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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/11/2015 TO 16/11/2015

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
2015/11/16	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	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
2015/11/16	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	2025	04/02/2016	126.01	Put	Bond Future	2,092.8500	2.0928	2,110.0300	2.1100	0.821	0	0	0
2015/11/16	2025	04/02/2016			Bond Future	123.9172	123.9172	123.9000	123.9000	(0.014)	0.0000	0.0000	950
2015/11/16	2025	04/02/2016	126.00	Put	Bond Future	2,082.8500	2.0828	2,100.0300	2.1000	0.825	0	0	0
2015/11/16	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2025	04/02/2016	125.99	Put	Bond Future	2,072.8500	2.0728	2,090.0300	2.0900	0.829	0	0	0
2015/11/16	2025	05/05/2016			Bond Future	126.0502	126.0502	126.0296	126.0296	(0.016)	0.0000	0.0000	0
2015/11/16	2025	05/05/2016	126.00	Call	Bond Future	50.2300	0.0502	29.5800	0.0296	(41.111)	0	0	0
2015/11/16	2025	05/05/2016	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2025	05/05/2016	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2025	05/05/2016	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2025	05/05/2016	126.01	Call	Bond Future	40.2300	0.0402	19.5800	0.0196	(51.330)	0	0	0
2015/11/16	2025	05/05/2016	125.99	Call	Bond Future	60.2300	0.0602	39.5800	0.0396	(34.285)	0	0	0
2015/11/16	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2030	04/02/2016			Bond Future	9.0727	91.7916	9.0565	91.9110	(0.179)	0.0000	0.0000	9,973
2015/11/16	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2030	04/02/2016	8.74	Put	Bond Future	2,497.0700	2.4971	2,377.6600	2.3777	(4.782)	0	0	0
2015/11/16	2030	04/02/2016	8.76	Put	Bond Future	2,344.2900	2.3443	2,224.8800	2.2249	(5.094)	0	0	0
2015/11/16	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2030	04/02/2016	8.75	Put	Bond Future	2,420.6300	2.4206	2,301.2200	2.3012	(4.933)	0	0	0
2015/11/16	2030	05/05/2016	8.99	Put	Bond Future	1,092.2200	1.0922	973.5600	0.9736	(10.864)	0	0	0
2015/11/16	2030	05/05/2016	9.01	Put	Bond Future	944.9300	0.9449	826.2700	0.8263	(12.558)	0	0	0
2015/11/16	2030	05/05/2016			Bond Future	9.1394	93.3653	9.1230	93.4840	(0.179)	0.0000	0.0000	0
2015/11/16	2030	05/05/2016	9.00	Put	Bond Future	1,018.5300	1.0185	899.8700	0.8999	(11.650)	0	0	0
2015/11/16	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2032	04/02/2016			Bond Future	9.1823	95.1880	9.1661	95.3152	(0.176)	0.0000	0.0000	2,957
2015/11/16	2032	04/02/2016	8.69	Put	Bond Future	3,989.3600	3.9894	3,862.1100	3.8621	(3.190)	0	0	0
2015/11/16	2032	04/02/2016	8.71	Put	Bond Future	3,822.4200	3.8224	3,695.1700	3.6952	(3.329)	0	0	0
2015/11/16	2032	04/02/2016	9.20	Call	Bond Future	139.2300	0.1392	266.4800	0.2665	91.396	0	0	0
2015/11/16	2032	04/02/2016	8.70	Put	Bond Future	3,905.8400	3.9058	3,778.5900	3.7786	(3.258)	0	0	0
2015/11/16	2032	04/02/2016	9.30	Call	Bond Future	918.3400	0.9183	1,045.5900	1.0456	13.857	0	0	0
2015/11/16	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2032	04/02/2016	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	22
2015/11/16	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/11/16	2032	04/02/2016	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	22
2015/11/16	2032	05/05/2016			Bond Future	9.2475	92.6633	9.2312	92.7899	(0.177)	0.0000	0.0000	0
2015/11/16	2032	05/05/2016	8.99	Put	Bond Future	2,026.6400	2.0266	1,900.0400	1.9000	(6.247)	0	0	0
2015/11/16	2032	05/05/2016	9.01	Put	Bond Future	1,866.9400	1.8669	1,740.3400	1.7403	(6.781)	0	0	0
2015/11/16	2032	05/05/2016	9.00	Put	Bond Future	1,946.7400	1.9467	1,820.1400	1.8201	(6.503)	0	0	0
2015/11/16	2032	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2032	04/08/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2032	04/08/2016			Bond Future	9.3075	94.3334	9.2905	94.4631	(0.182)	0.0000	0.0000	0
2015/11/16	2032	04/08/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2032	04/08/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2032	04/08/2016	8.99	Put	Bond Future	2,472.9900	2.4730	2,343.2200	2.3432	(5.247)	0	0	0
2015/11/16	2032	04/08/2016	9.01	Put	Bond Future	2,314.3600	2.3144	2,184.5900	2.1846	(5.607)	0	0	0
2015/11/16	2032	04/08/2016	9.00	Put	Bond Future	2,393.6200	2.3936	2,263.8500	2.2638	(5.421)	0	0	0
2015/11/16	2033	04/02/2016	102.40	Call	Bond Future	3,168.1700	3.1682	3,153.9800	3.1540	(0.448)	0	0	0
2015/11/16	2033	04/02/2016			Bond Future	105.5682	105.5682	105.5540	105.5540	(0.013)	0.0000	0.0000	185
2015/11/16	2033	04/02/2016	102.41	Call	Bond Future	3,158.1700	3.1582	3,143.9800	3.1440	(0.449)	0	0	0
2015/11/16	2033	04/02/2016	102.39	Call	Bond Future	3,178.1700	3.1782	3,163.9800	3.1640	(0.446)	0	0	0
2015/11/16	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2033	05/05/2016			Bond Future	106.4111	106.4111	106.3939	106.3939	(0.016)	0.0000	0.0000	0
2015/11/16	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2033	05/05/2016	102.40	Call	Bond Future	4,011.1200	4.0111	3,993.8700	3.9939	(0.430)	0	0	0
2015/11/16	2033	05/05/2016	102.41	Call	Bond Future	4,001.1200	4.0011	3,983.8700	3.9839	(0.431)	0	0	0
2015/11/16	2033	05/05/2016	102.39	Call	Bond Future	4,021.1200	4.0211	4,003.8700	4.0039	(0.429)	0	0	0
2015/11/16	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2037	04/02/2016	8.75	Put	Bond Future	5,287.4700	5.2875	5,193.0000	5.1930	(1.787)	0	0	0
2015/11/16	2037	04/02/2016	9.43	Call	Bond Future	764.3400	0.7643	858.8100	0.8588	12.360	0	0	0
2015/11/16	2037	04/02/2016			Bond Future	9.3403	92.5353	9.3292	92.6298	(0.118)	0.0000	0.0000	49,449
2015/11/16	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2037	04/02/2016	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2037	04/02/2016	8.74	Put	Bond Future	5,381.0900	5.3811	5,286.6200	5.2866	(1.756)	0	0	0
2015/11/16	2037	04/02/2016	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	16
2015/11/16	2037	04/02/2016	8.76	Put	Bond Future	5,193.9800	5.1940	5,099.5100	5.0995	(1.819)	0	0	0
2015/11/16	2037	04/02/2016	9.30	Put	Bond Future	346.1900	0.3462	251.7200	0.2517	(27.288)	0	0	16
2015/11/16	2037	05/05/2016	9.00	Put	Bond Future	3,530.6000	3.5306	3,437.3200	3.4373	(2.642)	0	0	0
2015/11/16	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2037	05/05/2016			Bond Future	9.4049	94.1219	9.3939	94.2152	(0.117)	0.0000	0.0000	0
2015/11/16	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2037	05/05/2016	8.99	Put	Bond Future	3,620.4800	3.6205	3,527.2000	3.5272	(2.576)	0	0	0

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2015/11/16	2037	05/05/2016	9.01	Put	Bond Future	3,440.8500	3.4408	3,347.5700	3.3476	(2.711)	0	0	0
2015/11/16	2037	04/08/2016			Bond Future	9.4657	91.5595	9.4543	91.6554	(0.121)	0.0000	0.0000	0
2015/11/16	2037	04/08/2016	9.24	Put	Bond Future	1,918.0700	1.9181	1,822.2000	1.8222	(4.998)	0	0	0
2015/11/16	2037	04/08/2016	9.26	Put	Bond Future	1,745.6000	1.7456	1,649.7300	1.6497	(5.492)	0	0	0
2015/11/16	2037	04/08/2016	9.25	Put	Bond Future	1,831.7700	1.8318	1,735.9000	1.7359	(5.234)	0	0	0
2015/11/16	2037	04/08/2016	9.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2037	04/08/2016	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2037	04/08/2016	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2038	04/02/2016			Bond Future	129.3205	129.3205	129.7613	129.7613	0.341	0.0000	0.0000	13,849
2015/11/16	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2038	04/02/2016	130.99	Put	Bond Future	1,669.4600	1.6695	1,228.6800	1.2287	(26.403)	0	0	0
2015/11/16	2038	04/02/2016	131.01	Put	Bond Future	1,689.4600	1.6895	1,248.6800	1.2487	(26.090)	0	0	0
2015/11/16	2038	04/02/2016	131.00	Put	Bond Future	1,679.4600	1.6795	1,238.6800	1.2387	(26.245)	0	0	0
2015/11/16	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2038	05/05/2016			Bond Future	131.5467	131.5467	131.9917	131.9917	0.338	0.0000	0.0000	0
2015/11/16	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2038	05/05/2016	131.01	Call	Bond Future	536.6700	0.5367	981.6500	0.9817	82.915	0	0	0
2015/11/16	2038	05/05/2016	130.99	Call	Bond Future	556.6700	0.5567	1,001.6500	1.0017	79.936	0	0	0
2015/11/16	2038	05/05/2016	131.00	Call	Bond Future	546.6700	0.5467	991.6500	0.9917	81.398	0	0	0
2015/11/16	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2044	04/02/2016	8.99	Put	Bond Future	4,110.9600	4.1110	4,009.3100	4.0093	(2.473)	0	0	0
2015/11/16	2044	04/02/2016			Bond Future	9.4180	93.6593	9.4070	93.7610	(0.116)	0.0000	0.0000	17,852
2015/11/16	2044	04/02/2016	9.01	Put	Bond Future	3,912.0400	3.9120	3,810.3900	3.8104	(2.598)	0	0	0
2015/11/16	2044	04/02/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	25
2015/11/16	2044	04/02/2016	9.00	Put	Bond Future	4,011.4100	4.0114	3,909.7600	3.9098	(2.534)	0	0	0
2015/11/16	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2044	04/02/2016	9.58	Call	Bond Future	1,479.5100	1.4795	1,581.1600	1.5812	6.871	0	0	0
2015/11/16	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2044	05/05/2016	8.99	Put	Bond Future	4,678.2900	4.6783	4,577.7500	4.5777	(2.149)	0	0	0
2015/11/16	2044	05/05/2016			Bond Future	9.4804	95.2652	9.4694	95.3658	(0.116)	0.0000	0.0000	0
2015/11/16	2044	05/05/2016	9.01	Put	Bond Future	4,479.7300	4.4797	4,379.1900	4.3792	(2.244)	0	0	0
2015/11/16	2044	05/05/2016	9.00	Put	Bond Future	4,578.9200	4.5789	4,478.3800	4.4784	(2.196)	0	0	0
2015/11/16	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2044	04/08/2016	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2044	04/08/2016			Bond Future	9.5393	92.5982	9.5279	92.7015	(0.120)	0.0000	0.0000	0
2015/11/16	2044	04/08/2016	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2044	04/08/2016	9.49	Put	Bond Future	447.2800	0.4473	344.0300	0.3440	(23.084)	0	0	0
2015/11/16	2044	04/08/2016	9.51	Put	Bond Future	265.2700	0.2653	162.0200	0.1620	(38.923)	0	0	0
2015/11/16	2044	04/08/2016	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2044	04/08/2016	9.50	Put	Bond Future	356.2000	0.3562	252.9500	0.2530	(28.987)	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
2015/11/16	2046	04/02/2016	127.99	Call	Bond Future	2,936.4800	2.9365	2,919.2000	2.9192	(0.588)	0	0	0
2015/11/16	2046	04/02/2016			Bond Future	130.9265	130.9265	130.9092	130.9092	(0.013)	0.0000	0.0000	9,362
2015/11/16	2046	04/02/2016	128.00	Call	Bond Future	2,926.4800	2.9265	2,909.2000	2.9092	(0.590)	0	0	0
2015/11/16	2046	04/02/2016	128.01	Call	Bond Future	2,916.4800	2.9165	2,899.2000	2.8992	(0.592)	0	0	0
2015/11/16	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2046	05/05/2016			Bond Future	131.7518	131.7518	131.7307	131.7307	(0.016)	0.0000	0.0000	0
2015/11/16	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2046	05/05/2016	130.01	Call	Bond Future	1,741.8200	1.7418	1,720.7300	1.7207	(1.211)	0	0	0
2015/11/16	2046	05/05/2016	129.99	Call	Bond Future	1,761.8200	1.7618	1,740.7300	1.7407	(1.197)	0	0	0
2015/11/16	2046	05/05/2016	130.00	Call	Bond Future	1,751.8200	1.7518	1,730.7300	1.7307	(1.204)	0	0	0
2015/11/16	2050	04/02/2016			Bond Future	136.7097	136.7097	136.6916	136.6916	(0.013)	0.0000	0.0000	7,884
2015/11/16	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2050	04/02/2016	137.99	Put	Bond Future	1,280.3400	1.2803	1,298.3600	1.2984	1.407	0	0	0
2015/11/16	2050	04/02/2016	138.01	Put	Bond Future	1,300.3400	1.3003	1,318.3600	1.3184	1.386	0	0	0
2015/11/16	2050	04/02/2016	138.00	Put	Bond Future	1,290.3400	1.2903	1,308.3600	1.3084	1.397	0	0	0
2015/11/16	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2050	05/05/2016			Bond Future	139.0626	139.0626	139.0408	139.0408	(0.016)	0.0000	0.0000	0
2015/11/16	2050	05/05/2016	138.00	Call	Bond Future	1,062.6100	1.0626	1,040.8400	1.0408	(2.049)	0	0	0
2015/11/16	2050	05/05/2016	137.99	Call	Bond Future	1,072.6100	1.0726	1,050.8400	1.0508	(2.030)	0	0	0
2015/11/16	2050	05/05/2016	138.01	Call	Bond Future	1,052.6100	1.0526	1,030.8400	1.0308	(2.068)	0	0	0
2015/11/16	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	AL37	04/02/2016			Index Future	470.8510	470.8510	471.3130	471.3130	0.098	0.0000	0.0000	2
2015/11/16	AL37	05/05/2016			Index Future	478.9180	478.9180	479.3700	479.3700	0.094	0.0000	0.0000	0
2015/11/16	AL7T	04/02/2016			Index Future	549.0940	549.0940	549.9050	549.9050	0.148	0.0000	0.0000	0
2015/11/16	AL7T	05/05/2016			Index Future	558.5010	558.5010	559.3060	559.3060	0.144	0.0000	0.0000	0
2015/11/16	ALBI	04/02/2016			Index Future	499.9470	499.9470	500.5180	500.5180	0.114	0.0000	0.0000	611
2015/11/16	ALBI	05/05/2016			Index Future	508.5120	508.5120	509.0750	509.0750	0.111	0.0000	0.0000	0
2015/11/16	ALBI	04/08/2016			Index Future	517.5750	517.5750	518.1500	518.1500	0.111	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
2015/11/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/11/16	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
2015/11/16	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/16	EL28	04/02/2016	128.99	Put	Bond Future	806.5400	0.8065	822.3300	0.8223	1.958	0	0	0
2015/11/16	EL28	04/02/2016			Bond Future	128.1835	128.1835	128.1677	128.1677	(0.012)	0.0000	0.0000	0
2015/11/16	EL28	04/02/2016	129.01	Put	Bond Future	826.5400	0.8265	842.3300	0.8423	1.910	0	0	0
2015/11/16	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	EL28	04/02/2016	129.00	Put	Bond Future	816.5400	0.8165	832.3300	0.8323	1.934	0	0	0
2015/11/16	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	EL28	05/05/2016			Bond Future	128.8154	128.8154	128.7960	128.7960	(0.015)	0.0000	0.0000	0
2015/11/16	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	EL28	05/05/2016	128.99	Put	Bond Future	174.5900	0.1746	193.9900	0.1940	11.112	0	0	0
2015/11/16	EL28	05/05/2016	129.01	Put	Bond Future	194.5900	0.1946	213.9900	0.2140	9.970	0	0	0
2015/11/16	EL28	05/05/2016	129.00	Put	Bond Future	184.5900	0.1846	203.9900	0.2040	10.510	0	0	0
2015/11/16	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	ES33	04/02/2016			Bond Future	10.1991	81.1468	10.1878	81.2234	(0.111)	0.0000	0.0000	6,569
2015/11/16	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
2015/11/16	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	ES33	04/02/2016	9.99	Put	Bond Future	1,426.7700	1.4268	1,350.2100	1.3502	(5.366)	0	0	0
2015/11/16	ES33	04/02/2016	10.01	Put	Bond Future	1,288.6400	1.2886	1,212.0800	1.2121	(5.941)	0	0	0
2015/11/16	ES33	04/02/2016	10.00	Put	Bond Future	1,357.6600	1.3577	1,281.1000	1.2811	(5.639)	0	0	0
2015/11/16	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	ES33	05/05/2016			Bond Future	10.2923	78.7482	10.2809	78.8238	(0.111)	0.0000	0.0000	0
2015/11/16	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	ES33	05/05/2016	9.99	Put	Bond Future	2,042.6700	2.0427	1,967.0900	1.9671	(3.700)	0	0	0
2015/11/16	ES33	05/05/2016	10.01	Put	Bond Future	1,905.0300	1.9050	1,829.4500	1.8294	(3.967)	0	0	0
2015/11/16	ES33	05/05/2016	10.00	Put	Bond Future	1,973.8000	1.9738	1,898.2200	1.8982	(3.829)	0	0	0
2015/11/16	ES33	04/08/2016			Bond Future	10.3809	80.1675	10.3690	80.2452	(0.115)	0.0000	0.0000	0
2015/11/16	ES33	04/08/2016	10.24	Put	Bond Future	928.0300	0.9280	850.3600	0.8504	(8.369)	0	0	0
2015/11/16	ES33	04/08/2016	10.26	Put	Bond Future	795.2800	0.7953	717.6100	0.7176	(9.766)	0	0	0
2015/11/16	ES33	04/08/2016	10.25	Put	Bond Future	861.6100	0.8616	783.9400	0.7839	(9.015)	0	0	0
2015/11/16	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	GOVI	04/02/2016			GOVI	497.6940	497.6940	498.2460	498.2460	0.111	0.0000	0.0000	449
2015/11/16	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	GOVI	04/02/2016	511.99	Put	GOVI	142,960.0000	14.2960	137,440.0000	13.7440	(3.861)	0	0	0
2015/11/16	GOVI	04/02/2016	512.01	Put	GOVI	143,160.0000	14.3160	137,640.0000	13.7640	(3.856)	0	0	0
2015/11/16	GOVI	04/02/2016	512.00	Put	GOVI	143,060.0000	14.3060	137,540.0000	13.7540	(3.859)	0	0	0
2015/11/16	GOVI	05/05/2016	518.01	Put	GOVI	117,890.0000	11.7890	112,460.0000	11.2460	(4.606)	0	0	0
2015/11/16	GOVI	05/05/2016			GOVI	506.2210	506.2210	506.7640	506.7640	0.107	0.0000	0.0000	146
2015/11/16	GOVI	05/05/2016	518.00	Put	GOVI	117,790.0000	11.7790	112,360.0000	11.2360	(4.610)	0	0	0
2015/11/16	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	GOVI	05/05/2016	517.99	Put	GOVI	117,690.0000	11.7690	112,260.0000	11.2260	(4.614)	0	0	0
2015/11/16	GOVI	04/08/2016	520.99	Put	GOVI	57,470.0000	5.7470	51,920.0000	5.1920	(9.657)	0	0	0
2015/11/16	GOVI	04/08/2016			GOVI	515.2430	515.2430	515.7980	515.7980	0.108	0.0000	0.0000	0
2015/11/16	GOVI	04/08/2016	521.01	Put	GOVI	57,670.0000	5.7670	52,120.0000	5.2120	(9.624)	0	0	0
2015/11/16	GOVI	04/08/2016	521.00	Put	GOVI	57,570.0000	5.7570	52,020.0000	5.2020	(9.640)	0	0	0
2015/11/16	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/11/16	IGOV	04/02/2016			Index Future	238.0090	238.0090	237.7830	237.7830	(0.095)	0.0000	0.0000	1,035
2015/11/16	IGOV	05/05/2016			Index Future	242.1050	242.1050	241.8680	241.8680	(0.098)	0.0000	0.0000	21
2015/11/16	IGOV	04/08/2016			Index Future	246.4400	246.4400	246.1980	246.1980	(0.098)	0.0000	0.0000	0
2015/11/16	ILBI	04/02/2016			Index Future	644.3460	644.3460	643.8830	643.8830	(0.072)	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
2015/11/16	ILBI	05/05/2016			Index Future	655.4040	655.4040	654.9290	654.9290	(0.072)	0.0000	0.0000	0
2015/11/16	IS01	19/12/2016			Interest Rate Swap	99.9005	99.9005	99.9114	99.9114	0.011	0.0000	0.0000	0
2015/11/16	IS02	18/12/2017			Interest Rate Swap	100.1027	100.1027	100.1220	100.1220	0.019	0.0000	0.0000	0
2015/11/16	IS05	17/12/2020			Interest Rate Swap	100.0534	100.0534	100.0223	100.0223	(0.031)	0.0000	0.0000	0
2015/11/16	IS10	17/12/2025			Interest Rate Swap	102.0993	102.0993	102.0389	102.0389	(0.059)	0.0000	0.0000	0
2015/11/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/11/16	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/11/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/11/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/11/16	JBAF	18/11/2015			Jibar Tradeable Future	6.3700	93.6300	6.3700	93.6300	0.000	0.0000	0.0000	0
2015/11/16	JBAF	15/12/2015			Jibar Tradeable Future	6.4500	93.5500	6.4500	93.5500	0.000	0.0000	0.0000	0
2015/11/16	JBAF	20/01/2016			Jibar Tradeable Future	6.5400	93.4600	6.5400	93.4600	0.000	0.0000	0.0000	0
2015/11/16	JBAF	17/02/2016			Jibar Tradeable Future	6.6500	93.3500	6.6500	93.3500	0.000	0.0000	0.0000	2,000
2015/11/16	JBAF	16/03/2016			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2015/11/16	JBAF	20/04/2016			Jibar Tradeable Future	6.8200	93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0
2015/11/16	JBAF	15/06/2016			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2015/11/16	JBAF	21/09/2016			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2015/11/16	JBAF	21/12/2016			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2015/11/16	JBAF	15/03/2017			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2015/11/16	JBAF	21/06/2017			Jibar Tradeable Future	7.7200	92.2800	7.7200	92.2800	0.000	0.0000	0.0000	0
2015/11/16	JBAF	20/09/2017			Jibar Tradeable Future	7.9000	92.1000	7.9000	92.1000	0.000	0.0000	0.0000	0
2015/11/16	R023	04/02/2016	8.01	Put	Bond Future	2,782.0200	2.7820	2,660.0700	2.6601	(4.384)	0	0	0
2015/11/16	R023	04/02/2016			Bond Future	8.4509	99.7932	8.4239	99.9312	(0.319)	0.0000	0.0000	11,370
2015/11/16	R023	04/02/2016	8.00	Put	Bond Future	2,821.5800	2.8216	2,699.1400	2.6991	(4.339)	0	0	0
2015/11/16	R023	04/02/2016	8.01	Call	Bond Future	494.6500	0.4947	510.6500	0.5106	3.235	0	0	0
2015/11/16	R023	04/02/2016	7.99	Call	Bond Future	468.7100	0.4687	483.7300	0.4837	3.205	0	0	0
2015/11/16	R023	04/02/2016	8.00	Call	Bond Future	481.5500	0.4816	497.0600	0.4971	3.221	0	0	0
2015/11/16	R023	04/02/2016	7.99	Put	Bond Future	2,861.4400	2.8614	2,738.5100	2.7385	(4.296)	0	0	0
2015/11/16	R023	05/05/2016			Bond Future	8.5194	97.5764	8.4918	97.7138	(0.325)	0.0000	0.0000	0
2015/11/16	R023	05/05/2016	8.24	Put	Bond Future	2,708.7500	2.7088	2,610.3400	2.6103	(3.633)	0	0	0
2015/11/16	R023	05/05/2016	8.26	Put	Bond Future	2,647.7900	2.6478	2,550.4000	2.5504	(3.678)	0	0	0
2015/11/16	R023	05/05/2016	8.24	Call	Bond Future	1,309.7000	1.3097	1,348.6600	1.3487	2.975	0	0	0
2015/11/16	R023	05/05/2016	8.25	Put	Bond Future	2,678.1600	2.6782	2,580.2600	2.5803	(3.655)	0	0	0
2015/11/16	R023	05/05/2016	8.25	Call	Bond Future	1,329.6100	1.3296	1,369.0800	1.3691	2.969	0	0	0
2015/11/16	R023	05/05/2016	8.26	Call	Bond Future	1,349.7100	1.3497	1,389.6900	1.3897	2.962	0	0	0
2015/11/16	R023	04/08/2016	8.24	Call	Bond Future	1,599.1300	1.5991	1,643.3300	1.6433	2.764	0	0	0
2015/11/16	R023	04/08/2016	8.25	Put	Bond Future	3,217.5700	3.2176	3,121.4100	3.1214	(2.989)	0	0	0

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2015/11/16	R023	04/08/2016			Bond Future	8.5790	99.3345	8.5498	99.4753	(0.341)	0.0000	0.0000	0
2015/11/16	R023	04/08/2016	8.25	Call	Bond Future	1,618.4200	1.6184	1,663.0500	1.6631	2.758	0	0	0
2015/11/16	R023	04/08/2016	8.26	Call	Bond Future	1,638.1900	1.6382	1,683.2500	1.6832	2.751	0	0	0
2015/11/16	R023	04/08/2016	8.24	Put	Bond Future	3,247.4000	3.2474	3,150.8100	3.1508	(2.974)	0	0	0
2015/11/16	R023	04/08/2016	8.26	Put	Bond Future	3,188.2500	3.1882	3,092.5200	3.0925	(3.003)	0	0	0
2015/11/16	R186	04/02/2016	7.50	Call	Bond Future	72.6800	0.0727	71.3200	0.0713	(1.871)	0	0	0
2015/11/16	R186	04/02/2016	8.40	Put	Bond Future	3,292.3800	3.2924	3,152.9200	3.1529	(4.236)	0	0	0
2015/11/16	R186	04/02/2016	8.83	Put	Bond Future	1,544.0200	1.5440	1,443.0700	1.4431	(6.538)	0	0	33
2015/11/16	R186	04/02/2016	9.20	Call	Bond Future	4,529.7400	4.5297	4,628.3700	4.6284	2.177	0	0	0
2015/11/16	R186	04/02/2016			Bond Future	8.6788	114.0589	8.6573	114.2208	(0.247)	0.0000	0.0000	52,766
2015/11/16	R186	04/02/2016	7.51	Call	Bond Future	75.5600	0.0756	74.1900	0.0742	(1.813)	0	0	0
2015/11/16	R186	04/02/2016	8.02	Put	Bond Future	5,551.5300	5.5515	5,393.6500	5.3937	(2.844)	0	0	0
2015/11/16	R186	04/02/2016	7.90	Call	Bond Future	300.1400	0.3001	301.5000	0.3015	0.453	0	0	680
2015/11/16	R186	04/02/2016	8.45	Call	Bond Future	1,301.2800	1.3013	1,327.4100	1.3274	2.008	0	0	350
2015/11/16	R186	04/02/2016	8.75	Call	Bond Future	2,337.1100	2.3371	2,390.0100	2.3900	2.263	0	0	0
2015/11/16	R186	04/02/2016	7.49	Call	Bond Future	69.9000	0.0699	68.5400	0.0685	(1.946)	0	0	0
2015/11/16	R186	04/02/2016	7.50	Put	Bond Future	9,453.2300	9.4532	9,289.9200	9.2899	(1.728)	0	0	0
2015/11/16	R186	04/02/2016	8.83	Call	Bond Future	2,675.8400	2.6758	2,736.8400	2.7368	2.280	0	0	0
2015/11/16	R186	04/02/2016	8.65	Put	Bond Future	2,167.8400	2.1678	2,049.0800	2.0491	(5.478)	0	0	340
2015/11/16	R186	04/02/2016	8.70	Put	Bond Future	1,979.0600	1.9791	1,865.0700	1.8651	(5.760)	0	0	5,000
2015/11/16	R186	04/02/2016	8.80	Put	Bond Future	1,637.4100	1.6374	1,533.4000	1.5334	(6.352)	0	0	5,000
2015/11/16	R186	04/02/2016	7.49	Put	Bond Future	9,534.4700	9.5345	9,371.1600	9.3712	(1.713)	0	0	0
2015/11/16	R186	04/02/2016	8.85	Put	Bond Future	1,484.0500	1.4841	1,385.1500	1.3851	(6.664)	0	0	0
2015/11/16	R186	04/02/2016	7.51	Put	Bond Future	9,372.1700	9.3722	9,208.8500	9.2088	(1.743)	0	0	0
2015/11/16	R186	04/02/2016	8.02	Call	Bond Future	434.7600	0.4348	438.8300	0.4388	0.936	0	0	700
2015/11/16	R186	04/02/2016	8.40	Call	Bond Future	1,164.8200	1.1648	1,187.3100	1.1873	1.931	0	0	680
2015/11/16	R186	04/02/2016	7.90	Put	Bond Future	6,382.7800	6.3828	6,222.1900	6.2222	(2.516)	0	0	0
2015/11/16	R186	04/02/2016	8.45	Put	Bond Future	3,043.2300	3.0432	2,907.4100	2.9074	(4.463)	0	0	0
2015/11/16	R186	04/02/2016	9.20	Put	Bond Future	693.8000	0.6938	630.4800	0.6305	(9.127)	0	0	700
2015/11/16	R186	04/02/2016	8.75	Put	Bond Future	1,802.0400	1.8020	1,692.9900	1.6930	(6.051)	0	0	11,695
2015/11/16	R186	04/02/2016	8.65	Call	Bond Future	1,950.8300	1.9508	1,994.0200	1.9940	2.214	0	0	0
2015/11/16	R186	04/02/2016	8.85	Call	Bond Future	2,764.3800	2.7644	2,827.4300	2.8274	2.281	0	0	0
2015/11/16	R186	04/02/2016	8.70	Call	Bond Future	2,138.9500	2.1390	2,186.9100	2.1869	2.242	0	0	0
2015/11/16	R186	04/02/2016	8.80	Call	Bond Future	2,545.9600	2.5460	2,603.9000	2.6039	2.276	0	0	0
2015/11/16	R186	05/05/2016			Bond Future	8.7437	116.0136	8.7218	116.1750	(0.250)	0.0000	0.0000	0
2015/11/16	R186	05/05/2016	8.34	Call	Bond Future	1,679.9400	1.6799	1,713.7900	1.7138	2.015	0	0	0
2015/11/16	R186	05/05/2016	8.75	Put	Bond Future	2,931.5300	2.9315	2,828.4500	2.8285	(3.516)	0	0	1,900
2015/11/16	R186	05/05/2016	8.35	Call	Bond Future	1,706.1700	1.7062	1,740.5500	1.7406	2.015	0	0	0
2015/11/16	R186	05/05/2016	8.85	Put	Bond Future	2,585.5500	2.5856	2,488.9600	2.4890	(3.736)	0	0	5,350
2015/11/16	R186	05/05/2016	8.33	Call	Bond Future	1,653.9800	1.6540	1,687.3100	1.6873	2.015	0	0	0
2015/11/16	R186	05/05/2016	8.75	Call	Bond Future	2,978.2000	2.9782	3,036.4400	3.0364	1.956	0	0	0
2015/11/16	R186	05/05/2016	8.35	Put	Bond Future	4,661.6400	4.6616	4,534.7000	4.5347	(2.723)	0	0	0
2015/11/16	R186	05/05/2016	7.56	Put	Bond Future	9,595.2600	9.5953	9,440.4100	9.4404	(1.614)	0	0	0
2015/11/16	R186	05/05/2016	8.34	Put	Bond Future	4,711.8600	4.7119	4,584.3900	4.5844	(2.705)	0	0	0
2015/11/16	R186	05/05/2016	8.85	Call	Bond Future	3,366.0700	3.3661	3,430.8000	3.4308	1.923	0	0	0
2015/11/16	R186	05/05/2016	7.56	Call	Bond Future	382.7200	0.3827	389.1900	0.3892	1.691	0	0	0
2015/11/16	R186	05/05/2016	8.33	Put	Bond Future	4,762.4100	4.7624	4,634.4200	4.6344	(2.688)	0	0	0

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2015/11/16	R186	04/08/2016	8.51	Put	Bond Future	4,775.1600	4.7752	4,660.2900	4.6603	(2.406)	0	0	0
2015/11/16	R186	04/08/2016			Bond Future	8.8019	112.8032	8.7790	112.9684	(0.260)	0.0000	0.0000	0
2015/11/16	R186	04/08/2016	8.50	Put	Bond Future	4,819.2600	4.8193	4,703.9000	4.7039	(2.394)	0	0	0
2015/11/16	R186	04/08/2016	8.51	Call	Bond Future	2,640.3000	2.6403	2,690.6500	2.6906	1.907	0	0	0
2015/11/16	R186	04/08/2016	8.49	Call	Bond Future	2,580.4800	2.5805	2,629.8400	2.6298	1.913	0	0	0
2015/11/16	R186	04/08/2016	8.50	Call	Bond Future	2,610.2800	2.6103	2,660.1400	2.6601	1.910	0	0	0
2015/11/16	R186	04/08/2016	8.49	Put	Bond Future	4,863.6400	4.8636	4,747.7800	4.7478	(2.382)	0	0	0
2015/11/16	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R197	04/02/2016			Bond Future	293.7153	293.7153	293.6744	293.6744	(0.014)	0.0000	0.0000	714
2015/11/16	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R197	04/02/2016	296.99	Put	Bond Future	3,274.6500	3.2746	3,315.6400	3.3156	1.252	0	0	0
2015/11/16	R197	04/02/2016	297.01	Put	Bond Future	3,294.6500	3.2946	3,335.6400	3.3356	1.244	0	0	0
2015/11/16	R197	04/02/2016	297.00	Put	Bond Future	3,284.6500	3.2846	3,325.6400	3.3256	1.248	0	0	0
2015/11/16	R197	05/05/2016			Bond Future	298.7710	298.7710	298.7215	298.7215	(0.017)	0.0000	0.0000	0
2015/11/16	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R197	05/05/2016	299.99	Put	Bond Future	1,218.9800	1.2190	1,268.5200	1.2685	4.064	0	0	0
2015/11/16	R197	05/05/2016	300.01	Put	Bond Future	1,238.9800	1.2390	1,288.5200	1.2885	3.998	0	0	0
2015/11/16	R197	05/05/2016	300.00	Put	Bond Future	1,228.9800	1.2290	1,278.5200	1.2785	4.031	0	0	0
2015/11/16	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R202	04/02/2016			Bond Future	242.6996	242.6996	241.6482	241.6482	(0.433)	0.0000	0.0000	47,671
2015/11/16	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R202	04/02/2016	239.99	Call	Bond Future	2,709.5900	2.7096	1,658.2100	1.6582	(38.802)	0	0	0
2015/11/16	R202	04/02/2016	240.00	Call	Bond Future	2,699.5900	2.6996	1,648.2100	1.6482	(38.946)	0	0	0
2015/11/16	R202	04/02/2016	240.01	Call	Bond Future	2,689.5900	2.6896	1,638.2100	1.6382	(39.091)	0	0	0
2015/11/16	R202	05/05/2016	246.99	Put	Bond Future	112.8300	0.1128	1,188.7000	1.1887	953.532	0	0	0
2015/11/16	R202	05/05/2016			Bond Future	246.8772	246.8772	245.8013	245.8013	(0.436)	0.0000	0.0000	0
2015/11/16	R202	05/05/2016	247.01	Put	Bond Future	132.8300	0.1328	1,208.7000	1.2087	809.960	0	0	0
2015/11/16	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R202	05/05/2016	247.00	Put	Bond Future	122.8300	0.1228	1,198.7000	1.1987	875.902	0	0	0
2015/11/16	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R203	04/02/2016	7.25	Put	Bond Future	538.5700	0.5386	509.1500	0.5091	(5.463)	0	0	0
2015/11/16	R203	04/02/2016	7.26	Put	Bond Future	528.7000	0.5287	499.4900	0.4995	(5.525)	0	0	0
2015/11/16	R203	04/02/2016			Bond Future	7.4937	104.4381	7.4695	104.4742	(0.323)	0.0000	0.0000	15,947
2015/11/16	R203	04/02/2016	7.26	Call	Bond Future	179.4000	0.1794	186.3300	0.1863	3.863	0	0	0
2015/11/16	R203	04/02/2016	7.24	Call	Bond Future	169.2800	0.1693	175.8000	0.1758	3.852	0	0	0
2015/11/16	R203	04/02/2016	7.25	Call	Bond Future	174.2900	0.1743	181.0100	0.1810	3.856	0	0	0
2015/11/16	R203	04/02/2016	7.24	Put	Bond Future	548.5500	0.5485	518.9300	0.5189	(5.400)	0	0	0
2015/11/16	R203	05/05/2016	7.25	Put	Bond Future	669.9800	0.6700	644.5100	0.6445	(3.802)	0	0	0
2015/11/16	R203	05/05/2016			Bond Future	7.5981	102.0597	7.5715	102.0934	(0.350)	0.0000	0.0000	0
2015/11/16	R203	05/05/2016	7.26	Call	Bond Future	231.8600	0.2319	240.2200	0.2402	3.606	0	0	0

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2015/11/16	R203	05/05/2016	7.24	Call	Bond Future	222.8700	0.2229	230.9600	0.2310	3.630	0	0	0
2015/11/16	R203	05/05/2016	7.25	Call	Bond Future	227.3400	0.2273	235.5600	0.2356	3.616	0	0	0
2015/11/16	R203	05/05/2016	7.26	Put	Bond Future	661.7500	0.6617	636.4200	0.6364	(3.828)	0	0	0
2015/11/16	R203	05/05/2016	7.24	Put	Bond Future	678.2700	0.6783	652.6700	0.6527	(3.774)	0	0	0
2015/11/16	R203	04/08/2016	7.26	Call	Bond Future	239.4500	0.2395	249.5100	0.2495	4.201	0	0	0
2015/11/16	R203	04/08/2016			Bond Future	7.6763	103.8988	7.6425	103.9341	(0.442)	0.0000	0.0000	0
2015/11/16	R203	04/08/2016	7.24	Call	Bond Future	231.7900	0.2318	241.6100	0.2416	4.237	0	0	0
2015/11/16	R203	04/08/2016	7.25	Call	Bond Future	235.6000	0.2356	245.5400	0.2455	4.219	0	0	0
2015/11/16	R203	04/08/2016	7.24	Put	Bond Future	687.1300	0.6871	661.6800	0.6617	(3.704)	0	0	0
2015/11/16	R203	04/08/2016	7.26	Put	Bond Future	673.8500	0.6739	648.6400	0.6486	(3.741)	0	0	0
2015/11/16	R203	04/08/2016	7.25	Put	Bond Future	680.4700	0.6805	655.1400	0.6551	(3.722)	0	0	0
2015/11/16	R204	04/02/2016	7.50	Call	Bond Future	261.3600	0.2614	264.8900	0.2649	1.351	0	0	0
2015/11/16	R204	04/02/2016			Bond Future	7.8338	101.4968	7.8164	101.5408	(0.222)	0.0000	0.0000	30,253
2015/11/16	R204	04/02/2016	7.51	Call	Bond Future	268.9500	0.2689	272.6500	0.2727	1.376	0	0	0
2015/11/16	R204	04/02/2016	7.49	Put	Bond Future	1,128.2600	1.1283	1,087.6100	1.0876	(3.603)	0	0	0
2015/11/16	R204	04/02/2016	7.51	Put	Bond Future	1,092.1600	1.0922	1,051.8600	1.0519	(3.690)	0	0	0
2015/11/16	R204	04/02/2016	7.49	Call	Bond Future	253.9300	0.2539	257.2800	0.2573	1.319	0	0	0
2015/11/16	R204	04/02/2016	7.50	Put	Bond Future	1,110.1300	1.1101	1,069.6600	1.0697	(3.646)	0	0	0
2015/11/16	R204	05/05/2016	7.75	Call	Bond Future	610.6600	0.6107	621.6300	0.6216	1.796	0	0	0
2015/11/16	R204	05/05/2016			Bond Future	7.9276	103.2362	7.9097	103.2779	(0.226)	0.0000	0.0000	0
2015/11/16	R204	05/05/2016	7.76	Call	Bond Future	620.9600	0.6210	632.1000	0.6321	1.794	0	0	0
2015/11/16	R204	05/05/2016	7.74	Put	Bond Future	1,038.0100	1.0380	1,007.0800	1.0071	(2.980)	0	0	0
2015/11/16	R204	05/05/2016	7.76	Put	Bond Future	1,011.4900	1.0115	980.9100	0.9809	(3.023)	0	0	0
2015/11/16	R204	05/05/2016	7.74	Call	Bond Future	600.7500	0.6008	611.5400	0.6115	1.796	0	0	0
2015/11/16	R204	05/05/2016	7.75	Put	Bond Future	1,024.5500	1.0245	993.8000	0.9938	(3.001)	0	0	0
2015/11/16	R204	04/08/2016			Bond Future	8.0094	101.0574	7.9889	101.1008	(0.256)	0.0000	0.0000	0
2015/11/16	R204	04/08/2016	7.74	Put	Bond Future	1,220.4600	1.2205	1,189.7700	1.1898	(2.515)	0	0	0
2015/11/16	R204	04/08/2016	7.76	Put	Bond Future	1,195.5400	1.1955	1,165.1500	1.1652	(2.542)	0	0	0
2015/11/16	R204	04/08/2016	7.75	Put	Bond Future	1,207.9600	1.2080	1,177.4200	1.1774	(2.528)	0	0	0
2015/11/16	R204	04/08/2016	7.74	Call	Bond Future	648.1200	0.6481	660.8600	0.6609	1.966	0	0	0
2015/11/16	R204	04/08/2016	7.75	Call	Bond Future	656.9300	0.6569	669.8200	0.6698	1.962	0	0	0
2015/11/16	R204	04/08/2016	7.76	Call	Bond Future	665.8200	0.6658	678.8600	0.6789	1.958	0	0	0
2015/11/16	R207	04/02/2016	7.27	Put	Bond Future	2,791.4500	2.7914	2,703.6600	2.7037	(3.145)	0	0	0
2015/11/16	R207	04/02/2016	7.49	Put	Bond Future	2,145.1200	2.1451	2,061.0800	2.0611	(3.918)	0	0	0
2015/11/16	R207	04/02/2016			Bond Future	8.0900	97.7083	8.0623	97.7983	(0.342)	0.0000	0.0000	47,160
2015/11/16	R207	04/02/2016	7.51	Put	Bond Future	2,089.6800	2.0897	2,006.1200	2.0061	(3.999)	0	0	0
2015/11/16	R207	04/02/2016	7.27	Call	Bond Future	76.8000	0.0768	79.0400	0.0790	2.917	0	0	43
2015/11/16	R207	04/02/2016	7.50	Call	Bond Future	173.3300	0.1733	179.5600	0.1796	3.594	0	0	19
2015/11/16	R207	04/02/2016	7.51	Call	Bond Future	179.0300	0.1790	185.5000	0.1855	3.614	0	0	0
2015/11/16	R207	04/02/2016	7.49	Call	Bond Future	167.7700	0.1678	173.7600	0.1738	3.570	0	0	0
2015/11/16	R207	04/02/2016	7.50	Put	Bond Future	2,117.3200	2.1173	2,033.5200	2.0335	(3.958)	0	0	0
2015/11/16	R207	05/05/2016	7.86	Put	Bond Future	1,673.4600	1.6735	1,608.6400	1.6086	(3.873)	0	0	0
2015/11/16	R207	05/05/2016			Bond Future	8.1816	99.3831	8.1527	99.4718	(0.353)	0.0000	0.0000	0
2015/11/16	R207	05/05/2016	7.85	Put	Bond Future	1,693.0700	1.6931	1,627.9100	1.6279	(3.849)	0	0	0
2015/11/16	R207	05/05/2016	7.56	Put	Bond Future	2,323.0100	2.3230	2,249.0000	2.2490	(3.186)	0	0	0
2015/11/16	R207	05/05/2016	7.84	Put	Bond Future	1,712.8200	1.7128	1,647.3200	1.6473	(3.824)	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
2015/11/16	R207	05/05/2016	7.56	Call	Bond Future	391.4800	0.3915	406.1300	0.4061	3.742	0	0	43
2015/11/16	R207	05/05/2016	7.85	Call	Bond Future	668.4800	0.6685	691.9800	0.6920	3.515	0	0	0
2015/11/16	R207	05/05/2016	7.86	Call	Bond Future	679.9600	0.6800	703.8000	0.7038	3.506	0	0	0
2015/11/16	R207	05/05/2016	7.84	Call	Bond Future	657.1200	0.6571	680.2800	0.6803	3.524	0	0	0
2015/11/16	R207	04/08/2016			Bond Future	8.2632	97.5303	8.2316	97.6215	(0.383)	0.0000	0.0000	0
2015/11/16	R207	04/08/2016	7.99	Put	Bond Future	1,728.0800	1.7281	1,667.6200	1.6676	(3.499)	0	0	0
2015/11/16	R207	04/08/2016	8.01	Put	Bond Future	1,694.5100	1.6945	1,634.6700	1.6347	(3.531)	0	0	0
2015/11/16	R207	04/08/2016	8.00	Put	Bond Future	1,711.2400	1.7112	1,651.0900	1.6511	(3.515)	0	0	0
2015/11/16	R207	04/08/2016	8.01	Call	Bond Future	961.4600	0.9615	992.7800	0.9928	3.258	0	0	0
2015/11/16	R207	04/08/2016	7.99	Call	Bond Future	936.8500	0.9369	967.5500	0.9675	3.277	0	0	0
2015/11/16	R207	04/08/2016	8.00	Call	Bond Future	949.1000	0.9491	980.1100	0.9801	3.267	0	0	0
2015/11/16	R208	04/02/2016			Bond Future	8.2340	96.3028	8.2015	96.4318	(0.394)	0.0000	0.0000	38,271
2015/11/16	R208	04/02/2016	7.74	Put	Bond Future	2,290.4300	2.2904	2,176.7100	2.1767	(4.965)	0	0	0
2015/11/16	R208	04/02/2016	7.76	Put	Bond Future	2,227.1000	2.2271	2,114.3200	2.1143	(5.064)	0	0	0
2015/11/16	R208	04/02/2016	7.75	Put	Bond Future	2,258.6500	2.2587	2,145.4000	2.1454	(5.014)	0	0	0
2015/11/16	R208	04/02/2016	7.76	Call	Bond Future	322.8900	0.3229	339.1300	0.3391	5.030	0	0	0
2015/11/16	R208	04/02/2016	7.74	Call	Bond Future	304.8500	0.3048	320.1500	0.3202	5.019	0	0	0
2015/11/16	R208	04/02/2016	7.75	Call	Bond Future	313.7700	0.3138	329.5400	0.3295	5.026	0	0	0
2015/11/16	R208	05/05/2016	7.99	Call	Bond Future	890.2100	0.8902	927.0500	0.9270	4.138	0	0	0
2015/11/16	R208	05/05/2016	8.00	Put	Bond Future	2,099.7700	2.0998	2,008.7700	2.0088	(4.334)	0	0	0
2015/11/16	R208	05/05/2016			Bond Future	8.3118	94.5528	8.2781	94.6812	(0.406)	0.0000	0.0000	0
2015/11/16	R208	05/05/2016	8.00	Call	Bond Future	904.6000	0.9046	941.9300	0.9419	4.127	0	0	0
2015/11/16	R208	05/05/2016	8.01	Call	Bond Future	919.1400	0.9191	956.9700	0.9570	4.116	0	0	0
2015/11/16	R208	05/05/2016	7.99	Put	Bond Future	2,124.0100	2.1240	2,032.5200	2.0325	(4.307)	0	0	0
2015/11/16	R208	05/05/2016	8.01	Put	Bond Future	2,075.6900	2.0757	1,985.1900	1.9852	(4.360)	0	0	0
2015/11/16	R208	04/08/2016	8.01	Put	Bond Future	2,457.8400	2.4578	2,368.1600	2.3682	(3.649)	0	0	0
2015/11/16	R208	04/08/2016			Bond Future	8.3809	96.2567	8.3448	96.3882	(0.431)	0.0000	0.0000	0
2015/11/16	R208	04/08/2016	8.00	Put	Bond Future	2,480.7600	2.4808	2,390.6600	2.3907	(3.632)	0	0	0
2015/11/16	R208	04/08/2016	7.99	Call	Bond Future	1,068.7500	1.0688	1,109.8100	1.1098	3.842	0	0	0
2015/11/16	R208	04/08/2016	8.00	Call	Bond Future	1,082.7400	1.0827	1,124.2200	1.1242	3.831	0	0	0
2015/11/16	R208	04/08/2016	8.01	Call	Bond Future	1,096.8500	1.0969	1,138.7500	1.1388	3.820	0	0	0
2015/11/16	R208	04/08/2016	7.99	Put	Bond Future	2,503.8100	2.5038	2,413.2900	2.4133	(3.615)	0	0	0
2015/11/16	R209	04/02/2016	8.74	Call	Bond Future	732.6200	0.7326	722.5800	0.7226	(1.370)	0	0	0
2015/11/16	R209	04/02/2016	8.75	Put	Bond Future	4,383.0300	4.3830	4,294.9700	4.2950	(2.009)	0	0	0
2015/11/16	R209	04/02/2016			Bond Future	9.2398	75.1291	9.2289	75.2072	(0.118)	0.0000	0.0000	41,102
2015/11/16	R209	04/02/2016	8.75	Call	Bond Future	750.9400	0.7509	740.9700	0.7410	(1.328)	0	0	0
2015/11/16	R209	04/02/2016	8.76	Call	Bond Future	769.5800	0.7696	759.6800	0.7597	(1.286)	0	0	0
2015/11/16	R209	04/02/2016	9.52	Put	Bond Future	1,224.5900	1.2246	1,163.6400	1.1636	(4.977)	0	0	2,200
2015/11/16	R209	04/02/2016	8.74	Put	Bond Future	4,441.6900	4.4417	4,353.5600	4.3536	(1.984)	0	0	0
2015/11/16	R209	04/02/2016	8.76	Put	Bond Future	4,324.8000	4.3248	4,236.8100	4.2368	(2.035)	0	0	0
2015/11/16	R209	04/02/2016	9.52	Call	Bond Future	3,185.0700	3.1851	3,202.2100	3.2022	0.538	0	0	0
2015/11/16	R209	05/05/2016			Bond Future	9.2978	73.2682	9.2869	73.3453	(0.117)	0.0000	0.0000	0
2015/11/16	R209	05/05/2016	9.00	Call	Bond Future	2,076.0900	2.0761	2,082.4800	2.0825	0.308	0	0	6,700
2015/11/16	R209	05/05/2016	8.25	Put	Bond Future	8,608.4700	8.6085	8,528.2600	8.5283	(0.932)	0	0	0
2015/11/16	R209	05/05/2016	8.99	Put	Bond Future	4,273.6800	4.2737	4,202.6800	4.2027	(1.661)	0	0	0
2015/11/16	R209	05/05/2016	9.01	Put	Bond Future	4,182.4300	4.1824	4,111.8800	4.1119	(1.687)	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
2015/11/16	R209	05/05/2016	9.00	Put	Bond Future	4,227.8900	4.2279	4,157.1100	4.1571	(1.674)	0	0	0
2015/11/16	R209	05/05/2016	9.01	Call	Bond Future	2,104.4500	2.1044	2,111.0700	2.1111	0.315	0	0	0
2015/11/16	R209	05/05/2016	8.25	Call	Bond Future	591.4900	0.5915	588.4500	0.5884	(0.514)	0	0	6,700
2015/11/16	R209	05/05/2016	8.99	Call	Bond Future	2,047.9500	2.0479	2,054.1200	2.0541	0.301	0	0	0
2015/11/16	R209	04/08/2016	9.26	Call	Bond Future	3,418.3100	3.4183	3,436.8000	3.4368	0.541	0	0	0
2015/11/16	R209	04/08/2016			Bond Future	9.3509	74.5886	9.3395	74.6679	(0.121)	0.0000	0.0000	0
2015/11/16	R209	04/08/2016	9.24	Call	Bond Future	3,352.3400	3.3523	3,370.3600	3.3704	0.538	0	0	0
2015/11/16	R209	04/08/2016	9.25	Call	Bond Future	3,385.1100	3.3851	3,403.3700	3.4034	0.539	0	0	0
2015/11/16	R209	04/08/2016	9.24	Put	Bond Future	4,134.1400	4.1341	4,072.8400	4.0728	(1.483)	0	0	0
2015/11/16	R209	04/08/2016	9.26	Put	Bond Future	4,058.1100	4.0581	3,997.2800	3.9973	(1.499)	0	0	0
2015/11/16	R209	04/08/2016	9.25	Put	Bond Future	4,095.8600	4.0959	4,034.8000	4.0348	(1.491)	0	0	0
2015/11/16	R210	04/02/2016	184.99	Put	Bond Future	474.0700	0.4741	499.6300	0.4996	5.392	0	0	0
2015/11/16	R210	04/02/2016			Bond Future	184.5159	184.5159	184.4904	184.4904	(0.014)	0.0000	0.0000	3,356
2015/11/16	R210	04/02/2016	185.01	Put	Bond Future	494.0700	0.4941	519.6300	0.5196	5.173	0	0	0
2015/11/16	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R210	04/02/2016	185.00	Put	Bond Future	484.0700	0.4841	509.6300	0.5096	5.280	0	0	0
2015/11/16	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R210	05/05/2016			Bond Future	185.5264	185.5264	185.4958	185.4958	(0.016)	0.0000	0.0000	0
2015/11/16	R210	05/05/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R210	05/05/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R210	05/05/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R210	05/05/2016	184.99	Call	Bond Future	536.3600	0.5364	505.8100	0.5058	(5.696)	0	0	0
2015/11/16	R210	05/05/2016	185.00	Call	Bond Future	526.3600	0.5264	495.8100	0.4958	(5.804)	0	0	0
2015/11/16	R210	05/05/2016	185.01	Call	Bond Future	516.3600	0.5164	485.8100	0.4858	(5.916)	0	0	0
2015/11/16	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R211	04/02/2016			Bond Future	135.7385	135.7385	135.7197	135.7197	(0.014)	0.0000	0.0000	1,010
2015/11/16	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R211	04/02/2016	138.99	Put	Bond Future	3,251.4800	3.2515	3,270.3200	3.2703	0.579	0	0	0
2015/11/16	R211	04/02/2016	139.01	Put	Bond Future	3,271.4800	3.2715	3,290.3200	3.2903	0.576	0	0	0
2015/11/16	R211	04/02/2016	139.00	Put	Bond Future	3,261.4800	3.2615	3,280.3200	3.2803	0.578	0	0	0
2015/11/16	R211	05/05/2016	139.01	Put	Bond Future	934.7800	0.9348	957.5300	0.9575	2.434	0	0	0
2015/11/16	R211	05/05/2016			Bond Future	138.0752	138.0752	138.0525	138.0525	(0.016)	0.0000	0.0000	0
2015/11/16	R211	05/05/2016	139.00	Put	Bond Future	924.7800	0.9248	947.5300	0.9475	2.460	0	0	0
2015/11/16	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R211	05/05/2016	138.99	Put	Bond Future	914.7800	0.9148	937.5300	0.9375	2.487	0	0	0
2015/11/16	R212	04/02/2016			Bond Future	142.1236	142.1236	142.1039	142.1039	(0.014)	0.0000	0.0000	1,569
2015/11/16	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R212	04/02/2016	145.99	Put	Bond Future	3,866.4000	3.8664	3,886.0900	3.8861	0.509	0	0	0
2015/11/16	R212	04/02/2016	146.01	Put	Bond Future	3,886.4000	3.8864	3,906.0900	3.9061	0.507	0	0	0
2015/11/16	R212	04/02/2016	146.00	Put	Bond Future	3,876.4000	3.8764	3,896.0900	3.8961	0.508	0	0	0
2015/11/16	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/11/16	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R212	05/05/2016			Bond Future	144.5703	144.5703	144.5465	144.5465	(0.016)	0.0000	0.0000	0
2015/11/16	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R212	05/05/2016	144.99	Put	Bond Future	419.7100	0.4197	443.4900	0.4435	5.666	0	0	0
2015/11/16	R212	05/05/2016	145.01	Put	Bond Future	439.7100	0.4397	463.4900	0.4635	5.408	0	0	0
2015/11/16	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R212	05/05/2016	145.00	Put	Bond Future	429.7100	0.4297	453.4900	0.4535	5.534	0	0	0
2015/11/16	R213	04/02/2016			Bond Future	9.1337	85.8547	9.1226	85.9329	(0.121)	0.0000	0.0000	31,687
2015/11/16	R213	04/02/2016	8.75	Call	Bond Future	941.9200	0.9419	933.6400	0.9336	(0.879)	0	0	0
2015/11/16	R213	04/02/2016	8.74	Put	Bond Future	3,776.0300	3.7760	3,689.3100	3.6893	(2.297)	0	0	0
2015/11/16	R213	04/02/2016	8.76	Put	Bond Future	3,670.7900	3.6708	3,584.3700	3.5844	(2.354)	0	0	0
2015/11/16	R213	04/02/2016	8.75	Put	Bond Future	3,723.1900	3.7232	3,636.6200	3.6366	(2.325)	0	0	0
2015/11/16	R213	04/02/2016	8.76	Call	Bond Future	963.6700	0.9637	955.5400	0.9555	(0.844)	0	0	0
2015/11/16	R213	04/02/2016	8.74	Call	Bond Future	920.5200	0.9205	912.0900	0.9121	(0.916)	0	0	0
2015/11/16	R213	05/05/2016	8.74	Put	Bond Future	4,865.2700	4.8653	4,791.6800	4.7917	(1.513)	0	0	0
2015/11/16	R213	05/05/2016	8.76	Put	Bond Future	4,766.5500	4.7665	4,693.3400	4.6933	(1.536)	0	0	0
2015/11/16	R213	05/05/2016			Bond Future	9.1950	83.7790	9.1840	83.8561	(0.120)	0.0000	0.0000	0
2015/11/16	R213	05/05/2016	8.75	Put	Bond Future	4,815.6400	4.8156	4,742.2400	4.7422	(1.524)	0	0	0
2015/11/16	R213	05/05/2016	8.74	Call	Bond Future	1,597.9200	1.5979	1,601.4400	1.6014	0.220	0	0	0
2015/11/16	R213	05/05/2016	8.75	Call	Bond Future	1,622.0400	1.6220	1,625.7500	1.6257	0.229	0	0	0
2015/11/16	R213	05/05/2016	8.76	Call	Bond Future	1,646.6100	1.6466	1,650.5100	1.6505	0.237	0	0	0
2015/11/16	R213	04/08/2016			Bond Future	9.2505	85.2886	9.2391	85.3679	(0.124)	0.0000	0.0000	0
2015/11/16	R213	04/08/2016	8.99	Put	Bond Future	4,606.8700	4.6069	4,542.5200	4.5425	(1.397)	0	0	0
2015/11/16	R213	04/08/2016	9.01	Put	Bond Future	4,524.3400	4.5243	4,460.4300	4.4604	(1.413)	0	0	0
2015/11/16	R213	04/08/2016	9.00	Put	Bond Future	4,565.4700	4.5655	4,501.3400	4.5013	(1.405)	0	0	0
2015/11/16	R213	04/08/2016	9.01	Call	Bond Future	2,841.8300	2.8418	2,857.2000	2.8572	0.541	0	0	0
2015/11/16	R213	04/08/2016	8.99	Call	Bond Future	2,782.3000	2.7823	2,797.2300	2.7972	0.537	0	0	0
2015/11/16	R213	04/08/2016	9.00	Call	Bond Future	2,811.9700	2.8120	2,827.1200	2.8271	0.539	0	0	0
2015/11/16	R214	04/02/2016			Bond Future	9.3115	75.7957	9.3006	75.8776	(0.118)	0.0000	0.0000	32,977
2015/11/16	R214	04/02/2016	7.99	Put	Bond Future	11,135.0200	11.1350	11,049.2300	11.0492	(0.770)	0	0	0
2015/11/16	R214	04/02/2016	9.45	Call	Bond Future	2,726.5300	2.7265	2,736.0400	2.7360	0.349	0	0	0
2015/11/16	R214	04/02/2016	8.00	Call	Bond Future	58.9400	0.0589	54.9200	0.0549	(6.820)	0	0	0
2015/11/16	R214	04/02/2016	8.01	Call	Bond Future	61.3200	0.0613	57.1900	0.0572	(6.735)	0	0	0
2015/11/16	R214	04/02/2016	7.99	Call	Bond Future	56.6400	0.0566	52.7200	0.0527	(6.921)	0	0	0
2015/11/16	R214	04/02/2016	9.35	Call	Bond Future	2,327.2200	2.3272	2,331.5900	2.3316	0.188	0	0	0
2015/11/16	R214	04/02/2016	9.45	Put	Bond Future	1,704.2700	1.7043	1,631.9100	1.6319	(4.246)	0	0	25
2015/11/16	R214	04/02/2016	8.01	Put	Bond Future	10,952.3700	10.9524	10,866.3700	10.8664	(0.785)	0	0	0
2015/11/16	R214	04/02/2016	9.35	Put	Bond Future	2,040.9300	2.0409	1,963.4300	1.9634	(3.797)	0	0	25
2015/11/16	R214	04/02/2016	8.00	Put	Bond Future	11,043.5700	11.0436	10,957.6800	10.9577	(0.778)	0	0	0
2015/11/16	R214	05/05/2016	9.01	Call	Bond Future	2,004.9200	2.0049	2,010.3700	2.0104	0.272	0	0	0
2015/11/16	R214	05/05/2016			Bond Future	9.3668	73.8011	9.3558	73.8821	(0.117)	0.0000	0.0000	0
2015/11/16	R214	05/05/2016	8.99	Call	Bond Future	1,948.9800	1.9490	1,953.9900	1.9540	0.257	0	0	0
2015/11/16	R214	05/05/2016	9.00	Call	Bond Future	1,976.8300	1.9768	1,982.0600	1.9821	0.265	0	0	0
2015/11/16	R214	05/05/2016	8.99	Put	Bond Future	4,825.1500	4.8251	4,749.1200	4.7491	(1.576)	0	0	0
2015/11/16	R214	05/05/2016	9.01	Put	Bond Future	4,723.7900	4.7238	4,648.2000	4.6482	(1.600)	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
2015/11/16	R214	05/05/2016	9.00	Put	Bond Future	4,774.2800		4.7743	4,698.4700	4.6985	(1.588)	0	0	0
2015/11/16	R214	04/08/2016	9.25	Put	Bond Future	4,565.0600		4.5651	4,499.5200	4.4995	(1.436)	0	0	0
2015/11/16	R214	04/08/2016	9.24	Call	Bond Future	3,291.7100		3.2917	3,309.1300	3.3091	0.529	0	0	0
2015/11/16	R214	04/08/2016			Bond Future	9.4170		75.1309	9.4057	75.2141	(0.121)	0.0000	0.0000	0
2015/11/16	R214	04/08/2016	9.25	Call	Bond Future	3,324.8400		3.3248	3,342.5000	3.3425	0.531	0	0	0
2015/11/16	R214	04/08/2016	9.26	Call	Bond Future	3,358.1500		3.3581	3,376.0500	3.3761	0.533	0	0	0
2015/11/16	R214	04/08/2016	9.24	Put	Bond Future	4,607.3000		4.6073	4,541.5200	4.5415	(1.428)	0	0	0
2015/11/16	R214	04/08/2016	9.26	Put	Bond Future	4,523.1300		4.5231	4,457.8300	4.4578	(1.444)	0	0	0
2015/11/16	R248	04/02/2016	8.99	Put	Bond Future	3,934.5800		3.9346	3,878.8000	3.8788	(1.418)	0	0	0
2015/11/16	R248	04/02/2016	9.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	75
2015/11/16	R248	04/02/2016			Bond Future	9.3888		97.4618	9.3829	97.5176	(0.062)	0.0000	0.0000	55,118
2015/11/16	R248	04/02/2016	9.00	Put	Bond Future	3,832.3700		3.8324	3,776.5900	3.7766	(1.455)	0	0	0
2015/11/16	R248	04/02/2016	9.01	Put	Bond Future	3,730.3500		3.7304	3,674.5700	3.6746	(1.495)	0	0	0
2015/11/16	R248	04/02/2016	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R248	04/02/2016	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R248	04/02/2016	9.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	75
2015/11/16	R248	04/02/2016	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R248	04/02/2016	9.45	Call	Bond Future	578.9900		0.5790	634.7700	0.6348	9.634	0	0	0
2015/11/16	R248	04/02/2016	9.55	Call	Bond Future	1,511.4700		1.5115	1,567.2500	1.5672	3.690	0	0	0
2015/11/16	R248	05/05/2016			Bond Future	9.4464		94.6984	9.4406	94.7523	(0.061)	0.0000	0.0000	0
2015/11/16	R248	05/05/2016	8.99	Put	Bond Future	4,474.6600		4.4747	4,420.8300	4.4208	(1.203)	0	0	0
2015/11/16	R248	05/05/2016	9.01	Put	Bond Future	4,270.6700		4.2707	4,216.8400	4.2168	(1.260)	0	0	0
2015/11/16	R248	05/05/2016	9.00	Put	Bond Future	4,372.5700		4.3726	4,318.7400	4.3187	(1.231)	0	0	0
2015/11/16	R248	05/05/2016	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R248	05/05/2016	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R248	05/05/2016	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R248	04/08/2016			Bond Future	9.4990		96.4049	9.4930	96.4606	(0.063)	0.0000	0.0000	0
2015/11/16	R248	04/08/2016	9.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R248	04/08/2016	9.24	Put	Bond Future	2,467.0600		2.4671	2,411.3700	2.4114	(2.257)	0	0	0
2015/11/16	R248	04/08/2016	9.26	Put	Bond Future	2,272.4200		2.2724	2,216.7300	2.2167	(2.451)	0	0	0
2015/11/16	R248	04/08/2016	9.25	Put	Bond Future	2,369.6500		2.3697	2,313.9600	2.3140	(2.350)	0	0	0
2015/11/16	R248	04/08/2016	9.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/16	R248	04/08/2016	9.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Total

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