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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/10/2015 TO 12/10/2015

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/12	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/12	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	2025	05/11/2015	123.01	Put	Bond Future	491.4200	0.4914	52.4900	0.0525	(89.319)	0	0	0
2015/10/12	2025	05/11/2015			Bond Future	122.5186	122.5186	122.9575	122.9575	0.358	0.0000	0.0000	612
2015/10/12	2025	05/11/2015	123.00	Put	Bond Future	481.4200	0.4814	42.4900	0.0425	(91.174)	0	0	0
2015/10/12	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2025	05/11/2015	122.99	Put	Bond Future	471.4200	0.4714	32.4900	0.0325	(93.108)	0	0	0
2015/10/12	2025	04/02/2016	126.01	Put	Bond Future	2,671.1300	2.6711	2,226.2100	2.2262	(16.657)	0	0	0
2015/10/12	2025	04/02/2016			Bond Future	123.3389	123.3389	123.7838	123.7838	0.361	0.0000	0.0000	0
2015/10/12	2025	04/02/2016	126.00	Put	Bond Future	2,661.1300	2.6611	2,216.2100	2.2162	(16.719)	0	0	0
2015/10/12	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2025	04/02/2016	125.99	Put	Bond Future	2,651.1300	2.6511	2,206.2100	2.2062	(16.782)	0	0	0
2015/10/12	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2030	05/11/2015			Bond Future	8.6130	97.2244	8.6426	96.9927	0.344	0.0000	0.0000	9,973
2015/10/12	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2030	05/11/2015	8.49	Put	Bond Future	969.8100	0.9698	1,201.5400	1.2015	23.894	0	0	0
2015/10/12	2030	05/11/2015	8.51	Put	Bond Future	811.1800	0.8112	1,042.9100	1.0429	28.567	0	0	0
2015/10/12	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2030	05/11/2015	8.50	Put	Bond Future	890.4500	0.8905	1,122.1800	1.1222	26.024	0	0	0
2015/10/12	2030	04/02/2016	8.75	Call	Bond Future	616.7700	0.6168	380.2800	0.3803	(38.343)	0	0	0
2015/10/12	2030	04/02/2016			Bond Future	8.6696	94.8290	8.7004	94.5925	0.354	0.0000	0.0000	400
2015/10/12	2030	04/02/2016	8.76	Call	Bond Future	693.1100	0.6931	456.6200	0.4566	(34.120)	0	0	0
2015/10/12	2030	04/02/2016	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2030	04/02/2016	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2030	04/02/2016	8.74	Call	Bond Future	540.3300	0.5403	303.8400	0.3038	(43.768)	0	0	0
2015/10/12	2030	04/02/2016	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2032	05/11/2015			Bond Future	8.6827	97.1633	8.7123	96.9142	0.341	0.0000	0.0000	2,982
2015/10/12	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2032	05/11/2015	7.99	Put	Bond Future	6,099.7600	6.0998	6,348.8200	6.3488	4.083	0	0	0
2015/10/12	2032	05/11/2015	8.01	Put	Bond Future	5,915.9200	5.9159	6,164.9800	6.1650	4.210	0	0	0
2015/10/12	2032	05/11/2015	8.00	Put	Bond Future	6,007.7800	6.0078	6,256.8400	6.2568	4.146	0	0	0
2015/10/12	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2032	04/02/2016			Bond Future	8.7385	98.7735	8.7691	98.5192	0.351	0.0000	0.0000	0
2015/10/12	2032	04/02/2016	8.69	Put	Bond Future	403.8400	0.4038	658.1100	0.6581	62.963	0	0	0
2015/10/12	2032	04/02/2016	8.71	Put	Bond Future	236.9000	0.2369	491.1700	0.4912	107.332	0	0	0

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2015/10/12	2032	04/02/2016	8.70	Put	Bond Future	320.3200	0.3203	574.5900	0.5746	79.380	0	0	0
2015/10/12	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2032	05/05/2016			Bond Future	8.7833	96.3637	8.8151	96.1037	0.362	0.0000	0.0000	0
2015/10/12	2032	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2032	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2032	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2032	05/05/2016	9.01	Call	Bond Future	1,833.4400	1.8334	1,573.4300	1.5734	(14.182)	0	0	0
2015/10/12	2032	05/05/2016	8.99	Call	Bond Future	1,673.7400	1.6737	1,413.7300	1.4137	(15.535)	0	0	0
2015/10/12	2032	05/05/2016	9.00	Call	Bond Future	1,753.6400	1.7536	1,493.6300	1.4936	(14.827)	0	0	0
2015/10/12	2033	05/11/2015	102.41	Put	Bond Future	139.1400	0.1391	117.8500	0.1179	(15.301)	0	0	0
2015/10/12	2033	05/11/2015			Bond Future	102.2709	102.2709	102.2922	102.2922	0.021	0.0000	0.0000	0
2015/10/12	2033	05/11/2015	102.40	Put	Bond Future	129.1400	0.1291	107.8500	0.1079	(16.486)	0	0	0
2015/10/12	2033	05/11/2015	102.39	Put	Bond Future	119.1400	0.1191	97.8500	0.0979	(17.870)	0	0	0
2015/10/12	2033	05/11/2015	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2033	05/11/2015	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2033	05/11/2015	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2033	04/02/2016	102.40	Call	Bond Future	1,574.1000	1.5741	1,594.7700	1.5948	1.313	0	0	0
2015/10/12	2033	04/02/2016			Bond Future	103.9741	103.9741	103.9948	103.9948	0.020	0.0000	0.0000	0
2015/10/12	2033	04/02/2016	102.41	Call	Bond Future	1,564.1000	1.5641	1,584.7700	1.5848	1.322	0	0	0
2015/10/12	2033	04/02/2016	102.39	Call	Bond Future	1,584.1000	1.5841	1,604.7700	1.6048	1.305	0	0	0
2015/10/12	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2033	05/05/2016			Bond Future	104.8330	104.8330	104.8529	104.8529	0.019	0.0000	0.0000	0
2015/10/12	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2033	05/05/2016	102.40	Call	Bond Future	2,432.9600	2.4330	2,452.8900	2.4529	0.819	0	0	0
2015/10/12	2033	05/05/2016	102.41	Call	Bond Future	2,422.9600	2.4230	2,442.8900	2.4429	0.823	0	0	0
2015/10/12	2033	05/05/2016	102.39	Call	Bond Future	2,442.9600	2.4430	2,462.8900	2.4629	0.816	0	0	0
2015/10/12	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2037	05/11/2015	7.99	Put	Bond Future	8,381.3700	8.3814	8,655.7200	8.6557	3.273	0	0	0
2015/10/12	2037	05/11/2015	8.01	Put	Bond Future	8,170.7800	8.1708	8,445.1300	8.4451	3.358	0	0	0
2015/10/12	2037	05/11/2015			Bond Future	8.8372	99.1266	8.8668	98.8523	0.336	0.0000	0.0000	49,825
2015/10/12	2037	05/11/2015	8.00	Put	Bond Future	8,275.9900	8.2760	8,550.3400	8.5503	3.315	0	0	0
2015/10/12	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2037	04/02/2016	8.75	Put	Bond Future	1,310.4600	1.3105	1,590.3200	1.5903	21.356	0	0	0
2015/10/12	2037	04/02/2016			Bond Future	8.8915	96.5123	8.9222	96.2325	0.344	0.0000	0.0000	370
2015/10/12	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2037	04/02/2016	8.74	Put	Bond Future	1,404.0800	1.4041	1,683.9400	1.6839	19.932	0	0	0
2015/10/12	2037	04/02/2016	8.76	Put	Bond Future	1,216.9700	1.2170	1,496.8300	1.4968	22.996	0	0	0

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2015/10/12	2037	05/05/2016	8.99	Call	Bond Future	478.3100	0.4783	192.2500	0.1923	(59.806)	0	0	0
2015/10/12	2037	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2037	05/05/2016			Bond Future	8.9370	98.2207	8.9687	97.9347	0.354	0.0000	0.0000	0
2015/10/12	2037	05/05/2016	9.00	Call	Bond Future	568.1900	0.5682	282.1300	0.2821	(50.346)	0	0	0
2015/10/12	2037	05/05/2016	9.01	Call	Bond Future	657.9400	0.6579	371.8800	0.3719	(43.478)	0	0	0
2015/10/12	2037	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2037	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2038	05/11/2015			Bond Future	126.8032	126.8032	126.8295	126.8295	0.021	0.0000	0.0000	8,054
2015/10/12	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2038	05/11/2015	133.99	Put	Bond Future	7,186.8400	7.1868	7,160.4900	7.1605	(0.367)	0	0	0
2015/10/12	2038	05/11/2015	134.01	Put	Bond Future	7,206.8400	7.2068	7,180.4900	7.1805	(0.366)	0	0	0
2015/10/12	2038	05/11/2015	134.00	Put	Bond Future	7,196.8400	7.1968	7,170.4900	7.1705	(0.366)	0	0	0
2015/10/12	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2038	04/02/2016			Bond Future	127.5423	127.5423	127.5678	127.5678	0.020	0.0000	0.0000	0
2015/10/12	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2038	04/02/2016	130.99	Put	Bond Future	3,447.7100	3.4477	3,422.1900	3.4222	(0.740)	0	0	0
2015/10/12	2038	04/02/2016	131.01	Put	Bond Future	3,467.7100	3.4677	3,442.1900	3.4422	(0.736)	0	0	0
2015/10/12	2038	04/02/2016	131.00	Put	Bond Future	3,457.7100	3.4577	3,432.1900	3.4322	(0.738)	0	0	0
2015/10/12	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2044	05/11/2015			Bond Future	8.8712	101.1536	8.9009	100.8520	0.334	0.0000	0.0000	17,516
2015/10/12	2044	05/11/2015	8.24	Put	Bond Future	6,805.4100	6.8054	7,107.0600	7.1071	4.433	0	0	0
2015/10/12	2044	05/11/2015	8.26	Put	Bond Future	6,577.8500	6.5778	6,879.5000	6.8795	4.586	0	0	0
2015/10/12	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2044	05/11/2015	8.25	Put	Bond Future	6,691.5200	6.6915	6,993.1700	6.9932	4.508	0	0	0
2015/10/12	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2044	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2044	04/02/2016			Bond Future	8.9224	98.4476	8.9530	98.1400	0.343	0.0000	0.0000	0
2015/10/12	2044	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2044	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2044	04/02/2016	9.01	Call	Bond Future	876.2900	0.8763	568.6400	0.5686	(35.108)	0	0	0
2015/10/12	2044	04/02/2016	8.99	Call	Bond Future	677.3700	0.6774	369.7200	0.3697	(45.418)	0	0	0
2015/10/12	2044	04/02/2016	9.00	Call	Bond Future	776.9200	0.7769	469.2700	0.4693	(39.599)	0	0	0
2015/10/12	2044	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	67.5900	0.0676	100.000	0	0	0
2015/10/12	2044	05/05/2016			Bond Future	8.9652	100.1903	8.9968	99.8759	0.352	0.0000	0.0000	0
2015/10/12	2044	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2044	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2044	05/05/2016	9.01	Call	Bond Future	445.3400	0.4453	130.9700	0.1310	(70.591)	0	0	0
2015/10/12	2044	05/05/2016	8.99	Call	Bond Future	246.7800	0.2468	0.0000	0.0000	(100.000)	0	0	0
2015/10/12	2044	05/05/2016	9.00	Call	Bond Future	346.1500	0.3462	31.7800	0.0318	(90.819)	0	0	0
2015/10/12	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2046	05/11/2015			Bond Future	125.8350	125.8350	125.8615	125.8615	0.021	0.0000	0.0000	6,943
2015/10/12	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
2015/10/12	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2046	05/11/2015	132.99	Put	Bond Future	7,155.0400	7.1550	7,128.5500	7.1286	(0.370)	0	0	0
2015/10/12	2046	05/11/2015	133.01	Put	Bond Future	7,175.0400	7.1750	7,148.5500	7.1486	(0.369)	0	0	0
2015/10/12	2046	05/11/2015	133.00	Put	Bond Future	7,165.0400	7.1650	7,138.5500	7.1386	(0.370)	0	0	0
2015/10/12	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2046	04/02/2016			Bond Future	127.9306	127.9306	127.9562	127.9562	0.020	0.0000	0.0000	0
2015/10/12	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2046	04/02/2016	127.99	Put	Bond Future	59.3600	0.0594	33.8400	0.0338	(42.992)	0	0	0
2015/10/12	2046	04/02/2016	128.01	Put	Bond Future	79.3600	0.0794	53.8400	0.0538	(32.157)	0	0	0
2015/10/12	2046	04/02/2016	128.00	Put	Bond Future	69.3600	0.0694	43.8400	0.0438	(36.794)	0	0	0
2015/10/12	2050	05/11/2015			Bond Future	133.0362	133.0362	133.0646	133.0646	0.021	0.0000	0.0000	5,431
2015/10/12	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2050	05/11/2015	144.99	Put	Bond Future	11,953.8200	11.9538	11,925.4000	11.9254	(0.238)	0	0	0
2015/10/12	2050	05/11/2015	145.01	Put	Bond Future	11,973.8200	11.9738	11,945.4000	11.9454	(0.237)	0	0	0
2015/10/12	2050	05/11/2015	145.00	Put	Bond Future	11,963.8200	11.9638	11,935.4000	11.9354	(0.238)	0	0	0
2015/10/12	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2050	04/02/2016			Bond Future	133.7232	133.7232	133.7505	133.7505	0.020	0.0000	0.0000	0
2015/10/12	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2050	04/02/2016	137.99	Put	Bond Future	4,266.8400	4.2668	4,239.5300	4.2395	(0.640)	0	0	0
2015/10/12	2050	04/02/2016	138.01	Put	Bond Future	4,286.8400	4.2868	4,259.5300	4.2595	(0.637)	0	0	0
2015/10/12	2050	04/02/2016	138.00	Put	Bond Future	4,276.8400	4.2768	4,249.5300	4.2495	(0.639)	0	0	0
2015/10/12	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	AL37	05/11/2015			Index Future	469.1640	469.1640	468.6960	468.6960	(0.100)	0.0000	0.0000	3
2015/10/12	AL37	04/02/2016			Index Future	476.9390	476.9390	476.4550	476.4550	(0.101)	0.0000	0.0000	0
2015/10/12	AL7T	05/11/2015			Index Future	554.1580	554.1580	553.1690	553.1690	(0.178)	0.0000	0.0000	1
2015/10/12	AL7T	04/02/2016			Index Future	563.3410	563.3410	562.3270	562.3270	(0.180)	0.0000	0.0000	0
2015/10/12	ALBI	05/11/2015			Index Future	506.4410	506.4410	505.4290	505.4290	(0.200)	0.0000	0.0000	459
2015/10/12	ALBI	04/02/2016			Index Future	514.8330	514.8330	513.7960	513.7960	(0.201)	0.0000	0.0000	146
2015/10/12	ALBI	05/05/2016			Index Future	523.9360	523.9360	522.8700	522.8700	(0.203)	0.0000	0.0000	0
2015/10/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/10/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/12	EL28	05/11/2015	126.99	Put	Bond Future	1,317.4900	1.3175	1,289.8700	1.2899	(2.096)	0	0	0
2015/10/12	EL28	05/11/2015			Bond Future	125.6725	125.6725	125.7001	125.7001	0.022	0.0000	0.0000	0
2015/10/12	EL28	05/11/2015	127.01	Put	Bond Future	1,337.4900	1.3375	1,309.8700	1.3099	(2.065)	0	0	0
2015/10/12	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	EL28	05/11/2015	127.00	Put	Bond Future	1,327.4900	1.3275	1,299.8700	1.2999	(2.081)	0	0	0
2015/10/12	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	EL28	04/02/2016	128.99	Put	Bond Future	1,224.3800	1.2244	1,197.6300	1.1976	(2.185)	0	0	0
2015/10/12	EL28	04/02/2016			Bond Future	127.7656	127.7656	127.7924	127.7924	0.021	0.0000	0.0000	0
2015/10/12	EL28	04/02/2016	129.01	Put	Bond Future	1,244.3800	1.2444	1,217.6300	1.2176	(2.150)	0	0	0
2015/10/12	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	EL28	04/02/2016	129.00	Put	Bond Future	1,234.3800	1.2344	1,207.6300	1.2076	(2.167)	0	0	0
2015/10/12	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	ES33	05/11/2015	9.00	Put	Bond Future	5,303.8300	5.3038	5,515.0000	5.5150	3.981	0	0	0
2015/10/12	ES33	05/11/2015			Bond Future	9.7012	82.6295	9.7305	82.4184	0.302	0.0000	0.0000	6,561
2015/10/12	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	ES33	05/11/2015	8.99	Put	Bond Future	5,383.1600	5.3832	5,594.3300	5.5943	3.923	0	0	0
2015/10/12	ES33	05/11/2015	9.01	Put	Bond Future	5,224.6000	5.2246	5,435.7700	5.4358	4.042	0	0	0
2015/10/12	ES33	04/02/2016	10.01	Call	Bond Future	1,563.3700	1.5634	1,347.8400	1.3478	(13.786)	0	0	0

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2015/10/12	ES33	04/02/2016			Bond Future	9.7867		83.9989	9.8171	83.7833	0.311	0.0000	0.0000	0
2015/10/12	ES33	04/02/2016	9.99	Call	Bond Future	1,425.2400		1.4252	1,209.7100	1.2097	(15.122)	0	0	0
2015/10/12	ES33	04/02/2016	10.00	Call	Bond Future	1,494.3500		1.4944	1,278.8200	1.2788	(14.423)	0	0	0
2015/10/12	ES33	04/02/2016	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	ES33	04/02/2016	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	ES33	04/02/2016	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	ES33	05/05/2016	10.01	Call	Bond Future	1,041.0900		1.0411	820.6300	0.8206	(21.176)	0	0	0
2015/10/12	ES33	05/05/2016			Bond Future	9.8600		81.6944	9.8915	81.4739	0.320	0.0000	0.0000	0
2015/10/12	ES33	05/05/2016	9.99	Call	Bond Future	903.4500		0.9034	682.9900	0.6830	(24.402)	0	0	0
2015/10/12	ES33	05/05/2016	10.00	Call	Bond Future	972.3200		0.9723	751.8600	0.7519	(22.674)	0	0	0
2015/10/12	ES33	05/05/2016	9.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	ES33	05/05/2016	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	ES33	05/05/2016	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	GOVI	05/11/2015	530.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	GOVI	05/11/2015			GOVI	502.5670		502.5670	501.6500	501.6500	(0.182)	0.0000	0.0000	453
2015/10/12	GOVI	05/11/2015	530.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	GOVI	05/11/2015	529.99	Put	GOVI	274,230.0000		27.4230	283,400.0000	28.3400	3.344	0	0	0
2015/10/12	GOVI	05/11/2015	530.01	Put	GOVI	274,430.0000		27.4430	283,600.0000	28.3600	3.341	0	0	0
2015/10/12	GOVI	05/11/2015	529.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	GOVI	05/11/2015	530.00	Put	GOVI	274,330.0000		27.4330	283,500.0000	28.3500	3.343	0	0	0
2015/10/12	GOVI	04/02/2016	512.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	GOVI	04/02/2016			GOVI	510.8950		510.8950	509.9550	509.9550	(0.184)	0.0000	0.0000	26
2015/10/12	GOVI	04/02/2016	511.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	GOVI	04/02/2016	512.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	GOVI	04/02/2016	511.99	Put	GOVI	10,950.0000		1.0950	20,350.0000	2.0350	85.845	0	0	0
2015/10/12	GOVI	04/02/2016	512.01	Put	GOVI	11,150.0000		1.1150	20,550.0000	2.0550	84.305	0	0	0
2015/10/12	GOVI	04/02/2016	512.00	Put	GOVI	11,050.0000		1.1050	20,450.0000	2.0450	85.068	0	0	0
2015/10/12	GOVI	05/05/2016	518.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	GOVI	05/05/2016			GOVI	519.9280		519.9280	518.9600	518.9600	(0.186)	0.0000	0.0000	0
2015/10/12	GOVI	05/05/2016	518.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	GOVI	05/05/2016	518.01	Call	GOVI	19,180.0000		1.9180	9,500.0000	0.9500	(50.469)	0	0	0
2015/10/12	GOVI	05/05/2016	517.99	Call	GOVI	19,380.0000		1.9380	9,700.0000	0.9700	(49.948)	0	0	0
2015/10/12	GOVI	05/05/2016	518.00	Call	GOVI	19,280.0000		1.9280	9,600.0000	0.9600	(50.207)	0	0	0
2015/10/12	GOVI	05/05/2016	517.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/10/12	IGOV	05/11/2015			Index Future	231.9990		231.9990	232.2040	232.2040	0.088	0.0000	0.0000	971
2015/10/12	IGOV	04/02/2016			Index Future	235.8620		235.8620	236.0670	236.0670	0.087	0.0000	0.0000	82
2015/10/12	IGOV	05/05/2016			Index Future	240.0510		240.0510	240.2550	240.2550	0.085	0.0000	0.0000	0
2015/10/12	ILBI	05/11/2015			Index Future	629.6450		629.6450	629.9230	629.9230	0.044	0.0000	0.0000	0
2015/10/12	ILBI	04/02/2016			Index Future	640.3680		640.3680	640.6460	640.6460	0.043	0.0000	0.0000	163
2015/10/12	IS01	19/12/2016			Interest Rate Swap	99.6927		99.6927	99.7062	99.7062	0.014	0.0000	0.0000	0
2015/10/12	IS02	18/12/2017			Interest Rate Swap	99.6041		99.6041	99.6226	99.6226	0.019	0.0000	0.0000	0

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2015/10/12	IS05	17/12/2020			Interest Rate Swap	98.5238	98.5238	98.6474	98.6474	0.126	0.0000	0.0000	0
2015/10/12	IS10	17/12/2025			Interest Rate Swap	99.6475	99.6475	99.9233	99.9233	0.277	0.0000	0.0000	0
2015/10/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/10/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/10/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/10/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/10/12	JBAF	21/10/2015			Jibar Tradeable Future	6.3100	93.6900	6.3100	93.6900	0.000	0.0000	0.0000	0
2015/10/12	JBAF	18/11/2015			Jibar Tradeable Future	6.3400	93.6600	6.3400	93.6600	0.000	0.0000	0.0000	0
2015/10/12	JBAF	15/12/2015			Jibar Tradeable Future	6.3900	93.6100	6.3900	93.6100	0.000	0.0000	0.0000	0
2015/10/12	JBAF	20/01/2016			Jibar Tradeable Future	6.4500	93.5500	6.4500	93.5500	0.000	0.0000	0.0000	0
2015/10/12	JBAF	17/02/2016			Jibar Tradeable Future	6.5200	93.4800	6.5200	93.4800	0.000	0.0000	0.0000	2,000
2015/10/12	JBAF	16/03/2016			Jibar Tradeable Future	6.5600	93.4400	6.5600	93.4400	0.000	0.0000	0.0000	0
2015/10/12	JBAF	15/06/2016			Jibar Tradeable Future	6.7600	93.2400	6.7600	93.2400	0.000	0.0000	0.0000	0
2015/10/12	JBAF	21/09/2016			Jibar Tradeable Future	6.9900	93.0100	6.9900	93.0100	0.000	0.0000	0.0000	0
2015/10/12	JBAF	21/12/2016			Jibar Tradeable Future	7.1400	92.8600	7.1400	92.8600	0.000	0.0000	0.0000	0
2015/10/12	JBAF	15/03/2017			Jibar Tradeable Future	7.2800	92.7200	7.2800	92.7200	0.000	0.0000	0.0000	0
2015/10/12	JBAF	21/06/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2015/10/12	JBAF	20/09/2017			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2015/10/12	R023	05/11/2015			Bond Future	8.0158	100.0536	8.0455	99.8935	0.370	0.0000	0.0000	14,033
2015/10/12	R023	05/11/2015	7.99	Put	Bond Future	852.4900	0.8525	895.0300	0.8950	4.990	0	0	0
2015/10/12	R023	05/11/2015	8.01	Put	Bond Future	796.8700	0.7969	835.5500	0.8356	4.854	0	0	0
2015/10/12	R023	05/11/2015	7.99	Call	Bond Future	713.0100	0.7130	595.4000	0.5954	(16.495)	0	0	0
2015/10/12	R023	05/11/2015	8.00	Put	Bond Future	824.3200	0.8243	864.9200	0.8649	4.925	0	0	0
2015/10/12	R023	05/11/2015	8.00	Call	Bond Future	738.9300	0.7389	619.3800	0.6194	(16.179)	0	0	0
2015/10/12	R023	05/11/2015	8.01	Call	Bond Future	765.5400	0.7655	644.0700	0.6441	(15.867)	0	0	0
2015/10/12	R023	04/02/2016	8.01	Put	Bond Future	1,721.9700	1.7220	1,790.9600	1.7910	4.006	0	0	0
2015/10/12	R023	04/02/2016			Bond Future	8.0802	101.7117	8.1115	101.5479	0.387	0.0000	0.0000	1,050
2015/10/12	R023	04/02/2016	8.00	Put	Bond Future	1,750.3900	1.7504	1,820.3100	1.8203	3.995	0	0	0
2015/10/12	R023	04/02/2016	8.01	Call	Bond Future	1,353.1100	1.3531	1,258.2600	1.2583	(7.010)	0	0	0
2015/10/12	R023	04/02/2016	7.99	Call	Bond Future	1,304.6700	1.3047	1,211.7000	1.2117	(7.126)	0	0	0
2015/10/12	R023	04/02/2016	8.00	Call	Bond Future	1,328.8700	1.3289	1,234.9500	1.2350	(7.068)	0	0	0
2015/10/12	R023	04/02/2016	7.99	Put	Bond Future	1,778.8900	1.7789	1,849.7600	1.8498	3.984	0	0	0
2015/10/12	R023	05/05/2016			Bond Future	8.1203	99.5824	8.1534	99.4144	0.407	0.0000	0.0000	0
2015/10/12	R023	05/05/2016	8.24	Put	Bond Future	1,795.3900	1.7954	1,855.9900	1.8560	3.375	0	0	0
2015/10/12	R023	05/05/2016	8.26	Put	Bond Future	1,750.9900	1.7510	1,810.3200	1.8103	3.388	0	0	0
2015/10/12	R023	05/05/2016	8.24	Call	Bond Future	2,402.2800	2.4023	2,294.8900	2.2949	(4.470)	0	0	0
2015/10/12	R023	05/05/2016	8.25	Put	Bond Future	1,772.9400	1.7729	1,832.9100	1.8329	3.383	0	0	0
2015/10/12	R023	05/05/2016	8.25	Call	Bond Future	2,430.3300	2.4303	2,322.3100	2.3223	(4.445)	0	0	0
2015/10/12	R023	05/05/2016	8.26	Call	Bond Future	2,458.8500	2.4588	2,350.1900	2.3502	(4.419)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/12	R186	05/11/2015	7.75	Put	Bond Future	3,739.6900	3.7397	3,924.2300	3.9242	4.935	0	0	0
2015/10/12	R186	05/11/2015	8.24	Call	Bond Future	1,398.9500	1.3990	1,202.2500	1.2022	(14.061)	0	0	0
2015/10/12	R186	05/11/2015	8.25	Put	Bond Future	947.4000	0.9474	985.8800	0.9859	4.062	0	0	8,650
2015/10/12	R186	05/11/2015	8.45	Call	Bond Future	2,497.7900	2.4978	2,264.6800	2.2647	(9.333)	0	0	200
2015/10/12	R186	05/11/2015	8.75	Call	Bond Future	4,478.6000	4.4786	4,234.4100	4.2344	(5.452)	0	0	0
2015/10/12	R186	05/11/2015	8.85	Put	Bond Future	51.5600	0.0516	46.0200	0.0460	(10.745)	0	0	2,283
2015/10/12	R186	05/11/2015			Bond Future	8.1878	120.7177	8.2175	120.4801	0.363	8.2175	8.2175	32,563
2015/10/12	R186	05/11/2015	8.00	Put	Bond Future	2,088.0100	2.0880	2,200.0900	2.2001	5.368	0	0	0
2015/10/12	R186	05/11/2015	9.00	Put	Bond Future	19.7300	0.0197	16.4100	0.0164	(16.827)	0	0	2,600
2015/10/12	R186	05/11/2015	8.22	Call	Bond Future	1,311.8200	1.3118	1,120.1000	1.1201	(14.615)	0	0	0
2015/10/12	R186	05/11/2015	8.24	Put	Bond Future	982.2000	0.9822	1,023.0800	1.0231	4.162	0	0	0
2015/10/12	R186	05/11/2015	8.35	Put	Bond Future	646.6500	0.6467	664.7500	0.6647	2.799	0	0	9,430
2015/10/12	R186	05/11/2015	8.26	Put	Bond Future	913.4700	0.9135	949.6100	0.9496	3.956	0	0	0
2015/10/12	R186	05/11/2015	8.50	Put	Bond Future	337.9200	0.3379	337.9100	0.3379	(0.003)	0	0	4,666
2015/10/12	R186	05/11/2015	8.55	Put	Bond Future	266.5800	0.2666	263.4200	0.2634	(1.185)	0	0	4,667
2015/10/12	R186	05/11/2015	7.73	Call	Bond Future	142.8300	0.1428	94.3200	0.0943	(33.963)	0	0	169
2015/10/12	R186	05/11/2015	7.86	Call	Bond Future	294.0600	0.2941	212.1800	0.2122	(27.845)	0	0	674
2015/10/12	R186	05/11/2015	8.35	Call	Bond Future	1,935.4800	1.9355	1,716.0000	1.7160	(11.340)	0	0	843
2015/10/12	R186	05/11/2015	8.00	Call	Bond Future	570.6300	0.5706	445.1300	0.4451	(21.993)	0	0	200
2015/10/12	R186	05/11/2015	8.45	Put	Bond Future	423.8900	0.4239	428.3600	0.4284	1.055	0	0	6,308
2015/10/12	R186	05/11/2015	8.75	Put	Bond Future	92.8800	0.0929	86.2700	0.0863	(7.117)	0	0	10,200
2015/10/12	R186	05/11/2015	8.85	Call	Bond Future	5,193.6800	5.1937	4,950.5600	4.9506	(4.681)	0	0	0
2015/10/12	R186	05/11/2015	9.00	Call	Bond Future	6,283.3900	6.2834	6,042.4900	6.0425	(3.834)	0	0	0
2015/10/12	R186	05/11/2015	7.73	Put	Bond Future	3,888.7500	3.8888	4,077.8200	4.0778	4.862	0	0	0
2015/10/12	R186	05/11/2015	7.75	Call	Bond Future	160.7900	0.1608	107.7500	0.1078	(32.987)	0	0	1,200
2015/10/12	R186	05/11/2015	7.86	Put	Bond Future	2,959.9300	2.9599	3,115.6300	3.1156	5.260	0	0	0
2015/10/12	R186	05/11/2015	8.25	Call	Bond Future	1,443.8000	1.4438	1,244.7000	1.2447	(13.790)	0	0	0
2015/10/12	R186	05/11/2015	8.22	Put	Bond Future	1,054.5900	1.0546	1,100.4500	1.1005	4.349	0	0	1,090
2015/10/12	R186	05/11/2015	8.26	Call	Bond Future	1,489.4500	1.4894	1,288.0100	1.2880	(13.524)	0	0	0
2015/10/12	R186	05/11/2015	8.50	Call	Bond Future	2,801.6200	2.8016	2,564.0300	2.5640	(8.480)	0	0	650
2015/10/12	R186	05/11/2015	8.55	Call	Bond Future	3,118.2700	3.1183	2,877.5300	2.8775	(7.720)	0	0	0
2015/10/12	R186	04/02/2016	7.50	Call	Bond Future	491.1200	0.4911	435.3400	0.4353	(11.358)	0	0	0
2015/10/12	R186	04/02/2016			Bond Future	8.2415	117.4206	8.2725	117.1779	0.376	8.2558	8.2558	5,465
2015/10/12	R186	04/02/2016	8.75	Call	Bond Future	4,836.1100	4.8361	4,630.2600	4.6303	(4.257)	0	0	0
2015/10/12	R186	04/02/2016	7.51	Call	Bond Future	504.4400	0.5044	447.5700	0.4476	(11.274)	0	0	0
2015/10/12	R186	04/02/2016	7.49	Call	Bond Future	478.5700	0.4786	423.8300	0.4238	(11.438)	0	0	0
2015/10/12	R186	04/02/2016	7.50	Put	Bond Future	6,509.9600	6.5100	6,696.8900	6.6969	2.871	0	0	0
2015/10/12	R186	04/02/2016	7.49	Put	Bond Future	6,581.4300	6.5814	6,769.4000	6.7694	2.856	0	0	0
2015/10/12	R186	04/02/2016	8.75	Put	Bond Future	939.3300	0.9393	976.1900	0.9762	3.924	0	0	6,700
2015/10/12	R186	04/02/2016	7.51	Put	Bond Future	6,439.3400	6.4393	6,625.1800	6.6252	2.886	0	0	0
2015/10/12	R186	05/05/2016			Bond Future	8.2810	119.4981	8.3134	119.2496	0.391	0.0000	0.0000	0
2015/10/12	R186	05/05/2016	8.34	Call	Bond Future	3,460.4500	3.4605	3,305.6000	3.3056	(4.475)	0	0	0
2015/10/12	R186	05/05/2016	8.35	Call	Bond Future	3,500.9300	3.5009	3,345.1400	3.3451	(4.450)	0	0	0
2015/10/12	R186	05/05/2016	8.33	Call	Bond Future	3,419.8800	3.4199	3,265.9600	3.2660	(4.501)	0	0	0
2015/10/12	R186	05/05/2016	8.35	Put	Bond Future	2,971.9000	2.9719	3,064.6300	3.0646	3.120	0	0	0
2015/10/12	R186	05/05/2016	7.56	Put	Bond Future	6,856.3900	6.8564	7,026.8200	7.0268	2.486	0	0	0
2015/10/12	R186	05/05/2016	8.34	Put	Bond Future	3,007.8700	3.0079	3,101.5400	3.1015	3.114	0	0	0

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2015/10/12	R186	05/05/2016	7.56	Call	Bond Future	1,128.3500	1.1283	1,050.2600	1.0503	(6.921)	0	0	0
2015/10/12	R186	05/05/2016	8.33	Put	Bond Future	3,043.8100	3.0438	3,138.4100	3.1384	3.108	0	0	0
2015/10/12	R186	04/08/2016	8.51	Put	Bond Future	3,123.0300	3.1230	3,212.5900	3.2126	2.868	0	0	0
2015/10/12	R186	04/08/2016			Bond Future	8.3201	116.3565	8.3537	116.1043	0.403	0.0000	0.0000	0
2015/10/12	R186	04/08/2016	8.50	Put	Bond Future	3,155.3500	3.1554	3,245.6700	3.2457	2.862	0	0	0
2015/10/12	R186	04/08/2016	8.51	Call	Bond Future	4,541.5200	4.5415	4,378.8500	4.3788	(3.582)	0	0	0
2015/10/12	R186	04/08/2016	8.49	Call	Bond Future	4,458.5400	4.4585	4,297.3900	4.2974	(3.614)	0	0	0
2015/10/12	R186	04/08/2016	8.50	Call	Bond Future	4,499.7200	4.4997	4,337.8100	4.3378	(3.598)	0	0	0
2015/10/12	R186	04/08/2016	8.49	Put	Bond Future	3,188.3500	3.1883	3,279.4300	3.2794	2.857	0	0	0
2015/10/12	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R197	05/11/2015			Bond Future	294.2642	294.2642	294.3241	294.3241	0.020	0.0000	0.0000	927
2015/10/12	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R197	05/11/2015	294.99	Put	Bond Future	725.8300	0.7258	665.8600	0.6659	(8.262)	0	0	0
2015/10/12	R197	05/11/2015	295.01	Put	Bond Future	745.8300	0.7458	685.8600	0.6859	(8.041)	0	0	0
2015/10/12	R197	05/11/2015	295.00	Put	Bond Future	735.8300	0.7358	675.8600	0.6759	(8.150)	0	0	0
2015/10/12	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R197	04/02/2016			Bond Future	292.8106	292.8106	292.8686	292.8686	0.020	0.0000	0.0000	0
2015/10/12	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R197	04/02/2016	296.99	Put	Bond Future	4,179.3800	4.1794	4,121.4300	4.1214	(1.387)	0	0	0
2015/10/12	R197	04/02/2016	297.01	Put	Bond Future	4,199.3800	4.1994	4,141.4300	4.1414	(1.380)	0	0	0
2015/10/12	R197	04/02/2016	297.00	Put	Bond Future	4,189.3800	4.1894	4,131.4300	4.1314	(1.383)	0	0	0
2015/10/12	R202	05/11/2015			Bond Future	240.3749	240.3749	240.4247	240.4247	0.021	0.0000	0.0000	53,917
2015/10/12	R202	05/11/2015	245.99	Put	Bond Future	5,615.1400	5.6151	5,565.2900	5.5653	(0.888)	0	0	0
2015/10/12	R202	05/11/2015	246.01	Put	Bond Future	5,635.1400	5.6351	5,585.2900	5.5853	(0.885)	0	0	0
2015/10/12	R202	05/11/2015	246.00	Put	Bond Future	5,625.1400	5.6251	5,575.2900	5.5753	(0.886)	0	0	0
2015/10/12	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R202	04/02/2016			Bond Future	241.0029	241.0029	241.0511	241.0511	0.020	0.0000	0.0000	0
2015/10/12	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R202	04/02/2016	239.99	Call	Bond Future	1,012.9400	1.0129	1,061.0600	1.0611	4.751	0	0	0
2015/10/12	R202	04/02/2016	240.00	Call	Bond Future	1,002.9400	1.0029	1,051.0600	1.0511	4.798	0	0	0
2015/10/12	R202	04/02/2016	240.01	Call	Bond Future	992.9400	0.9929	1,041.0600	1.0411	4.846	0	0	0
2015/10/12	R203	05/11/2015	5.99	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/10/12	R203	05/11/2015	6.00	Put	Bond Future	1,743.4800	1.7435	1,796.4500	1.7965	3.038	0	0	0
2015/10/12	R203	05/11/2015			Bond Future	6.9966	103.3901	7.0272	103.3371	0.438	0.0000	0.0000	15,930
2015/10/12	R203	05/11/2015	6.00	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/10/12	R203	05/11/2015	6.01	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/10/12	R203	05/11/2015	5.99	Put	Bond Future	1,761.1600	1.7612	1,814.1400	1.8141	3.008	0	0	0
2015/10/12	R203	05/11/2015	6.01	Put	Bond Future	1,725.7900	1.7258	1,778.7600	1.7788	3.069	0	0	0
2015/10/12	R203	04/02/2016	7.25	Put	Bond Future	151.3200	0.1513	166.9700	0.1670	10.342	0	0	0

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2015/10/12	R203	04/02/2016	7.26	Put	Bond Future	146.6100		0.1466	161.8500	0.1618	10.395	0	0	0
2015/10/12	R203	04/02/2016			Bond Future	7.0495		105.1035	7.0860	105.0485	0.518	0.0000	0.0000	0
2015/10/12	R203	04/02/2016	7.26	Call	Bond Future	462.7000		0.4627	423.0100	0.4230	(8.578)	0	0	0
2015/10/12	R203	04/02/2016	7.24	Call	Bond Future	442.2800		0.4423	403.4000	0.4034	(8.791)	0	0	0
2015/10/12	R203	04/02/2016	7.25	Call	Bond Future	452.4300		0.4524	413.1500	0.4131	(8.682)	0	0	0
2015/10/12	R203	04/02/2016	7.24	Put	Bond Future	156.1600		0.1562	172.2100	0.1722	10.278	0	0	0
2015/10/12	R203	05/05/2016	7.25	Put	Bond Future	303.8500		0.3039	323.8400	0.3238	6.579	0	0	0
2015/10/12	R203	05/05/2016			Bond Future	7.0225		102.7931	7.0672	102.7359	0.636	0.0000	0.0000	0
2015/10/12	R203	05/05/2016	7.26	Call	Bond Future	602.9500		0.6030	565.4800	0.5655	(6.214)	0	0	0
2015/10/12	R203	05/05/2016	7.24	Call	Bond Future	586.6600		0.5867	549.6900	0.5497	(6.302)	0	0	0
2015/10/12	R203	05/05/2016	7.25	Call	Bond Future	594.6300		0.5946	557.4100	0.5574	(6.259)	0	0	0
2015/10/12	R203	05/05/2016	7.24	Put	Bond Future	308.6400		0.3086	328.8800	0.3289	6.558	0	0	0
2015/10/12	R203	05/05/2016	7.26	Put	Bond Future	299.4200		0.2994	319.1600	0.3192	6.593	0	0	0
2015/10/12	R204	05/11/2015			Bond Future	7.3727		104.8075	7.4028	104.7244	0.408	0.0000	0.0000	24,711
2015/10/12	R204	05/11/2015	6.25	Call	Bond Future	0.0200		0.0000	0.0100	0.0000	(50.000)	0	0	0
2015/10/12	R204	05/11/2015	6.24	Put	Bond Future	3,194.7800		3.1948	3,277.8900	3.2779	2.601	0	0	0
2015/10/12	R204	05/11/2015	6.26	Put	Bond Future	3,137.3100		3.1373	3,220.4200	3.2204	2.649	0	0	0
2015/10/12	R204	05/11/2015	6.25	Put	Bond Future	3,166.0400		3.1660	3,249.1600	3.2492	2.625	0	0	0
2015/10/12	R204	05/11/2015	6.26	Call	Bond Future	0.0300		0.0000	0.0100	0.0000	(66.667)	0	0	0
2015/10/12	R204	05/11/2015	6.24	Call	Bond Future	0.0200		0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/10/12	R204	04/02/2016	7.50	Call	Bond Future	677.2500		0.6772	623.9000	0.6239	(7.877)	0	0	0
2015/10/12	R204	04/02/2016			Bond Future	7.4365		102.5081	7.4699	102.4225	0.450	0.0000	0.0000	0
2015/10/12	R204	04/02/2016	7.51	Call	Bond Future	691.6200		0.6916	637.6900	0.6377	(7.798)	0	0	0
2015/10/12	R204	04/02/2016	7.49	Put	Bond Future	526.3400		0.5263	559.1500	0.5591	6.234	0	0	0
2015/10/12	R204	04/02/2016	7.51	Put	Bond Future	503.5500		0.5035	535.2000	0.5352	6.285	0	0	0
2015/10/12	R204	04/02/2016	7.49	Call	Bond Future	663.2900		0.6633	610.5200	0.6105	(7.956)	0	0	0
2015/10/12	R204	04/02/2016	7.50	Put	Bond Future	514.7400		0.5147	546.9700	0.5470	6.261	0	0	0
2015/10/12	R204	05/05/2016	7.75	Call	Bond Future	1,249.2100		1.2492	1,188.6300	1.1886	(4.849)	0	0	0
2015/10/12	R204	05/05/2016			Bond Future	7.4638		104.3216	7.5013	104.2332	0.503	0.0000	0.0000	0
2015/10/12	R204	05/05/2016	7.76	Call	Bond Future	1,264.2600		1.2643	1,203.3300	1.2033	(4.819)	0	0	0
2015/10/12	R204	05/05/2016	7.74	Put	Bond Future	586.1200		0.5861	614.2600	0.6143	4.801	0	0	0
2015/10/12	R204	05/05/2016	7.76	Put	Bond Future	569.4000		0.5694	596.8500	0.5969	4.821	0	0	0
2015/10/12	R204	05/05/2016	7.74	Call	Bond Future	1,234.2500		1.2342	1,174.0100	1.1740	(4.881)	0	0	0
2015/10/12	R204	05/05/2016	7.75	Put	Bond Future	577.7100		0.5777	605.5100	0.6055	4.812	0	0	0
2015/10/12	R207	05/11/2015	7.76	Call	Bond Future	725.6700		0.7257	634.0300	0.6340	(12.628)	0	0	0
2015/10/12	R207	05/11/2015			Bond Future	7.6369		100.9466	7.6668	100.8423	0.391	0.0000	0.0000	40,921
2015/10/12	R207	05/11/2015	7.74	Call	Bond Future	681.7300		0.6817	592.0100	0.5920	(13.161)	0	0	0
2015/10/12	R207	05/11/2015	7.50	Call	Bond Future	275.5200		0.2755	216.9900	0.2170	(21.243)	0	0	19
2015/10/12	R207	05/11/2015	7.75	Call	Bond Future	703.5200		0.7035	612.8200	0.6128	(12.892)	0	0	0
2015/10/12	R207	05/11/2015	7.43	Call	Bond Future	198.9500		0.1989	150.8300	0.1508	(24.187)	0	0	53
2015/10/12	R207	05/11/2015	7.74	Put	Bond Future	322.4000		0.3224	336.9800	0.3370	4.522	0	0	0
2015/10/12	R207	05/11/2015	7.43	Put	Bond Future	925.2000		0.9252	981.3800	0.9814	6.072	0	0	0
2015/10/12	R207	05/11/2015	7.76	Put	Bond Future	296.8000		0.2968	309.4600	0.3095	4.265	0	0	0
2015/10/12	R207	05/11/2015	7.50	Put	Bond Future	755.3700		0.7554	801.1400	0.8011	6.059	0	0	0
2015/10/12	R207	05/11/2015	7.75	Put	Bond Future	309.4100		0.3094	323.0100	0.3230	4.395	0	0	0
2015/10/12	R207	04/02/2016	7.49	Put	Bond Future	1,234.4200		1.2344	1,292.9100	1.2929	4.738	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/12	R207	04/02/2016	7.27	Put	Bond Future	1,743.7200	1.7437	1,817.2900	1.8173	4.219	0	0	0
2015/10/12	R207	04/02/2016			Bond Future	7.7030	98.9780	7.7354	98.8709	0.421	0.0000	0.0000	0
2015/10/12	R207	04/02/2016	7.51	Put	Bond Future	1,193.2200	1.1932	1,250.2800	1.2503	4.782	0	0	0
2015/10/12	R207	04/02/2016	7.27	Call	Bond Future	298.7400	0.2987	265.2300	0.2652	(11.217)	0	0	43
2015/10/12	R207	04/02/2016	7.50	Call	Bond Future	539.3900	0.5394	490.0900	0.4901	(9.140)	0	0	19
2015/10/12	R207	04/02/2016	7.51	Call	Bond Future	552.2400	0.5522	502.2200	0.5022	(9.058)	0	0	0
2015/10/12	R207	04/02/2016	7.49	Call	Bond Future	526.7400	0.5267	478.1500	0.4781	(9.225)	0	0	0
2015/10/12	R207	04/02/2016	7.50	Put	Bond Future	1,213.7100	1.2137	1,271.4900	1.2715	4.761	0	0	0
2015/10/12	R207	05/05/2016	7.86	Put	Bond Future	1,041.7000	1.0417	1,083.1700	1.0832	3.981	0	0	0
2015/10/12	R207	05/05/2016			Bond Future	7.7468	100.7294	7.7821	100.6192	0.456	0.0000	0.0000	0
2015/10/12	R207	05/05/2016	7.85	Put	Bond Future	1,055.4500	1.0555	1,097.3600	1.0974	3.971	0	0	0
2015/10/12	R207	05/05/2016	7.56	Put	Bond Future	1,511.3800	1.5114	1,566.8100	1.5668	3.668	0	0	0
2015/10/12	R207	05/05/2016	7.84	Put	Bond Future	1,069.3400	1.0693	1,111.6900	1.1117	3.960	0	0	0
2015/10/12	R207	05/05/2016	7.56	Call	Bond Future	926.1100	0.9261	871.3100	0.8713	(5.917)	0	0	43
2015/10/12	R207	05/05/2016	7.85	Call	Bond Future	1,377.1200	1.3771	1,308.8000	1.3088	(4.961)	0	0	0
2015/10/12	R207	05/05/2016	7.86	Call	Bond Future	1,394.4600	1.3945	1,325.7000	1.3257	(4.931)	0	0	0
2015/10/12	R207	05/05/2016	7.84	Call	Bond Future	1,359.9000	1.3599	1,292.0200	1.2920	(4.992)	0	0	0
2015/10/12	R207	04/08/2016			Bond Future	7.7898	98.9062	7.8279	98.7947	0.489	0.0000	0.0000	0
2015/10/12	R207	04/08/2016	7.99	Put	Bond Future	1,078.7300	1.0787	1,120.1300	1.1201	3.838	0	0	0
2015/10/12	R207	04/08/2016	8.01	Put	Bond Future	1,054.8400	1.0548	1,095.5000	1.0955	3.855	0	0	0
2015/10/12	R207	04/08/2016	8.00	Put	Bond Future	1,066.7400	1.0667	1,107.7700	1.1078	3.846	0	0	0
2015/10/12	R207	04/08/2016	8.01	Call	Bond Future	1,697.6800	1.6977	1,626.7900	1.6268	(4.176)	0	0	0
2015/10/12	R207	04/08/2016	7.99	Call	Bond Future	1,663.3900	1.6634	1,593.2400	1.5932	(4.217)	0	0	0
2015/10/12	R207	04/08/2016	8.00	Call	Bond Future	1,680.4900	1.6805	1,609.9700	1.6100	(4.196)	0	0	0
2015/10/12	R208	05/11/2015			Bond Future	7.7855	96.2582	7.8152	96.1327	0.383	0.0000	0.0000	40,181
2015/10/12	R208	05/11/2015	7.74	Put	Bond Future	687.2200	0.6872	725.4900	0.7255	5.569	0	0	0
2015/10/12	R208	05/11/2015	8.48	Call	Bond Future	2,889.9000	2.8899	2,762.4600	2.7625	(4.410)	0	0	0
2015/10/12	R208	05/11/2015	7.75	Call	Bond Future	514.6000	0.5146	425.8200	0.4258	(17.252)	0	0	0
2015/10/12	R208	05/11/2015	7.76	Call	Bond Future	534.3200	0.5343	443.9300	0.4439	(16.917)	0	0	0
2015/10/12	R208	05/11/2015	7.74	Call	Bond Future	495.3600	0.4954	408.2000	0.4082	(17.595)	0	0	0
2015/10/12	R208	05/11/2015	8.48	Put	Bond Future	15.8600	0.0159	13.8500	0.0139	(12.673)	0	0	2,200
2015/10/12	R208	05/11/2015	7.76	Put	Bond Future	641.7200	0.6417	676.7600	0.6768	5.460	0	0	0
2015/10/12	R208	05/11/2015	7.75	Put	Bond Future	664.2200	0.6642	700.8700	0.7009	5.518	0	0	0
2015/10/12	R208	04/02/2016			Bond Future	7.8472	97.8533	7.8789	97.7248	0.405	0.0000	0.0000	0
2015/10/12	R208	04/02/2016	7.74	Put	Bond Future	1,329.6700	1.3297	1,388.7400	1.3887	4.442	0	0	0
2015/10/12	R208	04/02/2016	7.76	Put	Bond Future	1,284.7800	1.2848	1,342.2700	1.3423	4.475	0	0	0
2015/10/12	R208	04/02/2016	7.75	Put	Bond Future	1,307.1000	1.3071	1,365.3800	1.3654	4.459	0	0	0
2015/10/12	R208	04/02/2016	7.76	Call	Bond Future	931.0800	0.9311	860.0100	0.8600	(7.633)	0	0	0
2015/10/12	R208	04/02/2016	7.74	Call	Bond Future	894.6000	0.8946	825.1100	0.8251	(7.768)	0	0	0
2015/10/12	R208	04/02/2016	7.75	Call	Bond Future	912.7300	0.9127	842.4500	0.8425	(7.700)	0	0	0
2015/10/12	R208	05/05/2016	7.99	Call	Bond Future	1,741.3200	1.7413	1,658.7300	1.6587	(4.743)	0	0	0
2015/10/12	R208	05/05/2016	8.00	Put	Bond Future	1,327.6500	1.3276	1,376.5500	1.3766	3.683	0	0	0
2015/10/12	R208	05/05/2016			Bond Future	7.8877	96.1829	7.9217	96.0509	0.431	0.0000	0.0000	0
2015/10/12	R208	05/05/2016	8.00	Call	Bond Future	1,762.5700	1.7626	1,679.4500	1.6794	(4.716)	0	0	0
2015/10/12	R208	05/05/2016	8.01	Call	Bond Future	1,784.2500	1.7843	1,700.6100	1.7006	(4.688)	0	0	0
2015/10/12	R208	05/05/2016	7.99	Put	Bond Future	1,345.0300	1.3450	1,394.4600	1.3945	3.675	0	0	0
2015/10/12	R208	05/05/2016	8.01	Put	Bond Future	1,310.7100	1.3107	1,359.0900	1.3591	3.691	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/12	R209	05/11/2015	7.99	Put	Bond Future	6,325.7800	6.3258	6,543.0700	6.5431	3.435	0	0	0
2015/10/12	R209	05/11/2015	9.25	Call	Bond Future	3,801.5600	3.8016	3,565.2500	3.5652	(6.216)	0	0	0
2015/10/12	R209	05/11/2015			Bond Future	8.7609	77.0179	8.7906	76.7899	0.339	0.0000	0.0000	24,850
2015/10/12	R209	05/11/2015	8.01	Put	Bond Future	6,156.2600	6.1563	6,372.0800	6.3721	3.506	0	0	0
2015/10/12	R209	05/11/2015	9.16	Put	Bond Future	261.4300	0.2614	254.9200	0.2549	(2.490)	0	0	0
2015/10/12	R209	05/11/2015	7.99	Call	Bond Future	22.7700	0.0228	12.0100	0.0120	(47.255)	0	0	0
2015/10/12	R209	05/11/2015	8.00	Put	Bond Future	6,240.8900	6.2409	6,457.4600	6.4575	3.470	0	0	0
2015/10/12	R209	05/11/2015	9.25	Put	Bond Future	171.5600	0.1716	163.3000	0.1633	(4.815)	0	0	900
2015/10/12	R209	05/11/2015	8.50	Put	Bond Future	2,506.5400	2.5065	2,627.0800	2.6271	4.809	0	0	0
2015/10/12	R209	05/11/2015	9.00	Put	Bond Future	515.9400	0.5159	520.2600	0.5203	0.837	0	0	500
2015/10/12	R209	05/11/2015	8.00	Call	Bond Future	24.5500	0.0246	13.0700	0.0131	(46.762)	0	0	0
2015/10/12	R209	05/11/2015	8.01	Call	Bond Future	26.4500	0.0265	14.2200	0.0142	(46.238)	0	0	0
2015/10/12	R209	05/11/2015	9.16	Call	Bond Future	3,243.5400	3.2435	3,008.9800	3.0090	(7.232)	0	0	0
2015/10/12	R209	05/11/2015	8.50	Call	Bond Future	456.7000	0.4567	349.1900	0.3492	(23.541)	0	0	900
2015/10/12	R209	05/11/2015	9.00	Call	Bond Future	2,324.2200	2.3242	2,100.4900	2.1005	(9.626)	0	0	0
2015/10/12	R209	04/02/2016	8.74	Call	Bond Future	2,264.5800	2.2646	2,122.2200	2.1222	(6.286)	0	0	0
2015/10/12	R209	04/02/2016	8.75	Put	Bond Future	2,767.2800	2.7673	2,856.2800	2.8563	3.216	0	0	0
2015/10/12	R209	04/02/2016			Bond Future	8.8110	78.2942	8.8416	78.0617	0.347	0.0000	0.0000	400
2015/10/12	R209	04/02/2016	8.75	Call	Bond Future	2,300.2800	2.3003	2,156.7500	2.1568	(6.240)	0	0	0
2015/10/12	R209	04/02/2016	8.76	Call	Bond Future	2,336.3000	2.3363	2,191.6100	2.1916	(6.193)	0	0	0
2015/10/12	R209	04/02/2016	9.52	Put	Bond Future	740.8600	0.7409	764.0600	0.7641	3.131	0	0	2,200
2015/10/12	R209	04/02/2016	8.74	Put	Bond Future	2,808.5600	2.8086	2,898.7300	2.8987	3.211	0	0	0
2015/10/12	R209	04/02/2016	8.76	Put	Bond Future	2,726.4300	2.7264	2,814.2700	2.8143	3.222	0	0	0
2015/10/12	R209	04/02/2016	9.52	Call	Bond Future	5,866.4300	5.8664	5,657.1000	5.6571	(3.568)	0	0	0
2015/10/12	R209	05/05/2016			Bond Future	8.8514	76.5299	8.8830	76.2922	0.356	0.0000	0.0000	0
2015/10/12	R209	05/05/2016	9.00	Call	Bond Future	3,928.7500	3.9288	3,769.6500	3.7696	(4.050)	0	0	0
2015/10/12	R209	05/05/2016	8.99	Put	Bond Future	2,852.5100	2.8525	2,931.9000	2.9319	2.783	0	0	0
2015/10/12	R209	05/05/2016	9.01	Put	Bond Future	2,785.9000	2.7859	2,863.6800	2.8637	2.792	0	0	0
2015/10/12	R209	05/05/2016	9.00	Put	Bond Future	2,818.8200	2.8188	2,897.4100	2.8974	2.788	0	0	0
2015/10/12	R209	05/05/2016	9.01	Call	Bond Future	3,969.6500	3.9696	3,809.7400	3.8097	(4.028)	0	0	0
2015/10/12	R209	05/05/2016	8.99	Call	Bond Future	3,888.5100	3.8885	3,730.2100	3.7302	(4.071)	0	0	0
2015/10/12	R210	05/11/2015			Bond Future	179.9384	179.9384	179.9754	179.9754	0.021	0.0000	0.0000	2,894
2015/10/12	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R210	05/11/2015	181.99	Put	Bond Future	2,051.5600	2.0516	2,014.6400	2.0146	(1.800)	0	0	0
2015/10/12	R210	05/11/2015	182.01	Put	Bond Future	2,071.5600	2.0716	2,034.6400	2.0346	(1.782)	0	0	0
2015/10/12	R210	05/11/2015	182.00	Put	Bond Future	2,061.5600	2.0616	2,024.6400	2.0246	(1.791)	0	0	0
2015/10/12	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R210	04/02/2016	184.99	Put	Bond Future	2,054.6900	2.0547	2,019.1700	2.0192	(1.729)	0	0	0
2015/10/12	R210	04/02/2016			Bond Future	182.9353	182.9353	182.9708	182.9708	0.019	0.0000	0.0000	0
2015/10/12	R210	04/02/2016	185.01	Put	Bond Future	2,074.6900	2.0747	2,039.1700	2.0392	(1.712)	0	0	0
2015/10/12	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R210	04/02/2016	185.00	Put	Bond Future	2,064.6900	2.0647	2,029.1700	2.0292	(1.720)	0	0	0
2015/10/12	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/12	R211	05/11/2015	134.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R211	05/11/2015			Bond Future	136.0912	136.0912	136.1165	136.1165	0.019	0.0000	0.0000	0
2015/10/12	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R211	05/11/2015	134.99	Call	Bond Future	1,101.1600	1.1012	1,126.4900	1.1265	2.300	0	0	0
2015/10/12	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R211	05/11/2015	135.00	Call	Bond Future	1,091.1600	1.0912	1,116.4900	1.1165	2.321	0	0	0
2015/10/12	R211	05/11/2015	135.01	Call	Bond Future	1,081.1600	1.0812	1,106.4900	1.1065	2.343	0	0	0
2015/10/12	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R211	04/02/2016			Bond Future	136.6638	136.6638	136.6881	136.6881	0.018	0.0000	0.0000	1,120
2015/10/12	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R211	04/02/2016	138.99	Put	Bond Future	2,326.2000	2.3262	2,301.8600	2.3019	(1.046)	0	0	0
2015/10/12	R211	04/02/2016	139.01	Put	Bond Future	2,346.2000	2.3462	2,321.8600	2.3219	(1.037)	0	0	0
2015/10/12	R211	04/02/2016	139.00	Put	Bond Future	2,336.2000	2.3362	2,311.8600	2.3119	(1.042)	0	0	0
2015/10/12	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R212	05/11/2015			Bond Future	141.7663	141.7663	141.7950	141.7950	0.020	0.0000	0.0000	928
2015/10/12	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R212	05/11/2015	145.99	Put	Bond Future	4,223.6800	4.2237	4,194.9800	4.1950	(0.680)	0	0	0
2015/10/12	R212	05/11/2015	146.01	Put	Bond Future	4,243.6800	4.2437	4,214.9800	4.2150	(0.676)	0	0	0
2015/10/12	R212	05/11/2015	146.00	Put	Bond Future	4,233.6800	4.2337	4,204.9800	4.2050	(0.678)	0	0	0
2015/10/12	R212	04/02/2016			Bond Future	142.2681	142.2681	142.2958	142.2958	0.019	0.0000	0.0000	0
2015/10/12	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R212	04/02/2016	145.99	Put	Bond Future	3,721.8900	3.7219	3,694.2100	3.6942	(0.744)	0	0	0
2015/10/12	R212	04/02/2016	146.01	Put	Bond Future	3,741.8900	3.7419	3,714.2100	3.7142	(0.740)	0	0	0
2015/10/12	R212	04/02/2016	146.00	Put	Bond Future	3,731.8900	3.7319	3,704.2100	3.7042	(0.742)	0	0	0
2015/10/12	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R213	05/11/2015	7.76	Call	Bond Future	7.7100	0.0077	3.5400	0.0035	(54.086)	0	0	0
2015/10/12	R213	05/11/2015			Bond Future	8.6533	87.4749	8.6829	87.2514	0.342	0.0000	0.0000	21,426
2015/10/12	R213	05/11/2015	7.74	Call	Bond Future	6.5000	0.0065	2.9200	0.0029	(55.077)	0	0	0
2015/10/12	R213	05/11/2015	7.75	Call	Bond Future	7.0700	0.0071	3.2100	0.0032	(54.597)	0	0	0
2015/10/12	R213	05/11/2015	7.74	Put	Bond Future	7,318.6200	7.3186	7,538.5600	7.5386	3.005	0	0	0
2015/10/12	R213	05/11/2015	7.76	Put	Bond Future	7,150.6000	7.1506	7,369.9500	7.3700	3.068	0	0	0
2015/10/12	R213	05/11/2015	7.75	Put	Bond Future	7,234.5200	7.2345	7,454.1800	7.4542	3.036	0	0	0
2015/10/12	R213	04/02/2016			Bond Future	8.7112	88.9245	8.7418	88.6964	0.352	0.0000	0.0000	700
2015/10/12	R213	04/02/2016	8.75	Call	Bond Future	2,587.3000	2.5873	2,436.3500	2.4363	(5.834)	0	0	0
2015/10/12	R213	04/02/2016	8.74	Put	Bond Future	2,334.7900	2.3348	2,413.0700	2.4131	3.353	0	0	0
2015/10/12	R213	04/02/2016	8.76	Put	Bond Future	2,263.3500	2.2634	2,339.4300	2.3394	3.361	0	0	0
2015/10/12	R213	04/02/2016	8.75	Put	Bond Future	2,298.6700	2.2987	2,375.8500	2.3759	3.358	0	0	0
2015/10/12	R213	04/02/2016	8.76	Call	Bond Future	2,626.1300	2.6261	2,474.0800	2.4741	(5.790)	0	0	0
2015/10/12	R213	04/02/2016	8.74	Call	Bond Future	2,549.1800	2.5492	2,399.3300	2.3993	(5.878)	0	0	0
2015/10/12	R213	05/05/2016	8.76	Put	Bond Future	3,229.2000	3.2292	3,318.8200	3.3188	2.775	0	0	0
2015/10/12	R213	05/05/2016	8.74	Put	Bond Future	3,303.2000	3.3032	3,394.5300	3.3945	2.765	0	0	0
2015/10/12	R213	05/05/2016			Bond Future	8.7532	86.9492	8.7849	86.7159	0.362	0.0000	0.0000	0
2015/10/12	R213	05/05/2016	8.75	Put	Bond Future	3,265.7800	3.2658	3,356.2600	3.3563	2.771	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/12	R213	05/05/2016	8.74	Call	Bond Future	3,206.0200	3.2060	3,064.1000	3.0641	(4.427)	0	0	0
2015/10/12	R213	05/05/2016	8.75	Call	Bond Future	3,242.3500	3.2424	3,099.5800	3.0996	(4.403)	0	0	0
2015/10/12	R213	05/05/2016	8.76	Call	Bond Future	3,279.4300	3.2794	3,135.8000	3.1358	(4.380)	0	0	0
2015/10/12	R214	05/11/2015			Bond Future	8.8011	78.0696	8.8308	77.8281	0.337	0.0000	0.0000	16,945
2015/10/12	R214	05/11/2015	7.99	Put	Bond Future	7,128.0400	7.1280	7,360.7400	7.3607	3.265	0	0	0
2015/10/12	R214	05/11/2015	8.00	Put	Bond Future	7,035.5200	7.0355	7,267.6000	7.2676	3.299	0	0	0
2015/10/12	R214	05/11/2015	8.01	Put	Bond Future	6,943.2700	6.9433	7,174.6900	7.1747	3.333	0	0	0
2015/10/12	R214	05/11/2015	7.99	Call	Bond Future	17.7200	0.0177	8.9900	0.0090	(49.266)	0	0	0
2015/10/12	R214	05/11/2015	8.00	Call	Bond Future	19.1800	0.0192	9.8300	0.0098	(48.749)	0	0	0
2015/10/12	R214	05/11/2015	8.01	Call	Bond Future	20.7400	0.0207	10.7300	0.0107	(48.264)	0	0	0
2015/10/12	R214	04/02/2016			Bond Future	8.8523	79.3633	8.8829	79.1170	0.345	0.0000	0.0000	4,620
2015/10/12	R214	04/02/2016	7.99	Put	Bond Future	7,988.4200	7.9884	8,181.4100	8.1814	2.416	0	0	0
2015/10/12	R214	04/02/2016	8.00	Call	Bond Future	489.8100	0.4898	435.4700	0.4355	(11.094)	0	0	0
2015/10/12	R214	04/02/2016	8.01	Call	Bond Future	502.7400	0.5027	447.3600	0.4474	(11.016)	0	0	0
2015/10/12	R214	04/02/2016	7.99	Call	Bond Future	477.6500	0.4777	424.3100	0.4243	(11.167)	0	0	0
2015/10/12	R214	04/02/2016	8.01	Put	Bond Future	7,826.1800	7.8262	8,017.1300	8.0171	2.440	0	0	0
2015/10/12	R214	04/02/2016	8.00	Put	Bond Future	7,906.8300	7.9068	8,098.8200	8.0988	2.428	0	0	0
2015/10/12	R214	05/05/2016	9.01	Call	Bond Future	4,063.8400	4.0638	3,897.4900	3.8975	(4.093)	0	0	0
2015/10/12	R214	05/05/2016			Bond Future	8.8900	77.4722	8.9214	77.2207	0.354	0.0000	0.0000	0
2015/10/12	R214	05/05/2016	8.99	Call	Bond Future	3,979.7100	3.9797	3,815.0700	3.8151	(4.137)	0	0	0
2015/10/12	R214	05/05/2016	9.00	Call	Bond Future	4,021.5600	4.0216	3,856.0600	3.8561	(4.115)	0	0	0
2015/10/12	R214	05/05/2016	8.99	Put	Bond Future	3,184.7100	3.1847	3,271.5900	3.2716	2.728	0	0	0
2015/10/12	R214	05/05/2016	9.01	Put	Bond Future	3,111.5400	3.1115	3,196.7100	3.1967	2.737	0	0	0
2015/10/12	R214	05/05/2016	9.00	Put	Bond Future	3,147.8400	3.1478	3,233.8600	3.2339	2.733	0	0	0
2015/10/12	R248	05/11/2015	8.01	Put	Bond Future	9,692.3900	9.6924	10,002.7200	10.0027	3.202	0	0	0
2015/10/12	R248	05/11/2015			Bond Future	8.8616	100.5110	8.8912	100.2007	0.335	0.0000	0.0000	48,520
2015/10/12	R248	05/11/2015	8.00	Put	Bond Future	9,815.8500	9.8159	10,126.1800	10.1262	3.162	0	0	0
2015/10/12	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R248	05/11/2015	7.99	Put	Bond Future	9,939.5600	9.9396	10,249.8900	10.2499	3.122	0	0	0
2015/10/12	R248	04/02/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R248	04/02/2016			Bond Future	8.9143	102.1766	8.9449	101.8602	0.343	0.0000	0.0000	3,750
2015/10/12	R248	04/02/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R248	04/02/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R248	04/02/2016	8.99	Call	Bond Future	780.2600	0.7803	463.8200	0.4638	(40.556)	0	0	0
2015/10/12	R248	04/02/2016	9.00	Call	Bond Future	882.4700	0.8825	566.0300	0.5660	(35.858)	0	0	0
2015/10/12	R248	04/02/2016	9.01	Call	Bond Future	984.4900	0.9845	668.0500	0.6681	(32.143)	0	0	0
2015/10/12	R248	05/05/2016			Bond Future	8.9534	99.5486	8.9849	99.2254	0.352	0.0000	0.0000	0
2015/10/12	R248	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R248	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R248	05/05/2016	8.99	Call	Bond Future	375.5500	0.3755	52.3400	0.0523	(86.063)	0	0	0
2015/10/12	R248	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/12	R248	05/05/2016	9.00	Call	Bond Future	477.6400	0.4776	154.4300	0.1544	(67.668)	0	0	0
2015/10/12	R248	05/05/2016	9.01	Call	Bond Future	579.5400	0.5795	256.3300	0.2563	(55.770)	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											536229	