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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/09/2015 TO 29/09/2015

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
2015/09/29	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	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
2015/09/29	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	2025	05/11/2015	123.01	Put	Bond Future	717.8300	0.7178	1,105.6800	1.1057	54.031	0	0	0
2015/09/29	2025	05/11/2015			Bond Future	122.2922	122.2922	121.9043	121.9043	(0.317)	0.0000	0.0000	612
2015/09/29	2025	05/11/2015	123.00	Put	Bond Future	707.8300	0.7078	1,095.6800	1.0957	54.794	0	0	0
2015/09/29	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2025	05/11/2015	122.99	Put	Bond Future	697.8300	0.6978	1,085.6800	1.0857	55.579	0	0	0
2015/09/29	2025	04/02/2016	126.01	Put	Bond Future	2,890.2500	2.8902	3,285.5300	3.2855	13.676	0	0	0
2015/09/29	2025	04/02/2016			Bond Future	123.1198	123.1198	122.7245	122.7245	(0.321)	0.0000	0.0000	0
2015/09/29	2025	04/02/2016	126.00	Put	Bond Future	2,880.2500	2.8802	3,275.5300	3.2755	13.724	0	0	0
2015/09/29	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2025	04/02/2016	125.99	Put	Bond Future	2,870.2500	2.8702	3,265.5300	3.2655	13.772	0	0	0
2015/09/29	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2030	05/11/2015			Bond Future	8.9713	94.4761	9.0213	94.1022	0.556	0.0000	0.0000	9,973
2015/09/29	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2030	05/11/2015	8.49	Put	Bond Future	3,718.0800	3.7181	4,092.0100	4.0920	10.057	0	0	0
2015/09/29	2030	05/11/2015	8.51	Put	Bond Future	3,559.4500	3.5594	3,933.3800	3.9334	10.505	0	0	0
2015/09/29	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2030	05/11/2015	8.50	Put	Bond Future	3,638.7200	3.6387	4,012.6500	4.0126	10.276	0	0	0
2015/09/29	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2030	04/02/2016			Bond Future	9.0382	92.0463	9.0899	91.6653	0.572	0.0000	0.0000	400
2015/09/29	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2030	04/02/2016	8.74	Put	Bond Future	2,242.3600	2.2424	2,623.3200	2.6233	16.989	0	0	0
2015/09/29	2030	04/02/2016	8.76	Put	Bond Future	2,089.5800	2.0896	2,470.5400	2.4705	18.231	0	0	0
2015/09/29	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2030	04/02/2016	8.75	Put	Bond Future	2,165.9200	2.1659	2,546.8800	2.5469	17.589	0	0	0
2015/09/29	2032	05/11/2015			Bond Future	9.0457	94.1755	9.0905	93.8159	0.496	0.0000	0.0000	2,849
2015/09/29	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2032	05/11/2015	7.99	Put	Bond Future	9,087.5100	9.0875	9,447.1100	9.4471	3.957	0	0	0
2015/09/29	2032	05/11/2015	8.01	Put	Bond Future	8,903.6700	8.9037	9,263.2700	9.2633	4.039	0	0	0
2015/09/29	2032	05/11/2015	8.00	Put	Bond Future	8,995.5300	8.9955	9,355.1300	9.3551	3.998	0	0	0
2015/09/29	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2032	04/02/2016			Bond Future	9.1114	95.7473	9.1577	95.3808	0.509	0.0000	0.0000	0
2015/09/29	2032	04/02/2016	8.69	Put	Bond Future	3,430.0600	3.4301	3,796.4900	3.7965	10.683	0	0	0
2015/09/29	2032	04/02/2016	8.71	Put	Bond Future	3,263.1200	3.2631	3,629.5500	3.6295	11.229	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
2015/09/29	2032	04/02/2016	8.70	Put	Bond Future	3,346.5400	3.3465	3,712.9700	3.7130	10.950	0	0	0
2015/09/29	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2032	05/05/2016			Bond Future	9.1672	93.2887	9.2151	92.9153	0.522	0.0000	0.0000	0
2015/09/29	2032	05/05/2016	8.99	Put	Bond Future	1,401.2500	1.4013	1,774.6600	1.7747	26.648	0	0	0
2015/09/29	2032	05/05/2016	9.01	Put	Bond Future	1,241.5500	1.2416	1,614.9600	1.6150	30.076	0	0	0
2015/09/29	2032	05/05/2016	9.01	Put	Bond Future	1,321.3500	1.3213	1,694.7600	1.6948	28.260	0	0	0
2015/09/29	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2033	05/11/2015	102.41	Put	Bond Future	0.0000	0.0000	397.5700	0.3976	100.000	0	0	0
2015/09/29	2033	05/11/2015			Bond Future	102.5956	102.5956	102.0124	102.0124	(0.568)	0.0000	0.0000	100
2015/09/29	2033	05/11/2015	102.40	Put	Bond Future	0.0000	0.0000	387.5700	0.3876	100.000	0	0	0
2015/09/29	2033	05/11/2015	102.39	Put	Bond Future	0.0000	0.0000	377.5700	0.3776	100.000	0	0	0
2015/09/29	2033	05/11/2015	102.40	Call	Bond Future	195.5900	0.1956	0.0000	0.0000	(100.000)	0	0	0
2015/09/29	2033	05/11/2015	102.41	Call	Bond Future	185.5900	0.1856	0.0000	0.0000	(100.000)	0	0	0
2015/09/29	2033	05/11/2015	102.39	Call	Bond Future	205.5900	0.2056	0.0000	0.0000	(100.000)	0	0	0
2015/09/29	2033	04/02/2016	102.40	Call	Bond Future	1,916.1100	1.9161	1,322.4500	1.3225	(30.983)	0	0	0
2015/09/29	2033	04/02/2016			Bond Future	104.3161	104.3161	103.7225	103.7225	(0.569)	0.0000	0.0000	0
2015/09/29	2033	04/02/2016	102.41	Call	Bond Future	1,906.1100	1.9061	1,312.4500	1.3125	(31.145)	0	0	0
2015/09/29	2033	04/02/2016	102.39	Call	Bond Future	1,926.1100	1.9261	1,332.4500	1.3325	(30.822)	0	0	0
2015/09/29	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2033	05/05/2016			Bond Future	105.1850	105.1850	104.5798	104.5798	(0.575)	0.0000	0.0000	0
2015/09/29	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2033	05/05/2016	102.40	Call	Bond Future	2,785.0200	2.7850	2,179.8300	2.1798	(21.730)	0	0	0
2015/09/29	2033	05/05/2016	102.41	Call	Bond Future	2,775.0200	2.7750	2,169.8300	2.1698	(21.808)	0	0	0
2015/09/29	2033	05/05/2016	102.39	Call	Bond Future	2,795.0200	2.7950	2,189.8300	2.1898	(21.652)	0	0	0
2015/09/29	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2037	05/11/2015	7.99	Put	Bond Future	11,476.3400	11.4763	11,870.2400	11.8702	3.432	0	0	0
2015/09/29	2037	05/11/2015	8.01	Put	Bond Future	11,265.7500	11.2658	11,659.6500	11.6596	3.496	0	0	0
2015/09/29	2037	05/11/2015			Bond Future	9.1795	96.0317	9.2244	95.6378	0.489	0.0000	0.0000	49,825
2015/09/29	2037	05/11/2015	8.00	Put	Bond Future	11,370.9600	11.3710	11,764.8600	11.7649	3.464	0	0	0
2015/09/29	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2037	04/02/2016	8.75	Put	Bond Future	4,445.4600	4.4455	4,846.6800	4.8467	9.025	0	0	0
2015/09/29	2037	04/02/2016			Bond Future	9.2427	93.3773	9.2890	92.9761	0.501	0.0000	0.0000	370
2015/09/29	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2037	04/02/2016	8.74	Put	Bond Future	4,539.0800	4.5391	4,940.3000	4.9403	8.839	0	0	0
2015/09/29	2037	04/02/2016	8.76	Put	Bond Future	4,351.9700	4.3520	4,753.1900	4.7532	9.219	0	0	0

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2015/09/29	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2037	05/05/2016	9.00	Put	Bond Future	2,617.4700	2.6175	3,026.3500	3.0263	15.621	0	0	0
2015/09/29	2037	05/05/2016			Bond Future	9.2978	95.0350	9.3456	94.6262	0.513	0.0000	0.0000	0
2015/09/29	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2037	05/05/2016	8.99	Put	Bond Future	2,707.3500	2.7074	3,116.2300	3.1162	15.103	0	0	0
2015/09/29	2037	05/05/2016	9.01	Put	Bond Future	2,527.7200	2.5277	2,936.6000	2.9366	16.176	0	0	0
2015/09/29	2038	05/11/2015			Bond Future	126.0104	126.0104	125.1550	125.1550	(0.679)	0.0000	0.0000	7,647
2015/09/29	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2038	05/11/2015	133.99	Put	Bond Future	7,979.6000	7.9796	8,834.9500	8.8350	10.719	0	0	0
2015/09/29	2038	05/11/2015	134.01	Put	Bond Future	7,999.6000	7.9996	8,854.9500	8.8550	10.692	0	0	0
2015/09/29	2038	05/11/2015	134.00	Put	Bond Future	7,989.6000	7.9896	8,844.9500	8.8450	10.706	0	0	0
2015/09/29	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2038	04/02/2016			Bond Future	126.7473	126.7473	125.8769	125.8769	(0.687)	0.0000	0.0000	0
2015/09/29	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2038	04/02/2016	130.99	Put	Bond Future	4,242.6700	4.2427	5,113.1200	5.1131	20.517	0	0	0
2015/09/29	2038	04/02/2016	131.01	Put	Bond Future	4,262.6700	4.2627	5,133.1200	5.1331	20.420	0	0	0
2015/09/29	2038	04/02/2016	131.00	Put	Bond Future	4,252.6700	4.2527	5,123.1200	5.1231	20.468	0	0	0
2015/09/29	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2044	05/11/2015			Bond Future	9.2028	97.8688	9.2477	97.4387	0.488	0.0000	0.0000	17,516
2015/09/29	2044	05/11/2015	8.24	Put	Bond Future	10,090.2000	10.0902	10,520.3400	10.5203	4.263	0	0	0
2015/09/29	2044	05/11/2015	8.26	Put	Bond Future	9,862.6400	9.8626	10,292.7800	10.2928	4.361	0	0	0
2015/09/29	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2044	05/11/2015	8.25	Put	Bond Future	9,976.3100	9.9763	10,406.4500	10.4064	4.312	0	0	0
2015/09/29	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2044	04/02/2016	8.99	Put	Bond Future	2,650.2800	2.6503	3,088.4400	3.0884	16.533	0	0	0
2015/09/29	2044	04/02/2016			Bond Future	9.2623	95.1200	9.3086	94.6818	0.500	0.0000	0.0000	0
2015/09/29	2044	04/02/2016	9.01	Put	Bond Future	2,451.3600	2.4514	2,889.5200	2.8895	17.874	0	0	0
2015/09/29	2044	04/02/2016	9.00	Put	Bond Future	2,550.7300	2.5507	2,988.8900	2.9889	17.178	0	0	0
2015/09/29	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2044	05/05/2016	8.99	Put	Bond Future	3,134.8400	3.1348	3,581.2900	3.5813	14.242	0	0	0
2015/09/29	2044	05/05/2016			Bond Future	9.3140	96.8087	9.3617	96.3622	0.511	0.0000	0.0000	0
2015/09/29	2044	05/05/2016	9.01	Put	Bond Future	2,936.2800	2.9363	3,382.7300	3.3827	15.205	0	0	0
2015/09/29	2044	05/05/2016	9.00	Put	Bond Future	3,035.4700	3.0355	3,481.9200	3.4819	14.708	0	0	0
2015/09/29	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2046	05/11/2015			Bond Future	125.4858	125.4858	124.4226	124.4226	(0.847)	0.0000	0.0000	6,432
2015/09/29	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
2015/09/29	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2046	05/11/2015	132.99	Put	Bond Future	7,504.2000	7.5042	8,567.3600	8.5674	14.168	0	0	0
2015/09/29	2046	05/11/2015	133.01	Put	Bond Future	7,524.2000	7.5242	8,587.3600	8.5874	14.130	0	0	0
2015/09/29	2046	05/11/2015	133.00	Put	Bond Future	7,514.2000	7.5142	8,577.3600	8.5774	14.149	0	0	0
2015/09/29	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2046	04/02/2016			Bond Future	127.5902	127.5902	126.5083	126.5083	(0.848)	0.0000	0.0000	0
2015/09/29	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2046	04/02/2016	127.99	Put	Bond Future	399.8200	0.3998	1,481.6600	1.4817	270.582	0	0	0
2015/09/29	2046	04/02/2016	128.01	Put	Bond Future	419.8200	0.4198	1,501.6600	1.5017	257.691	0	0	0
2015/09/29	2046	04/02/2016	128.00	Put	Bond Future	409.8200	0.4098	1,491.6600	1.4917	263.979	0	0	0
2015/09/29	2050	05/11/2015			Bond Future	133.2995	133.2995	132.5345	132.5345	(0.574)	0.0000	0.0000	5,161
2015/09/29	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2050	05/11/2015	144.99	Put	Bond Future	11,690.4900	11.6905	12,455.5400	12.4555	6.544	0	0	0
2015/09/29	2050	05/11/2015	145.01	Put	Bond Future	11,710.4900	11.7105	12,475.5400	12.4755	6.533	0	0	0
2015/09/29	2050	05/11/2015	145.00	Put	Bond Future	11,700.4900	11.7005	12,465.5400	12.4655	6.539	0	0	0
2015/09/29	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2050	04/02/2016			Bond Future	133.9989	133.9989	133.2198	133.2198	(0.581)	0.0000	0.0000	0
2015/09/29	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2050	04/02/2016	137.99	Put	Bond Future	3,991.0900	3.9911	4,770.1700	4.7702	19.520	0	0	0
2015/09/29	2050	04/02/2016	138.01	Put	Bond Future	4,011.0900	4.0111	4,790.1700	4.7902	19.423	0	0	0
2015/09/29	2050	04/02/2016	138.00	Put	Bond Future	4,001.0900	4.0011	4,780.1700	4.7802	19.472	0	0	0
2015/09/29	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	AL37	05/11/2015			Index Future	462.4010	462.4010	461.6480	461.6480	(0.163)	0.0000	0.0000	3
2015/09/29	AL37	04/02/2016			Index Future	470.1150	470.1150	469.3460	469.3460	(0.164)	0.0000	0.0000	0
2015/09/29	AL7T	05/11/2015			Index Future	540.7890	540.7890	539.1400	539.1400	(0.305)	0.0000	0.0000	1
2015/09/29	AL7T	04/02/2016			Index Future	549.8110	549.8110	548.1300	548.1300	(0.306)	0.0000	0.0000	0
2015/09/29	ALBI	05/11/2015			Index Future	493.8320	493.8320	492.2140	492.2140	(0.328)	0.0000	0.0000	453
2015/09/29	ALBI	04/02/2016			Index Future	502.0700	502.0700	500.4210	500.4210	(0.328)	0.0000	0.0000	146
2015/09/29	ALBI	05/05/2016			Index Future	510.9680	510.9680	509.2870	509.2870	(0.329)	0.0000	0.0000	0
2015/09/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/09/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/09/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	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
2015/09/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/09/29	EL28	05/11/2015	126.99	Put	Bond Future	2,017.9900	2.0180	2,527.5500	2.5275	25.251	0	0	0
2015/09/29	EL28	05/11/2015			Bond Future	124.9720	124.9720	124.4625	124.4625	(0.408)	0.0000	0.0000	0
2015/09/29	EL28	05/11/2015	127.01	Put	Bond Future	2,037.9900	2.0380	2,547.5500	2.5475	25.003	0	0	0
2015/09/29	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	EL28	05/11/2015	127.00	Put	Bond Future	2,027.9900	2.0280	2,537.5500	2.5375	25.126	0	0	0
2015/09/29	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	EL28	04/02/2016	128.99	Put	Bond Future	1,922.0200	1.9220	2,441.0900	2.4411	27.006	0	0	0
2015/09/29	EL28	04/02/2016			Bond Future	127.0680	127.0680	126.5489	126.5489	(0.408)	0.0000	0.0000	0
2015/09/29	EL28	04/02/2016	129.01	Put	Bond Future	1,942.0200	1.9420	2,461.0900	2.4611	26.728	0	0	0
2015/09/29	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	EL28	04/02/2016	129.00	Put	Bond Future	1,932.0200	1.9320	2,451.0900	2.4511	26.867	0	0	0
2015/09/29	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	ES33	05/11/2015	9.00	Put	Bond Future	7,924.7500	7.9248	8,264.2000	8.2642	4.283	0	0	0
2015/09/29	ES33	05/11/2015			Bond Future	10.0736	80.0086	10.1232	79.6692	0.492	0.0000	0.0000	6,441
2015/09/29	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	ES33	05/11/2015	8.99	Put	Bond Future	8,004.0800	8.0041	8,343.5300	8.3435	4.241	0	0	0
2015/09/29	ES33	05/11/2015	9.01	Put	Bond Future	7,845.5200	7.8455	8,184.9700	8.1850	4.327	0	0	0
2015/09/29	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	ES33	04/02/2016			Bond Future	10.1699	81.3440	10.2213	80.9981	0.505	0.0000	0.0000	0
2015/09/29	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
2015/09/29	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	ES33	04/02/2016	9.99	Put	Bond Future	1,229.6500	1.2297	1,575.5300	1.5755	28.128	0	0	0
2015/09/29	ES33	04/02/2016	10.01	Put	Bond Future	1,091.5200	1.0915	1,437.4000	1.4374	31.688	0	0	0
2015/09/29	ES33	04/02/2016	10.00	Put	Bond Future	1,160.5400	1.1605	1,506.4200	1.5064	29.803	0	0	0
2015/09/29	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	ES33	05/05/2016			Bond Future	10.2549	78.9965	10.3080	78.6441	0.518	0.0000	0.0000	0
2015/09/29	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	ES33	05/05/2016	9.99	Put	Bond Future	1,794.4200	1.7944	2,146.8500	2.1469	19.640	0	0	0
2015/09/29	ES33	05/05/2016	10.01	Put	Bond Future	1,656.7800	1.6568	2,009.2100	2.0092	21.272	0	0	0
2015/09/29	ES33	05/05/2016	10.00	Put	Bond Future	1,725.5500	1.7256	2,077.9800	2.0780	20.424	0	0	0
2015/09/29	GOVI	05/11/2015	530.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	GOVI	05/11/2015			GOVI	490.9950	490.9950	489.5090	489.5090	(0.303)	0.0000	0.0000	449
2015/09/29	GOVI	05/11/2015	530.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	GOVI	05/11/2015	529.99	Put	GOVI	389,950.0000	38.9950	404,810.0000	40.4810	3.811	0	0	0
2015/09/29	GOVI	05/11/2015	530.01	Put	GOVI	390,150.0000	39.0150	405,010.0000	40.5010	3.809	0	0	0
2015/09/29	GOVI	05/11/2015	529.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	GOVI	05/11/2015	530.00	Put	GOVI	390,050.0000	39.0050	404,910.0000	40.4910	3.810	0	0	0
2015/09/29	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	GOVI	04/02/2016			GOVI	499.1860	499.1860	497.6710	497.6710	(0.303)	0.0000	0.0000	26
2015/09/29	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	GOVI	04/02/2016	511.99	Put	GOVI	128,040.0000	12.8040	143,190.0000	14.3190	11.832	0	0	0
2015/09/29	GOVI	04/02/2016	512.01	Put	GOVI	128,240.0000	12.8240	143,390.0000	14.3390	11.814	0	0	0
2015/09/29	GOVI	04/02/2016	512.00	Put	GOVI	128,140.0000	12.8140	143,290.0000	14.3290	11.823	0	0	0
2015/09/29	GOVI	05/05/2016	518.01	Put	GOVI	99,770.0000	9.9770	115,210.0000	11.5210	15.476	0	0	0
2015/09/29	GOVI	05/05/2016			GOVI	508.0330	508.0330	506.4890	506.4890	(0.304)	0.0000	0.0000	0
2015/09/29	GOVI	05/05/2016	518.00	Put	GOVI	99,670.0000	9.9670	115,110.0000	11.5110	15.491	0	0	0
2015/09/29	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	GOVI	05/05/2016	517.99	Put	GOVI	99,570.0000	9.9570	115,010.0000	11.5010	15.507	0	0	0
2015/09/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/09/29	IGOV	05/11/2015			Index Future	231.4670	231.4670	230.5240	230.5240	(0.407)	0.0000	0.0000	969
2015/09/29	IGOV	04/02/2016			Index Future	235.3470	235.3470	234.3870	234.3870	(0.408)	0.0000	0.0000	82
2015/09/29	IGOV	05/05/2016			Index Future	239.5370	239.5370	238.5580	238.5580	(0.409)	0.0000	0.0000	0
2015/09/29	ILBI	05/11/2015			Index Future	627.5690	627.5690	625.2010	625.2010	(0.377)	0.0000	0.0000	0
2015/09/29	ILBI	04/02/2016			Index Future	638.2730	638.2730	635.8630	635.8630	(0.378)	0.0000	0.0000	163
2015/09/29	IS01	19/12/2016			Interest Rate Swap	99.9870	99.9870	99.9826	99.9826	(0.004)	0.0000	0.0000	0
2015/09/29	IS02	18/12/2017			Interest Rate Swap	100.2992	100.2992	100.2889	100.2889	(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
2015/09/29	IS05	17/12/2020			Interest Rate Swap	100.2955	100.2955	100.3665	100.3665	0.071	0.0000	0.0000	0
2015/09/29	IS10	17/12/2025			Interest Rate Swap	102.2376	102.2376	102.3744	102.3744	0.134	0.0000	0.0000	0
2015/09/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/09/29	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/09/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/09/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/09/29	JBAF	21/10/2015			Jibar Tradeable Future	6.3800	93.6200	6.3200	93.6800	(0.940)	0.0000	0.0000	0
2015/09/29	JBAF	18/11/2015			Jibar Tradeable Future	6.4700	93.5300	6.4200	93.5800	(0.773)	0.0000	0.0000	0
2015/09/29	JBAF	15/12/2015			Jibar Tradeable Future	6.5100	93.4900	6.5000	93.5000	(0.154)	0.0000	0.0000	0
2015/09/29	JBAF	20/01/2016			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2015/09/29	JBAF	17/02/2016			Jibar Tradeable Future	6.6700	93.3300	6.6900	93.3100	0.300	0.0000	0.0000	2,000
2015/09/29	JBAF	16/03/2016			Jibar Tradeable Future	6.7700	93.2300	6.8300	93.1700	0.886	0.0000	0.0000	0
2015/09/29	JBAF	15/06/2016			Jibar Tradeable Future	7.0000	93.0000	7.1300	92.8700	1.857	0.0000	0.0000	0
2015/09/29	JBAF	21/09/2016			Jibar Tradeable Future	7.1900	92.8100	7.4500	92.5500	3.616	0.0000	0.0000	0
2015/09/29	JBAF	21/12/2016			Jibar Tradeable Future	7.4200	92.5800	7.6000	92.4000	2.426	0.0000	0.0000	0
2015/09/29	JBAF	15/03/2017			Jibar Tradeable Future	7.5600	92.4400	7.7700	92.2300	2.778	0.0000	0.0000	0
2015/09/29	JBAF	21/06/2017			Jibar Tradeable Future	7.7000	92.3000	7.9200	92.0800	2.857	0.0000	0.0000	0
2015/09/29	JBAF	20/09/2017			Jibar Tradeable Future	7.8300	92.1700	8.0700	91.9300	3.065	0.0000	0.0000	0
2015/09/29	R023	05/11/2015			Bond Future	8.4234	97.8823	8.4684	97.6465	0.534	0.0000	0.0000	14,033
2015/09/29	R023	05/11/2015	7.99	Put	Bond Future	2,516.2800	2.5163	2,708.6100	2.7086	7.643	0	0	0
2015/09/29	R023	05/11/2015	8.01	Put	Bond Future	2,426.6700	2.4267	2,615.9900	2.6160	7.802	0	0	0
2015/09/29	R023	05/11/2015	7.99	Call	Bond Future	205.4300	0.2054	162.0100	0.1620	(21.136)	0	0	0
2015/09/29	R023	05/11/2015	8.00	Put	Bond Future	2,471.3000	2.4713	2,662.1400	2.6621	7.722	0	0	0
2015/09/29	R023	05/11/2015	8.00	Call	Bond Future	214.5400	0.2145	169.6300	0.1696	(20.933)	0	0	0
2015/09/29	R023	05/11/2015	8.01	Call	Bond Future	223.9700	0.2240	177.5400	0.1775	(20.730)	0	0	0
2015/09/29	R023	04/02/2016	8.01	Put	Bond Future	3,192.8600	3.1929	3,366.7800	3.3668	5.447	0	0	0
2015/09/29	R023	04/02/2016			Bond Future	8.5052	99.5158	8.5525	99.2753	0.556	0.0000	0.0000	1,050
2015/09/29	R023	04/02/2016	8.00	Put	Bond Future	3,231.6800	3.2317	3,406.6700	3.4067	5.415	0	0	0
2015/09/29	R023	04/02/2016	8.01	Call	Bond Future	628.1200	0.6281	561.5200	0.5615	(10.603)	0	0	0
2015/09/29	R023	04/02/2016	7.99	Call	Bond Future	600.6600	0.6007	536.2000	0.5362	(10.732)	0	0	0
2015/09/29	R023	04/02/2016	8.00	Call	Bond Future	614.2800	0.6143	548.7500	0.5488	(10.668)	0	0	0
2015/09/29	R023	04/02/2016	7.99	Put	Bond Future	3,270.7600	3.2708	3,446.8200	3.4468	5.383	0	0	0
2015/09/29	R023	05/05/2016			Bond Future	8.5646	97.3526	8.6143	97.1073	0.580	0.0000	0.0000	0
2015/09/29	R023	05/05/2016	8.24	Put	Bond Future	3,042.0800	3.0421	3,189.0500	3.1890	4.831	0	0	0
2015/09/29	R023	05/05/2016	8.26	Put	Bond Future	2,980.6200	2.9806	3,125.7700	3.1258	4.870	0	0	0
2015/09/29	R023	05/05/2016	8.24	Call	Bond Future	1,419.1700	1.4192	1,320.8300	1.3208	(6.929)	0	0	0
2015/09/29	R023	05/05/2016	8.25	Put	Bond Future	3,011.2500	3.0113	3,157.3100	3.1573	4.850	0	0	0
2015/09/29	R023	05/05/2016	8.25	Call	Bond Future	1,438.8400	1.4388	1,339.5900	1.3396	(6.898)	0	0	0
2015/09/29	R023	05/05/2016	8.26	Call	Bond Future	1,458.6800	1.4587	1,358.5200	1.3585	(6.866)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/29	R186	05/11/2015	7.75	Put	Bond Future	6,650.7400		6.6507	7,021.8300		7.0218	5.580	0	0	0
2015/09/29	R186	05/11/2015	8.24	Call	Bond Future	494.4700		0.4945	395.1200		0.3951	(20.092)	0	0	0
2015/09/29	R186	05/11/2015	8.25	Put	Bond Future	3,041.9700		3.0420	3,325.4200		3.3254	9.318	0	0	8,650
2015/09/29	R186	05/11/2015	8.45	Call	Bond Future	1,012.2600		1.0123	847.5100		0.8475	(16.275)	0	0	200
2015/09/29	R186	05/11/2015	8.75	Call	Bond Future	2,234.1000		2.2341	1,971.9900		1.9720	(11.732)	0	0	0
2015/09/29	R186	05/11/2015	8.85	Put	Bond Future	638.6900		0.6387	734.8300		0.7348	15.053	0	0	2,283
2015/09/29	R186	05/11/2015			Bond Future	8.5724		117.6928	8.6224		117.3072	0.584	0.0000	0.0000	32,884
2015/09/29	R186	05/11/2015	8.00	Put	Bond Future	4,719.7800		4.7198	5,060.8100		5.0608	7.226	0	0	0
2015/09/29	R186	05/11/2015	9.00	Put	Bond Future	383.5700		0.3836	446.1700		0.4462	16.320	0	0	2,600
2015/09/29	R186	05/11/2015	8.22	Call	Bond Future	458.0300		0.4580	364.2000		0.3642	(20.486)	0	0	0
2015/09/29	R186	05/11/2015	8.24	Put	Bond Future	3,102.5600		3.1026	3,388.8300		3.3888	9.227	0	0	0
2015/09/29	R186	05/11/2015	8.35	Put	Bond Future	2,469.5000		2.4695	2,722.9200		2.7229	10.262	0	0	9,430
2015/09/29	R186	05/11/2015	8.26	Put	Bond Future	2,981.8700		2.9819	3,262.4700		3.2625	9.410	0	0	0
2015/09/29	R186	05/11/2015	8.50	Put	Bond Future	1,736.0000		1.7360	1,940.1100		1.9401	11.757	0	0	4,666
2015/09/29	R186	05/11/2015	8.55	Put	Bond Future	1,529.3700		1.5294	1,716.5700		1.7166	12.240	0	0	4,667
2015/09/29	R186	05/11/2015	7.73	Call	Bond Future	41.7300		0.0417	28.6300		0.0286	(31.392)	0	0	169
2015/09/29	R186	05/11/2015	7.86	Call	Bond Future	87.4000		0.0874	62.6700		0.0627	(28.295)	0	0	674
2015/09/29	R186	05/11/2015	8.35	Call	Bond Future	733.4900		0.7335	601.2900		0.6013	(18.023)	0	0	843
2015/09/29	R186	05/11/2015	8.00	Call	Bond Future	177.5600		0.1776	132.9700		0.1330	(25.113)	0	0	200
2015/09/29	R186	05/11/2015	8.45	Put	Bond Future	1,963.2000		1.9632	2,184.0700		2.1841	11.251	0	0	6,308
2015/09/29	R186	05/11/2015	8.75	Put	Bond Future	873.2200		0.8732	996.7300		0.9967	14.144	0	0	10,200
2015/09/29	R186	05/11/2015	8.85	Call	Bond Future	2,755.9700		2.7560	2,466.4900		2.4665	(10.504)	0	0	0
2015/09/29	R186	05/11/2015	9.00	Call	Bond Future	3,622.3900		3.6224	3,299.3700		3.2994	(8.917)	0	0	0
2015/09/29	R186	05/11/2015	7.73	Put	Bond Future	6,812.4900		6.8125	7,185.0100		7.1850	5.468	0	0	0
2015/09/29	R186	05/11/2015	7.75	Call	Bond Future	47.0000		0.0470	32.4700		0.0325	(30.915)	0	0	1,200
2015/09/29	R186	05/11/2015	7.86	Put	Bond Future	5,778.1100		5.7781	6,139.0000		6.1390	6.246	0	0	0
2015/09/29	R186	05/11/2015	8.25	Call	Bond Future	513.5300		0.5135	411.3600		0.4114	(19.896)	0	0	0
2015/09/29	R186	05/11/2015	8.22	Put	Bond Future	3,225.6400		3.2256	3,517.4300		3.5174	9.046	0	0	1,090
2015/09/29	R186	05/11/2015	8.26	Call	Bond Future	533.0100		0.5330	427.9900		0.4280	(19.703)	0	0	0
2015/09/29	R186	05/11/2015	8.50	Call	Bond Future	1,174.8600		1.1749	993.3500		0.9933	(15.450)	0	0	650
2015/09/29	R186	05/11/2015	8.55	Call	Bond Future	1,356.2200		1.3562	1,157.8000		1.1578	(14.630)	0	0	0
2015/09/29	R186	04/02/2016	7.50	Call	Bond Future	227.2300		0.2272	193.3500		0.1934	(14.910)	0	0	0
2015/09/29	R186	04/02/2016			Bond Future	8.6390		114.3592	8.6911		113.9662	0.603	0.0000	0.0000	5,365
2015/09/29	R186	04/02/2016	8.75	Call	Bond Future	3,032.9900		3.0330	2,806.6200		2.8066	(7.464)	0	0	0
2015/09/29	R186	04/02/2016	7.51	Call	Bond Future	233.8800		0.2339	199.1800		0.1992	(14.837)	0	0	0
2015/09/29	R186	04/02/2016	7.49	Call	Bond Future	221.0400		0.2210	187.9300		0.1879	(14.979)	0	0	0
2015/09/29	R186	04/02/2016	7.50	Put	Bond Future	9,307.4000		9.3074	9,666.5300		9.6665	3.859	0	0	0
2015/09/29	R186	04/02/2016	7.49	Put	Bond Future	9,385.2300		9.3852	9,745.1300		9.7451	3.835	0	0	0
2015/09/29	R186	04/02/2016	8.75	Put	Bond Future	2,197.5400		2.1975	2,364.1800		2.3642	7.583	0	0	6,700
2015/09/29	R186	04/02/2016	7.51	Put	Bond Future	9,230.1100		9.2301	9,588.4200		9.5884	3.882	0	0	0
2015/09/29	R186	05/05/2016			Bond Future	8.6929		116.3887	8.7472		115.9880	0.624	0.0000	0.0000	0
2015/09/29	R186	05/05/2016	8.34	Call	Bond Future	2,208.1200		2.2081	2,048.2300		2.0482	(7.241)	0	0	0
2015/09/29	R186	05/05/2016	8.35	Call	Bond Future	2,237.0500		2.2371	2,075.7400		2.0757	(7.211)	0	0	0
2015/09/29	R186	05/05/2016	8.33	Call	Bond Future	2,179.4300		2.1794	2,020.9400		2.0209	(7.272)	0	0	0
2015/09/29	R186	05/05/2016	8.35	Put	Bond Future	4,817.5000		4.8175	5,056.8700		5.0569	4.969	0	0	0
2015/09/29	R186	05/05/2016	7.56	Put	Bond Future	9,476.9200		9.4769	9,813.4800		9.8135	3.551	0	0	0
2015/09/29	R186	05/05/2016	8.34	Put	Bond Future	4,865.0200		4.8650	5,105.8100		5.1058	4.949	0	0	0
2015/09/29	R186	05/05/2016	7.56	Call	Bond Future	639.4000		0.6394	575.2800		0.5753	(10.028)	0	0	0

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2015/09/29	R186	05/05/2016	8.33	Put	Bond Future	4,912.8400	4.9128	5,155.0300	5.1550	4.930	0	0	0
2015/09/29	R186	04/08/2016	8.51	Put	Bond Future	4,884.9500	4.8850	5,106.9500	5.1069	4.545	0	0	0
2015/09/29	R186	04/08/2016			Bond Future	8.7472	113.1991	8.8034	112.7920	0.643	0.0000	0.0000	0
2015/09/29	R186	04/08/2016	8.50	Put	Bond Future	4,925.2400	4.9252	5,148.4700	5.1485	4.532	0	0	0
2015/09/29	R186	04/08/2016	8.51	Call	Bond Future	3,145.9900	3.1460	2,960.9700	2.9610	(5.881)	0	0	0
2015/09/29	R186	04/08/2016	8.49	Call	Bond Future	3,080.5800	3.0806	2,898.0000	2.8980	(5.927)	0	0	0
2015/09/29	R186	04/08/2016	8.50	Call	Bond Future	3,112.1600	3.1122	2,928.3700	2.9284	(5.906)	0	0	0
2015/09/29	R186	04/08/2016	8.49	Put	Bond Future	4,967.8400	4.9678	5,192.2800	5.1923	4.518	0	0	0
2015/09/29	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R197	05/11/2015			Bond Future	293.6723	293.6723	293.1389	293.1389	(0.182)	0.0000	0.0000	927
2015/09/29	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R197	05/11/2015	294.99	Put	Bond Future	1,317.6800	1.3177	1,851.1400	1.8511	40.485	0	0	0
2015/09/29	R197	05/11/2015	295.01	Put	Bond Future	1,337.6800	1.3377	1,871.1400	1.8711	39.879	0	0	0
2015/09/29	R197	05/11/2015	295.00	Put	Bond Future	1,327.6800	1.3277	1,861.1400	1.8611	40.180	0	0	0
2015/09/29	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R197	04/02/2016			Bond Future	292.2362	292.2362	291.6919	291.6919	(0.186)	0.0000	0.0000	0
2015/09/29	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R197	04/02/2016	296.99	Put	Bond Future	4,753.7700	4.7538	5,298.0500	5.2980	11.449	0	0	0
2015/09/29	R197	04/02/2016	297.01	Put	Bond Future	4,773.7700	4.7738	5,318.0500	5.3180	11.401	0	0	0
2015/09/29	R197	04/02/2016	297.00	Put	Bond Future	4,763.7700	4.7638	5,308.0500	5.3080	11.425	0	0	0
2015/09/29	R202	05/11/2015			Bond Future	239.2198	239.2198	237.9405	237.9405	(0.535)	0.0000	0.0000	54,074
2015/09/29	R202	05/11/2015	245.99	Put	Bond Future	6,770.1900	6.7702	8,049.5200	8.0495	18.897	0	0	0
2015/09/29	R202	05/11/2015	246.01	Put	Bond Future	6,790.1900	6.7902	8,069.5200	8.0695	18.841	0	0	0
2015/09/29	R202	05/11/2015	246.00	Put	Bond Future	6,780.1900	6.7802	8,059.5200	8.0595	18.869	0	0	0
2015/09/29	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R202	04/02/2016			Bond Future	239.8529	239.8529	238.5505	238.5505	(0.543)	0.0000	0.0000	0
2015/09/29	R202	04/02/2016	239.99	Put	Bond Future	137.1000	0.1371	1,439.5400	1.4395	949.993	0	0	0
2015/09/29	R202	04/02/2016	240.01	Put	Bond Future	157.1000	0.1571	1,459.5400	1.4595	829.052	0	0	0
2015/09/29	R202	04/02/2016	240.00	Put	Bond Future	147.1000	0.1471	1,449.5400	1.4495	885.411	0	0	0
2015/09/29	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R203	05/11/2015	5.99	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2015/09/29	R203	05/11/2015	6.00	Put	Bond Future	2,401.3600	2.4014	2,481.1000	2.4811	3.321	0	0	0
2015/09/29	R203	05/11/2015			Bond Future	7.3785	102.7322	7.4250	102.6525	0.630	0.0000	0.0000	15,930
2015/09/29	R203	05/11/2015	6.00	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2015/09/29	R203	05/11/2015	6.01	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2015/09/29	R203	05/11/2015	5.99	Put	Bond Future	2,419.0500	2.4191	2,498.7900	2.4988	3.296	0	0	0
2015/09/29	R203	05/11/2015	6.01	Put	Bond Future	2,383.6800	2.3837	2,463.4100	2.4634	3.345	0	0	0
2015/09/29	R203	04/02/2016	7.25	Put	Bond Future	508.7300	0.5087	565.2300	0.5652	11.106	0	0	0
2015/09/29	R203	04/02/2016	7.26	Put	Bond Future	498.5300	0.4985	554.4500	0.5545	11.217	0	0	0

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2015/09/29	R203	04/02/2016			Bond Future	7.4879	104.4467	7.5429	104.3648	0.734	0.0000	0.0000	0
2015/09/29	R203	04/02/2016	7.26	Call	Bond Future	157.9100	0.1579	131.8600	0.1319	(16.497)	0	0	0
2015/09/29	R203	04/02/2016	7.24	Call	Bond Future	148.2400	0.1482	123.3600	0.1234	(16.784)	0	0	0
2015/09/29	R203	04/02/2016	7.25	Call	Bond Future	153.1300	0.1531	127.6600	0.1277	(16.633)	0	0	0
2015/09/29	R203	04/02/2016	7.24	Put	Bond Future	518.8300	0.5188	575.9200	0.5759	11.004	0	0	0
2015/09/29	R203	05/05/2016	7.25	Put	Bond Future	681.5200	0.6815	733.8400	0.7338	7.677	0	0	0
2015/09/29	R203	05/05/2016			Bond Future	7.5426	102.1300	7.6089	102.0460	0.878	0.0000	0.0000	0
2015/09/29	R203	05/05/2016	7.26	Call	Bond Future	314.2800	0.3143	282.2400	0.2822	(10.195)	0	0	0
2015/09/29	R203	05/05/2016	7.24	Call	Bond Future	304.1300	0.3041	272.7900	0.2728	(10.305)	0	0	0
2015/09/29	R203	05/05/2016	7.25	Call	Bond Future	309.1800	0.3092	277.4900	0.2775	(10.250)	0	0	0
2015/09/29	R203	05/05/2016	7.24	Put	Bond Future	689.2300	0.6892	741.9000	0.7419	7.642	0	0	0
2015/09/29	R203	05/05/2016	7.26	Put	Bond Future	673.8700	0.6739	725.8400	0.7258	7.712	0	0	0
2015/09/29	R204	05/11/2015			Bond Future	7.7577	103.7493	7.8085	103.6107	0.655	0.0000	0.0000	24,021
2015/09/29	R204	05/11/2015	6.25	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2015/09/29	R204	05/11/2015	6.24	Put	Bond Future	4,252.9300	4.2529	4,391.5900	4.3916	3.260	0	0	0
2015/09/29	R204	05/11/2015	6.26	Put	Bond Future	4,195.4600	4.1955	4,334.1100	4.3341	3.305	0	0	0
2015/09/29	R204	05/11/2015	6.25	Put	Bond Future	4,224.1900	4.2242	4,362.8500	4.3629	3.283	0	0	0
2015/09/29	R204	05/11/2015	6.26	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2015/09/29	R204	05/11/2015	6.24	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2015/09/29	R204	04/02/2016	7.50	Call	Bond Future	298.5200	0.2985	256.9000	0.2569	(13.942)	0	0	0
2015/09/29	R204	04/02/2016			Bond Future	7.8545	101.4444	7.9107	101.3025	0.715	0.0000	0.0000	0
2015/09/29	R204	04/02/2016	7.51	Call	Bond Future	306.1600	0.3062	263.7600	0.2638	(13.849)	0	0	0
2015/09/29	R204	04/02/2016	7.49	Put	Bond Future	1,217.5100	1.2175	1,318.5500	1.3185	8.299	0	0	0
2015/09/29	R204	04/02/2016	7.51	Put	Bond Future	1,181.7400	1.1817	1,281.2200	1.2812	8.418	0	0	0
2015/09/29	R204	04/02/2016	7.49	Call	Bond Future	290.8100	0.2908	249.9700	0.2500	(14.044)	0	0	0
2015/09/29	R204	04/02/2016	7.50	Put	Bond Future	1,199.6600	1.1997	1,299.9200	1.2999	8.357	0	0	0
2015/09/29	R204	05/05/2016	7.75	Call	Bond Future	756.1400	0.7561	692.5200	0.6925	(8.414)	0	0	0
2015/09/29	R204	05/05/2016			Bond Future	7.9241	103.2444	7.9865	103.0994	0.788	0.0000	0.0000	0
2015/09/29	R204	05/05/2016	7.76	Call	Bond Future	766.8100	0.7668	702.6100	0.7026	(8.372)	0	0	0
2015/09/29	R204	05/05/2016	7.74	Put	Bond Future	1,174.9300	1.1749	1,256.8300	1.2568	6.971	0	0	0
2015/09/29	R204	05/05/2016	7.76	Put	Bond Future	1,149.1300	1.1491	1,229.8900	1.2299	7.028	0	0	0
2015/09/29	R204	05/05/2016	7.74	Call	Bond Future	745.8800	0.7459	682.8200	0.6828	(8.454)	0	0	0
2015/09/29	R204	05/05/2016	7.75	Put	Bond Future	1,161.8200	1.1618	1,243.1600	1.2432	7.001	0	0	0
2015/09/29	R207	05/11/2015	7.76	Call	Bond Future	205.7700	0.2058	165.0700	0.1651	(19.779)	0	0	0
2015/09/29	R207	05/11/2015			Bond Future	8.0542	99.5017	8.0995	99.3465	0.562	0.0000	0.0000	43,931
2015/09/29	R207	05/11/2015	7.74	Call	Bond Future	189.2800	0.1893	151.0300	0.1510	(20.208)	0	0	0
2015/09/29	R207	05/11/2015	7.50	Call	Bond Future	59.9600	0.0600	44.5100	0.0445	(25.767)	0	0	19
2015/09/29	R207	05/11/2015	7.75	Call	Bond Future	197.4000	0.1974	157.9300	0.1579	(19.995)	0	0	0
2015/09/29	R207	05/11/2015	7.43	Call	Bond Future	40.5900	0.0406	29.4200	0.0294	(27.519)	0	0	53
2015/09/29	R207	05/11/2015	7.74	Put	Bond Future	1,274.8200	1.2748	1,391.7800	1.3918	9.175	0	0	0
2015/09/29	R207	05/11/2015	7.43	Put	Bond Future	2,211.7100	2.2117	2,355.7500	2.3557	6.513	0	0	0
2015/09/29	R207	05/11/2015	7.76	Put	Bond Future	1,221.7700	1.2218	1,336.2800	1.3363	9.372	0	0	0
2015/09/29	R207	05/11/2015	7.50	Put	Bond Future	1,984.6800	1.9847	2,124.4400	2.1244	7.042	0	0	0
2015/09/29	R207	05/11/2015	7.75	Put	Bond Future	1,248.1600	1.2482	1,363.9000	1.3639	9.273	0	0	0
2015/09/29	R207	04/02/2016	7.49	Put	Bond Future	2,376.5300	2.3765	2,506.6400	2.5066	5.475	0	0	0
2015/09/29	R207	04/02/2016	7.27	Put	Bond Future	3,010.9200	3.0109	3,152.7800	3.1528	4.712	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
2015/09/29	R207	04/02/2016			Bond Future	8.1476	97.5208	8.1965	97.3622	0.600	0.0000	0.0000	0
2015/09/29	R207	04/02/2016	7.51	Put	Bond Future	2,321.9900	2.3220	2,450.8300	2.4508	5.549	0	0	0
2015/09/29	R207	04/02/2016	7.27	Call	Bond Future	108.7500	0.1088	91.9900	0.0920	(15.411)	0	0	43
2015/09/29	R207	04/02/2016	7.50	Call	Bond Future	217.6800	0.2177	188.5300	0.1885	(13.391)	0	0	19
2015/09/29	R207	04/02/2016	7.51	Call	Bond Future	223.8200	0.2238	194.0400	0.1940	(13.305)	0	0	0
2015/09/29	R207	04/02/2016	7.49	Call	Bond Future	211.6600	0.2117	183.1500	0.1832	(13.470)	0	0	0
2015/09/29	R207	04/02/2016	7.50	Put	Bond Future	2,349.1900	2.3492	2,478.6600	2.4787	5.511	0	0	0
2015/09/29	R207	05/05/2016	7.86	Put	Bond Future	1,922.6400	1.9226	2,023.6800	2.0237	5.255	0	0	0
2015/09/29	R207	05/05/2016			Bond Future	8.2245	99.2515	8.2774	99.0895	0.643	0.0000	0.0000	0
2015/09/29	R207	05/05/2016	7.85	Put	Bond Future	1,942.1000	1.9421	2,043.7500	2.0438	5.234	0	0	0
2015/09/29	R207	05/05/2016	7.56	Put	Bond Future	2,560.0800	2.5601	2,678.4400	2.6784	4.623	0	0	0
2015/09/29	R207	05/05/2016	7.84	Put	Bond Future	1,961.6900	1.9617	2,063.9500	2.0640	5.213	0	0	0
2015/09/29	R207	05/05/2016	7.56	Call	Bond Future	496.8800	0.4969	453.2300	0.4532	(8.785)	0	0	43
2015/09/29	R207	05/05/2016	7.85	Call	Bond Future	785.8400	0.7858	725.4800	0.7255	(7.681)	0	0	0
2015/09/29	R207	05/05/2016	7.86	Call	Bond Future	797.4700	0.7975	736.5000	0.7365	(7.645)	0	0	0
2015/09/29	R207	05/05/2016	7.84	Call	Bond Future	774.3200	0.7743	714.5700	0.7146	(7.716)	0	0	0
2015/09/29	R207	04/08/2016			Bond Future	8.3055	97.4087	8.3626	97.2445	0.688	0.0000	0.0000	0
2015/09/29	R207	04/08/2016	7.99	Put	Bond Future	1,942.9800	1.9430	2,039.5200	2.0395	4.969	0	0	0
2015/09/29	R207	04/08/2016	8.01	Put	Bond Future	1,909.2500	1.9093	2,004.7400	2.0047	5.001	0	0	0
2015/09/29	R207	04/08/2016	8.00	Put	Bond Future	1,926.0700	1.9261	2,022.0900	2.0221	4.985	0	0	0
2015/09/29	R207	04/08/2016	8.01	Call	Bond Future	1,054.5300	1.0545	985.8300	0.9858	(6.515)	0	0	0
2015/09/29	R207	04/08/2016	7.99	Call	Bond Future	1,030.0800	1.0301	962.4300	0.9624	(6.567)	0	0	0
2015/09/29	R207	04/08/2016	8.00	Call	Bond Future	1,042.2600	1.0423	974.0900	0.9741	(6.541)	0	0	0
2015/09/29	R208	05/11/2015			Bond Future	8.2099	94.4893	8.2550	94.3037	0.549	0.0000	0.0000	40,314
2015/09/29	R208	05/11/2015	7.74	Put	Bond Future	2,081.7900	2.0818	2,239.5600	2.2396	7.579	0	0	0
2015/09/29	R208	05/11/2015	8.48	Call	Bond Future	1,412.1900	1.4122	1,271.3400	1.2713	(9.974)	0	0	0
2015/09/29	R208	05/11/2015	7.75	Call	Bond Future	126.9100	0.1269	98.0300	0.0980	(22.756)	0	0	0
2015/09/29	R208	05/11/2015	7.76	Call	Bond Future	132.9900	0.1330	103.0300	0.1030	(22.528)	0	0	0
2015/09/29	R208	05/11/2015	7.74	Call	Bond Future	121.0500	0.1211	93.2400	0.0932	(22.974)	0	0	0
2015/09/29	R208	05/11/2015	8.48	Put	Bond Future	307.0300	0.3070	351.7600	0.3518	14.569	0	0	2,200
2015/09/29	R208	05/11/2015	7.76	Put	Bond Future	2,009.2700	2.0093	2,164.8900	2.1649	7.745	0	0	0
2015/09/29	R208	05/11/2015	7.75	Put	Bond Future	2,045.4100	2.0454	2,202.1100	2.2021	7.661	0	0	0
2015/09/29	R208	04/02/2016			Bond Future	8.2937	96.0663	8.3416	95.8767	0.578	0.0000	0.0000	0
2015/09/29	R208	04/02/2016	7.74	Put	Bond Future	2,601.9400	2.6019	2,746.7000	2.7467	5.564	0	0	0
2015/09/29	R208	04/02/2016	7.76	Put	Bond Future	2,539.5000	2.5395	2,682.6000	2.6826	5.635	0	0	0
2015/09/29	R208	04/02/2016	7.75	Put	Bond Future	2,570.6200	2.5706	2,714.5600	2.7146	5.599	0	0	0
2015/09/29	R208	04/02/2016	7.76	Call	Bond Future	398.7100	0.3987	352.2700	0.3523	(11.648)	0	0	0
2015/09/29	R208	04/02/2016	7.74	Call	Bond Future	379.7800	0.3798	335.0000	0.3350	(11.791)	0	0	0
2015/09/29	R208	04/02/2016	7.75	Call	Bond Future	389.1600	0.3892	343.5600	0.3436	(11.718)	0	0	0
2015/09/29	R208	05/05/2016	7.99	Call	Bond Future	980.2200	0.9802	907.3200	0.9073	(7.437)	0	0	0
2015/09/29	R208	05/05/2016	8.00	Put	Bond Future	2,373.4500	2.3734	2,493.2400	2.4932	5.047	0	0	0
2015/09/29	R208	05/05/2016			Bond Future	8.3602	94.3691	8.4112	94.1757	0.610	0.0000	0.0000	0
2015/09/29	R208	05/05/2016	8.00	Call	Bond Future	994.4800	0.9945	920.8700	0.9209	(7.402)	0	0	0
2015/09/29	R208	05/05/2016	8.01	Call	Bond Future	1,008.8900	1.0089	934.5500	0.9345	(7.368)	0	0	0
2015/09/29	R208	05/05/2016	7.99	Put	Bond Future	2,397.8200	2.3978	2,518.3200	2.5183	5.025	0	0	0
2015/09/29	R208	05/05/2016	8.01	Put	Bond Future	2,349.2400	2.3492	2,468.3000	2.4683	5.068	0	0	0

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2015/09/29	R209	05/11/2015	7.99	Put	Bond Future	8,912.6000	8.9126	9,272.3100	9.2723	4.036	0	0	0
2015/09/29	R209	05/11/2015	9.25	Call	Bond Future	2,037.4900	2.0375	1,800.0600	1.8001	(11.653)	0	0	0
2015/09/29	R209	05/11/2015			Bond Future	9.1074	74.4186	9.1573	74.0552	0.548	0.0000	0.0000	24,850
2015/09/29	R209	05/11/2015	8.01	Put	Bond Future	8,740.8600	8.7409	9,100.1100	9.1001	4.110	0	0	0
2015/09/29	R209	05/11/2015	9.16	Put	Bond Future	1,278.5900	1.2786	1,429.4300	1.4294	11.797	0	0	0
2015/09/29	R209	05/11/2015	7.99	Call	Bond Future	10.2500	0.0102	6.6200	0.0066	(35.415)	0	0	0
2015/09/29	R209	05/11/2015	8.00	Put	Bond Future	8,826.6200	8.8266	9,186.1100	9.1861	4.073	0	0	0
2015/09/29	R209	05/11/2015	9.25	Put	Bond Future	1,006.8300	1.0068	1,132.7400	1.1327	12.506	0	0	900
2015/09/29	R209	05/11/2015	8.50	Put	Bond Future	4,830.3200	4.8303	5,150.2800	5.1503	6.624	0	0	0
2015/09/29	R209	05/11/2015	9.00	Put	Bond Future	1,886.4800	1.8865	2,084.6200	2.0846	10.503	0	0	500
2015/09/29	R209	05/11/2015	8.00	Call	Bond Future	10.9400	0.0109	7.0900	0.0071	(35.192)	0	0	0
2015/09/29	R209	05/11/2015	8.01	Call	Bond Future	11.7100	0.0117	7.6200	0.0076	(34.927)	0	0	0
2015/09/29	R209	05/11/2015	9.16	Call	Bond Future	1,661.3600	1.6614	1,448.8600	1.4489	(12.791)	0	0	0
2015/09/29	R209	05/11/2015	8.50	Call	Bond Future	181.1400	0.1811	137.7600	0.1378	(23.948)	0	0	900
2015/09/29	R209	05/11/2015	9.00	Call	Bond Future	1,095.4200	1.0954	930.2200	0.9302	(15.081)	0	0	0
2015/09/29	R209	04/02/2016	8.74	Call	Bond Future	1,385.6000	1.3856	1,256.8200	1.2568	(9.294)	0	0	0
2015/09/29	R209	04/02/2016	8.75	Put	Bond Future	4,510.5800	4.5106	4,750.2300	4.7502	5.313	0	0	0
2015/09/29	R209	04/02/2016			Bond Future	9.1659	75.6605	9.2173	75.2905	0.561	0.0000	0.0000	400
2015/09/29	R209	04/02/2016	8.75	Call	Bond Future	1,409.8800	1.4099	1,279.5300	1.2795	(9.245)	0	0	0
2015/09/29	R209	04/02/2016	8.76	Call	Bond Future	1,434.4400	1.4344	1,302.5100	1.3025	(9.197)	0	0	0
2015/09/29	R209	04/02/2016	9.52	Put	Bond Future	1,636.0000	1.6360	1,755.3900	1.7554	7.298	0	0	2,200
2015/09/29	R209	04/02/2016	8.74	Put	Bond Future	4,563.2800	4.5633	4,804.5000	4.8045	5.286	0	0	0
2015/09/29	R209	04/02/2016	8.76	Put	Bond Future	4,458.2700	4.4583	4,696.3400	4.6963	5.340	0	0	0
2015/09/29	R209	04/02/2016	9.52	Call	Bond Future	4,127.8700	4.1279	3,877.2600	3.8773	(6.071)	0	0	0
2015/09/29	R209	05/05/2016			Bond Future	9.2155	73.8534	9.2684	73.4765	0.574	0.0000	0.0000	0
2015/09/29	R209	05/05/2016	9.00	Call	Bond Future	2,758.7900	2.7588	2,583.9500	2.5839	(6.338)	0	0	0
2015/09/29	R209	05/05/2016	8.99	Put	Bond Future	4,368.2300	4.3682	4,571.6200	4.5716	4.656	0	0	0
2015/09/29	R209	05/05/2016	9.01	Put	Bond Future	4,284.1100	4.2841	4,484.9300	4.4849	4.688	0	0	0
2015/09/29	R209	05/05/2016	9.00	Put	Bond Future	4,325.3300	4.3253	4,527.4500	4.5275	4.673	0	0	0
2015/09/29	R209	05/05/2016	9.01	Call	Bond Future	2,791.3900	2.7914	2,615.2500	2.6152	(6.310)	0	0	0
2015/09/29	R209	05/05/2016	8.99	Call	Bond Future	2,727.7600	2.7278	2,554.1900	2.5542	(6.363)	0	0	0
2015/09/29	R210	05/11/2015			Bond Future	179.0688	179.0688	178.3385	178.3385	(0.408)	0.0000	0.0000	2,929
2015/09/29	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R210	05/11/2015	181.99	Put	Bond Future	2,921.1900	2.9212	3,651.4600	3.6515	24.999	0	0	0
2015/09/29	R210	05/11/2015	182.01	Put	Bond Future	2,941.1900	2.9412	3,671.4600	3.6715	24.829	0	0	0
2015/09/29	R210	05/11/2015	182.00	Put	Bond Future	2,931.1900	2.9312	3,661.4600	3.6615	24.914	0	0	0
2015/09/29	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R210	04/02/2016	184.99	Put	Bond Future	2,918.2300	2.9182	3,662.0100	3.6620	25.487	0	0	0
2015/09/29	R210	04/02/2016			Bond Future	182.0718	182.0718	181.3280	181.3280	(0.409)	0.0000	0.0000	0
2015/09/29	R210	04/02/2016	185.01	Put	Bond Future	2,938.2300	2.9382	3,682.0100	3.6820	25.314	0	0	0
2015/09/29	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R210	04/02/2016	185.00	Put	Bond Future	2,928.2300	2.9282	3,672.0100	3.6720	25.400	0	0	0
2015/09/29	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/09/29	R211	05/11/2015			Bond Future	135.8458		135.8458	135.7829	(0.046)	0.0000	0.0000	0
2015/09/29	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R211	05/11/2015	134.99	Call	Bond Future	855.8200	0.8558	792.8600	0.7929	(7.357)	0	0	0
2015/09/29	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R211	05/11/2015	135.00	Call	Bond Future	845.8200	0.8458	782.8600	0.7829	(7.444)	0	0	0
2015/09/29	R211	05/11/2015	135.01	Call	Bond Future	835.8200	0.8358	772.8600	0.7729	(7.533)	0	0	0
2015/09/29	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R211	04/02/2016			Bond Future	136.4258		136.3609	136.3609	(0.048)	0.0000	0.0000	1,120
2015/09/29	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R211	04/02/2016	138.99	Put	Bond Future	2,564.1500	2.5642	2,629.1000	2.6291	2.533	0	0	0
2015/09/29	R211	04/02/2016	139.01	Put	Bond Future	2,584.1500	2.5842	2,649.1000	2.6491	2.513	0	0	0
2015/09/29	R211	04/02/2016	139.00	Put	Bond Future	2,574.1500	2.5742	2,639.1000	2.6391	2.523	0	0	0
2015/09/29	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R212	05/11/2015			Bond Future	141.0611		141.0611	140.8453	(0.153)	0.0000	0.0000	928
2015/09/29	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R212	05/11/2015	145.99	Put	Bond Future	4,928.8900	4.9289	5,144.7000	5.1447	4.378	0	0	0
2015/09/29	R212	05/11/2015	146.01	Put	Bond Future	4,948.8900	4.9489	5,164.7000	5.1647	4.361	0	0	0
2015/09/29	R212	05/11/2015	146.00	Put	Bond Future	4,938.8900	4.9389	5,154.7000	5.1547	4.370	0	0	0
2015/09/29	R212	04/02/2016			Bond Future	141.5628		141.5628	141.3425	(0.156)	0.0000	0.0000	0
2015/09/29	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R212	04/02/2016	145.99	Put	Bond Future	4,427.1500	4.4271	4,647.5200	4.6475	4.978	0	0	0
2015/09/29	R212	04/02/2016	146.01	Put	Bond Future	4,447.1500	4.4471	4,667.5200	4.6675	4.955	0	0	0
2015/09/29	R212	04/02/2016	146.00	Put	Bond Future	4,437.1500	4.4371	4,657.5200	4.6575	4.966	0	0	0
2015/09/29	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R213	05/11/2015	7.76	Call	Bond Future	4.0400	0.0040	2.4700	0.0025	(38.861)	0	0	0
2015/09/29	R213	05/11/2015			Bond Future	9.0014		84.8987	9.0513	0.554	0.0000	0.0000	21,426
2015/09/29	R213	05/11/2015	7.74	Call	Bond Future	3.4800	0.0035	2.1200	0.0021	(39.080)	0	0	0
2015/09/29	R213	05/11/2015	7.75	Call	Bond Future	3.7400	0.0037	2.2900	0.0023	(38.770)	0	0	0
2015/09/29	R213	05/11/2015	7.74	Put	Bond Future	9,891.8500	9.8918	10,250.6300	10.2506	3.627	0	0	0
2015/09/29	R213	05/11/2015	7.76	Put	Bond Future	9,723.1800	9.7232	10,081.7500	10.0817	3.688	0	0	0
2015/09/29	R213	05/11/2015	7.75	Put	Bond Future	9,807.4400	9.8074	10,166.1300	10.1661	3.657	0	0	0
2015/09/29	R213	04/02/2016			Bond Future	9.0689		86.3156	9.1204	0.569	0.0000	0.0000	450
2015/09/29	R213	04/02/2016	8.75	Call	Bond Future	1,578.4300	1.5784	1,436.2600	1.4363	(9.007)	0	0	0
2015/09/29	R213	04/02/2016	8.74	Put	Bond Future	3,946.7100	3.9467	4,173.0500	4.1731	5.735	0	0	0
2015/09/29	R213	04/02/2016	8.76	Put	Bond Future	3,851.2000	3.8512	4,074.2900	4.0743	5.793	0	0	0
2015/09/29	R213	04/02/2016	8.75	Put	Bond Future	3,898.7700	3.8988	4,123.4900	4.1235	5.764	0	0	0
2015/09/29	R213	04/02/2016	8.76	Call	Bond Future	1,605.0100	1.6050	1,461.2100	1.4612	(8.959)	0	0	0
2015/09/29	R213	04/02/2016	8.74	Call	Bond Future	1,552.1300	1.5521	1,411.5800	1.4116	(9.055)	0	0	0
2015/09/29	R213	05/05/2016	8.76	Put	Bond Future	4,838.0200	4.8380	5,058.9400	5.0589	4.566	0	0	0
2015/09/29	R213	05/05/2016	8.74	Put	Bond Future	4,930.7100	4.9307	5,154.1600	5.1542	4.532	0	0	0
2015/09/29	R213	05/05/2016			Bond Future	9.1210		84.2983	9.1742	0.583	0.0000	0.0000	0
2015/09/29	R213	05/05/2016	8.75	Put	Bond Future	4,884.2200	4.8842	5,106.4000	5.1064	4.549	0	0	0
2015/09/29	R213	05/05/2016	8.74	Call	Bond Future	2,182.6600	2.1827	2,032.2400	2.0322	(6.892)	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
2015/09/29	R213	05/05/2016	8.75	Call	Bond Future	2,209.9200	2.2099	2,058.2300	2.0582	(6.864)	0	0	0
2015/09/29	R213	05/05/2016	8.76	Call	Bond Future	2,237.3800	2.2374	2,084.4300	2.0844	(6.836)	0	0	0
2015/09/29	R214	05/11/2015			Bond Future	9.1427	75.3620	9.1927	74.9795	0.546	0.0000	0.0000	11,693
2015/09/29	R214	05/11/2015	7.99	Put	Bond Future	9,826.3700	9.8264	10,205.8100	10.2058	3.861	0	0	0
2015/09/29	R214	05/11/2015	8.00	Put	Bond Future	9,732.9900	9.7330	10,112.2400	10.1122	3.897	0	0	0
2015/09/29	R214	05/11/2015	8.01	Put	Bond Future	9,639.8400	9.6398	10,018.8700	10.0189	3.932	0	0	0
2015/09/29	R214	05/11/2015	7.99	Call	Bond Future	8.4600	0.0085	5.4000	0.0054	(36.170)	0	0	0
2015/09/29	R214	05/11/2015	8.00	Call	Bond Future	9.0600	0.0091	5.8100	0.0058	(35.872)	0	0	0
2015/09/29	R214	05/11/2015	8.01	Call	Bond Future	9.7200	0.0097	6.2500	0.0063	(35.700)	0	0	0
2015/09/29	R214	04/02/2016			Bond Future	9.2023	76.6197	9.2537	76.2301	0.559	0.0000	0.0000	4,620
2015/09/29	R214	04/02/2016	7.99	Put	Bond Future	10,515.3000	10.5153	10,869.2000	10.8692	3.366	0	0	0
2015/09/29	R214	04/02/2016	8.00	Call	Bond Future	267.8100	0.2678	231.3700	0.2314	(13.607)	0	0	0
2015/09/29	R214	04/02/2016	8.01	Call	Bond Future	274.8800	0.2749	237.6300	0.2376	(13.551)	0	0	0
2015/09/29	R214	04/02/2016	7.99	Call	Bond Future	260.8900	0.2609	225.2300	0.2252	(13.669)	0	0	0
2015/09/29	R214	04/02/2016	8.01	Put	Bond Future	10,341.9600	10.3420	10,694.2700	10.6943	3.407	0	0	0
2015/09/29	R214	04/02/2016	8.00	Put	Bond Future	10,428.4700	10.4285	10,781.5900	10.7816	3.386	0	0	0
2015/09/29	R214	05/05/2016	9.01	Call	Bond Future	2,861.1500	2.8612	2,679.3800	2.6794	(6.353)	0	0	0
2015/09/29	R214	05/05/2016			Bond Future	9.2486	74.6840	9.3014	74.2871	0.572	0.0000	0.0000	0
2015/09/29	R214	05/05/2016	8.99	Call	Bond Future	2,795.1900	2.7952	2,616.1200	2.6161	(6.406)	0	0	0
2015/09/29	R214	05/05/2016	9.00	Call	Bond Future	2,827.2700	2.8273	2,646.8600	2.6469	(6.381)	0	0	0
2015/09/29	R214	05/05/2016	8.99	Put	Bond Future	4,788.4300	4.7884	5,006.2800	5.0063	4.550	0	0	0
2015/09/29	R214	05/05/2016	9.01	Put	Bond Future	4,697.0900	4.6971	4,912.2400	4.9122	4.580	0	0	0
2015/09/29	R214	05/05/2016	9.00	Put	Bond Future	4,741.7900	4.7418	4,958.3000	4.9583	4.566	0	0	0
2015/09/29	R248	05/11/2015	8.01	Put	Bond Future	13,019.3000	13.0193	13,460.6300	13.4606	3.390	0	0	0
2015/09/29	R248	05/11/2015			Bond Future	9.1883	97.1841	9.2332	96.7428	0.488	0.0000	0.0000	48,482
2015/09/29	R248	05/11/2015	8.00	Put	Bond Future	13,142.7600	13.1428	13,584.0900	13.5841	3.358	0	0	0
2015/09/29	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R248	05/11/2015	7.99	Put	Bond Future	13,266.4700	13.2665	13,707.8000	13.7078	3.327	0	0	0
2015/09/29	R248	04/02/2016	8.99	Put	Bond Future	2,590.3400	2.5903	3,039.8800	3.0399	17.354	0	0	0
2015/09/29	R248	04/02/2016			Bond Future	9.2493	98.8060	9.2955	98.3565	0.500	0.0000	0.0000	3,750
2015/09/29	R248	04/02/2016	9.00	Put	Bond Future	2,488.1300	2.4881	2,937.6700	2.9377	18.067	0	0	0
2015/09/29	R248	04/02/2016	9.01	Put	Bond Future	2,386.1100	2.3861	2,835.6500	2.8356	18.840	0	0	0
2015/09/29	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R248	05/05/2016			Bond Future	9.2969	96.1234	9.3445	95.6654	0.512	0.0000	0.0000	0
2015/09/29	R248	05/05/2016	8.99	Put	Bond Future	3,049.7300	3.0497	3,507.7100	3.5077	15.017	0	0	0
2015/09/29	R248	05/05/2016	9.01	Put	Bond Future	2,845.7400	2.8457	3,303.7200	3.3037	16.094	0	0	0
2015/09/29	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	R248	05/05/2016	9.00	Put	Bond Future	2,947.6400	2.9476	3,405.6200	3.4056	15.537	0	0	0
2015/09/29	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/09/29	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
<b>Total</b>											<b>532202</b>	