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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/11/2015 TO 06/11/2015

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
2015/11/06	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	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
2015/11/06	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	2025	05/11/2015			Bond Future	123.5549	123.5549	123.5549	123.5549	0.000	0.0000	0.0000	0
2015/11/06	2025	04/02/2016	126.01	Put	Bond Future	1,170.4900	1.1705	1,556.9200	1.5569	33.014	0	0	0
2015/11/06	2025	04/02/2016			Bond Future	124.8395	124.8395	124.4531	124.4531	(0.310)	0.0000	0.0000	950
2015/11/06	2025	04/02/2016	126.00	Put	Bond Future	1,160.4900	1.1605	1,546.9200	1.5469	33.299	0	0	0
2015/11/06	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2025	04/02/2016	125.99	Put	Bond Future	1,150.4900	1.1505	1,536.9200	1.5369	33.588	0	0	0
2015/11/06	2025	05/05/2016			Bond Future	127.0364	127.0364	126.6025	126.6025	(0.342)	0.0000	0.0000	0
2015/11/06	2025	05/05/2016	126.00	Call	Bond Future	1,036.4300	1.0364	602.5000	0.6025	(41.868)	0	0	0
2015/11/06	2025	05/05/2016	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2025	05/05/2016	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2025	05/05/2016	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2025	05/05/2016	126.01	Call	Bond Future	1,026.4300	1.0264	592.5000	0.5925	(42.276)	0	0	0
2015/11/06	2025	05/05/2016	125.99	Call	Bond Future	1,046.4300	1.0464	612.5000	0.6125	(41.468)	0	0	0
2015/11/06	2030	05/11/2015			Bond Future	8.8550	95.3560	8.8550	95.3560	0.000	0.0000	0.0000	0
2015/11/06	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2030	04/02/2016			Bond Future	8.8857	93.1837	8.9284	92.8629	0.481	0.0000	0.0000	9,973
2015/11/06	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2030	04/02/2016	8.74	Put	Bond Future	1,104.9500	1.1050	1,425.7400	1.4257	29.032	0	0	0
2015/11/06	2030	04/02/2016	8.76	Put	Bond Future	952.1700	0.9522	1,272.9600	1.2730	33.690	0	0	0
2015/11/06	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2030	04/02/2016	8.75	Put	Bond Future	1,028.5100	1.0285	1,349.3000	1.3493	31.190	0	0	0
2015/11/06	2030	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2030	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2030	05/05/2016			Bond Future	8.9414	94.8172	8.9897	94.4601	0.540	0.0000	0.0000	0
2015/11/06	2030	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2030	05/05/2016	8.99	Call	Bond Future	359.6000	0.3596	2.5100	0.0025	(99.302)	0	0	0
2015/11/06	2030	05/05/2016	9.00	Call	Bond Future	433.2900	0.4333	76.2000	0.0762	(82.414)	0	0	0
2015/11/06	2030	05/05/2016	9.01	Call	Bond Future	506.8900	0.5069	149.8000	0.1498	(70.447)	0	0	0
2015/11/06	2032	05/11/2015			Bond Future	8.9800	94.7062	8.9800	94.7062	0.000	0.0000	0.0000	0
2015/11/06	2032	04/02/2016			Bond Future	9.0008	96.6303	9.0382	96.3304	0.416	0.0000	0.0000	2,957
2015/11/06	2032	04/02/2016	8.69	Put	Bond Future	2,547.0100	2.5470	2,846.9100	2.8469	11.775	0	0	0
2015/11/06	2032	04/02/2016	8.71	Put	Bond Future	2,380.0700	2.3801	2,679.9700	2.6800	12.600	0	0	0
2015/11/06	2032	04/02/2016	8.70	Put	Bond Future	2,463.4900	2.4635	2,763.3900	2.7634	12.174	0	0	0
2015/11/06	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	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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2015/11/06	2032	05/05/2016			Bond Future	9.0557	94.1666	9.0982	93.8304	0.469	0.0000	0.0000	0
2015/11/06	2032	05/05/2016	8.99	Put	Bond Future	523.3900	0.5234	859.5500	0.8595	64.227	0	0	0
2015/11/06	2032	05/05/2016	9.01	Put	Bond Future	363.6900	0.3637	699.8500	0.6998	92.430	0	0	0
2015/11/06	2032	05/05/2016	9.00	Put	Bond Future	443.4900	0.4435	779.6500	0.7797	75.799	0	0	0
2015/11/06	2032	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2032	04/08/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2032	04/08/2016			Bond Future	9.1119	95.8456	9.1528	95.5262	0.449	0.0000	0.0000	0
2015/11/06	2032	04/08/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2032	04/08/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2032	04/08/2016	8.99	Put	Bond Future	960.7500	0.9608	1,280.1700	1.2802	33.247	0	0	0
2015/11/06	2032	04/08/2016	9.01	Put	Bond Future	802.1200	0.8021	1,121.5400	1.1215	39.822	0	0	0
2015/11/06	2032	04/08/2016	9.00	Put	Bond Future	881.3800	0.8814	1,200.8000	1.2008	36.241	0	0	0
2015/11/06	2033	05/11/2015			Bond Future	103.4724	103.4724	103.4724	103.4724	0.000	0.0000	0.0000	0
2015/11/06	2033	04/02/2016	102.40	Call	Bond Future	2,814.2300	2.8142	2,646.1900	2.6462	(5.971)	0	0	0
2015/11/06	2033	04/02/2016			Bond Future	105.2142	105.2142	105.0462	105.0462	(0.160)	0.0000	0.0000	185
2015/11/06	2033	04/02/2016	102.41	Call	Bond Future	2,804.2300	2.8042	2,636.1900	2.6362	(5.992)	0	0	0
2015/11/06	2033	04/02/2016	102.39	Call	Bond Future	2,824.2300	2.8242	2,656.1900	2.6562	(5.950)	0	0	0
2015/11/06	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2033	05/05/2016			Bond Future	106.0912	106.0912	105.8860	105.8860	(0.193)	0.0000	0.0000	0
2015/11/06	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2033	05/05/2016	102.40	Call	Bond Future	3,691.1800	3.6912	3,485.9900	3.4860	(5.559)	0	0	0
2015/11/06	2033	05/05/2016	102.41	Call	Bond Future	3,681.1800	3.6812	3,475.9900	3.4760	(5.574)	0	0	0
2015/11/06	2033	05/05/2016	102.39	Call	Bond Future	3,701.1800	3.7012	3,495.9900	3.4960	(5.544)	0	0	0
2015/11/06	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2037	05/11/2015			Bond Future	9.1700	96.1157	9.1700	96.1157	0.000	0.0000	0.0000	0
2015/11/06	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2037	04/02/2016	8.75	Put	Bond Future	4,028.9700	4.0290	4,264.1900	4.2642	5.838	0	0	0
2015/11/06	2037	04/02/2016			Bond Future	9.1950	93.7938	9.2219	93.5586	0.293	0.0000	0.0000	48,339
2015/11/06	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2037	04/02/2016	8.74	Put	Bond Future	4,122.5900	4.1226	4,357.8100	4.3578	5.706	0	0	0
2015/11/06	2037	04/02/2016	8.76	Put	Bond Future	3,935.4800	3.9355	4,170.7000	4.1707	5.977	0	0	0
2015/11/06	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2037	05/05/2016	9.00	Put	Bond Future	2,214.4800	2.2145	2,484.6500	2.4847	12.200	0	0	0
2015/11/06	2037	05/05/2016			Bond Future	9.2511	95.4380	9.2824	95.1679	0.338	0.0000	0.0000	0
2015/11/06	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2037	05/05/2016	8.99	Put	Bond Future	2,304.3600	2.3044	2,574.5300	2.5745	11.724	0	0	0
2015/11/06	2037	05/05/2016	9.01	Put	Bond Future	2,124.7300	2.1247	2,394.9000	2.3949	12.715	0	0	0
2015/11/06	2037	04/08/2016			Bond Future	9.3094	92.8814	9.3390	92.6289	0.318	0.0000	0.0000	0
2015/11/06	2037	04/08/2016	9.24	Put	Bond Future	596.1800	0.5962	848.6400	0.8486	42.346	0	0	0

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2015/11/06	2037	04/08/2016	9.26	Put	Bond Future	423.7100	0.4237	676.1700	0.6762	59.583	0	0	0
2015/11/06	2037	04/08/2016	9.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2037	04/08/2016	9.25	Put	Bond Future	509.8800	0.5099	762.3400	0.7623	49.514	0	0	0
2015/11/06	2037	04/08/2016	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2037	04/08/2016	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2038	05/11/2015			Bond Future	128.2622	128.2622	128.2622	128.2622	0.000	0.0000	0.0000	0
2015/11/06	2038	04/02/2016			Bond Future	129.3816	129.3816	129.4388	129.4388	0.044	0.0000	0.0000	7,889
2015/11/06	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2038	04/02/2016	130.99	Put	Bond Future	1,608.4100	1.6084	1,551.1700	1.5512	(3.559)	0	0	0
2015/11/06	2038	04/02/2016	131.01	Put	Bond Future	1,628.4100	1.6284	1,571.1700	1.5712	(3.515)	0	0	0
2015/11/06	2038	04/02/2016	131.00	Put	Bond Future	1,618.4100	1.6184	1,561.1700	1.5612	(3.537)	0	0	0
2015/11/06	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2038	05/05/2016			Bond Future	131.6587	131.6587	131.6744	131.6744	0.012	0.0000	0.0000	0
2015/11/06	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2038	05/05/2016	131.01	Call	Bond Future	648.7100	0.6487	664.3700	0.6644	2.414	0	0	0
2015/11/06	2038	05/05/2016	130.99	Call	Bond Future	668.7100	0.6687	684.3700	0.6844	2.342	0	0	0
2015/11/06	2038	05/05/2016	131.00	Call	Bond Future	658.7100	0.6587	674.3700	0.6744	2.377	0	0	0
2015/11/06	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2044	05/11/2015			Bond Future	9.2500	97.4166	9.2500	97.4166	0.000	0.0000	0.0000	0
2015/11/06	2044	04/02/2016	8.99	Put	Bond Future	2,700.9300	2.7009	2,954.9100	2.9549	9.403	0	0	0
2015/11/06	2044	04/02/2016			Bond Future	9.2676	95.0693	9.2944	94.8154	0.289	0.0000	0.0000	17,852
2015/11/06	2044	04/02/2016	9.01	Put	Bond Future	2,502.0100	2.5020	2,755.9900	2.7560	10.151	0	0	0
2015/11/06	2044	04/02/2016	9.00	Put	Bond Future	2,601.3800	2.6014	2,855.3600	2.8554	9.763	0	0	0
2015/11/06	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2044	05/05/2016	8.99	Put	Bond Future	3,207.5300	3.2075	3,497.2200	3.4972	9.032	0	0	0
2015/11/06	2044	05/05/2016			Bond Future	9.3218	96.7360	9.3527	96.4463	0.332	0.0000	0.0000	0
2015/11/06	2044	05/05/2016	9.01	Put	Bond Future	3,008.9700	3.0090	3,298.6600	3.2987	9.628	0	0	0
2015/11/06	2044	05/05/2016	9.00	Put	Bond Future	3,108.1600	3.1082	3,397.8500	3.3979	9.320	0	0	0
2015/11/06	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2044	04/08/2016	9.50	Call	Bond Future	1,122.8200	1.1228	850.8600	0.8509	(24.221)	0	0	0
2015/11/06	2044	04/08/2016			Bond Future	9.3779	94.0772	9.4072	93.8053	0.313	0.0000	0.0000	0
2015/11/06	2044	04/08/2016	9.51	Call	Bond Future	1,213.7500	1.2138	941.7900	0.9418	(22.407)	0	0	0
2015/11/06	2044	04/08/2016	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2044	04/08/2016	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2044	04/08/2016	9.49	Call	Bond Future	1,031.7400	1.0317	759.7800	0.7598	(26.359)	0	0	0
2015/11/06	2044	04/08/2016	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2046	05/11/2015			Bond Future	127.1441	127.1441	127.1441	127.1441	0.000	0.0000	0.0000	0
2015/11/06	2046	04/02/2016	127.99	Call	Bond Future	1,465.6800	1.4657	2,199.0600	2.1991	50.037	0	0	0
2015/11/06	2046	04/02/2016			Bond Future	129.4557	129.4557	130.1891	130.1891	0.567	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
2015/11/06	2046	04/02/2016	128.00	Call	Bond Future	1,455.6800	1.4557	2,189.0600	2.1891	50.381	0	0	0
2015/11/06	2046	04/02/2016	128.01	Call	Bond Future	1,445.6800	1.4457	2,179.0600	2.1791	50.729	0	0	0
2015/11/06	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2046	05/05/2016			Bond Future	130.3050	130.3050	131.0090	131.0090	0.540	0.0000	0.0000	0
2015/11/06	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2046	05/05/2016	130.01	Call	Bond Future	294.9900	0.2950	998.9600	0.9990	238.642	0	0	0
2015/11/06	2046	05/05/2016	129.99	Call	Bond Future	314.9900	0.3150	1,018.9600	1.0190	223.490	0	0	0
2015/11/06	2046	05/05/2016	130.00	Call	Bond Future	304.9900	0.3050	1,008.9600	1.0090	230.817	0	0	0
2015/11/06	2050	05/11/2015			Bond Future	134.3634	134.3634	134.3634	134.3634	0.000	0.0000	0.0000	0
2015/11/06	2050	04/02/2016			Bond Future	135.4461	135.4461	135.3538	135.3538	(0.068)	0.0000	0.0000	6,246
2015/11/06	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2050	04/02/2016	137.99	Put	Bond Future	2,543.9100	2.5439	2,636.1800	2.6362	3.627	0	0	0
2015/11/06	2050	04/02/2016	138.01	Put	Bond Future	2,563.9100	2.5639	2,656.1800	2.6562	3.599	0	0	0
2015/11/06	2050	04/02/2016	138.00	Put	Bond Future	2,553.9100	2.5539	2,646.1800	2.6462	3.613	0	0	0
2015/11/06	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2050	05/05/2016	138.00	Put	Bond Future	170.3000	0.1703	308.8600	0.3089	81.362	0	0	0
2015/11/06	2050	05/05/2016			Bond Future	137.8297	137.8297	137.6911	137.6911	(0.101)	0.0000	0.0000	0
2015/11/06	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	2050	05/05/2016	137.99	Put	Bond Future	160.3000	0.1603	298.8600	0.2989	86.438	0	0	0
2015/11/06	2050	05/05/2016	138.01	Put	Bond Future	180.3000	0.1803	318.8600	0.3189	76.850	0	0	0
2015/11/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	AL37	04/02/2016			Index Future	474.7380	474.7380	473.5500	473.5500	(0.250)	0.0000	0.0000	2
2015/11/06	AL37	05/05/2016			Index Future	483.0520	483.0520	481.6880	481.6880	(0.282)	0.0000	0.0000	0
2015/11/06	AL7T	04/02/2016			Index Future	555.2960	555.2960	553.3760	553.3760	(0.346)	0.0000	0.0000	0
2015/11/06	AL7T	05/05/2016			Index Future	565.0210	565.0210	562.8860	562.8860	(0.378)	0.0000	0.0000	0
2015/11/06	ALBI	04/02/2016			Index Future	505.8390	505.8390	504.4110	504.4110	(0.282)	0.0000	0.0000	600
2015/11/06	ALBI	05/05/2016			Index Future	514.6980	514.6980	513.0800	513.0800	(0.314)	0.0000	0.0000	0
2015/11/06	ALBI	04/08/2016			Index Future	523.7770	523.7770	522.2490	522.2490	(0.292)	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
2015/11/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/11/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/11/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/06	EL28	05/11/2015			Bond Future	125.7099	125.7099	125.7099	125.7099	0.000	0.0000	0.0000	0
2015/11/06	EL28	04/02/2016	128.99	Put	Bond Future	855.2400	0.8552	904.8600	0.9049	5.802	0	0	0
2015/11/06	EL28	04/02/2016			Bond Future	128.1348	128.1348	128.0851	128.0851	(0.039)	0.0000	0.0000	0
2015/11/06	EL28	04/02/2016	129.01	Put	Bond Future	875.2400	0.8752	924.8600	0.9249	5.669	0	0	0
2015/11/06	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	EL28	04/02/2016	129.00	Put	Bond Future	865.2400	0.8652	914.8600	0.9149	5.735	0	0	0
2015/11/06	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	EL28	05/05/2016			Bond Future	128.8150	128.8150	128.7227	128.7227	(0.072)	0.0000	0.0000	0
2015/11/06	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	EL28	05/05/2016	128.99	Put	Bond Future	174.9900	0.1750	267.3200	0.2673	52.763	0	0	0
2015/11/06	EL28	05/05/2016	129.01	Put	Bond Future	194.9900	0.1950	287.3200	0.2873	47.351	0	0	0
2015/11/06	EL28	05/05/2016	129.00	Put	Bond Future	184.9900	0.1850	277.3200	0.2773	49.911	0	0	0
2015/11/06	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	ES33	05/11/2015			Bond Future	10.0050	80.4815	10.0050	80.4815	0.000	0.0000	0.0000	0
2015/11/06	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	ES33	04/02/2016			Bond Future	10.0613	82.0829	10.0881	81.8997	0.266	0.0000	0.0000	6,569

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/11/06	ES33	04/02/2016	9.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	ES33	04/02/2016	10.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	ES33	04/02/2016	9.99	Put	Bond Future	490.7300		0.4907	673.8900	0.6739	37.324	0	0	0
2015/11/06	ES33	04/02/2016	10.01	Put	Bond Future	352.6000		0.3526	535.7600	0.5358	51.946	0	0	0
2015/11/06	ES33	04/02/2016	10.00	Put	Bond Future	421.6200		0.4216	604.7800	0.6048	43.442	0	0	0
2015/11/06	ES33	05/05/2016	10.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	ES33	05/05/2016			Bond Future	10.1454		79.7309	10.1769	79.5184	0.311	0.0000	0.0000	0
2015/11/06	ES33	05/05/2016	9.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	ES33	05/05/2016	10.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	ES33	05/05/2016	9.99	Put	Bond Future	1,060.0100		1.0600	1,272.5600	1.2726	20.052	0	0	0
2015/11/06	ES33	05/05/2016	10.01	Put	Bond Future	922.3700		0.9224	1,134.9200	1.1349	23.044	0	0	0
2015/11/06	ES33	05/05/2016	10.00	Put	Bond Future	991.1400		0.9911	1,203.6900	1.2037	21.445	0	0	0
2015/11/06	ES33	04/08/2016			Bond Future	10.2314		81.1525	10.2611	80.9553	0.290	0.0000	0.0000	0
2015/11/06	ES33	04/08/2016	10.24	Put	Bond Future	0.0000		0.0000	140.1800	0.1402	100.000	0	0	0
2015/11/06	ES33	04/08/2016	10.26	Put	Bond Future	0.0000		0.0000	7.4300	0.0074	100.000	0	0	0
2015/11/06	ES33	04/08/2016	10.25	Put	Bond Future	0.0000		0.0000	73.7600	0.0738	100.000	0	0	0
2015/11/06	ES33	04/08/2016	10.26	Call	Bond Future	189.7400		0.1897	0.0000	0.0000	(100.000)	0	0	0
2015/11/06	ES33	04/08/2016	10.24	Call	Bond Future	56.9900		0.0570	0.0000	0.0000	(100.000)	0	0	0
2015/11/06	ES33	04/08/2016	10.25	Call	Bond Future	123.4100		0.1234	0.0000	0.0000	(100.000)	0	0	0
2015/11/06	GOVI	04/02/2016	512.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	GOVI	04/02/2016			GOVI	503.2960		503.2960	501.8450	501.8450	(0.288)	0.0000	0.0000	443
2015/11/06	GOVI	04/02/2016	511.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	GOVI	04/02/2016	512.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	GOVI	04/02/2016	511.99	Put	GOVI	86,940.0000		8.6940	101,450.0000	10.1450	16.690	0	0	0
2015/11/06	GOVI	04/02/2016	512.01	Put	GOVI	87,140.0000		8.7140	101,650.0000	10.1650	16.651	0	0	0
2015/11/06	GOVI	04/02/2016	512.00	Put	GOVI	87,040.0000		8.7040	101,550.0000	10.1550	16.670	0	0	0
2015/11/06	GOVI	05/05/2016	518.01	Put	GOVI	58,990.0000		5.8990	75,410.0000	7.5410	27.835	0	0	0
2015/11/06	GOVI	05/05/2016			GOVI	512.1110		512.1110	510.4690	510.4690	(0.321)	0.0000	0.0000	145
2015/11/06	GOVI	05/05/2016	518.00	Put	GOVI	58,890.0000		5.8890	75,310.0000	7.5310	27.882	0	0	0
2015/11/06	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	GOVI	05/05/2016	517.99	Put	GOVI	58,790.0000		5.8790	75,210.0000	7.5210	27.930	0	0	0
2015/11/06	GOVI	04/08/2016	520.99	Put	GOVI	0.0000		0.0000	13,980.0000	1.3980	100.000	0	0	0
2015/11/06	GOVI	04/08/2016			GOVI	521.1440		521.1440	519.5920	519.5920	(0.298)	0.0000	0.0000	0
2015/11/06	GOVI	04/08/2016	521.01	Put	GOVI	0.0000		0.0000	14,180.0000	1.4180	100.000	0	0	0
2015/11/06	GOVI	04/08/2016	521.00	Put	GOVI	0.0000		0.0000	14,080.0000	1.4080	100.000	0	0	0
2015/11/06	GOVI	04/08/2016	521.00	Call	GOVI	1,440.0000		0.1440	0.0000	0.0000	(100.000)	0	0	0
2015/11/06	GOVI	04/08/2016	521.01	Call	GOVI	1,340.0000		0.1340	0.0000	0.0000	(100.000)	0	0	0
2015/11/06	GOVI	04/08/2016	520.99	Call	GOVI	1,540.0000		0.1540	0.0000	0.0000	(100.000)	0	0	0
2015/11/06	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/11/06	IGOV	04/02/2016			Index Future	237.6290		237.6290	237.8890	237.8890	0.109	0.0000	0.0000	1,035
2015/11/06	IGOV	05/05/2016			Index Future	241.8100		241.8100	241.9970	241.9970	0.077	0.0000	0.0000	19
2015/11/06	IGOV	04/08/2016			Index Future	246.0940		246.0940	246.3400	246.3400	0.100	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
2015/11/06	ILBI	04/02/2016			Index Future	643.9400	643.9400	644.2310	644.2310	0.045	0.0000	0.0000	157
2015/11/06	ILBI	05/05/2016			Index Future	655.6380	655.6380	655.2980	655.2980	(0.052)	0.0000	0.0000	0
2015/11/06	IS01	19/12/2016			Interest Rate Swap	99.7948	99.7948	99.8189	99.8189	0.024	0.0000	0.0000	0
2015/11/06	IS02	18/12/2017			Interest Rate Swap	99.7730	99.7730	99.8440	99.8440	0.071	0.0000	0.0000	0
2015/11/06	IS05	17/12/2020			Interest Rate Swap	99.0646	99.0646	99.1653	99.1653	0.102	0.0000	0.0000	0
2015/11/06	IS10	17/12/2025			Interest Rate Swap	100.6405	100.6405	100.8051	100.8051	0.164	0.0000	0.0000	0
2015/11/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/11/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/11/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/11/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/11/06	JBAF	18/11/2015			Jibar Tradeable Future	6.3700	93.6300	6.3700	93.6300	0.000	0.0000	0.0000	0
2015/11/06	JBAF	15/12/2015			Jibar Tradeable Future	6.4400	93.5600	6.4400	93.5600	0.000	0.0000	0.0000	0
2015/11/06	JBAF	20/01/2016			Jibar Tradeable Future	6.5300	93.4700	6.5300	93.4700	0.000	0.0000	0.0000	0
2015/11/06	JBAF	17/02/2016			Jibar Tradeable Future	6.6100	93.3900	6.6100	93.3900	0.000	0.0000	0.0000	2,000
2015/11/06	JBAF	16/03/2016			Jibar Tradeable Future	6.6700	93.3300	6.6700	93.3300	0.000	0.0000	0.0000	0
2015/11/06	JBAF	20/04/2016			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2015/11/06	JBAF	15/06/2016			Jibar Tradeable Future	6.9200	93.0800	6.9200	93.0800	0.000	0.0000	0.0000	0
2015/11/06	JBAF	21/09/2016			Jibar Tradeable Future	7.1200	92.8800	7.1200	92.8800	0.000	0.0000	0.0000	0
2015/11/06	JBAF	21/12/2016			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2015/11/06	JBAF	15/03/2017			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2015/11/06	JBAF	21/06/2017			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0
2015/11/06	JBAF	20/09/2017			Jibar Tradeable Future	7.7800	92.2200	7.7800	92.2200	0.000	0.0000	0.0000	0
2015/11/06	R023	05/11/2015			Bond Future	8.2100	99.0117	8.2100	99.0117	0.000	0.0000	0.0000	0
2015/11/06	R023	04/02/2016	8.01	Put	Bond Future	2,086.1800	2.0862	2,320.8000	2.3208	11.246	0	0	0
2015/11/06	R023	04/02/2016			Bond Future	8.2558	100.7970	8.3264	100.4325	0.854	0.0000	0.0000	9,691
2015/11/06	R023	04/02/2016	8.00	Put	Bond Future	2,120.2100	2.1202	2,356.9700	2.3570	11.167	0	0	0
2015/11/06	R023	04/02/2016	8.01	Call	Bond Future	802.5900	0.8026	672.7300	0.6727	(16.180)	0	0	0
2015/11/06	R023	04/02/2016	7.99	Call	Bond Future	765.6300	0.7656	640.0300	0.6400	(16.405)	0	0	0
2015/11/06	R023	04/02/2016	8.00	Call	Bond Future	783.9600	0.7840	656.2400	0.6562	(16.292)	0	0	0
2015/11/06	R023	04/02/2016	7.99	Put	Bond Future	2,154.5800	2.1546	2,393.4600	2.3935	11.087	0	0	0
2015/11/06	R023	05/05/2016			Bond Future	8.3076	98.6348	8.3879	98.2319	0.967	0.0000	0.0000	0
2015/11/06	R023	05/05/2016	8.24	Put	Bond Future	2,125.1900	2.1252	2,335.2100	2.3352	9.882	0	0	0
2015/11/06	R023	05/05/2016	8.26	Put	Bond Future	2,073.2700	2.0733	2,279.9500	2.2800	9.969	0	0	0
2015/11/06	R023	05/05/2016	8.24	Call	Bond Future	1,784.5600	1.7846	1,591.6400	1.5916	(10.811)	0	0	0
2015/11/06	R023	05/05/2016	8.25	Put	Bond Future	2,098.9800	2.0990	2,307.3300	2.3073	9.926	0	0	0
2015/11/06	R023	05/05/2016	8.25	Call	Bond Future	1,808.8500	1.8088	1,614.2600	1.6143	(10.758)	0	0	0
2015/11/06	R023	05/05/2016	8.26	Call	Bond Future	1,833.6100	1.8336	1,637.3500	1.6374	(10.703)	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
2015/11/06	R023	04/08/2016	8.24	Call	Bond Future	2,057.1700	2.0572	1,875.6600	1.8757	(8.823)	0	0	0
2015/11/06	R023	04/08/2016	8.25	Put	Bond Future	2,620.5700	2.6206	2,824.5000	2.8245	7.782	0	0	0
2015/11/06	R023	04/08/2016			Bond Future	8.3604	100.3934	8.4399	100.0067	0.951	0.0000	0.0000	0
2015/11/06	R023	04/08/2016	8.25	Call	Bond Future	2,080.3200	2.0803	1,897.5100	1.8975	(8.788)	0	0	0
2015/11/06	R023	04/08/2016	8.26	Call	Bond Future	2,103.6200	2.1036	1,919.5100	1.9195	(8.752)	0	0	0
2015/11/06	R023	04/08/2016	8.24	Put	Bond Future	2,646.5400	2.6465	2,851.7700	2.8518	7.755	0	0	0
2015/11/06	R023	04/08/2016	8.26	Put	Bond Future	2,594.7800	2.5948	2,797.4100	2.7974	7.809	0	0	0
2015/11/06	R186	05/11/2015			Bond Future	8.4650	118.5267	8.4650	118.5267	0.000	0.0000	0.0000	0
2015/11/06	R186	04/02/2016	7.50	Call	Bond Future	151.9000	0.1519	122.5800	0.1226	(19.302)	0	0	0
2015/11/06	R186	04/02/2016	8.40	Put	Bond Future	2,505.8500	2.5059	2,725.1600	2.7252	8.752	0	0	0
2015/11/06	R186	04/02/2016			Bond Future	8.4957	115.4499	8.5495	115.0391	0.633	0.0000	0.0000	51,660
2015/11/06	R186	04/02/2016	7.51	Call	Bond Future	157.4900	0.1575	127.2700	0.1273	(19.189)	0	0	0
2015/11/06	R186	04/02/2016	8.75	Call	Bond Future	3,225.7100	3.2257	2,953.3900	2.9534	(8.442)	0	0	0
2015/11/06	R186	04/02/2016	7.90	Call	Bond Future	547.0400	0.5470	464.3300	0.4643	(15.120)	0	0	680
2015/11/06	R186	04/02/2016	7.49	Call	Bond Future	146.7000	0.1467	118.2300	0.1182	(19.407)	0	0	0
2015/11/06	R186	04/02/2016	7.50	Put	Bond Future	8,141.4100	8.1414	8,522.9500	8.5229	4.686	0	0	0
2015/11/06	R186	04/02/2016	8.70	Put	Bond Future	1,437.7400	1.4377	1,587.0700	1.5871	10.386	0	0	5,000
2015/11/06	R186	04/02/2016	8.80	Put	Bond Future	1,171.8100	1.1718	1,299.9400	1.2999	10.934	0	0	5,000
2015/11/06	R186	04/02/2016	7.49	Put	Bond Future	8,220.2300	8.2202	8,602.6200	8.6026	4.652	0	0	0
2015/11/06	R186	04/02/2016	7.51	Put	Bond Future	8,063.0600	8.0631	8,443.7000	8.4437	4.721	0	0	0
2015/11/06	R186	04/02/2016	8.40	Call	Bond Future	1,769.3300	1.7693	1,577.7800	1.5778	(10.826)	0	0	680
2015/11/06	R186	04/02/2016	8.75	Put	Bond Future	1,299.6000	1.2996	1,438.1400	1.4381	10.660	0	0	11,695
2015/11/06	R186	04/02/2016	7.90	Put	Bond Future	5,238.6400	5.2386	5,566.7900	5.5668	6.264	0	0	0
2015/11/06	R186	04/02/2016	8.70	Call	Bond Future	2,988.6700	2.9887	2,727.1400	2.7271	(8.751)	0	0	0
2015/11/06	R186	04/02/2016	8.80	Call	Bond Future	3,471.4000	3.4714	3,188.6700	3.1887	(8.145)	0	0	0
2015/11/06	R186	05/05/2016			Bond Future	8.5476	117.4728	8.6085	117.0169	0.712	0.0000	0.0000	0
2015/11/06	R186	05/05/2016	8.34	Call	Bond Future	2,282.9900	2.2830	2,084.5500	2.0846	(8.692)	0	0	0
2015/11/06	R186	05/05/2016	8.35	Call	Bond Future	2,315.0700	2.3151	2,114.8000	2.1148	(8.651)	0	0	0
2015/11/06	R186	05/05/2016	8.33	Call	Bond Future	2,251.1900	2.2512	2,054.5800	2.0546	(8.734)	0	0	0
2015/11/06	R186	05/05/2016	8.35	Put	Bond Future	3,811.3800	3.8114	4,067.0200	4.0670	6.707	0	0	0
2015/11/06	R186	05/05/2016	7.56	Put	Bond Future	8,339.4800	8.3395	8,722.2200	8.7222	4.589	0	0	0
2015/11/06	R186	05/05/2016	8.34	Put	Bond Future	3,855.7500	3.8557	4,113.2200	4.1132	6.678	0	0	0
2015/11/06	R186	05/05/2016	7.56	Call	Bond Future	586.1000	0.5861	512.9300	0.5129	(12.484)	0	0	0
2015/11/06	R186	05/05/2016	8.33	Put	Bond Future	3,900.4600	3.9005	4,159.7600	4.1598	6.648	0	0	0
2015/11/06	R186	04/08/2016	8.51	Put	Bond Future	3,987.8700	3.9879	4,209.4600	4.2095	5.557	0	0	0
2015/11/06	R186	04/08/2016			Bond Future	8.6010	114.2665	8.6605	113.8301	0.692	0.0000	0.0000	0
2015/11/06	R186	04/08/2016	8.50	Put	Bond Future	4,026.8200	4.0268	4,249.8400	4.2498	5.538	0	0	0
2015/11/06	R186	04/08/2016	8.51	Call	Bond Future	3,316.3300	3.3163	3,101.5700	3.1016	(6.476)	0	0	0
2015/11/06	R186	04/08/2016	8.49	Call	Bond Future	3,246.5900	3.2466	3,034.6800	3.0347	(6.527)	0	0	0
2015/11/06	R186	04/08/2016	8.50	Call	Bond Future	3,281.1600	3.2812	3,067.8300	3.0678	(6.502)	0	0	0
2015/11/06	R186	04/08/2016	8.49	Put	Bond Future	4,066.4300	4.0664	4,290.8700	4.2909	5.519	0	0	0
2015/11/06	R197	05/11/2015			Bond Future	295.8026	295.8026	295.8026	295.8026	0.000	0.0000	0.0000	0
2015/11/06	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	R197	04/02/2016			Bond Future	295.1709	295.1709	294.2943	294.2943	(0.297)	0.0000	0.0000	724
2015/11/06	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	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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2015/11/06	R197	04/02/2016	296.99	Put	Bond Future	1,819.0800	1.8191	2,695.7200	2.6957	48.191	0	0	0
2015/11/06	R197	04/02/2016	297.01	Put	Bond Future	1,839.0800	1.8391	2,715.7200	2.7157	47.667	0	0	0
2015/11/06	R197	04/02/2016	297.00	Put	Bond Future	1,829.0800	1.8291	2,705.7200	2.7057	47.928	0	0	0
2015/11/06	R197	05/05/2016			Bond Future	300.3651	300.3651	299.3767	299.3767	(0.329)	0.0000	0.0000	0
2015/11/06	R197	05/05/2016	300.00	Call	Bond Future	365.0900	0.3651	0.0000	0.0000	(100.000)	0	0	0
2015/11/06	R197	05/05/2016	299.99	Put	Bond Future	0.0000	0.0000	613.2800	0.6133	100.000	0	0	0
2015/11/06	R197	05/05/2016	300.01	Put	Bond Future	0.0000	0.0000	633.2800	0.6333	100.000	0	0	0
2015/11/06	R197	05/05/2016	300.00	Put	Bond Future	0.0000	0.0000	623.2800	0.6233	100.000	0	0	0
2015/11/06	R197	05/05/2016	300.01	Call	Bond Future	355.0900	0.3551	0.0000	0.0000	(100.000)	0	0	0
2015/11/06	R197	05/05/2016	299.99	Call	Bond Future	375.0900	0.3751	0.0000	0.0000	(100.000)	0	0	0
2015/11/06	R202	05/11/2015			Bond Future	241.8443	241.8443	241.8443	241.8443	0.000	0.0000	0.0000	0
2015/11/06	R202	04/02/2016			Bond Future	243.1429	243.1429	242.4136	242.4136	(0.300)	0.0000	0.0000	53,566
2015/11/06	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	R202	04/02/2016	239.99	Call	Bond Future	3,152.9200	3.1529	2,423.6100	2.4236	(23.131)	0	0	0
2015/11/06	R202	04/02/2016	240.00	Call	Bond Future	3,142.9200	3.1429	2,413.6100	2.4136	(23.205)	0	0	0
2015/11/06	R202	04/02/2016	240.01	Call	Bond Future	3,132.9200	3.1329	2,403.6100	2.4036	(23.279)	0	0	0
2015/11/06	R202	05/05/2016	246.99	Put	Bond Future	0.0000	0.0000	390.1900	0.3902	100.000	0	0	0
2015/11/06	R202	05/05/2016			Bond Future	247.4216	247.4216	246.5998	246.5998	(0.332)	0.0000	0.0000	0
2015/11/06	R202	05/05/2016	247.01	Put	Bond Future	0.0000	0.0000	410.1900	0.4102	100.000	0	0	0
2015/11/06	R202	05/05/2016	246.99	Call	Bond Future	431.6100	0.4316	0.0000	0.0000	(100.000)	0	0	0
2015/11/06	R202	05/05/2016	247.00	Put	Bond Future	0.0000	0.0000	400.1900	0.4002	100.000	0	0	0
2015/11/06	R202	05/05/2016	247.00	Call	Bond Future	421.6100	0.4216	0.0000	0.0000	(100.000)	0	0	0
2015/11/06	R202	05/05/2016	247.01	Call	Bond Future	411.6100	0.4116	0.0000	0.0000	(100.000)	0	0	0
2015/11/06	R203	05/11/2015			Bond Future	7.1450	103.1338	7.1450	103.1338	0.000	0.0000	0.0000	0
2015/11/06	R203	04/02/2016	7.25	Put	Bond Future	198.8600	0.1989	260.8500	0.2609	31.173	0	0	0
2015/11/06	R203	04/02/2016	7.26	Put	Bond Future	192.4600	0.1925	253.1500	0.2532	31.534	0	0	0
2015/11/06	R203	04/02/2016			Bond Future	7.1946	104.8854	7.2813	104.7554	1.206	0.0000	0.0000	15,947
2015/11/06	R203	04/02/2016	7.26	Call	Bond Future	290.4900	0.2905	221.1700	0.2212	(23.863)	0	0	0
2015/11/06	R203	04/02/2016	7.24	Call	Bond Future	273.6800	0.2737	206.9600	0.2070	(24.379)	0	0	0
2015/11/06	R203	04/02/2016	7.25	Call	Bond Future	281.9100	0.2819	213.8900	0.2139	(24.128)	0	0	0
2015/11/06	R203	04/02/2016	7.24	Put	Bond Future	205.6200	0.2056	268.9100	0.2689	30.780	0	0	0
2015/11/06	R203	05/05/2016	7.25	Put	Bond Future	382.0200	0.3820	465.5600	0.4656	21.868	0	0	0
2015/11/06	R203	05/05/2016			Bond Future	7.2097	102.5538	7.3398	102.3879	1.805	0.0000	0.0000	0
2015/11/06	R203	05/05/2016	7.26	Call	Bond Future	440.4400	0.4404	357.2600	0.3573	(18.886)	0	0	0
2015/11/06	R203	05/05/2016	7.24	Call	Bond Future	426.6400	0.4266	345.1200	0.3451	(19.107)	0	0	0
2015/11/06	R203	05/05/2016	7.25	Call	Bond Future	433.5100	0.4335	351.1600	0.3512	(18.996)	0	0	0
2015/11/06	R203	05/05/2016	7.24	Put	Bond Future	387.9100	0.3879	472.2800	0.4723	21.750	0	0	0
2015/11/06	R203	05/05/2016	7.26	Put	Bond Future	376.2000	0.3762	458.9100	0.4589	21.986	0	0	0
2015/11/06	R203	04/08/2016	7.26	Call	Bond Future	435.8500	0.4359	363.9500	0.3640	(16.497)	0	0	0
2015/11/06	R203	04/08/2016			Bond Future	7.2131	104.3823	7.3510	104.2380	1.912	0.0000	0.0000	0
2015/11/06	R203	04/08/2016	7.24	Call	Bond Future	424.7500	0.4248	354.0200	0.3540	(16.652)	0	0	0
2015/11/06	R203	04/08/2016	7.25	Call	Bond Future	430.1000	0.4301	358.7900	0.3588	(16.580)	0	0	0
2015/11/06	R203	04/08/2016	7.24	Put	Bond Future	396.5600	0.3966	470.1400	0.4701	18.555	0	0	0
2015/11/06	R203	04/08/2016	7.26	Put	Bond Future	386.7200	0.3867	459.1300	0.4591	18.724	0	0	0

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2015/11/06	R203	04/08/2016	7.25	Put	Bond Future	391.4400	0.3914	464.4400	0.4644	18.649	0	0	0
2015/11/06	R204	05/11/2015			Bond Future	7.5050	104.4424	7.5050	104.4424	0.000	0.0000	0.0000	0
2015/11/06	R204	04/02/2016	7.50	Call	Bond Future	453.3100	0.4533	365.3700	0.3654	(19.400)	0	0	0
2015/11/06	R204	04/02/2016			Bond Future	7.5507	102.2161	7.6280	102.0191	1.023	0.0000	0.0000	29,306
2015/11/06	R204	04/02/2016	7.51	Call	Bond Future	465.3100	0.4653	375.8200	0.3758	(19.232)	0	0	0
2015/11/06	R204	04/02/2016	7.49	Put	Bond Future	596.3500	0.5963	706.9400	0.7069	18.544	0	0	0
2015/11/06	R204	04/02/2016	7.51	Put	Bond Future	569.2300	0.5692	676.7100	0.6767	18.882	0	0	0
2015/11/06	R204	04/02/2016	7.49	Call	Bond Future	441.3100	0.4413	354.9300	0.3549	(19.574)	0	0	0
2015/11/06	R204	04/02/2016	7.50	Put	Bond Future	582.7900	0.5828	691.8200	0.6918	18.708	0	0	0
2015/11/06	R204	05/05/2016	7.75	Call	Bond Future	1,006.8500	1.0069	875.8000	0.8758	(13.016)	0	0	0
2015/11/06	R204	05/05/2016			Bond Future	7.5976	104.0069	7.6975	103.7730	1.314	0.0000	0.0000	0
2015/11/06	R204	05/05/2016	7.76	Call	Bond Future	1,020.6900	1.0207	888.5900	0.8886	(12.942)	0	0	0
2015/11/06	R204	05/05/2016	7.74	Put	Bond Future	659.6300	0.6596	763.6000	0.7636	15.762	0	0	0
2015/11/06	R204	05/05/2016	7.76	Put	Bond Future	640.4800	0.6405	742.3400	0.7423	15.904	0	0	0
2015/11/06	R204	05/05/2016	7.74	Call	Bond Future	993.1100	0.9931	863.1200	0.8631	(13.089)	0	0	0
2015/11/06	R204	05/05/2016	7.75	Put	Bond Future	650.0000	0.6500	752.9100	0.7529	15.832	0	0	0
2015/11/06	R204	04/08/2016			Bond Future	7.6497	101.8226	7.7498	101.6089	1.309	0.0000	0.0000	0
2015/11/06	R204	04/08/2016	7.74	Put	Bond Future	804.9900	0.8050	906.0100	0.9060	12.549	0	0	0
2015/11/06	R204	04/08/2016	7.76	Put	Bond Future	786.1600	0.7862	885.5600	0.8856	12.644	0	0	0
2015/11/06	R204	04/08/2016	7.74	Call	Bond Future	997.8500	0.9978	885.1700	0.8852	(11.292)	0	0	0
2015/11/06	R204	04/08/2016	7.75	Put	Bond Future	795.3600	0.7954	895.5700	0.8956	12.599	0	0	0
2015/11/06	R204	04/08/2016	7.75	Call	Bond Future	1,009.5300	1.0095	896.0400	0.8960	(11.242)	0	0	0
2015/11/06	R204	04/08/2016	7.76	Call	Bond Future	1,021.6400	1.0216	907.3400	0.9073	(11.188)	0	0	0
2015/11/06	R207	05/11/2015			Bond Future	7.7900	100.4135	7.7900	100.4135	0.000	0.0000	0.0000	0
2015/11/06	R207	04/02/2016	7.27	Put	Bond Future	2,040.8300	2.0408	2,248.8000	2.2488	10.190	0	0	0
2015/11/06	R207	04/02/2016	7.49	Put	Bond Future	1,456.6200	1.4566	1,637.0900	1.6371	12.390	0	0	0
2015/11/06	R207	04/02/2016			Bond Future	7.8408	98.5238	7.9148	98.2805	0.945	0.0000	0.0000	47,160
2015/11/06	R207	04/02/2016	7.51	Put	Bond Future	1,408.3800	1.4084	1,585.9100	1.5859	12.605	0	0	0
2015/11/06	R207	04/02/2016	7.27	Call	Bond Future	141.6100	0.1416	106.3600	0.1064	(24.892)	0	0	43
2015/11/06	R207	04/02/2016	7.50	Call	Bond Future	303.8300	0.3038	239.6200	0.2396	(21.134)	0	0	19
2015/11/06	R207	04/02/2016	7.51	Call	Bond Future	313.1600	0.3132	247.4700	0.2475	(20.976)	0	0	0
2015/11/06	R207	04/02/2016	7.49	Call	Bond Future	294.7000	0.2947	231.9500	0.2320	(21.293)	0	0	0
2015/11/06	R207	04/02/2016	7.50	Put	Bond Future	1,432.3900	1.4324	1,611.4000	1.6114	12.497	0	0	0
2015/11/06	R207	05/05/2016	7.86	Put	Bond Future	1,181.0800	1.1811	1,327.0100	1.3270	12.356	0	0	0
2015/11/06	R207	05/05/2016			Bond Future	7.9007	100.2503	7.9910	99.9705	1.143	0.0000	0.0000	0
2015/11/06	R207	05/05/2016	7.85	Put	Bond Future	1,196.8600	1.1969	1,344.0400	1.3440	12.297	0	0	0
2015/11/06	R207	05/05/2016	7.56	Put	Bond Future	1,717.7400	1.7177	1,900.6200	1.9006	10.647	0	0	0
2015/11/06	R207	05/05/2016	7.84	Put	Bond Future	1,212.7900	1.2128	1,361.2200	1.3612	12.239	0	0	0
2015/11/06	R207	05/05/2016	7.56	Call	Bond Future	653.3500	0.6533	556.4100	0.5564	(14.837)	0	0	43
2015/11/06	R207	05/05/2016	7.85	Call	Bond Future	1,039.4100	1.0394	906.7700	0.9068	(12.761)	0	0	0
2015/11/06	R207	05/05/2016	7.86	Call	Bond Future	1,054.7200	1.0547	920.8300	0.9208	(12.694)	0	0	0
2015/11/06	R207	05/05/2016	7.84	Call	Bond Future	1,024.2300	1.0242	892.8400	0.8928	(12.828)	0	0	0
2015/11/06	R207	04/08/2016			Bond Future	7.9650	98.3943	8.0548	98.1331	1.128	0.0000	0.0000	0
2015/11/06	R207	04/08/2016	7.99	Put	Bond Future	1,259.5300	1.2595	1,387.9100	1.3879	10.193	0	0	0
2015/11/06	R207	04/08/2016	8.01	Put	Bond Future	1,232.1400	1.2321	1,358.6500	1.3587	10.268	0	0	0
2015/11/06	R207	04/08/2016	8.00	Put	Bond Future	1,245.7900	1.2458	1,373.2300	1.3732	10.230	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
2015/11/06	R207	04/08/2016	8.01	Call	Bond Future	1,363.1100	1.3631	1,228.3900	1.2284	(9.883)	0	0	0
2015/11/06	R207	04/08/2016	7.99	Call	Bond Future	1,332.3200	1.3323	1,199.4700	1.1995	(9.971)	0	0	0
2015/11/06	R207	04/08/2016	8.00	Call	Bond Future	1,347.6700	1.3477	1,213.8800	1.2139	(9.928)	0	0	0
2015/11/06	R208	05/11/2015			Bond Future	7.9600	95.5258	7.9600	95.5258	0.000	0.0000	0.0000	0
2015/11/06	R208	04/02/2016			Bond Future	8.0045	97.2188	8.0819	96.9089	0.966	0.0000	0.0000	37,966
2015/11/06	R208	04/02/2016	7.74	Put	Bond Future	1,596.5200	1.5965	1,805.3800	1.8054	13.082	0	0	0
2015/11/06	R208	04/02/2016	7.76	Put	Bond Future	1,542.8400	1.5428	1,747.8900	1.7479	13.290	0	0	0
2015/11/06	R208	04/02/2016	7.75	Put	Bond Future	1,569.5400	1.5695	1,776.5000	1.7765	13.186	0	0	0
2015/11/06	R208	04/02/2016	7.76	Call	Bond Future	554.6300	0.5546	449.7500	0.4498	(18.910)	0	0	0
2015/11/06	R208	04/02/2016	7.74	Call	Bond Future	526.9400	0.5269	425.8700	0.4259	(19.181)	0	0	0
2015/11/06	R208	04/02/2016	7.75	Call	Bond Future	540.6600	0.5407	437.6900	0.4377	(19.045)	0	0	0
2015/11/06	R208	05/05/2016	7.99	Call	Bond Future	1,306.7300	1.3067	1,143.7600	1.1438	(12.472)	0	0	0
2015/11/06	R208	05/05/2016	8.00	Put	Bond Future	1,552.2200	1.5522	1,734.4200	1.7344	11.738	0	0	0
2015/11/06	R208	05/05/2016			Bond Future	8.0588	95.5210	8.1491	95.1744	1.119	0.0000	0.0000	0
2015/11/06	R208	05/05/2016	8.00	Call	Bond Future	1,325.2400	1.3252	1,160.7800	1.1608	(12.410)	0	0	0
2015/11/06	R208	05/05/2016	8.01	Call	Bond Future	1,344.1800	1.3442	1,178.2300	1.1782	(12.346)	0	0	0
2015/11/06	R208	05/05/2016	7.99	Put	Bond Future	1,572.3400	1.5723	1,756.0300	1.7560	11.683	0	0	0
2015/11/06	R208	05/05/2016	8.01	Put	Bond Future	1,532.5400	1.5325	1,713.2500	1.7132	11.792	0	0	0
2015/11/06	R208	04/08/2016	8.01	Put	Bond Future	1,898.9600	1.8990	2,075.3400	2.0753	9.288	0	0	0
2015/11/06	R208	04/08/2016			Bond Future	8.1166	97.2241	8.2064	96.8941	1.106	0.0000	0.0000	0
2015/11/06	R208	04/08/2016	8.00	Put	Bond Future	1,918.2200	1.9182	2,095.7600	2.0958	9.255	0	0	0
2015/11/06	R208	04/08/2016	7.99	Call	Bond Future	1,470.3500	1.4703	1,319.0000	1.3190	(10.293)	0	0	0
2015/11/06	R208	04/08/2016	8.00	Call	Bond Future	1,487.6600	1.4877	1,335.1600	1.3352	(10.251)	0	0	0
2015/11/06	R208	04/08/2016	8.01	Call	Bond Future	1,505.4300	1.5054	1,351.7700	1.3518	(10.207)	0	0	0
2015/11/06	R208	04/08/2016	7.99	Put	Bond Future	1,937.9500	1.9379	2,116.6400	2.1166	9.221	0	0	0
2015/11/06	R209	05/11/2015			Bond Future	9.0750	74.6559	9.0750	74.6559	0.000	0.0000	0.0000	0
2015/11/06	R209	04/02/2016	8.74	Call	Bond Future	1,122.8400	1.1228	1,049.5100	1.0495	(6.531)	0	0	0
2015/11/06	R209	04/02/2016	8.75	Put	Bond Future	3,729.4400	3.7294	3,850.3800	3.8504	3.243	0	0	0
2015/11/06	R209	04/02/2016			Bond Future	9.0945	76.1788	9.1213	75.9834	0.295	0.0000	0.0000	41,118
2015/11/06	R209	04/02/2016	8.75	Call	Bond Future	1,147.0000	1.1470	1,072.6200	1.0726	(6.485)	0	0	0
2015/11/06	R209	04/02/2016	8.76	Call	Bond Future	1,171.5000	1.1715	1,096.0700	1.0961	(6.439)	0	0	0
2015/11/06	R209	04/02/2016	9.52	Put	Bond Future	1,000.4000	1.0004	1,045.4900	1.0455	4.507	0	0	2,200
2015/11/06	R209	04/02/2016	8.74	Put	Bond Future	3,782.2600	3.7823	3,904.2500	3.9043	3.225	0	0	0
2015/11/06	R209	04/02/2016	8.76	Put	Bond Future	3,677.0700	3.6771	3,796.9600	3.7970	3.260	0	0	0
2015/11/06	R209	04/02/2016	9.52	Call	Bond Future	4,010.5300	4.0105	3,860.3000	3.8603	(3.746)	0	0	0
2015/11/06	R209	05/05/2016			Bond Future	9.1444	74.3644	9.1754	74.1412	0.338	0.0000	0.0000	0
2015/11/06	R209	05/05/2016	9.00	Call	Bond Future	2,594.4400	2.5944	2,483.2200	2.4832	(4.287)	0	0	6,700
2015/11/06	R209	05/05/2016	8.25	Put	Bond Future	7,736.0300	7.7360	7,909.2200	7.9092	2.239	0	0	0
2015/11/06	R209	05/05/2016	8.99	Put	Bond Future	3,691.5600	3.6916	3,804.4500	3.8044	3.058	0	0	0
2015/11/06	R209	05/05/2016	9.01	Put	Bond Future	3,608.7600	3.6088	3,719.9400	3.7199	3.081	0	0	0
2015/11/06	R209	05/05/2016	9.00	Put	Bond Future	3,649.9900	3.6500	3,762.0300	3.7620	3.070	0	0	0
2015/11/06	R209	05/05/2016	9.01	Call	Bond Future	2,627.0300	2.6270	2,514.9500	2.5150	(4.266)	0	0	0
2015/11/06	R209	05/05/2016	8.25	Call	Bond Future	815.3000	0.8153	765.2300	0.7652	(6.141)	0	0	6,700
2015/11/06	R209	05/05/2016	8.99	Call	Bond Future	2,562.0800	2.5621	2,451.7100	2.4517	(4.308)	0	0	0
2015/11/06	R209	04/08/2016	9.26	Call	Bond Future	4,012.2400	4.0122	3,892.2900	3.8923	(2.990)	0	0	0
2015/11/06	R209	04/08/2016			Bond Future	9.1951	75.6903	9.2245	75.4810	0.319	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
2015/11/06	R209	04/08/2016	9.24	Call	Bond Future	3,939.6000	3.9396	3,820.9000	3.8209	(3.013)	0	0	0
2015/11/06	R209	04/08/2016	9.25	Call	Bond Future	3,975.7100	3.9757	3,856.3800	3.8564	(3.001)	0	0	0
2015/11/06	R209	04/08/2016	9.24	Put	Bond Future	3,619.6300	3.6196	3,710.2700	3.7103	2.504	0	0	0
2015/11/06	R209	04/08/2016	9.26	Put	Bond Future	3,550.2700	3.5503	3,639.6600	3.6397	2.518	0	0	0
2015/11/06	R209	04/08/2016	9.25	Put	Bond Future	3,584.6900	3.5847	3,674.7000	3.6747	2.511	0	0	0
2015/11/06	R210	05/11/2015			Bond Future	180.9785	180.9785	180.9785	180.9785	0.000	0.0000	0.0000	0
2015/11/06	R210	04/02/2016	184.99	Put	Bond Future	520.5700	0.5206	595.8700	0.5959	14.465	0	0	0
2015/11/06	R210	04/02/2016			Bond Future	184.4694	184.4694	184.3941	184.3941	(0.041)	0.0000	0.0000	3,260
2015/11/06	R210	04/02/2016	185.01	Put	Bond Future	540.5700	0.5406	615.8700	0.6159	13.930	0	0	0
2015/11/06	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	R210	04/02/2016	185.00	Put	Bond Future	530.5700	0.5306	605.8700	0.6059	14.192	0	0	0
2015/11/06	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	R210	05/05/2016			Bond Future	185.5497	185.5497	185.4130	185.4130	(0.074)	0.0000	0.0000	0
2015/11/06	R210	05/05/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	R210	05/05/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	R210	05/05/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	R210	05/05/2016	184.99	Call	Bond Future	559.6500	0.5597	422.9900	0.4230	(24.419)	0	0	0
2015/11/06	R210	05/05/2016	185.00	Call	Bond Future	549.6500	0.5497	412.9900	0.4130	(24.863)	0	0	0
2015/11/06	R210	05/05/2016	185.01	Call	Bond Future	539.6500	0.5397	402.9900	0.4030	(25.324)	0	0	0
2015/11/06	R211	05/11/2015			Bond Future	135.7226	135.7226	135.7226	135.7226	0.000	0.0000	0.0000	0
2015/11/06	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	R211	04/02/2016			Bond Future	136.5865	136.5865	135.9979	135.9979	(0.431)	0.0000	0.0000	1,120
2015/11/06	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	R211	04/02/2016	138.99	Put	Bond Future	2,403.4700	2.4035	2,992.1000	2.9921	24.491	0	0	0
2015/11/06	R211	04/02/2016	139.01	Put	Bond Future	2,423.4700	2.4235	3,012.1000	3.0121	24.289	0	0	0
2015/11/06	R211	04/02/2016	139.00	Put	Bond Future	2,413.4700	2.4135	3,002.1000	3.0021	24.389	0	0	0
2015/11/06	R211	05/05/2016	139.01	Put	Bond Future	19.6300	0.0196	663.2200	0.6632	3278.604	0	0	0
2015/11/06	R211	05/05/2016			Bond Future	138.9904	138.9904	138.3468	138.3468	(0.463)	0.0000	0.0000	0
2015/11/06	R211	05/05/2016	139.00	Put	Bond Future	9.6300	0.0096	653.2200	0.6532	6683.178	0	0	0
2015/11/06	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	R211	05/05/2016	138.99	Call	Bond Future	0.3700	0.0004	0.0000	0.0000	(100.000)	0	0	0
2015/11/06	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	R211	05/05/2016	138.99	Put	Bond Future	0.0000	0.0000	643.2200	0.6432	100.000	0	0	0
2015/11/06	R212	05/11/2015			Bond Future	141.9210	141.9210	141.9210	141.9210	0.000	0.0000	0.0000	0
2015/11/06	R212	04/02/2016			Bond Future	142.7828	142.7828	142.3396	142.3396	(0.310)	0.0000	0.0000	1,569
2015/11/06	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	R212	04/02/2016	145.99	Put	Bond Future	3,207.2200	3.2072	3,650.3800	3.6504	13.818	0	0	0
2015/11/06	R212	04/02/2016	146.01	Put	Bond Future	3,227.2200	3.2272	3,670.3800	3.6704	13.732	0	0	0
2015/11/06	R212	04/02/2016	146.00	Put	Bond Future	3,217.2200	3.2172	3,660.3800	3.6604	13.775	0	0	0
2015/11/06	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	R212	05/05/2016	145.00	Call	Bond Future	295.7000	0.2957	0.0000	0.0000	(100.000)	0	0	0
2015/11/06	R212	05/05/2016			Bond Future	145.2957	145.2957	144.7980	144.7980	(0.343)	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
2015/11/06	R212	05/05/2016	145.01	Call	Bond Future	285.7000	0.2857	0.0000	0.0000	(100.000)	0	0	0
2015/11/06	R212	05/05/2016	144.99	Put	Bond Future	0.0000	0.0000	191.9600	0.1920	100.000	0	0	0
2015/11/06	R212	05/05/2016	145.01	Put	Bond Future	0.0000	0.0000	211.9600	0.2120	100.000	0	0	0
2015/11/06	R212	05/05/2016	144.99	Call	Bond Future	305.7000	0.3057	0.0000	0.0000	(100.000)	0	0	0
2015/11/06	R212	05/05/2016	145.00	Put	Bond Future	0.0000	0.0000	201.9600	0.2020	100.000	0	0	0
2015/11/06	R213	05/11/2015			Bond Future	8.9200	85.4914	8.9200	85.4914	0.000	0.0000	0.0000	0
2015/11/06	R213	04/02/2016			Bond Future	8.9472	87.1907	8.9897	86.8833	0.475	0.0000	0.0000	31,687
2015/11/06	R213	04/02/2016	8.75	Call	Bond Future	1,489.1200	1.4891	1,356.8900	1.3569	(8.880)	0	0	0
2015/11/06	R213	04/02/2016	8.74	Put	Bond Future	2,979.8000	2.9798	3,156.5800	3.1566	5.933	0	0	0
2015/11/06	R213	04/02/2016	8.76	Put	Bond Future	2,889.4300	2.8894	3,062.8300	3.0628	6.001	0	0	0
2015/11/06	R213	04/02/2016	8.75	Put	Bond Future	2,934.3900	2.9344	3,109.4900	3.1095	5.967	0	0	0
2015/11/06	R213	04/02/2016	8.76	Call	Bond Future	1,518.3100	1.5183	1,384.3800	1.3844	(8.821)	0	0	0
2015/11/06	R213	04/02/2016	8.74	Call	Bond Future	1,460.2900	1.4603	1,329.7400	1.3297	(8.940)	0	0	0
2015/11/06	R213	05/05/2016	8.74	Put	Bond Future	4,050.7000	4.0507	4,243.4800	4.2435	4.759	0	0	0
2015/11/06	R213	05/05/2016	8.76	Put	Bond Future	3,962.5100	3.9625	4,152.6700	4.1527	4.799	0	0	0
2015/11/06	R213	05/05/2016			Bond Future	8.9982	85.1703	9.0459	84.8299	0.530	0.0000	0.0000	0
2015/11/06	R213	05/05/2016	8.75	Put	Bond Future	4,006.4400	4.0064	4,197.9100	4.1979	4.779	0	0	0
2015/11/06	R213	05/05/2016	8.74	Call	Bond Future	2,174.6400	2.1746	2,026.9700	2.0270	(6.791)	0	0	0
2015/11/06	R213	05/05/2016	8.75	Call	Bond Future	2,204.1300	2.2041	2,055.1500	2.0551	(6.759)	0	0	0
2015/11/06	R213	05/05/2016	8.76	Call	Bond Future	2,233.8600	2.2339	2,083.5700	2.0836	(6.728)	0	0	0
2015/11/06	R213	04/08/2016			Bond Future	9.0499	86.6888	9.0962	86.3625	0.512	0.0000	0.0000	0
2015/11/06	R213	04/08/2016	8.99	Put	Bond Future	3,898.0200	3.8980	4,055.8400	4.0558	4.049	0	0	0
2015/11/06	R213	04/08/2016	9.01	Put	Bond Future	3,824.8100	3.8248	3,980.6100	3.9806	4.073	0	0	0
2015/11/06	R213	04/08/2016	9.00	Put	Bond Future	3,860.9900	3.8610	4,017.8000	4.0178	4.061	0	0	0
2015/11/06	R213	04/08/2016	9.01	Call	Bond Future	3,542.4800	3.5425	3,371.9600	3.3720	(4.814)	0	0	0
2015/11/06	R213	04/08/2016	8.99	Call	Bond Future	3,473.6300	3.4736	3,305.1300	3.3051	(4.851)	0	0	0
2015/11/06	R213	04/08/2016	9.00	Call	Bond Future	3,507.6700	3.5077	3,338.1600	3.3382	(4.833)	0	0	0
2015/11/06	R214	05/11/2015			Bond Future	9.1500	75.3062	9.1500	75.3062	0.000	0.0000	0.0000	0
2015/11/06	R214	04/02/2016			Bond Future	9.1664	76.8933	9.1931	76.6892	0.291	0.0000	0.0000	32,977
2015/11/06	R214	04/02/2016	7.99	Put	Bond Future	10,102.0500	10.1021	10,292.7400	10.2927	1.888	0	0	0
2015/11/06	R214	04/02/2016	8.00	Call	Bond Future	125.5300	0.1255	111.7300	0.1117	(10.993)	0	0	0
2015/11/06	R214	04/02/2016	8.01	Call	Bond Future	129.9300	0.1299	115.7400	0.1157	(10.921)	0	0	0
2015/11/06	R214	04/02/2016	7.99	Call	Bond Future	121.2500	0.1213	107.8500	0.1079	(11.052)	0	0	0
2015/11/06	R214	04/02/2016	8.01	Put	Bond Future	9,923.4000	9.9234	10,113.3000	10.1133	1.914	0	0	0
2015/11/06	R214	04/02/2016	8.00	Put	Bond Future	10,012.5800	10.0126	10,202.8700	10.2029	1.901	0	0	0
2015/11/06	R214	05/05/2016	9.01	Call	Bond Future	2,555.6000	2.5556	2,444.7100	2.4447	(4.339)	0	0	0
2015/11/06	R214	05/05/2016			Bond Future	9.2139	74.9459	9.2446	74.7139	0.333	0.0000	0.0000	0
2015/11/06	R214	05/05/2016	8.99	Call	Bond Future	2,490.6900	2.4907	2,381.5800	2.3816	(4.381)	0	0	0
2015/11/06	R214	05/05/2016	9.00	Call	Bond Future	2,523.0300	2.5230	2,413.0200	2.4130	(4.360)	0	0	0
2015/11/06	R214	05/05/2016	8.99	Put	Bond Future	4,221.9800	4.2220	4,344.9400	4.3449	2.912	0	0	0
2015/11/06	R214	05/05/2016	9.01	Put	Bond Future	4,129.5900	4.1296	4,250.7700	4.2508	2.934	0	0	0
2015/11/06	R214	05/05/2016	9.00	Put	Bond Future	4,175.6000	4.1756	4,297.6600	4.2977	2.923	0	0	0
2015/11/06	R214	04/08/2016	9.24	Call	Bond Future	3,926.8700	3.9269	3,806.9900	3.8070	(3.053)	0	0	0
2015/11/06	R214	04/08/2016	9.25	Put	Bond Future	4,052.4400	4.0524	4,150.2900	4.1503	2.415	0	0	0
2015/11/06	R214	04/08/2016			Bond Future	9.2618	76.2822	9.2910	76.0638	0.315	0.0000	0.0000	0
2015/11/06	R214	04/08/2016	9.25	Call	Bond Future	3,963.5200	3.9635	3,842.9800	3.8430	(3.041)	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
2015/11/06	R214	04/08/2016	9.26	Call	Bond Future	4,000.8500	4.0008	3,879.6600	3.8797	(3.029)	0	0	0
2015/11/06	R214	04/08/2016	9.24	Put	Bond Future	4,091.1600	4.0912	4,189.6700	4.1897	2.408	0	0	0
2015/11/06	R214	04/08/2016	9.26	Put	Bond Future	4,014.5300	4.0145	4,111.7300	4.1117	2.421	0	0	0
2015/11/06	R248	05/11/2015			Bond Future	9.2300	96.7742	9.2300	96.7742	0.000	0.0000	0.0000	0
2015/11/06	R248	04/02/2016	8.99	Put	Bond Future	2,535.7700	2.5358	2,796.2900	2.7963	10.274	0	0	0
2015/11/06	R248	04/02/2016			Bond Future	9.2437	98.8606	9.2704	98.6001	0.289	0.0000	0.0000	54,392
2015/11/06	R248	04/02/2016	9.00	Put	Bond Future	2,433.5600	2.4336	2,694.0800	2.6941	10.705	0	0	0
2015/11/06	R248	04/02/2016	9.01	Put	Bond Future	2,331.5400	2.3315	2,592.0600	2.5921	11.174	0	0	0
2015/11/06	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	R248	05/05/2016			Bond Future	9.2933	96.1578	9.3241	95.8614	0.331	0.0000	0.0000	0
2015/11/06	R248	05/05/2016	8.99	Put	Bond Future	3,015.3200	3.0153	3,311.7200	3.3117	9.830	0	0	0
2015/11/06	R248	05/05/2016	9.01	Put	Bond Future	2,811.3300	2.8113	3,107.7300	3.1077	10.543	0	0	0
2015/11/06	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	R248	05/05/2016	9.00	Put	Bond Future	2,913.2300	2.9132	3,209.6300	3.2096	10.174	0	0	0
2015/11/06	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	R248	04/08/2016			Bond Future	9.3435	97.8722	9.3727	97.5935	0.313	0.0000	0.0000	0
2015/11/06	R248	04/08/2016	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	R248	04/08/2016	9.24	Put	Bond Future	999.7300	0.9997	1,278.4200	1.2784	27.877	0	0	0
2015/11/06	R248	04/08/2016	9.26	Put	Bond Future	805.0900	0.8051	1,083.7800	1.0838	34.616	0	0	0
2015/11/06	R248	04/08/2016	9.25	Put	Bond Future	902.3200	0.9023	1,181.0100	1.1810	30.886	0	0	0
2015/11/06	R248	04/08/2016	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/06	R248	04/08/2016	9.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

564376