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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/10/2015 TO 06/10/2015

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
2015/10/06	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	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
2015/10/06	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	2025	05/11/2015	123.01	Put	Bond Future	850.4000	0.8504	825.0000	0.8250	(2.987)	0	0	0
2015/10/06	2025	05/11/2015			Bond Future	122.1596	122.1596	122.1850	122.1850	0.021	0.0000	0.0000	612
2015/10/06	2025	05/11/2015	123.00	Put	Bond Future	840.4000	0.8404	815.0000	0.8150	(3.022)	0	0	0
2015/10/06	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2025	05/11/2015	122.99	Put	Bond Future	830.4000	0.8304	805.0000	0.8050	(3.059)	0	0	0
2015/10/06	2025	04/02/2016	126.01	Put	Bond Future	3,029.9700	3.0300	3,005.8100	3.0058	(0.797)	0	0	0
2015/10/06	2025	04/02/2016			Bond Future	122.9800	122.9800	123.0042	123.0042	0.020	0.0000	0.0000	0
2015/10/06	2025	04/02/2016	126.00	Put	Bond Future	3,019.9700	3.0200	2,995.8100	2.9958	(0.800)	0	0	0
2015/10/06	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2025	04/02/2016	125.99	Put	Bond Future	3,009.9700	3.0100	2,985.8100	2.9858	(0.803)	0	0	0
2015/10/06	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2030	05/11/2015			Bond Future	8.6776	96.7201	8.6669	96.8040	(0.124)	0.0000	0.0000	9,973
2015/10/06	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2030	05/11/2015	8.49	Put	Bond Future	1,474.0600	1.4741	1,390.2400	1.3902	(5.686)	0	0	0
2015/10/06	2030	05/11/2015	8.51	Put	Bond Future	1,315.4300	1.3154	1,231.6100	1.2316	(6.372)	0	0	0
2015/10/06	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2030	05/11/2015	8.50	Put	Bond Future	1,394.7000	1.3947	1,310.8800	1.3109	(6.010)	0	0	0
2015/10/06	2030	04/02/2016	8.75	Call	Bond Future	109.0200	0.1090	193.1700	0.1932	77.188	0	0	0
2015/10/06	2030	04/02/2016			Bond Future	8.7357	94.3212	8.7248	94.4054	(0.126)	0.0000	0.0000	400
2015/10/06	2030	04/02/2016	8.76	Call	Bond Future	185.3600	0.1854	269.5100	0.2695	45.398	0	0	0
2015/10/06	2030	04/02/2016	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2030	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2030	04/02/2016	8.74	Call	Bond Future	32.5800	0.0326	116.7300	0.1167	258.287	0	0	0
2015/10/06	2030	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2032	05/11/2015			Bond Future	8.7422	96.6642	8.7365	96.7119	(0.065)	0.0000	0.0000	2,982
2015/10/06	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2032	05/11/2015	7.99	Put	Bond Future	6,598.8600	6.5989	6,551.1200	6.5511	(0.723)	0	0	0
2015/10/06	2032	05/11/2015	8.01	Put	Bond Future	6,415.0200	6.4150	6,367.2800	6.3673	(0.744)	0	0	0
2015/10/06	2032	05/11/2015	8.00	Put	Bond Future	6,506.8800	6.5069	6,459.1400	6.4591	(0.734)	0	0	0
2015/10/06	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2032	04/02/2016			Bond Future	8.7992	98.2709	8.7935	98.3184	(0.065)	0.0000	0.0000	0
2015/10/06	2032	04/02/2016	8.69	Put	Bond Future	906.4500	0.9064	858.9500	0.8589	(5.240)	0	0	0
2015/10/06	2032	04/02/2016	8.71	Put	Bond Future	739.5100	0.7395	692.0100	0.6920	(6.423)	0	0	0

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2015/10/06	2032	04/02/2016	8.70	Put	Bond Future	822.9300	0.8229	775.4300	0.7754	(5.772)	0	0	0
2015/10/06	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2032	05/05/2016			Bond Future	8.8456	95.8545	8.8397	95.9026	(0.067)	0.0000	0.0000	0
2015/10/06	2032	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2032	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2032	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2032	05/05/2016	9.01	Call	Bond Future	1,324.2900	1.3243	1,372.3300	1.3723	3.628	0	0	0
2015/10/06	2032	05/05/2016	8.99	Call	Bond Future	1,164.5900	1.1646	1,212.6300	1.2126	4.125	0	0	0
2015/10/06	2032	05/05/2016	9.00	Call	Bond Future	1,244.4900	1.2445	1,292.5300	1.2925	3.860	0	0	0
2015/10/06	2033	05/11/2015	102.41	Put	Bond Future	569.3900	0.5694	547.9100	0.5479	(3.772)	0	0	0
2015/10/06	2033	05/11/2015			Bond Future	101.8406	101.8406	101.8621	101.8621	0.021	0.0000	0.0000	0
2015/10/06	2033	05/11/2015	102.40	Put	Bond Future	559.3900	0.5594	537.9100	0.5379	(3.840)	0	0	0
2015/10/06	2033	05/11/2015	102.39	Put	Bond Future	549.3900	0.5494	527.9100	0.5279	(3.910)	0	0	0
2015/10/06	2033	05/11/2015	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2033	05/11/2015	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2033	05/11/2015	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2033	04/02/2016	102.40	Call	Bond Future	1,141.8000	1.1418	1,162.3700	1.1624	1.802	0	0	0
2015/10/06	2033	04/02/2016			Bond Future	103.5418	103.5418	103.5624	103.5624	0.020	0.0000	0.0000	0
2015/10/06	2033	04/02/2016	102.41	Call	Bond Future	1,131.8000	1.1318	1,152.3700	1.1524	1.817	0	0	0
2015/10/06	2033	04/02/2016	102.39	Call	Bond Future	1,151.8000	1.1518	1,172.3700	1.1724	1.786	0	0	0
2015/10/06	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2033	05/05/2016			Bond Future	104.3956	104.3956	104.4161	104.4161	0.020	0.0000	0.0000	0
2015/10/06	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2033	05/05/2016	102.40	Call	Bond Future	1,995.5700	1.9956	2,016.1500	2.0162	1.031	0	0	0
2015/10/06	2033	05/05/2016	102.41	Call	Bond Future	1,985.5700	1.9856	2,006.1500	2.0062	1.036	0	0	0
2015/10/06	2033	05/05/2016	102.39	Call	Bond Future	2,005.5700	2.0056	2,026.1500	2.0262	1.026	0	0	0
2015/10/06	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2037	05/11/2015	7.99	Put	Bond Future	8,929.4100	8.9294	8,830.6100	8.8306	(1.106)	0	0	0
2015/10/06	2037	05/11/2015	8.01	Put	Bond Future	8,718.8200	8.7188	8,620.0200	8.6200	(1.133)	0	0	0
2015/10/06	2037	05/11/2015			Bond Future	8.8965	98.5786	8.8858	98.6774	(0.121)	0.0000	0.0000	49,825
2015/10/06	2037	05/11/2015	8.00	Put	Bond Future	8,824.0300	8.8240	8,725.2300	8.7252	(1.120)	0	0	0
2015/10/06	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2037	04/02/2016	8.75	Put	Bond Future	1,862.6500	1.8626	1,763.2500	1.7632	(5.336)	0	0	0
2015/10/06	2037	04/02/2016			Bond Future	8.9521	95.9601	8.9412	96.0595	(0.122)	0.0000	0.0000	370
2015/10/06	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2037	04/02/2016	8.74	Put	Bond Future	1,956.2700	1.9563	1,856.8700	1.8569	(5.081)	0	0	0
2015/10/06	2037	04/02/2016	8.76	Put	Bond Future	1,769.1600	1.7692	1,669.7600	1.6698	(5.618)	0	0	0

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2015/10/06	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	19.5200	0.0195	100.000	0	0	0
2015/10/06	2037	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2037	05/05/2016			Bond Future	8.9990	97.6610	8.9878	97.7619	(0.125)	0.0000	0.0000	0
2015/10/06	2037	05/05/2016	9.00	Call	Bond Future	8.5300	0.0085	109.4000	0.1094	1182.532	0	0	0
2015/10/06	2037	05/05/2016	9.01	Call	Bond Future	98.2800	0.0983	199.1500	0.1991	102.635	0	0	0
2015/10/06	2037	05/05/2016	8.99	Put	Bond Future	81.3500	0.0813	0.0000	0.0000	(100.000)	0	0	0
2015/10/06	2037	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2038	05/11/2015			Bond Future	125.0958	125.0958	125.3420	125.3420	0.197	0.0000	0.0000	7,604
2015/10/06	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2038	05/11/2015	133.99	Put	Bond Future	8,894.2200	8.8942	8,647.9700	8.6480	(2.769)	0	0	0
2015/10/06	2038	05/11/2015	134.01	Put	Bond Future	8,914.2200	8.9142	8,667.9700	8.6680	(2.762)	0	0	0
2015/10/06	2038	05/11/2015	134.00	Put	Bond Future	8,904.2200	8.9042	8,657.9700	8.6580	(2.766)	0	0	0
2015/10/06	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2038	04/02/2016			Bond Future	125.8128	125.8128	126.0614	126.0614	0.198	0.0000	0.0000	0
2015/10/06	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2038	04/02/2016	130.99	Put	Bond Future	5,177.1700	5.1772	4,928.6500	4.9287	(4.800)	0	0	0
2015/10/06	2038	04/02/2016	131.01	Put	Bond Future	5,197.1700	5.1972	4,948.6500	4.9487	(4.782)	0	0	0
2015/10/06	2038	04/02/2016	131.00	Put	Bond Future	5,187.1700	5.1872	4,938.6500	4.9387	(4.791)	0	0	0
2015/10/06	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2044	05/11/2015			Bond Future	8.9202	100.6560	8.9095	100.7642	(0.120)	0.0000	0.0000	17,516
2015/10/06	2044	05/11/2015	8.24	Put	Bond Future	7,303.0500	7.3030	7,194.8100	7.1948	(1.482)	0	0	0
2015/10/06	2044	05/11/2015	8.26	Put	Bond Future	7,075.4900	7.0755	6,967.2500	6.9673	(1.530)	0	0	0
2015/10/06	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2044	05/11/2015	8.25	Put	Bond Future	7,189.1600	7.1892	7,080.9200	7.0809	(1.506)	0	0	0
2015/10/06	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2044	04/02/2016			Bond Future	8.9723	97.9469	8.9614	98.0558	(0.121)	0.0000	0.0000	0
2015/10/06	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2044	04/02/2016	9.01	Call	Bond Future	375.5400	0.3755	484.4700	0.4845	29.006	0	0	0
2015/10/06	2044	04/02/2016	8.99	Call	Bond Future	176.6200	0.1766	285.5500	0.2855	61.675	0	0	0
2015/10/06	2044	04/02/2016	9.00	Call	Bond Future	276.1700	0.2762	385.1000	0.3851	39.443	0	0	0
2015/10/06	2044	05/05/2016	8.99	Put	Bond Future	260.4800	0.2605	149.8800	0.1499	(42.460)	0	0	0
2015/10/06	2044	05/05/2016			Bond Future	9.0163	99.6830	9.0051	99.7936	(0.124)	0.0000	0.0000	0
2015/10/06	2044	05/05/2016	9.01	Put	Bond Future	61.9200	0.0619	0.0000	0.0000	(100.000)	0	0	0
2015/10/06	2044	05/05/2016	9.00	Put	Bond Future	161.1100	0.1611	50.5100	0.0505	(68.649)	0	0	0
2015/10/06	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	48.6800	0.0487	100.000	0	0	0
2015/10/06	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2046	05/11/2015			Bond Future	124.3118	124.3118	124.6094	124.6094	0.239	0.0000	0.0000	6,943
2015/10/06	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
2015/10/06	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2046	05/11/2015	132.99	Put	Bond Future	8,678.2200	8.6782	8,380.6100	8.3806	(3.429)	0	0	0
2015/10/06	2046	05/11/2015	133.01	Put	Bond Future	8,698.2200	8.6982	8,400.6100	8.4006	(3.422)	0	0	0
2015/10/06	2046	05/11/2015	133.00	Put	Bond Future	8,688.2200	8.6882	8,390.6100	8.3906	(3.425)	0	0	0
2015/10/06	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2046	04/02/2016			Bond Future	126.3886	126.3886	126.6895	126.6895	0.238	0.0000	0.0000	0
2015/10/06	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2046	04/02/2016	127.99	Put	Bond Future	1,601.4400	1.6014	1,300.5300	1.3005	(18.790)	0	0	0
2015/10/06	2046	04/02/2016	128.01	Put	Bond Future	1,621.4400	1.6214	1,320.5300	1.3205	(18.558)	0	0	0
2015/10/06	2046	04/02/2016	128.00	Put	Bond Future	1,611.4400	1.6114	1,310.5300	1.3105	(18.673)	0	0	0
2015/10/06	2050	05/11/2015			Bond Future	132.2320	132.2320	132.2605	132.2605	0.022	0.0000	0.0000	5,431
2015/10/06	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2050	05/11/2015	144.99	Put	Bond Future	12,757.9700	12.7580	12,729.4600	12.7295	(0.223)	0	0	0
2015/10/06	2050	05/11/2015	145.01	Put	Bond Future	12,777.9700	12.7780	12,749.4600	12.7495	(0.223)	0	0	0
2015/10/06	2050	05/11/2015	145.00	Put	Bond Future	12,767.9700	12.7680	12,739.4600	12.7395	(0.223)	0	0	0
2015/10/06	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2050	04/02/2016			Bond Future	132.9123	132.9123	132.9397	132.9397	0.021	0.0000	0.0000	0
2015/10/06	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2050	04/02/2016	137.99	Put	Bond Future	5,077.7400	5.0777	5,050.3300	5.0503	(0.540)	0	0	0
2015/10/06	2050	04/02/2016	138.01	Put	Bond Future	5,097.7400	5.0977	5,070.3300	5.0703	(0.538)	0	0	0
2015/10/06	2050	04/02/2016	138.00	Put	Bond Future	5,087.7400	5.0877	5,060.3300	5.0603	(0.539)	0	0	0
2015/10/06	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	AL37	05/11/2015			Index Future	467.5180	467.5180	467.7020	467.7020	0.039	0.0000	0.0000	3
2015/10/06	AL37	04/02/2016			Index Future	475.2860	475.2860	475.4680	475.4680	0.038	0.0000	0.0000	0
2015/10/06	AL7T	05/11/2015			Index Future	551.4670	551.4670	551.8460	551.8460	0.069	0.0000	0.0000	1
2015/10/06	AL7T	04/02/2016			Index Future	560.6300	560.6300	561.0090	561.0090	0.068	0.0000	0.0000	0
2015/10/06	ALBI	05/11/2015			Index Future	504.1140	504.1140	504.4490	504.4490	0.066	0.0000	0.0000	459
2015/10/06	ALBI	04/02/2016			Index Future	512.4900	512.4900	512.8250	512.8250	0.065	0.0000	0.0000	146
2015/10/06	ALBI	05/05/2016			Index Future	521.5590	521.5590	521.8990	521.8990	0.065	0.0000	0.0000	0
2015/10/06	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
2015/10/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/10/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/06	EL28	05/11/2015	126.99	Put	Bond Future	2,292.9300	2.2929	2,265.0300	2.2650	(1.217)	0	0	0
2015/10/06	EL28	05/11/2015			Bond Future	124.6971	124.6971	124.7250	124.7250	0.022	0.0000	0.0000	0
2015/10/06	EL28	05/11/2015	127.01	Put	Bond Future	2,312.9300	2.3129	2,285.0300	2.2850	(1.206)	0	0	0
2015/10/06	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	EL28	05/11/2015	127.00	Put	Bond Future	2,302.9300	2.3029	2,275.0300	2.2750	(1.212)	0	0	0
2015/10/06	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	EL28	04/02/2016	128.99	Put	Bond Future	2,209.8600	2.2099	2,183.0900	2.1831	(1.211)	0	0	0
2015/10/06	EL28	04/02/2016			Bond Future	126.7801	126.7801	126.8069	126.8069	0.021	0.0000	0.0000	0
2015/10/06	EL28	04/02/2016	129.01	Put	Bond Future	2,229.8600	2.2299	2,203.0900	2.2031	(1.201)	0	0	0
2015/10/06	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	EL28	04/02/2016	129.00	Put	Bond Future	2,219.8600	2.2199	2,193.0900	2.1931	(1.206)	0	0	0
2015/10/06	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	ES33	05/11/2015	9.00	Put	Bond Future	5,817.3000	5.8173	5,738.0000	5.7380	(1.363)	0	0	0
2015/10/06	ES33	05/11/2015			Bond Future	9.7727	82.1161	9.7616	82.1954	(0.113)	0.0000	0.0000	6,561
2015/10/06	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	ES33	05/11/2015	8.99	Put	Bond Future	5,896.6300	5.8966	5,817.3300	5.8173	(1.345)	0	0	0
2015/10/06	ES33	05/11/2015	9.01	Put	Bond Future	5,738.0700	5.7381	5,658.7700	5.6588	(1.382)	0	0	0
2015/10/06	ES33	04/02/2016	10.01	Call	Bond Future	1,045.5100	1.0455	1,125.2100	1.1252	7.623	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/06	ES33	04/02/2016			Bond Future	9.8599		83.4810	9.8486	83.5607	(0.115)	0.0000	0.0000	0
2015/10/06	ES33	04/02/2016	9.99	Call	Bond Future	907.3800		0.9074	987.0800	0.9871	8.784	0	0	0
2015/10/06	ES33	04/02/2016	10.00	Call	Bond Future	976.4900		0.9765	1,056.1900	1.0562	8.162	0	0	0
2015/10/06	ES33	04/02/2016	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	ES33	04/02/2016	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	ES33	04/02/2016	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	ES33	05/05/2016	10.01	Call	Bond Future	515.9800		0.5160	596.8300	0.5968	15.669	0	0	0
2015/10/06	ES33	05/05/2016			Bond Future	9.9353		81.1693	9.9237	81.2501	(0.117)	0.0000	0.0000	0
2015/10/06	ES33	05/05/2016	9.99	Call	Bond Future	378.3400		0.3783	459.1900	0.4592	21.370	0	0	0
2015/10/06	ES33	05/05/2016	10.00	Call	Bond Future	447.2100		0.4472	528.0600	0.5281	18.079	0	0	0
2015/10/06	ES33	05/05/2016	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	ES33	05/05/2016	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	ES33	05/05/2016	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	GOVI	05/11/2015	530.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	GOVI	05/11/2015			GOVI	500.3790		500.3790	500.6730	500.6730	0.059	0.0000	0.0000	451
2015/10/06	GOVI	05/11/2015	530.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	GOVI	05/11/2015	529.99	Put	GOVI	296,110.0000		29.6110	293,170.0000	29.3170	(0.993)	0	0	0
2015/10/06	GOVI	05/11/2015	530.01	Put	GOVI	296,310.0000		29.6310	293,370.0000	29.3370	(0.992)	0	0	0
2015/10/06	GOVI	05/11/2015	529.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	GOVI	05/11/2015	530.00	Put	GOVI	296,210.0000		29.6210	293,270.0000	29.3270	(0.993)	0	0	0
2015/10/06	GOVI	04/02/2016	512.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	GOVI	04/02/2016			GOVI	508.6930		508.6930	508.9860	508.9860	0.058	0.0000	0.0000	26
2015/10/06	GOVI	04/02/2016	511.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	GOVI	04/02/2016	512.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	GOVI	04/02/2016	511.99	Put	GOVI	32,970.0000		3.2970	30,040.0000	3.0040	(8.887)	0	0	0
2015/10/06	GOVI	04/02/2016	512.01	Put	GOVI	33,170.0000		3.3170	30,240.0000	3.0240	(8.833)	0	0	0
2015/10/06	GOVI	04/02/2016	512.00	Put	GOVI	33,070.0000		3.3070	30,140.0000	3.0140	(8.860)	0	0	0
2015/10/06	GOVI	05/05/2016	518.01	Put	GOVI	3,150.0000		0.3150	190.0000	0.0190	(93.968)	0	0	0
2015/10/06	GOVI	05/05/2016			GOVI	517.6950		517.6950	517.9910	517.9910	0.057	0.0000	0.0000	0
2015/10/06	GOVI	05/05/2016	518.00	Put	GOVI	3,050.0000		0.3050	90.0000	0.0090	(97.049)	0	0	0
2015/10/06	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	10.0000	0.0010	100.000	0	0	0
2015/10/06	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	GOVI	05/05/2016	517.99	Put	GOVI	2,950.0000		0.2950	0.0000	0.0000	(100.000)	0	0	0
2015/10/06	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/10/06	IGOV	05/11/2015			Index Future	230.6280		230.6280	230.7060	230.7060	0.034	0.0000	0.0000	971
2015/10/06	IGOV	04/02/2016			Index Future	234.4790		234.4790	234.5550	234.5550	0.032	0.0000	0.0000	82
2015/10/06	IGOV	05/05/2016			Index Future	238.6470		238.6470	238.7240	238.7240	0.032	0.0000	0.0000	0
2015/10/06	ILBI	05/11/2015			Index Future	625.7490		625.7490	625.9320	625.9320	0.029	0.0000	0.0000	0
2015/10/06	ILBI	04/02/2016			Index Future	636.4120		636.4120	636.5960	636.5960	0.029	0.0000	0.0000	163
2015/10/06	IS01	19/12/2016			Interest Rate Swap	99.7789		99.7789	99.7638	99.7638	(0.015)	0.0000	0.0000	0
2015/10/06	IS02	18/12/2017			Interest Rate Swap	99.7715		99.7715	99.7397	99.7397	(0.032)	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
2015/10/06	IS05	17/12/2020			Interest Rate Swap	98.8930	98.8930	98.8270	98.8270	(0.067)	0.0000	0.0000	0
2015/10/06	IS10	17/12/2025			Interest Rate Swap	99.9875	99.9875	100.0304	100.0304	0.043	0.0000	0.0000	0
2015/10/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/10/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/10/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/10/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/10/06	JBAF	21/10/2015			Jibar Tradeable Future	6.3200	93.6800	6.3200	93.6800	0.000	0.0000	0.0000	0
2015/10/06	JBAF	18/11/2015			Jibar Tradeable Future	6.3700	93.6300	6.3700	93.6300	0.000	0.0000	0.0000	0
2015/10/06	JBAF	15/12/2015			Jibar Tradeable Future	6.4300	93.5700	6.4300	93.5700	0.000	0.0000	0.0000	0
2015/10/06	JBAF	20/01/2016			Jibar Tradeable Future	6.5000	93.5000	6.5000	93.5000	0.000	0.0000	0.0000	0
2015/10/06	JBAF	17/02/2016			Jibar Tradeable Future	6.5800	93.4200	6.5800	93.4200	0.000	0.0000	0.0000	2,000
2015/10/06	JBAF	16/03/2016			Jibar Tradeable Future	6.6500	93.3500	6.6500	93.3500	0.000	0.0000	0.0000	0
2015/10/06	JBAF	15/06/2016			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2015/10/06	JBAF	21/09/2016			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2015/10/06	JBAF	21/12/2016			Jibar Tradeable Future	7.2700	92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2015/10/06	JBAF	15/03/2017			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2015/10/06	JBAF	21/06/2017			Jibar Tradeable Future	7.5900	92.4100	7.5900	92.4100	0.000	0.0000	0.0000	0
2015/10/06	JBAF	20/09/2017			Jibar Tradeable Future	7.7200	92.2800	7.7200	92.2800	0.000	0.0000	0.0000	0
2015/10/06	R023	05/11/2015			Bond Future	8.1068	99.5638	8.0958	99.6226	(0.135)	0.0000	0.0000	14,033
2015/10/06	R023	05/11/2015	7.99	Put	Bond Future	1,203.3500	1.2033	1,154.3300	1.1543	(4.074)	0	0	0
2015/10/06	R023	05/11/2015	8.01	Put	Bond Future	1,138.0200	1.1380	1,089.9800	1.0900	(4.221)	0	0	0
2015/10/06	R023	05/11/2015	7.99	Call	Bond Future	574.0400	0.5740	583.8200	0.5838	1.704	0	0	0
2015/10/06	R023	05/11/2015	8.00	Put	Bond Future	1,170.4100	1.1704	1,121.8700	1.1219	(4.147)	0	0	0
2015/10/06	R023	05/11/2015	8.00	Call	Bond Future	595.1900	0.5952	605.4500	0.6055	1.724	0	0	0
2015/10/06	R023	05/11/2015	8.01	Call	Bond Future	616.8600	0.6169	627.6200	0.6276	1.744	0	0	0
2015/10/06	R023	04/02/2016	8.01	Put	Bond Future	2,060.1800	2.0602	2,020.0400	2.0200	(1.948)	0	0	0
2015/10/06	R023	04/02/2016			Bond Future	8.1746	101.2187	8.1634	101.2774	(0.138)	0.0000	0.0000	1,050
2015/10/06	R023	04/02/2016	8.00	Put	Bond Future	2,091.0900	2.0911	2,050.6700	2.0507	(1.933)	0	0	0
2015/10/06	R023	04/02/2016	8.01	Call	Bond Future	1,198.3200	1.1983	1,216.8400	1.2168	1.545	0	0	0
2015/10/06	R023	04/02/2016	7.99	Call	Bond Future	1,154.8500	1.1548	1,172.8000	1.1728	1.554	0	0	0
2015/10/06	R023	04/02/2016	8.00	Call	Bond Future	1,176.5700	1.1766	1,194.8100	1.1948	1.550	0	0	0
2015/10/06	R023	04/02/2016	7.99	Put	Bond Future	2,122.0700	2.1221	2,081.3600	2.0814	(1.918)	0	0	0
2015/10/06	R023	05/05/2016			Bond Future	8.2187	99.0830	8.2070	99.1424	(0.143)	0.0000	0.0000	0
2015/10/06	R023	05/05/2016	8.24	Put	Bond Future	2,115.4200	2.1154	2,081.8600	2.0819	(1.586)	0	0	0
2015/10/06	R023	05/05/2016	8.26	Put	Bond Future	2,066.8000	2.0668	2,033.6800	2.0337	(1.602)	0	0	0
2015/10/06	R023	05/05/2016	8.24	Call	Bond Future	2,222.9600	2.2230	2,248.8200	2.2488	1.163	0	0	0
2015/10/06	R023	05/05/2016	8.25	Put	Bond Future	2,091.0100	2.0910	2,057.6700	2.0577	(1.594)	0	0	0
2015/10/06	R023	05/05/2016	8.25	Call	Bond Future	2,249.0500	2.2491	2,275.1300	2.2751	1.160	0	0	0
2015/10/06	R023	05/05/2016	8.26	Call	Bond Future	2,275.3100	2.2753	2,301.6100	2.3016	1.156	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
2015/10/06	R186	05/11/2015	7.75	Put	Bond Future	4,321.3100	4.3213	4,234.9700	4.2350	(1.998)	0	0	0
2015/10/06	R186	05/11/2015	8.24	Call	Bond Future	1,191.4400	1.1914	1,212.5800	1.2126	1.774	0	0	0
2015/10/06	R186	05/11/2015	8.25	Put	Bond Future	1,330.9200	1.3309	1,266.9800	1.2670	(4.804)	0	0	8,650
2015/10/06	R186	05/11/2015	8.45	Call	Bond Future	2,151.6100	2.1516	2,192.1500	2.1922	1.884	0	0	200
2015/10/06	R186	05/11/2015	8.75	Call	Bond Future	3,976.6600	3.9767	4,042.8100	4.0428	1.663	0	0	0
2015/10/06	R186	05/11/2015	8.85	Put	Bond Future	114.9900	0.1150	101.2300	0.1012	(11.966)	0	0	2,283
2015/10/06	R186	05/11/2015			Bond Future	8.2627	120.1202	8.2519	120.2061	(0.131)	0.0000	0.0000	32,997
2015/10/06	R186	05/11/2015	8.00	Put	Bond Future	2,605.1600	2.6052	2,524.9000	2.5249	(3.081)	0	0	0
2015/10/06	R186	05/11/2015	9.00	Put	Bond Future	51.3500	0.0513	43.9800	0.0440	(14.352)	0	0	2,600
2015/10/06	R186	05/11/2015	8.22	Call	Bond Future	1,116.7100	1.1167	1,136.2000	1.1362	1.745	0	0	0
2015/10/06	R186	05/11/2015	8.24	Put	Bond Future	1,372.1400	1.3721	1,307.3600	1.3074	(4.721)	0	0	0
2015/10/06	R186	05/11/2015	8.35	Put	Bond Future	963.9000	0.9639	908.9500	0.9089	(5.701)	0	0	9,430
2015/10/06	R186	05/11/2015	8.26	Put	Bond Future	1,290.5200	1.2905	1,227.4300	1.2274	(4.889)	0	0	0
2015/10/06	R186	05/11/2015	8.50	Put	Bond Future	557.7900	0.5578	517.2000	0.5172	(7.277)	0	0	4,666
2015/10/06	R186	05/11/2015	8.55	Put	Bond Future	456.9900	0.4570	421.0600	0.4211	(7.862)	0	0	4,667
2015/10/06	R186	05/11/2015	7.73	Call	Bond Future	129.9500	0.1299	129.3700	0.1294	(0.446)	0	0	169
2015/10/06	R186	05/11/2015	7.86	Call	Bond Future	258.0300	0.2580	259.2100	0.2592	0.457	0	0	674
2015/10/06	R186	05/11/2015	8.35	Call	Bond Future	1,655.2800	1.6553	1,686.2500	1.6863	1.871	0	0	843
2015/10/06	R186	05/11/2015	8.00	Call	Bond Future	490.3300	0.4903	495.9900	0.4960	1.154	0	0	200
2015/10/06	R186	05/11/2015	8.45	Put	Bond Future	675.1600	0.6752	629.7800	0.6298	(6.721)	0	0	6,308
2015/10/06	R186	05/11/2015	8.75	Put	Bond Future	188.3900	0.1884	168.6200	0.1686	(10.494)	0	0	10,200
2015/10/06	R186	05/11/2015	8.85	Call	Bond Future	4,659.6600	4.6597	4,731.8200	4.7318	1.549	0	0	0
2015/10/06	R186	05/11/2015	9.00	Call	Bond Future	5,717.5600	5.7176	5,796.1100	5.7961	1.374	0	0	0
2015/10/06	R186	05/11/2015	7.73	Put	Bond Future	4,473.3200	4.4733	4,386.8200	4.3868	(1.934)	0	0	0
2015/10/06	R186	05/11/2015	7.75	Call	Bond Future	144.9600	0.1450	144.5400	0.1445	(0.290)	0	0	1,200
2015/10/06	R186	05/11/2015	7.86	Put	Bond Future	3,521.3500	3.5213	3,436.6100	3.4366	(2.406)	0	0	0
2015/10/06	R186	05/11/2015	8.25	Call	Bond Future	1,229.8700	1.2299	1,251.8500	1.2519	1.787	0	0	0
2015/10/06	R186	05/11/2015	8.22	Put	Bond Future	1,456.9300	1.4569	1,390.5000	1.3905	(4.560)	0	0	1,090
2015/10/06	R186	05/11/2015	8.26	Call	Bond Future	1,269.0500	1.2691	1,291.8800	1.2919	1.799	0	0	0
2015/10/06	R186	05/11/2015	8.50	Call	Bond Future	2,424.0400	2.4240	2,469.3700	2.4694	1.870	0	0	650
2015/10/06	R186	05/11/2015	8.55	Call	Bond Future	2,711.2300	2.7112	2,761.2200	2.7612	1.844	0	0	0
2015/10/06	R186	04/02/2016	7.50	Call	Bond Future	476.9100	0.4769	484.1800	0.4842	1.524	0	0	0
2015/10/06	R186	04/02/2016			Bond Future	8.3185	116.8192	8.3074	116.9052	(0.133)	0.0000	0.0000	5,365
2015/10/06	R186	04/02/2016	8.75	Call	Bond Future	4,484.8800	4.4849	4,537.2800	4.5373	1.168	0	0	0
2015/10/06	R186	04/02/2016	7.51	Call	Bond Future	488.8500	0.4888	496.3200	0.4963	1.528	0	0	0
2015/10/06	R186	04/02/2016	7.49	Call	Bond Future	465.1900	0.4652	472.2800	0.4723	1.524	0	0	0
2015/10/06	R186	04/02/2016	7.50	Put	Bond Future	7,097.1600	7.0972	7,018.4000	7.0184	(1.110)	0	0	0
2015/10/06	R186	04/02/2016	7.49	Put	Bond Future	7,169.4600	7.1695	7,090.5200	7.0905	(1.101)	0	0	0
2015/10/06	R186	04/02/2016	8.75	Put	Bond Future	1,189.5100	1.1895	1,155.8800	1.1559	(2.827)	0	0	6,700
2015/10/06	R186	04/02/2016	7.51	Put	Bond Future	7,025.1600	7.0252	6,946.6000	6.9466	(1.118)	0	0	0
2015/10/06	R186	05/05/2016			Bond Future	8.3605	118.8889	8.3491	118.9761	(0.137)	0.0000	0.0000	0
2015/10/06	R186	05/05/2016	8.34	Call	Bond Future	3,231.4300	3.2314	3,268.0000	3.2680	1.132	0	0	0
2015/10/06	R186	05/05/2016	8.35	Call	Bond Future	3,269.2400	3.2692	3,306.1400	3.3061	1.129	0	0	0
2015/10/06	R186	05/05/2016	8.33	Call	Bond Future	3,193.8600	3.1939	3,230.1200	3.2301	1.135	0	0	0
2015/10/06	R186	05/05/2016	8.35	Put	Bond Future	3,349.4300	3.3494	3,299.1100	3.2991	(1.502)	0	0	0
2015/10/06	R186	05/05/2016	7.56	Put	Bond Future	7,407.5800	7.4076	7,334.9900	7.3350	(0.980)	0	0	0
2015/10/06	R186	05/05/2016	8.34	Put	Bond Future	3,388.0700	3.3881	3,337.4200	3.3374	(1.495)	0	0	0

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2015/10/06	R186	05/05/2016	7.56	Call	Bond Future	1,070.3200		1.0703	1,084.9500	1.0850	1.367	0	0	0
2015/10/06	R186	05/05/2016	8.33	Put	Bond Future	3,427.0100		3.4270	3,376.0500	3.3761	(1.487)	0	0	0
2015/10/06	R186	04/08/2016	8.51	Put	Bond Future	3,529.0200		3.5290	3,483.8500	3.4838	(1.280)	0	0	0
2015/10/06	R186	04/08/2016			Bond Future	8.4020		115.7423	8.3904	115.8287	(0.137)	0.0000	0.0000	0
2015/10/06	R186	04/08/2016	8.50	Put	Bond Future	3,563.7700		3.5638	3,518.3400	3.5183	(1.275)	0	0	0
2015/10/06	R186	04/08/2016	8.51	Call	Bond Future	4,333.3300		4.3333	4,374.5100	4.3745	0.950	0	0	0
2015/10/06	R186	04/08/2016	8.49	Call	Bond Future	4,254.7900		4.2548	4,295.4400	4.2954	0.955	0	0	0
2015/10/06	R186	04/08/2016	8.50	Call	Bond Future	4,293.9600		4.2940	4,334.8800	4.3349	0.953	0	0	0
2015/10/06	R186	04/08/2016	8.49	Put	Bond Future	3,598.7800		3.5988	3,553.0800	3.5531	(1.270)	0	0	0
2015/10/06	R197	05/11/2015	295.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R197	05/11/2015			Bond Future	293.5035		293.5035	293.5642	293.5642	0.021	0.0000	0.0000	927
2015/10/06	R197	05/11/2015	294.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R197	05/11/2015	295.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R197	05/11/2015	294.99	Put	Bond Future	1,486.5400		1.4865	1,425.7900	1.4258	(4.087)	0	0	0
2015/10/06	R197	05/11/2015	295.01	Put	Bond Future	1,506.5400		1.5065	1,445.7900	1.4458	(4.032)	0	0	0
2015/10/06	R197	05/11/2015	295.00	Put	Bond Future	1,496.5400		1.4965	1,435.7900	1.4358	(4.059)	0	0	0
2015/10/06	R197	04/02/2016	297.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R197	04/02/2016			Bond Future	292.0518		292.0518	292.1098	292.1098	0.020	0.0000	0.0000	0
2015/10/06	R197	04/02/2016	296.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R197	04/02/2016	297.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R197	04/02/2016	296.99	Put	Bond Future	4,938.2100		4.9382	4,880.2400	4.8802	(1.174)	0	0	0
2015/10/06	R197	04/02/2016	297.01	Put	Bond Future	4,958.2100		4.9582	4,900.2400	4.9002	(1.169)	0	0	0
2015/10/06	R197	04/02/2016	297.00	Put	Bond Future	4,948.2100		4.9482	4,890.2400	4.8902	(1.172)	0	0	0
2015/10/06	R202	05/11/2015			Bond Future	238.2417		238.2417	238.2920	238.2920	0.021	0.0000	0.0000	54,082
2015/10/06	R202	05/11/2015	245.99	Put	Bond Future	7,748.3000		7.7483	7,698.0000	7.6980	(0.649)	0	0	0
2015/10/06	R202	05/11/2015	246.01	Put	Bond Future	7,768.3000		7.7683	7,718.0000	7.7180	(0.648)	0	0	0
2015/10/06	R202	05/11/2015	246.00	Put	Bond Future	7,758.3000		7.7583	7,708.0000	7.7080	(0.648)	0	0	0
2015/10/06	R202	05/11/2015	245.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R202	05/11/2015	246.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R202	05/11/2015	246.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R202	04/02/2016			Bond Future	238.8461		238.8461	238.8940	238.8940	0.020	0.0000	0.0000	0
2015/10/06	R202	04/02/2016	239.99	Put	Bond Future	1,143.8800		1.1439	1,095.9500	1.0959	(4.190)	0	0	0
2015/10/06	R202	04/02/2016	240.01	Put	Bond Future	1,163.8800		1.1639	1,115.9500	1.1159	(4.118)	0	0	0
2015/10/06	R202	04/02/2016	240.00	Put	Bond Future	1,153.8800		1.1539	1,105.9500	1.1059	(4.154)	0	0	0
2015/10/06	R202	04/02/2016	239.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R202	04/02/2016	240.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R202	04/02/2016	240.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R203	05/11/2015	5.99	Call	Bond Future	0.0200		0.0000	0.0200	0.0000	0.000	0	0	0
2015/10/06	R203	05/11/2015	6.00	Put	Bond Future	1,906.0900		1.9061	1,895.5300	1.8955	(0.554)	0	0	0
2015/10/06	R203	05/11/2015			Bond Future	7.0907		103.2275	7.0846	103.2381	(0.086)	0.0000	0.0000	15,930
2015/10/06	R203	05/11/2015	6.00	Call	Bond Future	0.0300		0.0000	0.0200	0.0000	(33.333)	0	0	0
2015/10/06	R203	05/11/2015	6.01	Call	Bond Future	0.0300		0.0000	0.0300	0.0000	0.000	0	0	0
2015/10/06	R203	05/11/2015	5.99	Put	Bond Future	1,923.7700		1.9238	1,913.2200	1.9132	(0.548)	0	0	0
2015/10/06	R203	05/11/2015	6.01	Put	Bond Future	1,888.4000		1.8884	1,877.8500	1.8778	(0.559)	0	0	0
2015/10/06	R203	04/02/2016	7.25	Put	Bond Future	222.8200		0.2228	217.6600	0.2177	(2.316)	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
2015/10/06	R203	04/02/2016	7.26	Put	Bond Future	216.5300	0.2165	211.4600	0.2115	(2.341)	0	0	0
2015/10/06	R203	04/02/2016			Bond Future	7.1560	104.9433	7.1496	104.9529	(0.089)	0.0000	0.0000	0
2015/10/06	R203	04/02/2016	7.26	Call	Bond Future	372.5100	0.3725	377.0000	0.3770	1.205	0	0	0
2015/10/06	R203	04/02/2016	7.24	Call	Bond Future	355.0100	0.3550	359.3300	0.3593	1.217	0	0	0
2015/10/06	R203	04/02/2016	7.25	Call	Bond Future	363.8200	0.3638	368.2200	0.3682	1.209	0	0	0
2015/10/06	R203	04/02/2016	7.24	Put	Bond Future	229.0000	0.2290	223.7600	0.2238	(2.288)	0	0	0
2015/10/06	R203	05/05/2016	7.25	Put	Bond Future	397.2800	0.3973	391.9500	0.3920	(1.342)	0	0	0
2015/10/06	R203	05/05/2016			Bond Future	7.1480	102.6326	7.1406	102.6421	(0.104)	0.0000	0.0000	0
2015/10/06	R203	05/05/2016	7.26	Call	Bond Future	534.8300	0.5348	538.9900	0.5390	0.778	0	0	0
2015/10/06	R203	05/05/2016	7.24	Call	Bond Future	520.3600	0.5204	524.4400	0.5244	0.784	0	0	0
2015/10/06	R203	05/05/2016	7.25	Call	Bond Future	527.5700	0.5276	531.6900	0.5317	0.781	0	0	0
2015/10/06	R203	05/05/2016	7.24	Put	Bond Future	402.8300	0.4028	397.4600	0.3975	(1.333)	0	0	0
2015/10/06	R203	05/05/2016	7.26	Put	Bond Future	391.7900	0.3918	386.5000	0.3865	(1.350)	0	0	0
2015/10/06	R204	05/11/2015			Bond Future	7.4707	104.5370	7.4595	104.5679	(0.150)	0.0000	0.0000	24,711
2015/10/06	R204	05/11/2015	6.25	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2015/10/06	R204	05/11/2015	6.24	Put	Bond Future	3,465.2800	3.4653	3,434.3600	3.4344	(0.892)	0	0	0
2015/10/06	R204	05/11/2015	6.26	Put	Bond Future	3,407.8100	3.4078	3,376.8900	3.3769	(0.907)	0	0	0
2015/10/06	R204	05/11/2015	6.25	Put	Bond Future	3,436.5500	3.4365	3,405.6200	3.4056	(0.900)	0	0	0
2015/10/06	R204	05/11/2015	6.26	Call	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2015/10/06	R204	05/11/2015	6.24	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2015/10/06	R204	04/02/2016	7.50	Call	Bond Future	568.3300	0.5683	580.2800	0.5803	2.103	0	0	0
2015/10/06	R204	04/02/2016			Bond Future	7.5420	102.2383	7.5301	102.2685	(0.157)	0.0000	0.0000	0
2015/10/06	R204	04/02/2016	7.51	Call	Bond Future	580.6500	0.5806	592.8000	0.5928	2.092	0	0	0
2015/10/06	R204	04/02/2016	7.49	Put	Bond Future	688.7800	0.6888	670.3000	0.6703	(2.683)	0	0	0
2015/10/06	R204	04/02/2016	7.51	Put	Bond Future	662.3600	0.6624	644.2800	0.6443	(2.730)	0	0	0
2015/10/06	R204	04/02/2016	7.49	Call	Bond Future	555.9500	0.5559	567.7000	0.5677	2.113	0	0	0
2015/10/06	R204	04/02/2016	7.50	Put	Bond Future	675.6000	0.6756	657.3200	0.6573	(2.706)	0	0	0
2015/10/06	R204	05/05/2016	7.75	Call	Bond Future	1,115.7300	1.1157	1,131.2600	1.1313	1.392	0	0	0
2015/10/06	R204	05/05/2016			Bond Future	7.5795	104.0495	7.5665	104.0800	(0.171)	0.0000	0.0000	0
2015/10/06	R204	05/05/2016	7.76	Call	Bond Future	1,129.3100	1.1293	1,144.9600	1.1450	1.386	0	0	0
2015/10/06	R204	05/05/2016	7.74	Put	Bond Future	725.8600	0.7259	710.7500	0.7108	(2.082)	0	0	0
2015/10/06	R204	05/05/2016	7.76	Put	Bond Future	706.5100	0.7065	691.6500	0.6917	(2.103)	0	0	0
2015/10/06	R204	05/05/2016	7.74	Call	Bond Future	1,101.9300	1.1019	1,117.3300	1.1173	1.398	0	0	0
2015/10/06	R204	05/05/2016	7.75	Put	Bond Future	716.2900	0.7163	701.3100	0.7013	(2.091)	0	0	0
2015/10/06	R207	05/11/2015	7.76	Call	Bond Future	566.9500	0.5670	578.8200	0.5788	2.094	0	0	0
2015/10/06	R207	05/11/2015			Bond Future	7.7391	100.5904	7.7280	100.6290	(0.143)	0.0000	0.0000	40,921
2015/10/06	R207	05/11/2015	7.74	Call	Bond Future	531.1100	0.5311	542.1500	0.5422	2.079	0	0	0
2015/10/06	R207	05/11/2015	7.50	Call	Bond Future	210.4000	0.2104	213.7200	0.2137	1.578	0	0	19
2015/10/06	R207	05/11/2015	7.75	Call	Bond Future	548.8500	0.5488	560.3100	0.5603	2.088	0	0	0
2015/10/06	R207	05/11/2015	7.43	Call	Bond Future	152.0700	0.1521	154.0300	0.1540	1.289	0	0	53
2015/10/06	R207	05/11/2015	7.74	Put	Bond Future	527.9800	0.5280	500.4400	0.5004	(5.216)	0	0	0
2015/10/06	R207	05/11/2015	7.43	Put	Bond Future	1,234.5200	1.2345	1,197.9000	1.1979	(2.966)	0	0	0
2015/10/06	R207	05/11/2015	7.76	Put	Bond Future	494.2800	0.4943	467.5700	0.4676	(5.404)	0	0	0
2015/10/06	R207	05/11/2015	7.50	Put	Bond Future	1,046.4500	1.0464	1,011.1900	1.0112	(3.369)	0	0	0
2015/10/06	R207	05/11/2015	7.75	Put	Bond Future	510.9400	0.5109	483.8200	0.4838	(5.308)	0	0	0
2015/10/06	R207	04/02/2016	7.49	Put	Bond Future	1,514.9800	1.5150	1,485.9000	1.4859	(1.919)	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
2015/10/06	R207	04/02/2016	7.27	Put	Bond Future	2,056.1300	2.0561	2,023.4800	2.0235	(1.588)	0	0	0
2015/10/06	R207	04/02/2016			Bond Future	7.8113	98.6209	7.7997	98.6590	(0.148)	0.0000	0.0000	0
2015/10/06	R207	04/02/2016	7.51	Put	Bond Future	1,470.2200	1.4702	1,441.5100	1.4415	(1.953)	0	0	0
2015/10/06	R207	04/02/2016	7.27	Call	Bond Future	254.0600	0.2541	259.5100	0.2595	2.145	0	0	43
2015/10/06	R207	04/02/2016	7.50	Call	Bond Future	461.0900	0.4611	470.3000	0.4703	1.997	0	0	19
2015/10/06	R207	04/02/2016	7.51	Call	Bond Future	472.1500	0.4722	481.5400	0.4815	1.989	0	0	0
2015/10/06	R207	04/02/2016	7.49	Call	Bond Future	450.2100	0.4502	459.2300	0.4592	2.004	0	0	0
2015/10/06	R207	04/02/2016	7.50	Put	Bond Future	1,492.5000	1.4925	1,463.6100	1.4636	(1.936)	0	0	0
2015/10/06	R207	05/05/2016	7.86	Put	Bond Future	1,252.7500	1.2528	1,230.8600	1.2309	(1.747)	0	0	0
2015/10/06	R207	05/05/2016			Bond Future	7.8627	100.3684	7.8503	100.4069	(0.157)	0.0000	0.0000	0
2015/10/06	R207	05/05/2016	7.85	Put	Bond Future	1,267.9700	1.2680	1,245.9300	1.2459	(1.738)	0	0	0
2015/10/06	R207	05/05/2016	7.56	Put	Bond Future	1,766.3500	1.7663	1,740.0200	1.7400	(1.491)	0	0	0
2015/10/06	R207	05/05/2016	7.84	Put	Bond Future	1,283.3200	1.2833	1,261.1300	1.2611	(1.729)	0	0	0
2015/10/06	R207	05/05/2016	7.56	Call	Bond Future	820.0500	0.8200	832.2100	0.8322	1.483	0	0	43
2015/10/06	R207	05/05/2016	7.85	Call	Bond Future	1,228.6100	1.2286	1,245.0600	1.2451	1.339	0	0	0
2015/10/06	R207	05/05/2016	7.86	Call	Bond Future	1,244.4800	1.2445	1,261.0800	1.2611	1.334	0	0	0
2015/10/06	R207	05/05/2016	7.84	Call	Bond Future	1,212.8500	1.2128	1,229.1500	1.2292	1.344	0	0	0
2015/10/06	R207	04/08/2016			Bond Future	7.9137	98.5438	7.9010	98.5809	(0.161)	0.0000	0.0000	0
2015/10/06	R207	04/08/2016	7.99	Put	Bond Future	1,306.4500	1.3065	1,286.8500	1.2869	(1.500)	0	0	0
2015/10/06	R207	04/08/2016	8.01	Put	Bond Future	1,280.0100	1.2800	1,260.6500	1.2606	(1.512)	0	0	0
2015/10/06	R207	04/08/2016	8.00	Put	Bond Future	1,293.1900	1.2932	1,273.7000	1.2737	(1.507)	0	0	0
2015/10/06	R207	04/08/2016	8.01	Call	Bond Future	1,560.4300	1.5604	1,578.1700	1.5782	1.137	0	0	0
2015/10/06	R207	04/08/2016	7.99	Call	Bond Future	1,528.6900	1.5287	1,546.1900	1.5462	1.145	0	0	0
2015/10/06	R207	04/08/2016	8.00	Call	Bond Future	1,544.5200	1.5445	1,562.1300	1.5621	1.140	0	0	0
2015/10/06	R208	05/11/2015			Bond Future	7.8868	95.8320	7.8759	95.8781	(0.139)	0.0000	0.0000	40,314
2015/10/06	R208	05/11/2015	7.74	Put	Bond Future	1,003.4200	1.0034	964.0600	0.9641	(3.923)	0	0	0
2015/10/06	R208	05/11/2015	8.48	Call	Bond Future	2,498.4200	2.4984	2,538.0500	2.5381	1.586	0	0	0
2015/10/06	R208	05/11/2015	7.75	Call	Bond Future	400.5500	0.4005	407.6000	0.4076	1.760	0	0	0
2015/10/06	R208	05/11/2015	7.76	Call	Bond Future	416.1000	0.4161	423.5200	0.4235	1.783	0	0	0
2015/10/06	R208	05/11/2015	7.74	Call	Bond Future	385.4100	0.3854	392.1000	0.3921	1.736	0	0	0
2015/10/06	R208	05/11/2015	8.48	Put	Bond Future	50.5300	0.0505	44.1100	0.0441	(12.705)	0	0	2,200
2015/10/06	R208	05/11/2015	7.76	Put	Bond Future	949.6500	0.9497	911.0200	0.9110	(4.068)	0	0	0
2015/10/06	R208	05/11/2015	7.75	Put	Bond Future	976.3200	0.9763	937.3200	0.9373	(3.995)	0	0	0
2015/10/06	R208	04/02/2016			Bond Future	7.9533	97.4249	7.9419	97.4706	(0.143)	0.0000	0.0000	0
2015/10/06	R208	04/02/2016	7.74	Put	Bond Future	1,629.2200	1.6292	1,596.8100	1.5968	(1.989)	0	0	0
2015/10/06	R208	04/02/2016	7.76	Put	Bond Future	1,579.7700	1.5798	1,547.8300	1.5478	(2.022)	0	0	0
2015/10/06	R208	04/02/2016	7.75	Put	Bond Future	1,604.3700	1.6044	1,572.2000	1.5722	(2.005)	0	0	0
2015/10/06	R208	04/02/2016	7.76	Call	Bond Future	797.6100	0.7976	811.4200	0.8114	1.731	0	0	0
2015/10/06	R208	04/02/2016	7.74	Call	Bond Future	765.6900	0.7657	779.0300	0.7790	1.742	0	0	0
2015/10/06	R208	04/02/2016	7.75	Call	Bond Future	781.5400	0.7815	795.1200	0.7951	1.738	0	0	0
2015/10/06	R208	05/05/2016	7.99	Call	Bond Future	1,568.3700	1.5684	1,588.1100	1.5881	1.259	0	0	0
2015/10/06	R208	05/05/2016	8.00	Put	Bond Future	1,586.6900	1.5867	1,560.3100	1.5603	(1.663)	0	0	0
2015/10/06	R208	05/05/2016			Bond Future	7.9997	95.7492	7.9877	95.7955	(0.150)	0.0000	0.0000	0
2015/10/06	R208	05/05/2016	8.00	Call	Bond Future	1,587.8800	1.5879	1,607.7900	1.6078	1.254	0	0	0
2015/10/06	R208	05/05/2016	8.01	Call	Bond Future	1,607.5400	1.6075	1,627.6200	1.6276	1.249	0	0	0
2015/10/06	R208	05/05/2016	7.99	Put	Bond Future	1,605.8100	1.6058	1,579.2600	1.5793	(1.653)	0	0	0
2015/10/06	R208	05/05/2016	8.01	Put	Bond Future	1,567.7300	1.5677	1,541.5200	1.5415	(1.672)	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
2015/10/06	R209	05/11/2015	7.99	Put	Bond Future	6,781.7900	6.7818	6,699.2000	6.6992	(1.218)	0	0	0
2015/10/06	R209	05/11/2015	9.25	Call	Bond Future	3,455.1600	3.4552	3,511.6900	3.5117	1.636	0	0	0
2015/10/06	R209	05/11/2015			Bond Future	8.8199	76.5653	8.8092	76.6469	(0.121)	0.0000	0.0000	24,850
2015/10/06	R209	05/11/2015	8.01	Put	Bond Future	6,612.3000	6.6123	6,529.6500	6.5297	(1.250)	0	0	0
2015/10/06	R209	05/11/2015	9.16	Put	Bond Future	401.6200	0.4016	369.5900	0.3696	(7.975)	0	0	0
2015/10/06	R209	05/11/2015	7.99	Call	Bond Future	26.1400	0.0261	25.2100	0.0252	(3.558)	0	0	0
2015/10/06	R209	05/11/2015	8.00	Put	Bond Future	6,696.9200	6.6969	6,614.3000	6.6143	(1.234)	0	0	0
2015/10/06	R209	05/11/2015	9.25	Put	Bond Future	277.8000	0.2778	252.6700	0.2527	(9.046)	0	0	900
2015/10/06	R209	05/11/2015	8.50	Put	Bond Future	2,920.0800	2.9201	2,841.3200	2.8413	(2.697)	0	0	0
2015/10/06	R209	05/11/2015	9.00	Put	Bond Future	727.7600	0.7278	682.1000	0.6821	(6.274)	0	0	500
2015/10/06	R209	05/11/2015	8.00	Call	Bond Future	27.9400	0.0279	26.9800	0.0270	(3.436)	0	0	0
2015/10/06	R209	05/11/2015	8.01	Call	Bond Future	29.8500	0.0298	28.8600	0.0289	(3.317)	0	0	0
2015/10/06	R209	05/11/2015	9.16	Call	Bond Future	2,931.0900	2.9311	2,980.7200	2.9807	1.693	0	0	0
2015/10/06	R209	05/11/2015	8.50	Call	Bond Future	417.6000	0.4176	420.5000	0.4205	0.694	0	0	900
2015/10/06	R209	05/11/2015	9.00	Call	Bond Future	2,083.4000	2.0834	2,119.4000	2.1194	1.728	0	0	0
2015/10/06	R209	04/02/2016	8.74	Call	Bond Future	2,127.0300	2.1270	2,154.0600	2.1541	1.271	0	0	0
2015/10/06	R209	04/02/2016	8.75	Put	Bond Future	3,083.8400	3.0838	3,029.1600	3.0292	(1.773)	0	0	0
2015/10/06	R209	04/02/2016			Bond Future	8.8711	77.8380	8.8603	77.9201	(0.122)	0.0000	0.0000	400
2015/10/06	R209	04/02/2016	8.75	Call	Bond Future	2,160.6300	2.1606	2,188.0400	2.1880	1.269	0	0	0
2015/10/06	R209	04/02/2016	8.76	Call	Bond Future	2,194.5500	2.1946	2,222.3200	2.2223	1.265	0	0	0
2015/10/06	R209	04/02/2016	9.52	Put	Bond Future	885.8200	0.8858	859.7100	0.8597	(2.948)	0	0	2,200
2015/10/06	R209	04/02/2016	8.74	Put	Bond Future	3,127.2200	3.1272	3,072.1600	3.0722	(1.761)	0	0	0
2015/10/06	R209	04/02/2016	8.76	Put	Bond Future	3,040.8900	3.0409	2,986.5700	2.9866	(1.786)	0	0	0
2015/10/06	R209	04/02/2016	9.52	Call	Bond Future	5,555.1800	5.5552	5,611.1600	5.6112	1.008	0	0	0
2015/10/06	R209	05/05/2016			Bond Future	8.9129	76.0673	8.9018	76.1507	(0.125)	0.0000	0.0000	0
2015/10/06	R209	05/05/2016	9.00	Call	Bond Future	3,743.3500	3.7433	3,781.5900	3.7816	1.022	0	0	0
2015/10/06	R209	05/05/2016	8.99	Put	Bond Future	3,131.3700	3.1314	3,085.9500	3.0860	(1.450)	0	0	0
2015/10/06	R209	05/05/2016	9.01	Put	Bond Future	3,060.9200	3.0609	3,016.0900	3.0161	(1.465)	0	0	0
2015/10/06	R209	05/05/2016	9.00	Put	Bond Future	3,095.9900	3.0960	3,050.8600	3.0509	(1.458)	0	0	0
2015/10/06	R209	05/05/2016	9.01	Call	Bond Future	3,782.1000	3.7821	3,820.6400	3.8206	1.019	0	0	0
2015/10/06	R209	05/05/2016	8.99	Call	Bond Future	3,704.8000	3.7048	3,742.7500	3.7427	1.024	0	0	0
2015/10/06	R210	05/11/2015			Bond Future	178.6577	178.6577	178.6951	178.6951	0.021	0.0000	0.0000	2,929
2015/10/06	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R210	05/11/2015	181.99	Put	Bond Future	3,332.2900	3.3323	3,294.9100	3.2949	(1.122)	0	0	0
2015/10/06	R210	05/11/2015	182.01	Put	Bond Future	3,352.2900	3.3523	3,314.9100	3.3149	(1.115)	0	0	0
2015/10/06	R210	05/11/2015	182.00	Put	Bond Future	3,342.2900	3.3423	3,304.9100	3.3049	(1.118)	0	0	0
2015/10/06	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R210	04/02/2016	184.99	Put	Bond Future	3,347.7700	3.3478	3,312.3500	3.3124	(1.058)	0	0	0
2015/10/06	R210	04/02/2016			Bond Future	181.6422	181.6422	181.6776	181.6776	0.019	0.0000	0.0000	0
2015/10/06	R210	04/02/2016	185.01	Put	Bond Future	3,367.7700	3.3678	3,332.3500	3.3324	(1.052)	0	0	0
2015/10/06	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R210	04/02/2016	185.00	Put	Bond Future	3,357.7700	3.3578	3,322.3500	3.3224	(1.055)	0	0	0
2015/10/06	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R210	04/02/2016	185.01	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
2015/10/06	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R211	05/11/2015			Bond Future	135.9367	135.9367	135.9624	135.9624	0.019	0.0000	0.0000	0
2015/10/06	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R211	05/11/2015	134.99	Call	Bond Future	946.7300	0.9467	972.4300	0.9724	2.715	0	0	0
2015/10/06	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R211	05/11/2015	135.00	Call	Bond Future	936.7300	0.9367	962.4300	0.9624	2.744	0	0	0
2015/10/06	R211	05/11/2015	135.01	Call	Bond Future	926.7300	0.9267	952.4300	0.9524	2.773	0	0	0
2015/10/06	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R211	04/02/2016			Bond Future	136.5136	136.5136	136.5379	136.5379	0.018	0.0000	0.0000	1,120
2015/10/06	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R211	04/02/2016	138.99	Put	Bond Future	2,476.3800	2.4764	2,452.0600	2.4521	(0.982)	0	0	0
2015/10/06	R211	04/02/2016	139.01	Put	Bond Future	2,496.3800	2.4964	2,472.0600	2.4721	(0.974)	0	0	0
2015/10/06	R211	04/02/2016	139.00	Put	Bond Future	2,486.3800	2.4864	2,462.0600	2.4621	(0.978)	0	0	0
2015/10/06	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R212	05/11/2015			Bond Future	141.0202	141.0202	140.8460	140.8460	(0.124)	0.0000	0.0000	928
2015/10/06	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R212	05/11/2015	145.99	Put	Bond Future	4,969.7600	4.9698	5,143.9800	5.1440	3.506	0	0	0
2015/10/06	R212	05/11/2015	146.01	Put	Bond Future	4,989.7600	4.9898	5,163.9800	5.1640	3.492	0	0	0
2015/10/06	R212	05/11/2015	146.00	Put	Bond Future	4,979.7600	4.9798	5,153.9800	5.1540	3.499	0	0	0
2015/10/06	R212	04/02/2016			Bond Future	141.5167	141.5167	141.3377	141.3377	(0.126)	0.0000	0.0000	0
2015/10/06	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R212	04/02/2016	145.99	Put	Bond Future	4,473.3200	4.4733	4,652.2800	4.6523	4.001	0	0	0
2015/10/06	R212	04/02/2016	146.01	Put	Bond Future	4,493.3200	4.4933	4,672.2800	4.6723	3.983	0	0	0
2015/10/06	R212	04/02/2016	146.00	Put	Bond Future	4,483.3200	4.4833	4,662.2800	4.6623	3.992	0	0	0
2015/10/06	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R213	05/11/2015	7.76	Call	Bond Future	11.0500	0.0110	10.1200	0.0101	(8.416)	0	0	0
2015/10/06	R213	05/11/2015			Bond Future	8.7079	87.0637	8.7021	87.1068	(0.066)	0.0000	0.0000	21,426
2015/10/06	R213	05/11/2015	7.74	Call	Bond Future	9.5300	0.0095	8.7000	0.0087	(8.709)	0	0	0
2015/10/06	R213	05/11/2015	7.75	Call	Bond Future	10.2700	0.0103	9.3800	0.0094	(8.666)	0	0	0
2015/10/06	R213	05/11/2015	7.74	Put	Bond Future	7,732.8200	7.7328	7,688.9400	7.6889	(0.567)	0	0	0
2015/10/06	R213	05/11/2015	7.76	Put	Bond Future	7,565.1100	7.5651	7,521.1300	7.5211	(0.581)	0	0	0
2015/10/06	R213	05/11/2015	7.75	Put	Bond Future	7,648.8900	7.6489	7,604.9500	7.6050	(0.574)	0	0	0
2015/10/06	R213	04/02/2016			Bond Future	8.7669	88.5109	8.7611	88.5536	(0.066)	0.0000	0.0000	700
2015/10/06	R213	04/02/2016	8.75	Call	Bond Future	2,442.0600	2.4421	2,453.4700	2.4535	0.467	0	0	0
2015/10/06	R213	04/02/2016	8.74	Put	Bond Future	2,605.2100	2.6052	2,573.6800	2.5737	(1.210)	0	0	0
2015/10/06	R213	04/02/2016	8.76	Put	Bond Future	2,529.3800	2.5294	2,498.2500	2.4982	(1.231)	0	0	0
2015/10/06	R213	04/02/2016	8.75	Put	Bond Future	2,567.1000	2.5671	2,535.7700	2.5358	(1.220)	0	0	0
2015/10/06	R213	04/02/2016	8.76	Call	Bond Future	2,478.4900	2.4785	2,490.1000	2.4901	0.468	0	0	0
2015/10/06	R213	04/02/2016	8.74	Call	Bond Future	2,405.9300	2.4059	2,417.1400	2.4171	0.466	0	0	0
2015/10/06	R213	05/05/2016	8.76	Put	Bond Future	3,501.3400	3.5013	3,472.0100	3.4720	(0.838)	0	0	0
2015/10/06	R213	05/05/2016	8.74	Put	Bond Future	3,578.8700	3.5789	3,549.2300	3.5492	(0.828)	0	0	0
2015/10/06	R213	05/05/2016			Bond Future	8.8102	86.5302	8.8043	86.5736	(0.067)	0.0000	0.0000	0
2015/10/06	R213	05/05/2016	8.75	Put	Bond Future	3,539.9500	3.5400	3,510.4700	3.5105	(0.833)	0	0	0

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2015/10/06	R213	05/05/2016	8.74	Call	Bond Future	3,062.7400	3.0627	3,076.4300	3.0764	0.447	0	0	0
2015/10/06	R213	05/05/2016	8.75	Call	Bond Future	3,097.5700	3.0976	3,111.4200	3.1114	0.447	0	0	0
2015/10/06	R213	05/05/2016	8.76	Call	Bond Future	3,132.6200	3.1326	3,146.6200	3.1466	0.447	0	0	0
2015/10/06	R214	05/11/2015			Bond Future	8.8602	77.5897	8.8495	77.6762	(0.121)	0.0000	0.0000	14,693
2015/10/06	R214	05/11/2015	7.99	Put	Bond Future	7,610.2700	7.6103	7,522.9200	7.5229	(1.148)	0	0	0
2015/10/06	R214	05/11/2015	8.00	Put	Bond Future	7,517.7500	7.5177	7,430.3700	7.4304	(1.162)	0	0	0
2015/10/06	R214	05/11/2015	8.01	Put	Bond Future	7,425.5000	7.4255	7,338.0800	7.3381	(1.177)	0	0	0
2015/10/06	R214	05/11/2015	7.99	Call	Bond Future	20.0900	0.0201	19.2600	0.0193	(4.131)	0	0	0
2015/10/06	R214	05/11/2015	8.00	Call	Bond Future	21.5500	0.0215	20.6900	0.0207	(3.991)	0	0	0
2015/10/06	R214	05/11/2015	8.01	Call	Bond Future	23.1100	0.0231	22.2100	0.0222	(3.894)	0	0	0
2015/10/06	R214	04/02/2016			Bond Future	8.9125	78.8794	8.9016	78.9664	(0.122)	0.0000	0.0000	4,620
2015/10/06	R214	04/02/2016	7.99	Put	Bond Future	8,451.9000	8.4519	8,370.8400	8.3708	(0.959)	0	0	0
2015/10/06	R214	04/02/2016	8.00	Call	Bond Future	468.6000	0.4686	474.7500	0.4748	1.312	0	0	0
2015/10/06	R214	04/02/2016	8.01	Call	Bond Future	480.2400	0.4802	486.5500	0.4866	1.314	0	0	0
2015/10/06	R214	04/02/2016	7.99	Call	Bond Future	457.1900	0.4572	463.1800	0.4632	1.310	0	0	0
2015/10/06	R214	04/02/2016	8.01	Put	Bond Future	8,287.6200	8.2876	8,206.8800	8.2069	(0.974)	0	0	0
2015/10/06	R214	04/02/2016	8.00	Put	Bond Future	8,369.5600	8.3696	8,288.6600	8.2887	(0.967)	0	0	0
2015/10/06	R214	05/05/2016	9.01	Call	Bond Future	3,850.7500	3.8507	3,890.5300	3.8905	1.033	0	0	0
2015/10/06	R214	05/05/2016			Bond Future	8.9515	76.9816	8.9403	77.0701	(0.124)	0.0000	0.0000	0
2015/10/06	R214	05/05/2016	8.99	Call	Bond Future	3,770.8300	3.7708	3,809.9800	3.8100	1.038	0	0	0
2015/10/06	R214	05/05/2016	9.00	Call	Bond Future	3,810.6900	3.8107	3,850.1500	3.8501	1.036	0	0	0
2015/10/06	R214	05/05/2016	8.99	Put	Bond Future	3,466.4200	3.4664	3,417.1500	3.4171	(1.421)	0	0	0
2015/10/06	R214	05/05/2016	9.01	Put	Bond Future	3,389.0400	3.3890	3,340.4000	3.3404	(1.435)	0	0	0
2015/10/06	R214	05/05/2016	9.00	Put	Bond Future	3,427.5600	3.4276	3,378.6000	3.3786	(1.428)	0	0	0
2015/10/06	R248	05/11/2015	8.01	Put	Bond Future	10,205.3000	10.2053	10,146.4200	10.1464	(0.577)	0	0	0
2015/10/06	R248	05/11/2015			Bond Future	8.9107	99.9981	8.9050	100.0570	(0.064)	0.0000	0.0000	48,520
2015/10/06	R248	05/11/2015	8.00	Put	Bond Future	10,328.7600	10.3288	10,269.8800	10.2699	(0.570)	0	0	0
2015/10/06	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R248	05/11/2015	7.99	Put	Bond Future	10,452.4700	10.4525	10,393.5900	10.3936	(0.563)	0	0	0
2015/10/06	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R248	04/02/2016			Bond Future	8.9643	101.6602	8.9586	101.7190	(0.064)	0.0000	0.0000	3,750
2015/10/06	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R248	04/02/2016	8.99	Call	Bond Future	263.8400	0.2638	322.6700	0.3227	22.298	0	0	0
2015/10/06	R248	04/02/2016	9.00	Call	Bond Future	366.0500	0.3660	424.8800	0.4249	16.072	0	0	0
2015/10/06	R248	04/02/2016	9.01	Call	Bond Future	468.0700	0.4681	526.9000	0.5269	12.569	0	0	0
2015/10/06	R248	05/05/2016			Bond Future	9.0045	99.0255	8.9986	99.0851	(0.065)	0.0000	0.0000	0
2015/10/06	R248	05/05/2016	8.99	Put	Bond Future	147.5600	0.1476	88.0100	0.0880	(40.356)	0	0	0
2015/10/06	R248	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/06	R248	05/05/2016	9.00	Put	Bond Future	45.4700	0.0455	0.0000	0.0000	(100.000)	0	0	0
2015/10/06	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	14.0800	0.0141	100.000	0	0	0
2015/10/06	R248	05/05/2016	9.01	Call	Bond Future	56.4300	0.0564	115.9800	0.1160	105.529	0	0	0

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