	Put	Bond Future	4,465.7800	4.4658	4,279.8300	4.2798	(4.164)	0	0	0
2015/10/01	R213	05/05/2016			Bond Future	9.0268	84.9664	8.9831	85.2782	(0.483)	0.0000	0.0000	0
2015/10/01	R213	05/05/2016	8.75	Put	Bond Future	4,421.4100	4.4214	4,236.5400	4.2365	(4.181)	0	0	0
2015/10/01	R213	05/05/2016	8.74	Call	Bond Future	2,385.7700	2.3858	2,511.6700	2.5117	5.277	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
2015/10/01	R213	05/05/2016	8.75	Call	Bond Future	2,415.1500	2.4151	2,542.1300	2.5421	5.258	0	0	0
2015/10/01	R213	05/05/2016	8.76	Call	Bond Future	2,444.7500	2.4447	2,572.8000	2.5728	5.238	0	0	0
2015/10/01	R214	05/11/2015			Bond Future	9.0591	76.0104	9.0180	76.3320	(0.453)	0.0000	0.0000	11,693
2015/10/01	R214	05/11/2015	7.99	Put	Bond Future	9,178.8200	9.1788	8,858.8200	8.8588	(3.486)	0	0	0
2015/10/01	R214	05/11/2015	8.00	Put	Bond Future	9,085.5300	9.0855	8,765.6400	8.7656	(3.521)	0	0	0
2015/10/01	R214	05/11/2015	8.01	Put	Bond Future	8,992.4500	8.9925	8,672.6900	8.6727	(3.556)	0	0	0
2015/10/01	R214	05/11/2015	7.99	Call	Bond Future	9.3400	0.0093	10.9600	0.0110	17.345	0	0	0
2015/10/01	R214	05/11/2015	8.00	Call	Bond Future	10.0300	0.0100	11.7600	0.0118	17.248	0	0	0
2015/10/01	R214	05/11/2015	8.01	Call	Bond Future	10.7600	0.0108	12.6200	0.0126	17.286	0	0	0
2015/10/01	R214	04/02/2016			Bond Future	9.1165	77.2773	9.0744	77.6035	(0.462)	0.0000	0.0000	4,620
2015/10/01	R214	04/02/2016	7.99	Put	Bond Future	9,893.3900	9.8934	9,595.3400	9.5953	(3.013)	0	0	0
2015/10/01	R214	04/02/2016	8.00	Call	Bond Future	304.4500	0.3045	333.2500	0.3333	9.460	0	0	0
2015/10/01	R214	04/02/2016	8.01	Call	Bond Future	312.4700	0.3125	341.9300	0.3419	9.428	0	0	0
2015/10/01	R214	04/02/2016	7.99	Call	Bond Future	296.6000	0.2966	324.7500	0.3248	9.491	0	0	0
2015/10/01	R214	04/02/2016	8.01	Put	Bond Future	9,721.9300	9.7219	9,425.1900	9.4252	(3.052)	0	0	0
2015/10/01	R214	04/02/2016	8.00	Put	Bond Future	9,807.4900	9.8075	9,510.0900	9.5101	(3.032)	0	0	0
2015/10/01	R214	05/05/2016	9.01	Call	Bond Future	3,064.1600	3.0642	3,215.1700	3.2152	4.928	0	0	0
2015/10/01	R214	05/05/2016			Bond Future	9.1607	75.3514	9.1175	75.6834	(0.472)	0.0000	0.0000	0
2015/10/01	R214	05/05/2016	8.99	Call	Bond Future	2,995.4800	2.9955	3,144.2200	3.1442	4.965	0	0	0
2015/10/01	R214	05/05/2016	9.00	Call	Bond Future	3,029.7200	3.0297	3,179.5900	3.1796	4.947	0	0	0
2015/10/01	R214	05/05/2016	8.99	Put	Bond Future	4,321.2900	4.3213	4,138.0600	4.1381	(4.240)	0	0	0
2015/10/01	R214	05/05/2016	9.01	Put	Bond Future	4,232.6700	4.2327	4,051.7100	4.0517	(4.275)	0	0	0
2015/10/01	R214	05/05/2016	9.00	Put	Bond Future	4,276.8100	4.2768	4,094.7100	4.0947	(4.258)	0	0	0
2015/10/01	R248	05/11/2015	8.01	Put	Bond Future	12,185.7000	12.1857	11,772.0700	11.7721	(3.394)	0	0	0
2015/10/01	R248	05/11/2015			Bond Future	9.1046	98.0177	9.0635	98.4314	(0.451)	0.0000	0.0000	48,520
2015/10/01	R248	05/11/2015	8.00	Put	Bond Future	12,309.1600	12.3092	11,895.5300	11.8955	(3.360)	0	0	0
2015/10/01	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R248	05/11/2015	7.99	Put	Bond Future	12,432.8700	12.4329	12,019.2400	12.0192	(3.327)	0	0	0
2015/10/01	R248	04/02/2016	8.99	Put	Bond Future	1,744.9900	1.7450	1,325.4600	1.3255	(24.042)	0	0	0
2015/10/01	R248	04/02/2016			Bond Future	9.1633	99.6514	9.1211	100.0709	(0.460)	0.0000	0.0000	3,750
2015/10/01	R248	04/02/2016	9.00	Put	Bond Future	1,642.7800	1.6428	1,223.2500	1.2233	(25.538)	0	0	0
2015/10/01	R248	04/02/2016	9.01	Put	Bond Future	1,540.7600	1.5408	1,121.2300	1.1212	(27.229)	0	0	0
2015/10/01	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R248	05/05/2016			Bond Future	9.2088	96.9814	9.1655	97.4083	(0.470)	0.0000	0.0000	0
2015/10/01	R248	05/05/2016	8.99	Put	Bond Future	2,191.7100	2.1917	1,764.8000	1.7648	(19.478)	0	0	0
2015/10/01	R248	05/05/2016	9.01	Put	Bond Future	1,987.7200	1.9877	1,560.8100	1.5608	(21.477)	0	0	0
2015/10/01	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R248	05/05/2016	9.00	Put	Bond Future	2,089.6200	2.0896	1,662.7100	1.6627	(20.430)	0	0	0
2015/10/01	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/01	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0



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<b>Total</b>												<b>532661</b>
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