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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/10/2015 TO 08/10/2015

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
2015/10/08	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	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
2015/10/08	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	2025	05/11/2015	123.01	Put	Bond Future	645.6200	0.6456	361.8000	0.3618	(43.961)	0	0	0
2015/10/08	2025	05/11/2015			Bond Future	122.3644	122.3644	122.6482	122.6482	0.232	0.0000	0.0000	612
2015/10/08	2025	05/11/2015	123.00	Put	Bond Future	635.6200	0.6356	351.8000	0.3518	(44.652)	0	0	0
2015/10/08	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2025	05/11/2015	122.99	Put	Bond Future	625.6200	0.6256	341.8000	0.3418	(45.366)	0	0	0
2015/10/08	2025	04/02/2016	126.01	Put	Bond Future	2,824.6900	2.8247	2,537.1800	2.5372	(10.178)	0	0	0
2015/10/08	2025	04/02/2016			Bond Future	123.1853	123.1853	123.4728	123.4728	0.233	0.0000	0.0000	0
2015/10/08	2025	04/02/2016	126.00	Put	Bond Future	2,814.6900	2.8147	2,527.1800	2.5272	(10.215)	0	0	0
2015/10/08	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2025	04/02/2016	125.99	Put	Bond Future	2,804.6900	2.8047	2,517.1800	2.5172	(10.251)	0	0	0
2015/10/08	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2030	05/11/2015			Bond Future	8.5941	97.3723	8.6439	96.9825	0.580	0.0000	0.0000	9,973
2015/10/08	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2030	05/11/2015	8.49	Put	Bond Future	821.9200	0.8219	1,211.6800	1.2117	47.421	0	0	0
2015/10/08	2030	05/11/2015	8.51	Put	Bond Future	663.2900	0.6633	1,053.0500	1.0531	58.762	0	0	0
2015/10/08	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2030	05/11/2015	8.50	Put	Bond Future	742.5600	0.7426	1,132.3200	1.1323	52.489	0	0	0
2015/10/08	2030	04/02/2016	8.75	Call	Bond Future	769.6700	0.7697	372.6700	0.3727	(51.581)	0	0	0
2015/10/08	2030	04/02/2016			Bond Future	8.6498	94.9819	8.7013	94.5849	0.596	0.0000	0.0000	400
2015/10/08	2030	04/02/2016	8.76	Call	Bond Future	846.0100	0.8460	449.0100	0.4490	(46.926)	0	0	0
2015/10/08	2030	04/02/2016	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2030	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2030	04/02/2016	8.74	Call	Bond Future	693.2300	0.6932	296.2300	0.2962	(57.268)	0	0	0
2015/10/08	2030	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2032	05/11/2015			Bond Future	8.6638	97.3225	8.7136	96.9035	0.575	0.0000	0.0000	2,982
2015/10/08	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2032	05/11/2015	7.99	Put	Bond Future	5,940.4900	5.9405	6,359.5600	6.3596	7.054	0	0	0
2015/10/08	2032	05/11/2015	8.01	Put	Bond Future	5,756.6500	5.7566	6,175.7200	6.1757	7.280	0	0	0
2015/10/08	2032	05/11/2015	8.00	Put	Bond Future	5,848.5100	5.8485	6,267.5800	6.2676	7.165	0	0	0
2015/10/08	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2032	04/02/2016			Bond Future	8.7187	98.9378	8.7701	98.5110	0.590	0.0000	0.0000	0
2015/10/08	2032	04/02/2016	8.69	Put	Bond Future	239.5000	0.2395	666.3000	0.6663	178.205	0	0	0
2015/10/08	2032	04/02/2016	8.71	Put	Bond Future	72.5600	0.0726	499.3600	0.4994	588.203	0	0	0

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2015/10/08	2032	04/02/2016	8.70	Put	Bond Future	155.9800	0.1560	582.7800	0.5828	273.625	0	0	0
2015/10/08	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2032	05/05/2016			Bond Future	8.7628	96.5325	8.8159	96.0971	0.606	0.0000	0.0000	0
2015/10/08	2032	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2032	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2032	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2032	05/05/2016	9.01	Call	Bond Future	2,002.2300	2.0022	1,566.8100	1.5668	(21.747)	0	0	0
2015/10/08	2032	05/05/2016	8.99	Call	Bond Future	1,842.5300	1.8425	1,407.1100	1.4071	(23.632)	0	0	0
2015/10/08	2032	05/05/2016	9.00	Call	Bond Future	1,922.4300	1.9224	1,487.0100	1.4870	(22.649)	0	0	0
2015/10/08	2033	05/11/2015	102.41	Put	Bond Future	483.1500	0.4831	461.5000	0.4615	(4.481)	0	0	0
2015/10/08	2033	05/11/2015			Bond Future	101.9268	101.9268	101.9485	101.9485	0.021	0.0000	0.0000	0
2015/10/08	2033	05/11/2015	102.40	Put	Bond Future	473.1500	0.4731	451.5000	0.4515	(4.576)	0	0	0
2015/10/08	2033	05/11/2015	102.39	Put	Bond Future	463.1500	0.4631	441.5000	0.4415	(4.675)	0	0	0
2015/10/08	2033	05/11/2015	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2033	05/11/2015	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2033	05/11/2015	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2033	04/02/2016	102.40	Call	Bond Future	1,226.9300	1.2269	1,248.1200	1.2481	1.727	0	0	0
2015/10/08	2033	04/02/2016			Bond Future	103.6269	103.6269	103.6481	103.6481	0.020	0.0000	0.0000	0
2015/10/08	2033	04/02/2016	102.41	Call	Bond Future	1,216.9300	1.2169	1,238.1200	1.2381	1.741	0	0	0
2015/10/08	2033	04/02/2016	102.39	Call	Bond Future	1,236.9300	1.2369	1,258.1200	1.2581	1.713	0	0	0
2015/10/08	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2033	05/05/2016			Bond Future	104.4812	104.4812	104.5020	104.5020	0.020	0.0000	0.0000	0
2015/10/08	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2033	05/05/2016	102.40	Call	Bond Future	2,081.2100	2.0812	2,101.9600	2.1020	0.997	0	0	0
2015/10/08	2033	05/05/2016	102.41	Call	Bond Future	2,071.2100	2.0712	2,091.9600	2.0920	1.002	0	0	0
2015/10/08	2033	05/05/2016	102.39	Call	Bond Future	2,091.2100	2.0912	2,111.9600	2.1120	0.992	0	0	0
2015/10/08	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2037	05/11/2015	7.99	Put	Bond Future	8,205.7600	8.2058	8,667.1700	8.6672	5.623	0	0	0
2015/10/08	2037	05/11/2015	8.01	Put	Bond Future	7,995.1700	7.9952	8,456.5800	8.4566	5.771	0	0	0
2015/10/08	2037	05/11/2015			Bond Future	8.8183	99.3023	8.8681	98.8408	0.565	0.0000	0.0000	49,825
2015/10/08	2037	05/11/2015	8.00	Put	Bond Future	8,100.3800	8.1004	8,561.7900	8.5618	5.696	0	0	0
2015/10/08	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2037	04/02/2016	8.75	Put	Bond Future	1,129.3600	1.1294	1,599.2600	1.5993	41.608	0	0	0
2015/10/08	2037	04/02/2016			Bond Future	8.8718	96.6934	8.9232	96.2235	0.579	0.0000	0.0000	370
2015/10/08	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2037	04/02/2016	8.74	Put	Bond Future	1,222.9800	1.2230	1,692.8800	1.6929	38.423	0	0	0
2015/10/08	2037	04/02/2016	8.76	Put	Bond Future	1,035.8700	1.0359	1,505.7700	1.5058	45.363	0	0	0

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2015/10/08	2037	05/05/2016	8.99	Call	Bond Future	664.1500	0.6642	184.8500	0.1848	(72.167)	0	0	0
2015/10/08	2037	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2037	05/05/2016			Bond Future	8.9166	98.4066	8.9695	97.9273	0.594	0.0000	0.0000	0
2015/10/08	2037	05/05/2016	9.00	Call	Bond Future	754.0300	0.7540	274.7300	0.2747	(63.565)	0	0	0
2015/10/08	2037	05/05/2016	9.01	Call	Bond Future	843.7800	0.8438	364.4800	0.3645	(56.804)	0	0	0
2015/10/08	2037	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2037	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2038	05/11/2015			Bond Future	126.3051	126.3051	126.7764	126.7764	0.373	0.0000	0.0000	7,604
2015/10/08	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2038	05/11/2015	133.99	Put	Bond Future	7,684.9300	7.6849	7,213.6300	7.2136	(6.133)	0	0	0
2015/10/08	2038	05/11/2015	134.01	Put	Bond Future	7,704.9300	7.7049	7,233.6300	7.2336	(6.117)	0	0	0
2015/10/08	2038	05/11/2015	134.00	Put	Bond Future	7,694.9300	7.6949	7,223.6300	7.2236	(6.125)	0	0	0
2015/10/08	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2038	04/02/2016			Bond Future	127.0392	127.0392	127.5172	127.5172	0.376	0.0000	0.0000	0
2015/10/08	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2038	04/02/2016	130.99	Put	Bond Future	3,950.8400	3.9508	3,472.7700	3.4728	(12.100)	0	0	0
2015/10/08	2038	04/02/2016	131.01	Put	Bond Future	3,970.8400	3.9708	3,492.7700	3.4928	(12.040)	0	0	0
2015/10/08	2038	04/02/2016	131.00	Put	Bond Future	3,960.8400	3.9608	3,482.7700	3.4828	(12.070)	0	0	0
2015/10/08	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2044	05/11/2015			Bond Future	8.8421	101.4506	8.8970	100.8911	0.621	0.0000	0.0000	17,516
2015/10/08	2044	05/11/2015	8.24	Put	Bond Future	6,508.4400	6.5084	7,067.9000	7.0679	8.596	0	0	0
2015/10/08	2044	05/11/2015	8.26	Put	Bond Future	6,280.8800	6.2809	6,840.3400	6.8403	8.907	0	0	0
2015/10/08	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2044	05/11/2015	8.25	Put	Bond Future	6,394.5500	6.3946	6,954.0100	6.9540	8.749	0	0	0
2015/10/08	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2044	04/02/2016			Bond Future	8.8923	98.7523	8.9488	98.1827	0.635	0.0000	0.0000	0
2015/10/08	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2044	04/02/2016	9.01	Call	Bond Future	1,180.9100	1.1809	611.3700	0.6114	(48.229)	0	0	0
2015/10/08	2044	04/02/2016	8.99	Call	Bond Future	981.9900	0.9820	412.4500	0.4124	(57.999)	0	0	0
2015/10/08	2044	04/02/2016	9.00	Call	Bond Future	1,081.5400	1.0815	512.0000	0.5120	(52.660)	0	0	0
2015/10/08	2044	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	22.3700	0.0224	100.000	0	0	0
2015/10/08	2044	05/05/2016			Bond Future	8.9341	100.5019	8.9923	99.9211	0.651	0.0000	0.0000	0
2015/10/08	2044	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2044	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2044	05/05/2016	9.01	Call	Bond Future	756.9100	0.7569	176.1900	0.1762	(76.722)	0	0	0
2015/10/08	2044	05/05/2016	8.99	Call	Bond Future	558.3500	0.5584	0.0000	0.0000	(100.000)	0	0	0
2015/10/08	2044	05/05/2016	9.00	Call	Bond Future	657.7200	0.6577	77.0000	0.0770	(88.293)	0	0	0
2015/10/08	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2046	05/11/2015			Bond Future	124.9615	124.9615	125.2610	125.2610	0.240	0.0000	0.0000	6,943
2015/10/08	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
2015/10/08	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2046	05/11/2015	132.99	Put	Bond Future	8,028.5300	8.0285	7,728.9800	7.7290	(3.731)	0	0	0
2015/10/08	2046	05/11/2015	133.01	Put	Bond Future	8,048.5300	8.0485	7,748.9800	7.7490	(3.722)	0	0	0
2015/10/08	2046	05/11/2015	133.00	Put	Bond Future	8,038.5300	8.0385	7,738.9800	7.7390	(3.726)	0	0	0
2015/10/08	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2046	04/02/2016			Bond Future	127.0459	127.0459	127.3493	127.3493	0.239	0.0000	0.0000	0
2015/10/08	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2046	04/02/2016	127.99	Put	Bond Future	944.0800	0.9441	640.6600	0.6407	(32.139)	0	0	0
2015/10/08	2046	04/02/2016	128.01	Put	Bond Future	964.0800	0.9641	660.6600	0.6607	(31.472)	0	0	0
2015/10/08	2046	04/02/2016	128.00	Put	Bond Future	954.0800	0.9541	650.6600	0.6507	(31.802)	0	0	0
2015/10/08	2050	05/11/2015			Bond Future	132.9787	132.9787	133.0075	133.0075	0.022	0.0000	0.0000	5,431
2015/10/08	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2050	05/11/2015	144.99	Put	Bond Future	12,011.2700	12.0113	11,982.5500	11.9826	(0.239)	0	0	0
2015/10/08	2050	05/11/2015	145.01	Put	Bond Future	12,031.2700	12.0313	12,002.5500	12.0026	(0.239)	0	0	0
2015/10/08	2050	05/11/2015	145.00	Put	Bond Future	12,021.2700	12.0213	11,992.5500	11.9926	(0.239)	0	0	0
2015/10/08	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2050	04/02/2016			Bond Future	133.6683	133.6683	133.6965	133.6965	0.021	0.0000	0.0000	0
2015/10/08	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2050	04/02/2016	137.99	Put	Bond Future	4,321.7500	4.3218	4,293.5100	4.2935	(0.653)	0	0	0
2015/10/08	2050	04/02/2016	138.01	Put	Bond Future	4,341.7500	4.3418	4,313.5100	4.3135	(0.650)	0	0	0
2015/10/08	2050	04/02/2016	138.00	Put	Bond Future	4,331.7500	4.3318	4,303.5100	4.3035	(0.652)	0	0	0
2015/10/08	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	AL37	05/11/2015			Index Future	469.3260	469.3260	468.4070	468.4070	(0.196)	0.0000	0.0000	3
2015/10/08	AL37	04/02/2016			Index Future	477.1150	477.1150	476.1770	476.1770	(0.197)	0.0000	0.0000	0
2015/10/08	AL7T	05/11/2015			Index Future	554.6780	554.6780	552.7520	552.7520	(0.347)	0.0000	0.0000	1
2015/10/08	AL7T	04/02/2016			Index Future	563.8840	563.8840	561.9220	561.9220	(0.348)	0.0000	0.0000	0
2015/10/08	ALBI	05/11/2015			Index Future	507.1680	507.1680	505.2380	505.2380	(0.381)	0.0000	0.0000	459
2015/10/08	ALBI	04/02/2016			Index Future	515.5860	515.5860	513.6190	513.6190	(0.382)	0.0000	0.0000	146
2015/10/08	ALBI	05/05/2016			Index Future	524.7090	524.7090	522.7030	522.7030	(0.382)	0.0000	0.0000	0
2015/10/08	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
2015/10/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/10/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	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
2015/10/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/08	EL28	05/11/2015	126.99	Put	Bond Future	1,508.4500	1.5084	1,480.3500	1.4803	(1.863)	0	0	0
2015/10/08	EL28	05/11/2015			Bond Future	125.4816	125.4816	125.5097	125.5097	0.022	0.0000	0.0000	0
2015/10/08	EL28	05/11/2015	127.01	Put	Bond Future	1,528.4500	1.5284	1,500.3500	1.5003	(1.838)	0	0	0
2015/10/08	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	EL28	05/11/2015	127.00	Put	Bond Future	1,518.4500	1.5184	1,490.3500	1.4903	(1.851)	0	0	0
2015/10/08	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	EL28	04/02/2016	128.99	Put	Bond Future	1,415.3000	1.4153	1,387.8000	1.3878	(1.943)	0	0	0
2015/10/08	EL28	04/02/2016			Bond Future	127.5747	127.5747	127.6022	127.6022	0.022	0.0000	0.0000	0
2015/10/08	EL28	04/02/2016	129.01	Put	Bond Future	1,435.3000	1.4353	1,407.8000	1.4078	(1.916)	0	0	0
2015/10/08	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	EL28	04/02/2016	129.00	Put	Bond Future	1,425.3000	1.4253	1,397.8000	1.3978	(1.929)	0	0	0
2015/10/08	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	ES33	05/11/2015	9.00	Put	Bond Future	5,135.3500	5.1353	5,528.7200	5.5287	7.660	0	0	0
2015/10/08	ES33	05/11/2015			Bond Future	9.6778	82.7980	9.7324	82.4047	0.564	0.0000	0.0000	6,561
2015/10/08	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	ES33	05/11/2015	8.99	Put	Bond Future	5,214.6800	5.2147	5,608.0500	5.6080	7.544	0	0	0
2015/10/08	ES33	05/11/2015	9.01	Put	Bond Future	5,056.1200	5.0561	5,449.4900	5.4495	7.780	0	0	0
2015/10/08	ES33	04/02/2016	10.01	Call	Bond Future	1,736.7700	1.7368	1,336.1700	1.3362	(23.066)	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
2015/10/08	ES33	04/02/2016			Bond Future	9.7623	84.1723	9.8187	83.7717	0.578	0.0000	0.0000	0
2015/10/08	ES33	04/02/2016	9.99	Call	Bond Future	1,598.6400	1.5986	1,198.0400	1.1980	(25.059)	0	0	0
2015/10/08	ES33	04/02/2016	10.00	Call	Bond Future	1,667.7500	1.6678	1,267.1500	1.2672	(24.020)	0	0	0
2015/10/08	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	ES33	05/05/2016	10.01	Call	Bond Future	1,218.7800	1.2188	810.2300	0.8102	(33.521)	0	0	0
2015/10/08	ES33	05/05/2016			Bond Future	9.8347	81.8721	9.8930	81.4635	0.593	0.0000	0.0000	0
2015/10/08	ES33	05/05/2016	9.99	Call	Bond Future	1,081.1400	1.0811	672.5900	0.6726	(37.789)	0	0	0
2015/10/08	ES33	05/05/2016	10.00	Call	Bond Future	1,150.0100	1.1500	741.4600	0.7415	(35.526)	0	0	0
2015/10/08	ES33	05/05/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	ES33	05/05/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	ES33	05/05/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	GOVI	05/11/2015			GOVI	503.2030	503.2030	501.4380	501.4380	(0.351)	0.0000	0.0000	451
2015/10/08	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	GOVI	05/11/2015	529.99	Put	GOVI	267,870.0000	26.7870	285,520.0000	28.5520	6.589	0	0	0
2015/10/08	GOVI	05/11/2015	530.01	Put	GOVI	268,070.0000	26.8070	285,720.0000	28.5720	6.584	0	0	0
2015/10/08	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	GOVI	05/11/2015	530.00	Put	GOVI	267,970.0000	26.7970	285,620.0000	28.5620	6.587	0	0	0
2015/10/08	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	GOVI	04/02/2016			GOVI	511.5550	511.5550	509.7570	509.7570	(0.351)	0.0000	0.0000	26
2015/10/08	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	GOVI	04/02/2016	511.99	Put	GOVI	4,350.0000	0.4350	22,330.0000	2.2330	413.333	0	0	0
2015/10/08	GOVI	04/02/2016	512.01	Put	GOVI	4,550.0000	0.4550	22,530.0000	2.2530	395.165	0	0	0
2015/10/08	GOVI	04/02/2016	512.00	Put	GOVI	4,450.0000	0.4450	22,430.0000	2.2430	404.045	0	0	0
2015/10/08	GOVI	05/05/2016	518.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	GOVI	05/05/2016			GOVI	520.6070	520.6070	518.7720	518.7720	(0.352)	0.0000	0.0000	0
2015/10/08	GOVI	05/05/2016	518.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	GOVI	05/05/2016	518.01	Call	GOVI	25,970.0000	2.5970	7,620.0000	0.7620	(70.658)	0	0	0
2015/10/08	GOVI	05/05/2016	517.99	Call	GOVI	26,170.0000	2.6170	7,820.0000	0.7820	(70.118)	0	0	0
2015/10/08	GOVI	05/05/2016	518.00	Call	GOVI	26,070.0000	2.6070	7,720.0000	0.7720	(70.387)	0	0	0
2015/10/08	GOVI	05/05/2016	517.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/10/08	IGOV	05/11/2015			Index Future	231.3850	231.3850	231.6980	231.6980	0.135	0.0000	0.0000	971
2015/10/08	IGOV	04/02/2016			Index Future	235.2440	235.2440	235.5610	235.5610	0.135	0.0000	0.0000	82
2015/10/08	IGOV	05/05/2016			Index Future	239.4250	239.4250	239.7460	239.7460	0.134	0.0000	0.0000	0
2015/10/08	ILBI	05/11/2015			Index Future	628.0150	628.0150	628.8420	628.8420	0.132	0.0000	0.0000	0
2015/10/08	ILBI	04/02/2016			Index Future	638.7130	638.7130	639.5530	639.5530	0.132	0.0000	0.0000	163
2015/10/08	IS01	19/12/2016			Interest Rate Swap	99.7298	99.7298	99.7233	99.7233	(0.006)	0.0000	0.0000	0
2015/10/08	IS02	18/12/2017			Interest Rate Swap	99.6608	99.6608	99.6510	99.6510	(0.010)	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
2015/10/08	IS05	17/12/2020			Interest Rate Swap	98.6202	98.6202	98.7125	98.7125	0.094	0.0000	0.0000	0
2015/10/08	IS10	17/12/2025			Interest Rate Swap	99.6863	99.6863	99.9859	99.9859	0.301	0.0000	0.0000	0
2015/10/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/10/08	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/10/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/10/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/10/08	JBAF	21/10/2015			Jibar Tradeable Future	6.3200	93.6800	6.3200	93.6800	0.000	0.0000	0.0000	0
2015/10/08	JBAF	18/11/2015			Jibar Tradeable Future	6.3700	93.6300	6.3700	93.6300	0.000	0.0000	0.0000	0
2015/10/08	JBAF	15/12/2015			Jibar Tradeable Future	6.4300	93.5700	6.4300	93.5700	0.000	0.0000	0.0000	0
2015/10/08	JBAF	20/01/2016			Jibar Tradeable Future	6.5000	93.5000	6.5000	93.5000	0.000	0.0000	0.0000	0
2015/10/08	JBAF	17/02/2016			Jibar Tradeable Future	6.5800	93.4200	6.5800	93.4200	0.000	0.0000	0.0000	2,000
2015/10/08	JBAF	16/03/2016			Jibar Tradeable Future	6.6500	93.3500	6.6500	93.3500	0.000	0.0000	0.0000	0
2015/10/08	JBAF	15/06/2016			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2015/10/08	JBAF	21/09/2016			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2015/10/08	JBAF	21/12/2016			Jibar Tradeable Future	7.2700	92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2015/10/08	JBAF	15/03/2017			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2015/10/08	JBAF	21/06/2017			Jibar Tradeable Future	7.5900	92.4100	7.5900	92.4100	0.000	0.0000	0.0000	0
2015/10/08	JBAF	20/09/2017			Jibar Tradeable Future	7.7200	92.2800	7.7200	92.2800	0.000	0.0000	0.0000	0
2015/10/08	R023	05/11/2015			Bond Future	7.9970	100.1551	8.0520	99.8582	0.688	0.0000	0.0000	14,033
2015/10/08	R023	05/11/2015	7.99	Put	Bond Future	828.7400	0.8287	973.0200	0.9730	17.410	0	0	0
2015/10/08	R023	05/11/2015	8.01	Put	Bond Future	775.3500	0.7753	913.2200	0.9132	17.782	0	0	0
2015/10/08	R023	05/11/2015	7.99	Call	Bond Future	790.7100	0.7907	638.0400	0.6380	(19.308)	0	0	0
2015/10/08	R023	05/11/2015	8.00	Put	Bond Future	801.7000	0.8017	942.7700	0.9428	17.596	0	0	0
2015/10/08	R023	05/11/2015	8.00	Call	Bond Future	817.7600	0.8178	661.8800	0.6619	(19.062)	0	0	0
2015/10/08	R023	05/11/2015	8.01	Call	Bond Future	845.4700	0.8455	686.3900	0.6864	(18.816)	0	0	0
2015/10/08	R023	04/02/2016	8.01	Put	Bond Future	1,679.3600	1.6794	1,834.9400	1.8349	9.264	0	0	0
2015/10/08	R023	04/02/2016			Bond Future	8.0601	101.8174	8.1179	101.5147	0.717	0.0000	0.0000	1,050
2015/10/08	R023	04/02/2016	8.00	Put	Bond Future	1,707.1900	1.7072	1,864.4200	1.8644	9.210	0	0	0
2015/10/08	R023	04/02/2016	8.01	Call	Bond Future	1,416.1600	1.4162	1,269.0900	1.2691	(10.385)	0	0	0
2015/10/08	R023	04/02/2016	7.99	Call	Bond Future	1,366.5300	1.3665	1,222.7800	1.2228	(10.519)	0	0	0
2015/10/08	R023	04/02/2016	8.00	Call	Bond Future	1,391.3300	1.3913	1,245.9100	1.2459	(10.452)	0	0	0
2015/10/08	R023	04/02/2016	7.99	Put	Bond Future	1,735.0900	1.7351	1,893.9900	1.8940	9.158	0	0	0
2015/10/08	R023	05/05/2016			Bond Future	8.0989	99.6914	8.1597	99.3823	0.750	0.0000	0.0000	0
2015/10/08	R023	05/05/2016	8.24	Put	Bond Future	1,757.3600	1.7574	1,890.5600	1.8906	7.580	0	0	0
2015/10/08	R023	05/05/2016	8.26	Put	Bond Future	1,713.7600	1.7138	1,844.6200	1.8446	7.636	0	0	0
2015/10/08	R023	05/05/2016	8.24	Call	Bond Future	2,473.2800	2.4733	2,297.4100	2.2974	(7.111)	0	0	0
2015/10/08	R023	05/05/2016	8.25	Put	Bond Future	1,735.3100	1.7353	1,867.3400	1.8673	7.608	0	0	0
2015/10/08	R023	05/05/2016	8.25	Call	Bond Future	2,501.7300	2.5017	2,324.6900	2.3247	(7.077)	0	0	0
2015/10/08	R023	05/05/2016	8.26	Call	Bond Future	2,530.6500	2.5306	2,352.4400	2.3524	(7.042)	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
2015/10/08	R186	05/11/2015	7.75	Put	Bond Future	3,663.7000	3.6637	4,043.0800	4.0431	10.355	0	0	0
2015/10/08	R186	05/11/2015	8.24	Call	Bond Future	1,504.3500	1.5044	1,243.4800	1.2435	(17.341)	0	0	0
2015/10/08	R186	05/11/2015	8.25	Put	Bond Future	942.6400	0.9426	1,116.9600	1.1170	18.493	0	0	8,650
2015/10/08	R186	05/11/2015	8.45	Call	Bond Future	2,616.2000	2.6162	2,271.5100	2.2715	(13.175)	0	0	200
2015/10/08	R186	05/11/2015	8.75	Call	Bond Future	4,596.7700	4.5968	4,183.8400	4.1838	(8.983)	0	0	0
2015/10/08	R186	05/11/2015	8.85	Put	Bond Future	56.8700	0.0569	72.8500	0.0729	28.099	0	0	2,283
2015/10/08	R186	05/11/2015			Bond Future	8.1740	120.8288	8.2289	120.3891	0.673	0.0000	0.0000	32,663
2015/10/08	R186	05/11/2015	8.00	Put	Bond Future	2,050.2200	2.0502	2,339.5900	2.3396	14.114	0	0	0
2015/10/08	R186	05/11/2015	9.00	Put	Bond Future	22.7400	0.0227	29.5000	0.0295	29.727	0	0	2,600
2015/10/08	R186	05/11/2015	8.22	Call	Bond Future	1,415.1800	1.4152	1,163.4100	1.1634	(17.791)	0	0	0
2015/10/08	R186	05/11/2015	8.24	Put	Bond Future	976.4700	0.9765	1,155.3000	1.1553	18.314	0	0	0
2015/10/08	R186	05/11/2015	8.35	Put	Bond Future	649.6100	0.6496	781.3400	0.7813	20.278	0	0	9,430
2015/10/08	R186	05/11/2015	8.26	Put	Bond Future	909.6400	0.9096	1,079.5000	1.0795	18.673	0	0	0
2015/10/08	R186	05/11/2015	8.50	Put	Bond Future	346.2600	0.3463	425.5300	0.4255	22.893	0	0	4,666
2015/10/08	R186	05/11/2015	8.55	Put	Bond Future	275.3900	0.2754	340.7300	0.3407	23.726	0	0	4,667
2015/10/08	R186	05/11/2015	7.73	Call	Bond Future	175.3600	0.1754	120.2500	0.1203	(31.427)	0	0	169
2015/10/08	R186	05/11/2015	7.86	Call	Bond Future	345.1600	0.3452	250.6500	0.2507	(27.382)	0	0	674
2015/10/08	R186	05/11/2015	8.35	Call	Bond Future	2,049.5700	2.0496	1,741.6000	1.7416	(15.026)	0	0	843
2015/10/08	R186	05/11/2015	8.00	Call	Bond Future	643.9700	0.6440	493.6400	0.4936	(23.344)	0	0	200
2015/10/08	R186	05/11/2015	8.45	Put	Bond Future	431.1700	0.4312	526.1800	0.5262	22.035	0	0	6,308
2015/10/08	R186	05/11/2015	8.75	Put	Bond Future	99.9200	0.0999	126.6900	0.1267	26.791	0	0	10,200
2015/10/08	R186	05/11/2015	8.85	Call	Bond Future	5,310.1200	5.3101	4,886.4000	4.8864	(7.979)	0	0	0
2015/10/08	R186	05/11/2015	9.00	Call	Bond Future	6,397.5300	6.3975	5,964.5900	5.9646	(6.767)	0	0	0
2015/10/08	R186	05/11/2015	7.73	Put	Bond Future	3,810.1500	3.8101	4,194.7400	4.1947	10.094	0	0	0
2015/10/08	R186	05/11/2015	7.75	Call	Bond Future	195.9300	0.1959	135.6100	0.1356	(30.787)	0	0	1,200
2015/10/08	R186	05/11/2015	7.86	Put	Bond Future	2,899.9000	2.8999	3,245.0900	3.2451	11.904	0	0	0
2015/10/08	R186	05/11/2015	8.25	Call	Bond Future	1,550.1700	1.5502	1,284.7900	1.2848	(17.119)	0	0	0
2015/10/08	R186	05/11/2015	8.22	Put	Bond Future	1,046.8200	1.0468	1,234.7500	1.2347	17.952	0	0	1,090
2015/10/08	R186	05/11/2015	8.26	Call	Bond Future	1,596.7500	1.5968	1,326.9100	1.3269	(16.899)	0	0	0
2015/10/08	R186	05/11/2015	8.50	Call	Bond Future	2,921.0900	2.9211	2,560.6600	2.5607	(12.339)	0	0	650
2015/10/08	R186	05/11/2015	8.55	Call	Bond Future	3,238.2100	3.2382	2,863.8500	2.8638	(11.561)	0	0	0
2015/10/08	R186	04/02/2016	7.50	Call	Bond Future	522.7300	0.5227	445.0400	0.4450	(14.862)	0	0	0
2015/10/08	R186	04/02/2016			Bond Future	8.2267	117.5366	8.2839	117.0887	0.695	0.0000	0.0000	5,365
2015/10/08	R186	04/02/2016	8.75	Call	Bond Future	4,939.6800	4.9397	4,598.7100	4.5987	(6.903)	0	0	0
2015/10/08	R186	04/02/2016	7.51	Call	Bond Future	536.6200	0.5366	457.3200	0.4573	(14.778)	0	0	0
2015/10/08	R186	04/02/2016	7.49	Call	Bond Future	509.6200	0.5096	433.4800	0.4335	(14.941)	0	0	0
2015/10/08	R186	04/02/2016	7.50	Put	Bond Future	6,425.5700	6.4256	6,795.7800	6.7958	5.762	0	0	0
2015/10/08	R186	04/02/2016	7.49	Put	Bond Future	6,496.4800	6.4965	6,868.2400	6.8682	5.722	0	0	0
2015/10/08	R186	04/02/2016	8.75	Put	Bond Future	926.9000	0.9269	1,033.8300	1.0338	11.536	0	0	6,700
2015/10/08	R186	04/02/2016	7.51	Put	Bond Future	6,355.5200	6.3555	6,724.1200	6.7241	5.800	0	0	0
2015/10/08	R186	05/05/2016			Bond Future	8.2654	119.6180	8.3249	119.1609	0.720	0.0000	0.0000	0
2015/10/08	R186	05/05/2016	8.34	Call	Bond Future	3,540.4100	3.5404	3,290.2600	3.2903	(7.066)	0	0	0
2015/10/08	R186	05/05/2016	8.35	Call	Bond Future	3,581.3200	3.5813	3,329.4600	3.3295	(7.033)	0	0	0
2015/10/08	R186	05/05/2016	8.33	Call	Bond Future	3,499.3900	3.4994	3,250.9500	3.2510	(7.100)	0	0	0
2015/10/08	R186	05/05/2016	8.35	Put	Bond Future	2,932.4100	2.9324	3,137.6800	3.1377	7.000	0	0	0
2015/10/08	R186	05/05/2016	7.56	Put	Bond Future	6,778.6700	6.7787	7,117.7800	7.1178	5.003	0	0	0
2015/10/08	R186	05/05/2016	8.34	Put	Bond Future	2,967.9500	2.9680	3,174.9300	3.1749	6.974	0	0	0

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2015/10/08	R186	05/05/2016	7.56	Call	Bond Future	1,170.5100	1.1705	1,052.4900	1.0525	(10.083)	0	0	0
2015/10/08	R186	05/05/2016	8.33	Put	Bond Future	3,003.4400	3.0034	3,212.1300	3.2121	6.948	0	0	0
2015/10/08	R186	04/08/2016	8.51	Put	Bond Future	3,083.2700	3.0833	3,276.1900	3.2762	6.257	0	0	0
2015/10/08	R186	04/08/2016			Bond Future	8.3037	116.4802	8.3654	116.0161	0.743	0.0000	0.0000	0
2015/10/08	R186	04/08/2016	8.50	Put	Bond Future	3,115.2300	3.1152	3,309.5700	3.3096	6.238	0	0	0
2015/10/08	R186	04/08/2016	8.51	Call	Bond Future	4,625.4800	4.6255	4,354.2400	4.3542	(5.864)	0	0	0
2015/10/08	R186	04/08/2016	8.49	Call	Bond Future	4,541.7700	4.5418	4,273.3700	4.2734	(5.910)	0	0	0
2015/10/08	R186	04/08/2016	8.50	Call	Bond Future	4,583.3200	4.5833	4,313.5000	4.3135	(5.887)	0	0	0
2015/10/08	R186	04/08/2016	8.49	Put	Bond Future	3,147.8600	3.1479	3,343.6200	3.3436	6.219	0	0	0
2015/10/08	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	R197	05/11/2015			Bond Future	294.1423	294.1423	294.2034	294.2034	0.021	0.0000	0.0000	927
2015/10/08	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	R197	05/11/2015	294.99	Put	Bond Future	847.6700	0.8477	786.5600	0.7866	(7.209)	0	0	0
2015/10/08	R197	05/11/2015	295.01	Put	Bond Future	867.6700	0.8677	806.5600	0.8066	(7.043)	0	0	0
2015/10/08	R197	05/11/2015	295.00	Put	Bond Future	857.6700	0.8577	796.5600	0.7966	(7.125)	0	0	0
2015/10/08	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	R197	04/02/2016			Bond Future	292.6942	292.6942	292.7540	292.7540	0.020	0.0000	0.0000	0
2015/10/08	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	R197	04/02/2016	296.99	Put	Bond Future	4,295.8200	4.2958	4,235.9800	4.2360	(1.393)	0	0	0
2015/10/08	R197	04/02/2016	297.01	Put	Bond Future	4,315.8200	4.3158	4,255.9800	4.2560	(1.387)	0	0	0
2015/10/08	R197	04/02/2016	297.00	Put	Bond Future	4,305.8200	4.3058	4,245.9800	4.2460	(1.390)	0	0	0
2015/10/08	R202	05/11/2015			Bond Future	238.7746	238.7746	239.4902	239.4902	0.300	0.0000	0.0000	53,917
2015/10/08	R202	05/11/2015	245.99	Put	Bond Future	7,215.3600	7.2154	6,499.7600	6.4998	(9.918)	0	0	0
2015/10/08	R202	05/11/2015	246.01	Put	Bond Future	7,235.3600	7.2354	6,519.7600	6.5198	(9.890)	0	0	0
2015/10/08	R202	05/11/2015	246.00	Put	Bond Future	7,225.3600	7.2254	6,509.7600	6.5098	(9.904)	0	0	0
2015/10/08	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	R202	04/02/2016			Bond Future	239.3825	239.3825	240.1081	240.1081	0.303	0.0000	0.0000	0
2015/10/08	R202	04/02/2016	239.99	Put	Bond Future	607.5200	0.6075	0.0000	0.0000	(100.000)	0	0	0
2015/10/08	R202	04/02/2016	240.01	Put	Bond Future	627.5200	0.6275	0.0000	0.0000	(100.000)	0	0	0
2015/10/08	R202	04/02/2016	240.00	Put	Bond Future	617.5200	0.6175	0.0000	0.0000	(100.000)	0	0	0
2015/10/08	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	118.1500	0.1181	100.000	0	0	0
2015/10/08	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	108.1500	0.1081	100.000	0	0	0
2015/10/08	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	98.1500	0.0981	100.000	0	0	0
2015/10/08	R203	05/11/2015	5.99	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2015/10/08	R203	05/11/2015	6.00	Put	Bond Future	1,710.0200	1.7100	1,817.0200	1.8170	6.257	0	0	0
2015/10/08	R203	05/11/2015			Bond Future	6.9772	103.4236	7.0391	103.3166	0.887	0.0000	0.0000	15,930
2015/10/08	R203	05/11/2015	6.00	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2015/10/08	R203	05/11/2015	6.01	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2015/10/08	R203	05/11/2015	5.99	Put	Bond Future	1,727.7000	1.7277	1,834.7100	1.8347	6.194	0	0	0
2015/10/08	R203	05/11/2015	6.01	Put	Bond Future	1,692.3300	1.6923	1,799.3300	1.7993	6.323	0	0	0
2015/10/08	R203	04/02/2016	7.25	Put	Bond Future	141.6100	0.1416	177.9400	0.1779	25.655	0	0	0

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2015/10/08	R203	04/02/2016	7.26	Put	Bond Future	137.1600	0.1372	172.6500	0.1727	25.875	0	0	0
2015/10/08	R203	04/02/2016			Bond Future	7.0251	105.1402	7.0979	105.0306	1.037	0.0000	0.0000	0
2015/10/08	R203	04/02/2016	7.26	Call	Bond Future	489.9500	0.4899	415.8300	0.4158	(15.128)	0	0	0
2015/10/08	R203	04/02/2016	7.24	Call	Bond Future	469.0000	0.4690	396.5700	0.3966	(15.443)	0	0	0
2015/10/08	R203	04/02/2016	7.25	Call	Bond Future	479.4200	0.4794	406.1400	0.4061	(15.285)	0	0	0
2015/10/08	R203	04/02/2016	7.24	Put	Bond Future	146.1800	0.1462	183.3600	0.1834	25.434	0	0	0
2015/10/08	R203	05/05/2016	7.25	Put	Bond Future	290.8100	0.2908	334.7700	0.3348	15.116	0	0	0
2015/10/08	R203	05/05/2016			Bond Future	6.9921	102.8320	7.0801	102.7194	1.258	0.0000	0.0000	0
2015/10/08	R203	05/05/2016	7.26	Call	Bond Future	629.0100	0.6290	559.8200	0.5598	(11.000)	0	0	0
2015/10/08	R203	05/05/2016	7.24	Call	Bond Future	612.3900	0.6124	544.1900	0.5442	(11.137)	0	0	0
2015/10/08	R203	05/05/2016	7.25	Call	Bond Future	620.5300	0.6205	551.8300	0.5518	(11.071)	0	0	0
2015/10/08	R203	05/05/2016	7.24	Put	Bond Future	295.4300	0.2954	339.8900	0.3399	15.049	0	0	0
2015/10/08	R203	05/05/2016	7.26	Put	Bond Future	286.5400	0.2865	330.0100	0.3300	15.171	0	0	0
2015/10/08	R204	05/11/2015			Bond Future	7.3590	104.8456	7.4147	104.6916	0.757	0.0000	0.0000	24,711
2015/10/08	R204	05/11/2015	6.25	Call	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	0
2015/10/08	R204	05/11/2015	6.24	Put	Bond Future	3,156.6700	3.1567	3,310.7000	3.3107	4.880	0	0	0
2015/10/08	R204	05/11/2015	6.26	Put	Bond Future	3,099.2000	3.0992	3,253.2300	3.2532	4.970	0	0	0
2015/10/08	R204	05/11/2015	6.25	Put	Bond Future	3,127.9400	3.1279	3,281.9700	3.2820	4.924	0	0	0
2015/10/08	R204	05/11/2015	6.26	Call	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	0
2015/10/08	R204	05/11/2015	6.24	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2015/10/08	R204	04/02/2016	7.50	Call	Bond Future	705.0600	0.7051	618.1500	0.6181	(12.327)	0	0	0
2015/10/08	R204	04/02/2016			Bond Future	7.4203	102.5495	7.4818	102.3920	0.829	0.0000	0.0000	0
2015/10/08	R204	04/02/2016	7.51	Call	Bond Future	719.7000	0.7197	631.7300	0.6317	(12.223)	0	0	0
2015/10/08	R204	04/02/2016	7.49	Put	Bond Future	512.4700	0.5125	584.0600	0.5841	13.970	0	0	0
2015/10/08	R204	04/02/2016	7.51	Put	Bond Future	490.2300	0.4902	559.6900	0.5597	14.169	0	0	0
2015/10/08	R204	04/02/2016	7.49	Call	Bond Future	690.8200	0.6908	604.9800	0.6050	(12.426)	0	0	0
2015/10/08	R204	04/02/2016	7.50	Put	Bond Future	501.1500	0.5012	571.6700	0.5717	14.072	0	0	0
2015/10/08	R204	05/05/2016	7.75	Call	Bond Future	1,280.6300	1.2806	1,179.0100	1.1790	(7.935)	0	0	0
2015/10/08	R204	05/05/2016			Bond Future	7.4453	104.3653	7.5138	104.2040	0.920	0.0000	0.0000	0
2015/10/08	R204	05/05/2016	7.76	Call	Bond Future	1,295.8400	1.2958	1,193.5800	1.1936	(7.891)	0	0	0
2015/10/08	R204	05/05/2016	7.74	Put	Bond Future	573.6600	0.5737	633.9500	0.6340	10.510	0	0	0
2015/10/08	R204	05/05/2016	7.76	Put	Bond Future	557.2600	0.5573	616.2800	0.6163	10.591	0	0	0
2015/10/08	R204	05/05/2016	7.74	Call	Bond Future	1,265.5100	1.2655	1,164.5200	1.1645	(7.980)	0	0	0
2015/10/08	R204	05/05/2016	7.75	Put	Bond Future	565.4100	0.5654	625.0700	0.6251	10.552	0	0	0
2015/10/08	R207	05/11/2015	7.76	Call	Bond Future	761.4200	0.7614	633.8500	0.6338	(16.754)	0	0	0
2015/10/08	R207	05/11/2015			Bond Future	7.6283	100.9767	7.6837	100.7834	0.726	0.0000	0.0000	40,921
2015/10/08	R207	05/11/2015	7.74	Call	Bond Future	717.1500	0.7172	593.6200	0.5936	(17.225)	0	0	0
2015/10/08	R207	05/11/2015	7.50	Call	Bond Future	302.3200	0.3023	230.6300	0.2306	(23.713)	0	0	19
2015/10/08	R207	05/11/2015	7.75	Call	Bond Future	739.1100	0.7391	613.5500	0.6135	(16.988)	0	0	0
2015/10/08	R207	05/11/2015	7.43	Call	Bond Future	222.0300	0.2220	164.5900	0.1646	(25.870)	0	0	53
2015/10/08	R207	05/11/2015	7.74	Put	Bond Future	327.7300	0.3277	397.4400	0.3974	21.271	0	0	0
2015/10/08	R207	05/11/2015	7.43	Put	Bond Future	918.1900	0.9182	1,053.9900	1.0540	14.790	0	0	0
2015/10/08	R207	05/11/2015	7.76	Put	Bond Future	302.4600	0.3025	368.1300	0.3681	21.712	0	0	0
2015/10/08	R207	05/11/2015	7.50	Put	Bond Future	752.0800	0.7521	873.6300	0.8736	16.162	0	0	0
2015/10/08	R207	05/11/2015	7.75	Put	Bond Future	314.9100	0.3149	382.5900	0.3826	21.492	0	0	0
2015/10/08	R207	04/02/2016	7.49	Put	Bond Future	1,220.3400	1.2203	1,343.2200	1.3432	10.069	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
2015/10/08	R207	04/02/2016	7.27	Put	Bond Future	1,724.3600	1.7244	1,871.9600	1.8720	8.560	0	0	0
2015/10/08	R207	04/02/2016			Bond Future	7.6930	99.0112	7.7527	98.8139	0.776	0.0000	0.0000	0
2015/10/08	R207	04/02/2016	7.51	Put	Bond Future	1,179.6200	1.1796	1,300.0800	1.3001	10.212	0	0	0
2015/10/08	R207	04/02/2016	7.27	Call	Bond Future	312.5600	0.3126	262.9100	0.2629	(15.885)	0	0	43
2015/10/08	R207	04/02/2016	7.50	Call	Bond Future	558.7300	0.5587	483.1500	0.4831	(13.527)	0	0	19
2015/10/08	R207	04/02/2016	7.51	Call	Bond Future	571.8200	0.5718	495.0300	0.4950	(13.429)	0	0	0
2015/10/08	R207	04/02/2016	7.49	Call	Bond Future	545.8400	0.5458	471.4700	0.4715	(13.625)	0	0	0
2015/10/08	R207	04/02/2016	7.50	Put	Bond Future	1,199.8700	1.1999	1,321.5400	1.3215	10.140	0	0	0
2015/10/08	R207	05/05/2016	7.86	Put	Bond Future	1,031.7100	1.0317	1,120.9500	1.1209	8.650	0	0	0
2015/10/08	R207	05/05/2016			Bond Future	7.7355	100.7647	7.8002	100.5629	0.836	0.0000	0.0000	0
2015/10/08	R207	05/05/2016	7.85	Put	Bond Future	1,045.3200	1.0453	1,135.3800	1.1354	8.616	0	0	0
2015/10/08	R207	05/05/2016	7.56	Put	Bond Future	1,496.9100	1.4969	1,611.1500	1.6112	7.632	0	0	0
2015/10/08	R207	05/05/2016	7.84	Put	Bond Future	1,059.0700	1.0591	1,149.9500	1.1500	8.581	0	0	0
2015/10/08	R207	05/05/2016	7.56	Call	Bond Future	946.9300	0.9469	859.3600	0.8594	(9.248)	0	0	43
2015/10/08	R207	05/05/2016	7.85	Call	Bond Future	1,402.2800	1.4023	1,290.5300	1.2905	(7.969)	0	0	0
2015/10/08	R207	05/05/2016	7.86	Call	Bond Future	1,419.7600	1.4198	1,307.1900	1.3072	(7.929)	0	0	0
2015/10/08	R207	05/05/2016	7.84	Call	Bond Future	1,384.9200	1.3849	1,273.9900	1.2740	(8.010)	0	0	0
2015/10/08	R207	04/08/2016			Bond Future	7.7771	98.9436	7.8469	98.7392	0.897	0.0000	0.0000	0
2015/10/08	R207	04/08/2016	7.99	Put	Bond Future	1,067.3700	1.0674	1,153.5400	1.1535	8.073	0	0	0
2015/10/08	R207	04/08/2016	8.01	Put	Bond Future	1,043.7100	1.0437	1,128.5100	1.1285	8.125	0	0	0
2015/10/08	R207	04/08/2016	8.00	Put	Bond Future	1,055.4900	1.0555	1,140.9800	1.1410	8.100	0	0	0
2015/10/08	R207	04/08/2016	8.01	Call	Bond Future	1,723.9100	1.7239	1,604.2900	1.6043	(6.939)	0	0	0
2015/10/08	R207	04/08/2016	7.99	Call	Bond Future	1,689.3900	1.6894	1,571.1400	1.5711	(7.000)	0	0	0
2015/10/08	R207	04/08/2016	8.00	Call	Bond Future	1,706.6000	1.7066	1,587.6700	1.5877	(6.969)	0	0	0
2015/10/08	R208	05/11/2015			Bond Future	7.7768	96.2948	7.8320	96.0624	0.710	0.0000	0.0000	40,181
2015/10/08	R208	05/11/2015	7.74	Put	Bond Future	688.5000	0.6885	810.1700	0.8102	17.672	0	0	0
2015/10/08	R208	05/11/2015	8.48	Call	Bond Future	2,929.1100	2.9291	2,702.6200	2.7026	(7.732)	0	0	0
2015/10/08	R208	05/11/2015	7.75	Call	Bond Future	553.0000	0.5530	439.7000	0.4397	(20.488)	0	0	0
2015/10/08	R208	05/11/2015	7.76	Call	Bond Future	573.1800	0.5732	457.2700	0.4573	(20.222)	0	0	0
2015/10/08	R208	05/11/2015	7.74	Call	Bond Future	533.2800	0.5333	422.5900	0.4226	(20.756)	0	0	0
2015/10/08	R208	05/11/2015	8.48	Put	Bond Future	18.4300	0.0184	24.3000	0.0243	31.850	0	0	2,200
2015/10/08	R208	05/11/2015	7.76	Put	Bond Future	643.9400	0.6439	760.3900	0.7604	18.084	0	0	0
2015/10/08	R208	05/11/2015	7.75	Put	Bond Future	665.9800	0.6660	785.0400	0.7850	17.877	0	0	0
2015/10/08	R208	04/02/2016			Bond Future	7.8374	97.8930	7.8960	97.6560	0.748	0.0000	0.0000	0
2015/10/08	R208	04/02/2016	7.74	Put	Bond Future	1,316.8700	1.3169	1,446.9300	1.4469	9.876	0	0	0
2015/10/08	R208	04/02/2016	7.76	Put	Bond Future	1,272.4800	1.2725	1,399.7700	1.3998	10.003	0	0	0
2015/10/08	R208	04/02/2016	7.75	Put	Bond Future	1,294.5500	1.2946	1,423.2300	1.4232	9.940	0	0	0
2015/10/08	R208	04/02/2016	7.76	Call	Bond Future	958.4200	0.9584	848.7500	0.8488	(11.443)	0	0	0
2015/10/08	R208	04/02/2016	7.74	Call	Bond Future	921.4400	0.9214	814.5400	0.8145	(11.601)	0	0	0
2015/10/08	R208	04/02/2016	7.75	Call	Bond Future	939.8200	0.9398	831.5400	0.8315	(11.521)	0	0	0
2015/10/08	R208	05/05/2016	7.99	Call	Bond Future	1,771.6600	1.7717	1,637.0700	1.6371	(7.597)	0	0	0
2015/10/08	R208	05/05/2016	8.00	Put	Bond Future	1,316.3000	1.3163	1,422.9400	1.4229	8.101	0	0	0
2015/10/08	R208	05/05/2016			Bond Future	7.8769	96.2248	7.9394	95.9826	0.792	0.0000	0.0000	0
2015/10/08	R208	05/05/2016	8.00	Call	Bond Future	1,793.0600	1.7931	1,657.5100	1.6575	(7.560)	0	0	0
2015/10/08	R208	05/05/2016	8.01	Call	Bond Future	1,814.9000	1.8149	1,678.3900	1.6784	(7.522)	0	0	0
2015/10/08	R208	05/05/2016	7.99	Put	Bond Future	1,333.5300	1.3335	1,441.1300	1.4411	8.069	0	0	0
2015/10/08	R208	05/05/2016	8.01	Put	Bond Future	1,299.5200	1.2995	1,405.2000	1.4052	8.132	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
2015/10/08	R209	05/11/2015	7.99	Put	Bond Future	6,151.1600	6.1512	6,560.5200	6.5605	6.655	0	0	0
2015/10/08	R209	05/11/2015	9.25	Call	Bond Future	3,987.9100	3.9879	3,604.9600	3.6050	(9.603)	0	0	0
2015/10/08	R209	05/11/2015			Bond Future	8.7368	77.2034	8.7917	76.7810	0.628	0.0000	0.0000	24,850
2015/10/08	R209	05/11/2015	8.01	Put	Bond Future	5,982.9600	5.9830	6,390.6400	6.3906	6.814	0	0	0
2015/10/08	R209	05/11/2015	9.16	Put	Bond Future	259.5400	0.2595	315.9400	0.3159	21.731	0	0	0
2015/10/08	R209	05/11/2015	7.99	Call	Bond Future	33.6300	0.0336	20.6400	0.0206	(38.626)	0	0	0
2015/10/08	R209	05/11/2015	8.00	Put	Bond Future	6,066.9200	6.0669	6,475.4500	6.4754	6.734	0	0	0
2015/10/08	R209	05/11/2015	9.25	Put	Bond Future	172.4300	0.1724	211.8300	0.2118	22.850	0	0	900
2015/10/08	R209	05/11/2015	8.50	Put	Bond Future	2,407.6100	2.4076	2,702.3800	2.7024	12.243	0	0	0
2015/10/08	R209	05/11/2015	9.00	Put	Bond Future	503.6900	0.5037	602.2000	0.6022	19.558	0	0	500
2015/10/08	R209	05/11/2015	8.00	Call	Bond Future	36.0600	0.0361	22.2400	0.0222	(38.325)	0	0	0
2015/10/08	R209	05/11/2015	8.01	Call	Bond Future	38.6300	0.0386	23.9600	0.0240	(37.976)	0	0	0
2015/10/08	R209	05/11/2015	9.16	Call	Bond Future	3,427.1300	3.4271	3,061.1800	3.0612	(10.678)	0	0	0
2015/10/08	R209	05/11/2015	8.50	Call	Bond Future	543.2500	0.5433	415.6700	0.4157	(23.485)	0	0	900
2015/10/08	R209	05/11/2015	9.00	Call	Bond Future	2,497.4500	2.4975	2,173.6100	2.1736	(12.967)	0	0	0
2015/10/08	R209	04/02/2016	8.74	Call	Bond Future	2,378.8400	2.3788	2,161.6400	2.1616	(9.131)	0	0	0
2015/10/08	R209	04/02/2016	8.75	Put	Bond Future	2,691.9500	2.6919	2,902.5500	2.9025	7.823	0	0	0
2015/10/08	R209	04/02/2016			Bond Future	8.7860	78.4847	8.8425	78.0548	0.642	0.0000	0.0000	400
2015/10/08	R209	04/02/2016	8.75	Call	Bond Future	2,415.4700	2.4155	2,196.1900	2.1962	(9.078)	0	0	0
2015/10/08	R209	04/02/2016	8.76	Call	Bond Future	2,452.4200	2.4524	2,231.0600	2.2311	(9.026)	0	0	0
2015/10/08	R209	04/02/2016	9.52	Put	Bond Future	719.1400	0.7191	796.9800	0.7970	10.824	0	0	2,200
2015/10/08	R209	04/02/2016	8.74	Put	Bond Future	2,732.3000	2.7323	2,944.9800	2.9450	7.784	0	0	0
2015/10/08	R209	04/02/2016	8.76	Put	Bond Future	2,652.0300	2.6520	2,860.5500	2.8606	7.863	0	0	0
2015/10/08	R209	04/02/2016	9.52	Call	Bond Future	6,035.2300	6.0352	5,683.1900	5.6832	(5.833)	0	0	0
2015/10/08	R209	05/05/2016			Bond Future	8.8257	76.7249	8.8837	76.2866	0.658	0.0000	0.0000	0
2015/10/08	R209	05/05/2016	9.00	Call	Bond Future	4,057.4300	4.0574	3,798.3000	3.7983	(6.387)	0	0	0
2015/10/08	R209	05/05/2016	8.99	Put	Bond Future	2,785.5000	2.7855	2,966.2300	2.9662	6.488	0	0	0
2015/10/08	R209	05/05/2016	9.01	Put	Bond Future	2,720.1900	2.7202	2,897.9100	2.8979	6.533	0	0	0
2015/10/08	R209	05/05/2016	9.00	Put	Bond Future	2,752.4700	2.7525	2,931.6900	2.9317	6.511	0	0	0
2015/10/08	R209	05/05/2016	9.01	Call	Bond Future	4,098.9700	4.0990	3,838.3400	3.8383	(6.358)	0	0	0
2015/10/08	R209	05/05/2016	8.99	Call	Bond Future	4,016.5300	4.0165	3,758.9100	3.7589	(6.414)	0	0	0
2015/10/08	R210	05/11/2015			Bond Future	179.6711	179.6711	179.7087	179.7087	0.021	0.0000	0.0000	2,894
2015/10/08	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	R210	05/11/2015	181.99	Put	Bond Future	2,318.9300	2.3189	2,281.3100	2.2813	(1.622)	0	0	0
2015/10/08	R210	05/11/2015	182.01	Put	Bond Future	2,338.9300	2.3389	2,301.3100	2.3013	(1.608)	0	0	0
2015/10/08	R210	05/11/2015	182.00	Put	Bond Future	2,328.9300	2.3289	2,291.3100	2.2913	(1.615)	0	0	0
2015/10/08	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	R210	04/02/2016	184.99	Put	Bond Future	2,321.8900	2.3219	2,285.2900	2.2853	(1.576)	0	0	0
2015/10/08	R210	04/02/2016			Bond Future	182.6681	182.6681	182.7047	182.7047	0.020	0.0000	0.0000	0
2015/10/08	R210	04/02/2016	185.01	Put	Bond Future	2,341.8900	2.3419	2,305.2900	2.3053	(1.563)	0	0	0
2015/10/08	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	R210	04/02/2016	185.00	Put	Bond Future	2,331.8900	2.3319	2,295.2900	2.2953	(1.570)	0	0	0
2015/10/08	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	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
2015/10/08	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	R211	05/11/2015			Bond Future	136.0396	136.0396	136.0655	136.0655	0.019	0.0000	0.0000	0
2015/10/08	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	R211	05/11/2015	134.99	Call	Bond Future	1,049.6400	1.0496	1,075.4700	1.0755	2.461	0	0	0
2015/10/08	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	R211	05/11/2015	135.00	Call	Bond Future	1,039.6400	1.0396	1,065.4700	1.0655	2.485	0	0	0
2015/10/08	R211	05/11/2015	135.01	Call	Bond Future	1,029.6400	1.0296	1,055.4700	1.0555	2.509	0	0	0
2015/10/08	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	R211	04/02/2016			Bond Future	136.6149	136.6149	136.6401	136.6401	0.018	0.0000	0.0000	1,120
2015/10/08	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	R211	04/02/2016	138.99	Put	Bond Future	2,375.0600	2.3751	2,349.8700	2.3499	(1.061)	0	0	0
2015/10/08	R211	04/02/2016	139.01	Put	Bond Future	2,395.0600	2.3951	2,369.8700	2.3699	(1.052)	0	0	0
2015/10/08	R211	04/02/2016	139.00	Put	Bond Future	2,385.0600	2.3851	2,359.8700	2.3599	(1.056)	0	0	0
2015/10/08	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	R212	05/11/2015			Bond Future	141.5447	141.5447	141.5739	141.5739	0.021	0.0000	0.0000	928
2015/10/08	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	R212	05/11/2015	145.99	Put	Bond Future	4,445.3100	4.4453	4,416.1000	4.4161	(0.657)	0	0	0
2015/10/08	R212	05/11/2015	146.01	Put	Bond Future	4,465.3100	4.4653	4,436.1000	4.4361	(0.654)	0	0	0
2015/10/08	R212	05/11/2015	146.00	Put	Bond Future	4,455.3100	4.4553	4,426.1000	4.4261	(0.656)	0	0	0
2015/10/08	R212	04/02/2016			Bond Future	142.0465	142.0465	142.0751	142.0751	0.020	0.0000	0.0000	0
2015/10/08	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	R212	04/02/2016	145.99	Put	Bond Future	3,943.5000	3.9435	3,914.9300	3.9149	(0.724)	0	0	0
2015/10/08	R212	04/02/2016	146.01	Put	Bond Future	3,963.5000	3.9635	3,934.9300	3.9349	(0.721)	0	0	0
2015/10/08	R212	04/02/2016	146.00	Put	Bond Future	3,953.5000	3.9535	3,924.9300	3.9249	(0.723)	0	0	0
2015/10/08	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	R213	05/11/2015	7.76	Call	Bond Future	12.3300	0.0123	7.0000	0.0070	(43.228)	0	0	0
2015/10/08	R213	05/11/2015			Bond Future	8.6294	87.6559	8.6842	87.2415	0.636	0.0000	0.0000	21,426
2015/10/08	R213	05/11/2015	7.74	Call	Bond Future	10.5400	0.0105	5.9100	0.0059	(43.928)	0	0	0
2015/10/08	R213	05/11/2015	7.75	Call	Bond Future	11.3900	0.0114	6.4300	0.0064	(43.547)	0	0	0
2015/10/08	R213	05/11/2015	7.74	Put	Bond Future	7,141.7100	7.1417	7,551.4900	7.5515	5.738	0	0	0
2015/10/08	R213	05/11/2015	7.76	Put	Bond Future	6,974.2700	6.9743	7,383.3500	7.3834	5.866	0	0	0
2015/10/08	R213	05/11/2015	7.75	Put	Bond Future	7,057.8900	7.0579	7,467.3400	7.4673	5.801	0	0	0
2015/10/08	R213	04/02/2016			Bond Future	8.6863	89.1107	8.7429	88.6887	0.652	0.0000	0.0000	700
2015/10/08	R213	04/02/2016	8.75	Call	Bond Future	2,708.0800	2.7081	2,473.8100	2.4738	(8.651)	0	0	0
2015/10/08	R213	04/02/2016	8.74	Put	Bond Future	2,268.5700	2.2686	2,458.3000	2.4583	8.363	0	0	0
2015/10/08	R213	04/02/2016	8.76	Put	Bond Future	2,198.8900	2.1989	2,384.5900	2.3846	8.445	0	0	0
2015/10/08	R213	04/02/2016	8.75	Put	Bond Future	2,233.3300	2.2333	2,421.0400	2.4210	8.405	0	0	0
2015/10/08	R213	04/02/2016	8.76	Call	Bond Future	2,747.7900	2.7478	2,511.5100	2.5115	(8.599)	0	0	0
2015/10/08	R213	04/02/2016	8.74	Call	Bond Future	2,669.0800	2.6691	2,436.8300	2.4368	(8.702)	0	0	0
2015/10/08	R213	05/05/2016	8.76	Put	Bond Future	3,154.2800	3.1543	3,353.0600	3.3531	6.302	0	0	0
2015/10/08	R213	05/05/2016	8.74	Put	Bond Future	3,226.9200	3.2269	3,428.7900	3.4288	6.256	0	0	0
2015/10/08	R213	05/05/2016			Bond Future	8.7273	87.1399	8.7858	86.7096	0.670	0.0000	0.0000	0
2015/10/08	R213	05/05/2016	8.75	Put	Bond Future	3,190.1800	3.1902	3,390.5100	3.3905	6.280	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
2015/10/08	R213	05/05/2016	8.74	Call	Bond Future	3,320.4800	3.3205	3,092.0500	3.0920	(6.879)	0	0	0
2015/10/08	R213	05/05/2016	8.75	Call	Bond Future	3,357.4900	3.3575	3,127.5200	3.1275	(6.849)	0	0	0
2015/10/08	R213	05/05/2016	8.76	Call	Bond Future	3,395.2500	3.3952	3,163.7300	3.1637	(6.819)	0	0	0
2015/10/08	R214	05/11/2015			Bond Future	8.7771	78.2660	8.8320	77.8185	0.625	0.0000	0.0000	16,945
2015/10/08	R214	05/11/2015	7.99	Put	Bond Future	6,940.6700	6.9407	7,377.4400	7.3774	6.293	0	0	0
2015/10/08	R214	05/11/2015	8.00	Put	Bond Future	6,848.7200	6.8487	7,284.7800	7.2848	6.367	0	0	0
2015/10/08	R214	05/11/2015	8.01	Put	Bond Future	6,757.0700	6.7571	7,192.3700	7.1924	6.442	0	0	0
2015/10/08	R214	05/11/2015	7.99	Call	Bond Future	26.7800	0.0268	16.1100	0.0161	(39.843)	0	0	0
2015/10/08	R214	05/11/2015	8.00	Call	Bond Future	28.8100	0.0288	17.4300	0.0174	(39.500)	0	0	0
2015/10/08	R214	05/11/2015	8.01	Call	Bond Future	30.9700	0.0310	18.8300	0.0188	(39.199)	0	0	0
2015/10/08	R214	04/02/2016			Bond Future	8.8274	79.5650	8.8838	79.1095	0.639	0.0000	0.0000	4,620
2015/10/08	R214	04/02/2016	7.99	Put	Bond Future	7,830.2100	7.8302	8,212.2600	8.2123	4.879	0	0	0
2015/10/08	R214	04/02/2016	8.00	Call	Bond Future	534.0800	0.5341	459.1900	0.4592	(14.022)	0	0	0
2015/10/08	R214	04/02/2016	8.01	Call	Bond Future	547.8400	0.5478	471.4300	0.4714	(13.948)	0	0	0
2015/10/08	R214	04/02/2016	7.99	Call	Bond Future	521.1300	0.5211	447.6900	0.4477	(14.092)	0	0	0
2015/10/08	R214	04/02/2016	8.01	Put	Bond Future	7,669.5900	7.6696	8,048.6700	8.0487	4.943	0	0	0
2015/10/08	R214	04/02/2016	8.00	Put	Bond Future	7,749.4100	7.7494	8,130.0100	8.1300	4.911	0	0	0
2015/10/08	R214	05/05/2016	9.01	Call	Bond Future	4,198.4000	4.1984	3,928.0200	3.9280	(6.440)	0	0	0
2015/10/08	R214	05/05/2016			Bond Future	8.8642	77.6787	8.9222	77.2144	0.654	0.0000	0.0000	0
2015/10/08	R214	05/05/2016	8.99	Call	Bond Future	4,112.8700	4.1129	3,845.7000	3.8457	(6.496)	0	0	0
2015/10/08	R214	05/05/2016	9.00	Call	Bond Future	4,155.4200	4.1554	3,886.6400	3.8866	(6.468)	0	0	0
2015/10/08	R214	05/05/2016	8.99	Put	Bond Future	3,111.3800	3.1114	3,308.5100	3.3085	6.336	0	0	0
2015/10/08	R214	05/05/2016	9.01	Put	Bond Future	3,039.6100	3.0396	3,233.5300	3.2335	6.380	0	0	0
2015/10/08	R214	05/05/2016	9.00	Put	Bond Future	3,075.2100	3.0752	3,270.7300	3.2707	6.358	0	0	0
2015/10/08	R248	05/11/2015	8.01	Put	Bond Future	9,386.8800	9.3869	9,962.6400	9.9626	6.134	0	0	0
2015/10/08	R248	05/11/2015			Bond Future	8.8325	100.8165	8.8874	100.2408	0.621	0.0000	0.0000	48,520
2015/10/08	R248	05/11/2015	8.00	Put	Bond Future	9,510.3400	9.5103	10,086.1000	10.0861	6.054	0	0	0
2015/10/08	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	R248	05/11/2015	7.99	Put	Bond Future	9,634.0500	9.6340	10,209.8100	10.2098	5.976	0	0	0
2015/10/08	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	R248	04/02/2016			Bond Future	8.8842	102.4898	8.9406	101.9037	0.636	0.0000	0.0000	3,750
2015/10/08	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	R248	04/02/2016	8.99	Call	Bond Future	1,093.4000	1.0934	507.3600	0.5074	(53.598)	0	0	0
2015/10/08	R248	04/02/2016	9.00	Call	Bond Future	1,195.6100	1.1956	609.5700	0.6096	(49.016)	0	0	0
2015/10/08	R248	04/02/2016	9.01	Call	Bond Future	1,297.6300	1.2976	711.5900	0.7116	(45.162)	0	0	0
2015/10/08	R248	05/05/2016			Bond Future	8.9223	99.8690	8.9804	99.2714	0.651	0.0000	0.0000	0
2015/10/08	R248	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	R248	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	R248	05/05/2016	8.99	Call	Bond Future	695.8800	0.6959	98.2800	0.0983	(85.877)	0	0	0
2015/10/08	R248	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/08	R248	05/05/2016	9.00	Call	Bond Future	797.9700	0.7980	200.3700	0.2004	(74.890)	0	0	0
2015/10/08	R248	05/05/2016	9.01	Call	Bond Future	899.8700	0.8999	302.2700	0.3023	(66.410)	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
Total											535777	