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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/09/2015 TO 23/09/2015

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
2015/09/23	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	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
2015/09/23	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	2025	05/11/2015	123.01	Put	Bond Future	930.0200	0.9300	720.9000	0.7209	(22.486)	0	0	0
2015/09/23	2025	05/11/2015			Bond Future	122.0800	122.0800	122.2891	122.2891	0.171	0.0000	0.0000	544
2015/09/23	2025	05/11/2015	123.00	Put	Bond Future	920.0200	0.9200	710.9000	0.7109	(22.730)	0	0	0
2015/09/23	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2025	05/11/2015	122.99	Put	Bond Future	910.0200	0.9100	700.9000	0.7009	(22.980)	0	0	0
2015/09/23	2025	04/02/2016	126.01	Put	Bond Future	3,100.1800	3.1002	2,888.5300	2.8885	(6.827)	0	0	0
2015/09/23	2025	04/02/2016			Bond Future	122.9098	122.9098	123.1215	123.1215	0.172	0.0000	0.0000	0
2015/09/23	2025	04/02/2016	126.00	Put	Bond Future	3,090.1800	3.0902	2,878.5300	2.8785	(6.849)	0	0	0
2015/09/23	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2025	04/02/2016	125.99	Put	Bond Future	3,080.1800	3.0802	2,868.5300	2.8685	(6.871)	0	0	0
2015/09/23	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2030	05/11/2015			Bond Future	8.8061	95.7294	8.8612	95.3091	0.625	0.0000	0.0000	9,973
2015/09/23	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2030	05/11/2015	8.49	Put	Bond Future	2,464.8200	2.4648	2,885.1200	2.8851	17.052	0	0	0
2015/09/23	2030	05/11/2015	8.51	Put	Bond Future	2,306.1900	2.3062	2,726.4900	2.7265	18.225	0	0	0
2015/09/23	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2030	05/11/2015	8.50	Put	Bond Future	2,385.4600	2.3855	2,805.7600	2.8058	17.619	0	0	0
2015/09/23	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2030	04/02/2016			Bond Future	8.8669	93.3250	8.9239	92.8967	0.643	0.0000	0.0000	400
2015/09/23	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2030	04/02/2016	8.74	Put	Bond Future	963.6800	0.9637	1,391.9000	1.3919	44.436	0	0	0
2015/09/23	2030	04/02/2016	8.76	Put	Bond Future	810.9000	0.8109	1,239.1200	1.2391	52.808	0	0	0
2015/09/23	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2030	04/02/2016	8.75	Put	Bond Future	887.2400	0.8872	1,315.4600	1.3155	48.264	0	0	0
2015/09/23	2032	05/11/2015			Bond Future	8.8856	95.4763	8.9356	95.0673	0.563	0.0000	0.0000	1,579
2015/09/23	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2032	05/11/2015	7.99	Put	Bond Future	7,786.7900	7.7868	8,195.7700	8.1958	5.252	0	0	0
2015/09/23	2032	05/11/2015	8.01	Put	Bond Future	7,602.9500	7.6029	8,011.9300	8.0119	5.379	0	0	0
2015/09/23	2032	05/11/2015	8.00	Put	Bond Future	7,694.8100	7.6948	8,103.7900	8.1038	5.315	0	0	0
2015/09/23	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2032	04/02/2016			Bond Future	8.9457	97.0741	8.9974	96.6575	0.577	0.0000	0.0000	0
2015/09/23	2032	04/02/2016	8.69	Put	Bond Future	2,103.2700	2.1033	2,519.8400	2.5198	19.806	0	0	0
2015/09/23	2032	04/02/2016	8.71	Put	Bond Future	1,936.3300	1.9363	2,352.9000	2.3529	21.513	0	0	0

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2015/09/23	2032	04/02/2016	8.70	Put	Bond Future	2,019.7500	2.0197	2,436.3200	2.4363	20.625	0	0	0
2015/09/23	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2032	05/05/2016			Bond Future	8.9963	94.6394	9.0496	94.2156	0.592	0.0000	0.0000	0
2015/09/23	2032	05/05/2016	8.99	Put	Bond Future	50.5900	0.0506	474.3600	0.4744	837.656	0	0	0
2015/09/23	2032	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	314.6600	0.3147	100.000	0	0	0
2015/09/23	2032	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	394.4600	0.3945	100.000	0	0	0
2015/09/23	2032	05/05/2016	9.01	Call	Bond Future	109.1100	0.1091	0.0000	0.0000	(100.000)	0	0	0
2015/09/23	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2032	05/05/2016	9.00	Call	Bond Future	29.3100	0.0293	0.0000	0.0000	(100.000)	0	0	0
2015/09/23	2033	05/11/2015	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2033	05/11/2015			Bond Future	102.5905	102.5905	102.5924	102.5924	0.002	0.0000	0.0000	100
2015/09/23	2033	05/11/2015	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2033	05/11/2015	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2033	05/11/2015	102.40	Call	Bond Future	190.4800	0.1905	192.4300	0.1924	1.024	0	0	0
2015/09/23	2033	05/11/2015	102.41	Call	Bond Future	180.4800	0.1805	182.4300	0.1824	1.080	0	0	0
2015/09/23	2033	05/11/2015	102.39	Call	Bond Future	200.4800	0.2005	202.4300	0.2024	0.973	0	0	0
2015/09/23	2033	04/02/2016	102.40	Call	Bond Future	1,915.8100	1.9158	1,917.0100	1.9170	0.063	0	0	0
2015/09/23	2033	04/02/2016			Bond Future	104.3158	104.3158	104.3170	104.3170	0.001	0.0000	0.0000	0
2015/09/23	2033	04/02/2016	102.41	Call	Bond Future	1,905.8100	1.9058	1,907.0100	1.9070	0.063	0	0	0
2015/09/23	2033	04/02/2016	102.39	Call	Bond Future	1,925.8100	1.9258	1,927.0100	1.9270	0.062	0	0	0
2015/09/23	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2033	05/05/2016			Bond Future	105.1849	105.1849	105.1864	105.1864	0.001	0.0000	0.0000	0
2015/09/23	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2033	05/05/2016	102.40	Call	Bond Future	2,784.8700	2.7849	2,786.3700	2.7864	0.054	0	0	0
2015/09/23	2033	05/05/2016	102.41	Call	Bond Future	2,774.8700	2.7749	2,776.3700	2.7764	0.054	0	0	0
2015/09/23	2033	05/05/2016	102.39	Call	Bond Future	2,794.8700	2.7949	2,796.3700	2.7964	0.054	0	0	0
2015/09/23	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2037	05/11/2015	7.99	Put	Bond Future	10,048.8100	10.0488	10,543.4800	10.5435	4.923	0	0	0
2015/09/23	2037	05/11/2015	8.01	Put	Bond Future	9,838.2200	9.8382	10,332.8900	10.3329	5.028	0	0	0
2015/09/23	2037	05/11/2015			Bond Future	9.0195	97.4592	9.0745	96.9645	0.610	0.0000	0.0000	49,825
2015/09/23	2037	05/11/2015	8.00	Put	Bond Future	9,943.4300	9.9434	10,438.1000	10.4381	4.975	0	0	0
2015/09/23	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2037	04/02/2016	8.75	Put	Bond Future	2,989.4600	2.9895	3,493.3600	3.4934	16.856	0	0	0
2015/09/23	2037	04/02/2016			Bond Future	9.0774	94.8333	9.1341	94.3294	0.626	0.0000	0.0000	370
2015/09/23	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2037	04/02/2016	8.74	Put	Bond Future	3,083.0800	3.0831	3,586.9800	3.5870	16.344	0	0	0
2015/09/23	2037	04/02/2016	8.76	Put	Bond Future	2,895.9700	2.8960	3,399.8700	3.3999	17.400	0	0	0

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2015/09/23	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2037	05/05/2016	9.00	Put	Bond Future	1,135.4500	1.1355	1,648.0400	1.6480	45.144	0	0	0
2015/09/23	2037	05/05/2016			Bond Future	9.1276	96.5171	9.1860	96.0045	0.640	0.0000	0.0000	0
2015/09/23	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2037	05/05/2016	8.99	Put	Bond Future	1,225.3300	1.2253	1,737.9200	1.7379	41.833	0	0	0
2015/09/23	2037	05/05/2016	9.01	Put	Bond Future	1,045.7000	1.0457	1,558.2900	1.5583	49.019	0	0	0
2015/09/23	2038	05/11/2015			Bond Future	125.5608	125.5608	125.8951	125.8951	0.266	0.0000	0.0000	7,020
2015/09/23	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2038	05/11/2015	133.99	Put	Bond Future	8,429.1500	8.4291	8,094.9100	8.0949	(3.965)	0	0	0
2015/09/23	2038	05/11/2015	134.01	Put	Bond Future	8,449.1500	8.4491	8,114.9100	8.1149	(3.956)	0	0	0
2015/09/23	2038	05/11/2015	134.00	Put	Bond Future	8,439.1500	8.4391	8,104.9100	8.1049	(3.961)	0	0	0
2015/09/23	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2038	04/02/2016			Bond Future	126.2963	126.2963	126.6353	126.6353	0.268	0.0000	0.0000	0
2015/09/23	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2038	04/02/2016	130.99	Put	Bond Future	4,693.6900	4.6937	4,354.6700	4.3547	(7.223)	0	0	0
2015/09/23	2038	04/02/2016	131.01	Put	Bond Future	4,713.6900	4.7137	4,374.6700	4.3747	(7.192)	0	0	0
2015/09/23	2038	04/02/2016	131.00	Put	Bond Future	4,703.6900	4.7037	4,364.6700	4.3647	(7.208)	0	0	0
2015/09/23	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2044	05/11/2015			Bond Future	9.0427	99.4314	9.0977	98.8893	0.609	0.0000	0.0000	17,486
2015/09/23	2044	05/11/2015	8.24	Put	Bond Future	8,527.5900	8.5276	9,069.7400	9.0697	6.358	0	0	0
2015/09/23	2044	05/11/2015	8.26	Put	Bond Future	8,300.0300	8.3000	8,842.1800	8.8422	6.532	0	0	0
2015/09/23	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2044	05/11/2015	8.25	Put	Bond Future	8,413.7000	8.4137	8,955.8500	8.9559	6.444	0	0	0
2015/09/23	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2044	04/02/2016	8.99	Put	Bond Future	1,056.9500	1.0569	1,609.1100	1.6091	52.241	0	0	0
2015/09/23	2044	04/02/2016			Bond Future	9.0971	96.7133	9.1538	96.1612	0.624	0.0000	0.0000	0
2015/09/23	2044	04/02/2016	9.01	Put	Bond Future	858.0300	0.8580	1,410.1900	1.4102	64.352	0	0	0
2015/09/23	2044	04/02/2016	9.00	Put	Bond Future	957.4000	0.9574	1,509.5600	1.5096	57.673	0	0	0
2015/09/23	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2044	05/05/2016	8.99	Put	Bond Future	1,512.9700	1.5130	2,074.7400	2.0747	37.130	0	0	0
2015/09/23	2044	05/05/2016			Bond Future	9.1441	98.4305	9.2024	97.8688	0.637	0.0000	0.0000	0
2015/09/23	2044	05/05/2016	9.01	Put	Bond Future	1,314.4100	1.3144	1,876.1800	1.8762	42.739	0	0	0
2015/09/23	2044	05/05/2016	9.00	Put	Bond Future	1,413.6000	1.4136	1,975.3700	1.9754	39.740	0	0	0
2015/09/23	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2046	05/11/2015			Bond Future	124.9314	124.9314	124.9344	124.9344	0.002	0.0000	0.0000	6,432
2015/09/23	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/23	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2046	05/11/2015	132.99	Put	Bond Future	8,058.5700	8.0586	8,055.6000	8.0556	(0.037)	0	0	0
2015/09/23	2046	05/11/2015	133.01	Put	Bond Future	8,078.5700	8.0786	8,075.6000	8.0756	(0.037)	0	0	0
2015/09/23	2046	05/11/2015	133.00	Put	Bond Future	8,068.5700	8.0686	8,065.6000	8.0656	(0.037)	0	0	0
2015/09/23	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2046	04/02/2016			Bond Future	127.0326	127.0326	127.0345	127.0345	0.002	0.0000	0.0000	0
2015/09/23	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2046	04/02/2016	127.99	Put	Bond Future	957.4100	0.9574	955.5000	0.9555	(0.199)	0	0	0
2015/09/23	2046	04/02/2016	128.01	Put	Bond Future	977.4100	0.9774	975.5000	0.9755	(0.195)	0	0	0
2015/09/23	2046	04/02/2016	128.00	Put	Bond Future	967.4100	0.9674	965.5000	0.9655	(0.197)	0	0	0
2015/09/23	2050	05/11/2015			Bond Future	132.9724	132.9724	133.4538	133.4538	0.362	0.0000	0.0000	4,911
2015/09/23	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2050	05/11/2015	144.99	Put	Bond Future	12,017.5800	12.0176	11,536.2300	11.5362	(4.005)	0	0	0
2015/09/23	2050	05/11/2015	145.01	Put	Bond Future	12,037.5800	12.0376	11,556.2300	11.5562	(3.999)	0	0	0
2015/09/23	2050	05/11/2015	145.00	Put	Bond Future	12,027.5800	12.0276	11,546.2300	11.5462	(4.002)	0	0	0
2015/09/23	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2050	04/02/2016			Bond Future	133.6727	133.6727	134.1607	134.1607	0.365	0.0000	0.0000	0
2015/09/23	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2050	04/02/2016	137.99	Put	Bond Future	4,317.3100	4.3173	3,829.3500	3.8294	(11.302)	0	0	0
2015/09/23	2050	04/02/2016	138.01	Put	Bond Future	4,337.3100	4.3373	3,849.3500	3.8494	(11.250)	0	0	0
2015/09/23	2050	04/02/2016	138.00	Put	Bond Future	4,327.3100	4.3273	3,839.3500	3.8394	(11.276)	0	0	0
2015/09/23	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	AL37	05/11/2015			Index Future	464.5170	464.5170	464.1060	464.1060	(0.088)	0.0000	0.0000	3
2015/09/23	AL37	04/02/2016			Index Future	472.2920	472.2920	471.8710	471.8710	(0.089)	0.0000	0.0000	0
2015/09/23	AL7T	05/11/2015			Index Future	546.0920	546.0920	544.4140	544.4140	(0.307)	0.0000	0.0000	1
2015/09/23	AL7T	04/02/2016			Index Future	555.2330	555.2330	553.5220	553.5220	(0.308)	0.0000	0.0000	0
2015/09/23	ALBI	05/11/2015			Index Future	499.1240	499.1240	497.4240	497.4240	(0.341)	0.0000	0.0000	453
2015/09/23	ALBI	04/02/2016			Index Future	507.4790	507.4790	505.7460	505.7460	(0.341)	0.0000	0.0000	146
2015/09/23	ALBI	05/05/2016			Index Future	516.4800	516.4800	514.7170	514.7170	(0.341)	0.0000	0.0000	0
2015/09/23	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
2015/09/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/09/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/23	EL28	05/11/2015	126.99	Put	Bond Future	2,297.7200	2.2977	2,024.5200	2.0245	(11.890)	0	0	0
2015/09/23	EL28	05/11/2015			Bond Future	124.6923	124.6923	124.9655	124.9655	0.219	0.0000	0.0000	0
2015/09/23	EL28	05/11/2015	127.01	Put	Bond Future	2,317.7200	2.3177	2,044.5200	2.0445	(11.787)	0	0	0
2015/09/23	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	EL28	05/11/2015	127.00	Put	Bond Future	2,307.7200	2.3077	2,034.5200	2.0345	(11.839)	0	0	0
2015/09/23	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	EL28	04/02/2016	128.99	Put	Bond Future	2,200.4500	2.2004	1,923.7300	1.9237	(12.576)	0	0	0
2015/09/23	EL28	04/02/2016			Bond Future	126.7895	126.7895	127.0663	127.0663	0.218	0.0000	0.0000	0
2015/09/23	EL28	04/02/2016	129.01	Put	Bond Future	2,220.4500	2.2204	1,943.7300	1.9437	(12.462)	0	0	0
2015/09/23	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	EL28	04/02/2016	129.00	Put	Bond Future	2,210.4500	2.2104	1,933.7300	1.9337	(12.519)	0	0	0
2015/09/23	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	ES33	05/11/2015	9.00	Put	Bond Future	6,819.8300	6.8198	7,202.5300	7.2025	5.612	0	0	0
2015/09/23	ES33	05/11/2015			Bond Future	9.9143	81.1135	9.9691	80.7309	0.553	0.0000	0.0000	6,441
2015/09/23	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	ES33	05/11/2015	8.99	Put	Bond Future	6,899.1600	6.8992	7,281.8600	7.2819	5.547	0	0	0
2015/09/23	ES33	05/11/2015	9.01	Put	Bond Future	6,740.6000	6.7406	7,123.3000	7.1233	5.678	0	0	0
2015/09/23	ES33	04/02/2016	10.01	Call	Bond Future	35.5300	0.0355	0.0000	0.0000	(100.000)	0	0	0
2015/09/23	ES33	04/02/2016			Bond Future	10.0049	82.4710	10.0615	82.0813	0.566	0.0000	0.0000	0
2015/09/23	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/23	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	ES33	04/02/2016	9.99	Put	Bond Future	102.6000	0.1026	492.3100	0.4923	379.834	0	0	0
2015/09/23	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	354.1800	0.3542	100.000	0	0	0
2015/09/23	ES33	04/02/2016	10.00	Put	Bond Future	33.4900	0.0335	423.2000	0.4232	1163.661	0	0	0
2015/09/23	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	ES33	05/05/2016			Bond Future	10.0845	80.1438	10.1430	79.7473	0.580	0.0000	0.0000	0
2015/09/23	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	ES33	05/05/2016	9.99	Put	Bond Future	647.1300	0.6471	1,043.6600	1.0437	61.275	0	0	0
2015/09/23	ES33	05/05/2016	10.01	Put	Bond Future	509.4900	0.5095	906.0200	0.9060	77.829	0	0	0
2015/09/23	ES33	05/05/2016	10.00	Put	Bond Future	578.2600	0.5783	974.7900	0.9748	68.573	0	0	0
2015/09/23	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	GOVI	05/11/2015			GOVI	495.7640	495.7640	494.2760	494.2760	(0.300)	0.0000	0.0000	449
2015/09/23	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	GOVI	05/11/2015	529.99	Put	GOVI	342,260.0000	34.2260	357,140.0000	35.7140	4.348	0	0	0
2015/09/23	GOVI	05/11/2015	530.01	Put	GOVI	342,460.0000	34.2460	357,340.0000	35.7340	4.345	0	0	0
2015/09/23	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	GOVI	05/11/2015	530.00	Put	GOVI	342,360.0000	34.2360	357,240.0000	35.7240	4.346	0	0	0
2015/09/23	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	GOVI	04/02/2016			GOVI	504.0630	504.0630	502.5450	502.5450	(0.301)	0.0000	0.0000	26
2015/09/23	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	GOVI	04/02/2016	511.99	Put	GOVI	79,270.0000	7.9270	94,450.0000	9.4450	19.150	0	0	0
2015/09/23	GOVI	04/02/2016	512.01	Put	GOVI	79,470.0000	7.9470	94,650.0000	9.4650	19.102	0	0	0
2015/09/23	GOVI	04/02/2016	512.00	Put	GOVI	79,370.0000	7.9370	94,550.0000	9.4550	19.126	0	0	0
2015/09/23	GOVI	05/05/2016	518.01	Put	GOVI	50,060.0000	5.0060	65,500.0000	6.5500	30.843	0	0	0
2015/09/23	GOVI	05/05/2016			GOVI	513.0040	513.0040	511.4600	511.4600	(0.301)	0.0000	0.0000	0
2015/09/23	GOVI	05/05/2016	518.00	Put	GOVI	49,960.0000	4.9960	65,400.0000	6.5400	30.905	0	0	0
2015/09/23	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	GOVI	05/05/2016	517.99	Put	GOVI	49,860.0000	4.9860	65,300.0000	6.5300	30.967	0	0	0
2015/09/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/09/23	IGOV	05/11/2015			Index Future	230.9940	230.9940	231.4040	231.4040	0.177	0.0000	0.0000	969
2015/09/23	IGOV	04/02/2016			Index Future	234.8800	234.8800	235.2940	235.2940	0.176	0.0000	0.0000	82
2015/09/23	IGOV	05/05/2016			Index Future	239.0650	239.0650	239.4870	239.4870	0.177	0.0000	0.0000	0
2015/09/23	ILBI	05/11/2015			Index Future	626.6940	626.6940	627.5810	627.5810	0.142	0.0000	0.0000	0
2015/09/23	ILBI	04/02/2016			Index Future	637.3920	637.3920	638.2930	638.2930	0.141	0.0000	0.0000	163
2015/09/23	IS01	19/12/2016			Interest Rate Swap	99.8954	99.8954	99.8857	99.8857	(0.010)	0.0000	0.0000	0
2015/09/23	IS02	18/12/2017			Interest Rate Swap	100.0267	100.0267	99.9995	99.9995	(0.027)	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
2015/09/23	IS05	17/12/2020			Interest Rate Swap	99.5649	99.5649	99.6022	99.6022	0.037	0.0000	0.0000	0
2015/09/23	IS10	17/12/2025			Interest Rate Swap	101.1107	101.1107	101.1605	101.1605	0.049	0.0000	0.0000	0
2015/09/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/09/23	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/09/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/09/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/09/23	JBAF	21/10/2015			Jibar Tradeable Future	6.3800	93.6200	6.3800	93.6200	0.000	0.0000	0.0000	0
2015/09/23	JBAF	18/11/2015			Jibar Tradeable Future	6.4700	93.5300	6.4700	93.5300	0.000	0.0000	0.0000	0
2015/09/23	JBAF	15/12/2015			Jibar Tradeable Future	6.5100	93.4900	6.5100	93.4900	0.000	0.0000	0.0000	0
2015/09/23	JBAF	20/01/2016			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2015/09/23	JBAF	17/02/2016			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	2,000
2015/09/23	JBAF	16/03/2016			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2015/09/23	JBAF	15/06/2016			Jibar Tradeable Future	7.0000	93.0000	7.0000	93.0000	0.000	0.0000	0.0000	0
2015/09/23	JBAF	21/09/2016			Jibar Tradeable Future	7.1900	92.8100	7.1900	92.8100	0.000	0.0000	0.0000	0
2015/09/23	JBAF	21/12/2016			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2015/09/23	JBAF	15/03/2017			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2015/09/23	JBAF	21/06/2017			Jibar Tradeable Future	7.7000	92.3000	7.7000	92.3000	0.000	0.0000	0.0000	0
2015/09/23	JBAF	20/09/2017			Jibar Tradeable Future	7.8300	92.1700	7.8300	92.1700	0.000	0.0000	0.0000	0
2015/09/23	R023	05/11/2015			Bond Future	8.2729	98.6771	8.3180	98.4383	0.545	0.0000	0.0000	14,033
2015/09/23	R023	05/11/2015	7.99	Put	Bond Future	1,952.3800	1.9524	2,117.5500	2.1175	8.460	0	0	0
2015/09/23	R023	05/11/2015	8.01	Put	Bond Future	1,875.1500	1.8751	2,036.6600	2.0367	8.613	0	0	0
2015/09/23	R023	05/11/2015	7.99	Call	Bond Future	436.3200	0.4363	362.7100	0.3627	(16.871)	0	0	0
2015/09/23	R023	05/11/2015	8.00	Put	Bond Future	1,913.5600	1.9136	2,076.9100	2.0769	8.536	0	0	0
2015/09/23	R023	05/11/2015	8.00	Call	Bond Future	451.5900	0.4516	376.1600	0.3762	(16.703)	0	0	0
2015/09/23	R023	05/11/2015	8.01	Call	Bond Future	467.2400	0.4672	389.9700	0.3900	(16.538)	0	0	0
2015/09/23	R023	04/02/2016	8.01	Put	Bond Future	2,679.0200	2.6790	2,816.6400	2.8166	5.137	0	0	0
2015/09/23	R023	04/02/2016			Bond Future	8.3465	100.3285	8.3939	100.0849	0.568	0.0000	0.0000	1,050
2015/09/23	R023	04/02/2016	8.00	Put	Bond Future	2,714.0100	2.7140	2,852.7000	2.8527	5.110	0	0	0
2015/09/23	R023	04/02/2016	8.01	Call	Bond Future	926.9400	0.9269	820.9200	0.8209	(11.438)	0	0	0
2015/09/23	R023	04/02/2016	7.99	Call	Bond Future	891.6200	0.8916	787.9400	0.7879	(11.628)	0	0	0
2015/09/23	R023	04/02/2016	8.00	Call	Bond Future	909.2700	0.9093	804.3200	0.8043	(11.542)	0	0	0
2015/09/23	R023	04/02/2016	7.99	Put	Bond Future	2,749.0600	2.7491	2,889.0200	2.8890	5.091	0	0	0
2015/09/23	R023	05/05/2016			Bond Future	8.3983	98.1799	8.4479	97.9321	0.591	0.0000	0.0000	0
2015/09/23	R023	05/05/2016	8.24	Put	Bond Future	2,619.6200	2.6196	2,725.1900	2.7252	4.030	0	0	0
2015/09/23	R023	05/05/2016	8.26	Put	Bond Future	2,564.4300	2.5644	2,668.1100	2.6681	4.043	0	0	0
2015/09/23	R023	05/05/2016	8.24	Call	Bond Future	1,824.0800	1.8241	1,681.8500	1.6819	(7.797)	0	0	0
2015/09/23	R023	05/05/2016	8.25	Put	Bond Future	2,591.9300	2.5919	2,696.5500	2.6965	4.036	0	0	0
2015/09/23	R023	05/05/2016	8.25	Call	Bond Future	1,846.8900	1.8469	1,703.7100	1.7037	(7.752)	0	0	0
2015/09/23	R023	05/05/2016	8.26	Call	Bond Future	1,869.8600	1.8699	1,725.7400	1.7257	(7.708)	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
2015/09/23	R186	05/11/2015	7.75	Put	Bond Future	5,509.0800	5.5091	5,859.7400	5.8597	6.365	0	0	0
2015/09/23	R186	05/11/2015	8.24	Call	Bond Future	980.5300	0.9805	815.7700	0.8158	(16.803)	0	0	0
2015/09/23	R186	05/11/2015	8.25	Put	Bond Future	2,288.4000	2.2884	2,512.8000	2.5128	9.806	0	0	8,650
2015/09/23	R186	05/11/2015	8.45	Call	Bond Future	1,722.3700	1.7224	1,489.0400	1.4890	(13.547)	0	0	200
2015/09/23	R186	05/11/2015	8.75	Call	Bond Future	3,221.0400	3.2210	2,906.8000	2.9068	(9.756)	0	0	0
2015/09/23	R186	05/11/2015	8.85	Put	Bond Future	443.6600	0.4437	502.0800	0.5021	13.168	0	0	2,283
2015/09/23	R186	05/11/2015			Bond Future	8.4118	118.9427	8.4619	118.5505	0.596	0.0000	0.0000	32,884
2015/09/23	R186	05/11/2015	8.00	Put	Bond Future	3,733.2300	3.7332	4,030.5400	4.0305	7.964	0	0	0
2015/09/23	R186	05/11/2015	9.00	Put	Bond Future	265.7700	0.2658	301.8900	0.3019	13.591	0	0	2,600
2015/09/23	R186	05/11/2015	8.22	Call	Bond Future	923.4500	0.9234	765.0700	0.7651	(17.151)	0	0	0
2015/09/23	R186	05/11/2015	8.24	Put	Bond Future	2,338.7200	2.3387	2,566.1700	2.5662	9.725	0	0	0
2015/09/23	R186	05/11/2015	8.35	Put	Bond Future	1,822.6300	1.8226	2,014.0500	2.0141	10.502	0	0	9,430
2015/09/23	R186	05/11/2015	8.26	Put	Bond Future	2,238.9000	2.2389	2,459.9300	2.4599	9.872	0	0	0
2015/09/23	R186	05/11/2015	8.50	Put	Bond Future	1,248.3600	1.2484	1,391.5600	1.3916	11.471	0	0	4,666
2015/09/23	R186	05/11/2015	8.55	Put	Bond Future	1,092.0200	1.0920	1,220.4900	1.2205	11.764	0	0	4,667
2015/09/23	R186	05/11/2015	7.73	Call	Bond Future	141.4200	0.1414	102.9200	0.1029	(27.224)	0	0	169
2015/09/23	R186	05/11/2015	7.86	Call	Bond Future	252.8800	0.2529	191.1500	0.1911	(24.411)	0	0	674
2015/09/23	R186	05/11/2015	8.35	Call	Bond Future	1,336.5200	1.3365	1,135.7300	1.1357	(15.023)	0	0	843
2015/09/23	R186	05/11/2015	8.00	Call	Bond Future	440.9100	0.4409	346.0100	0.3460	(21.524)	0	0	200
2015/09/23	R186	05/11/2015	8.45	Put	Bond Future	1,423.4100	1.4234	1,582.2900	1.5823	11.162	0	0	6,308
2015/09/23	R186	05/11/2015	8.75	Put	Bond Future	610.2600	0.6103	688.2300	0.6882	12.777	0	0	10,200
2015/09/23	R186	05/11/2015	8.85	Call	Bond Future	3,810.8400	3.8108	3,477.0500	3.4770	(8.759)	0	0	0
2015/09/23	R186	05/11/2015	9.00	Call	Bond Future	4,754.4900	4.7545	4,398.4000	4.3984	(7.490)	0	0	0
2015/09/23	R186	05/11/2015	7.73	Put	Bond Future	5,662.2800	5.6623	6,015.9900	6.0160	6.247	0	0	0
2015/09/23	R186	05/11/2015	7.75	Call	Bond Future	155.2400	0.1552	113.6900	0.1137	(26.765)	0	0	1,200
2015/09/23	R186	05/11/2015	7.86	Put	Bond Future	4,693.6900	4.6937	5,024.1700	5.0242	7.041	0	0	0
2015/09/23	R186	05/11/2015	8.25	Call	Bond Future	1,009.8600	1.0099	842.0500	0.8420	(16.617)	0	0	0
2015/09/23	R186	05/11/2015	8.22	Put	Bond Future	2,441.1600	2.4412	2,674.9900	2.6750	9.579	0	0	1,090
2015/09/23	R186	05/11/2015	8.26	Call	Bond Future	1,039.9400	1.0399	868.7600	0.8688	(16.461)	0	0	0
2015/09/23	R186	05/11/2015	8.50	Call	Bond Future	1,937.1200	1.9371	1,688.1100	1.6881	(12.855)	0	0	650
2015/09/23	R186	05/11/2015	8.55	Call	Bond Future	2,168.7700	2.1688	1,905.0300	1.9050	(12.161)	0	0	0
2015/09/23	R186	04/02/2016	7.50	Call	Bond Future	396.4400	0.3964	331.8400	0.3318	(16.295)	0	0	0
2015/09/23	R186	04/02/2016			Bond Future	8.4715	115.6355	8.5237	115.2357	0.616	0.0000	0.0000	5,365
2015/09/23	R186	04/02/2016	8.75	Call	Bond Future	3,829.6100	3.8296	3,597.1400	3.5971	(6.070)	0	0	0
2015/09/23	R186	04/02/2016	7.51	Call	Bond Future	406.2200	0.4062	340.7900	0.3408	(16.107)	0	0	0
2015/09/23	R186	04/02/2016	7.49	Call	Bond Future	386.8600	0.3869	323.4700	0.3235	(16.386)	0	0	0
2015/09/23	R186	04/02/2016	7.50	Put	Bond Future	8,200.3900	8.2004	8,535.5500	8.5355	4.087	0	0	0
2015/09/23	R186	04/02/2016	7.49	Put	Bond Future	8,274.8300	8.2748	8,611.2000	8.6112	4.065	0	0	0
2015/09/23	R186	04/02/2016	8.75	Put	Bond Future	1,717.9400	1.7179	1,885.2300	1.8852	9.738	0	0	6,700
2015/09/23	R186	04/02/2016	7.51	Put	Bond Future	8,126.2300	8.1262	8,460.5600	8.4606	4.114	0	0	0
2015/09/23	R186	05/05/2016			Bond Future	8.5190	117.6878	8.5731	117.2811	0.636	0.0000	0.0000	0
2015/09/23	R186	05/05/2016	8.34	Call	Bond Future	2,828.9800	2.8290	2,612.3100	2.6123	(7.659)	0	0	0
2015/09/23	R186	05/05/2016	8.35	Call	Bond Future	2,862.5900	2.8626	2,644.4400	2.6444	(7.621)	0	0	0
2015/09/23	R186	05/05/2016	8.33	Call	Bond Future	2,795.6200	2.7956	2,580.4100	2.5804	(7.698)	0	0	0
2015/09/23	R186	05/05/2016	8.35	Put	Bond Future	4,143.8700	4.1439	4,332.4000	4.3324	4.550	0	0	0
2015/09/23	R186	05/05/2016	7.56	Put	Bond Future	8,456.9100	8.4569	8,759.8600	8.7599	3.582	0	0	0
2015/09/23	R186	05/05/2016	8.34	Put	Bond Future	4,186.7100	4.1867	4,376.7200	4.3767	4.538	0	0	0
2015/09/23	R186	05/05/2016	7.56	Call	Bond Future	918.5600	0.9186	814.8300	0.8148	(11.293)	0	0	0

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2015/09/23	R186	05/05/2016	8.33	Put	Bond Future	4,229.8600	4.2299	4,421.3300	4.4213	4.527	0	0	0
2015/09/23	R186	04/08/2016	8.51	Put	Bond Future	4,226.8300	4.2268	4,429.3900	4.4294	4.792	0	0	0
2015/09/23	R186	04/08/2016			Bond Future	8.5656	114.5274	8.6222	114.1113	0.661	0.0000	0.0000	0
2015/09/23	R186	04/08/2016	8.50	Put	Bond Future	4,265.2200	4.2652	4,466.8900	4.4669	4.728	0	0	0
2015/09/23	R186	04/08/2016	8.51	Call	Bond Future	3,816.2300	3.8162	3,602.6400	3.6026	(5.597)	0	0	0
2015/09/23	R186	04/08/2016	8.49	Call	Bond Future	3,744.9600	3.7450	3,531.7100	3.5317	(5.694)	0	0	0
2015/09/23	R186	04/08/2016	8.50	Call	Bond Future	3,780.5000	3.7805	3,566.0200	3.5660	(5.673)	0	0	0
2015/09/23	R186	04/08/2016	8.49	Put	Bond Future	4,303.8600	4.3039	4,506.7600	4.5068	4.714	0	0	0
2015/09/23	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R197	05/11/2015			Bond Future	293.2635	293.2635	293.6653	293.6653	0.137	0.0000	0.0000	927
2015/09/23	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R197	05/11/2015	294.99	Put	Bond Future	1,726.4900	1.7265	1,324.6900	1.3247	(23.273)	0	0	0
2015/09/23	R197	05/11/2015	295.01	Put	Bond Future	1,746.4900	1.7465	1,344.6900	1.3447	(23.006)	0	0	0
2015/09/23	R197	05/11/2015	295.00	Put	Bond Future	1,736.4900	1.7365	1,334.6900	1.3347	(23.139)	0	0	0
2015/09/23	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R197	04/02/2016			Bond Future	291.8347	291.8347	292.2406	292.2406	0.139	0.0000	0.0000	0
2015/09/23	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R197	04/02/2016	296.99	Put	Bond Future	5,155.2900	5.1553	4,749.3800	4.7494	(7.874)	0	0	0
2015/09/23	R197	04/02/2016	297.01	Put	Bond Future	5,175.2900	5.1753	4,769.3800	4.7694	(7.843)	0	0	0
2015/09/23	R197	04/02/2016	297.00	Put	Bond Future	5,165.2900	5.1653	4,759.3800	4.7594	(7.858)	0	0	0
2015/09/23	R202	05/11/2015			Bond Future	238.5411	238.5411	239.2122	239.2122	0.281	0.0000	0.0000	53,286
2015/09/23	R202	05/11/2015	245.99	Put	Bond Future	7,448.9300	7.4489	6,777.7900	6.7778	(9.010)	0	0	0
2015/09/23	R202	05/11/2015	246.01	Put	Bond Future	7,468.9300	7.4689	6,797.7900	6.7978	(8.986)	0	0	0
2015/09/23	R202	05/11/2015	246.00	Put	Bond Future	7,458.9300	7.4589	6,787.7900	6.7878	(8.998)	0	0	0
2015/09/23	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R202	04/02/2016			Bond Future	239.1742	239.1742	239.8546	239.8546	0.284	0.0000	0.0000	0
2015/09/23	R202	04/02/2016	239.99	Put	Bond Future	815.8400	0.8158	135.4500	0.1354	(83.397)	0	0	0
2015/09/23	R202	04/02/2016	240.01	Put	Bond Future	835.8400	0.8358	155.4500	0.1554	(81.402)	0	0	0
2015/09/23	R202	04/02/2016	240.00	Put	Bond Future	825.8400	0.8258	145.4500	0.1454	(82.388)	0	0	0
2015/09/23	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R203	05/11/2015	5.99	Call	Bond Future	0.1700	0.0002	0.1000	0.0001	(41.176)	0	0	0
2015/09/23	R203	05/11/2015	6.00	Put	Bond Future	2,196.5300	2.1965	2,212.7700	2.2128	0.739	0	0	0
2015/09/23	R203	05/11/2015			Bond Future	7.2591	102.9373	7.2686	102.9209	0.131	0.0000	0.0000	15,930
2015/09/23	R203	05/11/2015	6.00	Call	Bond Future	0.1900	0.0002	0.1100	0.0001	(42.105)	0	0	0
2015/09/23	R203	05/11/2015	6.01	Call	Bond Future	0.2000	0.0002	0.1300	0.0001	(35.000)	0	0	0
2015/09/23	R203	05/11/2015	5.99	Put	Bond Future	2,214.2000	2.2142	2,230.4500	2.2304	0.734	0	0	0
2015/09/23	R203	05/11/2015	6.01	Put	Bond Future	2,178.8500	2.1788	2,195.1000	2.1951	0.746	0	0	0
2015/09/23	R203	04/02/2016	7.25	Put	Bond Future	388.8700	0.3889	390.3500	0.3903	0.381	0	0	0
2015/09/23	R203	04/02/2016	7.26	Put	Bond Future	380.5800	0.3806	381.6500	0.3816	0.281	0	0	0

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2015/09/23	R203	04/02/2016			Bond Future	7.3451	104.6600	7.3568	104.6425	0.159	0.0000	0.0000	0
2015/09/23	R203	04/02/2016	7.26	Call	Bond Future	253.2000	0.2532	236.7900	0.2368	(6.481)	0	0	0
2015/09/23	R203	04/02/2016	7.24	Call	Bond Future	240.1700	0.2402	224.1000	0.2241	(6.691)	0	0	0
2015/09/23	R203	04/02/2016	7.25	Call	Bond Future	246.5100	0.2465	230.5100	0.2305	(6.491)	0	0	0
2015/09/23	R203	04/02/2016	7.24	Put	Bond Future	397.5200	0.3975	398.9300	0.3989	0.355	0	0	0
2015/09/23	R203	05/05/2016	7.25	Put	Bond Future	570.1500	0.5702	569.2500	0.5692	(0.158)	0	0	0
2015/09/23	R203	05/05/2016			Bond Future	7.3717	102.3473	7.3855	102.3297	0.188	0.0000	0.0000	0
2015/09/23	R203	05/05/2016	7.26	Call	Bond Future	421.1700	0.4212	402.5700	0.4026	(4.416)	0	0	0
2015/09/23	R203	05/05/2016	7.24	Call	Bond Future	409.1200	0.4091	390.7000	0.3907	(4.502)	0	0	0
2015/09/23	R203	05/05/2016	7.25	Call	Bond Future	415.1200	0.4151	396.6100	0.3966	(4.459)	0	0	0
2015/09/23	R203	05/05/2016	7.24	Put	Bond Future	576.9100	0.5769	576.1000	0.5761	(0.140)	0	0	0
2015/09/23	R203	05/05/2016	7.26	Put	Bond Future	563.4500	0.5634	562.4600	0.5625	(0.176)	0	0	0
2015/09/23	R204	05/11/2015			Bond Future	7.6410	104.0687	7.6503	104.0432	0.122	0.0000	0.0000	24,021
2015/09/23	R204	05/11/2015	6.25	Call	Bond Future	0.1800	0.0002	0.1200	0.0001	(33.333)	0	0	0
2015/09/23	R204	05/11/2015	6.24	Put	Bond Future	3,933.6900	3.9337	3,959.2100	3.9592	0.649	0	0	0
2015/09/23	R204	05/11/2015	6.26	Put	Bond Future	3,876.2400	3.8762	3,901.7500	3.9018	0.658	0	0	0
2015/09/23	R204	05/11/2015	6.25	Put	Bond Future	3,904.9600	3.9050	3,930.4800	3.9305	0.654	0	0	0
2015/09/23	R204	05/11/2015	6.26	Call	Bond Future	0.2000	0.0002	0.1300	0.0001	(35.000)	0	0	0
2015/09/23	R204	05/11/2015	6.24	Call	Bond Future	0.1700	0.0002	0.1100	0.0001	(35.294)	0	0	0
2015/09/23	R204	04/02/2016	7.50	Call	Bond Future	425.9400	0.4259	409.0800	0.4091	(3.958)	0	0	0
2015/09/23	R204	04/02/2016			Bond Future	7.7244	101.7739	7.7350	101.7470	0.137	0.0000	0.0000	0
2015/09/23	R204	04/02/2016	7.51	Call	Bond Future	435.5600	0.4356	418.5000	0.4185	(3.917)	0	0	0
2015/09/23	R204	04/02/2016	7.49	Put	Bond Future	1,013.6700	1.0137	1,023.6700	1.0237	0.987	0	0	0
2015/09/23	R204	04/02/2016	7.51	Put	Bond Future	981.6500	0.9817	991.4900	0.9915	1.002	0	0	0
2015/09/23	R204	04/02/2016	7.49	Call	Bond Future	416.4600	0.4165	399.5600	0.3996	(4.058)	0	0	0
2015/09/23	R204	04/02/2016	7.50	Put	Bond Future	997.5900	0.9976	1,007.6300	1.0076	1.006	0	0	0
2015/09/23	R204	05/05/2016	7.75	Call	Bond Future	931.4100	0.9314	909.4400	0.9094	(2.359)	0	0	0
2015/09/23	R204	05/05/2016			Bond Future	7.7800	103.5800	7.7916	103.5528	0.150	0.0000	0.0000	0
2015/09/23	R204	05/05/2016	7.76	Call	Bond Future	943.4100	0.9434	921.3300	0.9213	(2.340)	0	0	0
2015/09/23	R204	05/05/2016	7.74	Put	Bond Future	1,013.2300	1.0132	1,018.5600	1.0186	0.526	0	0	0
2015/09/23	R204	05/05/2016	7.76	Put	Bond Future	990.0900	0.9901	995.2000	0.9952	0.516	0	0	0
2015/09/23	R204	05/05/2016	7.74	Call	Bond Future	919.8200	0.9198	897.9600	0.8980	(2.377)	0	0	0
2015/09/23	R204	05/05/2016	7.75	Put	Bond Future	1,001.4500	1.0014	1,006.6700	1.0067	0.521	0	0	0
2015/09/23	R207	05/11/2015	7.76	Call	Bond Future	389.4500	0.3895	343.7900	0.3438	(11.724)	0	0	0
2015/09/23	R207	05/11/2015			Bond Future	7.9230	99.9533	7.9478	99.8678	0.313	0.0000	0.0000	43,931
2015/09/23	R207	05/11/2015	7.74	Call	Bond Future	364.6200	0.3646	320.6500	0.3206	(12.059)	0	0	0
2015/09/23	R207	05/11/2015	7.50	Call	Bond Future	146.8100	0.1468	123.0600	0.1231	(16.177)	0	0	19
2015/09/23	R207	05/11/2015	7.75	Call	Bond Future	376.9000	0.3769	332.0800	0.3321	(11.892)	0	0	0
2015/09/23	R207	05/11/2015	7.43	Call	Bond Future	108.0100	0.1080	88.9300	0.0889	(17.665)	0	0	53
2015/09/23	R207	05/11/2015	7.74	Put	Bond Future	998.6300	0.9986	1,040.1400	1.0401	4.157	0	0	0
2015/09/23	R207	05/11/2015	7.43	Put	Bond Future	1,827.6000	1.8276	1,894.0000	1.8940	3.633	0	0	0
2015/09/23	R207	05/11/2015	7.76	Put	Bond Future	953.9200	0.9539	993.7400	0.9937	4.174	0	0	0
2015/09/23	R207	05/11/2015	7.50	Put	Bond Future	1,620.0000	1.6200	1,681.7300	1.6817	3.810	0	0	0
2015/09/23	R207	05/11/2015	7.75	Put	Bond Future	976.1300	0.9761	1,016.7900	1.0168	4.165	0	0	0
2015/09/23	R207	04/02/2016	7.49	Put	Bond Future	2,036.1900	2.0362	2,088.0100	2.0880	2.545	0	0	0
2015/09/23	R207	04/02/2016	7.27	Put	Bond Future	2,626.0700	2.6261	2,689.2800	2.6893	2.407	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	
2015/09/23	R207	04/02/2016			Bond Future		8.0053	97.9845	8.0322	97.8967	0.336	0.0000	0.0000	0
2015/09/23	R207	04/02/2016	7.51	Put	Bond Future	1,986.1900		1.9862	2,036.9100	2.0369	2.554	0	0	0
2015/09/23	R207	04/02/2016	7.27	Call	Bond Future	187.6000		0.1876	163.0200	0.1630	(13.102)	0	0	43
2015/09/23	R207	04/02/2016	7.50	Call	Bond Future	343.2900		0.3433	306.7800	0.3068	(10.635)	0	0	19
2015/09/23	R207	04/02/2016	7.51	Call	Bond Future	351.7200		0.3517	314.6500	0.3146	(10.540)	0	0	0
2015/09/23	R207	04/02/2016	7.49	Call	Bond Future	335.0200		0.3350	299.0500	0.2991	(10.737)	0	0	0
2015/09/23	R207	04/02/2016	7.50	Put	Bond Future	2,011.1000		2.0111	2,062.3800	2.0624	2.550	0	0	0
2015/09/23	R207	05/05/2016	7.86	Put	Bond Future	1,662.5500		1.6625	1,703.9200	1.7039	2.488	0	0	0
2015/09/23	R207	05/05/2016			Bond Future	8.0709		99.7237	8.0998	99.6345	0.359	0.0000	0.0000	0
2015/09/23	R207	05/05/2016	7.85	Put	Bond Future	1,680.1900		1.6802	1,721.9100	1.7219	2.483	0	0	0
2015/09/23	R207	05/05/2016	7.56	Put	Bond Future	2,245.1800		2.2452	2,298.4100	2.2984	2.371	0	0	0
2015/09/23	R207	05/05/2016	7.84	Put	Bond Future	1,697.9500		1.6979	1,740.0300	1.7400	2.478	0	0	0
2015/09/23	R207	05/05/2016	7.56	Call	Bond Future	654.1900		0.6542	618.2400	0.6182	(5.495)	0	0	43
2015/09/23	R207	05/05/2016	7.85	Call	Bond Future	996.1400		0.9961	948.6800	0.9487	(4.764)	0	0	0
2015/09/23	R207	05/05/2016	7.86	Call	Bond Future	1,009.5900		1.0096	961.7800	0.9618	(4.736)	0	0	0
2015/09/23	R207	05/05/2016	7.84	Call	Bond Future	982.7900		0.9828	935.6900	0.9357	(4.792)	0	0	0
2015/09/23	R207	04/08/2016			Bond Future	8.1372		97.8942	8.1692	97.8016	0.393	0.0000	0.0000	0
2015/09/23	R207	04/08/2016	7.99	Put	Bond Future	1,707.1700		1.7072	1,729.9300	1.7299	1.333	0	0	0
2015/09/23	R207	04/08/2016	8.01	Put	Bond Future	1,676.6100		1.6766	1,698.7400	1.6987	1.320	0	0	0
2015/09/23	R207	04/08/2016	8.00	Put	Bond Future	1,691.8500		1.6919	1,714.2900	1.7143	1.326	0	0	0
2015/09/23	R207	04/08/2016	8.01	Call	Bond Future	1,307.4500		1.3075	1,236.9700	1.2370	(5.391)	0	0	0
2015/09/23	R207	04/08/2016	7.99	Call	Bond Future	1,279.8300		1.2798	1,209.9800	1.2100	(5.458)	0	0	0
2015/09/23	R207	04/08/2016	8.00	Call	Bond Future	1,293.6000		1.2936	1,223.4300	1.2234	(5.424)	0	0	0
2015/09/23	R208	05/11/2015			Bond Future	8.0639		95.0933	8.0988	94.9482	0.434	0.0000	0.0000	40,314
2015/09/23	R208	05/11/2015	7.74	Put	Bond Future	1,629.3900		1.6294	1,732.5200	1.7325	6.329	0	0	0
2015/09/23	R208	05/11/2015	8.48	Call	Bond Future	1,918.1600		1.9182	1,798.3000	1.7983	(6.249)	0	0	0
2015/09/23	R208	05/11/2015	7.75	Call	Bond Future	283.0600		0.2831	239.9200	0.2399	(15.241)	0	0	0
2015/09/23	R208	05/11/2015	7.76	Call	Bond Future	293.7300		0.2937	249.4500	0.2495	(15.075)	0	0	0
2015/09/23	R208	05/11/2015	7.74	Call	Bond Future	272.6800		0.2727	230.6700	0.2307	(15.406)	0	0	0
2015/09/23	R208	05/11/2015	8.48	Put	Bond Future	208.9700		0.2090	234.2500	0.2343	12.097	0	0	2,200
2015/09/23	R208	05/11/2015	7.76	Put	Bond Future	1,565.9800		1.5660	1,666.8400	1.6668	6.441	0	0	0
2015/09/23	R208	05/11/2015	7.75	Put	Bond Future	1,597.5300		1.5975	1,699.5300	1.6995	6.385	0	0	0
2015/09/23	R208	04/02/2016			Bond Future	8.1380		96.6847	8.1752	96.5364	0.458	0.0000	0.0000	0
2015/09/23	R208	04/02/2016	7.74	Put	Bond Future	2,173.4200		2.1734	2,270.3400	2.2703	4.459	0	0	0
2015/09/23	R208	04/02/2016	7.76	Put	Bond Future	2,117.0600		2.1171	2,212.4600	2.2125	4.506	0	0	0
2015/09/23	R208	04/02/2016	7.75	Put	Bond Future	2,145.1400		2.1451	2,241.2900	2.2413	4.482	0	0	0
2015/09/23	R208	04/02/2016	7.76	Call	Bond Future	594.7600		0.5948	541.7700	0.5418	(8.909)	0	0	0
2015/09/23	R208	04/02/2016	7.74	Call	Bond Future	569.7500		0.5698	518.2800	0.5183	(9.034)	0	0	0
2015/09/23	R208	04/02/2016	7.75	Call	Bond Future	582.1700		0.5822	529.9300	0.5299	(8.973)	0	0	0
2015/09/23	R208	05/05/2016	7.99	Call	Bond Future	1,276.3900		1.2764	1,185.4500	1.1855	(7.125)	0	0	0
2015/09/23	R208	05/05/2016	8.00	Put	Bond Future	2,042.3000		2.0423	2,101.6000	2.1016	2.904	0	0	0
2015/09/23	R208	05/05/2016			Bond Future	8.1949		94.9988	8.2344	94.8480	0.482	0.0000	0.0000	0
2015/09/23	R208	05/05/2016	8.00	Call	Bond Future	1,293.1000		1.2931	1,201.5500	1.2016	(7.080)	0	0	0
2015/09/23	R208	05/05/2016	8.01	Call	Bond Future	1,309.9500		1.3100	1,217.7900	1.2178	(7.035)	0	0	0
2015/09/23	R208	05/05/2016	7.99	Put	Bond Future	2,064.2200		2.0642	2,124.1300	2.1241	2.902	0	0	0
2015/09/23	R208	05/05/2016	8.01	Put	Bond Future	2,020.5300		2.0205	2,079.2200	2.0792	2.905	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
2015/09/23	R209	05/11/2015	7.99	Put	Bond Future	7,762.3200	7.7623	8,158.6200	8.1586	5.105	0	0	0
2015/09/23	R209	05/11/2015	9.25	Call	Bond Future	2,940.8400	2.9408	2,630.9400	2.6309	(10.538)	0	0	0
2015/09/23	R209	05/11/2015			Bond Future	8.9473	75.6025	9.0024	75.1921	0.615	0.0000	0.0000	24,850
2015/09/23	R209	05/11/2015	8.01	Put	Bond Future	7,594.0600	7.5941	7,988.9900	7.9890	5.201	0	0	0
2015/09/23	R209	05/11/2015	9.16	Put	Bond Future	929.7000	0.9297	1,052.6900	1.0527	13.229	0	0	0
2015/09/23	R209	05/11/2015	7.99	Call	Bond Future	43.8700	0.0439	29.8100	0.0298	(32.049)	0	0	0
2015/09/23	R209	05/11/2015	8.00	Put	Bond Future	7,678.0200	7.6780	8,073.6500	8.0737	5.153	0	0	0
2015/09/23	R209	05/11/2015	9.25	Put	Bond Future	726.2800	0.7263	826.7400	0.8267	13.832	0	0	900
2015/09/23	R209	05/11/2015	8.50	Put	Bond Future	3,894.5200	3.8945	4,213.1000	4.2131	8.180	0	0	0
2015/09/23	R209	05/11/2015	9.00	Put	Bond Future	1,397.6800	1.3977	1,566.5800	1.5666	12.084	0	0	500
2015/09/23	R209	05/11/2015	8.00	Call	Bond Future	46.2400	0.0462	31.5100	0.0315	(31.856)	0	0	0
2015/09/23	R209	05/11/2015	8.01	Call	Bond Future	48.8100	0.0488	33.3800	0.0334	(31.612)	0	0	0
2015/09/23	R209	05/11/2015	9.16	Call	Bond Future	2,496.3700	2.4964	2,209.0000	2.2090	(11.512)	0	0	0
2015/09/23	R209	05/11/2015	8.50	Call	Bond Future	429.2400	0.4292	337.4600	0.3375	(21.382)	0	0	900
2015/09/23	R209	05/11/2015	9.00	Call	Bond Future	1,790.5200	1.7905	1,549.0600	1.5491	(13.485)	0	0	0
2015/09/23	R209	04/02/2016	8.74	Call	Bond Future	1,878.2800	1.8783	1,715.1400	1.7151	(8.686)	0	0	0
2015/09/23	R209	04/02/2016	8.75	Put	Bond Future	3,801.3800	3.8014	4,054.3000	4.0543	6.653	0	0	0
2015/09/23	R209	04/02/2016			Bond Future	9.0009	76.8677	9.0575	76.4498	0.629	0.0000	0.0000	400
2015/09/23	R209	04/02/2016	8.75	Call	Bond Future	1,907.8900	1.9079	1,742.9600	1.7430	(8.645)	0	0	0
2015/09/23	R209	04/02/2016	8.76	Call	Bond Future	1,937.7800	1.9378	1,771.0600	1.7711	(8.604)	0	0	0
2015/09/23	R209	04/02/2016	9.52	Put	Bond Future	1,284.6000	1.2846	1,430.6100	1.4306	11.366	0	0	2,200
2015/09/23	R209	04/02/2016	8.74	Put	Bond Future	3,848.7500	3.8488	4,103.4600	4.1035	6.618	0	0	0
2015/09/23	R209	04/02/2016	8.76	Put	Bond Future	3,754.4000	3.7544	4,005.5300	4.0055	6.689	0	0	0
2015/09/23	R209	04/02/2016	9.52	Call	Bond Future	4,983.6800	4.9837	4,711.8400	4.7118	(5.455)	0	0	0
2015/09/23	R209	05/05/2016			Bond Future	9.0459	75.0823	9.1041	74.6571	0.643	0.0000	0.0000	0
2015/09/23	R209	05/05/2016	9.00	Call	Bond Future	3,382.1400	3.3821	3,176.2500	3.1763	(6.088)	0	0	0
2015/09/23	R209	05/05/2016	8.99	Put	Bond Future	3,758.6100	3.7586	3,979.3000	3.9793	5.872	0	0	0
2015/09/23	R209	05/05/2016	9.01	Put	Bond Future	3,681.3800	3.6814	3,900.6500	3.9006	5.956	0	0	0
2015/09/23	R209	05/05/2016	9.00	Put	Bond Future	3,719.8500	3.7199	3,939.1200	3.9391	5.895	0	0	0
2015/09/23	R209	05/05/2016	9.01	Call	Bond Future	3,417.4900	3.4175	3,211.6000	3.2116	(6.025)	0	0	0
2015/09/23	R209	05/05/2016	8.99	Call	Bond Future	3,346.9700	3.3470	3,142.5000	3.1425	(6.109)	0	0	0
2015/09/23	R210	05/11/2015			Bond Future	178.6763	178.6763	179.0640	179.0640	0.217	0.0000	0.0000	2,298
2015/09/23	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R210	05/11/2015	181.99	Put	Bond Future	3,313.7000	3.3137	2,925.9500	2.9260	(11.701)	0	0	0
2015/09/23	R210	05/11/2015	182.01	Put	Bond Future	3,333.7000	3.3337	2,945.9500	2.9460	(11.631)	0	0	0
2015/09/23	R210	05/11/2015	182.00	Put	Bond Future	3,323.7000	3.3237	2,935.9500	2.9360	(11.666)	0	0	0
2015/09/23	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R210	04/02/2016	184.99	Put	Bond Future	3,308.8300	3.3088	2,915.9600	2.9160	(11.873)	0	0	0
2015/09/23	R210	04/02/2016			Bond Future	181.6812	181.6812	182.0740	182.0740	0.216	0.0000	0.0000	0
2015/09/23	R210	04/02/2016	185.01	Put	Bond Future	3,328.8300	3.3288	2,935.9600	2.9360	(11.802)	0	0	0
2015/09/23	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R210	04/02/2016	185.00	Put	Bond Future	3,318.8300	3.3188	2,925.9600	2.9260	(11.838)	0	0	0
2015/09/23	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/09/23	R211	05/11/2015			Bond Future	135.8480	135.8480	135.8477	135.8477	0.000	0.0000	0.0000	0
2015/09/23	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R211	05/11/2015	134.99	Call	Bond Future	858.0000	0.8580	857.7100	0.8577	(0.034)	0	0	0
2015/09/23	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R211	05/11/2015	135.00	Call	Bond Future	848.0000	0.8480	847.7100	0.8477	(0.034)	0	0	0
2015/09/23	R211	05/11/2015	135.01	Call	Bond Future	838.0000	0.8380	837.7100	0.8377	(0.035)	0	0	0
2015/09/23	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R211	04/02/2016			Bond Future	136.4346	136.4346	136.4331	136.4331	(0.001)	0.0000	0.0000	1,120
2015/09/23	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R211	04/02/2016	138.99	Put	Bond Future	2,555.4000	2.5554	2,556.8700	2.5569	0.058	0	0	0
2015/09/23	R211	04/02/2016	139.01	Put	Bond Future	2,575.4000	2.5754	2,576.8700	2.5769	0.057	0	0	0
2015/09/23	R211	04/02/2016	139.00	Put	Bond Future	2,565.4000	2.5654	2,566.8700	2.5669	0.057	0	0	0
2015/09/23	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R212	05/11/2015			Bond Future	141.0965	141.0965	141.0988	141.0988	0.002	0.0000	0.0000	928
2015/09/23	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R212	05/11/2015	145.99	Put	Bond Future	4,893.5500	4.8936	4,891.2200	4.8912	(0.048)	0	0	0
2015/09/23	R212	05/11/2015	146.01	Put	Bond Future	4,913.5500	4.9136	4,911.2200	4.9112	(0.047)	0	0	0
2015/09/23	R212	05/11/2015	146.00	Put	Bond Future	4,903.5500	4.9036	4,901.2200	4.9012	(0.048)	0	0	0
2015/09/23	R212	04/02/2016			Bond Future	141.6056	141.6056	141.6067	141.6067	0.001	0.0000	0.0000	0
2015/09/23	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R212	04/02/2016	145.99	Put	Bond Future	4,384.4300	4.3844	4,383.2600	4.3833	(0.027)	0	0	0
2015/09/23	R212	04/02/2016	146.01	Put	Bond Future	4,404.4300	4.4044	4,403.2600	4.4033	(0.027)	0	0	0
2015/09/23	R212	04/02/2016	146.00	Put	Bond Future	4,394.4300	4.3944	4,393.2600	4.3933	(0.027)	0	0	0
2015/09/23	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R213	05/11/2015	7.76	Call	Bond Future	21.4500	0.0215	13.9800	0.0140	(34.825)	0	0	0
2015/09/23	R213	05/11/2015			Bond Future	8.8414	86.0693	8.8913	85.7014	0.565	0.0000	0.0000	21,426
2015/09/23	R213	05/11/2015	7.74	Call	Bond Future	19.1200	0.0191	12.3400	0.0123	(35.460)	0	0	0
2015/09/23	R213	05/11/2015	7.75	Call	Bond Future	20.2600	0.0203	13.1200	0.0131	(35.242)	0	0	0
2015/09/23	R213	05/11/2015	7.74	Put	Bond Future	8,736.8100	8.7368	9,098.0000	9.0980	4.134	0	0	0
2015/09/23	R213	05/11/2015	7.76	Put	Bond Future	8,569.9100	8.5699	8,930.4100	8.9304	4.207	0	0	0
2015/09/23	R213	05/11/2015	7.75	Put	Bond Future	8,653.2800	8.6533	9,014.1100	9.0141	4.170	0	0	0
2015/09/23	R213	04/02/2016			Bond Future	8.9032	87.5098	8.9548	87.1350	0.580	0.0000	0.0000	450
2015/09/23	R213	04/02/2016	8.75	Call	Bond Future	2,140.7800	2.1408	1,952.9300	1.9529	(8.775)	0	0	0
2015/09/23	R213	04/02/2016	8.74	Put	Bond Future	3,309.4500	3.3094	3,498.0700	3.4981	5.699	0	0	0
2015/09/23	R213	04/02/2016	8.76	Put	Bond Future	3,224.8100	3.2248	3,410.0400	3.4100	5.744	0	0	0
2015/09/23	R213	04/02/2016	8.75	Put	Bond Future	3,266.9400	3.2669	3,453.8700	3.4539	5.722	0	0	0
2015/09/23	R213	04/02/2016	8.76	Call	Bond Future	2,172.8000	2.1728	1,983.2500	1.9832	(8.724)	0	0	0
2015/09/23	R213	04/02/2016	8.74	Call	Bond Future	2,109.0500	2.1091	1,922.8900	1.9229	(8.827)	0	0	0
2015/09/23	R213	05/05/2016	8.76	Put	Bond Future	4,213.2500	4.2132	4,389.8400	4.3898	4.191	0	0	0
2015/09/23	R213	05/05/2016	8.74	Put	Bond Future	4,297.5300	4.2975	4,476.7700	4.4768	4.171	0	0	0
2015/09/23	R213	05/05/2016			Bond Future	8.9503	85.5140	9.0035	85.1326	0.594	0.0000	0.0000	0
2015/09/23	R213	05/05/2016	8.75	Put	Bond Future	4,255.2400	4.2552	4,433.1600	4.4332	4.181	0	0	0
2015/09/23	R213	05/05/2016	8.74	Call	Bond Future	2,765.1800	2.7652	2,563.0300	2.5630	(7.311)	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
2015/09/23	R213	05/05/2016	8.75	Call	Bond Future	2,796.6400	2.7966	2,593.1700	2.5932	(7.276)	0	0	0
2015/09/23	R213	05/05/2016	8.76	Call	Bond Future	2,828.3100	2.8283	2,623.5100	2.6235	(7.241)	0	0	0
2015/09/23	R214	05/11/2015			Bond Future	8.9827	76.6110	9.0377	76.1777	0.613	0.0000	0.0000	11,693
2015/09/23	R214	05/11/2015	7.99	Put	Bond Future	8,606.6000	8.6066	9,027.6700	9.0277	4.892	0	0	0
2015/09/23	R214	05/11/2015	8.00	Put	Bond Future	8,514.7400	8.5147	8,935.2000	8.9352	4.938	0	0	0
2015/09/23	R214	05/11/2015	8.01	Put	Bond Future	8,423.2300	8.4232	8,843.0500	8.8430	4.984	0	0	0
2015/09/23	R214	05/11/2015	7.99	Call	Bond Future	37.7500	0.0377	25.5000	0.0255	(32.450)	0	0	0
2015/09/23	R214	05/11/2015	8.00	Call	Bond Future	39.8700	0.0399	27.0100	0.0270	(32.255)	0	0	0
2015/09/23	R214	05/11/2015	8.01	Call	Bond Future	42.1700	0.0422	28.6700	0.0287	(32.013)	0	0	0
2015/09/23	R214	04/02/2016			Bond Future	9.0372	77.8932	9.0939	77.4519	0.627	0.0000	0.0000	4,620
2015/09/23	R214	04/02/2016	7.99	Put	Bond Future	9,408.8000	9.4088	9,787.9400	9.7879	4.030	0	0	0
2015/09/23	R214	04/02/2016	8.00	Call	Bond Future	438.1300	0.4381	374.7600	0.3748	(14.464)	0	0	0
2015/09/23	R214	04/02/2016	8.01	Call	Bond Future	448.5200	0.4485	383.9600	0.3840	(14.394)	0	0	0
2015/09/23	R214	04/02/2016	7.99	Call	Bond Future	427.9200	0.4279	365.7400	0.3657	(14.531)	0	0	0
2015/09/23	R214	04/02/2016	8.01	Put	Bond Future	9,242.0700	9.2421	9,618.8300	9.6188	4.077	0	0	0
2015/09/23	R214	04/02/2016	8.00	Put	Bond Future	9,325.2600	9.3253	9,703.2100	9.7032	4.053	0	0	0
2015/09/23	R214	05/05/2016	9.01	Call	Bond Future	3,507.4600	3.5075	3,296.2600	3.2963	(6.021)	0	0	0
2015/09/23	R214	05/05/2016			Bond Future	9.0791	75.9803	9.1373	75.5313	0.640	0.0000	0.0000	0
2015/09/23	R214	05/05/2016	8.99	Call	Bond Future	3,434.3900	3.4344	3,224.5200	3.2245	(6.111)	0	0	0
2015/09/23	R214	05/05/2016	9.00	Call	Bond Future	3,470.8300	3.4708	3,259.4700	3.2595	(6.090)	0	0	0
2015/09/23	R214	05/05/2016	8.99	Put	Bond Future	4,131.3400	4.1313	4,370.4700	4.3705	5.788	0	0	0
2015/09/23	R214	05/05/2016	9.01	Put	Bond Future	4,047.1100	4.0471	4,284.9100	4.2849	5.876	0	0	0
2015/09/23	R214	05/05/2016	9.00	Put	Bond Future	4,089.0600	4.0891	4,326.7000	4.3267	5.812	0	0	0
2015/09/23	R248	05/11/2015	8.01	Put	Bond Future	11,414.2200	11.4142	11,971.5200	11.9715	4.883	0	0	0
2015/09/23	R248	05/11/2015			Bond Future	9.0282	98.7892	9.0833	98.2319	0.610	0.0000	0.0000	48,482
2015/09/23	R248	05/11/2015	8.00	Put	Bond Future	11,537.6800	11.5377	12,094.9800	12.0950	4.830	0	0	0
2015/09/23	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R248	05/11/2015	7.99	Put	Bond Future	11,661.3900	11.6614	12,218.6900	12.2187	4.779	0	0	0
2015/09/23	R248	04/02/2016	8.99	Put	Bond Future	953.8800	0.9539	1,521.2500	1.5213	59.480	0	0	0
2015/09/23	R248	04/02/2016			Bond Future	9.0840	100.4425	9.1408	99.8751	0.624	0.0000	0.0000	3,750
2015/09/23	R248	04/02/2016	9.00	Put	Bond Future	851.6700	0.8517	1,419.0400	1.4190	66.619	0	0	0
2015/09/23	R248	04/02/2016	9.01	Put	Bond Future	749.6500	0.7497	1,317.0200	1.3170	75.685	0	0	0
2015/09/23	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R248	05/05/2016			Bond Future	9.1272	97.7891	9.1854	97.2118	0.638	0.0000	0.0000	0
2015/09/23	R248	05/05/2016	8.99	Put	Bond Future	1,383.9700	1.3840	1,961.2700	1.9613	41.713	0	0	0
2015/09/23	R248	05/05/2016	9.01	Put	Bond Future	1,179.9800	1.1800	1,757.2800	1.7573	48.925	0	0	0
2015/09/23	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R248	05/05/2016	9.00	Put	Bond Future	1,281.8800	1.2819	1,859.1800	1.8592	45.035	0	0	0
2015/09/23	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/23	R248	05/05/2016	9.01	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
Total											528538	