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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

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

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
2015/11/11	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	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
2015/11/11	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	2025	04/02/2016	126.01	Put	Bond Future	2,010.1800	2.0102	2,059.1000	2.0591	2.434	0	0	0
2015/11/11	2025	04/02/2016			Bond Future	123.9998	123.9998	123.9509	123.9509	(0.039)	0.0000	0.0000	950
2015/11/11	2025	04/02/2016	126.00	Put	Bond Future	2,000.1800	2.0002	2,049.1000	2.0491	2.446	0	0	0
2015/11/11	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	2025	04/02/2016	125.99	Put	Bond Future	1,990.1800	1.9902	2,039.1000	2.0391	2.458	0	0	0
2015/11/11	2025	05/05/2016			Bond Future	126.1389	126.1389	126.0861	126.0861	(0.042)	0.0000	0.0000	0
2015/11/11	2025	05/05/2016	126.00	Call	Bond Future	138.9100	0.1389	86.1400	0.0861	(37.989)	0	0	0
2015/11/11	2025	05/05/2016	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	2025	05/05/2016	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	2025	05/05/2016	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	2025	05/05/2016	126.01	Call	Bond Future	128.9100	0.1289	76.1400	0.0761	(40.936)	0	0	0
2015/11/11	2025	05/05/2016	125.99	Call	Bond Future	148.9100	0.1489	96.1400	0.0961	(35.438)	0	0	0
2015/11/11	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	2030	04/02/2016			Bond Future	9.0560	91.9146	8.9866	92.4289	(0.767)	0.0000	0.0000	9,973
2015/11/11	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	2030	04/02/2016	8.74	Put	Bond Future	2,374.0400	2.3740	1,859.7500	1.8597	(21.663)	0	0	0
2015/11/11	2030	04/02/2016	8.76	Put	Bond Future	2,221.2600	2.2213	1,706.9700	1.7070	(23.153)	0	0	0
2015/11/11	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	2030	04/02/2016	8.75	Put	Bond Future	2,297.6000	2.2976	1,783.3100	1.7833	(22.384)	0	0	0
2015/11/11	2030	05/05/2016	8.99	Put	Bond Future	963.9700	0.9640	443.0100	0.4430	(54.043)	0	0	0
2015/11/11	2030	05/05/2016	9.01	Put	Bond Future	816.6800	0.8167	295.7200	0.2957	(63.790)	0	0	0
2015/11/11	2030	05/05/2016			Bond Future	9.1217	93.4936	9.0503	94.0145	(0.783)	0.0000	0.0000	0
2015/11/11	2030	05/05/2016	9.00	Put	Bond Future	890.2800	0.8903	369.3200	0.3693	(58.516)	0	0	0
2015/11/11	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	2032	04/02/2016			Bond Future	9.1656	95.3192	9.0963	95.8674	(0.756)	0.0000	0.0000	2,957
2015/11/11	2032	04/02/2016	8.69	Put	Bond Future	3,858.1700	3.8582	3,309.9300	3.3099	(14.210)	0	0	0
2015/11/11	2032	04/02/2016	8.71	Put	Bond Future	3,691.2300	3.6912	3,142.9900	3.1430	(14.853)	0	0	0
2015/11/11	2032	04/02/2016	8.70	Put	Bond Future	3,774.6500	3.7746	3,226.4100	3.2264	(14.524)	0	0	0
2015/11/11	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	2032	05/05/2016			Bond Future	9.2299	92.7999	9.1587	93.3553	(0.772)	0.0000	0.0000	0
2015/11/11	2032	05/05/2016	8.99	Put	Bond Future	1,890.1100	1.8901	1,334.6500	1.3347	(29.388)	0	0	0
2015/11/11	2032	05/05/2016	9.01	Put	Bond Future	1,730.4100	1.7304	1,174.9500	1.1750	(32.100)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Price	Today's Closing	Today's Yield	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/11/11	2032	05/05/2016	9.00	Put	Bond Future	1,810.2100		1.8102	1,254.7500		1.2547	(30.685)	0	0	0
2015/11/11	2032	05/05/2016	9.01	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/11/11	2032	05/05/2016	8.99	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/11/11	2032	05/05/2016	9.00	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/11/11	2032	04/08/2016	9.01	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/11/11	2032	04/08/2016			Bond Future	9.2891		94.4740	9.2155		95.0403	(0.793)	0.0000	0.0000	0
2015/11/11	2032	04/08/2016	8.99	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/11/11	2032	04/08/2016	9.00	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/11/11	2032	04/08/2016	8.99	Put	Bond Future	2,332.3500		2.3324	1,766.0100		1.7660	(24.282)	0	0	0
2015/11/11	2032	04/08/2016	9.01	Put	Bond Future	2,173.7200		2.1737	1,607.3800		1.6074	(26.054)	0	0	0
2015/11/11	2032	04/08/2016	9.00	Put	Bond Future	2,252.9800		2.2530	1,686.6400		1.6866	(25.137)	0	0	0
2015/11/11	2033	04/02/2016	102.40	Call	Bond Future	2,618.5700		2.6186	2,578.3700		2.5784	(1.535)	0	0	0
2015/11/11	2033	04/02/2016			Bond Future	105.0186		105.0186	104.9784		104.9784	(0.038)	0.0000	0.0000	185
2015/11/11	2033	04/02/2016	102.41	Call	Bond Future	2,608.5700		2.6086	2,568.3700		2.5684	(1.541)	0	0	0
2015/11/11	2033	04/02/2016	102.39	Call	Bond Future	2,628.5700		2.6286	2,588.3700		2.5884	(1.529)	0	0	0
2015/11/11	2033	04/02/2016	102.40	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/11/11	2033	04/02/2016	102.39	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/11/11	2033	04/02/2016	102.41	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/11/11	2033	05/05/2016			Bond Future	105.8558		105.8558	105.8125		105.8125	(0.041)	0.0000	0.0000	0
2015/11/11	2033	05/05/2016	102.39	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/11/11	2033	05/05/2016	102.40	Call	Bond Future	3,455.7800		3.4558	3,412.5300		3.4125	(1.252)	0	0	0
2015/11/11	2033	05/05/2016	102.41	Call	Bond Future	3,445.7800		3.4458	3,402.5300		3.4025	(1.255)	0	0	0
2015/11/11	2033	05/05/2016	102.39	Call	Bond Future	3,465.7800		3.4658	3,422.5300		3.4225	(1.248)	0	0	0
2015/11/11	2033	05/05/2016	102.41	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/11/11	2033	05/05/2016	102.40	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/11/11	2037	04/02/2016	8.74	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/11/11	2037	04/02/2016	8.75	Put	Bond Future	5,320.3000		5.3203	4,724.2400		4.7242	(11.204)	0	0	0
2015/11/11	2037	04/02/2016			Bond Future	9.3441		92.5025	9.2749		93.0986	(0.741)	0.0000	0.0000	49,449
2015/11/11	2037	04/02/2016	8.75	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/11/11	2037	04/02/2016	8.76	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/11/11	2037	04/02/2016	8.74	Put	Bond Future	5,413.9200		5.4139	4,817.8600		4.8179	(11.010)	0	0	0
2015/11/11	2037	04/02/2016	8.76	Put	Bond Future	5,226.8100		5.2268	4,630.7500		4.6307	(11.404)	0	0	0
2015/11/11	2037	05/05/2016	8.99	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/11/11	2037	05/05/2016	9.00	Put	Bond Future	3,560.8100		3.5608	2,956.7200		2.9567	(16.965)	0	0	0
2015/11/11	2037	05/05/2016			Bond Future	9.4084		94.0917	9.3374		94.6958	(0.755)	0.0000	0.0000	0
2015/11/11	2037	05/05/2016	9.00	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/11/11	2037	05/05/2016	9.01	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/11/11	2037	05/05/2016	8.99	Put	Bond Future	3,650.6900		3.6507	3,046.6000		3.0466	(16.547)	0	0	0
2015/11/11	2037	05/05/2016	9.01	Put	Bond Future	3,471.0600		3.4711	2,866.9700		2.8670	(17.404)	0	0	0
2015/11/11	2037	04/08/2016			Bond Future	9.4692		91.5304	9.3959		92.1463	(0.774)	0.0000	0.0000	0
2015/11/11	2037	04/08/2016	9.24	Put	Bond Future	1,947.1500		1.9472	1,331.3200		1.3313	(31.627)	0	0	0
2015/11/11	2037	04/08/2016	9.26	Put	Bond Future	1,774.6800		1.7747	1,158.8500		1.1589	(34.701)	0	0	0
2015/11/11	2037	04/08/2016	9.24	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/11/11	2037	04/08/2016	9.25	Put	Bond Future	1,860.8500		1.8609	1,245.0200		1.2450	(33.094)	0	0	0
2015/11/11	2037	04/08/2016	9.25	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/11/11	2037	04/08/2016	9.26	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0

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2015/11/11	2038	04/02/2016			Bond Future	128.9475	128.9475	128.8982	128.8982	(0.038)	0.0000	0.0000	10,389
2015/11/11	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	2038	04/02/2016	130.99	Put	Bond Future	2,042.4900	2.0425	2,091.8200	2.0918	2.415	0	0	0
2015/11/11	2038	04/02/2016	131.01	Put	Bond Future	2,062.4900	2.0625	2,111.8200	2.1118	2.392	0	0	0
2015/11/11	2038	04/02/2016	131.00	Put	Bond Future	2,052.4900	2.0525	2,101.8200	2.1018	2.403	0	0	0
2015/11/11	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	2038	05/05/2016			Bond Future	131.1721	131.1721	131.1188	131.1188	(0.041)	0.0000	0.0000	0
2015/11/11	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	2038	05/05/2016	131.01	Call	Bond Future	162.1200	0.1621	108.8100	0.1088	(32.883)	0	0	0
2015/11/11	2038	05/05/2016	130.99	Call	Bond Future	182.1200	0.1821	128.8100	0.1288	(29.272)	0	0	0
2015/11/11	2038	05/05/2016	131.00	Call	Bond Future	172.1200	0.1721	118.8100	0.1188	(30.973)	0	0	0
2015/11/11	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	2044	04/02/2016	8.99	Put	Bond Future	4,097.6300	4.0976	3,502.1900	3.5022	(14.531)	0	0	0
2015/11/11	2044	04/02/2016			Bond Future	9.4165	93.6726	9.3526	94.2681	(0.679)	0.0000	0.0000	17,852
2015/11/11	2044	04/02/2016	9.01	Put	Bond Future	3,898.7100	3.8987	3,303.2700	3.3033	(15.273)	0	0	0
2015/11/11	2044	04/02/2016	9.00	Put	Bond Future	3,998.0800	3.9981	3,402.6400	3.4026	(14.893)	0	0	0
2015/11/11	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	2044	05/05/2016	8.99	Put	Bond Future	4,661.5400	4.6615	4,058.1100	4.0581	(12.945)	0	0	0
2015/11/11	2044	05/05/2016			Bond Future	9.4786	95.2820	9.4130	95.8854	(0.692)	0.0000	0.0000	0
2015/11/11	2044	05/05/2016	9.01	Put	Bond Future	4,462.9800	4.4630	3,859.5500	3.8595	(13.521)	0	0	0
2015/11/11	2044	05/05/2016	9.00	Put	Bond Future	4,562.1700	4.5622	3,958.7400	3.9587	(13.227)	0	0	0
2015/11/11	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	2044	04/08/2016	9.50	Call	Bond Future	0.0000	0.0000	277.6300	0.2776	100.000	0	0	0
2015/11/11	2044	04/08/2016			Bond Future	9.5372	92.6169	9.4696	93.2320	(0.709)	0.0000	0.0000	0
2015/11/11	2044	04/08/2016	9.51	Call	Bond Future	0.0000	0.0000	368.5600	0.3686	100.000	0	0	0
2015/11/11	2044	04/08/2016	9.49	Put	Bond Future	428.5600	0.4286	0.0000	0.0000	(100.000)	0	0	0
2015/11/11	2044	04/08/2016	9.51	Put	Bond Future	246.5500	0.2466	0.0000	0.0000	(100.000)	0	0	0
2015/11/11	2044	04/08/2016	9.49	Call	Bond Future	0.0000	0.0000	186.5500	0.1866	100.000	0	0	0
2015/11/11	2044	04/08/2016	9.50	Put	Bond Future	337.4800	0.3375	0.0000	0.0000	(100.000)	0	0	0
2015/11/11	2046	04/02/2016	127.99	Call	Bond Future	2,165.3000	2.1653	2,116.6600	2.1167	(2.246)	0	0	0
2015/11/11	2046	04/02/2016			Bond Future	130.1553	130.1553	130.1067	130.1067	(0.037)	0.0000	0.0000	8,112
2015/11/11	2046	04/02/2016	128.00	Call	Bond Future	2,155.3000	2.1553	2,106.6600	2.1067	(2.257)	0	0	0
2015/11/11	2046	04/02/2016	128.01	Call	Bond Future	2,145.3000	2.1453	2,096.6600	2.0967	(2.267)	0	0	0
2015/11/11	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	2046	05/05/2016			Bond Future	130.9722	130.9722	130.9193	130.9193	(0.040)	0.0000	0.0000	0
2015/11/11	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/11/11	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	2046	05/05/2016	130.01	Call	Bond Future	962.1700	0.9622	909.2900	0.9093	(5.496)	0	0	0
2015/11/11	2046	05/05/2016	129.99	Call	Bond Future	982.1700	0.9822	929.2900	0.9293	(5.384)	0	0	0
2015/11/11	2046	05/05/2016	130.00	Call	Bond Future	972.1700	0.9722	919.2900	0.9193	(5.439)	0	0	0
2015/11/11	2050	04/02/2016			Bond Future	135.6455	135.6455	135.9223	135.9223	0.204	0.0000	0.0000	6,246
2015/11/11	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	2050	04/02/2016	137.99	Put	Bond Future	2,344.5200	2.3445	2,067.6700	2.0677	(11.808)	0	0	0
2015/11/11	2050	04/02/2016	138.01	Put	Bond Future	2,364.5200	2.3645	2,087.6700	2.0877	(11.709)	0	0	0
2015/11/11	2050	04/02/2016	138.00	Put	Bond Future	2,354.5200	2.3545	2,077.6700	2.0777	(11.758)	0	0	0
2015/11/11	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	2050	05/05/2016	138.00	Put	Bond Future	14.5900	0.0146	0.0000	0.0000	(100.000)	0	0	0
2015/11/11	2050	05/05/2016			Bond Future	137.9854	137.9854	138.2638	138.2638	0.202	0.0000	0.0000	0
2015/11/11	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	263.7800	0.2638	100.000	0	0	0
2015/11/11	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	273.7800	0.2738	100.000	0	0	0
2015/11/11	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	253.7800	0.2538	100.000	0	0	0
2015/11/11	2050	05/05/2016	137.99	Put	Bond Future	4.5900	0.0046	0.0000	0.0000	(100.000)	0	0	0
2015/11/11	2050	05/05/2016	138.01	Put	Bond Future	24.5900	0.0246	0.0000	0.0000	(100.000)	0	0	0
2015/11/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	AL37	04/02/2016			Index Future	471.4510	471.4510	472.2790	472.2790	0.176	0.0000	0.0000	2
2015/11/11	AL37	05/05/2016			Index Future	479.5400	479.5400	480.3750	480.3750	0.174	0.0000	0.0000	0
2015/11/11	AL7T	04/02/2016			Index Future	549.3050	549.3050	551.7080	551.7080	0.437	0.0000	0.0000	0
2015/11/11	AL7T	05/05/2016			Index Future	558.7300	558.7300	561.1660	561.1660	0.436	0.0000	0.0000	0
2015/11/11	ALBI	04/02/2016			Index Future	500.2130	500.2130	502.4910	502.4910	0.455	0.0000	0.0000	611
2015/11/11	ALBI	05/05/2016			Index Future	508.7950	508.7950	511.1050	511.1050	0.454	0.0000	0.0000	0
2015/11/11	ALBI	04/08/2016			Index Future	517.8700	517.8700	520.2280	520.2280	0.455	0.0000	0.0000	0
2015/11/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	C030	31/01/2030			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
2015/11/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/11/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	C223	25/01/2023			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
2015/11/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/11	EL28	04/02/2016	128.99	Put	Bond Future	730.7600	0.7308	775.6200	0.7756	6.139	0	0	0
2015/11/11	EL28	04/02/2016			Bond Future	128.2592	128.2592	128.2144	128.2144	(0.035)	0.0000	0.0000	0
2015/11/11	EL28	04/02/2016	129.01	Put	Bond Future	750.7600	0.7508	795.6200	0.7956	5.975	0	0	0
2015/11/11	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	EL28	04/02/2016	129.00	Put	Bond Future	740.7600	0.7408	785.6200	0.7856	6.056	0	0	0
2015/11/11	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	EL28	05/05/2016			Bond Future	128.8973	128.8973	128.8486	128.8486	(0.038)	0.0000	0.0000	0
2015/11/11	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	EL28	05/05/2016	128.99	Put	Bond Future	92.6900	0.0927	141.3600	0.1414	52.508	0	0	0
2015/11/11	EL28	05/05/2016	129.01	Put	Bond Future	112.6900	0.1127	161.3600	0.1614	43.189	0	0	0
2015/11/11	EL28	05/05/2016	129.00	Put	Bond Future	102.6900	0.1027	151.3600	0.1514	47.395	0	0	0
2015/11/11	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	ES33	04/02/2016			Bond Future	10.2047	81.1094	10.1291	81.6201	(0.741)	0.0000	0.0000	6,569
2015/11/11	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	ES33	04/02/2016	9.99	Put	Bond Future	1,464.2400	1.4642	953.4700	0.9535	(34.883)	0	0	0
2015/11/11	ES33	04/02/2016	10.01	Put	Bond Future	1,326.1100	1.3261	815.3400	0.8153	(38.516)	0	0	0
2015/11/11	ES33	04/02/2016	10.00	Put	Bond Future	1,395.1300	1.3951	884.3600	0.8844	(36.611)	0	0	0
2015/11/11	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	ES33	05/05/2016			Bond Future	10.2976	78.7129	10.2198	79.2306	(0.756)	0.0000	0.0000	0
2015/11/11	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	ES33	05/05/2016	9.99	Put	Bond Future	2,078.0400	2.0780	1,560.3400	1.5603	(24.913)	0	0	0
2015/11/11	ES33	05/05/2016	10.01	Put	Bond Future	1,940.4000	1.9404	1,422.7000	1.4227	(26.680)	0	0	0

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2015/11/11	ES33	05/05/2016	10.00	Put	Bond Future	2,009.1700	2.0092	1,491.4700	1.4915	(25.767)	0	0	0
2015/11/11	ES33	04/08/2016			Bond Future	10.3862	80.1328	10.3057	80.6606	(0.775)	0.0000	0.0000	0
2015/11/11	ES33	04/08/2016	10.24	Put	Bond Future	962.6800	0.9627	434.9500	0.4349	(54.819)	0	0	0
2015/11/11	ES33	04/08/2016	10.26	Put	Bond Future	829.9300	0.8299	302.2000	0.3022	(63.587)	0	0	0
2015/11/11	ES33	04/08/2016	10.25	Put	Bond Future	896.2600	0.8963	368.5300	0.3685	(58.881)	0	0	0
2015/11/11	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	GOVI	04/02/2016			GOVI	497.9940	497.9940	500.0660	500.0660	0.416	0.0000	0.0000	445
2015/11/11	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	GOVI	04/02/2016	511.99	Put	GOVI	139,960.0000	13.9960	119,240.0000	11.9240	(14.804)	0	0	0
2015/11/11	GOVI	04/02/2016	512.01	Put	GOVI	140,160.0000	14.0160	119,440.0000	11.9440	(14.783)	0	0	0
2015/11/11	GOVI	04/02/2016	512.00	Put	GOVI	140,060.0000	14.0060	119,340.0000	11.9340	(14.794)	0	0	0
2015/11/11	GOVI	05/05/2016	518.01	Put	GOVI	114,710.0000	11.4710	93,720.0000	9.3720	(18.298)	0	0	0
2015/11/11	GOVI	05/05/2016			GOVI	506.5390	506.5390	508.6380	508.6380	0.414	0.0000	0.0000	145
2015/11/11	GOVI	05/05/2016	518.00	Put	GOVI	114,610.0000	11.4610	93,620.0000	9.3620	(18.314)	0	0	0
2015/11/11	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	GOVI	05/05/2016	517.99	Put	GOVI	114,510.0000	11.4510	93,520.0000	9.3520	(18.330)	0	0	0
2015/11/11	GOVI	04/08/2016	520.99	Put	GOVI	54,170.0000	5.4170	32,730.0000	3.2730	(39.579)	0	0	0
2015/11/11	GOVI	04/08/2016			GOVI	515.5730	515.5730	517.7170	517.7170	0.416	0.0000	0.0000	0
2015/11/11	GOVI	04/08/2016	521.01	Put	GOVI	54,370.0000	5.4370	32,930.0000	3.2930	(39.434)	0	0	0
2015/11/11	GOVI	04/08/2016	521.00	Put	GOVI	54,270.0000	5.4270	32,830.0000	3.2830	(39.506)	0	0	0
2015/11/11	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/11/11	IGOV	04/02/2016			Index Future	237.6580	237.6580	237.5110	237.5110	(0.062)	0.0000	0.0000	1,035
2015/11/11	IGOV	05/05/2016			Index Future	241.7550	241.7550	241.6020	241.6020	(0.063)	0.0000	0.0000	19
2015/11/11	IGOV	04/08/2016			Index Future	246.0850	246.0850	245.9330	245.9330	(0.062)	0.0000	0.0000	0
2015/11/11	ILBI	04/02/2016			Index Future	643.7820	643.7820	643.1730	643.1730	(0.095)	0.0000	0.0000	157
2015/11/11	ILBI	05/05/2016			Index Future	654.8360	654.8360	654.2140	654.2140	(0.095)	0.0000	0.0000	0
2015/11/11	IS01	19/12/2016			Interest Rate Swap	99.9083	99.9083	99.8795	99.8795	(0.029)	0.0000	0.0000	0
2015/11/11	IS02	18/12/2017			Interest Rate Swap	100.0922	100.0922	100.0546	100.0546	(0.038)	0.0000	0.0000	0
2015/11/11	IS05	17/12/2020			Interest Rate Swap	99.9552	99.9552	99.7282	99.7282	(0.227)	0.0000	0.0000	0
2015/11/11	IS10	17/12/2025			Interest Rate Swap	102.0000	102.0000	101.6542	101.6542	(0.339)	0.0000	0.0000	0



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2015/11/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/11/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/11/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/11/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/11/11	JBAF	18/11/2015			Jibar Tradeable Future	6.3700	93.6300	6.3700	93.6300	0.000	0.0000	0.0000	0
2015/11/11	JBAF	15/12/2015			Jibar Tradeable Future	6.4500	93.5500	6.4500	93.5500	0.000	0.0000	0.0000	0
2015/11/11	JBAF	20/01/2016			Jibar Tradeable Future	6.5400	93.4600	6.5400	93.4600	0.000	0.0000	0.0000	0
2015/11/11	JBAF	17/02/2016			Jibar Tradeable Future	6.6500	93.3500	6.6500	93.3500	0.000	0.0000	0.0000	2,000
2015/11/11	JBAF	16/03/2016			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2015/11/11	JBAF	20/04/2016			Jibar Tradeable Future	6.8200	93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0
2015/11/11	JBAF	15/06/2016			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2015/11/11	JBAF	21/09/2016			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2015/11/11	JBAF	21/12/2016			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2015/11/11	JBAF	15/03/2017			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2015/11/11	JBAF	21/06/2017			Jibar Tradeable Future	7.7200	92.2800	7.7200	92.2800	0.000	0.0000	0.0000	0
2015/11/11	JBAF	20/09/2017			Jibar Tradeable Future	7.9000	92.1000	7.9000	92.1000	0.000	0.0000	0.0000	0
2015/11/11	R023	04/02/2016	8.01	Put	Bond Future	2,772.7600	2.7728	2,548.0800	2.5481	(8.103)	0	0	0
2015/11/11	R023	04/02/2016			Bond Future	8.4556	99.7693	8.3847	100.1322	(0.838)	0.0000	0.0000	9,691
2015/11/11	R023	04/02/2016	8.00	Put	Bond Future	2,812.7400	2.8127	2,585.7500	2.5857	(8.070)	0	0	0
2015/11/11	R023	04/02/2016	8.01	Call	Bond Future	461.4600	0.4615	599.6900	0.5997	29.955	0	0	0
2015/11/11	R023	04/02/2016	7.99	Call	Bond Future	436.3500	0.4363	569.9900	0.5700	30.627	0	0	0
2015/11/11	R023	04/02/2016	8.00	Call	Bond Future	448.7800	0.4488	584.7000	0.5847	30.287	0	0	0
2015/11/11	R023	04/02/2016	7.99	Put	Bond Future	2,853.0100	2.8530	2,623.7400	2.6237	(8.036)	0	0	0
2015/11/11	R023	05/05/2016			Bond Future	8.5237	97.5553	8.4499	97.9222	(0.866)	0.0000	0.0000	0
2015/11/11	R023	05/05/2016	8.24	Put	Bond Future	2,706.0100	2.7060	2,515.3900	2.5154	(7.044)	0	0	0
2015/11/11	R023	05/05/2016	8.26	Put	Bond Future	2,645.0700	2.6451	2,457.3000	2.4573	(7.099)	0	0	0
2015/11/11	R023	05/05/2016	8.24	Call	Bond Future	1,285.8700	1.2859	1,462.1300	1.4621	13.707	0	0	0
2015/11/11	R023	05/05/2016	8.25	Put	Bond Future	2,675.2900	2.6753	2,486.2400	2.4862	(7.067)	0	0	0
2015/11/11	R023	05/05/2016	8.25	Call	Bond Future	1,305.6500	1.3056	1,483.4800	1.4835	13.620	0	0	0
2015/11/11	R023	05/05/2016	8.26	Call	Bond Future	1,325.9000	1.3259	1,505.0100	1.5050	13.509	0	0	0
2015/11/11	R023	04/08/2016	8.24	Call	Bond Future	1,567.4200	1.5674	1,753.8600	1.7539	11.895	0	0	0
2015/11/11	R023	04/08/2016	8.25	Put	Bond Future	3,205.8000	3.2058	3,018.8000	3.0188	(5.833)	0	0	0
2015/11/11	R023	04/08/2016			Bond Future	8.5831	99.3148	8.5055	99.6892	(0.905)	0.0000	0.0000	0
2015/11/11	R023	04/08/2016	8.25	Call	Bond Future	1,586.9300	1.5869	1,774.3300	1.7743	11.809	0	0	0
2015/11/11	R023	04/08/2016	8.26	Call	Bond Future	1,606.5900	1.6066	1,795.2800	1.7953	11.745	0	0	0
2015/11/11	R023	04/08/2016	8.24	Put	Bond Future	3,235.4100	3.2354	3,047.4500	3.0475	(5.809)	0	0	0
2015/11/11	R023	04/08/2016	8.26	Put	Bond Future	3,176.3700	3.1764	2,990.6600	2.9907	(5.847)	0	0	0
2015/11/11	R186	04/02/2016	7.50	Call	Bond Future	68.7200	0.0687	104.9100	0.1049	52.663	0	0	0
2015/11/11	R186	04/02/2016	8.40	Put	Bond Future	3,252.5000	3.2525	2,928.9500	2.9289	(9.948)	0	0	0
2015/11/11	R186	04/02/2016	9.20	Call	Bond Future	0.0000	0.0000	5,035.3200	5.0353	100.000	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
2015/11/11	R186	04/02/2016			Bond Future	8.6725	114.1061	8.5974	114.6739	(0.865)	0.0000	0.0000	52,545
2015/11/11	R186	04/02/2016	7.51	Call	Bond Future	71.6300	0.0716	108.8200	0.1088	51.920	0	0	0
2015/11/11	R186	04/02/2016	7.90	Call	Bond Future	300.5800	0.3006	398.1200	0.3981	32.451	0	0	680
2015/11/11	R186	04/02/2016	8.02	Put	Bond Future	0.0000	0.0000	5,065.0700	5.0651	100.000	0	0	0
2015/11/11	R186	04/02/2016	8.45	Call	Bond Future	0.0000	0.0000	1,570.9200	1.5709	100.000	0	0	900
2015/11/11	R186	04/02/2016	8.75	Call	Bond Future	2,358.2000	2.3582	2,714.0400	2.7140	15.089	0	0	0
2015/11/11	R186	04/02/2016	7.49	Call	Bond Future	66.0400	0.0660	101.1200	0.1011	53.119	0	0	0
2015/11/11	R186	04/02/2016	7.50	Put	Bond Future	9,402.0800	9.4021	8,870.4000	8.8704	(5.655)	0	0	0
2015/11/11	R186	04/02/2016	8.70	Put	Bond Future	1,950.6100	1.9506	1,723.6300	1.7236	(11.636)	0	0	5,000
2015/11/11	R186	04/02/2016	8.80	Put	Bond Future	1,612.8000	1.6128	1,416.1300	1.4161	(12.194)	0	0	5,000
2015/11/11	R186	04/02/2016	7.49	Put	Bond Future	9,483.4200	9.4834	8,950.6300	8.9506	(5.618)	0	0	0
2015/11/11	R186	04/02/2016	8.85	Put	Bond Future	1,460.9200	1.4609	1,279.0800	1.2791	(12.447)	0	0	0
2015/11/11	R186	04/02/2016	7.51	Put	Bond Future	9,321.0500	9.3211	8,790.3700	8.7904	(5.693)	0	0	0
2015/11/11	R186	04/02/2016	7.90	Put	Bond Future	6,336.0300	6.3360	5,865.7000	5.8657	(7.423)	0	0	0
2015/11/11	R186	04/02/2016	8.02	Call	Bond Future	0.0000	0.0000	563.3600	0.5634	100.000	0	0	2,500
2015/11/11	R186	04/02/2016	8.40	Call	Bond Future	1,172.1300	1.1721	1,416.4500	1.4165	20.844	0	0	680
2015/11/11	R186	04/02/2016	8.45	Put	Bond Future	0.0000	0.0000	2,697.8100	2.6978	100.000	0	0	0
2015/11/11	R186	04/02/2016	8.75	Put	Bond Future	1,775.9400	1.7759	1,563.9100	1.5639	(11.939)	0	0	11,695
2015/11/11	R186	04/02/2016	9.20	Put	Bond Future	0.0000	0.0000	584.3200	0.5843	100.000	0	0	2,500
2015/11/11	R186	04/02/2016	8.85	Call	Bond Future	2,788.4400	2.7884	3,174.4700	3.1745	13.844	0	0	0
2015/11/11	R186	04/02/2016	8.70	Call	Bond Future	2,157.6900	2.1577	2,498.5800	2.4986	15.799	0	0	0
2015/11/11	R186	04/02/2016	8.80	Call	Bond Future	2,568.5400	2.5685	2,939.7400	2.9397	14.452	0	0	0
2015/11/11	R186	05/05/2016			Bond Future	8.7366	116.0656	8.6590	116.6404	(0.888)	0.0000	0.0000	0
2015/11/11	R186	05/05/2016	8.34	Call	Bond Future	1,691.5900	1.6916	1,927.1200	1.9271	13.924	0	0	0
2015/11/11	R186	05/05/2016	8.35	Call	Bond Future	1,718.0000	1.7180	1,955.8500	1.9559	13.845	0	0	0
2015/11/11	R186	05/05/2016	8.75	Put	Bond Future	0.0000	0.0000	2,655.1100	2.6551	100.000	0	0	1,900
2015/11/11	R186	05/05/2016	8.85	Put	Bond Future	2,565.3900	2.5654	2,333.4300	2.3334	(9.042)	0	0	5,350
2015/11/11	R186	05/05/2016	8.33	Call	Bond Future	1,665.4500	1.6654	1,898.6700	1.8987	14.003	0	0	0
2015/11/11	R186	05/05/2016	8.35	Put	Bond Future	4,621.5300	4.6215	4,284.5200	4.2845	(7.292)	0	0	0
2015/11/11	R186	05/05/2016	8.75	Call	Bond Future	0.0000	0.0000	3,328.5800	3.3286	100.000	0	0	0
2015/11/11	R186	05/05/2016	7.56	Put	Bond Future	9,536.0200	9.5360	9,053.6200	9.0536	(5.059)	0	0	0
2015/11/11	R186	05/05/2016	8.34	Put	Bond Future	4,671.5700	4.6716	4,332.2400	4.3322	(7.264)	0	0	0
2015/11/11	R186	05/05/2016	8.85	Call	Bond Future	3,397.8500	3.3979	3,740.7500	3.7407	10.092	0	0	0
2015/11/11	R186	05/05/2016	7.56	Call	Bond Future	375.4200	0.3754	467.8800	0.4679	24.628	0	0	0
2015/11/11	R186	05/05/2016	8.33	Put	Bond Future	4,721.9400	4.7219	4,380.3000	4.3803	(7.235)	0	0	0
2015/11/11	R186	04/08/2016	8.51	Put	Bond Future	4,722.0400	4.7220	4,427.1400	4.4271	(6.245)	0	0	0
2015/11/11	R186	04/08/2016			Bond Future	8.7943	112.8581	8.7134	113.4443	(0.919)	0.0000	0.0000	0
2015/11/11	R186	04/08/2016	8.50	Put	Bond Future	4,765.6200	4.7656	4,469.1600	4.4692	(6.221)	0	0	0
2015/11/11	R186	04/08/2016	8.51	Call	Bond Future	2,642.0700	2.6421	2,933.4100	2.9334	11.027	0	0	0
2015/11/11	R186	04/08/2016	8.49	Call	Bond Future	2,581.5700	2.5816	2,869.4100	2.8694	11.150	0	0	0
2015/11/11	R186	04/08/2016	8.50	Call	Bond Future	2,611.5300	2.6115	2,901.3100	2.9013	11.096	0	0	0
2015/11/11	R186	04/08/2016	8.49	Put	Bond Future	4,809.8400	4.8098	4,511.4400	4.5114	(6.204)	0	0	0
2015/11/11	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R197	04/02/2016			Bond Future	293.9136	293.9136	292.9025	292.9025	(0.344)	0.0000	0.0000	724
2015/11/11	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R197	04/02/2016	296.99	Put	Bond Future	3,076.3700	3.0764	4,087.4800	4.0875	32.867	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
2015/11/11	R197	04/02/2016	297.01	Put	Bond Future	3,096.3700	3.0964	4,107.4800	4.1075	32.655	0	0	0
2015/11/11	R197	04/02/2016	297.00	Put	Bond Future	3,086.3700	3.0864	4,097.4800	4.0975	32.760	0	0	0
2015/11/11	R197	05/05/2016			Bond Future	298.9838	298.9838	297.9479	297.9479	(0.346)	0.0000	0.0000	0
2015/11/11	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R197	05/05/2016	299.99	Put	Bond Future	1,006.1800	1.0062	2,042.0700	2.0421	102.953	0	0	0
2015/11/11	R197	05/05/2016	300.01	Put	Bond Future	1,026.1800	1.0262	2,062.0700	2.0621	100.946	0	0	0
2015/11/11	R197	05/05/2016	300.00	Put	Bond Future	1,016.1800	1.0162	2,052.0700	2.0521	101.940	0	0	0
2015/11/11	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R202	04/02/2016			Bond Future	242.3486	242.3486	242.2545	242.2545	(0.039)	0.0000	0.0000	51,066
2015/11/11	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R202	04/02/2016	239.99	Call	Bond Future	2,358.6300	2.3586	2,264.5400	2.2645	(3.989)	0	0	0
2015/11/11	R202	04/02/2016	240.00	Call	Bond Future	2,348.6300	2.3486	2,254.5400	2.2545	(4.006)	0	0	0
2015/11/11	R202	04/02/2016	240.01	Call	Bond Future	2,338.6300	2.3386	2,244.5400	2.2445	(4.023)	0	0	0
2015/11/11	R202	05/05/2016	246.99	Put	Bond Future	461.1500	0.4612	562.8600	0.5629	22.056	0	0	0
2015/11/11	R202	05/05/2016			Bond Future	246.5288	246.5288	246.4271	246.4271	(0.041)	0.0000	0.0000	0
2015/11/11	R202	05/05/2016	247.01	Put	Bond Future	481.1500	0.4812	582.8600	0.5829	21.139	0	0	0
2015/11/11	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R202	05/05/2016	247.00	Put	Bond Future	471.1500	0.4712	572.8600	0.5729	21.588	0	0	0
2015/11/11	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R203	04/02/2016	7.25	Put	Bond Future	403.0400	0.4030	435.2600	0.4353	7.994	0	0	0
2015/11/11	R203	04/02/2016	7.26	Put	Bond Future	392.9300	0.3929	426.6000	0.4266	8.569	0	0	0
2015/11/11	R203	04/02/2016			Bond Future	7.4426	104.5143	7.3803	104.6073	(0.836)	0.0000	0.0000	15,947
2015/11/11	R203	04/02/2016	7.26	Call	Bond Future	119.9000	0.1199	246.5300	0.2465	105.613	0	0	0
2015/11/11	R203	04/02/2016	7.24	Call	Bond Future	110.4800	0.1105	234.0000	0.2340	111.803	0	0	0
2015/11/11	R203	04/02/2016	7.25	Call	Bond Future	115.0300	0.1150	240.2100	0.2402	108.824	0	0	0
2015/11/11	R203	04/02/2016	7.24	Put	Bond Future	413.4800	0.4135	444.0400	0.4440	7.391	0	0	0
2015/11/11	R203	05/05/2016	7.25	Put	Bond Future	607.3000	0.6073	562.6400	0.5626	(7.354)	0	0	0
2015/11/11	R203	05/05/2016			Bond Future	7.5342	102.1407	7.4616	102.2329	(0.963)	0.0000	0.0000	0
2015/11/11	R203	05/05/2016	7.26	Call	Bond Future	250.5400	0.2505	298.5200	0.2985	19.151	0	0	0
2015/11/11	R203	05/05/2016	7.24	Call	Bond Future	240.8900	0.2409	287.8800	0.2879	19.507	0	0	0
2015/11/11	R203	05/05/2016	7.25	Call	Bond Future	245.6900	0.2457	293.1700	0.2932	19.325	0	0	0
2015/11/11	R203	05/05/2016	7.24	Put	Bond Future	615.2600	0.6153	570.1100	0.5701	(7.338)	0	0	0
2015/11/11	R203	05/05/2016	7.26	Put	Bond Future	599.4000	0.5994	555.2400	0.5552	(7.367)	0	0	0
2015/11/11	R203	04/08/2016	7.26	Call	Bond Future	254.9900	0.2550	307.9800	0.3080	20.781	0	0	0
2015/11/11	R203	04/08/2016			Bond Future	7.5953	103.9831	7.5044	104.0778	(1.197)	0.0000	0.0000	0
2015/11/11	R203	04/08/2016	7.24	Call	Bond Future	247.1200	0.2471	298.9400	0.2989	20.970	0	0	0
2015/11/11	R203	04/08/2016	7.25	Call	Bond Future	250.8700	0.2509	303.4400	0.3034	20.955	0	0	0
2015/11/11	R203	04/08/2016	7.24	Put	Bond Future	618.1600	0.6182	575.2400	0.5752	(6.943)	0	0	0
2015/11/11	R203	04/08/2016	7.26	Put	Bond Future	605.0900	0.6051	563.3400	0.5633	(6.900)	0	0	0
2015/11/11	R203	04/08/2016	7.25	Put	Bond Future	611.4400	0.6114	569.2700	0.5693	(6.897)	0	0	0
2015/11/11	R204	04/02/2016	7.50	Call	Bond Future	218.5000	0.2185	349.3300	0.3493	59.876	0	0	0

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2015/11/11	R204	04/02/2016			Bond Future	7.7850	101.6202	7.7322	101.7540	(0.678)	0.0000	0.0000	29,346
2015/11/11	R204	04/02/2016	7.51	Call	Bond Future	225.8900	0.2259	358.5700	0.3586	58.737	0	0	0
2015/11/11	R204	04/02/2016	7.49	Put	Bond Future	962.0100	0.9620	957.3300	0.9573	(0.486)	0	0	0
2015/11/11	R204	04/02/2016	7.51	Put	Bond Future	925.6600	0.9257	924.5300	0.9245	(0.122)	0	0	0
2015/11/11	R204	04/02/2016	7.49	Call	Bond Future	211.1200	0.2111	340.2500	0.3402	61.164	0	0	0
2015/11/11	R204	04/02/2016	7.50	Put	Bond Future	943.8300	0.9438	940.8500	0.9408	(0.316)	0	0	0
2015/11/11	R204	05/05/2016	7.75	Call	Bond Future	667.8700	0.6679	732.9200	0.7329	9.740	0	0	0
2015/11/11	R204	05/05/2016			Bond Future	7.8721	103.3652	7.8148	103.4989	(0.729)	0.0000	0.0000	0
2015/11/11	R204	05/05/2016	7.76	Call	Bond Future	678.7700	0.6788	744.4400	0.7444	9.675	0	0	0
2015/11/11	R204	05/05/2016	7.74	Put	Bond Future	965.3100	0.9653	896.3300	0.8963	(7.146)	0	0	0
2015/11/11	R204	05/05/2016	7.76	Put	Bond Future	940.2700	0.9403	872.2500	0.8722	(7.234)	0	0	0
2015/11/11	R204	05/05/2016	7.74	Call	Bond Future	657.0800	0.6571	721.7900	0.7218	9.848	0	0	0
2015/11/11	R204	05/05/2016	7.75	Put	Bond Future	952.7300	0.9527	884.0900	0.8841	(7.205)	0	0	0
2015/11/11	R204	04/08/2016			Bond Future	7.9466	101.1905	7.8820	101.3276	(0.813)	0.0000	0.0000	0
2015/11/11	R204	04/08/2016	7.74	Put	Bond Future	1,123.9500	1.1239	1,069.3400	1.0693	(4.859)	0	0	0
2015/11/11	R204	04/08/2016	7.76	Put	Bond Future	1,100.3000	1.1003	1,046.4400	1.0464	(4.895)	0	0	0
2015/11/11	R204	04/08/2016	7.74	Call	Bond Future	684.7500	0.6847	767.1600	0.7672	12.035	0	0	0
2015/11/11	R204	04/08/2016	7.75	Put	Bond Future	1,111.9100	1.1119	1,057.8500	1.0578	(4.862)	0	0	0
2015/11/11	R204	04/08/2016	7.75	Call	Bond Future	694.0200	0.6940	776.9800	0.7770	11.954	0	0	0
2015/11/11	R204	04/08/2016	7.76	Call	Bond Future	703.7200	0.7037	786.8800	0.7869	11.817	0	0	0
2015/11/11	R207	04/02/2016	7.27	Put	Bond Future	2,632.7600	2.6328	2,503.8200	2.5038	(4.898)	0	0	0
2015/11/11	R207	04/02/2016	7.49	Put	Bond Future	1,977.6300	1.9776	1,886.8000	1.8868	(4.593)	0	0	0
2015/11/11	R207	04/02/2016			Bond Future	8.0471	97.8480	7.9904	98.0332	(0.705)	0.0000	0.0000	47,160
2015/11/11	R207	04/02/2016	7.51	Put	Bond Future	1,921.6400	1.9216	1,834.5400	1.8345	(4.533)	0	0	0
2015/11/11	R207	04/02/2016	7.27	Call	Bond Future	57.7600	0.0578	114.0400	0.1140	97.438	0	0	43
2015/11/11	R207	04/02/2016	7.50	Call	Bond Future	145.2100	0.1452	241.4600	0.2415	66.283	0	0	19
2015/11/11	R207	04/02/2016	7.51	Call	Bond Future	150.6400	0.1506	248.7600	0.2488	65.135	0	0	0
2015/11/11	R207	04/02/2016	7.49	Call	Bond Future	139.9300	0.1399	234.3200	0.2343	67.455	0	0	0
2015/11/11	R207	04/02/2016	7.50	Put	Bond Future	1,949.5500	1.9496	1,860.5800	1.8606	(4.564)	0	0	0
2015/11/11	R207	05/05/2016	7.86	Put	Bond Future	1,573.1700	1.5732	1,476.8300	1.4768	(6.124)	0	0	0
2015/11/11	R207	05/05/2016			Bond Future	8.1343	99.5285	8.0738	99.7146	(0.743)	0.0000	0.0000	0
2015/11/11	R207	05/05/2016	7.85	Put	Bond Future	1,592.1900	1.5922	1,494.9900	1.4950	(6.105)	0	0	0
2015/11/11	R207	05/05/2016	7.56	Put	Bond Future	2,204.6100	2.2046	2,084.7900	2.0848	(5.435)	0	0	0
2015/11/11	R207	05/05/2016	7.84	Put	Bond Future	1,611.3400	1.6113	1,513.2900	1.5133	(6.085)	0	0	0
2015/11/11	R207	05/05/2016	7.56	Call	Bond Future	418.4400	0.4184	484.7100	0.4847	15.837	0	0	43
2015/11/11	R207	05/05/2016	7.85	Call	Bond Future	712.9600	0.7130	801.8500	0.8019	12.468	0	0	0
2015/11/11	R207	05/05/2016	7.86	Call	Bond Future	725.0300	0.7250	814.7800	0.8148	12.379	0	0	0
2015/11/11	R207	05/05/2016	7.84	Call	Bond Future	701.0000	0.7010	789.0400	0.7890	12.559	0	0	0
2015/11/11	R207	04/08/2016			Bond Future	8.2113	97.6801	8.1455	97.8704	(0.802)	0.0000	0.0000	0
2015/11/11	R207	04/08/2016	7.99	Put	Bond Future	1,625.2800	1.6253	1,539.3000	1.5393	(5.290)	0	0	0
2015/11/11	R207	04/08/2016	8.01	Put	Bond Future	1,592.7200	1.5927	1,508.1600	1.5082	(5.309)	0	0	0
2015/11/11	R207	04/08/2016	8.00	Put	Bond Future	1,608.9500	1.6090	1,523.6800	1.5237	(5.300)	0	0	0
2015/11/11	R207	04/08/2016	8.01	Call	Bond Future	1,009.4100	1.0094	1,115.1800	1.1152	10.478	0	0	0
2015/11/11	R207	04/08/2016	7.99	Call	Bond Future	983.7900	0.9838	1,088.1400	1.0881	10.607	0	0	0
2015/11/11	R207	04/08/2016	8.00	Call	Bond Future	996.5500	0.9966	1,101.6100	1.1016	10.542	0	0	0
2015/11/11	R208	04/02/2016			Bond Future	8.2124	96.3886	8.1566	96.6103	(0.678)	0.0000	0.0000	37,966

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
2015/11/11	R208	04/02/2016	7.74	Put	Bond Future	2,178.6700	2.1787	2,065.2800	2.0653	(5.205)	0	0	0
2015/11/11	R208	04/02/2016	7.76	Put	Bond Future	2,115.0300	2.1150	2,005.2900	2.0053	(5.189)	0	0	0
2015/11/11	R208	04/02/2016	7.75	Put	Bond Future	2,146.7400	2.1467	2,035.1600	2.0352	(5.198)	0	0	0
2015/11/11	R208	04/02/2016	7.76	Call	Bond Future	296.5900	0.2966	408.5600	0.4086	37.752	0	0	0
2015/11/11	R208	04/02/2016	7.74	Call	Bond Future	278.8600	0.2789	387.1800	0.3872	38.844	0	0	0
2015/11/11	R208	04/02/2016	7.75	Call	Bond Future	287.6300	0.2876	397.7600	0.3978	38.289	0	0	0
2015/11/11	R208	05/05/2016	7.99	Call	Bond Future	910.7500	0.9108	1,020.0100	1.0200	11.997	0	0	0
2015/11/11	R208	05/05/2016	8.00	Put	Bond Future	2,030.2200	2.0302	1,917.2200	1.9172	(5.566)	0	0	0
2015/11/11	R208	05/05/2016			Bond Future	8.2880	94.6433	8.2295	94.8665	(0.706)	0.0000	0.0000	0
2015/11/11	R208	05/05/2016	8.00	Call	Bond Future	925.4800	0.9255	1,035.7300	1.0357	11.913	0	0	0
2015/11/11	R208	05/05/2016	8.01	Call	Bond Future	940.6100	0.9406	1,051.6100	1.0516	11.801	0	0	0
2015/11/11	R208	05/05/2016	7.99	Put	Bond Future	2,054.1200	2.0541	1,940.1300	1.9401	(5.549)	0	0	0
2015/11/11	R208	05/05/2016	8.01	Put	Bond Future	2,006.7300	2.0067	1,894.4800	1.8945	(5.594)	0	0	0
2015/11/11	R208	04/08/2016	8.01	Put	Bond Future	2,381.2800	2.3813	2,269.9400	2.2699	(4.676)	0	0	0
2015/11/11	R208	04/08/2016			Bond Future	8.3551	96.3504	8.2926	96.5786	(0.749)	0.0000	0.0000	0
2015/11/11	R208	04/08/2016	8.00	Put	Bond Future	2,403.6100	2.4036	2,291.7500	2.2918	(4.654)	0	0	0
2015/11/11	R208	04/08/2016	7.99	Call	Bond Future	1,085.0600	1.0851	1,200.5500	1.2006	10.644	0	0	0
2015/11/11	R208	04/08/2016	8.00	Call	Bond Future	1,099.3200	1.0993	1,215.6400	1.2156	10.581	0	0	0
2015/11/11	R208	04/08/2016	8.01	Call	Bond Future	1,114.0200	1.1140	1,230.8600	1.2309	10.488	0	0	0
2015/11/11	R208	04/08/2016	7.99	Put	Bond Future	2,426.3900	2.4264	2,313.7000	2.3137	(4.644)	0	0	0
2015/11/11	R209	04/02/2016	8.74	Call	Bond Future	760.0300	0.7600	887.8500	0.8878	16.818	0	0	0
2015/11/11	R209	04/02/2016	8.75	Put	Bond Future	4,435.7400	4.4357	4,034.4100	4.0344	(9.048)	0	0	0
2015/11/11	R209	04/02/2016			Bond Future	9.2434	75.1040	9.1693	75.6356	(0.801)	0.0000	0.0000	41,102
2015/11/11	R209	04/02/2016	8.75	Call	Bond Future	778.5700	0.7786	908.7900	0.9088	16.726	0	0	0
2015/11/11	R209	04/02/2016	8.76	Call	Bond Future	797.4300	0.7974	930.0700	0.9301	16.633	0	0	0
2015/11/11	R209	04/02/2016	9.52	Put	Bond Future	1,279.5600	1.2796	1,083.7500	1.0838	(15.303)	0	0	2,200
2015/11/11	R209	04/02/2016	8.74	Put	Bond Future	4,494.1800	4.4942	4,090.4500	4.0905	(8.983)	0	0	0
2015/11/11	R209	04/02/2016	8.76	Put	Bond Future	4,377.7300	4.3777	3,978.8200	3.9788	(9.112)	0	0	0
2015/11/11	R209	04/02/2016	9.52	Call	Bond Future	3,214.9600	3.2150	3,550.7000	3.5507	10.443	0	0	0
2015/11/11	R209	05/05/2016			Bond Future	9.3011	73.2451	9.2252	73.7841	(0.816)	0.0000	0.0000	0
2015/11/11	R209	05/05/2016	9.00	Call	Bond Future	2,063.9400	2.0639	2,310.6700	2.3107	11.954	0	0	6,700
2015/11/11	R209	05/05/2016	8.25	Put	Bond Future	8,625.6900	8.6257	8,191.0200	8.1910	(5.039)	0	0	0
2015/11/11	R209	05/05/2016	8.99	Put	Bond Future	4,284.6500	4.2846	3,990.3600	3.9904	(6.868)	0	0	0
2015/11/11	R209	05/05/2016	9.01	Put	Bond Future	4,193.2300	4.1932	3,903.0800	3.9031	(6.919)	0	0	0
2015/11/11	R209	05/05/2016	9.00	Put	Bond Future	4,238.7700	4.2388	3,946.5500	3.9465	(6.894)	0	0	0
2015/11/11	R209	05/05/2016	9.01	Call	Bond Future	2,092.2200	2.0922	2,341.0200	2.3410	11.892	0	0	0
2015/11/11	R209	05/05/2016	8.25	Call	Bond Future	585.6800	0.5857	689.9600	0.6900	17.805	0	0	6,700
2015/11/11	R209	05/05/2016	8.99	Call	Bond Future	2,035.8900	2.0359	2,280.5500	2.2806	12.017	0	0	0
2015/11/11	R209	04/08/2016	9.26	Call	Bond Future	3,392.6000	3.3926	3,700.6900	3.7007	9.081	0	0	0
2015/11/11	R209	04/08/2016			Bond Future	9.3540	74.5665	9.2759	75.1158	(0.835)	0.0000	0.0000	0
2015/11/11	R209	04/08/2016	9.24	Call	Bond Future	3,326.7500	3.3268	3,631.5200	3.6315	9.161	0	0	0
2015/11/11	R209	04/08/2016	9.25	Call	Bond Future	3,359.4600	3.3595	3,665.8900	3.6659	9.121	0	0	0
2015/11/11	R209	04/08/2016	9.24	Put	Bond Future	4,130.6600	4.1307	3,886.1100	3.8861	(5.920)	0	0	0
2015/11/11	R209	04/08/2016	9.26	Put	Bond Future	4,054.5100	4.0545	3,813.2800	3.8133	(5.950)	0	0	0
2015/11/11	R209	04/08/2016	9.25	Put	Bond Future	4,092.3200	4.0923	3,849.4300	3.8494	(5.935)	0	0	0
2015/11/11	R210	04/02/2016	184.99	Put	Bond Future	351.6000	0.3516	424.0900	0.4241	20.617	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
2015/11/11	R210	04/02/2016			Bond Future	184.6384	184.6384	184.5659	184.5659	(0.039)	0.0000	0.0000	3,297
2015/11/11	R210	04/02/2016	185.01	Put	Bond Future	371.6000	0.3716	444.0900	0.4441	19.508	0	0	0
2015/11/11	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R210	04/02/2016	185.00	Put	Bond Future	361.6000	0.3616	434.0900	0.4341	20.047	0	0	0
2015/11/11	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R210	05/05/2016			Bond Future	185.6580	185.6580	185.5796	185.5796	(0.042)	0.0000	0.0000	0
2015/11/11	R210	05/05/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R210	05/05/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R210	05/05/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R210	05/05/2016	184.99	Call	Bond Future	667.9600	0.6680	589.6400	0.5896	(11.725)	0	0	0
2015/11/11	R210	05/05/2016	185.00	Call	Bond Future	657.9600	0.6580	579.6400	0.5796	(11.903)	0	0	0
2015/11/11	R210	05/05/2016	185.01	Call	Bond Future	647.9600	0.6480	569.6400	0.5696	(12.087)	0	0	0
2015/11/11	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R211	04/02/2016			Bond Future	135.9274	135.9274	135.7756	135.7756	(0.112)	0.0000	0.0000	1,010
2015/11/11	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R211	04/02/2016	138.99	Put	Bond Future	3,062.6100	3.0626	3,214.3700	3.2144	4.955	0	0	0
2015/11/11	R211	04/02/2016	139.01	Put	Bond Future	3,082.6100	3.0826	3,234.3700	3.2344	4.923	0	0	0
2015/11/11	R211	04/02/2016	139.00	Put	Bond Future	3,072.6100	3.0726	3,224.3700	3.2244	4.939	0	0	0
2015/11/11	R211	05/05/2016	139.01	Put	Bond Future	737.6200	0.7376	895.3100	0.8953	21.378	0	0	0
2015/11/11	R211	05/05/2016			Bond Future	138.2724	138.2724	138.1147	138.1147	(0.114)	0.0000	0.0000	0
2015/11/11	R211	05/05/2016	139.00	Put	Bond Future	727.6200	0.7276	885.3100	0.8853	21.672	0	0	0
2015/11/11	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R211	05/05/2016	138.99	Put	Bond Future	717.6200	0.7176	875.3100	0.8753	21.974	0	0	0
2015/11/11	R212	04/02/2016			Bond Future	142.2596	142.2596	142.2033	142.2033	(0.040)	0.0000	0.0000	1,569
2015/11/11	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R212	04/02/2016	145.99	Put	Bond Future	3,730.3600	3.7304	3,786.7400	3.7867	1.511	0	0	0
2015/11/11	R212	04/02/2016	146.01	Put	Bond Future	3,750.3600	3.7504	3,806.7400	3.8067	1.503	0	0	0
2015/11/11	R212	04/02/2016	146.00	Put	Bond Future	3,740.3600	3.7404	3,796.7400	3.7967	1.507	0	0	0
2015/11/11	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R212	05/05/2016			Bond Future	144.7139	144.7139	144.6531	144.6531	(0.042)	0.0000	0.0000	0
2015/11/11	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R212	05/05/2016	144.99	Put	Bond Future	276.0900	0.2761	336.9000	0.3369	22.025	0	0	0
2015/11/11	R212	05/05/2016	145.01	Put	Bond Future	296.0900	0.2961	356.9000	0.3569	20.538	0	0	0
2015/11/11	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R212	05/05/2016	145.00	Put	Bond Future	286.0900	0.2861	346.9000	0.3469	21.256	0	0	0
2015/11/11	R213	04/02/2016			Bond Future	9.1223	85.9357	9.0477	86.4667	(0.817)	0.0000	0.0000	31,687
2015/11/11	R213	04/02/2016	8.75	Call	Bond Future	985.2900	0.9853	1,163.1700	1.1632	18.054	0	0	0
2015/11/11	R213	04/02/2016	8.74	Put	Bond Future	3,737.7800	3.7378	3,381.9000	3.3819	(9.521)	0	0	0
2015/11/11	R213	04/02/2016	8.76	Put	Bond Future	3,633.6500	3.6337	3,283.2900	3.2833	(9.642)	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
2015/11/11	R213	04/02/2016	8.75	Put	Bond Future	3,685.5000	3.6855	3,332.3700	3.3324	(9.582)	0	0	0
2015/11/11	R213	04/02/2016	8.76	Call	Bond Future	1,007.5900	1.0076	1,188.2400	1.1882	17.929	0	0	0
2015/11/11	R213	04/02/2016	8.74	Call	Bond Future	963.3300	0.9633	1,138.4600	1.1385	18.180	0	0	0
2015/11/11	R213	05/05/2016	8.74	Put	Bond Future	4,815.3600	4.8154	4,482.8600	4.4829	(6.905)	0	0	0
2015/11/11	R213	05/05/2016	8.76	Put	Bond Future	4,717.1100	4.7171	4,388.9000	4.3889	(6.958)	0	0	0
2015/11/11	R213	05/05/2016			Bond Future	9.1828	83.8643	9.1063	84.4024	(0.834)	0.0000	0.0000	0
2015/11/11	R213	05/05/2016	8.75	Put	Bond Future	4,766.0700	4.7661	4,435.6000	4.4356	(6.934)	0	0	0
2015/11/11	R213	05/05/2016	8.74	Call	Bond Future	1,633.3100	1.6333	1,838.8700	1.8389	12.585	0	0	0
2015/11/11	R213	05/05/2016	8.75	Call	Bond Future	1,657.7700	1.6578	1,865.3600	1.8654	12.522	0	0	0
2015/11/11	R213	05/05/2016	8.76	Call	Bond Future	1,682.4700	1.6825	1,892.3200	1.8923	12.473	0	0	0
2015/11/11	R213	04/08/2016			Bond Future	9.2378	85.3769	9.1587	85.9255	(0.856)	0.0000	0.0000	0
2015/11/11	R213	04/08/2016	8.99	Put	Bond Future	4,554.6400	4.5546	4,273.3900	4.2734	(6.175)	0	0	0
2015/11/11	R213	04/08/2016	9.01	Put	Bond Future	4,473.2500	4.4732	4,194.8400	4.1948	(6.224)	0	0	0
2015/11/11	R213	04/08/2016	9.00	Put	Bond Future	4,513.5300	4.5135	4,233.9800	4.2340	(6.194)	0	0	0
2015/11/11	R213	04/08/2016	9.01	Call	Bond Future	2,879.0000	2.8790	3,149.1900	3.1492	9.385	0	0	0
2015/11/11	R213	04/08/2016	8.99	Call	Bond Future	2,818.3300	2.8183	3,085.6800	3.0857	9.486	0	0	0
2015/11/11	R213	04/08/2016	9.00	Call	Bond Future	2,848.2900	2.8483	3,117.3400	3.1173	9.446	0	0	0
2015/11/11	R214	04/02/2016			Bond Future	9.3152	75.7687	9.2462	76.2866	(0.741)	0.0000	0.0000	32,977
2015/11/11	R214	04/02/2016	7.99	Put	Bond Future	11,167.3800	11.1674	10,664.6000	10.6646	(4.502)	0	0	0
2015/11/11	R214	04/02/2016	8.00	Call	Bond Future	64.4200	0.0644	80.1400	0.0801	24.402	0	0	0
2015/11/11	R214	04/02/2016	8.01	Call	Bond Future	66.9500	0.0670	83.2200	0.0832	24.302	0	0	0
2015/11/11	R214	04/02/2016	7.99	Call	Bond Future	61.9700	0.0620	77.1600	0.0772	24.512	0	0	0
2015/11/11	R214	04/02/2016	8.01	Put	Bond Future	10,985.0300	10.9850	10,483.3300	10.4833	(4.567)	0	0	0
2015/11/11	R214	04/02/2016	8.00	Put	Bond Future	11,076.0800	11.0761	10,573.8300	10.5738	(4.535)	0	0	0
2015/11/11	R214	05/05/2016	9.01	Call	Bond Future	2,024.9200	2.0249	2,222.0800	2.2221	9.737	0	0	0
2015/11/11	R214	05/05/2016			Bond Future	9.3702	73.7761	9.2995	74.3012	(0.754)	0.0000	0.0000	0
2015/11/11	R214	05/05/2016	8.99	Call	Bond Future	1,968.9800	1.9690	2,162.2800	2.1623	9.817	0	0	0
2015/11/11	R214	05/05/2016	9.00	Call	Bond Future	1,996.8400	1.9968	2,192.0600	2.1921	9.776	0	0	0
2015/11/11	R214	05/05/2016	8.99	Put	Bond Future	4,870.1400	4.8701	4,538.3100	4.5383	(6.814)	0	0	0
2015/11/11	R214	05/05/2016	9.01	Put	Bond Future	4,768.7800	4.7688	4,440.8100	4.4408	(6.877)	0	0	0
2015/11/11	R214	05/05/2016	9.00	Put	Bond Future	4,819.2800	4.8193	4,489.3700	4.4894	(6.846)	0	0	0
2015/11/11	R214	04/08/2016	9.24	Call	Bond Future	3,307.3200	3.3073	3,553.2400	3.5532	7.436	0	0	0
2015/11/11	R214	04/08/2016	9.25	Put	Bond Future	4,604.7100	4.6047	4,317.0300	4.3170	(6.248)	0	0	0
2015/11/11	R214	04/08/2016			Bond Future	9.4203	75.1068	9.3476	75.6420	(0.772)	0.0000	0.0000	0
2015/11/11	R214	04/08/2016	9.25	Call	Bond Future	3,340.4000	3.3404	3,587.9500	3.5880	7.411	0	0	0
2015/11/11	R214	04/08/2016	9.26	Call	Bond Future	3,374.1700	3.3742	3,622.8200	3.6228	7.369	0	0	0
2015/11/11	R214	04/08/2016	9.24	Put	Bond Future	4,647.0000	4.6470	4,357.6900	4.3577	(6.226)	0	0	0
2015/11/11	R214	04/08/2016	9.26	Put	Bond Future	4,563.2400	4.5632	4,276.6600	4.2767	(6.280)	0	0	0
2015/11/11	R248	04/02/2016	8.99	Put	Bond Future	4,019.1700	4.0192	3,358.2900	3.3583	(16.443)	0	0	0
2015/11/11	R248	04/02/2016			Bond Future	9.3977	97.3772	9.3286	98.0381	(0.736)	0.0000	0.0000	55,392
2015/11/11	R248	04/02/2016	9.00	Put	Bond Future	3,916.9600	3.9170	3,256.0800	3.2561	(16.872)	0	0	0
2015/11/11	R248	04/02/2016	9.01	Put	Bond Future	3,814.9400	3.8149	3,154.0600	3.1541	(17.323)	0	0	0
2015/11/11	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R248	05/05/2016			Bond Future	9.4552	94.6155	9.3843	95.2856	(0.750)	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
2015/11/11	R248	05/05/2016	8.99	Put	Bond Future	4,557.5600	4.5576	3,887.5400	3.8875	(14.701)	0	0	0
2015/11/11	R248	05/05/2016	9.01	Put	Bond Future	4,353.5700	4.3536	3,683.5500	3.6836	(15.390)	0	0	0
2015/11/11	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R248	05/05/2016	9.00	Put	Bond Future	4,455.4700	4.4555	3,785.4500	3.7855	(15.038)	0	0	0
2015/11/11	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R248	04/08/2016			Bond Future	9.5079	96.3222	9.4349	97.0051	(0.768)	0.0000	0.0000	0
2015/11/11	R248	04/08/2016	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R248	04/08/2016	9.24	Put	Bond Future	2,549.7300	2.5497	1,866.8700	1.8669	(26.782)	0	0	0
2015/11/11	R248	04/08/2016	9.26	Put	Bond Future	2,355.0900	2.3551	1,672.2300	1.6722	(28.995)	0	0	0
2015/11/11	R248	04/08/2016	9.25	Put	Bond Future	2,452.3200	2.4523	1,769.4600	1.7695	(27.845)	0	0	0
2015/11/11	R248	04/08/2016	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/11	R248	04/08/2016	9.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total** **580485**