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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/11/2015 TO 10/11/2015

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
2015/11/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	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
2015/11/10	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	2025	05/11/2015			Bond Future	123.5549	123.5549	123.5549	123.5549	0.000	0.0000	0.0000	0
2015/11/10	2025	04/02/2016	126.01	Put	Bond Future	1,574.1800	1.5742	2,010.1800	2.0102	27.697	0	0	0
2015/11/10	2025	04/02/2016			Bond Future	124.4358	124.4358	123.9998	123.9998	(0.350)	0.0000	0.0000	950
2015/11/10	2025	04/02/2016	126.00	Put	Bond Future	1,564.1800	1.5642	2,000.1800	2.0002	27.874	0	0	0
2015/11/10	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2025	04/02/2016	125.99	Put	Bond Future	1,554.1800	1.5542	1,990.1800	1.9902	28.053	0	0	0
2015/11/10	2025	05/05/2016			Bond Future	126.5824	126.5824	126.1389	126.1389	(0.350)	0.0000	0.0000	0
2015/11/10	2025	05/05/2016	126.00	Call	Bond Future	582.3500	0.5823	138.9100	0.1389	(76.147)	0	0	0
2015/11/10	2025	05/05/2016	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2025	05/05/2016	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2025	05/05/2016	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2025	05/05/2016	126.01	Call	Bond Future	572.3500	0.5723	128.9100	0.1289	(77.477)	0	0	0
2015/11/10	2025	05/05/2016	125.99	Call	Bond Future	592.3500	0.5923	148.9100	0.1489	(74.861)	0	0	0
2015/11/10	2030	05/11/2015			Bond Future	8.8550	95.3560	8.8550	95.3560	0.000	0.0000	0.0000	0
2015/11/10	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2030	04/02/2016			Bond Future	9.0258	92.1377	9.0560	91.9146	0.334	0.0000	0.0000	9,973
2015/11/10	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2030	04/02/2016	8.74	Put	Bond Future	2,150.9100	2.1509	2,374.0400	2.3740	10.374	0	0	0
2015/11/10	2030	04/02/2016	8.76	Put	Bond Future	1,998.1300	1.9981	2,221.2600	2.2213	11.167	0	0	0
2015/11/10	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2030	04/02/2016	8.75	Put	Bond Future	2,074.4700	2.0745	2,297.6000	2.2976	10.756	0	0	0
2015/11/10	2030	05/05/2016	8.99	Put	Bond Future	736.9000	0.7369	963.9700	0.9640	30.814	0	0	0
2015/11/10	2030	05/05/2016	9.01	Put	Bond Future	589.6100	0.5896	816.6800	0.8167	38.512	0	0	0
2015/11/10	2030	05/05/2016			Bond Future	9.0905	93.7207	9.1217	93.4936	0.343	0.0000	0.0000	0
2015/11/10	2030	05/05/2016	9.00	Put	Bond Future	663.2100	0.6632	890.2800	0.8903	34.238	0	0	0
2015/11/10	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2032	05/11/2015			Bond Future	8.9800	94.7062	8.9800	94.7062	0.000	0.0000	0.0000	0
2015/11/10	2032	04/02/2016			Bond Future	9.1303	95.5978	9.1656	95.3192	0.387	0.0000	0.0000	2,957
2015/11/10	2032	04/02/2016	8.69	Put	Bond Future	3,579.5400	3.5795	3,858.1700	3.8582	7.784	0	0	0
2015/11/10	2032	04/02/2016	8.71	Put	Bond Future	3,412.6000	3.4126	3,691.2300	3.6912	8.165	0	0	0
2015/11/10	2032	04/02/2016	8.70	Put	Bond Future	3,496.0200	3.4960	3,774.6500	3.7746	7.970	0	0	0
2015/11/10	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	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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2015/11/10	2032	05/05/2016			Bond Future	9.1935	93.0833	9.2299	92.7999	0.396	0.0000	0.0000	0
2015/11/10	2032	05/05/2016	8.99	Put	Bond Future	1,606.6400	1.6066	1,890.1100	1.8901	17.644	0	0	0
2015/11/10	2032	05/05/2016	9.01	Put	Bond Future	1,446.9400	1.4469	1,730.4100	1.7304	19.591	0	0	0
2015/11/10	2032	05/05/2016	9.00	Put	Bond Future	1,526.7400	1.5267	1,810.2100	1.8102	18.567	0	0	0
2015/11/10	2032	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2032	04/08/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2032	04/08/2016			Bond Future	9.2512	94.7652	9.2891	94.4740	0.410	0.0000	0.0000	0
2015/11/10	2032	04/08/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2032	04/08/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2032	04/08/2016	8.99	Put	Bond Future	2,041.1200	2.0411	2,332.3500	2.3324	14.268	0	0	0
2015/11/10	2032	04/08/2016	9.01	Put	Bond Future	1,882.4900	1.8825	2,173.7200	2.1737	15.470	0	0	0
2015/11/10	2032	04/08/2016	9.00	Put	Bond Future	1,961.7500	1.9618	2,252.9800	2.2530	14.845	0	0	0
2015/11/10	2033	05/11/2015			Bond Future	103.4724	103.4724	103.4724	103.4724	0.000	0.0000	0.0000	0
2015/11/10	2033	04/02/2016	102.40	Call	Bond Future	2,632.2300	2.6322	2,618.5700	2.6186	(0.519)	0	0	0
2015/11/10	2033	04/02/2016			Bond Future	105.0322	105.0322	105.0186	105.0186	(0.013)	0.0000	0.0000	185
2015/11/10	2033	04/02/2016	102.41	Call	Bond Future	2,622.2300	2.6222	2,608.5700	2.6086	(0.521)	0	0	0
2015/11/10	2033	04/02/2016	102.39	Call	Bond Future	2,642.2300	2.6422	2,628.5700	2.6286	(0.517)	0	0	0
2015/11/10	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2033	05/05/2016			Bond Future	105.8696	105.8696	105.8558	105.8558	(0.013)	0.0000	0.0000	0
2015/11/10	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2033	05/05/2016	102.40	Call	Bond Future	3,469.5900	3.4696	3,455.7800	3.4558	(0.398)	0	0	0
2015/11/10	2033	05/05/2016	102.41	Call	Bond Future	3,459.5900	3.4596	3,445.7800	3.4458	(0.399)	0	0	0
2015/11/10	2033	05/05/2016	102.39	Call	Bond Future	3,479.5900	3.4796	3,465.7800	3.4658	(0.397)	0	0	0
2015/11/10	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2037	05/11/2015			Bond Future	9.1700	96.1157	9.1700	96.1157	0.000	0.0000	0.0000	0
2015/11/10	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2037	04/02/2016	8.75	Put	Bond Future	5,061.4700	5.0615	5,320.3000	5.3203	5.114	0	0	0
2015/11/10	2037	04/02/2016			Bond Future	9.3139	92.7613	9.3441	92.5025	0.324	0.0000	0.0000	48,339
2015/11/10	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2037	04/02/2016	8.74	Put	Bond Future	5,155.0900	5.1551	5,413.9200	5.4139	5.021	0	0	0
2015/11/10	2037	04/02/2016	8.76	Put	Bond Future	4,967.9800	4.9680	5,226.8100	5.2268	5.210	0	0	0
2015/11/10	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2037	05/05/2016	9.00	Put	Bond Future	3,297.5100	3.2975	3,560.8100	3.5608	7.985	0	0	0
2015/11/10	2037	05/05/2016			Bond Future	9.3774	94.3550	9.4084	94.0917	0.331	0.0000	0.0000	0
2015/11/10	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2037	05/05/2016	8.99	Put	Bond Future	3,387.3900	3.3874	3,650.6900	3.6507	7.773	0	0	0
2015/11/10	2037	05/05/2016	9.01	Put	Bond Future	3,207.7600	3.2078	3,471.0600	3.4711	8.208	0	0	0
2015/11/10	2037	04/08/2016			Bond Future	9.4369	91.8011	9.4692	91.5304	0.342	0.0000	0.0000	0
2015/11/10	2037	04/08/2016	9.24	Put	Bond Future	1,676.4900	1.6765	1,947.1500	1.9472	16.144	0	0	0

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2015/11/10	2037	04/08/2016	9.26	Put	Bond Future	1,504.0200	1.5040	1,774.6800	1.7747	17.996	0	0	0
2015/11/10	2037	04/08/2016	9.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2037	04/08/2016	9.25	Put	Bond Future	1,590.1900	1.5902	1,860.8500	1.8609	17.021	0	0	0
2015/11/10	2037	04/08/2016	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2037	04/08/2016	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2038	05/11/2015			Bond Future	128.2622	128.2622	128.2622	128.2622	0.000	0.0000	0.0000	0
2015/11/10	2038	04/02/2016			Bond Future	129.4214	129.4214	128.9475	128.9475	(0.366)	0.0000	0.0000	7,889
2015/11/10	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2038	04/02/2016	130.99	Put	Bond Future	1,568.5900	1.5686	2,042.4900	2.0425	30.212	0	0	0
2015/11/10	2038	04/02/2016	131.01	Put	Bond Future	1,588.5900	1.5886	2,062.4900	2.0625	29.831	0	0	0
2015/11/10	2038	04/02/2016	131.00	Put	Bond Future	1,578.5900	1.5786	2,052.4900	2.0525	30.020	0	0	0
2015/11/10	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2038	05/05/2016			Bond Future	131.6540	131.6540	131.1721	131.1721	(0.366)	0.0000	0.0000	0
2015/11/10	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2038	05/05/2016	131.01	Call	Bond Future	643.9500	0.6439	162.1200	0.1621	(74.824)	0	0	0
2015/11/10	2038	05/05/2016	130.99	Call	Bond Future	663.9500	0.6639	182.1200	0.1821	(72.570)	0	0	0
2015/11/10	2038	05/05/2016	131.00	Call	Bond Future	653.9500	0.6539	172.1200	0.1721	(73.680)	0	0	0
2015/11/10	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2044	05/11/2015			Bond Future	9.2500	97.4166	9.2500	97.4166	0.000	0.0000	0.0000	0
2015/11/10	2044	04/02/2016	8.99	Put	Bond Future	3,817.8000	3.8178	4,097.6300	4.0976	7.330	0	0	0
2015/11/10	2044	04/02/2016			Bond Future	9.3864	93.9525	9.4165	93.6726	0.321	0.0000	0.0000	17,852
2015/11/10	2044	04/02/2016	9.01	Put	Bond Future	3,618.8800	3.6189	3,898.7100	3.8987	7.733	0	0	0
2015/11/10	2044	04/02/2016	9.00	Put	Bond Future	3,718.2500	3.7182	3,998.0800	3.9981	7.526	0	0	0
2015/11/10	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2044	05/05/2016	8.99	Put	Bond Future	4,376.8500	4.3769	4,661.5400	4.6615	6.504	0	0	0
2015/11/10	2044	05/05/2016			Bond Future	9.4475	95.5667	9.4786	95.2820	0.328	0.0000	0.0000	0
2015/11/10	2044	05/05/2016	9.01	Put	Bond Future	4,178.2900	4.1783	4,462.9800	4.4630	6.814	0	0	0
2015/11/10	2044	05/05/2016	9.00	Put	Bond Future	4,277.4800	4.2775	4,562.1700	4.5622	6.656	0	0	0
2015/11/10	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2044	04/08/2016	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2044	04/08/2016			Bond Future	9.5049	92.9095	9.5372	92.6169	0.339	0.0000	0.0000	0
2015/11/10	2044	04/08/2016	9.51	Call	Bond Future	45.9900	0.0460	0.0000	0.0000	(100.000)	0	0	0
2015/11/10	2044	04/08/2016	9.49	Put	Bond Future	136.0200	0.1360	428.5600	0.4286	215.071	0	0	0
2015/11/10	2044	04/08/2016	9.51	Put	Bond Future	0.0000	0.0000	246.5500	0.2466	100.000	0	0	0
2015/11/10	2044	04/08/2016	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2044	04/08/2016	9.50	Put	Bond Future	44.9400	0.0449	337.4800	0.3375	650.957	0	0	0
2015/11/10	2046	05/11/2015			Bond Future	127.1441	127.1441	127.1441	127.1441	0.000	0.0000	0.0000	0
2015/11/10	2046	04/02/2016	127.99	Call	Bond Future	2,182.1800	2.1822	2,165.3000	2.1653	(0.774)	0	0	0
2015/11/10	2046	04/02/2016			Bond Future	130.1722	130.1722	130.1553	130.1553	(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
2015/11/10	2046	04/02/2016	128.00	Call	Bond Future	2,172.1800	2.1722	2,155.3000	2.1553	(0.777)	0	0	0
2015/11/10	2046	04/02/2016	128.01	Call	Bond Future	2,162.1800	2.1622	2,145.3000	2.1453	(0.781)	0	0	0
2015/11/10	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2046	05/05/2016			Bond Future	130.9889	130.9889	130.9722	130.9722	(0.013)	0.0000	0.0000	0
2015/11/10	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2046	05/05/2016	130.01	Call	Bond Future	978.8700	0.9789	962.1700	0.9622	(1.706)	0	0	0
2015/11/10	2046	05/05/2016	129.99	Call	Bond Future	998.8700	0.9989	982.1700	0.9822	(1.672)	0	0	0
2015/11/10	2046	05/05/2016	130.00	Call	Bond Future	988.8700	0.9889	972.1700	0.9722	(1.689)	0	0	0
2015/11/10	2050	05/11/2015			Bond Future	134.3634	134.3634	134.3634	134.3634	0.000	0.0000	0.0000	0
2015/11/10	2050	04/02/2016			Bond Future	135.9903	135.9903	135.6455	135.6455	(0.254)	0.0000	0.0000	6,246
2015/11/10	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2050	04/02/2016	137.99	Put	Bond Future	1,999.6500	1.9997	2,344.5200	2.3445	17.247	0	0	0
2015/11/10	2050	04/02/2016	138.01	Put	Bond Future	2,019.6500	2.0197	2,364.5200	2.3645	17.076	0	0	0
2015/11/10	2050	04/02/2016	138.00	Put	Bond Future	2,009.6500	2.0097	2,354.5200	2.3545	17.161	0	0	0
2015/11/10	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	14.5900	0.0146	100.000	0	0	0
2015/11/10	2050	05/05/2016			Bond Future	138.3362	138.3362	137.9854	137.9854	(0.254)	0.0000	0.0000	0
2015/11/10	2050	05/05/2016	138.00	Call	Bond Future	336.1900	0.3362	0.0000	0.0000	(100.000)	0	0	0
2015/11/10	2050	05/05/2016	137.99	Call	Bond Future	346.1900	0.3462	0.0000	0.0000	(100.000)	0	0	0
2015/11/10	2050	05/05/2016	138.01	Call	Bond Future	326.1900	0.3262	0.0000	0.0000	(100.000)	0	0	0
2015/11/10	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	4.5900	0.0046	100.000	0	0	0
2015/11/10	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	24.5900	0.0246	100.000	0	0	0
2015/11/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	AL37	04/02/2016			Index Future	471.7920	471.7920	471.4510	471.4510	(0.072)	0.0000	0.0000	2
2015/11/10	AL37	05/05/2016			Index Future	479.8870	479.8870	479.5400	479.5400	(0.072)	0.0000	0.0000	0
2015/11/10	AL7T	04/02/2016			Index Future	550.1360	550.1360	549.3050	549.3050	(0.151)	0.0000	0.0000	0
2015/11/10	AL7T	05/05/2016			Index Future	559.5760	559.5760	558.7300	558.7300	(0.151)	0.0000	0.0000	0
2015/11/10	ALBI	04/02/2016			Index Future	501.1950	501.1950	500.2130	500.2130	(0.196)	0.0000	0.0000	611
2015/11/10	ALBI	05/05/2016			Index Future	509.7950	509.7950	508.7950	508.7950	(0.196)	0.0000	0.0000	0
2015/11/10	ALBI	04/08/2016			Index Future	518.9010	518.9010	517.8700	517.8700	(0.199)	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
2015/11/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/11/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	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
2015/11/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/10	EL28	05/11/2015			Bond Future	125.7099	125.7099	125.7099	125.7099	0.000	0.0000	0.0000	0
2015/11/10	EL28	04/02/2016	128.99	Put	Bond Future	715.3600	0.7154	730.7600	0.7308	2.153	0	0	0
2015/11/10	EL28	04/02/2016			Bond Future	128.2746	128.2746	128.2592	128.2592	(0.012)	0.0000	0.0000	0
2015/11/10	EL28	04/02/2016	129.01	Put	Bond Future	735.3600	0.7354	750.7600	0.7508	2.094	0	0	0
2015/11/10	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	EL28	04/02/2016	129.00	Put	Bond Future	725.3600	0.7254	740.7600	0.7408	2.123	0	0	0
2015/11/10	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	EL28	05/05/2016			Bond Future	128.9127	128.9127	128.8973	128.8973	(0.012)	0.0000	0.0000	0
2015/11/10	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	EL28	05/05/2016	128.99	Put	Bond Future	77.2600	0.0773	92.6900	0.0927	19.972	0	0	0
2015/11/10	EL28	05/05/2016	129.01	Put	Bond Future	97.2600	0.0973	112.6900	0.1127	15.865	0	0	0
2015/11/10	EL28	05/05/2016	129.00	Put	Bond Future	87.2600	0.0873	102.6900	0.1027	17.683	0	0	0
2015/11/10	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	ES33	05/11/2015			Bond Future	10.0050	80.4815	10.0050	80.4815	0.000	0.0000	0.0000	0
2015/11/10	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	ES33	04/02/2016			Bond Future	10.1800	81.2758	10.2047	81.1094	0.243	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
2015/11/10	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	ES33	04/02/2016	9.99	Put	Bond Future	1,297.8200	1.2978	1,464.2400	1.4642	12.823	0	0	0
2015/11/10	ES33	04/02/2016	10.01	Put	Bond Future	1,159.6900	1.1597	1,326.1100	1.3261	14.350	0	0	0
2015/11/10	ES33	04/02/2016	10.00	Put	Bond Future	1,228.7100	1.2287	1,395.1300	1.3951	13.544	0	0	0
2015/11/10	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	ES33	05/05/2016			Bond Future	10.2721	78.8822	10.2976	78.7129	0.249	0.0000	0.0000	0
2015/11/10	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	ES33	05/05/2016	9.99	Put	Bond Future	1,908.7300	1.9087	2,078.0400	2.0780	8.870	0	0	0
2015/11/10	ES33	05/05/2016	10.01	Put	Bond Future	1,771.0900	1.7711	1,940.4000	1.9404	9.560	0	0	0
2015/11/10	ES33	05/05/2016	10.00	Put	Bond Future	1,839.8600	1.8399	2,009.1700	2.0092	9.202	0	0	0
2015/11/10	ES33	04/08/2016			Bond Future	10.3595	80.3074	10.3862	80.1328	0.258	0.0000	0.0000	0
2015/11/10	ES33	04/08/2016	10.24	Put	Bond Future	788.0900	0.7881	962.6800	0.9627	22.154	0	0	0
2015/11/10	ES33	04/08/2016	10.26	Put	Bond Future	655.3400	0.6553	829.9300	0.8299	26.641	0	0	0
2015/11/10	ES33	04/08/2016	10.25	Put	Bond Future	721.6700	0.7217	896.2600	0.8963	24.192	0	0	0
2015/11/10	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	GOVI	04/02/2016			GOVI	498.8700	498.8700	497.9940	497.9940	(0.176)	0.0000	0.0000	445
2015/11/10	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	GOVI	04/02/2016	511.99	Put	GOVI	131,200.0000	13.1200	139,960.0000	13.9960	6.677	0	0	0
2015/11/10	GOVI	04/02/2016	512.01	Put	GOVI	131,400.0000	13.1400	140,160.0000	14.0160	6.667	0	0	0
2015/11/10	GOVI	04/02/2016	512.00	Put	GOVI	131,300.0000	13.1300	140,060.0000	14.0060	6.672	0	0	0
2015/11/10	GOVI	05/05/2016	518.01	Put	GOVI	105,800.0000	10.5800	114,710.0000	11.4710	8.422	0	0	0
2015/11/10	GOVI	05/05/2016			GOVI	507.4300	507.4300	506.5390	506.5390	(0.176)	0.0000	0.0000	145
2015/11/10	GOVI	05/05/2016	518.00	Put	GOVI	105,700.0000	10.5700	114,610.0000	11.4610	8.430	0	0	0
2015/11/10	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	GOVI	05/05/2016	517.99	Put	GOVI	105,600.0000	10.5600	114,510.0000	11.4510	8.438	0	0	0
2015/11/10	GOVI	04/08/2016	520.99	Put	GOVI	44,960.0000	4.4960	54,170.0000	5.4170	20.485	0	0	0
2015/11/10	GOVI	04/08/2016			GOVI	516.4940	516.4940	515.5730	515.5730	(0.178)	0.0000	0.0000	0
2015/11/10	GOVI	04/08/2016	521.01	Put	GOVI	45,160.0000	4.5160	54,370.0000	5.4370	20.394	0	0	0
2015/11/10	GOVI	04/08/2016	521.00	Put	GOVI	45,060.0000	4.5060	54,270.0000	5.4270	20.439	0	0	0
2015/11/10	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/11/10	IGOV	04/02/2016			Index Future	237.8410	237.8410	237.6580	237.6580	(0.077)	0.0000	0.0000	1,035
2015/11/10	IGOV	05/05/2016			Index Future	241.9410	241.9410	241.7550	241.7550	(0.077)	0.0000	0.0000	19
2015/11/10	IGOV	04/08/2016			Index Future	246.2820	246.2820	246.0850	246.0850	(0.080)	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
2015/11/10	ILBI	04/02/2016			Index Future	644.2040	644.2040	643.7820	643.7820	(0.066)	0.0000	0.0000	157
2015/11/10	ILBI	05/05/2016			Index Future	655.2660	655.2660	654.8360	654.8360	(0.066)	0.0000	0.0000	0
2015/11/10	IS01	19/12/2016			Interest Rate Swap	99.8992	99.8992	99.9083	99.9083	0.009	0.0000	0.0000	0
2015/11/10	IS02	18/12/2017			Interest Rate Swap	100.0594	100.0594	100.0922	100.0922	0.033	0.0000	0.0000	0
2015/11/10	IS05	17/12/2020			Interest Rate Swap	99.8463	99.8463	99.9552	99.9552	0.109	0.0000	0.0000	0
2015/11/10	IS10	17/12/2025			Interest Rate Swap	101.7377	101.7377	102.0000	102.0000	0.258	0.0000	0.0000	0
2015/11/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/11/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/11/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/11/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/11/10	JBAF	18/11/2015			Jibar Tradeable Future	6.3700	93.6300	6.3700	93.6300	0.000	0.0000	0.0000	0
2015/11/10	JBAF	15/12/2015			Jibar Tradeable Future	6.4400	93.5600	6.4500	93.5500	0.155	0.0000	0.0000	0
2015/11/10	JBAF	20/01/2016			Jibar Tradeable Future	6.5300	93.4700	6.5400	93.4600	0.153	0.0000	0.0000	0
2015/11/10	JBAF	17/02/2016			Jibar Tradeable Future	6.6100	93.3900	6.6500	93.3500	0.605	0.0000	0.0000	2,000
2015/11/10	JBAF	16/03/2016			Jibar Tradeable Future	6.6700	93.3300	6.7100	93.2900	0.600	0.0000	0.0000	0
2015/11/10	JBAF	20/04/2016			Jibar Tradeable Future	6.7700	93.2300	6.8200	93.1800	0.739	0.0000	0.0000	0
2015/11/10	JBAF	15/06/2016			Jibar Tradeable Future	6.9200	93.0800	6.9800	93.0200	0.867	0.0000	0.0000	0
2015/11/10	JBAF	21/09/2016			Jibar Tradeable Future	7.1200	92.8800	7.2200	92.7800	1.404	0.0000	0.0000	0
2015/11/10	JBAF	21/12/2016			Jibar Tradeable Future	7.2900	92.7100	7.4000	92.6000	1.509	0.0000	0.0000	0
2015/11/10	JBAF	15/03/2017			Jibar Tradeable Future	7.4400	92.5600	7.5700	92.4300	1.747	0.0000	0.0000	0
2015/11/10	JBAF	21/06/2017			Jibar Tradeable Future	7.6200	92.3800	7.7200	92.2800	1.312	0.0000	0.0000	0
2015/11/10	JBAF	20/09/2017			Jibar Tradeable Future	7.7800	92.2200	7.9000	92.1000	1.542	0.0000	0.0000	0
2015/11/10	R023	05/11/2015			Bond Future	8.2100	99.0117	8.2100	99.0117	0.000	0.0000	0.0000	0
2015/11/10	R023	04/02/2016	8.01	Put	Bond Future	2,682.1000	2.6821	2,772.7600	2.7728	3.380	0	0	0
2015/11/10	R023	04/02/2016			Bond Future	8.4303	99.8984	8.4556	99.7693	0.300	0.0000	0.0000	9,691
2015/11/10	R023	04/02/2016	8.00	Put	Bond Future	2,721.3500	2.7213	2,812.7400	2.8127	3.358	0	0	0
2015/11/10	R023	04/02/2016	8.01	Call	Bond Future	499.9600	0.5000	461.4600	0.4615	(7.701)	0	0	0
2015/11/10	R023	04/02/2016	7.99	Call	Bond Future	473.3900	0.4734	436.3500	0.4363	(7.824)	0	0	0
2015/11/10	R023	04/02/2016	8.00	Call	Bond Future	486.5500	0.4866	448.7800	0.4488	(7.763)	0	0	0
2015/11/10	R023	04/02/2016	7.99	Put	Bond Future	2,760.8900	2.7609	2,853.0100	2.8530	3.337	0	0	0
2015/11/10	R023	05/05/2016			Bond Future	8.4972	97.6868	8.5237	97.5553	0.312	0.0000	0.0000	0
2015/11/10	R023	05/05/2016	8.24	Put	Bond Future	2,632.1200	2.6321	2,706.0100	2.7060	2.807	0	0	0
2015/11/10	R023	05/05/2016	8.26	Put	Bond Future	2,572.2900	2.5723	2,645.0700	2.6451	2.829	0	0	0
2015/11/10	R023	05/05/2016	8.24	Call	Bond Future	1,343.4100	1.3434	1,285.8700	1.2859	(4.283)	0	0	0
2015/11/10	R023	05/05/2016	8.25	Put	Bond Future	2,601.9600	2.6020	2,675.2900	2.6753	2.818	0	0	0
2015/11/10	R023	05/05/2016	8.25	Call	Bond Future	1,363.7500	1.3638	1,305.6500	1.3056	(4.260)	0	0	0
2015/11/10	R023	05/05/2016	8.26	Call	Bond Future	1,384.5500	1.3846	1,325.9000	1.3259	(4.236)	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
2015/11/10	R023	04/08/2016	8.24	Call	Bond Future	1,626.4700	1.6265	1,567.4200	1.5674	(3.631)	0	0	0
2015/11/10	R023	04/08/2016	8.25	Put	Bond Future	3,128.8000	3.1288	3,205.8000	3.2058	2.461	0	0	0
2015/11/10	R023	04/08/2016			Bond Future	8.5548	99.4513	8.5831	99.3148	0.332	0.0000	0.0000	0
2015/11/10	R023	04/08/2016	8.25	Call	Bond Future	1,646.4400	1.6464	1,586.9300	1.5869	(3.614)	0	0	0
2015/11/10	R023	04/08/2016	8.26	Call	Bond Future	1,666.5700	1.6666	1,606.5900	1.6066	(3.599)	0	0	0
2015/11/10	R023	04/08/2016	8.24	Put	Bond Future	3,157.9500	3.1580	3,235.4100	3.2354	2.453	0	0	0
2015/11/10	R023	04/08/2016	8.26	Put	Bond Future	3,099.8400	3.0998	3,176.3700	3.1764	2.469	0	0	0
2015/11/10	R186	05/11/2015			Bond Future	8.4650	118.5267	8.4650	118.5267	0.000	0.0000	0.0000	0
2015/11/10	R186	04/02/2016	7.50	Call	Bond Future	78.2200	0.0782	68.7200	0.0687	(12.145)	0	0	0
2015/11/10	R186	04/02/2016	8.40	Put	Bond Future	3,141.7000	3.1417	3,252.5000	3.2525	3.527	0	0	0
2015/11/10	R186	04/02/2016			Bond Future	8.6474	114.2958	8.6725	114.1061	0.291	0.0000	0.0000	52,545
2015/11/10	R186	04/02/2016	7.51	Call	Bond Future	81.4600	0.0815	71.6300	0.0716	(12.067)	0	0	0
2015/11/10	R186	04/02/2016	7.90	Call	Bond Future	331.0400	0.3310	300.5800	0.3006	(9.201)	0	0	680
2015/11/10	R186	04/02/2016	8.75	Call	Bond Future	2,476.4800	2.4765	2,358.2000	2.3582	(4.776)	0	0	0
2015/11/10	R186	04/02/2016	7.49	Call	Bond Future	75.2300	0.0752	66.0400	0.0660	(12.216)	0	0	0
2015/11/10	R186	04/02/2016	7.50	Put	Bond Future	9,221.8100	9.2218	9,402.0800	9.4021	1.955	0	0	0
2015/11/10	R186	04/02/2016	8.70	Put	Bond Future	1,873.7300	1.8737	1,950.6100	1.9506	4.103	0	0	5,000
2015/11/10	R186	04/02/2016	8.80	Put	Bond Future	1,546.5500	1.5466	1,612.8000	1.6128	4.284	0	0	5,000
2015/11/10	R186	04/02/2016	7.49	Put	Bond Future	9,302.8400	9.3028	9,483.4200	9.4834	1.941	0	0	0
2015/11/10	R186	04/02/2016	8.85	Put	Bond Future	0.0000	0.0000	1,460.9200	1.4609	100.000	0	0	0
2015/11/10	R186	04/02/2016	7.51	Put	Bond Future	9,141.1100	9.1411	9,321.0500	9.3211	1.968	0	0	0
2015/11/10	R186	04/02/2016	7.90	Put	Bond Future	6,176.7200	6.1767	6,336.0300	6.3360	2.579	0	0	0
2015/11/10	R186	04/02/2016	8.40	Call	Bond Future	1,251.1000	1.2511	1,172.1300	1.1721	(6.312)	0	0	680
2015/11/10	R186	04/02/2016	8.75	Put	Bond Future	1,704.4500	1.7044	1,775.9400	1.7759	4.194	0	0	11,695
2015/11/10	R186	04/02/2016	8.85	Call	Bond Future	0.0000	0.0000	2,788.4400	2.7884	100.000	0	0	0
2015/11/10	R186	04/02/2016	8.70	Call	Bond Future	2,270.5800	2.2706	2,157.6900	2.1577	(4.972)	0	0	0
2015/11/10	R186	04/02/2016	8.80	Call	Bond Future	2,692.0600	2.6921	2,568.5400	2.5685	(4.588)	0	0	0
2015/11/10	R186	05/05/2016			Bond Future	8.7105	116.2587	8.7366	116.0656	0.300	0.0000	0.0000	0
2015/11/10	R186	05/05/2016	8.34	Call	Bond Future	1,768.8000	1.7688	1,691.5900	1.6916	(4.365)	0	0	0
2015/11/10	R186	05/05/2016	8.35	Call	Bond Future	1,795.9900	1.7960	1,718.0000	1.7180	(4.342)	0	0	0
2015/11/10	R186	05/05/2016	8.85	Put	Bond Future	0.0000	0.0000	2,565.3900	2.5654	100.000	0	0	5,350
2015/11/10	R186	05/05/2016	8.33	Call	Bond Future	1,741.8800	1.7419	1,665.4500	1.6654	(4.388)	0	0	0
2015/11/10	R186	05/05/2016	8.35	Put	Bond Future	4,506.4400	4.5064	4,621.5300	4.6215	2.554	0	0	0
2015/11/10	R186	05/05/2016	7.56	Put	Bond Future	9,369.0600	9.3691	9,536.0200	9.5360	1.782	0	0	0
2015/11/10	R186	05/05/2016	8.34	Put	Bond Future	4,555.7000	4.5557	4,671.5700	4.6716	2.543	0	0	0
2015/11/10	R186	05/05/2016	8.85	Call	Bond Future	0.0000	0.0000	3,397.8500	3.3979	100.000	0	0	0
2015/11/10	R186	05/05/2016	7.56	Call	Bond Future	401.5400	0.4015	375.4200	0.3754	(6.505)	0	0	0
2015/11/10	R186	05/05/2016	8.33	Put	Bond Future	4,605.2900	4.6053	4,721.9400	4.7219	2.533	0	0	0
2015/11/10	R186	04/08/2016	8.51	Put	Bond Future	4,614.4100	4.6144	4,722.0400	4.7220	2.332	0	0	0
2015/11/10	R186	04/08/2016			Bond Future	8.7667	113.0578	8.7943	112.8581	0.315	0.0000	0.0000	0
2015/11/10	R186	04/08/2016	8.50	Put	Bond Future	4,657.3200	4.6573	4,765.6200	4.7656	2.325	0	0	0
2015/11/10	R186	04/08/2016	8.51	Call	Bond Future	2,734.1700	2.7342	2,642.0700	2.6421	(3.368)	0	0	0
2015/11/10	R186	04/08/2016	8.49	Call	Bond Future	2,672.3500	2.6724	2,581.5700	2.5816	(3.397)	0	0	0
2015/11/10	R186	04/08/2016	8.50	Call	Bond Future	2,702.9600	2.7030	2,611.5300	2.6115	(3.383)	0	0	0
2015/11/10	R186	04/08/2016	8.49	Put	Bond Future	4,700.8900	4.7009	4,809.8400	4.8098	2.318	0	0	0
2015/11/10	R197	05/11/2015			Bond Future	295.8026	295.8026	295.8026	295.8026	0.000	0.0000	0.0000	0

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2015/11/10	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R197	04/02/2016			Bond Future	293.6549	293.6549	293.9136	293.9136	0.088	0.0000	0.0000	724
2015/11/10	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R197	04/02/2016	296.99	Put	Bond Future	3,335.0700	3.3351	3,076.3700	3.0764	(7.757)	0	0	0
2015/11/10	R197	04/02/2016	297.01	Put	Bond Future	3,355.0700	3.3551	3,096.3700	3.0964	(7.711)	0	0	0
2015/11/10	R197	04/02/2016	297.00	Put	Bond Future	3,345.0700	3.3451	3,086.3700	3.0864	(7.734)	0	0	0
2015/11/10	R197	05/05/2016			Bond Future	298.7203	298.7203	298.9838	298.9838	0.088	0.0000	0.0000	0
2015/11/10	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R197	05/05/2016	299.99	Put	Bond Future	1,269.6500	1.2697	1,006.1800	1.0062	(20.751)	0	0	0
2015/11/10	R197	05/05/2016	300.01	Put	Bond Future	1,289.6500	1.2897	1,026.1800	1.0262	(20.430)	0	0	0
2015/11/10	R197	05/05/2016	300.00	Put	Bond Future	1,279.6500	1.2797	1,016.1800	1.0162	(20.589)	0	0	0
2015/11/10	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R202	05/11/2015			Bond Future	241.8443	241.8443	241.8443	241.8443	0.000	0.0000	0.0000	0
2015/11/10	R202	04/02/2016			Bond Future	242.3808	242.3808	242.3486	242.3486	(0.013)	0.0000	0.0000	53,566
2015/11/10	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R202	04/02/2016	239.99	Call	Bond Future	2,390.7800	2.3908	2,358.6300	2.3586	(1.345)	0	0	0
2015/11/10	R202	04/02/2016	240.00	Call	Bond Future	2,380.7800	2.3808	2,348.6300	2.3486	(1.350)	0	0	0
2015/11/10	R202	04/02/2016	240.01	Call	Bond Future	2,370.7800	2.3708	2,338.6300	2.3386	(1.356)	0	0	0
2015/11/10	R202	05/05/2016	246.99	Put	Bond Future	428.6900	0.4287	461.1500	0.4612	7.572	0	0	0
2015/11/10	R202	05/05/2016			Bond Future	246.5613	246.5613	246.5288	246.5288	(0.013)	0.0000	0.0000	0
2015/11/10	R202	05/05/2016	247.01	Put	Bond Future	448.6900	0.4487	481.1500	0.4812	7.234	0	0	0
2015/11/10	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R202	05/05/2016	247.00	Put	Bond Future	438.6900	0.4387	471.1500	0.4712	7.399	0	0	0
2015/11/10	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R203	05/11/2015			Bond Future	7.1450	103.1338	7.1450	103.1338	0.000	0.0000	0.0000	0
2015/11/10	R203	04/02/2016	7.25	Put	Bond Future	381.9100	0.3819	403.0400	0.4030	5.533	0	0	0
2015/11/10	R203	04/02/2016	7.26	Put	Bond Future	372.1300	0.3721	392.9300	0.3929	5.589	0	0	0
2015/11/10	R203	04/02/2016			Bond Future	7.4205	104.5472	7.4426	104.5143	0.297	0.0000	0.0000	15,947
2015/11/10	R203	04/02/2016	7.26	Call	Bond Future	131.9900	0.1320	119.9000	0.1199	(9.160)	0	0	0
2015/11/10	R203	04/02/2016	7.24	Call	Bond Future	121.9200	0.1219	110.4800	0.1105	(9.383)	0	0	0
2015/11/10	R203	04/02/2016	7.25	Call	Bond Future	126.7900	0.1268	115.0300	0.1150	(9.275)	0	0	0
2015/11/10	R203	04/02/2016	7.24	Put	Bond Future	392.0300	0.3920	413.4800	0.4135	5.472	0	0	0
2015/11/10	R203	05/05/2016	7.25	Put	Bond Future	587.2000	0.5872	607.3000	0.6073	3.423	0	0	0
2015/11/10	R203	05/05/2016			Bond Future	7.5078	102.1742	7.5342	102.1407	0.351	0.0000	0.0000	0
2015/11/10	R203	05/05/2016	7.26	Call	Bond Future	264.0900	0.2641	250.5400	0.2505	(5.131)	0	0	0
2015/11/10	R203	05/05/2016	7.24	Call	Bond Future	254.0900	0.2541	240.8900	0.2409	(5.195)	0	0	0
2015/11/10	R203	05/05/2016	7.25	Call	Bond Future	259.0600	0.2591	245.6900	0.2457	(5.161)	0	0	0
2015/11/10	R203	05/05/2016	7.24	Put	Bond Future	594.9900	0.5950	615.2600	0.6153	3.407	0	0	0
2015/11/10	R203	05/05/2016	7.26	Put	Bond Future	579.4800	0.5795	599.4000	0.5994	3.438	0	0	0
2015/11/10	R203	04/08/2016	7.26	Call	Bond Future	269.5400	0.2695	254.9900	0.2550	(5.398)	0	0	0
2015/11/10	R203	04/08/2016			Bond Future	7.5599	104.0200	7.5953	103.9831	0.469	0.0000	0.0000	0

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2015/11/10	R203	04/08/2016	7.24	Call	Bond Future	261.3800	0.2614	247.1200	0.2471	(5.456)	0	0	0
2015/11/10	R203	04/08/2016	7.25	Call	Bond Future	265.2700	0.2653	250.8700	0.2509	(5.428)	0	0	0
2015/11/10	R203	04/08/2016	7.24	Put	Bond Future	595.4600	0.5955	618.1600	0.6182	3.812	0	0	0
2015/11/10	R203	04/08/2016	7.26	Put	Bond Future	582.6800	0.5827	605.0900	0.6051	3.846	0	0	0
2015/11/10	R203	04/08/2016	7.25	Put	Bond Future	588.8800	0.5889	611.4400	0.6114	3.831	0	0	0
2015/11/10	R204	05/11/2015			Bond Future	7.5050	104.4424	7.5050	104.4424	0.000	0.0000	0.0000	0
2015/11/10	R204	04/02/2016	7.50	Call	Bond Future	240.5000	0.2405	218.5000	0.2185	(9.148)	0	0	0
2015/11/10	R204	04/02/2016			Bond Future	7.7587	101.6868	7.7850	101.6202	0.339	0.0000	0.0000	29,306
2015/11/10	R204	04/02/2016	7.51	Call	Bond Future	248.3900	0.2484	225.8900	0.2259	(9.058)	0	0	0
2015/11/10	R204	04/02/2016	7.49	Put	Bond Future	916.9200	0.9169	962.0100	0.9620	4.918	0	0	0
2015/11/10	R204	04/02/2016	7.51	Put	Bond Future	881.5700	0.8816	925.6600	0.9257	5.001	0	0	0
2015/11/10	R204	04/02/2016	7.49	Call	Bond Future	232.6200	0.2326	211.1200	0.2111	(9.243)	0	0	0
2015/11/10	R204	04/02/2016	7.50	Put	Bond Future	899.2400	0.8992	943.8300	0.9438	4.959	0	0	0
2015/11/10	R204	05/05/2016	7.75	Call	Bond Future	700.9000	0.7009	667.8700	0.6679	(4.713)	0	0	0
2015/11/10	R204	05/05/2016			Bond Future	7.8430	103.4330	7.8721	103.3652	0.371	0.0000	0.0000	0
2015/11/10	R204	05/05/2016	7.76	Call	Bond Future	712.1200	0.7121	678.7700	0.6788	(4.683)	0	0	0
2015/11/10	R204	05/05/2016	7.74	Put	Bond Future	930.2600	0.9303	965.3100	0.9653	3.768	0	0	0
2015/11/10	R204	05/05/2016	7.76	Put	Bond Future	905.8600	0.9059	940.2700	0.9403	3.799	0	0	0
2015/11/10	R204	05/05/2016	7.74	Call	Bond Future	689.7900	0.6898	657.0800	0.6571	(4.742)	0	0	0
2015/11/10	R204	05/05/2016	7.75	Put	Bond Future	918.0000	0.9180	952.7300	0.9527	3.783	0	0	0
2015/11/10	R204	04/08/2016			Bond Future	7.9127	101.2624	7.9466	101.1905	0.428	0.0000	0.0000	0
2015/11/10	R204	04/08/2016	7.74	Put	Bond Future	1,084.7800	1.0848	1,123.9500	1.1239	3.611	0	0	0
2015/11/10	R204	04/08/2016	7.76	Put	Bond Future	1,061.6900	1.0617	1,100.3000	1.1003	3.637	0	0	0
2015/11/10	R204	04/08/2016	7.74	Call	Bond Future	717.4500	0.7175	684.7500	0.6847	(4.558)	0	0	0
2015/11/10	R204	04/08/2016	7.75	Put	Bond Future	1,073.0200	1.0730	1,111.9100	1.1119	3.624	0	0	0
2015/11/10	R204	04/08/2016	7.75	Call	Bond Future	727.0000	0.7270	694.0200	0.6940	(4.536)	0	0	0
2015/11/10	R204	04/08/2016	7.76	Call	Bond Future	736.9800	0.7370	703.7200	0.7037	(4.513)	0	0	0
2015/11/10	R207	05/11/2015			Bond Future	7.7900	100.4135	7.7900	100.4135	0.000	0.0000	0.0000	0
2015/11/10	R207	04/02/2016	7.27	Put	Bond Future	2,572.7900	2.5728	2,632.7600	2.6328	2.331	0	0	0
2015/11/10	R207	04/02/2016	7.49	Put	Bond Future	1,924.0600	1.9241	1,977.6300	1.9776	2.784	0	0	0
2015/11/10	R207	04/02/2016			Bond Future	8.0267	97.9146	8.0471	97.8480	0.254	0.0000	0.0000	47,160
2015/11/10	R207	04/02/2016	7.51	Put	Bond Future	1,868.7900	1.8688	1,921.6400	1.9216	2.828	0	0	0
2015/11/10	R207	04/02/2016	7.27	Call	Bond Future	64.4100	0.0644	57.7600	0.0578	(10.324)	0	0	43
2015/11/10	R207	04/02/2016	7.50	Call	Bond Future	158.6100	0.1586	145.2100	0.1452	(8.448)	0	0	19
2015/11/10	R207	04/02/2016	7.51	Call	Bond Future	164.4100	0.1644	150.6400	0.1506	(8.375)	0	0	0
2015/11/10	R207	04/02/2016	7.49	Call	Bond Future	152.9800	0.1530	139.9300	0.1399	(8.531)	0	0	0
2015/11/10	R207	04/02/2016	7.50	Put	Bond Future	1,896.3300	1.8963	1,949.5500	1.9496	2.806	0	0	0
2015/11/10	R207	05/05/2016	7.86	Put	Bond Future	1,534.7000	1.5347	1,573.1700	1.5732	2.507	0	0	0
2015/11/10	R207	05/05/2016			Bond Future	8.1122	99.5963	8.1343	99.5285	0.272	0.0000	0.0000	0
2015/11/10	R207	05/05/2016	7.85	Put	Bond Future	1,553.4100	1.5534	1,592.1900	1.5922	2.496	0	0	0
2015/11/10	R207	05/05/2016	7.56	Put	Bond Future	2,157.2300	2.1572	2,204.6100	2.2046	2.196	0	0	0
2015/11/10	R207	05/05/2016	7.84	Put	Bond Future	1,572.2600	1.5723	1,611.3400	1.6113	2.486	0	0	0
2015/11/10	R207	05/05/2016	7.56	Call	Bond Future	438.8800	0.4389	418.4400	0.4184	(4.657)	0	0	43
2015/11/10	R207	05/05/2016	7.85	Call	Bond Future	742.0000	0.7420	712.9600	0.7130	(3.914)	0	0	0
2015/11/10	R207	05/05/2016	7.86	Call	Bond Future	754.3800	0.7544	725.0300	0.7250	(3.891)	0	0	0
2015/11/10	R207	05/05/2016	7.84	Call	Bond Future	729.7400	0.7297	701.0000	0.7010	(3.938)	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
2015/11/10	R207	04/08/2016			Bond Future	8.1865	97.7519	8.2113	97.6801	0.304	0.0000	0.0000	0
2015/11/10	R207	04/08/2016	7.99	Put	Bond Future	1,586.8100	1.5868	1,625.2800	1.6253	2.424	0	0	0
2015/11/10	R207	04/08/2016	8.01	Put	Bond Future	1,554.7800	1.5548	1,592.7200	1.5927	2.440	0	0	0
2015/11/10	R207	04/08/2016	8.00	Put	Bond Future	1,570.7400	1.5707	1,608.9500	1.6090	2.433	0	0	0
2015/11/10	R207	04/08/2016	8.01	Call	Bond Future	1,043.2700	1.0433	1,009.4100	1.0094	(3.246)	0	0	0
2015/11/10	R207	04/08/2016	7.99	Call	Bond Future	1,017.1200	1.0171	983.7900	0.9838	(3.277)	0	0	0
2015/11/10	R207	04/08/2016	8.00	Call	Bond Future	1,030.1400	1.0301	996.5500	0.9966	(3.261)	0	0	0
2015/11/10	R208	05/11/2015			Bond Future	7.9600	95.5258	7.9600	95.5258	0.000	0.0000	0.0000	0
2015/11/10	R208	04/02/2016			Bond Future	8.1922	96.4690	8.2124	96.3886	0.247	0.0000	0.0000	37,966
2015/11/10	R208	04/02/2016	7.74	Put	Bond Future	2,119.8600	2.1199	2,178.6700	2.1787	2.774	0	0	0
2015/11/10	R208	04/02/2016	7.76	Put	Bond Future	2,057.1700	2.0572	2,115.0300	2.1150	2.813	0	0	0
2015/11/10	R208	04/02/2016	7.75	Put	Bond Future	2,088.4000	2.0884	2,146.7400	2.1467	2.794	0	0	0
2015/11/10	R208	04/02/2016	7.76	Call	Bond Future	319.1200	0.3191	296.5900	0.2966	(7.060)	0	0	0
2015/11/10	R208	04/02/2016	7.74	Call	Bond Future	300.4400	0.3004	278.8600	0.2789	(7.183)	0	0	0
2015/11/10	R208	04/02/2016	7.75	Call	Bond Future	309.6800	0.3097	287.6300	0.2876	(7.120)	0	0	0
2015/11/10	R208	05/05/2016	7.99	Call	Bond Future	945.9900	0.9460	910.7500	0.9108	(3.725)	0	0	0
2015/11/10	R208	05/05/2016	8.00	Put	Bond Future	1,984.0800	1.9841	2,030.2200	2.0302	2.326	0	0	0
2015/11/10	R208	05/05/2016			Bond Future	8.2666	94.7250	8.2880	94.6433	0.259	0.0000	0.0000	0
2015/11/10	R208	05/05/2016	8.00	Call	Bond Future	961.0700	0.9611	925.4800	0.9255	(3.703)	0	0	0
2015/11/10	R208	05/05/2016	8.01	Call	Bond Future	976.5600	0.9766	940.6100	0.9406	(3.681)	0	0	0
2015/11/10	R208	05/05/2016	7.99	Put	Bond Future	2,007.6300	2.0076	2,054.1200	2.0541	2.316	0	0	0
2015/11/10	R208	05/05/2016	8.01	Put	Bond Future	1,960.9500	1.9609	2,006.7300	2.0067	2.335	0	0	0
2015/11/10	R208	04/08/2016	8.01	Put	Bond Future	2,332.1500	2.3322	2,381.2800	2.3813	2.107	0	0	0
2015/11/10	R208	04/08/2016			Bond Future	8.3316	96.4363	8.3551	96.3504	0.283	0.0000	0.0000	0
2015/11/10	R208	04/08/2016	8.00	Put	Bond Future	2,354.1800	2.3542	2,403.6100	2.4036	2.100	0	0	0
2015/11/10	R208	04/08/2016	7.99	Call	Bond Future	1,121.2600	1.1213	1,085.0600	1.0851	(3.229)	0	0	0
2015/11/10	R208	04/08/2016	8.00	Call	Bond Future	1,135.8200	1.1358	1,099.3200	1.0993	(3.214)	0	0	0
2015/11/10	R208	04/08/2016	8.01	Call	Bond Future	1,150.8200	1.1508	1,114.0200	1.1140	(3.198)	0	0	0
2015/11/10	R208	04/08/2016	7.99	Put	Bond Future	2,376.6600	2.3767	2,426.3900	2.4264	2.092	0	0	0
2015/11/10	R209	05/11/2015			Bond Future	9.0750	74.6559	9.0750	74.6559	0.000	0.0000	0.0000	0
2015/11/10	R209	04/02/2016	8.74	Call	Bond Future	825.9200	0.8259	760.0300	0.7600	(7.978)	0	0	0
2015/11/10	R209	04/02/2016	8.75	Put	Bond Future	4,287.0000	4.2870	4,435.7400	4.4357	3.470	0	0	0
2015/11/10	R209	04/02/2016			Bond Future	9.2132	75.3198	9.2434	75.1040	0.327	0.0000	0.0000	41,118
2015/11/10	R209	04/02/2016	8.75	Call	Bond Future	845.5600	0.8456	778.5700	0.7786	(7.923)	0	0	0
2015/11/10	R209	04/02/2016	8.76	Call	Bond Future	865.5200	0.8655	797.4300	0.7974	(7.867)	0	0	0
2015/11/10	R209	04/02/2016	9.52	Put	Bond Future	1,218.2300	1.2182	1,279.5600	1.2796	5.034	0	0	2,200
2015/11/10	R209	04/02/2016	8.74	Put	Bond Future	4,344.3400	4.3443	4,494.1800	4.4942	3.449	0	0	0
2015/11/10	R209	04/02/2016	8.76	Put	Bond Future	4,230.0900	4.2301	4,377.7300	4.3777	3.490	0	0	0
2015/11/10	R209	04/02/2016	9.52	Call	Bond Future	3,369.3600	3.3694	3,214.9600	3.2150	(4.582)	0	0	0
2015/11/10	R209	05/05/2016			Bond Future	9.2701	73.4645	9.3011	73.2451	0.334	0.0000	0.0000	0
2015/11/10	R209	05/05/2016	9.00	Call	Bond Future	2,162.7400	2.1627	2,063.9400	2.0639	(4.568)	0	0	6,700
2015/11/10	R209	05/05/2016	8.25	Put	Bond Future	8,447.2800	8.4473	8,625.6900	8.6257	2.112	0	0	0
2015/11/10	R209	05/05/2016	8.99	Put	Bond Future	4,163.2000	4.1632	4,284.6500	4.2846	2.917	0	0	0
2015/11/10	R209	05/05/2016	9.01	Put	Bond Future	4,073.4800	4.0735	4,193.2300	4.1932	2.940	0	0	0
2015/11/10	R209	05/05/2016	9.00	Put	Bond Future	4,118.1700	4.1182	4,238.7700	4.2388	2.928	0	0	0
2015/11/10	R209	05/05/2016	9.01	Call	Bond Future	2,191.8700	2.1919	2,092.2200	2.0922	(4.546)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/11/10	R209	05/05/2016	8.25	Call	Bond Future	626.6700	0.6267	585.6800	0.5857	(6.541)	0	0	6,700
2015/11/10	R209	05/05/2016	8.99	Call	Bond Future	2,133.8400	2.1338	2,035.8900	2.0359	(4.590)	0	0	0
2015/11/10	R209	04/08/2016	9.26	Call	Bond Future	3,512.5600	3.5126	3,392.6000	3.3926	(3.415)	0	0	0
2015/11/10	R209	04/08/2016			Bond Future	9.3218	74.7919	9.3540	74.5665	0.345	0.0000	0.0000	0
2015/11/10	R209	04/08/2016	9.24	Call	Bond Future	3,445.3300	3.4453	3,326.7500	3.3268	(3.442)	0	0	0
2015/11/10	R209	04/08/2016	9.25	Call	Bond Future	3,478.7300	3.4787	3,359.4600	3.3595	(3.429)	0	0	0
2015/11/10	R209	04/08/2016	9.24	Put	Bond Future	4,023.7600	4.0238	4,130.6600	4.1307	2.657	0	0	0
2015/11/10	R209	04/08/2016	9.26	Put	Bond Future	3,948.9900	3.9490	4,054.5100	4.0545	2.672	0	0	0
2015/11/10	R209	04/08/2016	9.25	Put	Bond Future	3,986.1100	3.9861	4,092.3200	4.0923	2.665	0	0	0
2015/11/10	R210	05/11/2015			Bond Future	180.9785	180.9785	180.9785	180.9785	0.000	0.0000	0.0000	0
2015/11/10	R210	04/02/2016	184.99	Put	Bond Future	326.5900	0.3266	351.6000	0.3516	7.658	0	0	0
2015/11/10	R210	04/02/2016			Bond Future	184.6634	184.6634	184.6384	184.6384	(0.014)	0.0000	0.0000	3,297
2015/11/10	R210	04/02/2016	185.01	Put	Bond Future	346.5900	0.3466	371.6000	0.3716	7.216	0	0	0
2015/11/10	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R210	04/02/2016	185.00	Put	Bond Future	336.5900	0.3366	361.6000	0.3616	7.430	0	0	0
2015/11/10	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R210	05/05/2016			Bond Future	185.6830	185.6830	185.6580	185.6580	(0.013)	0.0000	0.0000	0
2015/11/10	R210	05/05/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R210	05/05/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R210	05/05/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R210	05/05/2016	184.99	Call	Bond Future	693.0000	0.6930	667.9600	0.6680	(3.613)	0	0	0
2015/11/10	R210	05/05/2016	185.00	Call	Bond Future	683.0000	0.6830	657.9600	0.6580	(3.666)	0	0	0
2015/11/10	R210	05/05/2016	185.01	Call	Bond Future	673.0000	0.6730	647.9600	0.6480	(3.721)	0	0	0
2015/11/10	R211	05/11/2015			Bond Future	135.7226	135.7226	135.7226	135.7226	0.000	0.0000	0.0000	0
2015/11/10	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R211	04/02/2016			Bond Future	135.9460	135.9460	135.9274	135.9274	(0.014)	0.0000	0.0000	1,010
2015/11/10	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R211	04/02/2016	138.99	Put	Bond Future	3,043.9500	3.0439	3,062.6100	3.0626	0.613	0	0	0
2015/11/10	R211	04/02/2016	139.01	Put	Bond Future	3,063.9500	3.0639	3,082.6100	3.0826	0.609	0	0	0
2015/11/10	R211	04/02/2016	139.00	Put	Bond Future	3,053.9500	3.0539	3,072.6100	3.0726	0.611	0	0	0
2015/11/10	R211	05/05/2016	139.01	Put	Bond Future	718.7800	0.7188	737.6200	0.7376	2.621	0	0	0
2015/11/10	R211	05/05/2016			Bond Future	138.2912	138.2912	138.2724	138.2724	(0.014)	0.0000	0.0000	0
2015/11/10	R211	05/05/2016	139.00	Put	Bond Future	708.7800	0.7088	727.6200	0.7276	2.658	0	0	0
2015/11/10	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R211	05/05/2016	138.99	Put	Bond Future	698.7800	0.6988	717.6200	0.7176	2.696	0	0	0
2015/11/10	R212	05/11/2015			Bond Future	141.9210	141.9210	141.9210	141.9210	0.000	0.0000	0.0000	0
2015/11/10	R212	04/02/2016			Bond Future	142.3608	142.3608	142.2596	142.2596	(0.071)	0.0000	0.0000	1,569
2015/11/10	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R212	04/02/2016	145.99	Put	Bond Future	3,629.1600	3.6292	3,730.3600	3.7304	2.789	0	0	0
2015/11/10	R212	04/02/2016	146.01	Put	Bond Future	3,649.1600	3.6492	3,750.3600	3.7504	2.773	0	0	0
2015/11/10	R212	04/02/2016	146.00	Put	Bond Future	3,639.1600	3.6392	3,740.3600	3.7404	2.781	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
2015/11/10	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R212	05/05/2016			Bond Future	144.8167	144.8167	144.7139	144.7139	(0.071)	0.0000	0.0000	0
2015/11/10	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R212	05/05/2016	144.99	Put	Bond Future	173.2500	0.1732	276.0900	0.2761	59.359	0	0	0
2015/11/10	R212	05/05/2016	145.01	Put	Bond Future	193.2500	0.1932	296.0900	0.2961	53.216	0	0	0
2015/11/10	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R212	05/05/2016	145.00	Put	Bond Future	183.2500	0.1832	286.0900	0.2861	56.120	0	0	0
2015/11/10	R213	05/11/2015			Bond Future	8.9200	85.4914	8.9200	85.4914	0.000	0.0000	0.0000	0
2015/11/10	R213	04/02/2016			Bond Future	9.0870	86.1866	9.1223	85.9357	0.388	0.0000	0.0000	31,687
2015/11/10	R213	04/02/2016	8.75	Call	Bond Future	1,076.1700	1.0762	985.2900	0.9853	(8.445)	0	0	0
2015/11/10	R213	04/02/2016	8.74	Put	Bond Future	3,576.4700	3.5765	3,737.7800	3.7378	4.510	0	0	0
2015/11/10	R213	04/02/2016	8.76	Put	Bond Future	3,475.0500	3.4750	3,633.6500	3.6337	4.564	0	0	0
2015/11/10	R213	04/02/2016	8.75	Put	Bond Future	3,525.5400	3.5255	3,685.5000	3.6855	4.537	0	0	0
2015/11/10	R213	04/02/2016	8.76	Call	Bond Future	1,099.8300	1.0998	1,007.5900	1.0076	(8.387)	0	0	0
2015/11/10	R213	04/02/2016	8.74	Call	Bond Future	1,052.8600	1.0529	963.3300	0.9633	(8.504)	0	0	0
2015/11/10	R213	05/05/2016	8.74	Put	Bond Future	4,658.8700	4.6589	4,815.3600	4.8154	3.359	0	0	0
2015/11/10	R213	05/05/2016	8.76	Put	Bond Future	4,562.5800	4.5626	4,717.1100	4.7171	3.387	0	0	0
2015/11/10	R213	05/05/2016			Bond Future	9.1464	84.1194	9.1828	83.8643	0.398	0.0000	0.0000	0
2015/11/10	R213	05/05/2016	8.75	Put	Bond Future	4,610.5600	4.6106	4,766.0700	4.7661	3.373	0	0	0
2015/11/10	R213	05/05/2016	8.74	Call	Bond Future	1,731.9100	1.7319	1,633.3100	1.6333	(5.693)	0	0	0
2015/11/10	R213	05/05/2016	8.75	Call	Bond Future	1,757.3500	1.7574	1,657.7700	1.6578	(5.666)	0	0	0
2015/11/10	R213	05/05/2016	8.76	Call	Bond Future	1,783.0300	1.7830	1,682.4700	1.6825	(5.640)	0	0	0
2015/11/10	R213	04/08/2016			Bond Future	9.1999	85.6390	9.2378	85.3769	0.412	0.0000	0.0000	0
2015/11/10	R213	04/08/2016	8.99	Put	Bond Future	4,417.3200	4.4173	4,554.6400	4.5546	3.109	0	0	0
2015/11/10	R213	04/08/2016	9.01	Put	Bond Future	4,337.5700	4.3376	4,473.2500	4.4732	3.128	0	0	0
2015/11/10	R213	04/08/2016	9.00	Put	Bond Future	4,377.0200	4.3770	4,513.5300	4.5135	3.119	0	0	0
2015/11/10	R213	04/08/2016	9.01	Call	Bond Future	3,005.4300	3.0054	2,879.0000	2.8790	(4.207)	0	0	0
2015/11/10	R213	04/08/2016	8.99	Call	Bond Future	2,943.1200	2.9431	2,818.3300	2.8183	(4.240)	0	0	0
2015/11/10	R213	04/08/2016	9.00	Call	Bond Future	2,973.8900	2.9739	2,848.2900	2.8483	(4.223)	0	0	0
2015/11/10	R214	05/11/2015			Bond Future	9.1500	75.3062	9.1500	75.3062	0.000	0.0000	0.0000	0
2015/11/10	R214	04/02/2016			Bond Future	9.2850	75.9942	9.3152	75.7687	0.325	0.0000	0.0000	32,977
2015/11/10	R214	04/02/2016	7.99	Put	Bond Future	10,951.3900	10.9514	11,167.3800	11.1674	1.972	0	0	0
2015/11/10	R214	04/02/2016	8.00	Call	Bond Future	74.2400	0.0742	64.4200	0.0644	(13.227)	0	0	0
2015/11/10	R214	04/02/2016	8.01	Call	Bond Future	77.0900	0.0771	66.9500	0.0670	(13.153)	0	0	0
2015/11/10	R214	04/02/2016	7.99	Call	Bond Future	71.4800	0.0715	61.9700	0.0620	(13.304)	0	0	0
2015/11/10	R214	04/02/2016	8.01	Put	Bond Future	10,769.6700	10.7697	10,985.0300	10.9850	2.000	0	0	0
2015/11/10	R214	04/02/2016	8.00	Put	Bond Future	10,860.4000	10.8604	11,076.0800	11.0761	1.986	0	0	0
2015/11/10	R214	05/05/2016	9.01	Call	Bond Future	2,123.6200	2.1236	2,024.9200	2.0249	(4.648)	0	0	0
2015/11/10	R214	05/05/2016			Bond Future	9.3392	74.0055	9.3702	73.7761	0.332	0.0000	0.0000	0
2015/11/10	R214	05/05/2016	8.99	Call	Bond Future	2,065.9200	2.0659	1,968.9800	1.9690	(4.692)	0	0	0
2015/11/10	R214	05/05/2016	9.00	Call	Bond Future	2,094.6500	2.0947	1,996.8400	1.9968	(4.670)	0	0	0
2015/11/10	R214	05/05/2016	8.99	Put	Bond Future	4,737.6900	4.7377	4,870.1400	4.8701	2.796	0	0	0
2015/11/10	R214	05/05/2016	9.01	Put	Bond Future	4,638.0900	4.6381	4,768.7800	4.7688	2.818	0	0	0
2015/11/10	R214	05/05/2016	9.00	Put	Bond Future	4,687.7000	4.6877	4,819.2800	4.8193	2.807	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
2015/11/10	R214	04/08/2016	9.24	Call	Bond Future	3,426.9400	3.4269	3,307.3200	3.3073	(3.491)	0	0	0
2015/11/10	R214	04/08/2016	9.25	Put	Bond Future	4,489.4700	4.4895	4,604.7100	4.6047	2.567	0	0	0
2015/11/10	R214	04/08/2016			Bond Future	9.3882	75.3424	9.4203	75.1068	0.342	0.0000	0.0000	0
2015/11/10	R214	04/08/2016	9.25	Call	Bond Future	3,460.7500	3.4607	3,340.4000	3.3404	(3.478)	0	0	0
2015/11/10	R214	04/08/2016	9.26	Call	Bond Future	3,495.2300	3.4952	3,374.1700	3.3742	(3.464)	0	0	0
2015/11/10	R214	04/08/2016	9.24	Put	Bond Future	4,531.0300	4.5310	4,647.0000	4.6470	2.559	0	0	0
2015/11/10	R214	04/08/2016	9.26	Put	Bond Future	4,448.7100	4.4487	4,563.2400	4.5632	2.574	0	0	0
2015/11/10	R248	05/11/2015			Bond Future	9.2300	96.7742	9.2300	96.7742	0.000	0.0000	0.0000	0
2015/11/10	R248	04/02/2016	8.99	Put	Bond Future	3,682.9300	3.6829	4,019.1700	4.0192	9.130	0	0	0
2015/11/10	R248	04/02/2016			Bond Future	9.3624	97.7134	9.3977	97.3772	0.377	0.0000	0.0000	55,392
2015/11/10	R248	04/02/2016	9.00	Put	Bond Future	3,580.7200	3.5807	3,916.9600	3.9170	9.390	0	0	0
2015/11/10	R248	04/02/2016	9.01	Put	Bond Future	3,478.7000	3.4787	3,814.9400	3.8149	9.666	0	0	0
2015/11/10	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R248	05/05/2016			Bond Future	9.4189	94.9576	9.4552	94.6155	0.386	0.0000	0.0000	0
2015/11/10	R248	05/05/2016	8.99	Put	Bond Future	4,215.4400	4.2154	4,557.5600	4.5576	8.116	0	0	0
2015/11/10	R248	05/05/2016	9.01	Put	Bond Future	4,011.4500	4.0114	4,353.5700	4.3536	8.529	0	0	0
2015/11/10	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R248	05/05/2016	9.00	Put	Bond Future	4,113.3500	4.1133	4,455.4700	4.4555	8.317	0	0	0
2015/11/10	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R248	04/08/2016			Bond Future	9.4702	96.6731	9.5079	96.3222	0.397	0.0000	0.0000	0
2015/11/10	R248	04/08/2016	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	R248	04/08/2016	9.24	Put	Bond Future	2,198.8900	2.1989	2,549.7300	2.5497	15.955	0	0	0
2015/11/10	R248	04/08/2016	9.26	Put	Bond Future	2,004.2500	2.0043	2,355.0900	2.3551	17.505	0	0	0
2015/11/10	R248	04/08/2016	9.25	Put	Bond Future	2,101.4800	2.1015	2,452.3200	2.4523	16.695	0	0	0
2015/11/10	R248	04/08/2016	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/10	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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