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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/11/2015 TO 13/11/2015

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
2015/11/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/11/13	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	2025	04/02/2016	126.01	Put	Bond Future	2,075.7700	2.0758	2,092.8500	2.0928	0.823	0	0	0
2015/11/13	2025	04/02/2016			Bond Future	123.9342	123.9342	123.9172	123.9172	(0.014)	0.0000	0.0000	950
2015/11/13	2025	04/02/2016	126.00	Put	Bond Future	2,065.7700	2.0658	2,082.8500	2.0828	0.827	0	0	0
2015/11/13	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2025	04/02/2016	125.99	Put	Bond Future	2,055.7700	2.0558	2,072.8500	2.0728	0.831	0	0	0
2015/11/13	2025	05/05/2016			Bond Future	126.0692	126.0692	126.0502	126.0502	(0.015)	0.0000	0.0000	0
2015/11/13	2025	05/05/2016	126.00	Call	Bond Future	69.1800	0.0692	50.2300	0.0502	(27.392)	0	0	0
2015/11/13	2025	05/05/2016	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2025	05/05/2016	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2025	05/05/2016	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2025	05/05/2016	126.01	Call	Bond Future	59.1800	0.0592	40.2300	0.0402	(32.021)	0	0	0
2015/11/13	2025	05/05/2016	125.99	Call	Bond Future	79.1800	0.0792	60.2300	0.0602	(23.933)	0	0	0
2015/11/13	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2030	04/02/2016			Bond Future	9.0631	91.8622	9.0727	91.7916	0.106	0.0000	0.0000	9,973
2015/11/13	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2030	04/02/2016	8.74	Put	Bond Future	2,426.4800	2.4265	2,497.0700	2.4971	2.909	0	0	0
2015/11/13	2030	04/02/2016	8.76	Put	Bond Future	2,273.7000	2.2737	2,344.2900	2.3443	3.105	0	0	0
2015/11/13	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2030	04/02/2016	8.75	Put	Bond Future	2,350.0400	2.3500	2,420.6300	2.4206	3.004	0	0	0
2015/11/13	2030	05/05/2016	8.99	Put	Bond Future	1,019.5200	1.0195	1,092.2200	1.0922	7.131	0	0	0
2015/11/13	2030	05/05/2016	9.01	Put	Bond Future	872.2300	0.8722	944.9300	0.9449	8.335	0	0	0
2015/11/13	2030	05/05/2016			Bond Future	9.1294	93.4380	9.1394	93.3653	0.110	0.0000	0.0000	0
2015/11/13	2030	05/05/2016	9.00	Put	Bond Future	945.8300	0.9458	1,018.5300	1.0185	7.686	0	0	0
2015/11/13	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2032	04/02/2016			Bond Future	9.1727	95.2631	9.1823	95.1880	0.104	0.0000	0.0000	2,957
2015/11/13	2032	04/02/2016	8.69	Put	Bond Future	3,914.2000	3.9142	3,989.3600	3.9894	1.920	0	0	0
2015/11/13	2032	04/02/2016	8.71	Put	Bond Future	3,747.2600	3.7473	3,822.4200	3.8224	2.006	0	0	0
2015/11/13	2032	04/02/2016	9.20	Call	Bond Future	214.3900	0.2144	139.2300	0.1392	(35.058)	0	0	0
2015/11/13	2032	04/02/2016	8.70	Put	Bond Future	3,830.6800	3.8307	3,905.8400	3.9058	1.962	0	0	0
2015/11/13	2032	04/02/2016	9.30	Call	Bond Future	993.5000	0.9935	918.3400	0.9183	(7.565)	0	0	0
2015/11/13	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2032	04/02/2016	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	22
2015/11/13	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/11/13	2032	04/02/2016	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	22
2015/11/13	2032	05/05/2016			Bond Future	9.2375	92.7407	9.2475	92.6633	0.108	0.0000	0.0000	0
2015/11/13	2032	05/05/2016	8.99	Put	Bond Future	1,949.2200	1.9492	2,026.6400	2.0266	3.972	0	0	0
2015/11/13	2032	05/05/2016	9.01	Put	Bond Future	1,789.5200	1.7895	1,866.9400	1.8669	4.326	0	0	0
2015/11/13	2032	05/05/2016	9.00	Put	Bond Future	1,869.3200	1.8693	1,946.7400	1.9467	4.142	0	0	0
2015/11/13	2032	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2032	04/08/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2032	04/08/2016			Bond Future	9.2972	94.4124	9.3075	94.3334	0.111	0.0000	0.0000	0
2015/11/13	2032	04/08/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2032	04/08/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2032	04/08/2016	8.99	Put	Bond Future	2,393.9500	2.3940	2,472.9900	2.4730	3.302	0	0	0
2015/11/13	2032	04/08/2016	9.01	Put	Bond Future	2,235.3200	2.2353	2,314.3600	2.3144	3.536	0	0	0
2015/11/13	2032	04/08/2016	9.00	Put	Bond Future	2,314.5800	2.3146	2,393.6200	2.3936	3.415	0	0	0
2015/11/13	2033	04/02/2016	102.40	Call	Bond Future	2,564.8700	2.5649	3,168.1700	3.1682	23.522	0	0	0
2015/11/13	2033	04/02/2016			Bond Future	104.9649	104.9649	105.5682	105.5682	0.575	0.0000	0.0000	185
2015/11/13	2033	04/02/2016	102.41	Call	Bond Future	2,554.8700	2.5549	3,158.1700	3.1582	23.614	0	0	0
2015/11/13	2033	04/02/2016	102.39	Call	Bond Future	2,574.8700	2.5749	3,178.1700	3.1782	23.430	0	0	0
2015/11/13	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2033	05/05/2016			Bond Future	105.7986	105.7986	106.4111	106.4111	0.579	0.0000	0.0000	0
2015/11/13	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2033	05/05/2016	102.40	Call	Bond Future	3,398.5700	3.3986	4,011.1200	4.0111	18.024	0	0	0
2015/11/13	2033	05/05/2016	102.41	Call	Bond Future	3,388.5700	3.3886	4,001.1200	4.0011	18.077	0	0	0
2015/11/13	2033	05/05/2016	102.39	Call	Bond Future	3,408.5700	3.4086	4,021.1200	4.0211	17.971	0	0	0
2015/11/13	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2037	04/02/2016	8.75	Put	Bond Future	5,249.4800	5.2495	5,287.4700	5.2875	0.724	0	0	0
2015/11/13	2037	04/02/2016	9.43	Call	Bond Future	802.3300	0.8023	764.3400	0.7643	(4.735)	0	0	0
2015/11/13	2037	04/02/2016			Bond Future	9.3358	92.5733	9.3403	92.5353	0.047	0.0000	0.0000	49,449
2015/11/13	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2037	04/02/2016	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2037	04/02/2016	8.74	Put	Bond Future	5,343.1000	5.3431	5,381.0900	5.3811	0.711	0	0	0
2015/11/13	2037	04/02/2016	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	16
2015/11/13	2037	04/02/2016	8.76	Put	Bond Future	5,155.9900	5.1560	5,193.9800	5.1940	0.737	0	0	0
2015/11/13	2037	04/02/2016	9.30	Put	Bond Future	308.2000	0.3082	346.1900	0.3462	12.326	0	0	16
2015/11/13	2037	05/05/2016	9.00	Put	Bond Future	3,491.0600	3.4911	3,530.6000	3.5306	1.133	0	0	0
2015/11/13	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2037	05/05/2016			Bond Future	9.4002	94.1615	9.4049	94.1219	0.050	0.0000	0.0000	0
2015/11/13	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2037	05/05/2016	8.99	Put	Bond Future	3,580.9400	3.5809	3,620.4800	3.6205	1.104	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
2015/11/13	2037	05/05/2016	9.01	Put	Bond Future	3,401.3100	3.4013	3,440.8500	3.4408	1.162	0	0	0
2015/11/13	2037	04/08/2016			Bond Future	9.4609	91.6000	9.4657	91.5595	0.051	0.0000	0.0000	0
2015/11/13	2037	04/08/2016	9.24	Put	Bond Future	1,877.5200	1.8775	1,918.0700	1.9181	2.160	0	0	0
2015/11/13	2037	04/08/2016	9.26	Put	Bond Future	1,705.0500	1.7050	1,745.6000	1.7456	2.378	0	0	0
2015/11/13	2037	04/08/2016	9.25	Put	Bond Future	1,791.2200	1.7912	1,831.7700	1.8318	2.264	0	0	0
2015/11/13	2037	04/08/2016	9.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2037	04/08/2016	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2037	04/08/2016	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2038	04/02/2016			Bond Future	128.8815	128.8815	129.3205	129.3205	0.341	0.0000	0.0000	13,599
2015/11/13	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2038	04/02/2016	130.99	Put	Bond Future	2,108.4800	2.1085	1,669.4600	1.6695	(20.822)	0	0	0
2015/11/13	2038	04/02/2016	131.01	Put	Bond Future	2,128.4800	2.1285	1,689.4600	1.6895	(20.626)	0	0	0
2015/11/13	2038	04/02/2016	131.00	Put	Bond Future	2,118.4800	2.1185	1,679.4600	1.6795	(20.723)	0	0	0
2015/11/13	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2038	05/05/2016			Bond Future	131.1019	131.1019	131.5467	131.5467	0.339	0.0000	0.0000	0
2015/11/13	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2038	05/05/2016	131.01	Call	Bond Future	91.8700	0.0919	536.6700	0.5367	484.162	0	0	0
2015/11/13	2038	05/05/2016	130.99	Call	Bond Future	111.8700	0.1119	556.6700	0.5567	397.604	0	0	0
2015/11/13	2038	05/05/2016	131.00	Call	Bond Future	101.8700	0.1019	546.6700	0.5467	436.635	0	0	0
2015/11/13	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2044	04/02/2016	8.99	Put	Bond Future	3,974.5100	3.9745	4,110.9600	4.1110	3.433	0	0	0
2015/11/13	2044	04/02/2016			Bond Future	9.4033	93.7958	9.4180	93.6593	0.157	0.0000	0.0000	17,852
2015/11/13	2044	04/02/2016	9.01	Put	Bond Future	3,775.5900	3.7756	3,912.0400	3.9120	3.614	0	0	0
2015/11/13	2044	04/02/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	25
2015/11/13	2044	04/02/2016	9.00	Put	Bond Future	3,874.9600	3.8750	4,011.4100	4.0114	3.521	0	0	0
2015/11/13	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2044	04/02/2016	9.58	Call	Bond Future	1,615.9600	1.6160	1,479.5100	1.4795	(8.444)	0	0	0
2015/11/13	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2044	05/05/2016	8.99	Put	Bond Future	4,538.6000	4.5386	4,678.2900	4.6783	3.078	0	0	0
2015/11/13	2044	05/05/2016			Bond Future	9.4651	95.4049	9.4804	95.2652	0.161	0.0000	0.0000	0
2015/11/13	2044	05/05/2016	9.01	Put	Bond Future	4,340.0400	4.3400	4,479.7300	4.4797	3.219	0	0	0
2015/11/13	2044	05/05/2016	9.00	Put	Bond Future	4,439.2300	4.4392	4,578.9200	4.5789	3.147	0	0	0
2015/11/13	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2044	04/08/2016	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2044	04/08/2016			Bond Future	9.5235	92.7407	9.5393	92.5982	0.165	0.0000	0.0000	0
2015/11/13	2044	04/08/2016	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2044	04/08/2016	9.49	Put	Bond Future	304.7900	0.3048	447.2800	0.4473	46.750	0	0	0
2015/11/13	2044	04/08/2016	9.51	Put	Bond Future	122.7800	0.1228	265.2700	0.2653	116.053	0	0	0
2015/11/13	2044	04/08/2016	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2044	04/08/2016	9.50	Put	Bond Future	213.7100	0.2137	356.2000	0.3562	66.674	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
2015/11/13	2046	04/02/2016	127.99	Call	Bond Future	2,100.0700	2.1001	2,936.4800	2.9365	39.828	0	0	0
2015/11/13	2046	04/02/2016			Bond Future	130.0901	130.0901	130.9265	130.9265	0.643	0.0000	0.0000	9,112
2015/11/13	2046	04/02/2016	128.00	Call	Bond Future	2,090.0700	2.0901	2,926.4800	2.9265	40.018	0	0	0
2015/11/13	2046	04/02/2016	128.01	Call	Bond Future	2,080.0700	2.0801	2,916.4800	2.9165	40.211	0	0	0
2015/11/13	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2046	05/05/2016			Bond Future	130.9023	130.9023	131.7518	131.7518	0.649	0.0000	0.0000	0
2015/11/13	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2046	05/05/2016	130.01	Call	Bond Future	892.3300	0.8923	1,741.8200	1.7418	95.199	0	0	0
2015/11/13	2046	05/05/2016	129.99	Call	Bond Future	912.3300	0.9123	1,761.8200	1.7618	93.112	0	0	0
2015/11/13	2046	05/05/2016	130.00	Call	Bond Future	902.3300	0.9023	1,751.8200	1.7518	94.144	0	0	0
2015/11/13	2050	04/02/2016			Bond Future	135.9051	135.9051	136.7097	136.7097	0.592	0.0000	0.0000	7,634
2015/11/13	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2050	04/02/2016	137.99	Put	Bond Future	2,084.9100	2.0849	1,280.3400	1.2803	(38.590)	0	0	0
2015/11/13	2050	04/02/2016	138.01	Put	Bond Future	2,104.9100	2.1049	1,300.3400	1.3003	(38.223)	0	0	0
2015/11/13	2050	04/02/2016	138.00	Put	Bond Future	2,094.9100	2.0949	1,290.3400	1.2903	(38.406)	0	0	0
2015/11/13	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2050	05/05/2016			Bond Future	138.2461	138.2461	139.0626	139.0626	0.591	0.0000	0.0000	0
2015/11/13	2050	05/05/2016	138.00	Call	Bond Future	246.1000	0.2461	1,062.6100	1.0626	331.780	0	0	0
2015/11/13	2050	05/05/2016	137.99	Call	Bond Future	256.1000	0.2561	1,072.6100	1.0726	318.825	0	0	0
2015/11/13	2050	05/05/2016	138.01	Call	Bond Future	236.1000	0.2361	1,052.6100	1.0526	345.832	0	0	0
2015/11/13	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	AL37	04/02/2016			Index Future	471.0050	471.0050	470.8510	470.8510	(0.033)	0.0000	0.0000	2
2015/11/13	AL37	05/05/2016			Index Future	479.0790	479.0790	478.9180	478.9180	(0.034)	0.0000	0.0000	0
2015/11/13	AL7T	04/02/2016			Index Future	549.5330	549.5330	549.0940	549.0940	(0.080)	0.0000	0.0000	0
2015/11/13	AL7T	05/05/2016			Index Future	558.9540	558.9540	558.5010	558.5010	(0.081)	0.0000	0.0000	0
2015/11/13	ALBI	04/02/2016			Index Future	500.3210	500.3210	499.9470	499.9470	(0.075)	0.0000	0.0000	611
2015/11/13	ALBI	05/05/2016			Index Future	508.8980	508.8980	508.5120	508.5120	(0.076)	0.0000	0.0000	0
2015/11/13	ALBI	04/08/2016			Index Future	517.9690	517.9690	517.5750	517.5750	(0.076)	0.0000	0.0000	0

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2015/11/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/11/13	C210	31/03/2028			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
2015/11/13	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/13	EL28	04/02/2016	128.99	Put	Bond Future	790.7400	0.7907	806.5400	0.8065	1.998	0	0	0
2015/11/13	EL28	04/02/2016			Bond Future	128.1993	128.1993	128.1835	128.1835	(0.012)	0.0000	0.0000	0
2015/11/13	EL28	04/02/2016	129.01	Put	Bond Future	810.7400	0.8107	826.5400	0.8265	1.949	0	0	0
2015/11/13	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	EL28	04/02/2016	129.00	Put	Bond Future	800.7400	0.8007	816.5400	0.8165	1.973	0	0	0
2015/11/13	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	EL28	05/05/2016			Bond Future	128.8331	128.8331	128.8154	128.8154	(0.014)	0.0000	0.0000	0
2015/11/13	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	EL28	05/05/2016	128.99	Put	Bond Future	156.9100	0.1569	174.5900	0.1746	11.268	0	0	0
2015/11/13	EL28	05/05/2016	129.01	Put	Bond Future	176.9100	0.1769	194.5900	0.1946	9.994	0	0	0
2015/11/13	EL28	05/05/2016	129.00	Put	Bond Future	166.9100	0.1669	184.5900	0.1846	10.593	0	0	0
2015/11/13	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	ES33	04/02/2016			Bond Future	10.1899	81.2091	10.1991	81.1468	0.091	0.0000	0.0000	6,569
2015/11/13	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/11/13	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	ES33	04/02/2016	9.99	Put	Bond Future	1,364.4900	1.3645	1,426.7700	1.4268	4.564	0	0	0
2015/11/13	ES33	04/02/2016	10.01	Put	Bond Future	1,226.3600	1.2264	1,288.6400	1.2886	5.078	0	0	0
2015/11/13	ES33	04/02/2016	10.00	Put	Bond Future	1,295.3800	1.2954	1,357.6600	1.3577	4.808	0	0	0
2015/11/13	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	ES33	05/05/2016			Bond Future	10.2826	78.8124	10.2923	78.7482	0.094	0.0000	0.0000	0
2015/11/13	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	ES33	05/05/2016	9.99	Put	Bond Future	1,978.5000	1.9785	2,042.6700	2.0427	3.243	0	0	0
2015/11/13	ES33	05/05/2016	10.01	Put	Bond Future	1,840.8600	1.8409	1,905.0300	1.9050	3.486	0	0	0
2015/11/13	ES33	05/05/2016	10.00	Put	Bond Future	1,909.6300	1.9096	1,973.8000	1.9738	3.360	0	0	0
2015/11/13	ES33	04/08/2016			Bond Future	10.3709	80.2330	10.3809	80.1675	0.097	0.0000	0.0000	0
2015/11/13	ES33	04/08/2016	10.24	Put	Bond Future	862.5200	0.8625	928.0300	0.9280	7.595	0	0	0
2015/11/13	ES33	04/08/2016	10.26	Put	Bond Future	729.7700	0.7298	795.2800	0.7953	8.977	0	0	0
2015/11/13	ES33	04/08/2016	10.25	Put	Bond Future	796.1000	0.7961	861.6100	0.8616	8.229	0	0	0
2015/11/13	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	GOVI	04/02/2016			GOVI	498.0770	498.0770	497.6940	497.6940	(0.077)	0.0000	0.0000	448
2015/11/13	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	GOVI	04/02/2016	511.99	Put	GOVI	139,130.0000	13.9130	142,960.0000	14.2960	2.753	0	0	0
2015/11/13	GOVI	04/02/2016	512.01	Put	GOVI	139,330.0000	13.9330	143,160.0000	14.3160	2.749	0	0	0
2015/11/13	GOVI	04/02/2016	512.00	Put	GOVI	139,230.0000	13.9230	143,060.0000	14.3060	2.751	0	0	0
2015/11/13	GOVI	05/05/2016	518.01	Put	GOVI	113,940.0000	11.3940	117,890.0000	11.7890	3.467	0	0	0
2015/11/13	GOVI	05/05/2016			GOVI	506.6160	506.6160	506.2210	506.2210	(0.078)	0.0000	0.0000	146
2015/11/13	GOVI	05/05/2016	518.00	Put	GOVI	113,840.0000	11.3840	117,790.0000	11.7790	3.470	0	0	0
2015/11/13	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	GOVI	05/05/2016	517.99	Put	GOVI	113,740.0000	11.3740	117,690.0000	11.7690	3.473	0	0	0
2015/11/13	GOVI	04/08/2016	520.99	Put	GOVI	53,440.0000	5.3440	57,470.0000	5.7470	7.541	0	0	0
2015/11/13	GOVI	04/08/2016			GOVI	515.6460	515.6460	515.2430	515.2430	(0.078)	0.0000	0.0000	0
2015/11/13	GOVI	04/08/2016	521.01	Put	GOVI	53,640.0000	5.3640	57,670.0000	5.7670	7.513	0	0	0
2015/11/13	GOVI	04/08/2016	521.00	Put	GOVI	53,540.0000	5.3540	57,570.0000	5.7570	7.527	0	0	0
2015/11/13	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/11/13	IGOV	04/02/2016			Index Future	237.6380	237.6380	238.0090	238.0090	0.156	0.0000	0.0000	1,035
2015/11/13	IGOV	05/05/2016			Index Future	241.7310	241.7310	242.1050	242.1050	0.155	0.0000	0.0000	21
2015/11/13	IGOV	04/08/2016			Index Future	246.0580	246.0580	246.4400	246.4400	0.155	0.0000	0.0000	0
2015/11/13	ILBI	04/02/2016			Index Future	643.5070	643.5070	644.3460	644.3460	0.130	0.0000	0.0000	157



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
2015/11/13	ILBI	05/05/2016			Index Future	654.5530	654.5530	655.4040	655.4040	0.130	0.0000	0.0000	0
2015/11/13	IS01	19/12/2016			Interest Rate Swap	99.9067	99.9067	99.9005	99.9005	(0.006)	0.0000	0.0000	0
2015/11/13	IS02	18/12/2017			Interest Rate Swap	100.1267	100.1267	100.1027	100.1027	(0.024)	0.0000	0.0000	0
2015/11/13	IS05	17/12/2020			Interest Rate Swap	100.0273	100.0273	100.0534	100.0534	0.026	0.0000	0.0000	0
2015/11/13	IS10	17/12/2025			Interest Rate Swap	102.0890	102.0890	102.0993	102.0993	0.010	0.0000	0.0000	0
2015/11/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/11/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/11/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/11/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/11/13	JBAF	18/11/2015			Jibar Tradeable Future	6.3700	93.6300	6.3700	93.6300	0.000	0.0000	0.0000	0
2015/11/13	JBAF	15/12/2015			Jibar Tradeable Future	6.4500	93.5500	6.4500	93.5500	0.000	0.0000	0.0000	0
2015/11/13	JBAF	20/01/2016			Jibar Tradeable Future	6.5400	93.4600	6.5400	93.4600	0.000	0.0000	0.0000	0
2015/11/13	JBAF	17/02/2016			Jibar Tradeable Future	6.6500	93.3500	6.6500	93.3500	0.000	0.0000	0.0000	2,000
2015/11/13	JBAF	16/03/2016			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2015/11/13	JBAF	20/04/2016			Jibar Tradeable Future	6.8200	93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0
2015/11/13	JBAF	15/06/2016			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2015/11/13	JBAF	21/09/2016			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2015/11/13	JBAF	21/12/2016			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2015/11/13	JBAF	15/03/2017			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2015/11/13	JBAF	21/06/2017			Jibar Tradeable Future	7.7200	92.2800	7.7200	92.2800	0.000	0.0000	0.0000	0
2015/11/13	JBAF	20/09/2017			Jibar Tradeable Future	7.9000	92.1000	7.9000	92.1000	0.000	0.0000	0.0000	0
2015/11/13	R023	04/02/2016	8.01	Put	Bond Future	2,771.7300	2.7717	2,782.0200	2.7820	0.371	0	0	0
2015/11/13	R023	04/02/2016			Bond Future	8.4465	99.8156	8.4509	99.7932	0.052	0.0000	0.0000	9,944
2015/11/13	R023	04/02/2016	8.00	Put	Bond Future	2,811.1100	2.8111	2,821.5800	2.8216	0.372	0	0	0
2015/11/13	R023	04/02/2016	8.01	Call	Bond Future	506.7500	0.5067	494.6500	0.4947	(2.388)	0	0	0
2015/11/13	R023	04/02/2016	7.99	Call	Bond Future	480.4400	0.4804	468.7100	0.4687	(2.442)	0	0	0
2015/11/13	R023	04/02/2016	8.00	Call	Bond Future	493.4700	0.4935	481.5500	0.4816	(2.416)	0	0	0
2015/11/13	R023	04/02/2016	7.99	Put	Bond Future	2,850.7800	2.8508	2,861.4400	2.8614	0.374	0	0	0
2015/11/13	R023	05/05/2016			Bond Future	8.5146	97.6001	8.5194	97.5764	0.056	0.0000	0.0000	0
2015/11/13	R023	05/05/2016	8.24	Put	Bond Future	2,699.7500	2.6998	2,708.7500	2.7088	0.333	0	0	0
2015/11/13	R023	05/05/2016	8.26	Put	Bond Future	2,639.0200	2.6390	2,647.7900	2.6478	0.332	0	0	0
2015/11/13	R023	05/05/2016	8.24	Call	Bond Future	1,324.4200	1.3244	1,309.7000	1.3097	(1.111)	0	0	0
2015/11/13	R023	05/05/2016	8.25	Put	Bond Future	2,669.2700	2.6693	2,678.1600	2.6782	0.333	0	0	0
2015/11/13	R023	05/05/2016	8.25	Call	Bond Future	1,344.4400	1.3444	1,329.6100	1.3296	(1.103)	0	0	0
2015/11/13	R023	05/05/2016	8.26	Call	Bond Future	1,364.6600	1.3647	1,349.7100	1.3497	(1.096)	0	0	0
2015/11/13	R023	04/08/2016	8.24	Call	Bond Future	1,613.1600	1.6132	1,599.1300	1.5991	(0.870)	0	0	0
2015/11/13	R023	04/08/2016	8.25	Put	Bond Future	3,207.2500	3.2073	3,217.5700	3.2176	0.322	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
2015/11/13	R023	04/08/2016			Bond Future	8.5739	99.3589	8.5790	99.3345	0.059	0.0000	0.0000	0
2015/11/13	R023	04/08/2016	8.25	Call	Bond Future	1,632.5400	1.6325	1,618.4200	1.6184	(0.865)	0	0	0
2015/11/13	R023	04/08/2016	8.26	Call	Bond Future	1,652.4000	1.6524	1,638.1900	1.6382	(0.860)	0	0	0
2015/11/13	R023	04/08/2016	8.24	Put	Bond Future	3,236.9900	3.2370	3,247.4000	3.2474	0.322	0	0	0
2015/11/13	R023	04/08/2016	8.26	Put	Bond Future	3,178.0200	3.1780	3,188.2500	3.1882	0.322	0	0	0
2015/11/13	R186	04/02/2016	7.50	Call	Bond Future	79.4700	0.0795	72.6800	0.0727	(8.544)	0	0	0
2015/11/13	R186	04/02/2016	8.40	Put	Bond Future	3,231.6300	3.2316	3,292.3800	3.2924	1.880	0	0	0
2015/11/13	R186	04/02/2016	8.83	Put	Bond Future	1,511.4400	1.5114	1,544.0200	1.5440	2.156	0	0	33
2015/11/13	R186	04/02/2016	9.20	Call	Bond Future	4,626.0300	4.6260	4,529.7400	4.5297	(2.081)	0	0	0
2015/11/13	R186	04/02/2016			Bond Future	8.6640	114.1703	8.6788	114.0589	0.171	0.0000	0.0000	52,945
2015/11/13	R186	04/02/2016	7.51	Call	Bond Future	82.5600	0.0826	75.5600	0.0756	(8.479)	0	0	0
2015/11/13	R186	04/02/2016	8.02	Put	Bond Future	5,466.5900	5.4666	5,551.5300	5.5515	1.554	0	0	0
2015/11/13	R186	04/02/2016	7.90	Call	Bond Future	320.4600	0.3205	300.1400	0.3001	(6.341)	0	0	680
2015/11/13	R186	04/02/2016	8.45	Call	Bond Future	1,355.4200	1.3554	1,301.2800	1.3013	(3.994)	0	0	900
2015/11/13	R186	04/02/2016	8.75	Call	Bond Future	2,411.1800	2.4112	2,337.1100	2.3371	(3.072)	0	0	0
2015/11/13	R186	04/02/2016	7.49	Call	Bond Future	76.4800	0.0765	69.9000	0.0699	(8.604)	0	0	0
2015/11/13	R186	04/02/2016	7.50	Put	Bond Future	9,348.5700	9.3486	9,453.2300	9.4532	1.120	0	0	0
2015/11/13	R186	04/02/2016	8.83	Call	Bond Future	2,754.7100	2.7547	2,675.8400	2.6758	(2.863)	0	0	0
2015/11/13	R186	04/02/2016	8.65	Put	Bond Future	2,124.0900	2.1241	2,167.8400	2.1678	2.060	0	0	340
2015/11/13	R186	04/02/2016	8.70	Put	Bond Future	1,938.5400	1.9385	1,979.0600	1.9791	2.090	0	0	5,000
2015/11/13	R186	04/02/2016	8.80	Put	Bond Future	1,603.0700	1.6031	1,637.4100	1.6374	2.142	0	0	5,000
2015/11/13	R186	04/02/2016	7.49	Put	Bond Future	9,429.6000	9.4296	9,534.4700	9.5345	1.112	0	0	0
2015/11/13	R186	04/02/2016	8.85	Put	Bond Future	1,452.6100	1.4526	1,484.0500	1.4841	2.164	0	0	0
2015/11/13	R186	04/02/2016	7.51	Put	Bond Future	9,267.7200	9.2677	9,372.1700	9.3722	1.127	0	0	0
2015/11/13	R186	04/02/2016	8.02	Call	Bond Future	461.2700	0.4613	434.7600	0.4348	(5.747)	0	0	2,500
2015/11/13	R186	04/02/2016	8.40	Call	Bond Future	1,215.5200	1.2155	1,164.8200	1.1648	(4.171)	0	0	680
2015/11/13	R186	04/02/2016	7.90	Put	Bond Future	6,291.6500	6.2916	6,382.7800	6.3828	1.448	0	0	0
2015/11/13	R186	04/02/2016	8.45	Put	Bond Future	2,985.9200	2.9859	3,043.2300	3.0432	1.919	0	0	0
2015/11/13	R186	04/02/2016	9.20	Put	Bond Future	678.6400	0.6786	693.8000	0.6938	2.234	0	0	2,500
2015/11/13	R186	04/02/2016	8.75	Put	Bond Future	1,764.6600	1.7647	1,802.0400	1.8020	2.118	0	0	11,695
2015/11/13	R186	04/02/2016	8.65	Call	Bond Future	2,018.5300	2.0185	1,950.8300	1.9508	(3.354)	0	0	0
2015/11/13	R186	04/02/2016	8.85	Call	Bond Future	2,844.3900	2.8444	2,764.3800	2.7644	(2.813)	0	0	0
2015/11/13	R186	04/02/2016	8.70	Call	Bond Future	2,209.8800	2.2099	2,138.9500	2.1390	(3.210)	0	0	0
2015/11/13	R186	04/02/2016	8.80	Call	Bond Future	2,623.0700	2.6231	2,545.9600	2.5460	(2.940)	0	0	0
2015/11/13	R186	05/05/2016			Bond Future	8.7282	116.1282	8.7437	116.0136	0.178	0.0000	0.0000	0
2015/11/13	R186	05/05/2016	8.34	Call	Bond Future	1,728.5100	1.7285	1,679.9400	1.6799	(2.810)	0	0	0
2015/11/13	R186	05/05/2016	8.75	Put	Bond Future	2,884.8400	2.8848	2,931.5300	2.9315	1.618	0	0	1,900
2015/11/13	R186	05/05/2016	8.35	Call	Bond Future	1,755.2100	1.7552	1,706.1700	1.7062	(2.794)	0	0	0
2015/11/13	R186	05/05/2016	8.85	Put	Bond Future	2,543.3100	2.5433	2,585.5500	2.5856	1.661	0	0	5,350
2015/11/13	R186	05/05/2016	8.33	Call	Bond Future	1,702.0700	1.7021	1,653.9800	1.6540	(2.825)	0	0	0
2015/11/13	R186	05/05/2016	8.75	Call	Bond Future	3,046.0600	3.0461	2,978.2000	2.9782	(2.228)	0	0	0
2015/11/13	R186	05/05/2016	8.35	Put	Bond Future	4,596.1300	4.5961	4,661.6400	4.6616	1.425	0	0	0
2015/11/13	R186	05/05/2016	7.56	Put	Bond Future	9,497.8700	9.4979	9,595.2600	9.5953	1.025	0	0	0
2015/11/13	R186	05/05/2016	8.34	Put	Bond Future	4,645.8800	4.6459	4,711.8600	4.7119	1.420	0	0	0
2015/11/13	R186	05/05/2016	8.85	Call	Bond Future	3,438.3800	3.4384	3,366.0700	3.3661	(2.103)	0	0	0
2015/11/13	R186	05/05/2016	7.56	Call	Bond Future	399.8800	0.3999	382.7200	0.3827	(4.291)	0	0	0
2015/11/13	R186	05/05/2016	8.33	Put	Bond Future	4,695.9500	4.6960	4,762.4100	4.7624	1.415	0	0	0

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2015/11/13	R186	04/08/2016	8.51	Put	Bond Future	4,714.5500	4.7145	4,775.1600	4.7752	1.286	0	0	0
2015/11/13	R186	04/08/2016			Bond Future	8.7857	112.9201	8.8019	112.8032	0.184	0.0000	0.0000	0
2015/11/13	R186	04/08/2016	8.50	Put	Bond Future	4,758.2600	4.7583	4,819.2600	4.8193	1.282	0	0	0
2015/11/13	R186	04/08/2016	8.51	Call	Bond Future	2,696.5900	2.6966	2,640.3000	2.6403	(2.087)	0	0	0
2015/11/13	R186	04/08/2016	8.49	Call	Bond Future	2,635.9900	2.6360	2,580.4800	2.5805	(2.106)	0	0	0
2015/11/13	R186	04/08/2016	8.50	Call	Bond Future	2,666.1800	2.6662	2,610.2800	2.6103	(2.097)	0	0	0
2015/11/13	R186	04/08/2016	8.49	Put	Bond Future	4,802.2500	4.8023	4,863.6400	4.8636	1.278	0	0	0
2015/11/13	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R197	04/02/2016			Bond Future	293.7565	293.7565	293.7153	293.7153	(0.014)	0.0000	0.0000	714
2015/11/13	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R197	04/02/2016	296.99	Put	Bond Future	3,233.4700	3.2335	3,274.6500	3.2746	1.274	0	0	0
2015/11/13	R197	04/02/2016	297.01	Put	Bond Future	3,253.4700	3.2535	3,294.6500	3.2946	1.266	0	0	0
2015/11/13	R197	04/02/2016	297.00	Put	Bond Future	3,243.4700	3.2435	3,284.6500	3.2846	1.270	0	0	0
2015/11/13	R197	05/05/2016			Bond Future	298.8164	298.8164	298.7710	298.7710	(0.015)	0.0000	0.0000	0
2015/11/13	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R197	05/05/2016	299.99	Put	Bond Future	1,173.5700	1.1736	1,218.9800	1.2190	3.869	0	0	0
2015/11/13	R197	05/05/2016	300.01	Put	Bond Future	1,193.5700	1.1936	1,238.9800	1.2390	3.805	0	0	0
2015/11/13	R197	05/05/2016	300.00	Put	Bond Future	1,183.5700	1.1836	1,228.9800	1.2290	3.837	0	0	0
2015/11/13	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R202	04/02/2016			Bond Future	242.2227	242.2227	242.6996	242.6996	0.197	0.0000	0.0000	47,671
2015/11/13	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R202	04/02/2016	239.99	Call	Bond Future	2,232.7400	2.2327	2,709.5900	2.7096	21.357	0	0	0
2015/11/13	R202	04/02/2016	240.00	Call	Bond Future	2,222.7400	2.2227	2,699.5900	2.6996	21.453	0	0	0
2015/11/13	R202	04/02/2016	240.01	Call	Bond Future	2,212.7400	2.2127	2,689.5900	2.6896	21.550	0	0	0
2015/11/13	R202	05/05/2016	246.99	Put	Bond Future	595.3000	0.5953	112.8300	0.1128	(81.047)	0	0	0
2015/11/13	R202	05/05/2016			Bond Future	246.3947	246.3947	246.8772	246.8772	0.196	0.0000	0.0000	0
2015/11/13	R202	05/05/2016	247.01	Put	Bond Future	615.3000	0.6153	132.8300	0.1328	(78.412)	0	0	0
2015/11/13	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R202	05/05/2016	247.00	Put	Bond Future	605.3000	0.6053	122.8300	0.1228	(79.708)	0	0	0
2015/11/13	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R203	04/02/2016	7.25	Put	Bond Future	518.5400	0.5185	538.5700	0.5386	3.863	0	0	0
2015/11/13	R203	04/02/2016	7.26	Put	Bond Future	508.9100	0.5089	528.7000	0.5287	3.889	0	0	0
2015/11/13	R203	04/02/2016			Bond Future	7.4717	104.4709	7.4937	104.4381	0.295	0.0000	0.0000	15,947
2015/11/13	R203	04/02/2016	7.26	Call	Bond Future	192.4800	0.1925	179.4000	0.1794	(6.796)	0	0	0
2015/11/13	R203	04/02/2016	7.24	Call	Bond Future	181.8800	0.1819	169.2800	0.1693	(6.928)	0	0	0
2015/11/13	R203	04/02/2016	7.25	Call	Bond Future	187.1300	0.1871	174.2900	0.1743	(6.862)	0	0	0
2015/11/13	R203	04/02/2016	7.24	Put	Bond Future	528.2800	0.5283	548.5500	0.5485	3.837	0	0	0
2015/11/13	R203	05/05/2016	7.25	Put	Bond Future	648.4000	0.6484	669.9800	0.6700	3.328	0	0	0
2015/11/13	R203	05/05/2016			Bond Future	7.5709	102.0941	7.5981	102.0597	0.359	0.0000	0.0000	0
2015/11/13	R203	05/05/2016	7.26	Call	Bond Future	244.8900	0.2449	231.8600	0.2319	(5.321)	0	0	0

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2015/11/13	R203	05/05/2016	7.24	Call	Bond Future	235.5800	0.2356	222.8700	0.2229	(5.395)	0	0	0
2015/11/13	R203	05/05/2016	7.25	Call	Bond Future	240.2100	0.2402	227.3400	0.2273	(5.358)	0	0	0
2015/11/13	R203	05/05/2016	7.26	Put	Bond Future	640.3300	0.6403	661.7500	0.6617	3.345	0	0	0
2015/11/13	R203	05/05/2016	7.24	Put	Bond Future	656.5300	0.6565	678.2700	0.6783	3.311	0	0	0
2015/11/13	R203	04/08/2016	7.26	Call	Bond Future	252.5000	0.2525	239.4500	0.2395	(5.168)	0	0	0
2015/11/13	R203	04/08/2016			Bond Future	7.6424	103.9341	7.6763	103.8988	0.444	0.0000	0.0000	0
2015/11/13	R203	04/08/2016	7.24	Call	Bond Future	244.5700	0.2446	231.7900	0.2318	(5.225)	0	0	0
2015/11/13	R203	04/08/2016	7.25	Call	Bond Future	248.5100	0.2485	235.6000	0.2356	(5.195)	0	0	0
2015/11/13	R203	04/08/2016	7.24	Put	Bond Future	664.5800	0.6646	687.1300	0.6871	3.393	0	0	0
2015/11/13	R203	04/08/2016	7.26	Put	Bond Future	651.5700	0.6516	673.8500	0.6739	3.419	0	0	0
2015/11/13	R203	04/08/2016	7.25	Put	Bond Future	658.0500	0.6581	680.4700	0.6805	3.407	0	0	0
2015/11/13	R204	04/02/2016	7.50	Call	Bond Future	279.8200	0.2798	261.3600	0.2614	(6.597)	0	0	0
2015/11/13	R204	04/02/2016			Bond Future	7.8130	101.5494	7.8338	101.4968	0.266	0.0000	0.0000	30,253
2015/11/13	R204	04/02/2016	7.51	Call	Bond Future	287.7500	0.2877	268.9500	0.2689	(6.533)	0	0	0
2015/11/13	R204	04/02/2016	7.49	Put	Bond Future	1,093.7200	1.0937	1,128.2600	1.1283	3.158	0	0	0
2015/11/13	R204	04/02/2016	7.51	Put	Bond Future	1,058.3200	1.0583	1,092.1600	1.0922	3.198	0	0	0
2015/11/13	R204	04/02/2016	7.49	Call	Bond Future	272.0300	0.2720	253.9300	0.2539	(6.654)	0	0	0
2015/11/13	R204	04/02/2016	7.50	Put	Bond Future	1,075.9500	1.0759	1,110.1300	1.1101	3.177	0	0	0
2015/11/13	R204	05/05/2016	7.75	Call	Bond Future	636.2500	0.6363	610.6600	0.6107	(4.022)	0	0	0
2015/11/13	R204	05/05/2016			Bond Future	7.9041	103.2908	7.9276	103.2362	0.297	0.0000	0.0000	0
2015/11/13	R204	05/05/2016	7.76	Call	Bond Future	646.8100	0.6468	620.9600	0.6210	(3.997)	0	0	0
2015/11/13	R204	05/05/2016	7.74	Put	Bond Future	1,008.7700	1.0088	1,038.0100	1.0380	2.899	0	0	0
2015/11/13	R204	05/05/2016	7.76	Put	Bond Future	982.7600	0.9828	1,011.4900	1.0115	2.923	0	0	0
2015/11/13	R204	05/05/2016	7.74	Call	Bond Future	626.0900	0.6261	600.7500	0.6008	(4.047)	0	0	0
2015/11/13	R204	05/05/2016	7.75	Put	Bond Future	995.5600	0.9956	1,024.5500	1.0245	2.912	0	0	0
2015/11/13	R204	04/08/2016			Bond Future	7.9831	101.1132	8.0094	101.0574	0.330	0.0000	0.0000	0
2015/11/13	R204	04/08/2016	7.74	Put	Bond Future	1,189.1800	1.1892	1,220.4600	1.2205	2.630	0	0	0
2015/11/13	R204	04/08/2016	7.76	Put	Bond Future	1,164.6800	1.1647	1,195.5400	1.1955	2.650	0	0	0
2015/11/13	R204	04/08/2016	7.75	Put	Bond Future	1,176.8900	1.1769	1,207.9600	1.2080	2.640	0	0	0
2015/11/13	R204	04/08/2016	7.74	Call	Bond Future	672.6400	0.6726	648.1200	0.6481	(3.645)	0	0	0
2015/11/13	R204	04/08/2016	7.75	Call	Bond Future	681.6600	0.6817	656.9300	0.6569	(3.628)	0	0	0
2015/11/13	R204	04/08/2016	7.76	Call	Bond Future	690.7600	0.6908	665.8200	0.6658	(3.611)	0	0	0
2015/11/13	R207	04/02/2016	7.27	Put	Bond Future	2,764.3500	2.7644	2,791.4500	2.7914	0.980	0	0	0
2015/11/13	R207	04/02/2016	7.49	Put	Bond Future	2,121.5300	2.1215	2,145.1200	2.1451	1.112	0	0	0
2015/11/13	R207	04/02/2016			Bond Future	8.0802	97.7401	8.0900	97.7083	0.121	0.0000	0.0000	47,160
2015/11/13	R207	04/02/2016	7.51	Put	Bond Future	2,066.4700	2.0665	2,089.6800	2.0897	1.123	0	0	0
2015/11/13	R207	04/02/2016	7.27	Call	Bond Future	81.4800	0.0815	76.8000	0.0768	(5.744)	0	0	43
2015/11/13	R207	04/02/2016	7.50	Call	Bond Future	181.7100	0.1817	173.3300	0.1733	(4.612)	0	0	19
2015/11/13	R207	04/02/2016	7.51	Call	Bond Future	187.6000	0.1876	179.0300	0.1790	(4.568)	0	0	0
2015/11/13	R207	04/02/2016	7.49	Call	Bond Future	175.9600	0.1760	167.7700	0.1678	(4.654)	0	0	0
2015/11/13	R207	04/02/2016	7.50	Put	Bond Future	2,093.9200	2.0939	2,117.3200	2.1173	1.118	0	0	0
2015/11/13	R207	05/05/2016	7.86	Put	Bond Future	1,655.4000	1.6554	1,673.4600	1.6735	1.091	0	0	0
2015/11/13	R207	05/05/2016			Bond Future	8.1707	99.4164	8.1816	99.3831	0.133	0.0000	0.0000	0
2015/11/13	R207	05/05/2016	7.85	Put	Bond Future	1,674.8500	1.6749	1,693.0700	1.6931	1.088	0	0	0
2015/11/13	R207	05/05/2016	7.56	Put	Bond Future	2,300.4400	2.3004	2,323.0100	2.3230	0.981	0	0	0
2015/11/13	R207	05/05/2016	7.84	Put	Bond Future	1,694.4500	1.6944	1,712.8200	1.7128	1.084	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
2015/11/13	R207	05/05/2016	7.56	Call	Bond Future	402.2000	0.4022	391.4800	0.3915	(2.665)	0	0	43
2015/11/13	R207	05/05/2016	7.85	Call	Bond Future	683.5500	0.6836	668.4800	0.6685	(2.205)	0	0	0
2015/11/13	R207	05/05/2016	7.86	Call	Bond Future	695.1900	0.6952	679.9600	0.6800	(2.191)	0	0	0
2015/11/13	R207	05/05/2016	7.84	Call	Bond Future	672.0400	0.6720	657.1200	0.6571	(2.220)	0	0	0
2015/11/13	R207	04/08/2016			Bond Future	8.2514	97.5645	8.2632	97.5303	0.144	0.0000	0.0000	0
2015/11/13	R207	04/08/2016	7.99	Put	Bond Future	1,710.3800	1.7104	1,728.0800	1.7281	1.035	0	0	0
2015/11/13	R207	04/08/2016	8.01	Put	Bond Future	1,677.0600	1.6771	1,694.5100	1.6945	1.041	0	0	0
2015/11/13	R207	04/08/2016	8.00	Put	Bond Future	1,693.6700	1.6937	1,711.2400	1.7112	1.037	0	0	0
2015/11/13	R207	04/08/2016	8.01	Call	Bond Future	978.1600	0.9782	961.4600	0.9615	(1.707)	0	0	0
2015/11/13	R207	04/08/2016	7.99	Call	Bond Future	953.3000	0.9533	936.8500	0.9369	(1.726)	0	0	0
2015/11/13	R207	04/08/2016	8.00	Call	Bond Future	965.6800	0.9657	949.1000	0.9491	(1.717)	0	0	0
2015/11/13	R208	04/02/2016			Bond Future	8.2296	96.3204	8.2340	96.3028	0.054	0.0000	0.0000	38,271
2015/11/13	R208	04/02/2016	7.74	Put	Bond Future	2,281.1400	2.2811	2,290.4300	2.2904	0.407	0	0	0
2015/11/13	R208	04/02/2016	7.76	Put	Bond Future	2,218.0900	2.2181	2,227.1000	2.2271	0.406	0	0	0
2015/11/13	R208	04/02/2016	7.75	Put	Bond Future	2,249.5000	2.2495	2,258.6500	2.2587	0.407	0	0	0
2015/11/13	R208	04/02/2016	7.76	Call	Bond Future	331.4200	0.3314	322.8900	0.3229	(2.574)	0	0	0
2015/11/13	R208	04/02/2016	7.74	Call	Bond Future	313.1000	0.3131	304.8500	0.3048	(2.635)	0	0	0
2015/11/13	R208	04/02/2016	7.75	Call	Bond Future	322.1600	0.3222	313.7700	0.3138	(2.604)	0	0	0
2015/11/13	R208	05/05/2016	7.99	Call	Bond Future	901.0600	0.9011	890.2100	0.8902	(1.204)	0	0	0
2015/11/13	R208	05/05/2016	8.00	Put	Bond Future	2,091.9300	2.0919	2,099.7700	2.0998	0.375	0	0	0
2015/11/13	R208	05/05/2016			Bond Future	8.3069	94.5716	8.3118	94.5528	0.059	0.0000	0.0000	0
2015/11/13	R208	05/05/2016	8.00	Call	Bond Future	915.5500	0.9156	904.6000	0.9046	(1.196)	0	0	0
2015/11/13	R208	05/05/2016	8.01	Call	Bond Future	930.1800	0.9302	919.1400	0.9191	(1.187)	0	0	0
2015/11/13	R208	05/05/2016	7.99	Put	Bond Future	2,116.0700	2.1161	2,124.0100	2.1240	0.375	0	0	0
2015/11/13	R208	05/05/2016	8.01	Put	Bond Future	2,067.9400	2.0679	2,075.6900	2.0757	0.375	0	0	0
2015/11/13	R208	04/08/2016	8.01	Put	Bond Future	2,448.9300	2.4489	2,457.8400	2.4578	0.364	0	0	0
2015/11/13	R208	04/08/2016			Bond Future	8.3756	96.2760	8.3809	96.2567	0.064	0.0000	0.0000	0
2015/11/13	R208	04/08/2016	8.00	Put	Bond Future	2,471.7800	2.4718	2,480.7600	2.4808	0.363	0	0	0
2015/11/13	R208	04/08/2016	7.99	Call	Bond Future	1,079.0500	1.0791	1,068.7500	1.0688	(0.955)	0	0	0
2015/11/13	R208	04/08/2016	8.00	Call	Bond Future	1,093.1200	1.0931	1,082.7400	1.0827	(0.950)	0	0	0
2015/11/13	R208	04/08/2016	8.01	Call	Bond Future	1,107.3000	1.1073	1,096.8500	1.0969	(0.944)	0	0	0
2015/11/13	R208	04/08/2016	7.99	Put	Bond Future	2,494.7500	2.4947	2,503.8100	2.5038	0.363	0	0	0
2015/11/13	R209	04/02/2016	8.74	Call	Bond Future	759.7200	0.7597	732.6200	0.7326	(3.567)	0	0	0
2015/11/13	R209	04/02/2016	8.75	Put	Bond Future	4,341.8400	4.3418	4,383.0300	4.3830	0.949	0	0	0
2015/11/13	R209	04/02/2016			Bond Future	9.2302	75.1978	9.2398	75.1291	0.104	0.0000	0.0000	41,102
2015/11/13	R209	04/02/2016	8.75	Call	Bond Future	778.4600	0.7785	750.9400	0.7509	(3.535)	0	0	0
2015/11/13	R209	04/02/2016	8.76	Call	Bond Future	797.5300	0.7975	769.5800	0.7696	(3.505)	0	0	0
2015/11/13	R209	04/02/2016	9.52	Put	Bond Future	1,212.9000	1.2129	1,224.5900	1.2246	0.964	0	0	2,200
2015/11/13	R209	04/02/2016	8.74	Put	Bond Future	4,400.0800	4.4001	4,441.6900	4.4417	0.946	0	0	0
2015/11/13	R209	04/02/2016	8.76	Put	Bond Future	4,284.0400	4.2840	4,324.8000	4.3248	0.951	0	0	0
2015/11/13	R209	04/02/2016	9.52	Call	Bond Future	3,242.0900	3.2421	3,185.0700	3.1851	(1.759)	0	0	0
2015/11/13	R209	05/05/2016			Bond Future	9.2878	73.3388	9.2978	73.2682	0.107	0.0000	0.0000	0
2015/11/13	R209	05/05/2016	9.00	Call	Bond Future	2,113.4100	2.1134	2,076.0900	2.0761	(1.766)	0	0	6,700
2015/11/13	R209	05/05/2016	8.25	Put	Bond Future	8,554.4900	8.5545	8,608.4700	8.6085	0.631	0	0	0
2015/11/13	R209	05/05/2016	8.99	Put	Bond Future	4,240.1400	4.2401	4,273.6800	4.2737	0.791	0	0	0
2015/11/13	R209	05/05/2016	9.01	Put	Bond Future	4,149.4600	4.1495	4,182.4300	4.1824	0.795	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
2015/11/13	R209	05/05/2016	9.00	Put	Bond Future	4,194.6300	4.1946	4,227.8900	4.2279	0.793	0	0	0
2015/11/13	R209	05/05/2016	9.01	Call	Bond Future	2,142.0600	2.1421	2,104.4500	2.1044	(1.756)	0	0	0
2015/11/13	R209	05/05/2016	8.25	Call	Bond Future	608.0900	0.6081	591.4900	0.5915	(2.730)	0	0	6,700
2015/11/13	R209	05/05/2016	8.99	Call	Bond Future	2,084.9900	2.0850	2,047.9500	2.0479	(1.777)	0	0	0
2015/11/13	R209	04/08/2016	9.26	Call	Bond Future	3,461.3200	3.4613	3,418.3100	3.4183	(1.243)	0	0	0
2015/11/13	R209	04/08/2016			Bond Future	9.3405	74.6607	9.3509	74.5886	0.110	0.0000	0.0000	0
2015/11/13	R209	04/08/2016	9.24	Call	Bond Future	3,394.9000	3.3949	3,352.3400	3.3523	(1.254)	0	0	0
2015/11/13	R209	04/08/2016	9.25	Call	Bond Future	3,427.8900	3.4279	3,385.1100	3.3851	(1.248)	0	0	0
2015/11/13	R209	04/08/2016	9.24	Put	Bond Future	4,104.6000	4.1046	4,134.1400	4.1341	0.720	0	0	0
2015/11/13	R209	04/08/2016	9.26	Put	Bond Future	4,029.0200	4.0290	4,058.1100	4.0581	0.722	0	0	0
2015/11/13	R209	04/08/2016	9.25	Put	Bond Future	4,066.5400	4.0665	4,095.8600	4.0959	0.721	0	0	0
2015/11/13	R210	04/02/2016	184.99	Put	Bond Future	448.7000	0.4487	474.0700	0.4741	5.654	0	0	0
2015/11/13	R210	04/02/2016			Bond Future	184.5413	184.5413	184.5159	184.5159	(0.014)	0.0000	0.0000	3,356
2015/11/13	R210	04/02/2016	185.01	Put	Bond Future	468.7000	0.4687	494.0700	0.4941	5.413	0	0	0
2015/11/13	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R210	04/02/2016	185.00	Put	Bond Future	458.7000	0.4587	484.0700	0.4841	5.531	0	0	0
2015/11/13	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R210	05/05/2016			Bond Future	185.5546	185.5546	185.5264	185.5264	(0.015)	0.0000	0.0000	0
2015/11/13	R210	05/05/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R210	05/05/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R210	05/05/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R210	05/05/2016	184.99	Call	Bond Future	564.6200	0.5646	536.3600	0.5364	(5.005)	0	0	0
2015/11/13	R210	05/05/2016	185.00	Call	Bond Future	554.6200	0.5546	526.3600	0.5264	(5.095)	0	0	0
2015/11/13	R210	05/05/2016	185.01	Call	Bond Future	544.6200	0.5446	516.3600	0.5164	(5.189)	0	0	0
2015/11/13	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R211	04/02/2016			Bond Future	135.7412	135.7412	135.7385	135.7385	(0.002)	0.0000	0.0000	1,010
2015/11/13	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R211	04/02/2016	138.99	Put	Bond Future	3,248.7700	3.2488	3,251.4800	3.2515	0.083	0	0	0
2015/11/13	R211	04/02/2016	139.01	Put	Bond Future	3,268.7700	3.2688	3,271.4800	3.2715	0.083	0	0	0
2015/11/13	R211	04/02/2016	139.00	Put	Bond Future	3,258.7700	3.2588	3,261.4800	3.2615	0.083	0	0	0
2015/11/13	R211	05/05/2016	139.01	Put	Bond Future	930.3600	0.9304	934.7800	0.9348	0.475	0	0	0
2015/11/13	R211	05/05/2016			Bond Future	138.0796	138.0796	138.0752	138.0752	(0.003)	0.0000	0.0000	0
2015/11/13	R211	05/05/2016	139.00	Put	Bond Future	920.3600	0.9204	924.7800	0.9248	0.480	0	0	0
2015/11/13	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R211	05/05/2016	138.99	Put	Bond Future	910.3600	0.9104	914.7800	0.9148	0.486	0	0	0
2015/11/13	R212	04/02/2016			Bond Future	142.1433	142.1433	142.1236	142.1236	(0.014)	0.0000	0.0000	1,569
2015/11/13	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R212	04/02/2016	145.99	Put	Bond Future	3,846.7000	3.8467	3,866.4000	3.8664	0.512	0	0	0
2015/11/13	R212	04/02/2016	146.01	Put	Bond Future	3,866.7000	3.8667	3,886.4000	3.8864	0.509	0	0	0
2015/11/13	R212	04/02/2016	146.00	Put	Bond Future	3,856.7000	3.8567	3,876.4000	3.8764	0.511	0	0	0
2015/11/13	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/11/13	R212	04/02/2016	145.99	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R212	05/05/2016	145.00	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R212	05/05/2016			Bond Future	144.5921	144.5921	144.5703	144.5703	(0.015)	0.0000	0.0000	0
2015/11/13	R212	05/05/2016	145.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R212	05/05/2016	144.99	Put	Bond Future	397.9100	0.3979	419.7100	0.4197	5.479	0	0	0
2015/11/13	R212	05/05/2016	145.01	Put	Bond Future	417.9100	0.4179	439.7100	0.4397	5.216	0	0	0
2015/11/13	R212	05/05/2016	144.99	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R212	05/05/2016	145.00	Put	Bond Future	407.9100	0.4079	429.7100	0.4297	5.344	0	0	0
2015/11/13	R213	04/02/2016			Bond Future	9.1241	85.9223	9.1337	85.8547	0.105	0.0000	0.0000	31,687
2015/11/13	R213	04/02/2016	8.75	Call	Bond Future	973.2400	0.9732	941.9200	0.9419	(3.218)	0	0	0
2015/11/13	R213	04/02/2016	8.74	Put	Bond Future	3,739.2600	3.7393	3,776.0300	3.7760	0.983	0	0	0
2015/11/13	R213	04/02/2016	8.76	Put	Bond Future	3,634.8700	3.6349	3,670.7900	3.6708	0.988	0	0	0
2015/11/13	R213	04/02/2016	8.75	Put	Bond Future	3,686.8500	3.6869	3,723.1900	3.7232	0.986	0	0	0
2015/11/13	R213	04/02/2016	8.76	Call	Bond Future	995.4100	0.9954	963.6700	0.9637	(3.189)	0	0	0
2015/11/13	R213	04/02/2016	8.74	Call	Bond Future	951.4100	0.9514	920.5200	0.9205	(3.247)	0	0	0
2015/11/13	R213	05/05/2016	8.74	Put	Bond Future	4,827.4900	4.8275	4,865.2700	4.8653	0.783	0	0	0
2015/11/13	R213	05/05/2016	8.76	Put	Bond Future	4,729.3500	4.7294	4,766.5500	4.7665	0.787	0	0	0
2015/11/13	R213	05/05/2016			Bond Future	9.1850	83.8486	9.1950	83.7790	0.108	0.0000	0.0000	0
2015/11/13	R213	05/05/2016	8.75	Put	Bond Future	4,778.1500	4.7781	4,815.6400	4.8156	0.785	0	0	0
2015/11/13	R213	05/05/2016	8.74	Call	Bond Future	1,629.7700	1.6298	1,597.9200	1.5979	(1.954)	0	0	0
2015/11/13	R213	05/05/2016	8.75	Call	Bond Future	1,654.1800	1.6542	1,622.0400	1.6220	(1.943)	0	0	0
2015/11/13	R213	05/05/2016	8.76	Call	Bond Future	1,679.0400	1.6790	1,646.6100	1.6466	(1.931)	0	0	0
2015/11/13	R213	04/08/2016			Bond Future	9.2402	85.3597	9.2505	85.2886	0.111	0.0000	0.0000	0
2015/11/13	R213	04/08/2016	8.99	Put	Bond Future	4,573.9600	4.5740	4,606.8700	4.6069	0.720	0	0	0
2015/11/13	R213	04/08/2016	9.01	Put	Bond Future	4,491.8900	4.4919	4,524.3400	4.5243	0.722	0	0	0
2015/11/13	R213	04/08/2016	9.00	Put	Bond Future	4,532.7900	4.5328	4,565.4700	4.5655	0.721	0	0	0
2015/11/13	R213	04/08/2016	9.01	Call	Bond Future	2,880.4400	2.8804	2,841.8300	2.8418	(1.340)	0	0	0
2015/11/13	R213	04/08/2016	8.99	Call	Bond Future	2,820.4500	2.8205	2,782.3000	2.7823	(1.353)	0	0	0
2015/11/13	R213	04/08/2016	9.00	Call	Bond Future	2,850.3500	2.8504	2,811.9700	2.8120	(1.347)	0	0	0
2015/11/13	R214	04/02/2016			Bond Future	9.3071	75.8290	9.3115	75.7957	0.048	0.0000	0.0000	32,977
2015/11/13	R214	04/02/2016	7.99	Put	Bond Future	11,104.7700	11.1048	11,135.0200	11.1350	0.272	0	0	0
2015/11/13	R214	04/02/2016	9.45	Call	Bond Future	2,759.0100	2.7590	2,726.5300	2.7265	(1.177)	0	0	0
2015/11/13	R214	04/02/2016	8.00	Call	Bond Future	62.1200	0.0621	58.9400	0.0589	(5.119)	0	0	0
2015/11/13	R214	04/02/2016	8.01	Call	Bond Future	64.5900	0.0646	61.3200	0.0613	(5.063)	0	0	0
2015/11/13	R214	04/02/2016	7.99	Call	Bond Future	59.7200	0.0597	56.6400	0.0566	(5.157)	0	0	0
2015/11/13	R214	04/02/2016	9.35	Call	Bond Future	2,358.1800	2.3582	2,327.2200	2.3272	(1.313)	0	0	0
2015/11/13	R214	04/02/2016	9.45	Put	Bond Future	1,703.4200	1.7034	1,704.2700	1.7043	0.050	0	0	25
2015/11/13	R214	04/02/2016	8.01	Put	Bond Future	10,922.3100	10.9223	10,952.3700	10.9524	0.275	0	0	0
2015/11/13	R214	04/02/2016	9.35	Put	Bond Future	2,038.5600	2.0386	2,040.9300	2.0409	0.116	0	0	25
2015/11/13	R214	04/02/2016	8.00	Put	Bond Future	11,013.4200	11.0134	11,043.5700	11.0436	0.274	0	0	0
2015/11/13	R214	05/05/2016	9.01	Call	Bond Future	2,026.9600	2.0270	2,004.9200	2.0049	(1.087)	0	0	0
2015/11/13	R214	05/05/2016			Bond Future	9.3621	73.8357	9.3668	73.8011	0.050	0.0000	0.0000	0
2015/11/13	R214	05/05/2016	8.99	Call	Bond Future	1,970.7100	1.9707	1,948.9800	1.9490	(1.103)	0	0	0
2015/11/13	R214	05/05/2016	9.00	Call	Bond Future	1,998.7100	1.9987	1,976.8300	1.9768	(1.095)	0	0	0
2015/11/13	R214	05/05/2016	8.99	Put	Bond Future	4,812.2600	4.8123	4,825.1500	4.8251	0.268	0	0	0
2015/11/13	R214	05/05/2016	9.01	Put	Bond Future	4,711.2100	4.7112	4,723.7900	4.7238	0.267	0	0	0

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
2015/11/13	R214	05/05/2016	9.00	Put	Bond Future	4,761.5400		4.7615	4,774.2800	4.7743	0.268	0	0	0
2015/11/13	R214	04/08/2016	9.25	Put	Bond Future	4,553.8000		4.5538	4,565.0600	4.5651	0.247	0	0	0
2015/11/13	R214	04/08/2016	9.24	Call	Bond Future	3,315.7900		3.3158	3,291.7100	3.2917	(0.726)	0	0	0
2015/11/13	R214	04/08/2016			Bond Future	9.4122		75.1663	9.4170	75.1309	0.051	0.0000	0.0000	0
2015/11/13	R214	04/08/2016	9.25	Call	Bond Future	3,349.0400		3.3490	3,324.8400	3.3248	(0.723)	0	0	0
2015/11/13	R214	04/08/2016	9.26	Call	Bond Future	3,382.4600		3.3825	3,358.1500	3.3581	(0.719)	0	0	0
2015/11/13	R214	04/08/2016	9.24	Put	Bond Future	4,595.9200		4.5959	4,607.3000	4.6073	0.248	0	0	0
2015/11/13	R214	04/08/2016	9.26	Put	Bond Future	4,511.9800		4.5120	4,523.1300	4.5231	0.247	0	0	0
2015/11/13	R248	04/02/2016	8.99	Put	Bond Future	3,745.3100		3.7453	3,934.5800	3.9346	5.054	0	0	0
2015/11/13	R248	04/02/2016	9.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	75
2015/11/13	R248	04/02/2016			Bond Future	9.3689		97.6511	9.3888	97.4618	0.212	0.0000	0.0000	55,118
2015/11/13	R248	04/02/2016	9.00	Put	Bond Future	3,643.1000		3.6431	3,832.3700	3.8324	5.195	0	0	0
2015/11/13	R248	04/02/2016	9.01	Put	Bond Future	3,541.0800		3.5411	3,730.3500	3.7304	5.345	0	0	0
2015/11/13	R248	04/02/2016	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R248	04/02/2016	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R248	04/02/2016	9.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	75
2015/11/13	R248	04/02/2016	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R248	04/02/2016	9.45	Call	Bond Future	768.2600		0.7683	578.9900	0.5790	(24.636)	0	0	0
2015/11/13	R248	04/02/2016	9.55	Call	Bond Future	1,700.7400		1.7007	1,511.4700	1.5115	(11.129)	0	0	0
2015/11/13	R248	05/05/2016			Bond Future	9.4258		94.8918	9.4464	94.6984	0.218	0.0000	0.0000	0
2015/11/13	R248	05/05/2016	8.99	Put	Bond Future	4,281.2900		4.2813	4,474.6600	4.4747	4.517	0	0	0
2015/11/13	R248	05/05/2016	9.01	Put	Bond Future	4,077.3000		4.0773	4,270.6700	4.2707	4.743	0	0	0
2015/11/13	R248	05/05/2016	9.00	Put	Bond Future	4,179.2000		4.1792	4,372.5700	4.3726	4.627	0	0	0
2015/11/13	R248	05/05/2016	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R248	05/05/2016	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R248	05/05/2016	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R248	04/08/2016			Bond Future	9.4778		96.6020	9.4990	96.4049	0.223	0.0000	0.0000	0
2015/11/13	R248	04/08/2016	9.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R248	04/08/2016	9.24	Put	Bond Future	2,269.9400		2.2699	2,467.0600	2.4671	8.684	0	0	0
2015/11/13	R248	04/08/2016	9.26	Put	Bond Future	2,075.3000		2.0753	2,272.4200	2.2724	9.498	0	0	0
2015/11/13	R248	04/08/2016	9.25	Put	Bond Future	2,172.5300		2.1725	2,369.6500	2.3697	9.073	0	0	0
2015/11/13	R248	04/08/2016	9.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/13	R248	04/08/2016	9.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**585008**