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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/11/2015 TO 09/11/2015

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
2015/11/09	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/11/09	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	2025	05/11/2015			Bond Future	123.5549	123.5549	123.5549	123.5549	0.000	0.0000	0.0000	0
2015/11/09	2025	04/02/2016	126.01	Put	Bond Future	1,556.9200	1.5569	1,574.1800	1.5742	1.109	0	0	0
2015/11/09	2025	04/02/2016			Bond Future	124.4531	124.4531	124.4358	124.4358	(0.014)	0.0000	0.0000	950
2015/11/09	2025	04/02/2016	126.00	Put	Bond Future	1,546.9200	1.5469	1,564.1800	1.5642	1.116	0	0	0
2015/11/09	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2025	04/02/2016	125.99	Put	Bond Future	1,536.9200	1.5369	1,554.1800	1.5542	1.123	0	0	0
2015/11/09	2025	05/05/2016			Bond Future	126.6025	126.6025	126.5824	126.5824	(0.016)	0.0000	0.0000	0
2015/11/09	2025	05/05/2016	126.00	Call	Bond Future	602.5000	0.6025	582.3500	0.5823	(3.344)	0	0	0
2015/11/09	2025	05/05/2016	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2025	05/05/2016	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2025	05/05/2016	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2025	05/05/2016	126.01	Call	Bond Future	592.5000	0.5925	572.3500	0.5723	(3.401)	0	0	0
2015/11/09	2025	05/05/2016	125.99	Call	Bond Future	612.5000	0.6125	592.3500	0.5923	(3.290)	0	0	0
2015/11/09	2030	05/11/2015			Bond Future	8.8550	95.3560	8.8550	95.3560	0.000	0.0000	0.0000	0
2015/11/09	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2030	04/02/2016			Bond Future	8.9284	92.8629	9.0258	92.1377	1.091	0.0000	0.0000	9,973
2015/11/09	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2030	04/02/2016	8.74	Put	Bond Future	1,425.7400	1.4257	2,150.9100	2.1509	50.863	0	0	0
2015/11/09	2030	04/02/2016	8.76	Put	Bond Future	1,272.9600	1.2730	1,998.1300	1.9981	56.967	0	0	0
2015/11/09	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2030	04/02/2016	8.75	Put	Bond Future	1,349.3000	1.3493	2,074.4700	2.0745	53.744	0	0	0
2015/11/09	2030	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	736.9000	0.7369	100.000	0	0	0
2015/11/09	2030	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	589.6100	0.5896	100.000	0	0	0
2015/11/09	2030	05/05/2016			Bond Future	8.9897	94.4601	9.0905	93.7207	1.122	0.0000	0.0000	0
2015/11/09	2030	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	663.2100	0.6632	100.000	0	0	0
2015/11/09	2030	05/05/2016	8.99	Call	Bond Future	2.5100	0.0025	0.0000	0.0000	(100.000)	0	0	0
2015/11/09	2030	05/05/2016	9.00	Call	Bond Future	76.2000	0.0762	0.0000	0.0000	(100.000)	0	0	0
2015/11/09	2030	05/05/2016	9.01	Call	Bond Future	149.8000	0.1498	0.0000	0.0000	(100.000)	0	0	0
2015/11/09	2032	05/11/2015			Bond Future	8.9800	94.7062	8.9800	94.7062	0.000	0.0000	0.0000	0
2015/11/09	2032	04/02/2016			Bond Future	9.0382	96.3304	9.1303	95.5978	1.019	0.0000	0.0000	2,957
2015/11/09	2032	04/02/2016	8.69	Put	Bond Future	2,846.9100	2.8469	3,579.5400	3.5795	25.734	0	0	0
2015/11/09	2032	04/02/2016	8.71	Put	Bond Future	2,679.9700	2.6800	3,412.6000	3.4126	27.337	0	0	0
2015/11/09	2032	04/02/2016	8.70	Put	Bond Future	2,763.3900	2.7634	3,496.0200	3.4960	26.512	0	0	0
2015/11/09	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/11/09	2032	05/05/2016			Bond Future	9.0982	93.8304	9.1935	93.0833	1.047	0.0000	0.0000	0
2015/11/09	2032	05/05/2016	8.99	Put	Bond Future	859.5500	0.8595	1,606.6400	1.6066	86.916	0	0	0
2015/11/09	2032	05/05/2016	9.01	Put	Bond Future	699.8500	0.6998	1,446.9400	1.4469	106.750	0	0	0
2015/11/09	2032	05/05/2016	9.00	Put	Bond Future	779.6500	0.7797	1,526.7400	1.5267	95.824	0	0	0
2015/11/09	2032	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2032	04/08/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2032	04/08/2016			Bond Future	9.1528	95.5262	9.2512	94.7652	1.074	0.0000	0.0000	0
2015/11/09	2032	04/08/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2032	04/08/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2032	04/08/2016	8.99	Put	Bond Future	1,280.1700	1.2802	2,041.1200	2.0411	59.441	0	0	0
2015/11/09	2032	04/08/2016	9.01	Put	Bond Future	1,121.5400	1.1215	1,882.4900	1.8825	67.849	0	0	0
2015/11/09	2032	04/08/2016	9.00	Put	Bond Future	1,200.8000	1.2008	1,961.7500	1.9618	63.370	0	0	0
2015/11/09	2033	05/11/2015			Bond Future	103.4724	103.4724	103.4724	103.4724	0.000	0.0000	0.0000	0
2015/11/09	2033	04/02/2016	102.40	Call	Bond Future	2,646.1900	2.6462	2,632.2300	2.6322	(0.528)	0	0	0
2015/11/09	2033	04/02/2016			Bond Future	105.0462	105.0462	105.0322	105.0322	(0.013)	0.0000	0.0000	185
2015/11/09	2033	04/02/2016	102.41	Call	Bond Future	2,636.1900	2.6362	2,622.2300	2.6222	(0.530)	0	0	0
2015/11/09	2033	04/02/2016	102.39	Call	Bond Future	2,656.1900	2.6562	2,642.2300	2.6422	(0.526)	0	0	0
2015/11/09	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2033	05/05/2016			Bond Future	105.8860	105.8860	105.8696	105.8696	(0.015)	0.0000	0.0000	0
2015/11/09	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2033	05/05/2016	102.40	Call	Bond Future	3,485.9900	3.4860	3,469.5900	3.4696	(0.470)	0	0	0
2015/11/09	2033	05/05/2016	102.41	Call	Bond Future	3,475.9900	3.4760	3,459.5900	3.4596	(0.472)	0	0	0
2015/11/09	2033	05/05/2016	102.39	Call	Bond Future	3,495.9900	3.4960	3,479.5900	3.4796	(0.469)	0	0	0
2015/11/09	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2037	05/11/2015			Bond Future	9.1700	96.1157	9.1700	96.1157	0.000	0.0000	0.0000	0
2015/11/09	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2037	04/02/2016	8.75	Put	Bond Future	4,264.1900	4.2642	5,061.4700	5.0615	18.697	0	0	0
2015/11/09	2037	04/02/2016			Bond Future	9.2219	93.5586	9.3139	92.7613	0.998	0.0000	0.0000	48,339
2015/11/09	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2037	04/02/2016	8.74	Put	Bond Future	4,357.8100	4.3578	5,155.0900	5.1551	18.295	0	0	0
2015/11/09	2037	04/02/2016	8.76	Put	Bond Future	4,170.7000	4.1707	4,967.9800	4.9680	19.116	0	0	0
2015/11/09	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2037	05/05/2016	9.00	Put	Bond Future	2,484.6500	2.4847	3,297.5100	3.2975	32.715	0	0	0
2015/11/09	2037	05/05/2016			Bond Future	9.2824	95.1679	9.3774	94.3550	1.023	0.0000	0.0000	0
2015/11/09	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2037	05/05/2016	8.99	Put	Bond Future	2,574.5300	2.5745	3,387.3900	3.3874	31.573	0	0	0
2015/11/09	2037	05/05/2016	9.01	Put	Bond Future	2,394.9000	2.3949	3,207.7600	3.2078	33.941	0	0	0
2015/11/09	2037	04/08/2016			Bond Future	9.3390	92.6289	9.4369	91.8011	1.049	0.0000	0.0000	0
2015/11/09	2037	04/08/2016	9.24	Put	Bond Future	848.6400	0.8486	1,676.4900	1.6765	97.550	0	0	0

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2015/11/09	2037	04/08/2016	9.26	Put	Bond Future	676.1700	0.6762	1,504.0200	1.5040	122.432	0	0	0
2015/11/09	2037	04/08/2016	9.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2037	04/08/2016	9.25	Put	Bond Future	762.3400	0.7623	1,590.1900	1.5902	108.593	0	0	0
2015/11/09	2037	04/08/2016	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2037	04/08/2016	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2038	05/11/2015			Bond Future	128.2622	128.2622	128.2622	128.2622	0.000	0.0000	0.0000	0
2015/11/09	2038	04/02/2016			Bond Future	129.4388	129.4388	129.4214	129.4214	(0.013)	0.0000	0.0000	7,889
2015/11/09	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2038	04/02/2016	130.99	Put	Bond Future	1,551.1700	1.5512	1,568.5900	1.5686	1.123	0	0	0
2015/11/09	2038	04/02/2016	131.01	Put	Bond Future	1,571.1700	1.5712	1,588.5900	1.5886	1.109	0	0	0
2015/11/09	2038	04/02/2016	131.00	Put	Bond Future	1,561.1700	1.5612	1,578.5900	1.5786	1.116	0	0	0
2015/11/09	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2038	05/05/2016			Bond Future	131.6744	131.6744	131.6540	131.6540	(0.016)	0.0000	0.0000	0
2015/11/09	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2038	05/05/2016	131.01	Call	Bond Future	664.3700	0.6644	643.9500	0.6439	(3.074)	0	0	0
2015/11/09	2038	05/05/2016	130.99	Call	Bond Future	684.3700	0.6844	663.9500	0.6639	(2.984)	0	0	0
2015/11/09	2038	05/05/2016	131.00	Call	Bond Future	674.3700	0.6744	653.9500	0.6539	(3.028)	0	0	0
2015/11/09	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2044	05/11/2015			Bond Future	9.2500	97.4166	9.2500	97.4166	0.000	0.0000	0.0000	0
2015/11/09	2044	04/02/2016	8.99	Put	Bond Future	2,954.9100	2.9549	3,817.8000	3.8178	29.202	0	0	0
2015/11/09	2044	04/02/2016			Bond Future	9.2944	94.8154	9.3864	93.9525	0.990	0.0000	0.0000	17,852
2015/11/09	2044	04/02/2016	9.01	Put	Bond Future	2,755.9900	2.7560	3,618.8800	3.6189	31.310	0	0	0
2015/11/09	2044	04/02/2016	9.00	Put	Bond Future	2,855.3600	2.8554	3,718.2500	3.7182	30.220	0	0	0
2015/11/09	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2044	05/05/2016	8.99	Put	Bond Future	3,497.2200	3.4972	4,376.8500	4.3769	25.152	0	0	0
2015/11/09	2044	05/05/2016			Bond Future	9.3527	96.4463	9.4475	95.5667	1.014	0.0000	0.0000	0
2015/11/09	2044	05/05/2016	9.01	Put	Bond Future	3,298.6600	3.2987	4,178.2900	4.1783	26.666	0	0	0
2015/11/09	2044	05/05/2016	9.00	Put	Bond Future	3,397.8500	3.3979	4,277.4800	4.2775	25.888	0	0	0
2015/11/09	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2044	04/08/2016	9.50	Call	Bond Future	850.8600	0.8509	0.0000	0.0000	(100.000)	0	0	0
2015/11/09	2044	04/08/2016			Bond Future	9.4072	93.8053	9.5049	92.9095	1.039	0.0000	0.0000	0
2015/11/09	2044	04/08/2016	9.51	Call	Bond Future	941.7900	0.9418	45.9900	0.0460	(95.117)	0	0	0
2015/11/09	2044	04/08/2016	9.49	Put	Bond Future	0.0000	0.0000	136.0200	0.1360	100.000	0	0	0
2015/11/09	2044	04/08/2016	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2044	04/08/2016	9.49	Call	Bond Future	759.7800	0.7598	0.0000	0.0000	(100.000)	0	0	0
2015/11/09	2044	04/08/2016	9.50	Put	Bond Future	0.0000	0.0000	44.9400	0.0449	100.000	0	0	0
2015/11/09	2046	05/11/2015			Bond Future	127.1441	127.1441	127.1441	127.1441	0.000	0.0000	0.0000	0
2015/11/09	2046	04/02/2016	127.99	Call	Bond Future	2,199.0600	2.1991	2,182.1800	2.1822	(0.768)	0	0	0
2015/11/09	2046	04/02/2016			Bond Future	130.1891	130.1891	130.1722	130.1722	(0.013)	0.0000	0.0000	8,112

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
2015/11/09	2046	04/02/2016	128.00	Call	Bond Future	2,189.0600	2.1891	2,172.1800	2.1722	(0.771)	0	0	0
2015/11/09	2046	04/02/2016	128.01	Call	Bond Future	2,179.0600	2.1791	2,162.1800	2.1622	(0.775)	0	0	0
2015/11/09	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2046	05/05/2016			Bond Future	131.0090	131.0090	130.9889	130.9889	(0.015)	0.0000	0.0000	0
2015/11/09	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2046	05/05/2016	130.01	Call	Bond Future	998.9600	0.9990	978.8700	0.9789	(2.011)	0	0	0
2015/11/09	2046	05/05/2016	129.99	Call	Bond Future	1,018.9600	1.0190	998.8700	0.9989	(1.972)	0	0	0
2015/11/09	2046	05/05/2016	130.00	Call	Bond Future	1,008.9600	1.0090	988.8700	0.9889	(1.991)	0	0	0
2015/11/09	2050	05/11/2015			Bond Future	134.3634	134.3634	134.3634	134.3634	0.000	0.0000	0.0000	0
2015/11/09	2050	04/02/2016			Bond Future	135.3538	135.3538	135.9903	135.9903	0.470	0.0000	0.0000	6,246
2015/11/09	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2050	04/02/2016	137.99	Put	Bond Future	2,636.1800	2.6362	1,999.6500	1.9997	(24.146)	0	0	0
2015/11/09	2050	04/02/2016	138.01	Put	Bond Future	2,656.1800	2.6562	2,019.6500	2.0197	(23.964)	0	0	0
2015/11/09	2050	04/02/2016	138.00	Put	Bond Future	2,646.1800	2.6462	2,009.6500	2.0097	(24.055)	0	0	0
2015/11/09	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	2050	05/05/2016	138.00	Put	Bond Future	308.8600	0.3089	0.0000	0.0000	(100.000)	0	0	0
2015/11/09	2050	05/05/2016			Bond Future	137.6911	137.6911	138.3362	138.3362	0.468	0.0000	0.0000	0
2015/11/09	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	336.1900	0.3362	100.000	0	0	0
2015/11/09	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	346.1900	0.3462	100.000	0	0	0
2015/11/09	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	326.1900	0.3262	100.000	0	0	0
2015/11/09	2050	05/05/2016	137.99	Put	Bond Future	298.8600	0.2989	0.0000	0.0000	(100.000)	0	0	0
2015/11/09	2050	05/05/2016	138.01	Put	Bond Future	318.8600	0.3189	0.0000	0.0000	(100.000)	0	0	0
2015/11/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	AL37	04/02/2016			Index Future	473.5500	473.5500	471.7920	471.7920	(0.371)	0.0000	0.0000	2
2015/11/09	AL37	05/05/2016			Index Future	481.6880	481.6880	479.8870	479.8870	(0.374)	0.0000	0.0000	0
2015/11/09	AL7T	04/02/2016			Index Future	553.3760	553.3760	550.1360	550.1360	(0.585)	0.0000	0.0000	0
2015/11/09	AL7T	05/05/2016			Index Future	562.8860	562.8860	559.5760	559.5760	(0.588)	0.0000	0.0000	0
2015/11/09	ALBI	04/02/2016			Index Future	504.4110	504.4110	501.1950	501.1950	(0.638)	0.0000	0.0000	600
2015/11/09	ALBI	05/05/2016			Index Future	513.0800	513.0800	509.7950	509.7950	(0.640)	0.0000	0.0000	0
2015/11/09	ALBI	04/08/2016			Index Future	522.2490	522.2490	518.9010	518.9010	(0.641)	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
2015/11/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/11/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	C211	31/01/2017			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
2015/11/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/09	EL28	05/11/2015			Bond Future	125.7099	125.7099	125.7099	125.7099	0.000	0.0000	0.0000	0
2015/11/09	EL28	04/02/2016	128.99	Put	Bond Future	904.8600	0.9049	715.3600	0.7154	(20.942)	0	0	0
2015/11/09	EL28	04/02/2016			Bond Future	128.0851	128.0851	128.2746	128.2746	0.148	0.0000	0.0000	0
2015/11/09	EL28	04/02/2016	129.01	Put	Bond Future	924.8600	0.9249	735.3600	0.7354	(20.490)	0	0	0
2015/11/09	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	EL28	04/02/2016	129.00	Put	Bond Future	914.8600	0.9149	725.3600	0.7254	(20.714)	0	0	0
2015/11/09	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	EL28	05/05/2016			Bond Future	128.7227	128.7227	128.9127	128.9127	0.148	0.0000	0.0000	0
2015/11/09	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	EL28	05/05/2016	128.99	Put	Bond Future	267.3200	0.2673	77.2600	0.0773	(71.098)	0	0	0
2015/11/09	EL28	05/05/2016	129.01	Put	Bond Future	287.3200	0.2873	97.2600	0.0973	(66.149)	0	0	0
2015/11/09	EL28	05/05/2016	129.00	Put	Bond Future	277.3200	0.2773	87.2600	0.0873	(68.535)	0	0	0
2015/11/09	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	ES33	05/11/2015			Bond Future	10.0050	80.4815	10.0050	80.4815	0.000	0.0000	0.0000	0
2015/11/09	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	ES33	04/02/2016			Bond Future	10.0881	81.8997	10.1800	81.2758	0.911	0.0000	0.0000	6,569

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
2015/11/09	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	ES33	04/02/2016	9.99	Put	Bond Future	673.8900	0.6739	1,297.8200	1.2978	92.586	0	0	0
2015/11/09	ES33	04/02/2016	10.01	Put	Bond Future	535.7600	0.5358	1,159.6900	1.1597	116.457	0	0	0
2015/11/09	ES33	04/02/2016	10.00	Put	Bond Future	604.7800	0.6048	1,228.7100	1.2287	103.166	0	0	0
2015/11/09	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	ES33	05/05/2016			Bond Future	10.1769	79.5184	10.2721	78.8822	0.935	0.0000	0.0000	0
2015/11/09	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	ES33	05/05/2016	9.99	Put	Bond Future	1,272.5600	1.2726	1,908.7300	1.9087	49.991	0	0	0
2015/11/09	ES33	05/05/2016	10.01	Put	Bond Future	1,134.9200	1.1349	1,771.0900	1.7711	56.054	0	0	0
2015/11/09	ES33	05/05/2016	10.00	Put	Bond Future	1,203.6900	1.2037	1,839.8600	1.8399	52.852	0	0	0
2015/11/09	ES33	04/08/2016			Bond Future	10.2611	80.9553	10.3595	80.3074	0.959	0.0000	0.0000	0
2015/11/09	ES33	04/08/2016	10.24	Put	Bond Future	140.1800	0.1402	788.0900	0.7881	462.199	0	0	0
2015/11/09	ES33	04/08/2016	10.26	Put	Bond Future	7.4300	0.0074	655.3400	0.6553	8720.188	0	0	0
2015/11/09	ES33	04/08/2016	10.25	Put	Bond Future	73.7600	0.0738	721.6700	0.7217	878.403	0	0	0
2015/11/09	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	GOVI	04/02/2016			GOVI	501.8450	501.8450	498.8700	498.8700	(0.593)	0.0000	0.0000	445
2015/11/09	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	GOVI	04/02/2016	511.99	Put	GOVI	101,450.0000	10.1450	131,200.0000	13.1200	29.325	0	0	0
2015/11/09	GOVI	04/02/2016	512.01	Put	GOVI	101,650.0000	10.1650	131,400.0000	13.1400	29.267	0	0	0
2015/11/09	GOVI	04/02/2016	512.00	Put	GOVI	101,550.0000	10.1550	131,300.0000	13.1300	29.296	0	0	0
2015/11/09	GOVI	05/05/2016	518.01	Put	GOVI	75,410.0000	7.5410	105,800.0000	10.5800	40.300	0	0	0
2015/11/09	GOVI	05/05/2016			GOVI	510.4690	510.4690	507.4300	507.4300	(0.595)	0.0000	0.0000	145
2015/11/09	GOVI	05/05/2016	518.00	Put	GOVI	75,310.0000	7.5310	105,700.0000	10.5700	40.353	0	0	0
2015/11/09	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	GOVI	05/05/2016	517.99	Put	GOVI	75,210.0000	7.5210	105,600.0000	10.5600	40.407	0	0	0
2015/11/09	GOVI	04/08/2016	520.99	Put	GOVI	13,980.0000	1.3980	44,960.0000	4.4960	221.602	0	0	0
2015/11/09	GOVI	04/08/2016			GOVI	519.5920	519.5920	516.4940	516.4940	(0.596)	0.0000	0.0000	0
2015/11/09	GOVI	04/08/2016	521.01	Put	GOVI	14,180.0000	1.4180	45,160.0000	4.5160	218.477	0	0	0
2015/11/09	GOVI	04/08/2016	521.00	Put	GOVI	14,080.0000	1.4080	45,060.0000	4.5060	220.028	0	0	0
2015/11/09	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/11/09	IGOV	04/02/2016			Index Future	237.8890	237.8890	237.8410	237.8410	(0.020)	0.0000	0.0000	1,035
2015/11/09	IGOV	05/05/2016			Index Future	241.9970	241.9970	241.9410	241.9410	(0.023)	0.0000	0.0000	19
2015/11/09	IGOV	04/08/2016			Index Future	246.3400	246.3400	246.2820	246.2820	(0.024)	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
2015/11/09	ILBI	04/02/2016			Index Future	644.2310	644.2310	644.2040	644.2040	(0.004)	0.0000	0.0000	157
2015/11/09	ILBI	05/05/2016			Index Future	655.2980	655.2980	655.2660	655.2660	(0.005)	0.0000	0.0000	0
2015/11/09	IS01	19/12/2016			Interest Rate Swap	99.8189	99.8189	99.8992	99.8992	0.080	0.0000	0.0000	0
2015/11/09	IS02	18/12/2017			Interest Rate Swap	99.8440	99.8440	100.0594	100.0594	0.216	0.0000	0.0000	0
2015/11/09	IS05	17/12/2020			Interest Rate Swap	99.1653	99.1653	99.8463	99.8463	0.687	0.0000	0.0000	0
2015/11/09	IS10	17/12/2025			Interest Rate Swap	100.8051	100.8051	101.7377	101.7377	0.925	0.0000	0.0000	0
2015/11/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/11/09	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/11/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/11/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/11/09	JBAF	18/11/2015			Jibar Tradeable Future	6.3700	93.6300	6.3700	93.6300	0.000	0.0000	0.0000	0
2015/11/09	JBAF	15/12/2015			Jibar Tradeable Future	6.4400	93.5600	6.4400	93.5600	0.000	0.0000	0.0000	0
2015/11/09	JBAF	20/01/2016			Jibar Tradeable Future	6.5300	93.4700	6.5300	93.4700	0.000	0.0000	0.0000	0
2015/11/09	JBAF	17/02/2016			Jibar Tradeable Future	6.6100	93.3900	6.6100	93.3900	0.000	0.0000	0.0000	2,000
2015/11/09	JBAF	16/03/2016			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2015/11/09	JBAF	20/04/2016			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2015/11/09	JBAF	15/06/2016			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2015/11/09	JBAF	21/09/2016			Jibar Tradeable Future	7.1200	92.8800	7.1200	92.8800	0.000	0.0000	0.0000	0
2015/11/09	JBAF	21/12/2016			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2015/11/09	JBAF	15/03/2017			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2015/11/09	JBAF	21/06/2017			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0
2015/11/09	JBAF	20/09/2017			Jibar Tradeable Future	7.7800	92.2200	7.7800	92.2200	0.000	0.0000	0.0000	0
2015/11/09	R023	05/11/2015			Bond Future	8.2100	99.0117	8.2100	99.0117	0.000	0.0000	0.0000	0
2015/11/09	R023	04/02/2016	8.01	Put	Bond Future	2,320.8000	2.3208	2,682.1000	2.6821	15.568	0	0	0
2015/11/09	R023	04/02/2016			Bond Future	8.3264	100.4325	8.4303	99.8984	1.249	0.0000	0.0000	9,691
2015/11/09	R023	04/02/2016	8.00	Put	Bond Future	2,356.9700	2.3570	2,721.3500	2.7213	15.460	0	0	0
2015/11/09	R023	04/02/2016	8.01	Call	Bond Future	672.7300	0.6727	499.9600	0.5000	(25.682)	0	0	0
2015/11/09	R023	04/02/2016	7.99	Call	Bond Future	640.0300	0.6400	473.3900	0.4734	(26.036)	0	0	0
2015/11/09	R023	04/02/2016	8.00	Call	Bond Future	656.2400	0.6562	486.5500	0.4866	(25.858)	0	0	0
2015/11/09	R023	04/02/2016	7.99	Put	Bond Future	2,393.4600	2.3935	2,760.8900	2.7609	15.351	0	0	0
2015/11/09	R023	05/05/2016			Bond Future	8.3879	98.2319	8.4972	97.6868	1.303	0.0000	0.0000	0
2015/11/09	R023	05/05/2016	8.24	Put	Bond Future	2,335.2100	2.3352	2,632.1200	2.6321	12.714	0	0	0
2015/11/09	R023	05/05/2016	8.26	Put	Bond Future	2,279.9500	2.2800	2,572.2900	2.5723	12.822	0	0	0
2015/11/09	R023	05/05/2016	8.24	Call	Bond Future	1,591.6400	1.5916	1,343.4100	1.3434	(15.596)	0	0	0
2015/11/09	R023	05/05/2016	8.25	Put	Bond Future	2,307.3300	2.3073	2,601.9600	2.6020	12.769	0	0	0
2015/11/09	R023	05/05/2016	8.25	Call	Bond Future	1,614.2600	1.6143	1,363.7500	1.3638	(15.519)	0	0	0
2015/11/09	R023	05/05/2016	8.26	Call	Bond Future	1,637.3500	1.6374	1,384.5500	1.3846	(15.440)	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
2015/11/09	R023	04/08/2016	8.24	Call	Bond Future	1,875.6600	1.8757	1,626.4700	1.6265	(13.285)	0	0	0
2015/11/09	R023	04/08/2016	8.25	Put	Bond Future	2,824.5000	2.8245	3,128.8000	3.1288	10.774	0	0	0
2015/11/09	R023	04/08/2016			Bond Future	8.4399	100.0067	8.5548	99.4513	1.361	0.0000	0.0000	0
2015/11/09	R023	04/08/2016	8.25	Call	Bond Future	1,897.5100	1.8975	1,646.4400	1.6464	(13.232)	0	0	0
2015/11/09	R023	04/08/2016	8.26	Call	Bond Future	1,919.5100	1.9195	1,666.5700	1.6666	(13.177)	0	0	0
2015/11/09	R023	04/08/2016	8.24	Put	Bond Future	2,851.7700	2.8518	3,157.9500	3.1580	10.736	0	0	0
2015/11/09	R023	04/08/2016	8.26	Put	Bond Future	2,797.4100	2.7974	3,099.8400	3.0998	10.811	0	0	0
2015/11/09	R186	05/11/2015			Bond Future	8.4650	118.5267	8.4650	118.5267	0.000	0.0000	0.0000	0
2015/11/09	R186	04/02/2016	7.50	Call	Bond Future	122.5800	0.1226	78.2200	0.0782	(36.189)	0	0	0
2015/11/09	R186	04/02/2016	8.40	Put	Bond Future	2,725.1600	2.7252	3,141.7000	3.1417	15.285	0	0	0
2015/11/09	R186	04/02/2016			Bond Future	8.5495	115.0391	8.6474	114.2958	1.145	0.0000	0.0000	52,586
2015/11/09	R186	04/02/2016	7.51	Call	Bond Future	127.2700	0.1273	81.4600	0.0815	(35.994)	0	0	0
2015/11/09	R186	04/02/2016	8.75	Call	Bond Future	2,953.3900	2.9534	2,476.4800	2.4765	(16.148)	0	0	0
2015/11/09	R186	04/02/2016	7.90	Call	Bond Future	464.3300	0.4643	331.0400	0.3310	(28.706)	0	0	680
2015/11/09	R186	04/02/2016	7.49	Call	Bond Future	118.2300	0.1182	75.2300	0.0752	(36.370)	0	0	0
2015/11/09	R186	04/02/2016	7.50	Put	Bond Future	8,522.9500	8.5229	9,221.8100	9.2218	8.200	0	0	0
2015/11/09	R186	04/02/2016	8.70	Put	Bond Future	1,587.0700	1.5871	1,873.7300	1.8737	18.062	0	0	5,000
2015/11/09	R186	04/02/2016	8.80	Put	Bond Future	1,299.9400	1.2999	1,546.5500	1.5466	18.971	0	0	5,000
2015/11/09	R186	04/02/2016	7.49	Put	Bond Future	8,602.6200	8.6026	9,302.8400	9.3028	8.140	0	0	0
2015/11/09	R186	04/02/2016	7.51	Put	Bond Future	8,443.7000	8.4437	9,141.1100	9.1411	8.260	0	0	0
2015/11/09	R186	04/02/2016	8.40	Call	Bond Future	1,577.7800	1.5778	1,251.1000	1.2511	(20.705)	0	0	680
2015/11/09	R186	04/02/2016	8.75	Put	Bond Future	1,438.1400	1.4381	1,704.4500	1.7044	18.518	0	0	11,695
2015/11/09	R186	04/02/2016	7.90	Put	Bond Future	5,566.7900	5.5668	6,176.7200	6.1767	10.957	0	0	0
2015/11/09	R186	04/02/2016	8.70	Call	Bond Future	2,727.1400	2.7271	2,270.5800	2.2706	(16.741)	0	0	0
2015/11/09	R186	04/02/2016	8.80	Call	Bond Future	3,188.6700	3.1887	2,692.0600	2.6921	(15.574)	0	0	0
2015/11/09	R186	05/05/2016			Bond Future	8.6085	117.0169	8.7105	116.2587	1.185	0.0000	0.0000	0
2015/11/09	R186	05/05/2016	8.34	Call	Bond Future	2,084.5500	2.0846	1,768.8000	1.7688	(15.147)	0	0	0
2015/11/09	R186	05/05/2016	8.35	Call	Bond Future	2,114.8000	2.1148	1,795.9900	1.7960	(15.075)	0	0	0
2015/11/09	R186	05/05/2016	8.33	Call	Bond Future	2,054.5800	2.0546	1,741.8800	1.7419	(15.220)	0	0	0
2015/11/09	R186	05/05/2016	8.35	Put	Bond Future	4,067.0200	4.0670	4,506.4400	4.5064	10.804	0	0	0
2015/11/09	R186	05/05/2016	7.56	Put	Bond Future	8,722.2200	8.7222	9,369.0600	9.3691	7.416	0	0	0
2015/11/09	R186	05/05/2016	8.34	Put	Bond Future	4,113.2200	4.1132	4,555.7000	4.5557	10.758	0	0	0
2015/11/09	R186	05/05/2016	7.56	Call	Bond Future	512.9300	0.5129	401.5400	0.4015	(21.716)	0	0	0
2015/11/09	R186	05/05/2016	8.33	Put	Bond Future	4,159.7600	4.1598	4,605.2900	4.6053	10.710	0	0	0
2015/11/09	R186	04/08/2016	8.51	Put	Bond Future	4,209.4600	4.2095	4,614.4100	4.6144	9.620	0	0	0
2015/11/09	R186	04/08/2016			Bond Future	8.6605	113.8301	8.7667	113.0578	1.226	0.0000	0.0000	0
2015/11/09	R186	04/08/2016	8.50	Put	Bond Future	4,249.8400	4.2498	4,657.3200	4.6573	9.588	0	0	0
2015/11/09	R186	04/08/2016	8.51	Call	Bond Future	3,101.5700	3.1016	2,734.1700	2.7342	(11.846)	0	0	0
2015/11/09	R186	04/08/2016	8.49	Call	Bond Future	3,034.6800	3.0347	2,672.3500	2.6724	(11.940)	0	0	0
2015/11/09	R186	04/08/2016	8.50	Call	Bond Future	3,067.8300	3.0678	2,702.9600	2.7030	(11.893)	0	0	0
2015/11/09	R186	04/08/2016	8.49	Put	Bond Future	4,290.8700	4.2909	4,700.8900	4.7009	9.556	0	0	0
2015/11/09	R197	05/11/2015			Bond Future	295.8026	295.8026	295.8026	295.8026	0.000	0.0000	0.0000	0
2015/11/09	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R197	04/02/2016			Bond Future	294.2943	294.2943	293.6549	293.6549	(0.217)	0.0000	0.0000	724
2015/11/09	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/11/09	R197	04/02/2016	296.99	Put	Bond Future	2,695.7200		2.6957	3,335.0700	3.3351	23.717	0	0	0
2015/11/09	R197	04/02/2016	297.01	Put	Bond Future	2,715.7200		2.7157	3,355.0700	3.3551	23.543	0	0	0
2015/11/09	R197	04/02/2016	297.00	Put	Bond Future	2,705.7200		2.7057	3,345.0700	3.3451	23.630	0	0	0
2015/11/09	R197	05/05/2016			Bond Future	299.3767		299.3767	298.7203	298.7203	(0.219)	0.0000	0.0000	0
2015/11/09	R197	05/05/2016	300.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R197	05/05/2016	299.99	Put	Bond Future	613.2800		0.6133	1,269.6500	1.2697	107.026	0	0	0
2015/11/09	R197	05/05/2016	300.01	Put	Bond Future	633.2800		0.6333	1,289.6500	1.2897	103.646	0	0	0
2015/11/09	R197	05/05/2016	300.00	Put	Bond Future	623.2800		0.6233	1,279.6500	1.2797	105.309	0	0	0
2015/11/09	R197	05/05/2016	300.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R197	05/05/2016	299.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R202	05/11/2015			Bond Future	241.8443		241.8443	241.8443	241.8443	0.000	0.0000	0.0000	0
2015/11/09	R202	04/02/2016			Bond Future	242.4136		242.4136	242.3808	242.3808	(0.014)	0.0000	0.0000	53,566
2015/11/09	R202	04/02/2016	239.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R202	04/02/2016	240.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R202	04/02/2016	240.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R202	04/02/2016	239.99	Call	Bond Future	2,423.6100		2.4236	2,390.7800	2.3908	(1.355)	0	0	0
2015/11/09	R202	04/02/2016	240.00	Call	Bond Future	2,413.6100		2.4136	2,380.7800	2.3808	(1.360)	0	0	0
2015/11/09	R202	04/02/2016	240.01	Call	Bond Future	2,403.6100		2.4036	2,370.7800	2.3708	(1.366)	0	0	0
2015/11/09	R202	05/05/2016	246.99	Put	Bond Future	390.1900		0.3902	428.6900	0.4287	9.867	0	0	0
2015/11/09	R202	05/05/2016			Bond Future	246.5998		246.5998	246.5613	246.5613	(0.016)	0.0000	0.0000	0
2015/11/09	R202	05/05/2016	247.01	Put	Bond Future	410.1900		0.4102	448.6900	0.4487	9.386	0	0	0
2015/11/09	R202	05/05/2016	246.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R202	05/05/2016	247.00	Put	Bond Future	400.1900		0.4002	438.6900	0.4387	9.620	0	0	0
2015/11/09	R202	05/05/2016	247.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R202	05/05/2016	247.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R203	05/11/2015			Bond Future	7.1450		103.1338	7.1450	103.1338	0.000	0.0000	0.0000	0
2015/11/09	R203	04/02/2016	7.25	Put	Bond Future	260.8500		0.2609	381.9100	0.3819	46.410	0	0	0
2015/11/09	R203	04/02/2016	7.26	Put	Bond Future	253.1500		0.2532	372.1300	0.3721	47.000	0	0	0
2015/11/09	R203	04/02/2016			Bond Future	7.2813		104.7554	7.4205	104.5472	1.912	0.0000	0.0000	15,947
2015/11/09	R203	04/02/2016	7.26	Call	Bond Future	221.1700		0.2212	131.9900	0.1320	(40.322)	0	0	0
2015/11/09	R203	04/02/2016	7.24	Call	Bond Future	206.9600		0.2070	121.9200	0.1219	(41.090)	0	0	0
2015/11/09	R203	04/02/2016	7.25	Call	Bond Future	213.8900		0.2139	126.7900	0.1268	(40.722)	0	0	0
2015/11/09	R203	04/02/2016	7.24	Put	Bond Future	268.9100		0.2689	392.0300	0.3920	45.785	0	0	0
2015/11/09	R203	05/05/2016	7.25	Put	Bond Future	465.5600		0.4656	587.2000	0.5872	26.128	0	0	0
2015/11/09	R203	05/05/2016			Bond Future	7.3398		102.3879	7.5078	102.1742	2.290	0.0000	0.0000	0
2015/11/09	R203	05/05/2016	7.26	Call	Bond Future	357.2600		0.3573	264.0900	0.2641	(26.079)	0	0	0
2015/11/09	R203	05/05/2016	7.24	Call	Bond Future	345.1200		0.3451	254.0900	0.2541	(26.376)	0	0	0
2015/11/09	R203	05/05/2016	7.25	Call	Bond Future	351.1600		0.3512	259.0600	0.2591	(26.227)	0	0	0
2015/11/09	R203	05/05/2016	7.24	Put	Bond Future	472.2800		0.4723	594.9900	0.5950	25.982	0	0	0
2015/11/09	R203	05/05/2016	7.26	Put	Bond Future	458.9100		0.4589	579.4800	0.5795	26.273	0	0	0
2015/11/09	R203	04/08/2016	7.26	Call	Bond Future	363.9500		0.3640	269.5400	0.2695	(25.940)	0	0	0
2015/11/09	R203	04/08/2016			Bond Future	7.3510		104.2380	7.5599	104.0200	2.841	0.0000	0.0000	0
2015/11/09	R203	04/08/2016	7.24	Call	Bond Future	354.0200		0.3540	261.3800	0.2614	(26.168)	0	0	0
2015/11/09	R203	04/08/2016	7.25	Call	Bond Future	358.7900		0.3588	265.2700	0.2653	(26.065)	0	0	0
2015/11/09	R203	04/08/2016	7.24	Put	Bond Future	470.1400		0.4701	595.4600	0.5955	26.656	0	0	0
2015/11/09	R203	04/08/2016	7.26	Put	Bond Future	459.1300		0.4591	582.6800	0.5827	26.910	0	0	0

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2015/11/09	R203	04/08/2016	7.25	Put	Bond Future	464.4400	0.4644	588.8800	0.5889	26.794	0	0	0
2015/11/09	R204	05/11/2015			Bond Future	7.5050	104.4424	7.5050	104.4424	0.000	0.0000	0.0000	0
2015/11/09	R204	04/02/2016	7.50	Call	Bond Future	365.3700	0.3654	240.5000	0.2405	(34.176)	0	0	0
2015/11/09	R204	04/02/2016			Bond Future	7.6280	102.0191	7.7587	101.6868	1.714	0.0000	0.0000	29,306
2015/11/09	R204	04/02/2016	7.51	Call	Bond Future	375.8200	0.3758	248.3900	0.2484	(33.907)	0	0	0
2015/11/09	R204	04/02/2016	7.49	Put	Bond Future	706.9400	0.7069	916.9200	0.9169	29.703	0	0	0
2015/11/09	R204	04/02/2016	7.51	Put	Bond Future	676.7100	0.6767	881.5700	0.8816	30.273	0	0	0
2015/11/09	R204	04/02/2016	7.49	Call	Bond Future	354.9300	0.3549	232.6200	0.2326	(34.460)	0	0	0
2015/11/09	R204	04/02/2016	7.50	Put	Bond Future	691.8200	0.6918	899.2400	0.8992	29.982	0	0	0
2015/11/09	R204	05/05/2016	7.75	Call	Bond Future	875.8000	0.8758	700.9000	0.7009	(19.970)	0	0	0
2015/11/09	R204	05/05/2016			Bond Future	7.6975	103.7730	7.8430	103.4330	1.891	0.0000	0.0000	0
2015/11/09	R204	05/05/2016	7.76	Call	Bond Future	888.5900	0.8886	712.1200	0.7121	(19.860)	0	0	0
2015/11/09	R204	05/05/2016	7.74	Put	Bond Future	763.6000	0.7636	930.2600	0.9303	21.826	0	0	0
2015/11/09	R204	05/05/2016	7.76	Put	Bond Future	742.3400	0.7423	905.8600	0.9059	22.028	0	0	0
2015/11/09	R204	05/05/2016	7.74	Call	Bond Future	863.1200	0.8631	689.7900	0.6898	(20.082)	0	0	0
2015/11/09	R204	05/05/2016	7.75	Put	Bond Future	752.9100	0.7529	918.0000	0.9180	21.927	0	0	0
2015/11/09	R204	04/08/2016			Bond Future	7.7498	101.6089	7.9127	101.2624	2.102	0.0000	0.0000	0
2015/11/09	R204	04/08/2016	7.74	Put	Bond Future	906.0100	0.9060	1,084.7800	1.0848	19.732	0	0	0
2015/11/09	R204	04/08/2016	7.76	Put	Bond Future	885.5600	0.8856	1,061.6900	1.0617	19.889	0	0	0
2015/11/09	R204	04/08/2016	7.74	Call	Bond Future	885.1700	0.8852	717.4500	0.7175	(18.948)	0	0	0
2015/11/09	R204	04/08/2016	7.75	Put	Bond Future	895.5700	0.8956	1,073.0200	1.0730	19.814	0	0	0
2015/11/09	R204	04/08/2016	7.75	Call	Bond Future	896.0400	0.8960	727.0000	0.7270	(18.865)	0	0	0
2015/11/09	R204	04/08/2016	7.76	Call	Bond Future	907.3400	0.9073	736.9800	0.7370	(18.776)	0	0	0
2015/11/09	R207	05/11/2015			Bond Future	7.7900	100.4135	7.7900	100.4135	0.000	0.0000	0.0000	0
2015/11/09	R207	04/02/2016	7.27	Put	Bond Future	2,248.8000	2.2488	2,572.7900	2.5728	14.407	0	0	0
2015/11/09	R207	04/02/2016	7.49	Put	Bond Future	1,637.0900	1.6371	1,924.0600	1.9241	17.529	0	0	0
2015/11/09	R207	04/02/2016			Bond Future	7.9148	98.2805	8.0267	97.9146	1.413	0.0000	0.0000	47,160
2015/11/09	R207	04/02/2016	7.51	Put	Bond Future	1,585.9100	1.5859	1,868.7900	1.8688	17.837	0	0	0
2015/11/09	R207	04/02/2016	7.27	Call	Bond Future	106.3600	0.1064	64.4100	0.0644	(39.442)	0	0	43
2015/11/09	R207	04/02/2016	7.50	Call	Bond Future	239.6200	0.2396	158.6100	0.1586	(33.808)	0	0	19
2015/11/09	R207	04/02/2016	7.51	Call	Bond Future	247.4700	0.2475	164.4100	0.1644	(33.564)	0	0	0
2015/11/09	R207	04/02/2016	7.49	Call	Bond Future	231.9500	0.2320	152.9800	0.1530	(34.046)	0	0	0
2015/11/09	R207	04/02/2016	7.50	Put	Bond Future	1,611.4000	1.6114	1,896.3300	1.8963	17.682	0	0	0
2015/11/09	R207	05/05/2016	7.86	Put	Bond Future	1,327.0100	1.3270	1,534.7000	1.5347	15.651	0	0	0
2015/11/09	R207	05/05/2016			Bond Future	7.9910	99.9705	8.1122	99.5963	1.517	0.0000	0.0000	0
2015/11/09	R207	05/05/2016	7.85	Put	Bond Future	1,344.0400	1.3440	1,553.4100	1.5534	15.578	0	0	0
2015/11/09	R207	05/05/2016	7.56	Put	Bond Future	1,900.6200	1.9006	2,157.2300	2.1572	13.501	0	0	0
2015/11/09	R207	05/05/2016	7.84	Put	Bond Future	1,361.2200	1.3612	1,572.2600	1.5723	15.504	0	0	0
2015/11/09	R207	05/05/2016	7.56	Call	Bond Future	556.4100	0.5564	438.8800	0.4389	(21.123)	0	0	43
2015/11/09	R207	05/05/2016	7.85	Call	Bond Future	906.7700	0.9068	742.0000	0.7420	(18.171)	0	0	0
2015/11/09	R207	05/05/2016	7.86	Call	Bond Future	920.8300	0.9208	754.3800	0.7544	(18.076)	0	0	0
2015/11/09	R207	05/05/2016	7.84	Call	Bond Future	892.8400	0.8928	729.7400	0.7297	(18.268)	0	0	0
2015/11/09	R207	04/08/2016			Bond Future	8.0548	98.1331	8.1865	97.7519	1.634	0.0000	0.0000	0
2015/11/09	R207	04/08/2016	7.99	Put	Bond Future	1,387.9100	1.3879	1,586.8100	1.5868	14.331	0	0	0
2015/11/09	R207	04/08/2016	8.01	Put	Bond Future	1,358.6500	1.3587	1,554.7800	1.5548	14.436	0	0	0
2015/11/09	R207	04/08/2016	8.00	Put	Bond Future	1,373.2300	1.3732	1,570.7400	1.5707	14.383	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
2015/11/09	R207	04/08/2016	8.01	Call	Bond Future	1,228.3900	1.2284	1,043.2700	1.0433	(15.070)	0	0	0
2015/11/09	R207	04/08/2016	7.99	Call	Bond Future	1,199.4700	1.1995	1,017.1200	1.0171	(15.203)	0	0	0
2015/11/09	R207	04/08/2016	8.00	Call	Bond Future	1,213.8800	1.2139	1,030.1400	1.0301	(15.137)	0	0	0
2015/11/09	R208	05/11/2015			Bond Future	7.9600	95.5258	7.9600	95.5258	0.000	0.0000	0.0000	0
2015/11/09	R208	04/02/2016			Bond Future	8.0819	96.9089	8.1922	96.4690	1.365	0.0000	0.0000	37,966
2015/11/09	R208	04/02/2016	7.74	Put	Bond Future	1,805.3800	1.8054	2,119.8600	2.1199	17.419	0	0	0
2015/11/09	R208	04/02/2016	7.76	Put	Bond Future	1,747.8900	1.7479	2,057.1700	2.0572	17.694	0	0	0
2015/11/09	R208	04/02/2016	7.75	Put	Bond Future	1,776.5000	1.7765	2,088.4000	2.0884	17.557	0	0	0
2015/11/09	R208	04/02/2016	7.76	Call	Bond Future	449.7500	0.4498	319.1200	0.3191	(29.045)	0	0	0
2015/11/09	R208	04/02/2016	7.74	Call	Bond Future	425.8700	0.4259	300.4400	0.3004	(29.453)	0	0	0
2015/11/09	R208	04/02/2016	7.75	Call	Bond Future	437.6900	0.4377	309.6800	0.3097	(29.247)	0	0	0
2015/11/09	R208	05/05/2016	7.99	Call	Bond Future	1,143.7600	1.1438	945.9900	0.9460	(17.291)	0	0	0
2015/11/09	R208	05/05/2016	8.00	Put	Bond Future	1,734.4200	1.7344	1,984.0800	1.9841	14.394	0	0	0
2015/11/09	R208	05/05/2016			Bond Future	8.1491	95.1744	8.2666	94.7250	1.442	0.0000	0.0000	0
2015/11/09	R208	05/05/2016	8.00	Call	Bond Future	1,160.7800	1.1608	961.0700	0.9611	(17.205)	0	0	0
2015/11/09	R208	05/05/2016	8.01	Call	Bond Future	1,178.2300	1.1782	976.5600	0.9766	(17.116)	0	0	0
2015/11/09	R208	05/05/2016	7.99	Put	Bond Future	1,756.0300	1.7560	2,007.6300	2.0076	14.328	0	0	0
2015/11/09	R208	05/05/2016	8.01	Put	Bond Future	1,713.2500	1.7132	1,960.9500	1.9609	14.458	0	0	0
2015/11/09	R208	04/08/2016	8.01	Put	Bond Future	2,075.3400	2.0753	2,332.1500	2.3322	12.374	0	0	0
2015/11/09	R208	04/08/2016			Bond Future	8.2064	96.8941	8.3316	96.4363	1.525	0.0000	0.0000	0
2015/11/09	R208	04/08/2016	8.00	Put	Bond Future	2,095.7600	2.0958	2,354.1800	2.3542	12.331	0	0	0
2015/11/09	R208	04/08/2016	7.99	Call	Bond Future	1,319.0000	1.3190	1,121.2600	1.1213	(14.992)	0	0	0
2015/11/09	R208	04/08/2016	8.00	Call	Bond Future	1,335.1600	1.3352	1,135.8200	1.1358	(14.930)	0	0	0
2015/11/09	R208	04/08/2016	8.01	Call	Bond Future	1,351.7700	1.3518	1,150.8200	1.1508	(14.866)	0	0	0
2015/11/09	R208	04/08/2016	7.99	Put	Bond Future	2,116.6400	2.1166	2,376.6600	2.3767	12.285	0	0	0
2015/11/09	R209	05/11/2015			Bond Future	9.0750	74.6559	9.0750	74.6559	0.000	0.0000	0.0000	0
2015/11/09	R209	04/02/2016	8.74	Call	Bond Future	1,049.5100	1.0495	825.9200	0.8259	(21.304)	0	0	0
2015/11/09	R209	04/02/2016	8.75	Put	Bond Future	3,850.3800	3.8504	4,287.0000	4.2870	11.340	0	0	0
2015/11/09	R209	04/02/2016			Bond Future	9.1213	75.9834	9.2132	75.3198	1.007	0.0000	0.0000	41,118
2015/11/09	R209	04/02/2016	8.75	Call	Bond Future	1,072.6200	1.0726	845.5600	0.8456	(21.169)	0	0	0
2015/11/09	R209	04/02/2016	8.76	Call	Bond Future	1,096.0700	1.0961	865.5200	0.8655	(21.034)	0	0	0
2015/11/09	R209	04/02/2016	9.52	Put	Bond Future	1,045.4900	1.0455	1,218.2300	1.2182	16.522	0	0	2,200
2015/11/09	R209	04/02/2016	8.74	Put	Bond Future	3,904.2500	3.9043	4,344.3400	4.3443	11.272	0	0	0
2015/11/09	R209	04/02/2016	8.76	Put	Bond Future	3,796.9600	3.7970	4,230.0900	4.2301	11.407	0	0	0
2015/11/09	R209	04/02/2016	9.52	Call	Bond Future	3,860.3000	3.8603	3,369.3600	3.3694	(12.718)	0	0	0
2015/11/09	R209	05/05/2016			Bond Future	9.1754	74.1412	9.2701	73.4645	1.032	0.0000	0.0000	0
2015/11/09	R209	05/05/2016	9.00	Call	Bond Future	2,483.2200	2.4832	2,162.7400	2.1627	(12.906)	0	0	6,700
2015/11/09	R209	05/05/2016	8.25	Put	Bond Future	7,909.2200	7.9092	8,447.2800	8.4473	6.803	0	0	0
2015/11/09	R209	05/05/2016	8.99	Put	Bond Future	3,804.4500	3.8044	4,163.2000	4.1632	9.430	0	0	0
2015/11/09	R209	05/05/2016	9.01	Put	Bond Future	3,719.9400	3.7199	4,073.4800	4.0735	9.504	0	0	0
2015/11/09	R209	05/05/2016	9.00	Put	Bond Future	3,762.0300	3.7620	4,118.1700	4.1182	9.467	0	0	0
2015/11/09	R209	05/05/2016	9.01	Call	Bond Future	2,514.9500	2.5150	2,191.8700	2.1919	(12.846)	0	0	0
2015/11/09	R209	05/05/2016	8.25	Call	Bond Future	765.2300	0.7652	626.6700	0.6267	(18.107)	0	0	6,700
2015/11/09	R209	05/05/2016	8.99	Call	Bond Future	2,451.7100	2.4517	2,133.8400	2.1338	(12.965)	0	0	0
2015/11/09	R209	04/08/2016	9.26	Call	Bond Future	3,892.2900	3.8923	3,512.5600	3.5126	(9.756)	0	0	0
2015/11/09	R209	04/08/2016			Bond Future	9.2245	75.4810	9.3218	74.7919	1.056	0.0000	0.0000	0

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2015/11/09	R209	04/08/2016	9.24	Call	Bond Future	3,820.9000	3.8209	3,445.3300	3.4453	(9.829)	0	0	0
2015/11/09	R209	04/08/2016	9.25	Call	Bond Future	3,856.3800	3.8564	3,478.7300	3.4787	(9.793)	0	0	0
2015/11/09	R209	04/08/2016	9.24	Put	Bond Future	3,710.2700	3.7103	4,023.7600	4.0238	8.449	0	0	0
2015/11/09	R209	04/08/2016	9.26	Put	Bond Future	3,639.6600	3.6397	3,948.9900	3.9490	8.499	0	0	0
2015/11/09	R209	04/08/2016	9.25	Put	Bond Future	3,674.7000	3.6747	3,986.1100	3.9861	8.474	0	0	0
2015/11/09	R210	05/11/2015			Bond Future	180.9785	180.9785	180.9785	180.9785	0.000	0.0000	0.0000	0
2015/11/09	R210	04/02/2016	184.99	Put	Bond Future	595.8700	0.5959	326.5900	0.3266	(45.191)	0	0	0
2015/11/09	R210	04/02/2016			Bond Future	184.3941	184.3941	184.6634	184.6634	0.146	0.0000	0.0000	3,297
2015/11/09	R210	04/02/2016	185.01	Put	Bond Future	615.8700	0.6159	346.5900	0.3466	(43.724)	0	0	0
2015/11/09	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R210	04/02/2016	185.00	Put	Bond Future	605.8700	0.6059	336.5900	0.3366	(44.445)	0	0	0
2015/11/09	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R210	05/05/2016			Bond Future	185.4130	185.4130	185.6830	185.6830	0.146	0.0000	0.0000	0
2015/11/09	R210	05/05/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R210	05/05/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R210	05/05/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R210	05/05/2016	184.99	Call	Bond Future	422.9900	0.4230	693.0000	0.6930	63.834	0	0	0
2015/11/09	R210	05/05/2016	185.00	Call	Bond Future	412.9900	0.4130	683.0000	0.6830	65.379	0	0	0
2015/11/09	R210	05/05/2016	185.01	Call	Bond Future	402.9900	0.4030	673.0000	0.6730	67.002	0	0	0
2015/11/09	R211	05/11/2015			Bond Future	135.7226	135.7226	135.7226	135.7226	0.000	0.0000	0.0000	0
2015/11/09	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R211	04/02/2016			Bond Future	135.9979	135.9979	135.9460	135.9460	(0.038)	0.0000	0.0000	1,010
2015/11/09	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R211	04/02/2016	138.99	Put	Bond Future	2,992.1000	2.9921	3,043.9500	3.0439	1.733	0	0	0
2015/11/09	R211	04/02/2016	139.01	Put	Bond Future	3,012.1000	3.0121	3,063.9500	3.0639	1.721	0	0	0
2015/11/09	R211	04/02/2016	139.00	Put	Bond Future	3,002.1000	3.0021	3,053.9500	3.0539	1.727	0	0	0
2015/11/09	R211	05/05/2016	139.01	Put	Bond Future	663.2200	0.6632	718.7800	0.7188	8.377	0	0	0
2015/11/09	R211	05/05/2016			Bond Future	138.3468	138.3468	138.2912	138.2912	(0.040)	0.0000	0.0000	0
2015/11/09	R211	05/05/2016	139.00	Put	Bond Future	653.2200	0.6532	708.7800	0.7088	8.506	0	0	0
2015/11/09	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R211	05/05/2016	138.99	Put	Bond Future	643.2200	0.6432	698.7800	0.6988	8.638	0	0	0
2015/11/09	R212	05/11/2015			Bond Future	141.9210	141.9210	141.9210	141.9210	0.000	0.0000	0.0000	0
2015/11/09	R212	04/02/2016			Bond Future	142.3396	142.3396	142.3608	142.3608	0.015	0.0000	0.0000	1,569
2015/11/09	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R212	04/02/2016	145.99	Put	Bond Future	3,650.3800	3.6504	3,629.1600	3.6292	(0.581)	0	0	0
2015/11/09	R212	04/02/2016	146.01	Put	Bond Future	3,670.3800	3.6704	3,649.1600	3.6492	(0.578)	0	0	0
2015/11/09	R212	04/02/2016	146.00	Put	Bond Future	3,660.3800	3.6604	3,639.1600	3.6392	(0.580)	0	0	0
2015/11/09	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R212	05/05/2016			Bond Future	144.7980	144.7980	144.8167	144.8167	0.013	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
2015/11/09	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R212	05/05/2016	144.99	Put	Bond Future	191.9600	0.1920	173.2500	0.1732	(9.747)	0	0	0
2015/11/09	R212	05/05/2016	145.01	Put	Bond Future	211.9600	0.2120	193.2500	0.1932	(8.827)	0	0	0
2015/11/09	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R212	05/05/2016	145.00	Put	Bond Future	201.9600	0.2020	183.2500	0.1832	(9.264)	0	0	0
2015/11/09	R213	05/11/2015			Bond Future	8.9200	85.4914	8.9200	85.4914	0.000	0.0000	0.0000	0
2015/11/09	R213	04/02/2016			Bond Future	8.9897	86.8833	9.0870	86.1866	1.082	0.0000	0.0000	31,687
2015/11/09	R213	04/02/2016	8.75	Call	Bond Future	1,356.8900	1.3569	1,076.1700	1.0762	(20.688)	0	0	0
2015/11/09	R213	04/02/2016	8.74	Put	Bond Future	3,156.5800	3.1566	3,576.4700	3.5765	13.302	0	0	0
2015/11/09	R213	04/02/2016	8.76	Put	Bond Future	3,062.8300	3.0628	3,475.0500	3.4750	13.459	0	0	0
2015/11/09	R213	04/02/2016	8.75	Put	Bond Future	3,109.4900	3.1095	3,525.5400	3.5255	13.380	0	0	0
2015/11/09	R213	04/02/2016	8.76	Call	Bond Future	1,384.3800	1.3844	1,099.8300	1.0998	(20.554)	0	0	0
2015/11/09	R213	04/02/2016	8.74	Call	Bond Future	1,329.7400	1.3297	1,052.8600	1.0529	(20.822)	0	0	0
2015/11/09	R213	05/05/2016	8.74	Put	Bond Future	4,243.4800	4.2435	4,658.8700	4.6589	9.789	0	0	0
2015/11/09	R213	05/05/2016	8.76	Put	Bond Future	4,152.6700	4.1527	4,562.5800	4.5626	9.871	0	0	0
2015/11/09	R213	05/05/2016			Bond Future	9.0459	84.8299	9.1464	84.1194	1.111	0.0000	0.0000	0
2015/11/09	R213	05/05/2016	8.75	Put	Bond Future	4,197.9100	4.1979	4,610.5600	4.6106	9.830	0	0	0
2015/11/09	R213	05/05/2016	8.74	Call	Bond Future	2,026.9700	2.0270	1,731.9100	1.7319	(14.557)	0	0	0
2015/11/09	R213	05/05/2016	8.75	Call	Bond Future	2,055.1500	2.0551	1,757.3500	1.7574	(14.490)	0	0	0
2015/11/09	R213	05/05/2016	8.76	Call	Bond Future	2,083.5700	2.0836	1,783.0300	1.7830	(14.424)	0	0	0
2015/11/09	R213	04/08/2016			Bond Future	9.0962	86.3625	9.1999	85.6390	1.140	0.0000	0.0000	0
2015/11/09	R213	04/08/2016	8.99	Put	Bond Future	4,055.8400	4.0558	4,417.3200	4.4173	8.913	0	0	0
2015/11/09	R213	04/08/2016	9.01	Put	Bond Future	3,980.6100	3.9806	4,337.5700	4.3376	8.967	0	0	0
2015/11/09	R213	04/08/2016	9.00	Put	Bond Future	4,017.8000	4.0178	4,377.0200	4.3770	8.941	0	0	0
2015/11/09	R213	04/08/2016	9.01	Call	Bond Future	3,371.9600	3.3720	3,005.4300	3.0054	(10.870)	0	0	0
2015/11/09	R213	04/08/2016	8.99	Call	Bond Future	3,305.1300	3.3051	2,943.1200	2.9431	(10.953)	0	0	0
2015/11/09	R213	04/08/2016	9.00	Call	Bond Future	3,338.1600	3.3382	2,973.8900	2.9739	(10.912)	0	0	0
2015/11/09	R214	05/11/2015			Bond Future	9.1500	75.3062	9.1500	75.3062	0.000	0.0000	0.0000	0
2015/11/09	R214	04/02/2016			Bond Future	9.1931	76.6892	9.2850	75.9942	1.000	0.0000	0.0000	32,977
2015/11/09	R214	04/02/2016	7.99	Put	Bond Future	10,292.7400	10.2927	10,951.3900	10.9514	6.399	0	0	0
2015/11/09	R214	04/02/2016	8.00	Call	Bond Future	111.7300	0.1117	74.2400	0.0742	(33.554)	0	0	0
2015/11/09	R214	04/02/2016	8.01	Call	Bond Future	115.7400	0.1157	77.0900	0.0771	(33.394)	0	0	0
2015/11/09	R214	04/02/2016	7.99	Call	Bond Future	107.8500	0.1079	71.4800	0.0715	(33.723)	0	0	0
2015/11/09	R214	04/02/2016	8.01	Put	Bond Future	10,113.3000	10.1133	10,769.6700	10.7697	6.490	0	0	0
2015/11/09	R214	04/02/2016	8.00	Put	Bond Future	10,202.8700	10.2029	10,860.4000	10.8604	6.445	0	0	0
2015/11/09	R214	05/05/2016	9.01	Call	Bond Future	2,444.7100	2.4447	2,123.6200	2.1236	(13.134)	0	0	0
2015/11/09	R214	05/05/2016			Bond Future	9.2446	74.7139	9.3392	74.0055	1.023	0.0000	0.0000	0
2015/11/09	R214	05/05/2016	8.99	Call	Bond Future	2,381.5800	2.3816	2,065.9200	2.0659	(13.254)	0	0	0
2015/11/09	R214	05/05/2016	9.00	Call	Bond Future	2,413.0200	2.4130	2,094.6500	2.0947	(13.194)	0	0	0
2015/11/09	R214	05/05/2016	8.99	Put	Bond Future	4,344.9400	4.3449	4,737.6900	4.7377	9.039	0	0	0
2015/11/09	R214	05/05/2016	9.01	Put	Bond Future	4,250.7700	4.2508	4,638.0900	4.6381	9.112	0	0	0
2015/11/09	R214	05/05/2016	9.00	Put	Bond Future	4,297.6600	4.2977	4,687.7000	4.6877	9.076	0	0	0
2015/11/09	R214	04/08/2016	9.24	Call	Bond Future	3,806.9900	3.8070	3,426.9400	3.4269	(9.983)	0	0	0
2015/11/09	R214	04/08/2016	9.25	Put	Bond Future	4,150.2900	4.1503	4,489.4700	4.4895	8.172	0	0	0
2015/11/09	R214	04/08/2016			Bond Future	9.2910	76.0638	9.3882	75.3424	1.047	0.0000	0.0000	0
2015/11/09	R214	04/08/2016	9.25	Call	Bond Future	3,842.9800	3.8430	3,460.7500	3.4607	(9.946)	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
2015/11/09	R214	04/08/2016	9.26	Call	Bond Future	3,879.6600	3.8797	3,495.2300	3.4952	(9.909)	0	0	0
2015/11/09	R214	04/08/2016	9.24	Put	Bond Future	4,189.6700	4.1897	4,531.0300	4.5310	8.148	0	0	0
2015/11/09	R214	04/08/2016	9.26	Put	Bond Future	4,111.7300	4.1117	4,448.7100	4.4487	8.196	0	0	0
2015/11/09	R248	05/11/2015			Bond Future	9.2300	96.7742	9.2300	96.7742	0.000	0.0000	0.0000	0
2015/11/09	R248	04/02/2016	8.99	Put	Bond Future	2,796.2900	2.7963	3,682.9300	3.6829	31.708	0	0	0
2015/11/09	R248	04/02/2016			Bond Future	9.2704	98.6001	9.3624	97.7134	0.992	0.0000	0.0000	54,392
2015/11/09	R248	04/02/2016	9.00	Put	Bond Future	2,694.0800	2.6941	3,580.7200	3.5807	32.911	0	0	0
2015/11/09	R248	04/02/2016	9.01	Put	Bond Future	2,592.0600	2.5921	3,478.7000	3.4787	34.206	0	0	0
2015/11/09	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R248	05/05/2016			Bond Future	9.3241	95.8614	9.4189	94.9576	1.017	0.0000	0.0000	0
2015/11/09	R248	05/05/2016	8.99	Put	Bond Future	3,311.7200	3.3117	4,215.4400	4.2154	27.289	0	0	0
2015/11/09	R248	05/05/2016	9.01	Put	Bond Future	3,107.7300	3.1077	4,011.4500	4.0114	29.080	0	0	0
2015/11/09	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R248	05/05/2016	9.00	Put	Bond Future	3,209.6300	3.2096	4,113.3500	4.1133	28.157	0	0	0
2015/11/09	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R248	04/08/2016			Bond Future	9.3727	97.5935	9.4702	96.6731	1.041	0.0000	0.0000	0
2015/11/09	R248	04/08/2016	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R248	04/08/2016	9.24	Put	Bond Future	1,278.4200	1.2784	2,198.8900	2.1989	72.001	0	0	0
2015/11/09	R248	04/08/2016	9.26	Put	Bond Future	1,083.7800	1.0838	2,004.2500	2.0043	84.931	0	0	0
2015/11/09	R248	04/08/2016	9.25	Put	Bond Future	1,181.0100	1.1810	2,101.4800	2.1015	77.939	0	0	0
2015/11/09	R248	04/08/2016	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/09	R248	04/08/2016	9.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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