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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/10/2015 TO 26/10/2015

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
2015/10/26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	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
2015/10/26	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	2025	05/11/2015	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2025	05/11/2015			Bond Future	123.9091	123.9091	123.9341	123.9341	0.020	0.0000	0.0000	625
2015/10/26	2025	05/11/2015	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2025	05/11/2015	123.01	Call	Bond Future	899.1300	0.8991	924.1000	0.9241	2.777	0	0	0
2015/10/26	2025	05/11/2015	122.99	Call	Bond Future	919.1300	0.9191	944.1000	0.9441	2.717	0	0	0
2015/10/26	2025	05/11/2015	123.00	Call	Bond Future	909.1300	0.9091	934.1000	0.9341	2.747	0	0	0
2015/10/26	2025	05/11/2015	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2025	04/02/2016	126.01	Put	Bond Future	1,269.4700	1.2695	1,244.7200	1.2447	(1.950)	0	0	0
2015/10/26	2025	04/02/2016			Bond Future	124.7405	124.7405	124.7653	124.7653	0.020	0.0000	0.0000	0
2015/10/26	2025	04/02/2016	126.00	Put	Bond Future	1,259.4700	1.2595	1,234.7200	1.2347	(1.965)	0	0	0
2015/10/26	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2025	04/02/2016	125.99	Put	Bond Future	1,249.4700	1.2495	1,224.7200	1.2247	(1.981)	0	0	0
2015/10/26	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2030	05/11/2015			Bond Future	8.8197	95.6251	8.7688	96.0156	(0.577)	0.0000	0.0000	9,973
2015/10/26	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2030	05/11/2015	8.49	Put	Bond Future	2,569.1000	2.5691	2,178.6300	2.1786	(15.199)	0	0	0
2015/10/26	2030	05/11/2015	8.51	Put	Bond Future	2,410.4700	2.4105	2,020.0000	2.0200	(16.199)	0	0	0
2015/10/26	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2030	05/11/2015	8.50	Put	Bond Future	2,489.7400	2.4897	2,099.2700	2.0993	(15.683)	0	0	0
2015/10/26	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2030	04/02/2016			Bond Future	8.8843	93.1939	8.8318	93.5903	(0.591)	0.0000	0.0000	1,170
2015/10/26	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2030	04/02/2016	8.74	Put	Bond Future	1,094.7200	1.0947	698.3400	0.6983	(36.208)	0	0	0
2015/10/26	2030	04/02/2016	8.76	Put	Bond Future	941.9400	0.9419	545.5600	0.5456	(42.081)	0	0	0
2015/10/26	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2030	04/02/2016	8.75	Put	Bond Future	1,018.2800	1.0183	621.9000	0.6219	(38.926)	0	0	0
2015/10/26	2032	05/11/2015			Bond Future	8.9046	95.3207	8.8587	95.6976	(0.515)	0.0000	0.0000	2,982
2015/10/26	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2032	05/11/2015	7.99	Put	Bond Future	7,942.3800	7.9424	7,565.4800	7.5655	(4.745)	0	0	0
2015/10/26	2032	05/11/2015	8.01	Put	Bond Future	7,758.5400	7.7585	7,381.6400	7.3816	(4.858)	0	0	0
2015/10/26	2032	05/11/2015	8.00	Put	Bond Future	7,850.4000	7.8504	7,473.5000	7.4735	(4.801)	0	0	0
2015/10/26	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2032	04/02/2016			Bond Future	8.9684	96.8909	8.9211	97.2735	(0.527)	0.0000	0.0000	0
2015/10/26	2032	04/02/2016	8.69	Put	Bond Future	2,286.4000	2.2864	1,903.8000	1.9038	(16.734)	0	0	0
2015/10/26	2032	04/02/2016	8.71	Put	Bond Future	2,119.4600	2.1195	1,736.8600	1.7369	(18.052)	0	0	0

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2015/10/26	2032	04/02/2016	8.70	Put	Bond Future	2,202.8800	2.2029	1,820.2800	1.8203	(17.368)	0	0	0
2015/10/26	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2032	05/05/2016			Bond Future	9.0213	94.4401	8.9728	94.8279	(0.538)	0.0000	0.0000	0
2015/10/26	2032	05/05/2016	8.99	Put	Bond Future	249.8400	0.2498	0.0000	0.0000	(100.000)	0	0	0
2015/10/26	2032	05/05/2016	9.01	Put	Bond Future	90.1400	0.0901	0.0000	0.0000	(100.000)	0	0	0
2015/10/26	2032	05/05/2016	9.00	Put	Bond Future	169.9400	0.1699	0.0000	0.0000	(100.000)	0	0	0
2015/10/26	2032	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	297.6100	0.2976	100.000	0	0	0
2015/10/26	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	137.9100	0.1379	100.000	0	0	0
2015/10/26	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	217.8100	0.2178	100.000	0	0	0
2015/10/26	2033	05/11/2015	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2033	05/11/2015			Bond Future	102.8740	102.8740	102.8954	102.8954	0.021	0.0000	0.0000	0
2015/10/26	2033	05/11/2015	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2033	05/11/2015	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2033	05/11/2015	102.40	Call	Bond Future	473.9600	0.4740	495.3900	0.4954	4.521	0	0	0
2015/10/26	2033	05/11/2015	102.41	Call	Bond Future	463.9600	0.4640	485.3900	0.4854	4.619	0	0	0
2015/10/26	2033	05/11/2015	102.39	Call	Bond Future	483.9600	0.4840	505.3900	0.5054	4.428	0	0	0
2015/10/26	2033	04/02/2016	102.40	Call	Bond Future	2,177.2900	2.1773	2,198.5400	2.1985	0.976	0	0	0
2015/10/26	2033	04/02/2016			Bond Future	104.5773	104.5773	104.5985	104.5985	0.020	0.0000	0.0000	0
2015/10/26	2033	04/02/2016	102.41	Call	Bond Future	2,167.2900	2.1673	2,188.5400	2.1885	0.980	0	0	0
2015/10/26	2033	04/02/2016	102.39	Call	Bond Future	2,187.2900	2.1873	2,208.5400	2.2085	0.972	0	0	0
2015/10/26	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2033	05/05/2016			Bond Future	105.4386	105.4386	105.4584	105.4584	0.019	0.0000	0.0000	0
2015/10/26	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2033	05/05/2016	102.40	Call	Bond Future	3,038.6500	3.0387	3,058.4100	3.0584	0.650	0	0	0
2015/10/26	2033	05/05/2016	102.41	Call	Bond Future	3,028.6500	3.0287	3,048.4100	3.0484	0.652	0	0	0
2015/10/26	2033	05/05/2016	102.39	Call	Bond Future	3,048.6500	3.0487	3,068.4100	3.0684	0.648	0	0	0
2015/10/26	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2037	05/11/2015	7.99	Put	Bond Future	10,677.0500	10.6770	10,265.9100	10.2659	(3.851)	0	0	0
2015/10/26	2037	05/11/2015	8.01	Put	Bond Future	10,466.4600	10.4665	10,055.3200	10.0553	(3.928)	0	0	0
2015/10/26	2037	05/11/2015			Bond Future	9.0894	96.8310	9.0436	97.2421	(0.505)	0.0000	0.0000	49,704
2015/10/26	2037	05/11/2015	8.00	Put	Bond Future	10,571.6700	10.5717	10,160.5300	10.1605	(3.889)	0	0	0
2015/10/26	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2037	04/02/2016	8.75	Put	Bond Future	3,653.5400	3.6535	3,236.1600	3.2362	(11.424)	0	0	0
2015/10/26	2037	04/02/2016			Bond Future	9.1523	94.1693	9.1051	94.5866	(0.516)	0.0000	0.0000	2,168
2015/10/26	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2037	04/02/2016	8.74	Put	Bond Future	3,747.1600	3.7472	3,329.7800	3.3298	(11.139)	0	0	0
2015/10/26	2037	04/02/2016	8.76	Put	Bond Future	3,560.0500	3.5600	3,142.6700	3.1427	(11.724)	0	0	0

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2015/10/26	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2037	05/05/2016	9.00	Put	Bond Future	1,824.1500	1.8241	1,400.9000	1.4009	(23.203)	0	0	0
2015/10/26	2037	05/05/2016			Bond Future	9.2062	95.8284	9.1578	96.2516	(0.526)	0.0000	0.0000	0
2015/10/26	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2037	05/05/2016	8.99	Put	Bond Future	1,914.0300	1.9140	1,490.7800	1.4908	(22.113)	0	0	0
2015/10/26	2037	05/05/2016	9.01	Put	Bond Future	1,734.4000	1.7344	1,311.1500	1.3112	(24.403)	0	0	0
2015/10/26	2038	05/11/2015			Bond Future	127.8484	127.8484	127.8752	127.8752	0.021	0.0000	0.0000	7,309
2015/10/26	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2038	05/11/2015	133.99	Put	Bond Future	6,141.6100	6.1416	6,114.7800	6.1148	(0.437)	0	0	0
2015/10/26	2038	05/11/2015	134.01	Put	Bond Future	6,161.6100	6.1616	6,134.7800	6.1348	(0.435)	0	0	0
2015/10/26	2038	05/11/2015	134.00	Put	Bond Future	6,151.6100	6.1516	6,124.7800	6.1248	(0.436)	0	0	0
2015/10/26	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2038	04/02/2016			Bond Future	128.5926	128.5926	128.6190	128.6190	0.021	0.0000	0.0000	745
2015/10/26	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2038	04/02/2016	130.99	Put	Bond Future	2,397.4100	2.3974	2,370.9700	2.3710	(1.103)	0	0	0
2015/10/26	2038	04/02/2016	131.01	Put	Bond Future	2,417.4100	2.4174	2,390.9700	2.3910	(1.094)	0	0	0
2015/10/26	2038	04/02/2016	131.00	Put	Bond Future	2,407.4100	2.4074	2,380.9700	2.3810	(1.098)	0	0	0
2015/10/26	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2044	05/11/2015			Bond Future	9.1490	98.3891	9.1082	98.7870	(0.446)	0.0000	0.0000	17,516
2015/10/26	2044	05/11/2015	8.24	Put	Bond Future	9,569.9500	9.5700	9,172.0500	9.1721	(4.158)	0	0	0
2015/10/26	2044	05/11/2015	8.26	Put	Bond Future	9,342.3900	9.3424	8,944.4900	8.9445	(4.259)	0	0	0
2015/10/26	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2044	05/11/2015	8.25	Put	Bond Future	9,456.0600	9.4561	9,058.1600	9.0582	(4.208)	0	0	0
2015/10/26	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2044	04/02/2016	8.99	Put	Bond Future	2,142.4800	2.1425	1,738.4600	1.7385	(18.858)	0	0	0
2015/10/26	2044	04/02/2016			Bond Future	9.2091	95.6278	9.1672	96.0318	(0.456)	0.0000	0.0000	1,380
2015/10/26	2044	04/02/2016	9.01	Put	Bond Future	1,943.5600	1.9436	1,539.5400	1.5395	(20.788)	0	0	0
2015/10/26	2044	04/02/2016	9.00	Put	Bond Future	2,042.9300	2.0429	1,638.9100	1.6389	(19.776)	0	0	0
2015/10/26	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2044	05/05/2016	8.99	Put	Bond Future	2,630.8600	2.6309	2,221.3700	2.2214	(15.565)	0	0	0
2015/10/26	2044	05/05/2016			Bond Future	9.2607	97.3126	9.2177	97.7221	(0.464)	0.0000	0.0000	0
2015/10/26	2044	05/05/2016	9.01	Put	Bond Future	2,432.3000	2.4323	2,022.8100	2.0228	(16.836)	0	0	0
2015/10/26	2044	05/05/2016	9.00	Put	Bond Future	2,531.4900	2.5315	2,122.0000	2.1220	(16.176)	0	0	0
2015/10/26	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2046	05/11/2015			Bond Future	127.8714	127.8714	127.6193	127.6193	(0.197)	0.0000	0.0000	6,943
2015/10/26	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
2015/10/26	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2046	05/11/2015	132.99	Put	Bond Future	5,118.6100	5.1186	5,370.6700	5.3707	4.924	0	0	0
2015/10/26	2046	05/11/2015	133.01	Put	Bond Future	5,138.6100	5.1386	5,390.6700	5.3907	4.905	0	0	0
2015/10/26	2046	05/11/2015	133.00	Put	Bond Future	5,128.6100	5.1286	5,380.6700	5.3807	4.915	0	0	0
2015/10/26	2046	04/02/2016	127.99	Call	Bond Future	1,998.6000	1.9986	1,741.7200	1.7417	(12.853)	0	0	0
2015/10/26	2046	04/02/2016			Bond Future	129.9886	129.9886	129.7317	129.7317	(0.198)	0.0000	0.0000	0
2015/10/26	2046	04/02/2016	128.00	Call	Bond Future	1,988.6000	1.9886	1,731.7200	1.7317	(12.918)	0	0	0
2015/10/26	2046	04/02/2016	128.01	Call	Bond Future	1,978.6000	1.9786	1,721.7200	1.7217	(12.983)	0	0	0
2015/10/26	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2050	05/11/2015			Bond Future	135.0367	135.0367	135.0651	135.0651	0.021	0.0000	0.0000	5,431
2015/10/26	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2050	05/11/2015	144.99	Put	Bond Future	9,953.2600	9.9533	9,924.9300	9.9249	(0.285)	0	0	0
2015/10/26	2050	05/11/2015	145.01	Put	Bond Future	9,973.2600	9.9733	9,944.9300	9.9449	(0.284)	0	0	0
2015/10/26	2050	05/11/2015	145.00	Put	Bond Future	9,963.2600	9.9633	9,934.9300	9.9349	(0.284)	0	0	0
2015/10/26	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2050	04/02/2016			Bond Future	135.7436	135.7436	135.7721	135.7721	0.021	0.0000	0.0000	0
2015/10/26	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2050	04/02/2016	137.99	Put	Bond Future	2,246.4000	2.2464	2,217.9100	2.2179	(1.268)	0	0	0
2015/10/26	2050	04/02/2016	138.01	Put	Bond Future	2,266.4000	2.2664	2,237.9100	2.2379	(1.257)	0	0	0
2015/10/26	2050	04/02/2016	138.00	Put	Bond Future	2,256.4000	2.2564	2,227.9100	2.2279	(1.263)	0	0	0
2015/10/26	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	AL37	05/11/2015			Index Future	468.0350	468.0350	468.8150	468.8150	0.167	0.0000	0.0000	3
2015/10/26	AL37	04/02/2016			Index Future	475.7450	475.7450	476.5330	476.5330	0.166	0.0000	0.0000	0
2015/10/26	AL7T	05/11/2015			Index Future	547.9580	547.9580	549.5320	549.5320	0.287	0.0000	0.0000	1
2015/10/26	AL7T	04/02/2016			Index Future	556.9850	556.9850	558.5780	558.5780	0.286	0.0000	0.0000	0
2015/10/26	ALBI	05/11/2015			Index Future	498.9900	498.9900	500.6160	500.6160	0.326	0.0000	0.0000	377
2015/10/26	ALBI	04/02/2016			Index Future	507.2100	507.2100	508.8570	508.8570	0.325	0.0000	0.0000	228
2015/10/26	ALBI	05/05/2016			Index Future	516.1370	516.1370	517.8000	517.8000	0.322	0.0000	0.0000	0
2015/10/26	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
2015/10/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/10/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	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
2015/10/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/26	EL28	05/11/2015	126.99	Put	Bond Future	248.2100	0.2482	220.7300	0.2207	(11.071)	0	0	0
2015/10/26	EL28	05/11/2015			Bond Future	126.7418	126.7418	126.7693	126.7693	0.022	0.0000	0.0000	0
2015/10/26	EL28	05/11/2015	127.01	Put	Bond Future	268.2100	0.2682	240.7300	0.2407	(10.246)	0	0	0
2015/10/26	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	EL28	05/11/2015	127.00	Put	Bond Future	258.2100	0.2582	230.7300	0.2307	(10.643)	0	0	0
2015/10/26	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	EL28	04/02/2016	128.99	Put	Bond Future	149.6400	0.1496	122.4900	0.1225	(18.144)	0	0	0
2015/10/26	EL28	04/02/2016			Bond Future	128.8404	128.8404	128.8675	128.8675	0.021	0.0000	0.0000	0
2015/10/26	EL28	04/02/2016	129.01	Put	Bond Future	169.6400	0.1696	142.4900	0.1425	(16.004)	0	0	0
2015/10/26	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	EL28	04/02/2016	129.00	Put	Bond Future	159.6400	0.1596	132.4900	0.1325	(17.007)	0	0	0
2015/10/26	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	ES33	05/11/2015	9.00	Put	Bond Future	7,026.3400	7.0263	6,702.4700	6.7025	(4.609)	0	0	0
2015/10/26	ES33	05/11/2015			Bond Future	9.9438	80.9070	9.8976	81.2309	(0.465)	0.0000	0.0000	6,561
2015/10/26	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	ES33	05/11/2015	8.99	Put	Bond Future	7,105.6700	7.1057	6,781.8000	6.7818	(4.558)	0	0	0
2015/10/26	ES33	05/11/2015	9.01	Put	Bond Future	6,947.1100	6.9471	6,623.2400	6.6232	(4.662)	0	0	0
2015/10/26	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	133.1500	0.1331	100.000	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
2015/10/26	ES33	04/02/2016			Bond Future	10.0384	82.2399	9.9907	82.5686	(0.475)	0.0000	0.0000	0
2015/10/26	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	64.1300	0.0641	100.000	0	0	0
2015/10/26	ES33	04/02/2016	9.99	Put	Bond Future	333.7300	0.3337	4.9800	0.0050	(98.508)	0	0	0
2015/10/26	ES33	04/02/2016	10.01	Put	Bond Future	195.6000	0.1956	0.0000	0.0000	(100.000)	0	0	0
2015/10/26	ES33	04/02/2016	10.00	Put	Bond Future	264.6200	0.2646	0.0000	0.0000	(100.000)	0	0	0
2015/10/26	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	ES33	05/05/2016			Bond Future	10.1207	79.8976	10.0717	80.2309	(0.485)	0.0000	0.0000	0
2015/10/26	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	ES33	05/05/2016	9.99	Put	Bond Future	893.2800	0.8933	560.0000	0.5600	(37.310)	0	0	0
2015/10/26	ES33	05/05/2016	10.01	Put	Bond Future	755.6400	0.7556	422.3600	0.4224	(44.106)	0	0	0
2015/10/26	ES33	05/05/2016	10.00	Put	Bond Future	824.4100	0.8244	491.1300	0.4911	(40.426)	0	0	0
2015/10/26	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	GOVI	05/11/2015			GOVI	496.3270	496.3270	497.8210	497.8210	0.301	0.0000	0.0000	451
2015/10/26	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	GOVI	05/11/2015	529.99	Put	GOVI	336,630.0000	33.6630	321,690.0000	32.1690	(4.438)	0	0	0
2015/10/26	GOVI	05/11/2015	530.01	Put	GOVI	336,830.0000	33.6830	321,890.0000	32.1890	(4.435)	0	0	0
2015/10/26	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	GOVI	05/11/2015	530.00	Put	GOVI	336,730.0000	33.6730	321,790.0000	32.1790	(4.437)	0	0	0
2015/10/26	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	GOVI	04/02/2016			GOVI	504.5040	504.5040	506.0160	506.0160	0.300	0.0000	0.0000	26
2015/10/26	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	GOVI	04/02/2016	511.99	Put	GOVI	74,860.0000	7.4860	59,740.0000	5.9740	(20.198)	0	0	0
2015/10/26	GOVI	04/02/2016	512.01	Put	GOVI	75,060.0000	7.5060	59,940.0000	5.9940	(20.144)	0	0	0
2015/10/26	GOVI	04/02/2016	512.00	Put	GOVI	74,960.0000	7.4960	59,840.0000	5.9840	(20.171)	0	0	0
2015/10/26	GOVI	05/05/2016	518.01	Put	GOVI	46,280.0000	4.6280	31,010.0000	3.1010	(32.995)	0	0	0
2015/10/26	GOVI	05/05/2016			GOVI	513.3820	513.3820	514.9090	514.9090	0.297	0.0000	0.0000	0
2015/10/26	GOVI	05/05/2016	518.00	Put	GOVI	46,180.0000	4.6180	30,910.0000	3.0910	(33.066)	0	0	0
2015/10/26	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	GOVI	05/05/2016	517.99	Put	GOVI	46,080.0000	4.6080	30,810.0000	3.0810	(33.138)	0	0	0
2015/10/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/10/26	IGOV	05/11/2015			Index Future	234.0180	234.0180	234.1510	234.1510	0.057	0.0000	0.0000	915
2015/10/26	IGOV	04/02/2016			Index Future	237.8930	237.8930	238.0250	238.0250	0.055	0.0000	0.0000	138
2015/10/26	IGOV	05/05/2016			Index Future	242.0990	242.0990	242.2270	242.2270	0.053	0.0000	0.0000	0
2015/10/26	ILBI	05/11/2015			Index Future	634.9410	634.9410	635.0600	635.0600	0.019	0.0000	0.0000	0
2015/10/26	ILBI	04/02/2016			Index Future	645.7330	645.7330	645.8500	645.8500	0.018	0.0000	0.0000	161
2015/10/26	IS01	19/12/2016			Interest Rate Swap	99.7024	99.7024	99.6945	99.6945	(0.008)	0.0000	0.0000	0
2015/10/26	IS02	18/12/2017			Interest Rate Swap	99.6065	99.6065	99.6086	99.6086	0.002	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
2015/10/26	IS05	17/12/2020			Interest Rate Swap	98.9286	98.9286	98.8259	98.8259	(0.104)	0.0000	0.0000	0
2015/10/26	IS10	17/12/2025			Interest Rate Swap	100.4977	100.4977	100.3403	100.3403	(0.157)	0.0000	0.0000	0
2015/10/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/10/26	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/10/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/10/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/10/26	JBAF	18/11/2015			Jibar Tradeable Future	6.3700	93.6300	6.3100	93.6900	(0.942)	0.0000	0.0000	0
2015/10/26	JBAF	15/12/2015			Jibar Tradeable Future	6.3900	93.6100	6.3400	93.6600	(0.782)	0.0000	0.0000	0
2015/10/26	JBAF	20/01/2016			Jibar Tradeable Future	6.4200	93.5800	6.4000	93.6000	(0.312)	0.0000	0.0000	0
2015/10/26	JBAF	17/02/2016			Jibar Tradeable Future	6.5000	93.5000	6.4500	93.5500	(0.769)	0.0000	0.0000	2,000
2015/10/26	JBAF	16/03/2016			Jibar Tradeable Future	6.5900	93.4100	6.5300	93.4700	(0.910)	0.0000	0.0000	0
2015/10/26	JBAF	20/04/2016			Jibar Tradeable Future	6.6300	93.3700	6.5700	93.4300	(0.905)	0.0000	0.0000	0
2015/10/26	JBAF	15/06/2016			Jibar Tradeable Future	6.8000	93.2000	6.8200	93.1800	0.294	0.0000	0.0000	0
2015/10/26	JBAF	21/09/2016			Jibar Tradeable Future	7.0100	92.9900	7.0500	92.9500	0.571	0.0000	0.0000	0
2015/10/26	JBAF	21/12/2016			Jibar Tradeable Future	7.1600	92.8400	7.2200	92.7800	0.838	0.0000	0.0000	0
2015/10/26	JBAF	15/03/2017			Jibar Tradeable Future	7.3300	92.6700	7.4000	92.6000	0.955	0.0000	0.0000	0
2015/10/26	JBAF	21/06/2017			Jibar Tradeable Future	7.5000	92.5000	7.5600	92.4400	0.800	0.0000	0.0000	0
2015/10/26	JBAF	20/09/2017			Jibar Tradeable Future	7.6800	92.3200	7.6800	92.3200	0.000	0.0000	0.0000	0
2015/10/26	R023	05/11/2015			Bond Future	8.1058	99.5690	8.0698	99.7625	(0.444)	0.0000	0.0000	13,160
2015/10/26	R023	05/11/2015	7.99	Put	Bond Future	907.5100	0.9075	719.3100	0.7193	(20.738)	0	0	0
2015/10/26	R023	05/11/2015	8.01	Put	Bond Future	835.9800	0.8360	651.9600	0.6520	(22.012)	0	0	0
2015/10/26	R023	05/11/2015	7.99	Call	Bond Future	283.4100	0.2834	288.7000	0.2887	1.867	0	0	0
2015/10/26	R023	05/11/2015	8.00	Put	Bond Future	871.3100	0.8713	685.1200	0.6851	(21.369)	0	0	0
2015/10/26	R023	05/11/2015	8.00	Call	Bond Future	301.3000	0.3013	308.6000	0.3086	2.423	0	0	0
2015/10/26	R023	05/11/2015	8.01	Call	Bond Future	320.0300	0.3200	329.5000	0.3295	2.959	0	0	0
2015/10/26	R023	04/02/2016	8.01	Put	Bond Future	1,904.7600	1.9048	1,770.8400	1.7708	(7.031)	0	0	0
2015/10/26	R023	04/02/2016			Bond Future	8.1764	101.2093	8.1388	101.4055	(0.460)	0.0000	0.0000	1,085
2015/10/26	R023	04/02/2016	8.00	Put	Bond Future	1,936.0400	1.9360	1,801.0500	1.8010	(6.972)	0	0	0
2015/10/26	R023	04/02/2016	8.01	Call	Bond Future	1,033.4800	1.0335	1,095.7800	1.0958	6.028	0	0	0
2015/10/26	R023	04/02/2016	7.99	Call	Bond Future	991.2100	0.9912	1,051.3800	1.0514	6.070	0	0	0
2015/10/26	R023	04/02/2016	8.00	Call	Bond Future	1,012.1000	1.0121	1,073.3300	1.0733	6.050	0	0	0
2015/10/26	R023	04/02/2016	7.99	Put	Bond Future	1,967.8500	1.9678	1,831.8000	1.8318	(6.914)	0	0	0
2015/10/26	R023	05/05/2016			Bond Future	8.2227	99.0630	8.1836	99.2610	(0.476)	0.0000	0.0000	0
2015/10/26	R023	05/05/2016	8.24	Put	Bond Future	1,959.3000	1.9593	1,849.7500	1.8497	(5.591)	0	0	0
2015/10/26	R023	05/05/2016	8.26	Put	Bond Future	1,910.9200	1.9109	1,802.9600	1.8030	(5.650)	0	0	0
2015/10/26	R023	05/05/2016	8.24	Call	Bond Future	2,046.8100	2.0468	2,135.3200	2.1353	4.324	0	0	0
2015/10/26	R023	05/05/2016	8.25	Put	Bond Future	1,934.8600	1.9349	1,826.1000	1.8261	(5.621)	0	0	0
2015/10/26	R023	05/05/2016	8.25	Call	Bond Future	2,072.8700	2.0729	2,162.1700	2.1622	4.308	0	0	0
2015/10/26	R023	05/05/2016	8.26	Call	Bond Future	2,099.4000	2.0994	2,189.5000	2.1895	4.292	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
2015/10/26	R186	05/11/2015	7.75	Put	Bond Future	5,184.8300	5.1848	4,821.3700	4.8214	(7.010)	0	0	0
2015/10/26	R186	05/11/2015	8.24	Call	Bond Future	354.4200	0.3544	376.9300	0.3769	6.351	0	0	0
2015/10/26	R186	05/11/2015	8.25	Put	Bond Future	1,483.3700	1.4834	1,147.5000	1.1475	(22.642)	0	0	8,650
2015/10/26	R186	05/11/2015	8.45	Call	Bond Future	1,073.4200	1.0734	1,209.2600	1.2093	12.655	0	0	200
2015/10/26	R186	05/11/2015	8.75	Call	Bond Future	2,866.5600	2.8666	3,174.9200	3.1749	10.757	0	0	0
2015/10/26	R186	05/11/2015	8.85	Put	Bond Future	35.9300	0.0359	9.9700	0.0100	(72.252)	0	0	2,283
2015/10/26	R186	05/11/2015			Bond Future	8.3898	119.1153	8.3439	119.4771	(0.548)	0.0000	0.0000	32,887
2015/10/26	R186	05/11/2015	8.00	Put	Bond Future	3,175.1700	3.1752	2,805.5000	2.8055	(11.643)	0	0	0
2015/10/26	R186	05/11/2015	9.00	Put	Bond Future	8.5600	0.0086	1.5300	0.0015	(82.126)	0	0	2,600
2015/10/26	R186	05/11/2015	8.22	Call	Bond Future	311.6800	0.3117	327.8800	0.3279	5.198	0	0	0
2015/10/26	R186	05/11/2015	8.24	Put	Bond Future	1,540.0700	1.5401	1,200.7300	1.2007	(22.034)	0	0	0
2015/10/26	R186	05/11/2015	8.35	Put	Bond Future	981.2000	0.9812	691.8600	0.6919	(29.488)	0	0	9,430
2015/10/26	R186	05/11/2015	8.26	Put	Bond Future	1,427.7900	1.4278	1,095.6100	1.0956	(23.265)	0	0	0
2015/10/26	R186	05/11/2015	8.50	Put	Bond Future	457.3000	0.4573	265.6600	0.2657	(41.907)	0	0	4,666
2015/10/26	R186	05/11/2015	8.55	Put	Bond Future	340.1100	0.3401	182.3100	0.1823	(46.397)	0	0	4,667
2015/10/26	R186	05/11/2015	7.73	Call	Bond Future	2.7200	0.0027	1.4000	0.0014	(48.529)	0	0	169
2015/10/26	R186	05/11/2015	7.86	Call	Bond Future	13.2600	0.0133	9.1100	0.0091	(31.297)	0	0	674
2015/10/26	R186	05/11/2015	8.35	Call	Bond Future	667.6300	0.6676	740.1400	0.7401	10.861	0	0	843
2015/10/26	R186	05/11/2015	8.00	Call	Bond Future	55.3900	0.0554	47.5700	0.0476	(14.118)	0	0	200
2015/10/26	R186	05/11/2015	8.45	Put	Bond Future	601.9200	0.6019	375.9100	0.3759	(37.548)	0	0	6,308
2015/10/26	R186	05/11/2015	8.75	Put	Bond Future	83.2400	0.0832	29.7500	0.0298	(64.260)	0	0	10,200
2015/10/26	R186	05/11/2015	8.85	Call	Bond Future	3,575.6500	3.5756	3,911.5400	3.9115	9.394	0	0	0
2015/10/26	R186	05/11/2015	9.00	Call	Bond Future	4,669.8200	4.6698	5,024.6400	5.0246	7.598	0	0	0
2015/10/26	R186	05/11/2015	7.73	Put	Bond Future	5,351.0400	5.3510	4,987.8700	4.9879	(6.787)	0	0	0
2015/10/26	R186	05/11/2015	7.75	Call	Bond Future	3.5300	0.0035	1.9200	0.0019	(45.609)	0	0	1,200
2015/10/26	R186	05/11/2015	7.86	Put	Bond Future	4,281.5300	4.2815	3,915.5300	3.9155	(8.548)	0	0	0
2015/10/26	R186	05/11/2015	8.25	Call	Bond Future	377.3700	0.3774	403.3500	0.4034	6.884	0	0	0
2015/10/26	R186	05/11/2015	8.22	Put	Bond Future	1,656.8500	1.6569	1,311.2000	1.3112	(20.862)	0	0	1,090
2015/10/26	R186	05/11/2015	8.26	Call	Bond Future	401.3700	0.4014	431.0400	0.4310	7.392	0	0	0
2015/10/26	R186	05/11/2015	8.50	Call	Bond Future	1,318.6000	1.3186	1,488.8100	1.4888	12.908	0	0	650
2015/10/26	R186	05/11/2015	8.55	Call	Bond Future	1,589.4000	1.5894	1,793.4500	1.7934	12.838	0	0	0
2015/10/26	R186	04/02/2016	7.50	Call	Bond Future	216.9200	0.2169	237.8600	0.2379	9.653	0	0	0
2015/10/26	R186	04/02/2016			Bond Future	8.4527	115.7802	8.4050	116.1474	(0.563)	0.0000	0.0000	6,127
2015/10/26	R186	04/02/2016	8.75	Call	Bond Future	3,547.6300	3.5476	3,766.9100	3.7669	6.181	0	0	0
2015/10/26	R186	04/02/2016	7.51	Call	Bond Future	224.1400	0.2241	245.7400	0.2457	9.637	0	0	0
2015/10/26	R186	04/02/2016	7.49	Call	Bond Future	210.1800	0.2102	230.4900	0.2305	9.663	0	0	0
2015/10/26	R186	04/02/2016	7.50	Put	Bond Future	7,876.1400	7.8761	7,529.8700	7.5299	(4.396)	0	0	0
2015/10/26	R186	04/02/2016	7.49	Put	Bond Future	7,953.4200	7.9534	7,606.5200	7.6065	(4.362)	0	0	0
2015/10/26	R186	04/02/2016	8.75	Put	Bond Future	1,291.2300	1.2912	1,143.3000	1.1433	(11.457)	0	0	6,695
2015/10/26	R186	04/02/2016	7.51	Put	Bond Future	7,799.4200	7.7994	7,453.8100	7.4538	(4.431)	0	0	0
2015/10/26	R186	05/05/2016			Bond Future	8.5015	117.8190	8.4523	118.1909	(0.579)	0.0000	0.0000	0
2015/10/26	R186	05/05/2016	8.34	Call	Bond Future	2,525.8600	2.5259	2,673.0000	2.6730	5.825	0	0	0
2015/10/26	R186	05/05/2016	8.35	Call	Bond Future	2,559.8200	2.5598	2,708.3900	2.7084	5.804	0	0	0
2015/10/26	R186	05/05/2016	8.33	Call	Bond Future	2,491.8300	2.4918	2,637.5400	2.6375	5.848	0	0	0
2015/10/26	R186	05/05/2016	8.35	Put	Bond Future	3,709.8900	3.7099	3,486.6400	3.4866	(6.018)	0	0	0
2015/10/26	R186	05/05/2016	7.56	Put	Bond Future	8,104.5300	8.1045	7,785.3000	7.7853	(3.939)	0	0	0
2015/10/26	R186	05/05/2016	8.34	Put	Bond Future	3,752.3800	3.7524	3,527.7000	3.5277	(5.988)	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
2015/10/26	R186	05/05/2016	7.56	Call	Bond Future	697.3900	0.6974	749.9800	0.7500	7.541	0	0	0
2015/10/26	R186	05/05/2016	8.33	Put	Bond Future	3,794.8600	3.7949	3,568.7500	3.5688	(5.958)	0	0	0
2015/10/26	R186	04/08/2016	8.51	Put	Bond Future	3,831.5800	3.8316	3,628.4700	3.6285	(5.301)	0	0	0
2015/10/26	R186	04/08/2016			Bond Future	8.5512	114.6333	8.5004	115.0090	(0.594)	0.0000	0.0000	0
2015/10/26	R186	04/08/2016	8.50	Put	Bond Future	3,869.3000	3.8693	3,664.9900	3.6650	(5.280)	0	0	0
2015/10/26	R186	04/08/2016	8.51	Call	Bond Future	3,526.8400	3.5268	3,699.4800	3.6995	4.895	0	0	0
2015/10/26	R186	04/08/2016	8.49	Call	Bond Future	3,454.6500	3.4546	3,624.8900	3.6249	4.928	0	0	0
2015/10/26	R186	04/08/2016	8.50	Call	Bond Future	3,490.4400	3.4904	3,661.8800	3.6619	4.912	0	0	0
2015/10/26	R186	04/08/2016	8.49	Put	Bond Future	3,907.6900	3.9077	3,702.1800	3.7022	(5.259)	0	0	0
2015/10/26	R197	05/11/2015	295.00	Call	Bond Future	1,298.9200	1.2989	1,458.1000	1.4581	12.255	0	0	0
2015/10/26	R197	05/11/2015			Bond Future	296.2989	296.2989	296.4581	296.4581	0.054	0.0000	0.0000	927
2015/10/26	R197	05/11/2015	294.99	Call	Bond Future	1,308.9200	1.3089	1,468.1000	1.4681	12.161	0	0	0
2015/10/26	R197	05/11/2015	295.01	Call	Bond Future	1,288.9200	1.2889	1,448.1000	1.4481	12.350	0	0	0
2015/10/26	R197	05/11/2015	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R197	05/11/2015	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R197	05/11/2015	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R197	04/02/2016			Bond Future	294.8508	294.8508	295.0109	295.0109	0.054	0.0000	0.0000	3
2015/10/26	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R197	04/02/2016	296.99	Put	Bond Future	2,139.2000	2.1392	1,979.1000	1.9791	(7.484)	0	0	0
2015/10/26	R197	04/02/2016	297.01	Put	Bond Future	2,159.2000	2.1592	1,999.1000	1.9991	(7.415)	0	0	0
2015/10/26	R197	04/02/2016	297.00	Put	Bond Future	2,149.2000	2.1492	1,989.1000	1.9891	(7.449)	0	0	0
2015/10/26	R202	05/11/2015			Bond Future	242.7578	242.7578	242.8079	242.8079	0.021	0.0000	0.0000	52,260
2015/10/26	R202	05/11/2015	245.99	Put	Bond Future	3,232.2200	3.2322	3,182.1000	3.1821	(1.551)	0	0	0
2015/10/26	R202	05/11/2015	246.01	Put	Bond Future	3,252.2200	3.2522	3,202.1000	3.2021	(1.541)	0	0	0
2015/10/26	R202	05/11/2015	246.00	Put	Bond Future	3,242.2200	3.2422	3,192.1000	3.1921	(1.546)	0	0	0
2015/10/26	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R202	04/02/2016			Bond Future	243.4024	243.4024	243.4517	243.4517	0.020	0.0000	0.0000	1,640
2015/10/26	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R202	04/02/2016	239.99	Call	Bond Future	3,412.3800	3.4124	3,461.7400	3.4617	1.446	0	0	0
2015/10/26	R202	04/02/2016	240.00	Call	Bond Future	3,402.3800	3.4024	3,451.7400	3.4517	1.451	0	0	0
2015/10/26	R202	04/02/2016	240.01	Call	Bond Future	3,392.3800	3.3924	3,441.7400	3.4417	1.455	0	0	0
2015/10/26	R203	05/11/2015	5.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R203	05/11/2015	6.00	Put	Bond Future	1,813.1200	1.8131	1,723.6200	1.7236	(4.936)	0	0	0
2015/10/26	R203	05/11/2015			Bond Future	7.0369	103.3205	6.9851	103.4100	(0.735)	0.0000	0.0000	15,930
2015/10/26	R203	05/11/2015	6.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R203	05/11/2015	6.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R203	05/11/2015	5.99	Put	Bond Future	1,830.8100	1.8308	1,741.3100	1.7413	(4.889)	0	0	0
2015/10/26	R203	05/11/2015	6.01	Put	Bond Future	1,795.4300	1.7954	1,705.9300	1.7059	(4.985)	0	0	0
2015/10/26	R203	04/02/2016	7.25	Put	Bond Future	161.6900	0.1617	127.7000	0.1277	(21.022)	0	0	0

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2015/10/26	R203	04/02/2016	7.26	Put	Bond Future	156.4600		0.1565	123.2600	0.1233	(21.219)	0	0	0
2015/10/26	R203	04/02/2016			Bond Future	7.1033		105.0226	7.0431	105.1130	(0.847)	0.0000	0.0000	4,683
2015/10/26	R203	04/02/2016	7.26	Call	Bond Future	391.6600		0.3917	448.9100	0.4489	14.617	0	0	0
2015/10/26	R203	04/02/2016	7.24	Call	Bond Future	372.2800		0.3723	427.9400	0.4279	14.951	0	0	0
2015/10/26	R203	04/02/2016	7.25	Call	Bond Future	381.9100		0.3819	438.3700	0.4384	14.784	0	0	0
2015/10/26	R203	04/02/2016	7.24	Put	Bond Future	167.0500		0.1670	132.2600	0.1323	(20.826)	0	0	0
2015/10/26	R203	05/05/2016	7.25	Put	Bond Future	335.2400		0.3352	295.2100	0.2952	(11.941)	0	0	0
2015/10/26	R203	05/05/2016			Bond Future	7.0934		102.7024	7.0228	102.7927	(0.996)	0.0000	0.0000	0
2015/10/26	R203	05/05/2016	7.26	Call	Bond Future	542.8800		0.5429	593.6600	0.5937	9.354	0	0	0
2015/10/26	R203	05/05/2016	7.24	Call	Bond Future	527.4100		0.5274	577.3600	0.5774	9.471	0	0	0
2015/10/26	R203	05/05/2016	7.25	Call	Bond Future	535.2700		0.5353	585.6300	0.5856	9.408	0	0	0
2015/10/26	R203	05/05/2016	7.24	Put	Bond Future	340.1400		0.3401	299.7000	0.2997	(11.889)	0	0	0
2015/10/26	R203	05/05/2016	7.26	Put	Bond Future	330.1000		0.3301	290.4900	0.2905	(11.999)	0	0	0
2015/10/26	R204	05/11/2015			Bond Future	7.4068		104.7133	7.3554	104.8556	(0.694)	0.0000	0.0000	18,430
2015/10/26	R204	05/11/2015	6.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R204	05/11/2015	6.24	Put	Bond Future	3,288.9500		3.2889	3,146.6900	3.1467	(4.325)	0	0	0
2015/10/26	R204	05/11/2015	6.26	Put	Bond Future	3,231.4700		3.2315	3,089.2100	3.0892	(4.402)	0	0	0
2015/10/26	R204	05/11/2015	6.25	Put	Bond Future	3,260.2100		3.2602	3,117.9500	3.1180	(4.364)	0	0	0
2015/10/26	R204	05/11/2015	6.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R204	05/11/2015	6.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R204	04/02/2016	7.50	Call	Bond Future	580.3400		0.5803	650.1900	0.6502	12.036	0	0	0
2015/10/26	R204	04/02/2016			Bond Future	7.4778		102.4022	7.4216	102.5463	(0.753)	0.0000	0.0000	7,238
2015/10/26	R204	04/02/2016	7.51	Call	Bond Future	593.9900		0.5940	664.9100	0.6649	11.940	0	0	0
2015/10/26	R204	04/02/2016	7.49	Put	Bond Future	536.0000		0.5360	460.6600	0.4607	(14.056)	0	0	0
2015/10/26	R204	04/02/2016	7.51	Put	Bond Future	511.7900		0.5118	438.5900	0.4386	(14.303)	0	0	0
2015/10/26	R204	04/02/2016	7.49	Call	Bond Future	567.0800		0.5671	635.8600	0.6359	12.129	0	0	0
2015/10/26	R204	04/02/2016	7.50	Put	Bond Future	523.7000		0.5237	449.4300	0.4494	(14.182)	0	0	0
2015/10/26	R204	05/05/2016	7.75	Call	Bond Future	1,143.1900		1.1432	1,227.1900	1.2272	7.348	0	0	0
2015/10/26	R204	05/05/2016			Bond Future	7.5132		104.2053	7.4516	104.3503	(0.819)	0.0000	0.0000	0
2015/10/26	R204	05/05/2016	7.76	Call	Bond Future	1,157.8500		1.1578	1,242.4700	1.2425	7.308	0	0	0
2015/10/26	R204	05/05/2016	7.74	Put	Bond Future	596.7300		0.5967	535.1100	0.5351	(10.326)	0	0	0
2015/10/26	R204	05/05/2016	7.76	Put	Bond Future	579.2300		0.5792	518.8600	0.5189	(10.422)	0	0	0
2015/10/26	R204	05/05/2016	7.74	Call	Bond Future	1,128.6200		1.1286	1,211.9900	1.2120	7.387	0	0	0
2015/10/26	R204	05/05/2016	7.75	Put	Bond Future	587.9300		0.5879	526.9400	0.5269	(10.374)	0	0	0
2015/10/26	R207	05/11/2015	7.76	Call	Bond Future	464.9600		0.4650	521.6600	0.5217	12.195	0	0	0
2015/10/26	R207	05/11/2015			Bond Future	7.6914		100.7565	7.6502	100.9001	(0.535)	0.0000	0.0000	40,817
2015/10/26	R207	05/11/2015	7.74	Call	Bond Future	423.2700		0.4233	474.0200	0.4740	11.990	0	0	0
2015/10/26	R207	05/11/2015	7.50	Call	Bond Future	97.3900		0.0974	99.1200	0.0991	1.776	0	0	19
2015/10/26	R207	05/11/2015	7.75	Call	Bond Future	443.8400		0.4438	497.5600	0.4976	12.103	0	0	0
2015/10/26	R207	05/11/2015	7.43	Call	Bond Future	55.1700		0.0552	52.7700	0.0528	(4.350)	0	0	53
2015/10/26	R207	05/11/2015	7.74	Put	Bond Future	254.0700		0.2541	161.1500	0.1611	(36.573)	0	0	0
2015/10/26	R207	05/11/2015	7.43	Put	Bond Future	971.5500		0.9716	825.4800	0.8255	(15.035)	0	0	0
2015/10/26	R207	05/11/2015	7.76	Put	Bond Future	226.2200		0.2262	139.2500	0.1393	(38.445)	0	0	0
2015/10/26	R207	05/11/2015	7.50	Put	Bond Future	767.3700		0.7674	625.4300	0.6254	(18.497)	0	0	0
2015/10/26	R207	05/11/2015	7.75	Put	Bond Future	239.8600		0.2399	149.9100	0.1499	(37.501)	0	0	0
2015/10/26	R207	04/02/2016	7.49	Put	Bond Future	1,323.5500		1.3235	1,216.7500	1.2167	(8.069)	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
2015/10/26	R207	04/02/2016	7.27	Put	Bond Future	1,865.2400	1.8652	1,742.2900	1.7423	(6.592)	0	0	0
2015/10/26	R207	04/02/2016			Bond Future	7.7645	98.7750	7.7204	98.9205	(0.568)	0.0000	0.0000	621
2015/10/26	R207	04/02/2016	7.51	Put	Bond Future	1,279.2500	1.2792	1,174.1400	1.1741	(8.217)	0	0	0
2015/10/26	R207	04/02/2016	7.27	Call	Bond Future	217.2200	0.2172	239.8200	0.2398	10.404	0	0	43
2015/10/26	R207	04/02/2016	7.50	Call	Bond Future	423.9300	0.4239	463.5200	0.4635	9.339	0	0	19
2015/10/26	R207	04/02/2016	7.51	Call	Bond Future	435.2300	0.4352	475.6700	0.4757	9.292	0	0	0
2015/10/26	R207	04/02/2016	7.49	Call	Bond Future	412.8300	0.4128	451.5800	0.4516	9.386	0	0	0
2015/10/26	R207	04/02/2016	7.50	Put	Bond Future	1,301.2900	1.3013	1,195.3300	1.1953	(8.143)	0	0	0
2015/10/26	R207	05/05/2016	7.86	Put	Bond Future	1,091.0000	1.0910	1,013.9100	1.0139	(7.066)	0	0	0
2015/10/26	R207	05/05/2016			Bond Future	7.8157	100.5146	7.7687	100.6611	(0.601)	0.0000	0.0000	0
2015/10/26	R207	05/05/2016	7.85	Put	Bond Future	1,105.6200	1.1056	1,027.9000	1.0279	(7.030)	0	0	0
2015/10/26	R207	05/05/2016	7.56	Put	Bond Future	1,589.4800	1.5895	1,493.7600	1.4938	(6.022)	0	0	0
2015/10/26	R207	05/05/2016	7.84	Put	Bond Future	1,120.3800	1.1204	1,042.0300	1.0420	(6.993)	0	0	0
2015/10/26	R207	05/05/2016	7.56	Call	Bond Future	789.3700	0.7894	840.1800	0.8402	6.437	0	0	43
2015/10/26	R207	05/05/2016	7.85	Call	Bond Future	1,212.4500	1.2125	1,281.2600	1.2813	5.675	0	0	0
2015/10/26	R207	05/05/2016	7.86	Call	Bond Future	1,228.9200	1.2289	1,298.3600	1.2984	5.650	0	0	0
2015/10/26	R207	05/05/2016	7.84	Call	Bond Future	1,196.1000	1.1961	1,264.2800	1.2643	5.700	0	0	0
2015/10/26	R207	04/08/2016			Bond Future	7.8686	98.6756	7.8184	98.8224	(0.638)	0.0000	0.0000	0
2015/10/26	R207	04/08/2016	7.99	Put	Bond Future	1,158.4600	1.1585	1,086.6100	1.0866	(6.202)	0	0	0
2015/10/26	R207	04/08/2016	8.01	Put	Bond Future	1,133.0200	1.1330	1,062.2000	1.0622	(6.251)	0	0	0
2015/10/26	R207	04/08/2016	8.00	Put	Bond Future	1,145.6900	1.1457	1,074.3600	1.0744	(6.226)	0	0	0
2015/10/26	R207	04/08/2016	8.01	Call	Bond Future	1,545.2500	1.5453	1,621.2500	1.6213	4.918	0	0	0
2015/10/26	R207	04/08/2016	7.99	Call	Bond Future	1,512.5100	1.5125	1,587.4800	1.5875	4.957	0	0	0
2015/10/26	R207	04/08/2016	8.00	Call	Bond Future	1,528.8300	1.5288	1,604.3200	1.6043	4.938	0	0	0
2015/10/26	R208	05/11/2015			Bond Future	7.8859	95.8360	7.8398	96.0296	(0.585)	0.0000	0.0000	39,545
2015/10/26	R208	05/11/2015	7.74	Put	Bond Future	786.5100	0.7865	607.0600	0.6071	(22.816)	0	0	0
2015/10/26	R208	05/11/2015	8.48	Call	Bond Future	2,455.3000	2.4553	2,646.0300	2.6460	7.768	0	0	0
2015/10/26	R208	05/11/2015	7.75	Call	Bond Future	184.4000	0.1844	200.5500	0.2005	8.758	0	0	0
2015/10/26	R208	05/11/2015	7.76	Call	Bond Future	196.9800	0.1970	215.2500	0.2152	9.275	0	0	0
2015/10/26	R208	05/11/2015	7.74	Call	Bond Future	172.4800	0.1725	186.6400	0.1866	8.210	0	0	0
2015/10/26	R208	05/11/2015	8.48	Put	Bond Future	3.4300	0.0034	0.5500	0.0006	(83.965)	0	0	2,200
2015/10/26	R208	05/11/2015	7.76	Put	Bond Future	726.5500	0.7266	551.2100	0.5512	(24.133)	0	0	0
2015/10/26	R208	05/11/2015	7.75	Put	Bond Future	756.1900	0.7562	578.7300	0.5787	(23.468)	0	0	0
2015/10/26	R208	04/02/2016			Bond Future	7.9558	97.4148	7.9071	97.6111	(0.612)	0.0000	0.0000	1,200
2015/10/26	R208	04/02/2016	7.74	Put	Bond Future	1,520.2800	1.5203	1,385.4500	1.3854	(8.869)	0	0	0
2015/10/26	R208	04/02/2016	7.76	Put	Bond Future	1,469.6400	1.4696	1,337.0900	1.3371	(9.019)	0	0	0
2015/10/26	R208	04/02/2016	7.75	Put	Bond Future	1,494.8300	1.4948	1,361.1300	1.3611	(8.944)	0	0	0
2015/10/26	R208	04/02/2016	7.76	Call	Bond Future	677.3700	0.6774	741.1300	0.7411	9.413	0	0	0
2015/10/26	R208	04/02/2016	7.74	Call	Bond Future	646.6400	0.6466	708.1200	0.7081	9.508	0	0	0
2015/10/26	R208	04/02/2016	7.75	Call	Bond Future	661.8900	0.6619	724.5000	0.7245	9.459	0	0	0
2015/10/26	R208	05/05/2016	7.99	Call	Bond Future	1,442.1100	1.4421	1,532.2600	1.5323	6.251	0	0	0
2015/10/26	R208	05/05/2016	8.00	Put	Bond Future	1,480.7900	1.4808	1,373.5500	1.3735	(7.242)	0	0	0
2015/10/26	R208	05/05/2016			Bond Future	8.0050	95.7288	7.9537	95.9270	(0.640)	0.0000	0.0000	0
2015/10/26	R208	05/05/2016	8.00	Call	Bond Future	1,461.5200	1.4615	1,552.5100	1.5525	6.226	0	0	0
2015/10/26	R208	05/05/2016	8.01	Call	Bond Future	1,481.3700	1.4814	1,573.1900	1.5732	6.198	0	0	0
2015/10/26	R208	05/05/2016	7.99	Put	Bond Future	1,500.0100	1.5000	1,391.9300	1.3919	(7.205)	0	0	0
2015/10/26	R208	05/05/2016	8.01	Put	Bond Future	1,462.0200	1.4620	1,355.6100	1.3556	(7.278)	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
2015/10/26	R209	05/11/2015	7.99	Put	Bond Future	8,175.9500	8.1760	7,835.0100	7.8350	(4.170)	0	0	0
2015/10/26	R209	05/11/2015	9.25	Call	Bond Future	1,989.8900	1.9899	2,213.3800	2.2134	11.231	0	0	0
2015/10/26	R209	05/11/2015			Bond Future	9.0087	75.1450	8.9629	75.4859	(0.509)	0.0000	0.0000	24,624
2015/10/26	R209	05/11/2015	8.01	Put	Bond Future	8,002.7600	8.0028	7,661.8200	7.6618	(4.260)	0	0	0
2015/10/26	R209	05/11/2015	9.16	Put	Bond Future	393.0200	0.3930	224.3700	0.2244	(42.911)	0	0	0
2015/10/26	R209	05/11/2015	7.99	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/10/26	R209	05/11/2015	8.00	Put	Bond Future	8,089.2800	8.0893	7,748.3500	7.7484	(4.215)	0	0	0
2015/10/26	R209	05/11/2015	9.25	Put	Bond Future	232.8000	0.2328	115.3800	0.1154	(50.438)	0	0	900
2015/10/26	R209	05/11/2015	8.50	Put	Bond Future	3,947.7200	3.9477	3,600.0100	3.6000	(8.808)	0	0	0
2015/10/26	R209	05/11/2015	9.00	Put	Bond Future	865.8500	0.8658	602.5100	0.6025	(30.414)	0	0	500
2015/10/26	R209	05/11/2015	8.00	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2015/10/26	R209	05/11/2015	8.01	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2015/10/26	R209	05/11/2015	9.16	Call	Bond Future	1,502.2200	1.5022	1,674.4800	1.6745	11.467	0	0	0
2015/10/26	R209	05/11/2015	8.50	Call	Bond Future	24.9700	0.0250	18.1700	0.0182	(27.233)	0	0	900
2015/10/26	R209	05/11/2015	9.00	Call	Bond Future	801.2200	0.8012	878.7900	0.8788	9.681	0	0	0
2015/10/26	R209	04/02/2016	8.74	Call	Bond Future	1,325.3700	1.3254	1,419.1600	1.4192	7.077	0	0	0
2015/10/26	R209	04/02/2016	8.75	Put	Bond Future	3,729.5100	3.7295	3,478.7400	3.4787	(6.724)	0	0	0
2015/10/26	R209	04/02/2016			Bond Future	9.0666	76.3830	9.0196	76.7291	(0.519)	0.0000	0.0000	3,406
2015/10/26	R209	04/02/2016	8.75	Call	Bond Future	1,351.3100	1.3513	1,446.6500	1.4466	7.055	0	0	0
2015/10/26	R209	04/02/2016	8.76	Call	Bond Future	1,377.5800	1.3776	1,474.4800	1.4745	7.034	0	0	0
2015/10/26	R209	04/02/2016	9.52	Put	Bond Future	1,075.9000	1.0759	954.5100	0.9545	(11.283)	0	0	2,200
2015/10/26	R209	04/02/2016	8.74	Put	Bond Future	3,780.5500	3.7806	3,528.2300	3.5282	(6.674)	0	0	0
2015/10/26	R209	04/02/2016	8.76	Put	Bond Future	3,678.9100	3.6789	3,429.7000	3.4297	(6.774)	0	0	0
2015/10/26	R209	04/02/2016	9.52	Call	Bond Future	4,290.2700	4.2903	4,514.9900	4.5150	5.238	0	0	0
2015/10/26	R209	05/05/2016			Bond Future	9.1149	74.5787	9.0667	74.9297	(0.528)	0.0000	0.0000	0
2015/10/26	R209	05/05/2016	9.00	Call	Bond Future	2,797.0600	2.7971	2,943.7900	2.9438	5.246	0	0	0
2015/10/26	R209	05/05/2016	8.99	Put	Bond Future	3,679.0200	3.6790	3,473.4000	3.4734	(5.589)	0	0	0
2015/10/26	R209	05/05/2016	9.01	Put	Bond Future	3,598.4600	3.5985	3,395.4000	3.3954	(5.643)	0	0	0
2015/10/26	R209	05/05/2016	9.00	Put	Bond Future	3,638.3500	3.6383	3,434.0200	3.4340	(5.616)	0	0	0
2015/10/26	R209	05/05/2016	9.01	Call	Bond Future	2,830.9900	2.8310	2,978.9900	2.9790	5.228	0	0	0
2015/10/26	R209	05/05/2016	8.99	Call	Bond Future	2,763.8000	2.7638	2,909.2400	2.9092	5.262	0	0	0
2015/10/26	R210	05/11/2015			Bond Future	181.4252	181.4252	181.4620	181.4620	0.020	0.0000	0.0000	2,889
2015/10/26	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R210	05/11/2015	181.99	Put	Bond Future	564.8400	0.5648	527.9600	0.5280	(6.529)	0	0	0
2015/10/26	R210	05/11/2015	182.01	Put	Bond Future	584.8400	0.5848	547.9600	0.5480	(6.306)	0	0	0
2015/10/26	R210	05/11/2015	182.00	Put	Bond Future	574.8400	0.5748	537.9600	0.5380	(6.416)	0	0	0
2015/10/26	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R210	04/02/2016	184.99	Put	Bond Future	560.9700	0.5610	524.3500	0.5244	(6.528)	0	0	0
2015/10/26	R210	04/02/2016			Bond Future	184.4290	184.4290	184.4656	184.4656	0.020	0.0000	0.0000	0
2015/10/26	R210	04/02/2016	185.01	Put	Bond Future	580.9700	0.5810	544.3500	0.5444	(6.303)	0	0	0
2015/10/26	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R210	04/02/2016	185.00	Put	Bond Future	570.9700	0.5710	534.3500	0.5344	(6.414)	0	0	0
2015/10/26	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	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
2015/10/26	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R211	05/11/2015			Bond Future	136.3658	136.3658	136.3914	136.3914	0.019	0.0000	0.0000	0
2015/10/26	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R211	05/11/2015	134.99	Call	Bond Future	1,375.8200	1.3758	1,401.4000	1.4014	1.859	0	0	0
2015/10/26	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R211	05/11/2015	135.00	Call	Bond Future	1,365.8200	1.3658	1,391.4000	1.3914	1.873	0	0	0
2015/10/26	R211	05/11/2015	135.01	Call	Bond Future	1,355.8200	1.3558	1,381.4000	1.3814	1.887	0	0	0
2015/10/26	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R211	04/02/2016			Bond Future	136.9298	136.9298	136.9551	136.9551	0.018	0.0000	0.0000	1,120
2015/10/26	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R211	04/02/2016	138.99	Put	Bond Future	2,060.2100	2.0602	2,034.9000	2.0349	(1.229)	0	0	0
2015/10/26	R211	04/02/2016	139.01	Put	Bond Future	2,080.2100	2.0802	2,054.9000	2.0549	(1.217)	0	0	0
2015/10/26	R211	04/02/2016	139.00	Put	Bond Future	2,070.2100	2.0702	2,044.9000	2.0449	(1.223)	0	0	0
2015/10/26	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R212	05/11/2015			Bond Future	142.3352	142.3352	142.3639	142.3639	0.020	0.0000	0.0000	1,928
2015/10/26	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R212	05/11/2015	145.99	Put	Bond Future	3,654.8400	3.6548	3,626.1000	3.6261	(0.786)	0	0	0
2015/10/26	R212	05/11/2015	146.01	Put	Bond Future	3,674.8400	3.6748	3,646.1000	3.6461	(0.782)	0	0	0
2015/10/26	R212	05/11/2015	146.00	Put	Bond Future	3,664.8400	3.6648	3,636.1000	3.6361	(0.784)	0	0	0
2015/10/26	R212	04/02/2016			Bond Future	142.8326	142.8326	142.8611	142.8611	0.020	0.0000	0.0000	0
2015/10/26	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R212	04/02/2016	145.99	Put	Bond Future	3,157.3800	3.1574	3,128.8600	3.1289	(0.903)	0	0	0
2015/10/26	R212	04/02/2016	146.01	Put	Bond Future	3,177.3800	3.1774	3,148.8600	3.1489	(0.898)	0	0	0
2015/10/26	R212	04/02/2016	146.00	Put	Bond Future	3,167.3800	3.1674	3,138.8600	3.1389	(0.900)	0	0	0
2015/10/26	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R213	05/11/2015	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R213	05/11/2015			Bond Future	8.8749	85.8223	8.8239	86.1982	(0.574)	0.0000	0.0000	21,426
2015/10/26	R213	05/11/2015	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R213	05/11/2015	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R213	05/11/2015	7.74	Put	Bond Future	8,964.7000	8.9647	8,588.8100	8.5888	(4.193)	0	0	0
2015/10/26	R213	05/11/2015	7.76	Put	Bond Future	8,795.4700	8.7955	8,419.5800	8.4196	(4.274)	0	0	0
2015/10/26	R213	05/11/2015	7.75	Put	Bond Future	8,880.0300	8.8800	8,504.1400	8.5041	(4.233)	0	0	0
2015/10/26	R213	04/02/2016			Bond Future	8.9409	87.2361	8.8884	87.6178	(0.587)	0.0000	0.0000	2,178
2015/10/26	R213	04/02/2016	8.75	Call	Bond Future	1,628.5600	1.6286	1,759.6500	1.7597	8.049	0	0	0
2015/10/26	R213	04/02/2016	8.74	Put	Bond Future	3,073.0800	3.0731	2,820.5900	2.8206	(8.216)	0	0	0
2015/10/26	R213	04/02/2016	8.76	Put	Bond Future	2,984.0100	2.9840	2,735.2900	2.7353	(8.335)	0	0	0
2015/10/26	R213	04/02/2016	8.75	Put	Bond Future	3,028.3300	3.0283	2,777.7200	2.7777	(8.276)	0	0	0
2015/10/26	R213	04/02/2016	8.76	Call	Bond Future	1,658.3900	1.6584	1,791.3700	1.7914	8.019	0	0	0
2015/10/26	R213	04/02/2016	8.74	Call	Bond Future	1,599.0700	1.5991	1,728.2800	1.7283	8.080	0	0	0
2015/10/26	R213	05/05/2016	8.76	Put	Bond Future	4,030.8800	4.0309	3,791.4600	3.7915	(5.940)	0	0	0
2015/10/26	R213	05/05/2016	8.74	Put	Bond Future	4,117.7600	4.1178	3,875.5500	3.8756	(5.882)	0	0	0
2015/10/26	R213	05/05/2016			Bond Future	8.9907	85.2240	8.9368	85.6110	(0.599)	0.0000	0.0000	0
2015/10/26	R213	05/05/2016	8.75	Put	Bond Future	4,073.9200	4.0739	3,833.1000	3.8331	(5.911)	0	0	0

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2015/10/26	R213	05/05/2016	8.74	Call	Bond Future	2,295.3800	2.2954	2,440.1900	2.4402	6.309	0	0	0
2015/10/26	R213	05/05/2016	8.75	Call	Bond Future	2,325.2900	2.3253	2,471.4900	2.4715	6.287	0	0	0
2015/10/26	R213	05/05/2016	8.76	Call	Bond Future	2,355.9100	2.3559	2,503.5100	2.5035	6.265	0	0	0
2015/10/26	R214	05/11/2015			Bond Future	9.0639	75.9730	9.0231	76.2925	(0.450)	0.0000	0.0000	16,945
2015/10/26	R214	05/11/2015	7.99	Put	Bond Future	9,206.8700	9.2069	8,887.3900	8.8874	(3.470)	0	0	0
2015/10/26	R214	05/11/2015	8.00	Put	Bond Future	9,112.8900	9.1129	8,793.4100	8.7934	(3.506)	0	0	0
2015/10/26	R214	05/11/2015	8.01	Put	Bond Future	9,019.0800	9.0191	8,699.6000	8.6996	(3.542)	0	0	0
2015/10/26	R214	05/11/2015	7.99	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/10/26	R214	05/11/2015	8.00	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/10/26	R214	05/11/2015	8.01	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/10/26	R214	04/02/2016			Bond Future	9.1233	77.2246	9.0814	77.5490	(0.459)	0.0000	0.0000	8,326
2015/10/26	R214	04/02/2016	7.99	Put	Bond Future	9,831.3500	9.8313	9,518.4500	9.5185	(3.183)	0	0	0
2015/10/26	R214	04/02/2016	8.00	Call	Bond Future	187.6100	0.1876	199.4400	0.1994	6.306	0	0	0
2015/10/26	R214	04/02/2016	8.01	Call	Bond Future	193.8000	0.1938	206.0300	0.2060	6.311	0	0	0
2015/10/26	R214	04/02/2016	7.99	Call	Bond Future	181.8600	0.1819	193.3100	0.1933	6.296	0	0	0
2015/10/26	R214	04/02/2016	8.01	Put	Bond Future	9,655.9600	9.6560	9,343.8400	9.3438	(3.232)	0	0	0
2015/10/26	R214	04/02/2016	8.00	Put	Bond Future	9,743.3500	9.7434	9,430.8300	9.4308	(3.208)	0	0	0
2015/10/26	R214	05/05/2016	9.01	Call	Bond Future	2,828.3500	2.8283	2,957.6100	2.9576	4.570	0	0	0
2015/10/26	R214	05/05/2016			Bond Future	9.1688	75.2896	9.1259	75.6184	(0.467)	0.0000	0.0000	0
2015/10/26	R214	05/05/2016	8.99	Call	Bond Future	2,759.9100	2.7599	2,886.8100	2.8868	4.598	0	0	0
2015/10/26	R214	05/05/2016	9.00	Call	Bond Future	2,793.9100	2.7939	2,921.9900	2.9220	4.584	0	0	0
2015/10/26	R214	05/05/2016	8.99	Put	Bond Future	4,147.5200	4.1475	3,945.6100	3.9456	(4.868)	0	0	0
2015/10/26	R214	05/05/2016	9.01	Put	Bond Future	4,058.6600	4.0587	3,859.1100	3.8591	(4.917)	0	0	0
2015/10/26	R214	05/05/2016	9.00	Put	Bond Future	4,102.8000	4.1028	3,902.0700	3.9021	(4.893)	0	0	0
2015/10/26	R248	05/11/2015	8.01	Put	Bond Future	12,431.4200	12.4314	12,022.1500	12.0221	(3.292)	0	0	0
2015/10/26	R248	05/11/2015			Bond Future	9.1291	97.7720	9.0883	98.1813	(0.447)	0.0000	0.0000	48,404
2015/10/26	R248	05/11/2015	8.00	Put	Bond Future	12,554.8800	12.5549	12,145.6100	12.1456	(3.260)	0	0	0
2015/10/26	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R248	05/11/2015	7.99	Put	Bond Future	12,678.5900	12.6786	12,269.3200	12.2693	(3.228)	0	0	0
2015/10/26	R248	04/02/2016	8.99	Put	Bond Future	2,013.6800	2.0137	1,598.1200	1.5981	(20.637)	0	0	0
2015/10/26	R248	04/02/2016			Bond Future	9.1905	99.3827	9.1485	99.7983	(0.457)	0.0000	0.0000	19,400
2015/10/26	R248	04/02/2016	9.00	Put	Bond Future	1,911.4700	1.9115	1,495.9100	1.4959	(21.740)	0	0	0
2015/10/26	R248	04/02/2016	9.01	Put	Bond Future	1,809.4500	1.8094	1,393.8900	1.3939	(22.966)	0	0	0
2015/10/26	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R248	05/05/2016			Bond Future	9.2378	96.6974	9.1948	97.1187	(0.465)	0.0000	0.0000	0
2015/10/26	R248	05/05/2016	8.99	Put	Bond Future	2,475.6900	2.4757	2,054.3700	2.0544	(17.018)	0	0	0
2015/10/26	R248	05/05/2016	9.01	Put	Bond Future	2,271.7000	2.2717	1,850.3800	1.8504	(18.546)	0	0	0
2015/10/26	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	R248	05/05/2016	9.00	Put	Bond Future	2,373.6000	2.3736	1,952.2800	1.9523	(17.750)	0	0	0
2015/10/26	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/26	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>571408</b>
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