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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/10/2015 TO 02/10/2015

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
2015/10/02	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	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
2015/10/02	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	2025	05/11/2015	123.01	Put	Bond Future	1,004.1900	1.0042	978.5200	0.9785	(2.556)	0	0	0
2015/10/02	2025	05/11/2015			Bond Future	122.0058	122.0058	122.0315	122.0315	0.021	0.0000	0.0000	612
2015/10/02	2025	05/11/2015	123.00	Put	Bond Future	994.1900	0.9942	968.5200	0.9685	(2.582)	0	0	0
2015/10/02	2025	05/11/2015	123.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2025	05/11/2015	122.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2025	05/11/2015	123.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2025	05/11/2015	122.99	Put	Bond Future	984.1900	0.9842	958.5200	0.9585	(2.608)	0	0	0
2015/10/02	2025	04/02/2016	126.01	Put	Bond Future	3,181.9200	3.1819	3,158.4000	3.1584	(0.739)	0	0	0
2015/10/02	2025	04/02/2016			Bond Future	122.8281	122.8281	122.8516	122.8516	0.019	0.0000	0.0000	0
2015/10/02	2025	04/02/2016	126.00	Put	Bond Future	3,171.9200	3.1719	3,148.4000	3.1484	(0.742)	0	0	0
2015/10/02	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2025	04/02/2016	125.99	Put	Bond Future	3,161.9200	3.1619	3,138.4000	3.1384	(0.744)	0	0	0
2015/10/02	2030	05/11/2015	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2030	05/11/2015			Bond Future	8.8460	95.4246	8.7744	95.9724	(0.809)	0.0000	0.0000	9,973
2015/10/02	2030	05/11/2015	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2030	05/11/2015	8.49	Put	Bond Future	2,769.6100	2.7696	2,221.8300	2.2218	(19.778)	0	0	0
2015/10/02	2030	05/11/2015	8.51	Put	Bond Future	2,610.9800	2.6110	2,063.2000	2.0632	(20.980)	0	0	0
2015/10/02	2030	05/11/2015	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2030	05/11/2015	8.50	Put	Bond Future	2,690.2500	2.6902	2,142.4700	2.1425	(20.362)	0	0	0
2015/10/02	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2030	04/02/2016			Bond Future	8.9091	93.0075	8.8355	93.5625	(0.827)	0.0000	0.0000	400
2015/10/02	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2030	04/02/2016	8.74	Put	Bond Future	1,281.1100	1.2811	726.1100	0.7261	(43.322)	0	0	0
2015/10/02	2030	04/02/2016	8.76	Put	Bond Future	1,128.3300	1.1283	573.3300	0.5733	(49.188)	0	0	0
2015/10/02	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2030	04/02/2016	8.75	Put	Bond Future	1,204.6700	1.2047	649.6700	0.6497	(46.071)	0	0	0
2015/10/02	2032	05/11/2015			Bond Future	8.9053	95.3145	8.8338	95.9028	(0.803)	0.0000	0.0000	2,982
2015/10/02	2032	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2032	05/11/2015	7.99	Put	Bond Future	7,948.5200	7.9485	7,360.2600	7.3603	(7.401)	0	0	0
2015/10/02	2032	05/11/2015	8.01	Put	Bond Future	7,764.6800	7.7647	7,176.4200	7.1764	(7.576)	0	0	0
2015/10/02	2032	05/11/2015	8.00	Put	Bond Future	7,856.5400	7.8565	7,268.2800	7.2683	(7.488)	0	0	0
2015/10/02	2032	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2032	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2032	04/02/2016			Bond Future	8.9670	96.9022	8.8935	97.4983	(0.820)	0.0000	0.0000	0
2015/10/02	2032	04/02/2016	8.69	Put	Bond Future	2,275.1000	2.2751	1,679.0300	1.6790	(26.200)	0	0	0
2015/10/02	2032	04/02/2016	8.71	Put	Bond Future	2,108.1600	2.1082	1,512.0900	1.5121	(28.274)	0	0	0

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2015/10/02	2032	04/02/2016	8.70	Put	Bond Future	2,191.5800	2.1916	1,595.5100	1.5955	(27.198)	0	0	0
2015/10/02	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2032	05/05/2016			Bond Future	9.0186	94.4619	8.9427	95.0689	(0.841)	0.0000	0.0000	0
2015/10/02	2032	05/05/2016	8.99	Put	Bond Future	228.1000	0.2281	0.0000	0.0000	(100.000)	0	0	0
2015/10/02	2032	05/05/2016	9.01	Put	Bond Future	68.4000	0.0684	0.0000	0.0000	(100.000)	0	0	0
2015/10/02	2032	05/05/2016	9.00	Put	Bond Future	148.2000	0.1482	0.0000	0.0000	(100.000)	0	0	0
2015/10/02	2032	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	538.6700	0.5387	100.000	0	0	0
2015/10/02	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	378.9700	0.3790	100.000	0	0	0
2015/10/02	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	458.8700	0.4589	100.000	0	0	0
2015/10/02	2033	05/11/2015	102.41	Put	Bond Future	311.4600	0.3115	590.7200	0.5907	89.662	0	0	0
2015/10/02	2033	05/11/2015			Bond Future	102.0985	102.0985	101.8193	101.8193	(0.274)	0.0000	0.0000	0
2015/10/02	2033	05/11/2015	102.40	Put	Bond Future	301.4600	0.3015	580.7200	0.5807	92.636	0	0	0
2015/10/02	2033	05/11/2015	102.39	Put	Bond Future	291.4600	0.2915	570.7200	0.5707	95.814	0	0	0
2015/10/02	2033	05/11/2015	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2033	05/11/2015	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2033	05/11/2015	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2033	04/02/2016	102.40	Call	Bond Future	1,407.7500	1.4078	1,121.6800	1.1217	(20.321)	0	0	0
2015/10/02	2033	04/02/2016			Bond Future	103.8077	103.8077	103.5217	103.5217	(0.276)	0.0000	0.0000	0
2015/10/02	2033	04/02/2016	102.41	Call	Bond Future	1,397.7500	1.3978	1,111.6800	1.1117	(20.466)	0	0	0
2015/10/02	2033	04/02/2016	102.39	Call	Bond Future	1,417.7500	1.4178	1,131.6800	1.1317	(20.178)	0	0	0
2015/10/02	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2033	05/05/2016			Bond Future	104.6666	104.6666	104.3757	104.3757	(0.278)	0.0000	0.0000	0
2015/10/02	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2033	05/05/2016	102.40	Call	Bond Future	2,266.6400	2.2666	1,975.7400	1.9757	(12.834)	0	0	0
2015/10/02	2033	05/05/2016	102.41	Call	Bond Future	2,256.6400	2.2566	1,965.7400	1.9657	(12.891)	0	0	0
2015/10/02	2033	05/05/2016	102.39	Call	Bond Future	2,276.6400	2.2766	1,985.7400	1.9857	(12.778)	0	0	0
2015/10/02	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2037	05/11/2015	7.99	Put	Bond Future	10,319.2100	10.3192	9,765.4200	9.7654	(5.367)	0	0	0
2015/10/02	2037	05/11/2015	8.01	Put	Bond Future	10,108.6200	10.1086	9,554.8300	9.5548	(5.478)	0	0	0
2015/10/02	2037	05/11/2015			Bond Future	9.0495	97.1888	8.9881	97.7426	(0.678)	0.0000	0.0000	49,825
2015/10/02	2037	05/11/2015	8.00	Put	Bond Future	10,213.8300	10.2138	9,660.0400	9.6600	(5.422)	0	0	0
2015/10/02	2037	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2037	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2037	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2037	04/02/2016	8.75	Put	Bond Future	3,272.0100	3.2720	2,711.0300	2.7110	(17.145)	0	0	0
2015/10/02	2037	04/02/2016			Bond Future	9.1091	94.5508	9.0462	95.1118	(0.691)	0.0000	0.0000	370
2015/10/02	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2037	04/02/2016	8.74	Put	Bond Future	3,365.6300	3.3656	2,804.6500	2.8046	(16.668)	0	0	0
2015/10/02	2037	04/02/2016	8.76	Put	Bond Future	3,178.5200	3.1785	2,617.5400	2.6175	(17.649)	0	0	0

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2015/10/02	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2037	05/05/2016	9.00	Put	Bond Future	1,425.6400	1.4256	854.2200	0.8542	(40.082)	0	0	0
2015/10/02	2037	05/05/2016			Bond Future	9.1606	96.2269	9.0958	96.7983	(0.708)	0.0000	0.0000	0
2015/10/02	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2037	05/05/2016	8.99	Put	Bond Future	1,515.5200	1.5155	944.1000	0.9441	(37.705)	0	0	0
2015/10/02	2037	05/05/2016	9.01	Put	Bond Future	1,335.8900	1.3359	764.4700	0.7645	(42.774)	0	0	0
2015/10/02	2038	05/11/2015			Bond Future	125.2619	125.2619	124.8505	124.8505	(0.328)	0.0000	0.0000	7,674
2015/10/02	2038	05/11/2015	134.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2038	05/11/2015	133.99	Put	Bond Future	8,728.0800	8.7281	9,139.4700	9.1395	4.713	0	0	0
2015/10/02	2038	05/11/2015	134.01	Put	Bond Future	8,748.0800	8.7481	9,159.4700	9.1595	4.703	0	0	0
2015/10/02	2038	05/11/2015	134.00	Put	Bond Future	8,738.0800	8.7381	9,149.4700	9.1495	4.708	0	0	0
2015/10/02	2038	05/11/2015	134.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2038	05/11/2015	133.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2038	04/02/2016			Bond Future	125.9861	125.9861	125.5651	125.5651	(0.334)	0.0000	0.0000	0
2015/10/02	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2038	04/02/2016	130.99	Put	Bond Future	5,003.9000	5.0039	5,424.9000	5.4249	8.413	0	0	0
2015/10/02	2038	04/02/2016	131.01	Put	Bond Future	5,023.9000	5.0239	5,444.9000	5.4449	8.380	0	0	0
2015/10/02	2038	04/02/2016	131.00	Put	Bond Future	5,013.9000	5.0139	5,434.9000	5.4349	8.397	0	0	0
2015/10/02	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2044	05/11/2015			Bond Future	9.0730	99.1320	9.0117	99.7386	(0.676)	0.0000	0.0000	17,516
2015/10/02	2044	05/11/2015	8.24	Put	Bond Future	8,826.9700	8.8270	8,220.4600	8.2205	(6.871)	0	0	0
2015/10/02	2044	05/11/2015	8.26	Put	Bond Future	8,599.4100	8.5994	7,992.9000	7.9929	(7.053)	0	0	0
2015/10/02	2044	05/11/2015	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2044	05/11/2015	8.25	Put	Bond Future	8,713.0800	8.7131	8,106.5700	8.1066	(6.961)	0	0	0
2015/10/02	2044	05/11/2015	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2044	05/11/2015	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2044	04/02/2016	8.99	Put	Bond Future	1,369.0700	1.3691	754.6100	0.7546	(44.882)	0	0	0
2015/10/02	2044	04/02/2016			Bond Future	9.1291	96.4012	9.0662	97.0157	(0.688)	0.0000	0.0000	0
2015/10/02	2044	04/02/2016	9.01	Put	Bond Future	1,170.1500	1.1702	555.6900	0.5557	(52.511)	0	0	0
2015/10/02	2044	04/02/2016	9.00	Put	Bond Future	1,269.5200	1.2695	655.0600	0.6551	(48.401)	0	0	0
2015/10/02	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2044	05/05/2016	8.99	Put	Bond Future	1,833.3300	1.8333	1,207.4300	1.2074	(34.140)	0	0	0
2015/10/02	2044	05/05/2016			Bond Future	9.1773	98.1102	9.1127	98.7361	(0.704)	0.0000	0.0000	0
2015/10/02	2044	05/05/2016	9.01	Put	Bond Future	1,634.7700	1.6348	1,008.8700	1.0089	(38.287)	0	0	0
2015/10/02	2044	05/05/2016	9.00	Put	Bond Future	1,733.9600	1.7340	1,108.0600	1.1081	(36.097)	0	0	0
2015/10/02	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2046	05/11/2015	132.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2046	05/11/2015			Bond Future	124.6652	124.6652	124.2854	124.2854	(0.305)	0.0000	0.0000	6,943
2015/10/02	2046	05/11/2015	133.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/10/02	2046	05/11/2015	133.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2046	05/11/2015	132.99	Put	Bond Future	8,324.7600	8.3248	8,704.5700	8.7046	4.562	0	0	0
2015/10/02	2046	05/11/2015	133.01	Put	Bond Future	8,344.7600	8.3448	8,724.5700	8.7246	4.551	0	0	0
2015/10/02	2046	05/11/2015	133.00	Put	Bond Future	8,334.7600	8.3348	8,714.5700	8.7146	4.557	0	0	0
2015/10/02	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2046	04/02/2016			Bond Future	126.7521	126.7521	126.3637	126.3637	(0.306)	0.0000	0.0000	0
2015/10/02	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2046	04/02/2016	127.99	Put	Bond Future	1,237.9100	1.2379	1,626.3000	1.6263	31.375	0	0	0
2015/10/02	2046	04/02/2016	128.01	Put	Bond Future	1,257.9100	1.2579	1,646.3000	1.6463	30.876	0	0	0
2015/10/02	2046	04/02/2016	128.00	Put	Bond Future	1,247.9100	1.2479	1,636.3000	1.6363	31.123	0	0	0
2015/10/02	2050	05/11/2015			Bond Future	132.6489	132.6489	132.2038	132.2038	(0.336)	0.0000	0.0000	5,431
2015/10/02	2050	05/11/2015	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2050	05/11/2015	144.99	Put	Bond Future	12,341.1100	12.3411	12,786.1600	12.7862	3.606	0	0	0
2015/10/02	2050	05/11/2015	145.01	Put	Bond Future	12,361.1100	12.3611	12,806.1600	12.8062	3.600	0	0	0
2015/10/02	2050	05/11/2015	145.00	Put	Bond Future	12,351.1100	12.3511	12,796.1600	12.7962	3.603	0	0	0
2015/10/02	2050	05/11/2015	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2050	05/11/2015	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2050	04/02/2016			Bond Future	133.3406	133.3406	132.8855	132.8855	(0.341)	0.0000	0.0000	0
2015/10/02	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2050	04/02/2016	137.99	Put	Bond Future	4,649.3600	4.6494	5,104.5100	5.1045	9.790	0	0	0
2015/10/02	2050	04/02/2016	138.01	Put	Bond Future	4,669.3600	4.6694	5,124.5100	5.1245	9.748	0	0	0
2015/10/02	2050	04/02/2016	138.00	Put	Bond Future	4,659.3600	4.6594	5,114.5100	5.1145	9.769	0	0	0
2015/10/02	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	AL37	05/11/2015			Index Future	464.5230	464.5230	465.7530	465.7530	0.265	0.0000	0.0000	3
2015/10/02	AL37	04/02/2016			Index Future	472.2610	472.2610	473.5020	473.5020	0.263	0.0000	0.0000	0
2015/10/02	AL7T	05/11/2015			Index Future	545.3450	545.3450	547.8320	547.8320	0.456	0.0000	0.0000	1
2015/10/02	AL7T	04/02/2016			Index Future	554.4290	554.4290	556.9470	556.9470	0.454	0.0000	0.0000	0
2015/10/02	ALBI	05/11/2015			Index Future	498.2710	498.2710	500.6690	500.6690	0.481	0.0000	0.0000	459
2015/10/02	ALBI	04/02/2016			Index Future	506.5700	506.5700	508.9990	508.9990	0.479	0.0000	0.0000	146
2015/10/02	ALBI	05/05/2016			Index Future	515.5400	515.5400	518.0140	518.0140	0.480	0.0000	0.0000	0
2015/10/02	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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2015/10/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/10/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	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
2015/10/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/10/02	EL28	05/11/2015	126.99	Put	Bond Future	2,348.7200	2.3487	2,320.5600	2.3206	(1.199)	0	0	0
2015/10/02	EL28	05/11/2015			Bond Future	124.6413	124.6413	124.6694	124.6694	0.023	0.0000	0.0000	0
2015/10/02	EL28	05/11/2015	127.01	Put	Bond Future	2,368.7200	2.3687	2,340.5600	2.3406	(1.189)	0	0	0
2015/10/02	EL28	05/11/2015	126.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	EL28	05/11/2015	127.00	Put	Bond Future	2,358.7200	2.3587	2,330.5600	2.3306	(1.194)	0	0	0
2015/10/02	EL28	05/11/2015	127.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	EL28	05/11/2015	127.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	EL28	04/02/2016	128.99	Put	Bond Future	2,262.0800	2.2621	2,235.9700	2.2360	(1.154)	0	0	0
2015/10/02	EL28	04/02/2016			Bond Future	126.7279	126.7279	126.7540	126.7540	0.021	0.0000	0.0000	0
2015/10/02	EL28	04/02/2016	129.01	Put	Bond Future	2,282.0800	2.2821	2,255.9700	2.2560	(1.144)	0	0	0
2015/10/02	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	EL28	04/02/2016	129.00	Put	Bond Future	2,272.0800	2.2721	2,245.9700	2,2460	(1.149)	0	0	0
2015/10/02	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	ES33	05/11/2015	9.00	Put	Bond Future	7,010.9700	7.0110	6,542.0800	6.5421	(6.688)	0	0	0
2015/10/02	ES33	05/11/2015			Bond Future	9.9416	80.9224	9.8748	81.3913	(0.672)	0.0000	0.0000	6,441
2015/10/02	ES33	05/11/2015	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	ES33	05/11/2015	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	ES33	05/11/2015	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	ES33	05/11/2015	8.99	Put	Bond Future	7,090.3000	7.0903	6,621.4100	6.6214	(6.613)	0	0	0
2015/10/02	ES33	05/11/2015	9.01	Put	Bond Future	6,931.7400	6.9317	6,462.8500	6.4628	(6.764)	0	0	0
2015/10/02	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	309.9300	0.3099	100.000	0	0	0
2015/10/02	ES33	04/02/2016			Bond Future	10.0340	82.2703	9.9652	82.7454	(0.685)	0.0000	0.0000	0
2015/10/02	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	171.8000	0.1718	100.000	0	0	0

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2015/10/02	ES33	04/02/2016	10.00	Call	Bond Future	0.0000		0.0000	240.9100	0.2409	100.000	0	0	0
2015/10/02	ES33	04/02/2016	9.99	Put	Bond Future	303.2800		0.3033	0.0000	0.0000	(100.000)	0	0	0
2015/10/02	ES33	04/02/2016	10.01	Put	Bond Future	165.1500		0.1652	0.0000	0.0000	(100.000)	0	0	0
2015/10/02	ES33	04/02/2016	10.00	Put	Bond Future	234.1700		0.2342	0.0000	0.0000	(100.000)	0	0	0
2015/10/02	ES33	05/05/2016	10.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	ES33	05/05/2016			Bond Future	10.1149		79.9373	10.0438	80.4213	(0.702)	0.0000	0.0000	0
2015/10/02	ES33	05/05/2016	9.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	ES33	05/05/2016	10.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	ES33	05/05/2016	9.99	Put	Bond Future	853.5700		0.8536	369.6400	0.3696	(56.695)	0	0	0
2015/10/02	ES33	05/05/2016	10.01	Put	Bond Future	715.9300		0.7159	232.0000	0.2320	(67.595)	0	0	0
2015/10/02	ES33	05/05/2016	10.00	Put	Bond Future	784.7000		0.7847	300.7700	0.3008	(61.671)	0	0	0
2015/10/02	GOVI	05/11/2015	530.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	GOVI	05/11/2015			GOVI	495.0090		495.0090	497.2220	497.2220	0.447	0.0000	0.0000	449
2015/10/02	GOVI	05/11/2015	530.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	GOVI	05/11/2015	529.99	Put	GOVI	349,810.0000		34.9810	327,680.0000	32.7680	(6.326)	0	0	0
2015/10/02	GOVI	05/11/2015	530.01	Put	GOVI	350,010.0000		35.0010	327,880.0000	32.7880	(6.323)	0	0	0
2015/10/02	GOVI	05/11/2015	529.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	GOVI	05/11/2015	530.00	Put	GOVI	349,910.0000		34.9910	327,780.0000	32.7780	(6.324)	0	0	0
2015/10/02	GOVI	04/02/2016	512.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	GOVI	04/02/2016			GOVI	503.2540		503.2540	505.4940	505.4940	0.445	0.0000	0.0000	26
2015/10/02	GOVI	04/02/2016	511.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	GOVI	04/02/2016	512.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	GOVI	04/02/2016	511.99	Put	GOVI	87,360.0000		8.7360	64,960.0000	6.4960	(25.641)	0	0	0
2015/10/02	GOVI	04/02/2016	512.01	Put	GOVI	87,560.0000		8.7560	65,160.0000	6.5160	(25.582)	0	0	0
2015/10/02	GOVI	04/02/2016	512.00	Put	GOVI	87,460.0000		8.7460	65,060.0000	6.5060	(25.612)	0	0	0
2015/10/02	GOVI	05/05/2016	518.01	Put	GOVI	58,450.0000		5.8450	35,630.0000	3.5630	(39.042)	0	0	0
2015/10/02	GOVI	05/05/2016			GOVI	512.1650		512.1650	514.4470	514.4470	0.446	0.0000	0.0000	0
2015/10/02	GOVI	05/05/2016	518.00	Put	GOVI	58,350.0000		5.8350	35,530.0000	3.5530	(39.109)	0	0	0
2015/10/02	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	GOVI	05/05/2016	517.99	Put	GOVI	58,250.0000		5.8250	35,430.0000	3.5430	(39.176)	0	0	0
2015/10/02	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/10/02	IGOV	05/11/2015			Index Future	230.5600		230.5600	230.4210	230.4210	(0.060)	0.0000	0.0000	969
2015/10/02	IGOV	04/02/2016			Index Future	234.4190		234.4190	234.2730	234.2730	(0.062)	0.0000	0.0000	82
2015/10/02	IGOV	05/05/2016			Index Future	238.5890		238.5890	238.4410	238.4410	(0.062)	0.0000	0.0000	0
2015/10/02	ILBI	05/11/2015			Index Future	625.7860		625.7860	625.4580	625.4580	(0.052)	0.0000	0.0000	0
2015/10/02	ILBI	04/02/2016			Index Future	636.4560		636.4560	636.1200	636.1200	(0.053)	0.0000	0.0000	163
2015/10/02	IS01	19/12/2016			Interest Rate Swap	99.8863		99.8863	99.8559	99.8559	(0.030)	0.0000	0.0000	0
2015/10/02	IS02	18/12/2017			Interest Rate Swap	100.0489		100.0489	100.0098	100.0098	(0.039)	0.0000	0.0000	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
2015/10/02	IS05	17/12/2020			Interest Rate Swap	99.6741	99.6741	99.4578	99.4578	(0.217)	0.0000	0.0000	0
2015/10/02	IS10	17/12/2025			Interest Rate Swap	101.2677	101.2677	100.8773	100.8773	(0.386)	0.0000	0.0000	0
2015/10/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/10/02	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/10/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/10/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/10/02	JBAF	21/10/2015			Jibar Tradeable Future	6.3200	93.6800	6.3200	93.6800	0.000	0.0000	0.0000	0
2015/10/02	JBAF	18/11/2015			Jibar Tradeable Future	6.4100	93.5900	6.4100	93.5900	0.000	0.0000	0.0000	0
2015/10/02	JBAF	15/12/2015			Jibar Tradeable Future	6.4800	93.5200	6.4800	93.5200	0.000	0.0000	0.0000	0
2015/10/02	JBAF	20/01/2016			Jibar Tradeable Future	6.5900	93.4100	6.5900	93.4100	0.000	0.0000	0.0000	0
2015/10/02	JBAF	17/02/2016			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	2,000
2015/10/02	JBAF	16/03/2016			Jibar Tradeable Future	6.7400	93.2600	6.7400	93.2600	0.000	0.0000	0.0000	0
2015/10/02	JBAF	15/06/2016			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	0
2015/10/02	JBAF	21/09/2016			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2015/10/02	JBAF	21/12/2016			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2015/10/02	JBAF	15/03/2017			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2015/10/02	JBAF	21/06/2017			Jibar Tradeable Future	7.7900	92.2100	7.7900	92.2100	0.000	0.0000	0.0000	0
2015/10/02	JBAF	20/09/2017			Jibar Tradeable Future	7.9200	92.0800	7.9200	92.0800	0.000	0.0000	0.0000	0
2015/10/02	R023	05/11/2015			Bond Future	8.2915	98.5784	8.2143	98.9887	(0.931)	0.0000	0.0000	14,033
2015/10/02	R023	05/11/2015	7.99	Put	Bond Future	1,929.1400	1.9291	1,618.5800	1.6186	(16.098)	0	0	0
2015/10/02	R023	05/11/2015	8.01	Put	Bond Future	1,847.6600	1.8477	1,543.4200	1.5434	(16.466)	0	0	0
2015/10/02	R023	05/11/2015	7.99	Call	Bond Future	314.4300	0.3144	414.1400	0.4141	31.711	0	0	0
2015/10/02	R023	05/11/2015	8.00	Put	Bond Future	1,888.1800	1.8882	1,580.7600	1.5808	(16.281)	0	0	0
2015/10/02	R023	05/11/2015	8.00	Call	Bond Future	327.5600	0.3276	430.4100	0.4304	31.399	0	0	0
2015/10/02	R023	05/11/2015	8.01	Call	Bond Future	341.1000	0.3411	447.1300	0.4471	31.085	0	0	0
2015/10/02	R023	04/02/2016	8.01	Put	Bond Future	2,708.2800	2.7083	2,431.8900	2.4319	(10.205)	0	0	0
2015/10/02	R023	04/02/2016			Bond Future	8.3675	100.2205	8.2870	100.6356	(0.962)	0.0000	0.0000	1,050
2015/10/02	R023	04/02/2016	8.00	Put	Bond Future	2,744.0300	2.7440	2,465.6700	2.4657	(10.144)	0	0	0
2015/10/02	R023	04/02/2016	8.01	Call	Bond Future	848.1600	0.8482	986.8800	0.9869	16.355	0	0	0
2015/10/02	R023	04/02/2016	7.99	Call	Bond Future	814.3600	0.8144	949.1500	0.9492	16.552	0	0	0
2015/10/02	R023	04/02/2016	8.00	Call	Bond Future	831.2500	0.8313	968.0000	0.9680	16.451	0	0	0
2015/10/02	R023	04/02/2016	7.99	Put	Bond Future	2,779.8400	2.7798	2,499.5200	2.4995	(10.084)	0	0	0
2015/10/02	R023	05/05/2016			Bond Future	8.4208	98.0673	8.3363	98.4902	(1.003)	0.0000	0.0000	0
2015/10/02	R023	05/05/2016	8.24	Put	Bond Future	2,661.9300	2.6619	2,428.6600	2.4287	(8.763)	0	0	0
2015/10/02	R023	05/05/2016	8.26	Put	Bond Future	2,605.8400	2.6058	2,375.6700	2.3757	(8.833)	0	0	0
2015/10/02	R023	05/05/2016	8.24	Call	Bond Future	1,753.7500	1.7538	1,943.3900	1.9434	10.813	0	0	0
2015/10/02	R023	05/05/2016	8.25	Put	Bond Future	2,633.7800	2.6338	2,402.0700	2.4021	(8.798)	0	0	0
2015/10/02	R023	05/05/2016	8.25	Call	Bond Future	1,776.1000	1.7761	1,967.3000	1.9673	10.765	0	0	0
2015/10/02	R023	05/05/2016	8.26	Call	Bond Future	1,798.6300	1.7986	1,991.3700	1.9914	10.716	0	0	0

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2015/10/02	R186	05/11/2015	7.75	Put	Bond Future	5,619.1100	5.6191	5,084.2400	5.0842	(9.519)	0	0	0
2015/10/02	R186	05/11/2015	8.24	Call	Bond Future	715.5200	0.7155	899.3700	0.8994	25.695	0	0	0
2015/10/02	R186	05/11/2015	8.25	Put	Bond Future	2,213.5600	2.2136	1,838.9200	1.8389	(16.925)	0	0	8,650
2015/10/02	R186	05/11/2015	8.45	Call	Bond Future	1,405.9500	1.4059	1,697.2100	1.6972	20.716	0	0	200
2015/10/02	R186	05/11/2015	8.75	Call	Bond Future	2,892.8500	2.8929	3,324.8000	3.3248	14.932	0	0	0
2015/10/02	R186	05/11/2015	8.85	Put	Bond Future	321.1900	0.3212	224.9700	0.2250	(29.957)	0	0	2,283
2015/10/02	R186	05/11/2015			Bond Future	8.4365	118.7493	8.3647	119.3127	(0.851)	0.0000	0.0000	32,997
2015/10/02	R186	05/11/2015	8.00	Put	Bond Future	3,752.7200	3.7527	3,275.3200	3.2753	(12.721)	0	0	0
2015/10/02	R186	05/11/2015	9.00	Put	Bond Future	168.7000	0.1687	112.2200	0.1122	(33.480)	0	0	2,600
2015/10/02	R186	05/11/2015	8.22	Call	Bond Future	665.1300	0.6651	839.4500	0.8394	26.208	0	0	0
2015/10/02	R186	05/11/2015	8.24	Put	Bond Future	2,267.1100	2.2671	1,887.6300	1.8876	(16.738)	0	0	0
2015/10/02	R186	05/11/2015	8.35	Put	Bond Future	1,719.1000	1.7191	1,394.8700	1.3949	(18.860)	0	0	9,430
2015/10/02	R186	05/11/2015	8.26	Put	Bond Future	2,160.7400	2.1607	1,790.9800	1.7910	(17.113)	0	0	0
2015/10/02	R186	05/11/2015	8.50	Put	Bond Future	1,119.3600	1.1194	873.1800	0.8732	(21.993)	0	0	4,666
2015/10/02	R186	05/11/2015	8.55	Put	Bond Future	957.0000	0.9570	736.0900	0.7361	(23.084)	0	0	4,667
2015/10/02	R186	05/11/2015	7.73	Call	Bond Future	64.0500	0.0641	89.7600	0.0898	40.141	0	0	169
2015/10/02	R186	05/11/2015	7.86	Call	Bond Future	133.0900	0.1331	181.3600	0.1814	36.269	0	0	674
2015/10/02	R186	05/11/2015	8.35	Call	Bond Future	1,039.5900	1.0396	1,278.6900	1.2787	22.999	0	0	843
2015/10/02	R186	05/11/2015	8.00	Call	Bond Future	267.0000	0.2670	352.9300	0.3529	32.184	0	0	200
2015/10/02	R186	05/11/2015	8.45	Put	Bond Future	1,300.3900	1.3004	1,028.3200	1.0283	(20.922)	0	0	6,308
2015/10/02	R186	05/11/2015	8.75	Put	Bond Future	475.4700	0.4755	344.0900	0.3441	(27.632)	0	0	10,200
2015/10/02	R186	05/11/2015	8.85	Call	Bond Future	3,494.9700	3.4950	3,962.0800	3.9621	13.365	0	0	0
2015/10/02	R186	05/11/2015	9.00	Call	Bond Future	4,464.0200	4.4640	4,970.8700	4.9709	11.354	0	0	0
2015/10/02	R186	05/11/2015	7.73	Put	Bond Future	5,778.3100	5.7783	5,240.6900	5.2407	(9.304)	0	0	0
2015/10/02	R186	05/11/2015	7.75	Call	Bond Future	71.8700	0.0719	100.3300	0.1003	39.599	0	0	1,200
2015/10/02	R186	05/11/2015	7.86	Put	Bond Future	4,767.3000	4.7673	4,252.2400	4.2522	(10.804)	0	0	0
2015/10/02	R186	05/11/2015	8.25	Call	Bond Future	741.6200	0.7416	930.3100	0.9303	25.443	0	0	0
2015/10/02	R186	05/11/2015	8.22	Put	Bond Future	2,376.2400	2.3762	1,987.2300	1.9872	(16.371)	0	0	1,090
2015/10/02	R186	05/11/2015	8.26	Call	Bond Future	768.3800	0.7684	961.9500	0.9619	25.192	0	0	0
2015/10/02	R186	05/11/2015	8.50	Call	Bond Future	1,614.7200	1.6147	1,931.8700	1.9319	19.641	0	0	650
2015/10/02	R186	05/11/2015	8.55	Call	Bond Future	1,840.3500	1.8403	2,182.7700	2.1828	18.606	0	0	0
2015/10/02	R186	04/02/2016	7.50	Call	Bond Future	317.0100	0.3170	379.2800	0.3793	19.643	0	0	0
2015/10/02	R186	04/02/2016			Bond Future	8.4984	115.4296	8.4241	116.0000	(0.873)	0.0000	0.0000	5,365
2015/10/02	R186	04/02/2016	8.75	Call	Bond Future	3,591.1200	3.5911	3,949.9800	3.9500	9.993	0	0	0
2015/10/02	R186	04/02/2016	7.51	Call	Bond Future	325.4600	0.3255	389.1000	0.3891	19.554	0	0	0
2015/10/02	R186	04/02/2016	7.49	Call	Bond Future	308.7400	0.3087	369.6600	0.3697	19.732	0	0	0
2015/10/02	R186	04/02/2016	7.50	Put	Bond Future	8,326.8300	8.3268	7,818.7400	7.8187	(6.102)	0	0	0
2015/10/02	R186	04/02/2016	7.49	Put	Bond Future	8,402.5800	8.4026	7,893.1400	7.8931	(6.063)	0	0	0
2015/10/02	R186	04/02/2016	8.75	Put	Bond Future	1,685.3200	1.6853	1,473.8200	1.4738	(12.550)	0	0	6,700
2015/10/02	R186	04/02/2016	7.51	Put	Bond Future	8,251.3400	8.2513	7,744.6200	7.7446	(6.141)	0	0	0
2015/10/02	R186	05/05/2016			Bond Future	8.5473	117.4751	8.4701	118.0560	(0.902)	0.0000	0.0000	0
2015/10/02	R186	05/05/2016	8.34	Call	Bond Future	2,593.8800	2.5939	2,849.3500	2.8494	9.849	0	0	0
2015/10/02	R186	05/05/2016	8.35	Call	Bond Future	2,626.5400	2.6265	2,884.1200	2.8841	9.807	0	0	0
2015/10/02	R186	05/05/2016	8.33	Call	Bond Future	2,561.4600	2.5615	2,814.8300	2.8148	9.892	0	0	0
2015/10/02	R186	05/05/2016	8.35	Put	Bond Future	4,120.5300	4.1205	3,797.1800	3.7972	(7.847)	0	0	0
2015/10/02	R186	05/05/2016	7.56	Put	Bond Future	8,547.3700	8.5474	8,074.7300	8.0747	(5.530)	0	0	0
2015/10/02	R186	05/05/2016	8.34	Put	Bond Future	4,164.3200	4.1643	3,838.8600	3.8389	(7.815)	0	0	0
2015/10/02	R186	05/05/2016	7.56	Call	Bond Future	796.3100	0.7963	904.6000	0.9046	13.599	0	0	0

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2015/10/02	R186	05/05/2016	8.33	Put	Bond Future	4,208.4100	4.2084	3,880.8500	3.8808	(7.783)	0	0	0
2015/10/02	R186	04/08/2016	8.51	Put	Bond Future	4,244.7700	4.2448	3,945.1200	3.9451	(7.059)	0	0	0
2015/10/02	R186	04/08/2016			Bond Future	8.5960	114.3031	8.5160	114.8936	(0.931)	0.0000	0.0000	0
2015/10/02	R186	04/08/2016	8.50	Put	Bond Future	4,283.8500	4.2838	3,982.4300	3.9824	(7.036)	0	0	0
2015/10/02	R186	04/08/2016	8.51	Call	Bond Future	3,609.8400	3.6098	3,900.6800	3.9007	8.057	0	0	0
2015/10/02	R186	04/08/2016	8.49	Call	Bond Future	3,539.9600	3.5400	3,827.2500	3.8273	8.116	0	0	0
2015/10/02	R186	04/08/2016	8.50	Call	Bond Future	3,574.8000	3.5748	3,863.8700	3.8639	8.086	0	0	0
2015/10/02	R186	04/08/2016	8.49	Put	Bond Future	4,323.1900	4.3232	4,019.9900	4.0200	(7.013)	0	0	0
2015/10/02	R197	05/11/2015	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	R197	05/11/2015			Bond Future	293.3822	293.3822	293.4435	293.4435	0.021	0.0000	0.0000	927
2015/10/02	R197	05/11/2015	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	R197	05/11/2015	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	R197	05/11/2015	294.99	Put	Bond Future	1,607.8100	1.6078	1,546.5000	1.5465	(3.813)	0	0	0
2015/10/02	R197	05/11/2015	295.01	Put	Bond Future	1,627.8100	1.6278	1,566.5000	1.5665	(3.766)	0	0	0
2015/10/02	R197	05/11/2015	295.00	Put	Bond Future	1,617.8100	1.6178	1,556.5000	1.5565	(3.790)	0	0	0
2015/10/02	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	R197	04/02/2016			Bond Future	291.9390	291.9390	291.9954	291.9954	0.019	0.0000	0.0000	0
2015/10/02	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	R197	04/02/2016	296.99	Put	Bond Future	5,051.0500	5.0511	4,994.6400	4.9946	(1.117)	0	0	0
2015/10/02	R197	04/02/2016	297.01	Put	Bond Future	5,071.0500	5.0711	5,014.6400	5.0146	(1.112)	0	0	0
2015/10/02	R197	04/02/2016	297.00	Put	Bond Future	5,061.0500	5.0611	5,004.6400	5.0046	(1.115)	0	0	0
2015/10/02	R202	05/11/2015			Bond Future	238.1415	238.1415	238.1921	238.1921	0.021	0.0000	0.0000	54,082
2015/10/02	R202	05/11/2015	245.99	Put	Bond Future	7,848.5400	7.8485	7,797.9300	7.7979	(0.645)	0	0	0
2015/10/02	R202	05/11/2015	246.01	Put	Bond Future	7,868.5400	7.8685	7,817.9300	7.8179	(0.643)	0	0	0
2015/10/02	R202	05/11/2015	246.00	Put	Bond Future	7,858.5400	7.8585	7,807.9300	7.8079	(0.644)	0	0	0
2015/10/02	R202	05/11/2015	245.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	R202	05/11/2015	246.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	R202	05/11/2015	246.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	R202	04/02/2016			Bond Future	238.7526	238.7526	238.7995	238.7995	0.020	0.0000	0.0000	0
2015/10/02	R202	04/02/2016	239.99	Put	Bond Future	1,237.3900	1.2374	1,190.4800	1.1905	(3.791)	0	0	0
2015/10/02	R202	04/02/2016	240.01	Put	Bond Future	1,257.3900	1.2574	1,210.4800	1.2105	(3.731)	0	0	0
2015/10/02	R202	04/02/2016	240.00	Put	Bond Future	1,247.3900	1.2474	1,200.4800	1.2005	(3.761)	0	0	0
2015/10/02	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	R203	05/11/2015	5.99	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2015/10/02	R203	05/11/2015	6.00	Put	Bond Future	2,172.7100	2.1727	2,052.7100	2.0527	(5.523)	0	0	0
2015/10/02	R203	05/11/2015			Bond Future	7.2454	102.9609	7.1757	103.0809	(0.962)	0.0000	0.0000	15,930
2015/10/02	R203	05/11/2015	6.00	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2015/10/02	R203	05/11/2015	6.01	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2015/10/02	R203	05/11/2015	5.99	Put	Bond Future	2,190.4000	2.1904	2,070.4000	2.0704	(5.478)	0	0	0
2015/10/02	R203	05/11/2015	6.01	Put	Bond Future	2,155.0200	2.1550	2,035.0200	2.0350	(5.568)	0	0	0
2015/10/02	R203	04/02/2016	7.25	Put	Bond Future	359.7000	0.3597	294.4100	0.2944	(18.151)	0	0	0
2015/10/02	R203	04/02/2016	7.26	Put	Bond Future	351.2200	0.3512	286.9100	0.2869	(18.310)	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
2015/10/02	R203	04/02/2016			Bond Future	7.3344	104.6759	7.2543	104.7959	(1.092)	0.0000	0.0000	0
2015/10/02	R203	04/02/2016	7.26	Call	Bond Future	239.7800	0.2398	295.4000	0.2954	23.196	0	0	0
2015/10/02	R203	04/02/2016	7.24	Call	Bond Future	226.6500	0.2266	280.3200	0.2803	23.680	0	0	0
2015/10/02	R203	04/02/2016	7.25	Call	Bond Future	233.2800	0.2333	287.9200	0.2879	23.422	0	0	0
2015/10/02	R203	04/02/2016	7.24	Put	Bond Future	368.0600	0.3681	301.8000	0.3018	(18.002)	0	0	0
2015/10/02	R203	05/05/2016	7.25	Put	Bond Future	537.4200	0.5374	471.9800	0.4720	(12.177)	0	0	0
2015/10/02	R203	05/05/2016			Bond Future	7.3611	102.3607	7.2650	102.4833	(1.306)	0.0000	0.0000	0
2015/10/02	R203	05/05/2016	7.26	Call	Bond Future	401.8800	0.4019	459.5200	0.4595	14.343	0	0	0
2015/10/02	R203	05/05/2016	7.24	Call	Bond Future	389.7900	0.3898	446.3500	0.4463	14.510	0	0	0
2015/10/02	R203	05/05/2016	7.25	Call	Bond Future	395.8100	0.3958	452.9100	0.4529	14.426	0	0	0
2015/10/02	R203	05/05/2016	7.24	Put	Bond Future	544.1600	0.5442	478.1800	0.4782	(12.125)	0	0	0
2015/10/02	R203	05/05/2016	7.26	Put	Bond Future	530.7400	0.5307	465.8400	0.4658	(12.228)	0	0	0
2015/10/02	R204	05/11/2015			Bond Future	7.6380	104.0768	7.5645	104.2786	(0.962)	0.0000	0.0000	24,711
2015/10/02	R204	05/11/2015	6.25	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	0
2015/10/02	R204	05/11/2015	6.24	Put	Bond Future	3,925.4700	3.9255	3,723.6700	3.7237	(5.141)	0	0	0
2015/10/02	R204	05/11/2015	6.26	Put	Bond Future	3,868.0000	3.8680	3,666.2000	3.6662	(5.217)	0	0	0
2015/10/02	R204	05/11/2015	6.25	Put	Bond Future	3,896.7300	3.8967	3,694.9400	3.6949	(5.178)	0	0	0
2015/10/02	R204	05/11/2015	6.26	Call	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2015/10/02	R204	05/11/2015	6.24	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2015/10/02	R204	04/02/2016	7.50	Call	Bond Future	384.2700	0.3843	460.2000	0.4602	19.760	0	0	0
2015/10/02	R204	04/02/2016			Bond Future	7.7243	101.7741	7.6445	101.9771	(1.034)	0.0000	0.0000	0
2015/10/02	R204	04/02/2016	7.51	Call	Bond Future	393.6600	0.3937	470.8500	0.4709	19.608	0	0	0
2015/10/02	R204	04/02/2016	7.49	Put	Bond Future	971.8700	0.9719	843.4700	0.8435	(13.212)	0	0	0
2015/10/02	R204	04/02/2016	7.51	Put	Bond Future	939.6000	0.9396	813.7200	0.8137	(13.397)	0	0	0
2015/10/02	R204	04/02/2016	7.49	Call	Bond Future	374.8100	0.3748	449.4800	0.4495	19.922	0	0	0
2015/10/02	R204	04/02/2016	7.50	Put	Bond Future	955.7700	0.9558	828.6300	0.8286	(13.302)	0	0	0
2015/10/02	R204	05/05/2016	7.75	Call	Bond Future	872.4300	0.8724	975.9500	0.9759	11.866	0	0	0
2015/10/02	R204	05/05/2016			Bond Future	7.7812	103.5773	7.6925	103.7845	(1.139)	0.0000	0.0000	0
2015/10/02	R204	05/05/2016	7.76	Call	Bond Future	884.0700	0.8841	988.4400	0.9884	11.806	0	0	0
2015/10/02	R204	05/05/2016	7.74	Put	Bond Future	956.6700	0.9567	852.1700	0.8522	(10.923)	0	0	0
2015/10/02	R204	05/05/2016	7.76	Put	Bond Future	933.4600	0.9335	830.6500	0.8306	(11.014)	0	0	0
2015/10/02	R204	05/05/2016	7.74	Call	Bond Future	860.5500	0.8606	963.2300	0.9632	11.932	0	0	0
2015/10/02	R204	05/05/2016	7.75	Put	Bond Future	945.1800	0.9452	841.5200	0.8415	(10.967)	0	0	0
2015/10/02	R207	05/11/2015	7.76	Call	Bond Future	326.5700	0.3266	415.1000	0.4151	27.109	0	0	0
2015/10/02	R207	05/11/2015			Bond Future	7.9204	99.9620	7.8476	100.2138	(0.920)	0.0000	0.0000	41,256
2015/10/02	R207	05/11/2015	7.74	Call	Bond Future	302.8400	0.3028	386.7400	0.3867	27.704	0	0	0
2015/10/02	R207	05/11/2015	7.50	Call	Bond Future	106.0500	0.1061	143.6800	0.1437	35.483	0	0	19
2015/10/02	R207	05/11/2015	7.75	Call	Bond Future	314.5500	0.3145	400.7600	0.4008	27.407	0	0	0
2015/10/02	R207	05/11/2015	7.43	Call	Bond Future	73.9700	0.0740	102.0400	0.1020	37.948	0	0	53
2015/10/02	R207	05/11/2015	7.74	Put	Bond Future	928.1200	0.9281	760.1700	0.7602	(18.096)	0	0	0
2015/10/02	R207	05/11/2015	7.43	Put	Bond Future	1,784.8300	1.7848	1,561.0500	1.5610	(12.538)	0	0	0
2015/10/02	R207	05/11/2015	7.76	Put	Bond Future	882.3100	0.8823	718.9900	0.7190	(18.511)	0	0	0
2015/10/02	R207	05/11/2015	7.50	Put	Bond Future	1,570.5100	1.5705	1,356.2900	1.3563	(13.640)	0	0	0
2015/10/02	R207	05/11/2015	7.75	Put	Bond Future	905.0500	0.9050	739.4100	0.7394	(18.302)	0	0	0
2015/10/02	R207	04/02/2016	7.49	Put	Bond Future	1,989.4300	1.9894	1,794.7800	1.7948	(9.784)	0	0	0
2015/10/02	R207	04/02/2016	7.27	Put	Bond Future	2,590.9600	2.5910	2,373.4400	2.3734	(8.395)	0	0	0

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2015/10/02	R207	04/02/2016			Bond Future	8.0050	97.9856	7.9273	98.2396	(0.970)	0.0000	0.0000	0
2015/10/02	R207	04/02/2016	7.51	Put	Bond Future	1,938.4400	1.9384	1,746.1800	1.7462	(9.918)	0	0	0
2015/10/02	R207	04/02/2016	7.27	Call	Bond Future	153.6000	0.1536	190.0900	0.1901	23.757	0	0	43
2015/10/02	R207	04/02/2016	7.50	Call	Bond Future	297.1500	0.2971	357.7000	0.3577	20.377	0	0	19
2015/10/02	R207	04/02/2016	7.51	Call	Bond Future	305.0800	0.3051	366.8300	0.3668	20.241	0	0	0
2015/10/02	R207	04/02/2016	7.49	Call	Bond Future	289.3700	0.2894	348.7300	0.3487	20.514	0	0	0
2015/10/02	R207	04/02/2016	7.50	Put	Bond Future	1,963.8500	1.9638	1,770.3900	1.7704	(9.851)	0	0	0
2015/10/02	R207	05/05/2016	7.86	Put	Bond Future	1,610.5300	1.6105	1,462.6400	1.4626	(9.183)	0	0	0
2015/10/02	R207	05/05/2016			Bond Future	8.0714	99.7221	7.9876	99.9810	(1.039)	0.0000	0.0000	0
2015/10/02	R207	05/05/2016	7.85	Put	Bond Future	1,628.2800	1.6283	1,479.3900	1.4794	(9.144)	0	0	0
2015/10/02	R207	05/05/2016	7.56	Put	Bond Future	2,198.6900	2.1987	2,021.3000	2.0213	(8.068)	0	0	0
2015/10/02	R207	05/05/2016	7.84	Put	Bond Future	1,646.1700	1.6462	1,496.2700	1.4963	(9.106)	0	0	0
2015/10/02	R207	05/05/2016	7.56	Call	Bond Future	606.1000	0.6061	687.6700	0.6877	13.458	0	0	43
2015/10/02	R207	05/05/2016	7.85	Call	Bond Future	942.6300	0.9426	1,052.7000	1.0527	11.677	0	0	0
2015/10/02	R207	05/05/2016	7.86	Call	Bond Future	955.9700	0.9560	1,067.0400	1.0670	11.619	0	0	0
2015/10/02	R207	05/05/2016	7.84	Call	Bond Future	929.4100	0.9294	1,038.4700	1.0385	11.734	0	0	0
2015/10/02	R207	04/08/2016			Bond Future	8.1401	97.8860	8.0494	98.1488	(1.114)	0.0000	0.0000	0
2015/10/02	R207	04/08/2016	7.99	Put	Bond Future	1,647.7100	1.6477	1,506.9600	1.5070	(8.542)	0	0	0
2015/10/02	R207	04/08/2016	8.01	Put	Bond Future	1,616.9900	1.6170	1,477.9500	1.4779	(8.599)	0	0	0
2015/10/02	R207	04/08/2016	8.00	Put	Bond Future	1,632.3000	1.6323	1,492.4100	1.4924	(8.570)	0	0	0
2015/10/02	R207	04/08/2016	8.01	Call	Bond Future	1,239.6100	1.2396	1,363.3700	1.3634	9.984	0	0	0
2015/10/02	R207	04/08/2016	7.99	Call	Bond Future	1,212.1500	1.2122	1,334.2000	1.3342	10.069	0	0	0
2015/10/02	R207	04/08/2016	8.00	Call	Bond Future	1,225.8300	1.2258	1,348.7400	1.3487	10.027	0	0	0
2015/10/02	R208	05/11/2015			Bond Future	8.0722	95.0586	7.9947	95.3810	(0.960)	0.0000	0.0000	40,314
2015/10/02	R208	05/11/2015	7.74	Put	Bond Future	1,594.6500	1.5947	1,341.6700	1.3417	(15.864)	0	0	0
2015/10/02	R208	05/11/2015	8.48	Call	Bond Future	1,832.3900	1.8324	2,102.6800	2.1027	14.751	0	0	0
2015/10/02	R208	05/11/2015	7.75	Call	Bond Future	212.3200	0.2123	284.0500	0.2841	33.784	0	0	0
2015/10/02	R208	05/11/2015	7.76	Call	Bond Future	221.6700	0.2217	295.8000	0.2958	33.442	0	0	0
2015/10/02	R208	05/11/2015	7.74	Call	Bond Future	203.2700	0.2033	272.6300	0.2726	34.122	0	0	0
2015/10/02	R208	05/11/2015	8.48	Put	Bond Future	157.8700	0.1579	105.8200	0.1058	(32.970)	0	0	2,200
2015/10/02	R208	05/11/2015	7.76	Put	Bond Future	1,528.5900	1.5286	1,280.3800	1.2804	(16.238)	0	0	0
2015/10/02	R208	05/11/2015	7.75	Put	Bond Future	1,561.4600	1.5615	1,310.8500	1.3109	(16.050)	0	0	0
2015/10/02	R208	04/02/2016			Bond Future	8.1487	96.6420	8.0671	96.9678	(1.001)	0.0000	0.0000	0
2015/10/02	R208	04/02/2016	7.74	Put	Bond Future	2,164.3400	2.1643	1,935.5400	1.9355	(10.571)	0	0	0
2015/10/02	R208	04/02/2016	7.76	Put	Bond Future	2,106.9700	2.1070	1,881.3800	1.8814	(10.707)	0	0	0
2015/10/02	R208	04/02/2016	7.75	Put	Bond Future	2,135.5400	2.1355	1,908.3500	1.9084	(10.639)	0	0	0
2015/10/02	R208	04/02/2016	7.76	Call	Bond Future	541.9700	0.5420	642.1400	0.6421	18.483	0	0	0
2015/10/02	R208	04/02/2016	7.74	Call	Bond Future	517.9700	0.5180	614.9300	0.6149	18.719	0	0	0
2015/10/02	R208	04/02/2016	7.75	Call	Bond Future	529.8700	0.5299	628.4400	0.6284	18.603	0	0	0
2015/10/02	R208	05/05/2016	7.99	Call	Bond Future	1,212.7800	1.2128	1,355.8500	1.3559	11.797	0	0	0
2015/10/02	R208	05/05/2016	8.00	Put	Bond Future	2,024.5300	2.0245	1,836.9000	1.8369	(9.268)	0	0	0
2015/10/02	R208	05/05/2016			Bond Future	8.2070	94.9527	8.1203	95.2847	(1.056)	0.0000	0.0000	0
2015/10/02	R208	05/05/2016	8.00	Call	Bond Future	1,229.2400	1.2292	1,373.5800	1.3736	11.742	0	0	0
2015/10/02	R208	05/05/2016	8.01	Call	Bond Future	1,245.8300	1.2458	1,391.4400	1.3914	11.688	0	0	0
2015/10/02	R208	05/05/2016	7.99	Put	Bond Future	2,046.7000	2.0467	1,857.8000	1.8578	(9.229)	0	0	0
2015/10/02	R208	05/05/2016	8.01	Put	Bond Future	2,002.5000	2.0025	1,816.1400	1.8161	(9.306)	0	0	0

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2015/10/02	R209	05/11/2015	7.99	Put	Bond Future	7,959.7800	7.9598	7,468.6700	7.4687	(6.170)	0	0	0
2015/10/02	R209	05/11/2015	9.25	Call	Bond Future	2,577.6000	2.5776	2,935.5000	2.9355	13.885	0	0	0
2015/10/02	R209	05/11/2015			Bond Future	8.9777	75.3755	8.9114	75.8720	(0.739)	0.0000	0.0000	24,850
2015/10/02	R209	05/11/2015	8.01	Put	Bond Future	7,788.6300	7.7886	7,298.2500	7.2983	(6.296)	0	0	0
2015/10/02	R209	05/11/2015	9.16	Put	Bond Future	794.6300	0.7946	622.1800	0.6222	(21.702)	0	0	0
2015/10/02	R209	05/11/2015	7.99	Call	Bond Future	14.3000	0.0143	19.7600	0.0198	38.182	0	0	0
2015/10/02	R209	05/11/2015	8.00	Put	Bond Future	7,874.1100	7.8741	7,383.3500	7.3834	(6.233)	0	0	0
2015/10/02	R209	05/11/2015	9.25	Put	Bond Future	590.0700	0.5901	451.4000	0.4514	(23.501)	0	0	900
2015/10/02	R209	05/11/2015	8.50	Put	Bond Future	3,942.7000	3.9427	3,515.1800	3.5152	(10.843)	0	0	0
2015/10/02	R209	05/11/2015	9.00	Put	Bond Future	1,283.1000	1.2831	1,043.8000	1.0438	(18.650)	0	0	500
2015/10/02	R209	05/11/2015	8.00	Call	Bond Future	15.3000	0.0153	21.1100	0.0211	37.974	0	0	0
2015/10/02	R209	05/11/2015	8.01	Call	Bond Future	16.3500	0.0164	22.5400	0.0225	37.859	0	0	0
2015/10/02	R209	05/11/2015	9.16	Call	Bond Future	2,134.2700	2.1343	2,458.3900	2.4584	15.186	0	0	0
2015/10/02	R209	05/11/2015	8.50	Call	Bond Future	250.3900	0.2504	319.4400	0.3194	27.577	0	0	900
2015/10/02	R209	05/11/2015	9.00	Call	Bond Future	1,448.9100	1.4489	1,706.1800	1.7062	17.756	0	0	0
2015/10/02	R209	04/02/2016	8.74	Call	Bond Future	1,661.3500	1.6613	1,852.2400	1.8522	11.490	0	0	0
2015/10/02	R209	04/02/2016	8.75	Put	Bond Future	3,819.7300	3.8197	3,509.5400	3.5095	(8.121)	0	0	0
2015/10/02	R209	04/02/2016			Bond Future	9.0329	76.6310	8.9650	77.1343	(0.752)	0.0000	0.0000	400
2015/10/02	R209	04/02/2016	8.75	Call	Bond Future	1,689.5200	1.6895	1,882.6600	1.8827	11.432	0	0	0
2015/10/02	R209	04/02/2016	8.76	Call	Bond Future	1,717.9900	1.7180	1,913.3700	1.9134	11.373	0	0	0
2015/10/02	R209	04/02/2016	9.52	Put	Bond Future	1,223.7000	1.2237	1,079.2300	1.0792	(11.806)	0	0	2,200
2015/10/02	R209	04/02/2016	8.74	Put	Bond Future	3,868.5400	3.8685	3,556.1000	3.5561	(8.076)	0	0	0
2015/10/02	R209	04/02/2016	8.76	Put	Bond Future	3,771.3300	3.7713	3,463.3800	3.4634	(8.166)	0	0	0
2015/10/02	R209	04/02/2016	9.52	Call	Bond Future	4,686.0600	4.6861	5,044.9200	5.0449	7.658	0	0	0
2015/10/02	R209	05/05/2016			Bond Future	9.0791	74.8392	9.0092	75.3518	(0.769)	0.0000	0.0000	0
2015/10/02	R209	05/05/2016	9.00	Call	Bond Future	3,131.3000	3.1313	3,383.6500	3.3837	8.059	0	0	0
2015/10/02	R209	05/05/2016	8.99	Put	Bond Future	3,751.6800	3.7517	3,489.6300	3.4896	(6.985)	0	0	0
2015/10/02	R209	05/05/2016	9.01	Put	Bond Future	3,672.7800	3.6728	3,414.2500	3.4143	(7.039)	0	0	0
2015/10/02	R209	05/05/2016	9.00	Put	Bond Future	3,712.0700	3.7121	3,451.7900	3.4518	(7.012)	0	0	0
2015/10/02	R209	05/05/2016	9.01	Call	Bond Future	3,165.8300	3.1658	3,419.9300	3.4199	8.026	0	0	0
2015/10/02	R209	05/05/2016	8.99	Call	Bond Future	3,096.9800	3.0970	3,347.5600	3.3476	8.091	0	0	0
2015/10/02	R210	05/11/2015			Bond Future	178.5833	178.5833	178.6209	178.6209	0.021	0.0000	0.0000	2,929
2015/10/02	R210	05/11/2015	182.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	R210	05/11/2015	181.99	Put	Bond Future	3,406.6500	3.4067	3,369.1000	3.3691	(1.102)	0	0	0
2015/10/02	R210	05/11/2015	182.01	Put	Bond Future	3,426.6500	3.4267	3,389.1000	3.3891	(1.096)	0	0	0
2015/10/02	R210	05/11/2015	182.00	Put	Bond Future	3,416.6500	3.4167	3,379.1000	3.3791	(1.099)	0	0	0
2015/10/02	R210	05/11/2015	182.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	R210	05/11/2015	181.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	R210	04/02/2016	184.99	Put	Bond Future	3,417.0800	3.4171	3,382.4300	3.3824	(1.014)	0	0	0
2015/10/02	R210	04/02/2016			Bond Future	181.5729	181.5729	181.6076	181.6076	0.019	0.0000	0.0000	0
2015/10/02	R210	04/02/2016	185.01	Put	Bond Future	3,437.0800	3.4371	3,402.4300	3.4024	(1.008)	0	0	0
2015/10/02	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	R210	04/02/2016	185.00	Put	Bond Future	3,427.0800	3.4271	3,392.4300	3.3924	(1.011)	0	0	0
2015/10/02	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	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
2015/10/02	R211	05/11/2015			Bond Future	135.8856	135.8856	135.9115	135.9115	0.019	0.0000	0.0000	0
2015/10/02	R211	05/11/2015	135.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	R211	05/11/2015	134.99	Call	Bond Future	895.5600	0.8956	921.4600	0.9215	2.892	0	0	0
2015/10/02	R211	05/11/2015	135.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	R211	05/11/2015	135.00	Call	Bond Future	885.5600	0.8856	911.4600	0.9115	2.925	0	0	0
2015/10/02	R211	05/11/2015	135.01	Call	Bond Future	875.5600	0.8756	901.4600	0.9015	2.958	0	0	0
2015/10/02	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	R211	04/02/2016			Bond Future	136.4664	136.4664	136.4900	136.4900	0.017	0.0000	0.0000	1,120
2015/10/02	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	R211	04/02/2016	138.99	Put	Bond Future	2,523.5700	2.5236	2,499.9800	2.5000	(0.935)	0	0	0
2015/10/02	R211	04/02/2016	139.01	Put	Bond Future	2,543.5700	2.5436	2,519.9800	2.5200	(0.927)	0	0	0
2015/10/02	R211	04/02/2016	139.00	Put	Bond Future	2,533.5700	2.5336	2,509.9800	2.5100	(0.931)	0	0	0
2015/10/02	R212	05/11/2015	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	R212	05/11/2015			Bond Future	140.9621	140.9621	140.9100	140.9100	(0.037)	0.0000	0.0000	928
2015/10/02	R212	05/11/2015	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	R212	05/11/2015	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	R212	05/11/2015	145.99	Put	Bond Future	5,027.9200	5.0279	5,079.9600	5.0800	1.035	0	0	0
2015/10/02	R212	05/11/2015	146.01	Put	Bond Future	5,047.9200	5.0479	5,099.9600	5.1000	1.031	0	0	0
2015/10/02	R212	05/11/2015	146.00	Put	Bond Future	5,037.9200	5.0379	5,089.9600	5.0900	1.033	0	0	0
2015/10/02	R212	04/02/2016			Bond Future	141.4626	141.4626	141.4068	141.4068	(0.039)	0.0000	0.0000	0
2015/10/02	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	R212	04/02/2016	145.99	Put	Bond Future	4,527.3900	4.5274	4,583.1500	4.5831	1.232	0	0	0
2015/10/02	R212	04/02/2016	146.01	Put	Bond Future	4,547.3900	4.5474	4,603.1500	4.6031	1.226	0	0	0
2015/10/02	R212	04/02/2016	146.00	Put	Bond Future	4,537.3900	4.5374	4,593.1500	4.5931	1.229	0	0	0
2015/10/02	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	R213	05/11/2015	7.76	Call	Bond Future	5.7400	0.0057	8.4000	0.0084	46.341	0	0	0
2015/10/02	R213	05/11/2015			Bond Future	8.8711	85.8504	8.7995	86.3793	(0.807)	0.0000	0.0000	21,426
2015/10/02	R213	05/11/2015	7.74	Call	Bond Future	4.9500	0.0050	7.2700	0.0073	46.869	0	0	0
2015/10/02	R213	05/11/2015	7.75	Call	Bond Future	5.3400	0.0053	7.8100	0.0078	46.255	0	0	0
2015/10/02	R213	05/11/2015	7.74	Put	Bond Future	8,941.6200	8.9416	8,415.0400	8.4150	(5.889)	0	0	0
2015/10/02	R213	05/11/2015	7.76	Put	Bond Future	8,773.1800	8.7732	8,246.9400	8.2469	(5.998)	0	0	0
2015/10/02	R213	05/11/2015	7.75	Put	Bond Future	8,857.3400	8.8573	8,330.9100	8.3309	(5.943)	0	0	0
2015/10/02	R213	04/02/2016			Bond Future	8.9348	87.2804	8.8612	87.8163	(0.823)	0.0000	0.0000	700
2015/10/02	R213	04/02/2016	8.75	Call	Bond Future	1,906.9200	1.9069	2,136.0400	2.1360	12.015	0	0	0
2015/10/02	R213	04/02/2016	8.74	Put	Bond Future	3,306.2600	3.3063	2,996.9900	2.9970	(9.354)	0	0	0
2015/10/02	R213	04/02/2016	8.76	Put	Bond Future	3,219.0300	3.2190	2,914.6800	2.9147	(9.455)	0	0	0
2015/10/02	R213	04/02/2016	8.75	Put	Bond Future	3,262.4500	3.2625	2,955.6400	2.9556	(9.404)	0	0	0
2015/10/02	R213	04/02/2016	8.76	Call	Bond Future	1,937.6500	1.9376	2,169.2300	2.1692	11.952	0	0	0
2015/10/02	R213	04/02/2016	8.74	Call	Bond Future	1,876.4900	1.8765	2,103.1500	2.1031	12.079	0	0	0
2015/10/02	R213	05/05/2016	8.76	Put	Bond Future	4,193.5500	4.1936	3,888.4000	3.8884	(7.277)	0	0	0
2015/10/02	R213	05/05/2016	8.74	Put	Bond Future	4,279.8300	4.2798	3,970.8900	3.9709	(7.219)	0	0	0
2015/10/02	R213	05/05/2016			Bond Future	8.9831	85.2782	8.9073	85.8241	(0.844)	0.0000	0.0000	0
2015/10/02	R213	05/05/2016	8.75	Put	Bond Future	4,236.5400	4.2365	3,929.4900	3.9295	(7.248)	0	0	0
2015/10/02	R213	05/05/2016	8.74	Call	Bond Future	2,511.6700	2.5117	2,748.5700	2.7486	9.432	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
2015/10/02	R213	05/05/2016	8.75	Call	Bond Future	2,542.1300	2.5421	2,780.9200	2.7809	9.393	0	0	0
2015/10/02	R213	05/05/2016	8.76	Call	Bond Future	2,572.8000	2.5728	2,813.4900	2.8135	9.355	0	0	0
2015/10/02	R214	05/11/2015			Bond Future	9.0180	76.3320	8.9517	76.8565	(0.736)	0.0000	0.0000	11,693
2015/10/02	R214	05/11/2015	7.99	Put	Bond Future	8,858.8200	8.8588	8,338.6300	8.3386	(5.872)	0	0	0
2015/10/02	R214	05/11/2015	8.00	Put	Bond Future	8,765.6400	8.7656	8,245.7400	8.2457	(5.931)	0	0	0
2015/10/02	R214	05/11/2015	8.01	Put	Bond Future	8,672.6900	8.6727	8,153.1000	8.1531	(5.991)	0	0	0
2015/10/02	R214	05/11/2015	7.99	Call	Bond Future	10.9600	0.0110	15.2400	0.0152	39.051	0	0	0
2015/10/02	R214	05/11/2015	8.00	Call	Bond Future	11.7600	0.0118	16.3300	0.0163	38.861	0	0	0
2015/10/02	R214	05/11/2015	8.01	Call	Bond Future	12.6200	0.0126	17.5000	0.0175	38.669	0	0	0
2015/10/02	R214	04/02/2016			Bond Future	9.0744	77.6035	9.0064	78.1352	(0.749)	0.0000	0.0000	4,620
2015/10/02	R214	04/02/2016	7.99	Put	Bond Future	9,595.3400	9.5953	9,117.8000	9.1178	(4.977)	0	0	0
2015/10/02	R214	04/02/2016	8.00	Call	Bond Future	333.2500	0.3333	388.5800	0.3886	16.603	0	0	0
2015/10/02	R214	04/02/2016	8.01	Call	Bond Future	341.9300	0.3419	398.4600	0.3985	16.533	0	0	0
2015/10/02	R214	04/02/2016	7.99	Call	Bond Future	324.7500	0.3248	378.8900	0.3789	16.671	0	0	0
2015/10/02	R214	04/02/2016	8.01	Put	Bond Future	9,425.1900	9.4252	8,950.0400	8.9500	(5.041)	0	0	0
2015/10/02	R214	04/02/2016	8.00	Put	Bond Future	9,510.0900	9.5101	9,033.7400	9.0337	(5.009)	0	0	0
2015/10/02	R214	05/05/2016	9.01	Call	Bond Future	3,215.1700	3.2152	3,476.9400	3.4769	8.142	0	0	0
2015/10/02	R214	05/05/2016			Bond Future	9.1175	75.6834	9.0477	76.2248	(0.766)	0.0000	0.0000	0
2015/10/02	R214	05/05/2016	8.99	Call	Bond Future	3,144.2200	3.1442	3,402.2500	3.4023	8.206	0	0	0
2015/10/02	R214	05/05/2016	9.00	Call	Bond Future	3,179.5900	3.1796	3,439.4900	3.4395	8.174	0	0	0
2015/10/02	R214	05/05/2016	8.99	Put	Bond Future	4,138.0600	4.1381	3,854.7100	3.8547	(6.847)	0	0	0
2015/10/02	R214	05/05/2016	9.01	Put	Bond Future	4,051.7100	4.0517	3,772.1000	3.7721	(6.901)	0	0	0
2015/10/02	R214	05/05/2016	9.00	Put	Bond Future	4,094.7100	4.0947	3,813.2300	3.8132	(6.874)	0	0	0
2015/10/02	R248	05/11/2015	8.01	Put	Bond Future	11,772.0700	11.7721	11,148.8800	11.1489	(5.294)	0	0	0
2015/10/02	R248	05/11/2015			Bond Future	9.0635	98.4314	9.0022	99.0545	(0.676)	0.0000	0.0000	48,520
2015/10/02	R248	05/11/2015	8.00	Put	Bond Future	11,895.5300	11.8955	11,272.3400	11.2723	(5.239)	0	0	0
2015/10/02	R248	05/11/2015	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	R248	05/11/2015	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	R248	05/11/2015	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	R248	05/11/2015	7.99	Put	Bond Future	12,019.2400	12.0192	11,396.0500	11.3961	(5.185)	0	0	0
2015/10/02	R248	04/02/2016	8.99	Put	Bond Future	1,325.4600	1.3255	693.8500	0.6939	(47.652)	0	0	0
2015/10/02	R248	04/02/2016			Bond Future	9.1211	100.0709	9.0583	100.7025	(0.689)	0.0000	0.0000	3,750
2015/10/02	R248	04/02/2016	9.00	Put	Bond Future	1,223.2500	1.2233	591.6400	0.5916	(51.634)	0	0	0
2015/10/02	R248	04/02/2016	9.01	Put	Bond Future	1,121.2300	1.1212	489.6200	0.4896	(56.332)	0	0	0
2015/10/02	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	R248	05/05/2016			Bond Future	9.1655	97.4083	9.1009	98.0515	(0.705)	0.0000	0.0000	0
2015/10/02	R248	05/05/2016	8.99	Put	Bond Future	1,764.8000	1.7648	1,121.5600	1.1216	(36.448)	0	0	0
2015/10/02	R248	05/05/2016	9.01	Put	Bond Future	1,560.8100	1.5608	917.5700	0.9176	(41.212)	0	0	0
2015/10/02	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	R248	05/05/2016	9.00	Put	Bond Future	1,662.7100	1.6627	1,019.4700	1.0195	(38.686)	0	0	0
2015/10/02	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/10/02	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
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Total												531473
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