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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/12/2015 TO 02/12/2015

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
2015/12/02	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	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
2015/12/02	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	2025	04/02/2016	126.01	Put	Bond Future	1,913.7000	1.9137	1,964.0800	1.9641	2.633	0	0	0
2015/12/02	2025	04/02/2016			Bond Future	124.0963	124.0963	124.0459	124.0459	(0.041)	0.0000	0.0000	950
2015/12/02	2025	04/02/2016	126.00	Put	Bond Future	1,903.7000	1.9037	1,954.0800	1.9541	2.646	0	0	0
2015/12/02	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	2025	04/02/2016	125.99	Put	Bond Future	1,893.7000	1.8937	1,944.0800	1.9441	2.660	0	0	0
2015/12/02	2025	05/05/2016			Bond Future	126.2362	126.2362	126.1826	126.1826	(0.042)	0.0000	0.0000	0
2015/12/02	2025	05/05/2016	126.00	Call	Bond Future	236.2300	0.2362	182.6100	0.1826	(22.698)	0	0	0
2015/12/02	2025	05/05/2016	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	2025	05/05/2016	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	2025	05/05/2016	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	2025	05/05/2016	126.01	Call	Bond Future	226.2300	0.2262	172.6100	0.1726	(23.702)	0	0	0
2015/12/02	2025	05/05/2016	125.99	Call	Bond Future	246.2300	0.2462	192.6100	0.1926	(21.776)	0	0	0
2015/12/02	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	2030	04/02/2016			Bond Future	9.1181	91.4581	9.0799	91.7386	(0.419)	0.0000	0.0000	16,298
2015/12/02	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	2030	04/02/2016	8.74	Put	Bond Future	2,830.5500	2.8306	2,550.0700	2.5501	(9.909)	0	0	0
2015/12/02	2030	04/02/2016	8.76	Put	Bond Future	2,677.7700	2.6778	2,397.2900	2.3973	(10.474)	0	0	0
2015/12/02	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	2030	04/02/2016	8.75	Put	Bond Future	2,754.1100	2.7541	2,473.6300	2.4736	(10.184)	0	0	0
2015/12/02	2030	05/05/2016	8.99	Put	Bond Future	1,412.2800	1.4123	1,129.0400	1.1290	(20.056)	0	0	0
2015/12/02	2030	05/05/2016	9.01	Put	Bond Future	1,264.9900	1.2650	981.7500	0.9817	(22.391)	0	0	0
2015/12/02	2030	05/05/2016			Bond Future	9.1836	93.0453	9.1445	93.3285	(0.427)	0.0000	0.0000	0
2015/12/02	2030	05/05/2016	9.00	Put	Bond Future	1,338.5900	1.3386	1,055.3500	1.0553	(21.160)	0	0	0
2015/12/02	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	2032	04/02/2016			Bond Future	9.2176	94.9105	9.1795	95.2097	(0.414)	0.0000	0.0000	8,417
2015/12/02	2032	04/02/2016	8.69	Put	Bond Future	4,822.6100	4.8226	4,576.2400	4.5762	(5.109)	0	0	0
2015/12/02	2032	04/02/2016	8.71	Put	Bond Future	4,689.3800	4.6894	4,445.6400	4.4456	(5.198)	0	0	0
2015/12/02	2032	04/02/2016	9.20	Call	Bond Future	1,931.4600	1.9315	2,068.9900	2.0690	7.121	0	0	0
2015/12/02	2032	04/02/2016	8.70	Put	Bond Future	4,755.7000	4.7557	4,510.6400	4.5106	(5.153)	0	0	0
2015/12/02	2032	04/02/2016	9.30	Call	Bond Future	2,336.3200	2.3363	2,492.5400	2.4925	6.687	0	0	0
2015/12/02	2032	04/02/2016	8.71	Call	Bond Future	589.5100	0.5895	644.9100	0.6449	9.398	0	0	0
2015/12/02	2032	04/02/2016	9.20	Put	Bond Future	2,069.6800	2.0697	1,908.0700	1.9081	(7.808)	0	0	22
2015/12/02	2032	04/02/2016	8.69	Call	Bond Future	555.8000	0.5558	608.5700	0.6086	9.494	0	0	0
2015/12/02	2032	04/02/2016	8.70	Call	Bond Future	572.4100	0.5724	626.4900	0.6265	9.448	0	0	0

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2015/12/02	2032	04/02/2016	9.30	Put	Bond Future	1,695.4300		1.6954	1,552.5100	1.5525	(8.430)	0	0	22
2015/12/02	2032	05/05/2016			Bond Future	9.2815		92.4008	9.2424	92.7029	(0.421)	0.0000	0.0000	0
2015/12/02	2032	05/05/2016	8.99	Put	Bond Future	4,374.7800		4.3748	4,186.1700	4.1862	(4.311)	0	0	0
2015/12/02	2032	05/05/2016	9.01	Put	Bond Future	4,276.3900		4.2764	4,090.1500	4.0901	(4.355)	0	0	0
2015/12/02	2032	05/05/2016	9.00	Put	Bond Future	4,325.3900		4.3254	4,137.9700	4.1380	(4.333)	0	0	0
2015/12/02	2032	05/05/2016	9.01	Call	Bond Future	2,146.9100		2.1469	2,262.8000	2.2628	5.398	0	0	0
2015/12/02	2032	05/05/2016	8.99	Call	Bond Future	2,085.6000		2.0856	2,199.1200	2.1991	5.443	0	0	0
2015/12/02	2032	05/05/2016	9.00	Call	Bond Future	2,116.1100		2.1161	2,230.8200	2.2308	5.421	0	0	0
2015/12/02	2032	04/08/2016	9.01	Call	Bond Future	2,752.0100		2.7520	2,874.3600	2.8744	4.446	0	0	0
2015/12/02	2032	04/08/2016			Bond Future	9.3359		94.1167	9.2957	94.4237	(0.431)	0.0000	0.0000	0
2015/12/02	2032	04/08/2016	8.99	Call	Bond Future	2,690.1200		2.6901	2,810.5500	2.8106	4.477	0	0	0
2015/12/02	2032	04/08/2016	9.00	Call	Bond Future	2,720.9700		2.7210	2,842.3500	2.8424	4.461	0	0	0
2015/12/02	2032	04/08/2016	8.99	Put	Bond Future	5,379.7600		5.3798	5,193.2500	5.1933	(3.467)	0	0	0
2015/12/02	2032	04/08/2016	9.01	Put	Bond Future	5,283.0200		5.2830	5,098.4300	5.0984	(3.494)	0	0	0
2015/12/02	2032	04/08/2016	9.00	Put	Bond Future	5,331.2400		5.3312	5,145.6800	5.1457	(3.481)	0	0	0
2015/12/02	2033	04/02/2016	102.40	Call	Bond Future	3,668.9600		3.6690	3,626.9200	3.6269	(1.146)	0	0	0
2015/12/02	2033	04/02/2016			Bond Future	106.0690		106.0690	106.0269	106.0269	(0.040)	0.0000	0.0000	185
2015/12/02	2033	04/02/2016	102.41	Call	Bond Future	3,658.9600		3.6590	3,616.9200	3.6169	(1.149)	0	0	0
2015/12/02	2033	04/02/2016	102.39	Call	Bond Future	3,678.9600		3.6790	3,636.9200	3.6369	(1.143)	0	0	0
2015/12/02	2033	04/02/2016	102.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	2033	04/02/2016	102.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	2033	04/02/2016	102.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	2033	05/05/2016			Bond Future	106.9234		106.9234	106.8786	106.8786	(0.042)	0.0000	0.0000	0
2015/12/02	2033	05/05/2016	102.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	2033	05/05/2016	102.40	Call	Bond Future	4,523.4100		4.5234	4,478.5900	4.4786	(0.991)	0	0	0
2015/12/02	2033	05/05/2016	102.41	Call	Bond Future	4,513.4100		4.5134	4,468.5900	4.4686	(0.993)	0	0	0
2015/12/02	2033	05/05/2016	102.39	Call	Bond Future	4,533.4100		4.5334	4,488.5900	4.4886	(0.989)	0	0	0
2015/12/02	2033	05/05/2016	102.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	2033	05/05/2016	102.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	2037	04/02/2016	8.74	Call	Bond Future	477.8700		0.4779	516.4500	0.5165	8.073	0	0	0
2015/12/02	2037	04/02/2016	8.75	Put	Bond Future	5,913.0000		5.9130	5,670.2700	5.6703	(4.105)	0	0	0
2015/12/02	2037	04/02/2016	9.43	Call	Bond Future	2,538.5300		2.5385	2,681.8800	2.6819	5.647	0	0	0
2015/12/02	2037	04/02/2016			Bond Future	9.3557		92.4028	9.3228	92.6852	(0.352)	0.0000	0.0000	52,037
2015/12/02	2037	04/02/2016	8.75	Call	Bond Future	493.0500		0.4930	532.6900	0.5327	8.040	0	0	0
2015/12/02	2037	04/02/2016	8.76	Call	Bond Future	508.6000		0.5086	549.3100	0.5493	8.004	0	0	0
2015/12/02	2037	04/02/2016	9.30	Call	Bond Future	1,980.7800		1.9808	2,101.4100	2.1014	6.090	0	0	0
2015/12/02	2037	04/02/2016	8.74	Put	Bond Future	5,991.4400		5.9914	5,747.6500	5.7476	(4.069)	0	0	0
2015/12/02	2037	04/02/2016	9.43	Put	Bond Future	1,906.6700		1.9067	1,767.6500	1.7676	(7.291)	0	0	16
2015/12/02	2037	04/02/2016	8.76	Put	Bond Future	5,835.0600		5.8351	5,593.4000	5.5934	(4.142)	0	0	0
2015/12/02	2037	04/02/2016	9.30	Put	Bond Future	2,459.4500		2.4594	2,297.7100	2.2977	(6.576)	0	0	16
2015/12/02	2037	05/05/2016	9.00	Put	Bond Future	5,593.4700		5.5935	5,400.8400	5.4008	(3.444)	0	0	0
2015/12/02	2037	05/05/2016	8.99	Call	Bond Future	1,917.5900		1.9176	2,008.9800	2.0090	4.766	0	0	0
2015/12/02	2037	05/05/2016			Bond Future	9.4185		94.0065	9.3849	94.2916	(0.357)	0.0000	0.0000	0
2015/12/02	2037	05/05/2016	9.00	Call	Bond Future	1,947.4300		1.9474	2,039.8800	2.0399	4.747	0	0	0
2015/12/02	2037	05/05/2016	9.01	Call	Bond Future	1,977.3400		1.9773	2,070.8400	2.0708	4.729	0	0	0
2015/12/02	2037	05/05/2016	8.99	Put	Bond Future	5,653.5100		5.6535	5,459.8200	5.4598	(3.426)	0	0	0

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2015/12/02	2037	05/05/2016	9.01	Put	Bond Future	5,533.6300	5.5336	5,342.0500	5.3421	(3.462)	0	0	0
2015/12/02	2037	04/08/2016			Bond Future	9.4737	91.4931	9.4391	91.7825	(0.365)	0.0000	0.0000	0
2015/12/02	2037	04/08/2016	9.24	Put	Bond Future	5,412.3600	5.4124	5,246.3000	5.2463	(3.068)	0	0	0
2015/12/02	2037	04/08/2016	9.26	Put	Bond Future	5,313.5100	5.3135	5,149.2500	5.1492	(3.091)	0	0	0
2015/12/02	2037	04/08/2016	9.25	Put	Bond Future	5,362.6200	5.3626	5,197.4500	5.1975	(3.080)	0	0	0
2015/12/02	2037	04/08/2016	9.24	Call	Bond Future	3,427.8700	3.4279	3,551.2600	3.5513	3.600	0	0	0
2015/12/02	2037	04/08/2016	9.25	Call	Bond Future	3,464.4300	3.4644	3,588.7100	3.5887	3.587	0	0	0
2015/12/02	2037	04/08/2016	9.26	Call	Bond Future	3,501.4900	3.5015	3,626.6800	3.6267	3.575	0	0	0
2015/12/02	2038	04/02/2016			Bond Future	130.6871	130.6871	130.8662	130.8662	0.137	0.0000	0.0000	16,637
2015/12/02	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	2038	04/02/2016	130.99	Put	Bond Future	302.8900	0.3029	123.7800	0.1238	(59.134)	0	0	0
2015/12/02	2038	04/02/2016	131.01	Put	Bond Future	322.8900	0.3229	143.7800	0.1438	(55.471)	0	0	0
2015/12/02	2038	04/02/2016	131.00	Put	Bond Future	312.8900	0.3129	133.7800	0.1338	(57.244)	0	0	0
2015/12/02	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	2038	05/05/2016			Bond Future	132.9407	132.9407	133.1203	133.1203	0.135	0.0000	0.0000	0
2015/12/02	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	2038	05/05/2016	131.01	Call	Bond Future	1,930.6600	1.9307	2,110.2900	2.1103	9.304	0	0	0
2015/12/02	2038	05/05/2016	130.99	Call	Bond Future	1,950.6600	1.9507	2,130.2900	2.1303	9.209	0	0	0
2015/12/02	2038	05/05/2016	131.00	Call	Bond Future	1,940.6600	1.9407	2,120.2900	2.1203	9.256	0	0	0
2015/12/02	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	2040	04/02/2016	9.51	Put	Bond Future	2,020.7500	2.0207	1,873.9000	1.8739	(7.267)	0	0	0
2015/12/02	2040	04/02/2016			Bond Future	9.4258	96.1965	9.3929	96.4979	(0.349)	0.0000	0.0000	1,820
2015/12/02	2040	04/02/2016	9.50	Put	Bond Future	2,061.6800	2.0617	1,912.9900	1.9130	(7.212)	0	0	0
2015/12/02	2040	04/02/2016	9.49	Put	Bond Future	2,103.3800	2.1034	1,952.8500	1.9528	(7.157)	0	0	0
2015/12/02	2040	04/02/2016	9.50	Call	Bond Future	2,735.0000	2.7350	2,887.7700	2.8878	5.586	0	0	0
2015/12/02	2040	04/02/2016	9.51	Call	Bond Future	2,784.2500	2.7843	2,938.8600	2.9389	5.553	0	0	0
2015/12/02	2040	04/02/2016	9.49	Call	Bond Future	2,686.3700	2.6864	2,837.3000	2.8373	5.618	0	0	0
2015/12/02	2040	05/05/2016	9.50	Call	Bond Future	3,745.7000	3.7457	3,895.0800	3.8951	3.988	0	0	0
2015/12/02	2040	05/05/2016			Bond Future	9.4888	97.8660	9.4552	98.1704	(0.355)	0.0000	0.0000	0
2015/12/02	2040	05/05/2016	9.51	Call	Bond Future	3,791.0700	3.7911	3,941.6400	3.9416	3.972	0	0	0
2015/12/02	2040	05/05/2016	9.49	Call	Bond Future	3,700.8600	3.7009	3,849.0500	3.8490	4.004	0	0	0
2015/12/02	2040	05/05/2016	9.50	Put	Bond Future	3,645.2100	3.6452	3,490.2000	3.4902	(4.252)	0	0	0
2015/12/02	2040	05/05/2016	9.49	Put	Bond Future	3,690.4800	3.6905	3,534.2800	3.5343	(4.233)	0	0	0
2015/12/02	2040	05/05/2016	9.51	Put	Bond Future	3,600.6100	3.6006	3,446.7900	3.4468	(4.272)	0	0	0
2015/12/02	2040	04/08/2016			Bond Future	9.5445	95.1738	9.5099	95.4828	(0.362)	0.0000	0.0000	0
2015/12/02	2040	04/08/2016	9.49	Put	Bond Future	4,893.7700	4.8938	4,733.8300	4.7338	(3.268)	0	0	0
2015/12/02	2040	04/08/2016	9.50	Call	Bond Future	4,448.7300	4.4487	4,598.8000	4.5988	3.373	0	0	0
2015/12/02	2040	04/08/2016	9.51	Call	Bond Future	4,492.2000	4.4922	4,643.2100	4.6432	3.362	0	0	0
2015/12/02	2040	04/08/2016	9.49	Call	Bond Future	4,405.8000	4.4058	4,554.9100	4.5549	3.384	0	0	0
2015/12/02	2040	04/08/2016	9.51	Put	Bond Future	4,800.6200	4.8006	4,642.5800	4.6426	(3.292)	0	0	0
2015/12/02	2040	04/08/2016	9.50	Put	Bond Future	4,846.8600	4.8469	4,687.8800	4.6879	(3.280)	0	0	0
2015/12/02	2044	04/02/2016	8.99	Put	Bond Future	5,169.5500	5.1696	4,929.1000	4.9291	(4.651)	0	0	0
2015/12/02	2044	04/02/2016			Bond Future	9.4391	93.4638	9.4063	93.7676	(0.348)	0.0000	0.0000	19,302

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
2015/12/02	2044	04/02/2016	9.01	Put	Bond Future	5,018.7100	5.0187	4,781.1500	4.7812	(4.733)	0	0	0
2015/12/02	2044	04/02/2016	9.58	Put	Bond Future	1,823.5900	1.8236	1,686.0000	1.6860	(7.545)	0	0	0
2015/12/02	2044	04/02/2016	9.00	Put	Bond Future	5,093.8100	5.0938	4,854.8000	4.8548	(4.692)	0	0	0
2015/12/02	2044	04/02/2016	9.01	Call	Bond Future	911.1200	0.9111	977.3500	0.9773	7.269	0	0	0
2015/12/02	2044	04/02/2016	8.99	Call	Bond Future	863.0400	0.8630	926.3800	0.9264	7.339	0	0	0
2015/12/02	2044	04/02/2016	9.58	Call	Bond Future	3,107.5500	3.1075	3,273.7500	3.2738	5.348	0	0	0
2015/12/02	2044	04/02/2016	9.00	Call	Bond Future	886.8500	0.8869	951.6300	0.9516	7.305	0	0	0
2015/12/02	2044	05/05/2016	8.99	Put	Bond Future	6,715.8200	6.7158	6,498.8800	6.4989	(3.230)	0	0	0
2015/12/02	2044	05/05/2016			Bond Future	9.5000	95.0859	9.4665	95.3927	(0.353)	0.0000	0.0000	0
2015/12/02	2044	05/05/2016	9.01	Put	Bond Future	6,577.4600	6.5775	6,362.7200	6.3627	(3.265)	0	0	0
2015/12/02	2044	05/05/2016	9.00	Put	Bond Future	6,646.4000	6.6464	6,430.5600	6.4306	(3.247)	0	0	0
2015/12/02	2044	05/05/2016	9.01	Call	Bond Future	1,918.3700	1.9184	2,010.4800	2.0105	4.801	0	0	0
2015/12/02	2044	05/05/2016	8.99	Call	Bond Future	1,858.1700	1.8582	1,948.0800	1.9481	4.839	0	0	0
2015/12/02	2044	05/05/2016	9.00	Call	Bond Future	1,888.1200	1.8881	1,979.1300	1.9791	4.820	0	0	0
2015/12/02	2044	04/08/2016	9.50	Call	Bond Future	4,467.1800	4.4672	4,617.8700	4.6179	3.373	0	0	0
2015/12/02	2044	04/08/2016			Bond Future	9.5538	92.4673	9.5193	92.7789	(0.361)	0.0000	0.0000	0
2015/12/02	2044	04/08/2016	9.51	Call	Bond Future	4,511.1100	4.5111	4,662.7600	4.6628	3.362	0	0	0
2015/12/02	2044	04/08/2016	9.49	Put	Bond Future	5,002.2800	5.0023	4,840.4200	4.8404	(3.236)	0	0	0
2015/12/02	2044	04/08/2016	9.51	Put	Bond Future	4,907.3100	4.9073	4,747.3700	4.7474	(3.259)	0	0	0
2015/12/02	2044	04/08/2016	9.49	Call	Bond Future	4,424.0700	4.4241	4,573.8000	4.5738	3.384	0	0	0
2015/12/02	2044	04/08/2016	9.50	Put	Bond Future	4,954.3100	4.9543	4,793.4100	4.7934	(3.248)	0	0	0
2015/12/02	2046	04/02/2016	127.99	Call	Bond Future	3,844.4300	3.8444	3,793.0100	3.7930	(1.338)	0	0	0
2015/12/02	2046	04/02/2016			Bond Future	131.8344	131.8344	131.7830	131.7830	(0.039)	0.0000	0.0000	11,948
2015/12/02	2046	04/02/2016	128.00	Call	Bond Future	3,834.4300	3.8344	3,783.0100	3.7830	(1.341)	0	0	0
2015/12/02	2046	04/02/2016	128.01	Call	Bond Future	3,824.4300	3.8244	3,773.0100	3.7730	(1.345)	0	0	0
2015/12/02	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	2046	05/05/2016			Bond Future	132.6785	132.6785	132.6240	132.6240	(0.041)	0.0000	0.0000	0
2015/12/02	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	2046	05/05/2016	130.01	Call	Bond Future	2,668.5500	2.6686	2,613.9500	2.6139	(2.046)	0	0	0
2015/12/02	2046	05/05/2016	129.99	Call	Bond Future	2,688.5500	2.6886	2,633.9500	2.6339	(2.031)	0	0	0
2015/12/02	2046	05/05/2016	130.00	Call	Bond Future	2,678.5500	2.6786	2,623.9500	2.6239	(2.038)	0	0	0
2015/12/02	2050	04/02/2016			Bond Future	138.6238	138.6238	138.5701	138.5701	(0.039)	0.0000	0.0000	11,023
2015/12/02	2050	04/02/2016	138.00	Call	Bond Future	623.7700	0.6238	570.0800	0.5701	(8.607)	0	0	0
2015/12/02	2050	04/02/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	2050	04/02/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	2050	04/02/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	2050	04/02/2016	138.01	Call	Bond Future	613.7700	0.6138	560.0800	0.5601	(8.748)	0	0	0
2015/12/02	2050	04/02/2016	137.99	Call	Bond Future	633.7700	0.6338	580.0800	0.5801	(8.472)	0	0	0
2015/12/02	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	2050	05/05/2016			Bond Future	141.0139	141.0139	140.9569	140.9569	(0.040)	0.0000	0.0000	0
2015/12/02	2050	05/05/2016	138.00	Call	Bond Future	3,013.9400	3.0139	2,956.8600	2.9569	(1.894)	0	0	0
2015/12/02	2050	05/05/2016	137.99	Call	Bond Future	3,023.9400	3.0239	2,966.8600	2.9669	(1.888)	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
2015/12/02	2050	05/05/2016	138.01	Call	Bond Future	3,003.9400	3.0039	2,946.8600	2.9469	(1.900)	0	0	0
2015/12/02	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	AL37	04/02/2016			Index Future	470.7510	470.7510	459.2450	459.2450	(2.444)	0.0000	0.0000	2
2015/12/02	AL37	05/05/2016			Index Future	478.9130	478.9130	467.2000	467.2000	(2.446)	0.0000	0.0000	0
2015/12/02	AL7T	04/02/2016			Index Future	548.8310	548.8310	550.1850	550.1850	0.247	0.0000	0.0000	0
2015/12/02	AL7T	05/05/2016			Index Future	558.3470	558.3470	559.7160	559.7160	0.245	0.0000	0.0000	0
2015/12/02	ALBI	04/02/2016			Index Future	499.3180	499.3180	498.0870	498.0870	(0.247)	0.0000	0.0000	611
2015/12/02	ALBI	05/05/2016			Index Future	507.9750	507.9750	506.7150	506.7150	(0.248)	0.0000	0.0000	0
2015/12/02	ALBI	04/08/2016			Index Future	517.2990	517.2990	516.0150	516.0150	(0.248)	0.0000	0.0000	0
2015/12/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	C070	01/08/2021			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
2015/12/02	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/12/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/12/02	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/02	EL28	04/02/2016	128.99	Put	Bond Future	883.7800		0.8838	929.7800	0.9298	5.205	0	0	0
2015/12/02	EL28	04/02/2016			Bond Future	128.1062		128.1062	128.0602	128.0602	(0.036)	0.0000	0.0000	0
2015/12/02	EL28	04/02/2016	129.01	Put	Bond Future	903.7800		0.9038	949.7800	0.9498	5.090	0	0	0
2015/12/02	EL28	04/02/2016	128.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	EL28	04/02/2016	129.00	Put	Bond Future	893.7800		0.8938	939.7800	0.9398	5.147	0	0	0
2015/12/02	EL28	04/02/2016	129.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	EL28	04/02/2016	129.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	EL28	05/05/2016	129.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	EL28	05/05/2016			Bond Future	128.7404		128.7404	128.6913	128.6913	(0.038)	0.0000	0.0000	0
2015/12/02	EL28	05/05/2016	129.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	EL28	05/05/2016	128.99	Put	Bond Future	249.6000		0.2496	298.7400	0.2987	19.688	0	0	0
2015/12/02	EL28	05/05/2016	129.01	Put	Bond Future	269.6000		0.2696	318.7400	0.3187	18.227	0	0	0
2015/12/02	EL28	05/05/2016	129.00	Put	Bond Future	259.6000		0.2596	308.7400	0.3087	18.929	0	0	0
2015/12/02	EL28	05/05/2016	128.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	ES33	04/02/2016	10.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	ES33	04/02/2016			Bond Future	10.2140		81.0468	10.1800	81.2758	(0.333)	0.0000	0.0000	8,579
2015/12/02	ES33	04/02/2016	9.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	ES33	04/02/2016	10.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	ES33	04/02/2016	9.99	Put	Bond Future	1,526.8600		1.5269	1,297.8200	1.2978	(15.001)	0	0	0
2015/12/02	ES33	04/02/2016	10.01	Put	Bond Future	1,388.7300		1.3887	1,159.6900	1.1597	(16.493)	0	0	0
2015/12/02	ES33	04/02/2016	10.00	Put	Bond Future	1,457.7500		1.4578	1,228.7100	1.2287	(15.712)	0	0	0
2015/12/02	ES33	05/05/2016	10.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	ES33	05/05/2016			Bond Future	10.3052		78.6630	10.2703	78.8942	(0.338)	0.0000	0.0000	0
2015/12/02	ES33	05/05/2016	9.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	ES33	05/05/2016	10.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	ES33	05/05/2016	9.99	Put	Bond Future	2,127.9400		2.1279	1,896.7100	1.8967	(10.866)	0	0	0
2015/12/02	ES33	05/05/2016	10.01	Put	Bond Future	1,990.3000		1.9903	1,759.0700	1.7591	(11.618)	0	0	0
2015/12/02	ES33	05/05/2016	10.00	Put	Bond Future	2,059.0700		2.0591	1,827.8400	1.8278	(11.230)	0	0	0
2015/12/02	ES33	04/08/2016			Bond Future	10.3876		80.1238	10.3517	80.3585	(0.346)	0.0000	0.0000	0
2015/12/02	ES33	04/08/2016	10.24	Put	Bond Future	971.7400		0.9717	737.0200	0.7370	(24.155)	0	0	0
2015/12/02	ES33	04/08/2016	10.26	Put	Bond Future	838.9900		0.8390	604.2700	0.6043	(27.976)	0	0	0
2015/12/02	ES33	04/08/2016	10.25	Put	Bond Future	905.3200		0.9053	670.6000	0.6706	(25.927)	0	0	0
2015/12/02	ES33	04/08/2016	10.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	ES33	04/08/2016	10.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	ES33	04/08/2016	10.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	ES42	04/02/2016			Bond Future	10.2937		86.2888	10.2651	86.5118	(0.279)	0.0000	0.0000	2,750
2015/12/02	ES42	05/05/2016			Bond Future	10.3819		83.5235	10.3525	83.7483	(0.283)	0.0000	0.0000	4,500
2015/12/02	GOVI	04/02/2016	512.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	GOVI	04/02/2016			GOVI	497.1150		497.1150	495.2950	495.2950	(0.366)	0.0000	0.0000	452
2015/12/02	GOVI	04/02/2016	511.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	GOVI	04/02/2016	512.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	GOVI	04/02/2016	511.99	Put	GOVI	148,750.0000		14.8750	166,950.0000	16.6950	12.235	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
2015/12/02	GOVI	04/02/2016	512.01	Put	GOVI	148,950.0000		14.8950	167,150.0000	16.7150	12.219	0	0	0
2015/12/02	GOVI	04/02/2016	512.00	Put	GOVI	148,850.0000		14.8850	167,050.0000	16.7050	12.227	0	0	0
2015/12/02	GOVI	05/05/2016	518.01	Put	GOVI	122,770.0000		12.2770	141,350.0000	14.1350	15.134	0	0	0
2015/12/02	GOVI	05/05/2016			GOVI	505.7330		505.7330	503.8750	503.8750	(0.367)	0.0000	0.0000	146
2015/12/02	GOVI	05/05/2016	518.00	Put	GOVI	122,670.0000		12.2670	141,250.0000	14.1250	15.146	0	0	0
2015/12/02	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	GOVI	05/05/2016	517.99	Put	GOVI	122,570.0000		12.2570	141,150.0000	14.1150	15.159	0	0	0
2015/12/02	GOVI	04/08/2016	520.99	Put	GOVI	59,740.0000		5.9740	78,680.0000	7.8680	31.704	0	0	0
2015/12/02	GOVI	04/08/2016			GOVI	515.0160		515.0160	513.1220	513.1220	(0.368)	0.0000	0.0000	0
2015/12/02	GOVI	04/08/2016	521.01	Put	GOVI	59,940.0000		5.9940	78,880.0000	7.8880	31.598	0	0	0
2015/12/02	GOVI	04/08/2016	521.00	Put	GOVI	59,840.0000		5.9840	78,780.0000	7.8780	31.651	0	0	0
2015/12/02	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/12/02	IGOV	04/02/2016			Index Future	238.5460		238.5460	238.6240	238.6240	0.033	0.0000	0.0000	1,038
2015/12/02	IGOV	05/05/2016			Index Future	242.6580		242.6580	242.7340	242.7340	0.031	0.0000	0.0000	21
2015/12/02	IGOV	04/08/2016			Index Future	247.1550		247.1550	247.2330	247.2330	0.032	0.0000	0.0000	0
2015/12/02	ILBI	04/02/2016			Index Future	645.4430		645.4430	645.4730	645.4730	0.005	0.0000	0.0000	157
2015/12/02	ILBI	05/05/2016			Index Future	656.4930		656.4930	656.5220	656.5220	0.004	0.0000	0.0000	0
2015/12/02	IS01	19/12/2016			Interest Rate Swap	99.9071		99.9071	99.9038	99.9038	(0.003)	0.0000	0.0000	0
2015/12/02	IS02	18/12/2017			Interest Rate Swap	100.0661		100.0661	100.0670	100.0670	0.001	0.0000	0.0000	0
2015/12/02	IS05	17/12/2020			Interest Rate Swap	99.8783		99.8783	99.7674	99.7674	(0.111)	0.0000	0.0000	0
2015/12/02	IS10	17/12/2025			Interest Rate Swap	101.7191		101.7191	101.5248	101.5248	(0.191)	0.0000	0.0000	0
2015/12/02	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/12/02	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/12/02	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/12/02	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/12/02	JBAF	15/12/2015			Jibar Tradeable Future	6.5100		93.4900	6.5100	93.4900	0.000	0.0000	0.0000	0
2015/12/02	JBAF	20/01/2016			Jibar Tradeable Future	6.5300		93.4700	6.5300	93.4700	0.000	0.0000	0.0000	0
2015/12/02	JBAF	17/02/2016			Jibar Tradeable Future	6.6200		93.3800	6.6200	93.3800	0.000	0.0000	0.0000	2,000
2015/12/02	JBAF	16/03/2016			Jibar Tradeable Future	6.7700		93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2015/12/02	JBAF	20/04/2016			Jibar Tradeable Future	6.8200		93.1800	6.8200	93.1800	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
2015/12/02	JBAF	18/05/2016			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2015/12/02	JBAF	15/06/2016			Jibar Tradeable Future	6.9700	93.0300	6.9700	93.0300	0.000	0.0000	0.0000	0
2015/12/02	JBAF	21/09/2016			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2015/12/02	JBAF	21/12/2016			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2015/12/02	JBAF	15/03/2017			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2015/12/02	JBAF	21/06/2017			Jibar Tradeable Future	7.7000	92.3000	7.7000	92.3000	0.000	0.0000	0.0000	0
2015/12/02	JBAF	20/09/2017			Jibar Tradeable Future	7.7900	92.2100	7.7900	92.2100	0.000	0.0000	0.0000	0
2015/12/02	R023	04/02/2016	8.01	Put	Bond Future	2,814.7000	2.8147	2,651.8900	2.6519	(5.784)	0	0	0
2015/12/02	R023	04/02/2016			Bond Future	8.4877	99.6051	8.4487	99.8043	(0.460)	0.0000	0.0000	15,449
2015/12/02	R023	04/02/2016	8.00	Put	Bond Future	2,856.6600	2.8567	2,692.9100	2.6929	(5.732)	0	0	0
2015/12/02	R023	04/02/2016	8.01	Call	Bond Future	339.2100	0.3392	375.6100	0.3756	10.731	0	0	0
2015/12/02	R023	04/02/2016	7.99	Call	Bond Future	318.1800	0.3182	352.7200	0.3527	10.855	0	0	0
2015/12/02	R023	04/02/2016	8.00	Call	Bond Future	328.5100	0.3285	363.9700	0.3640	10.794	0	0	0
2015/12/02	R023	04/02/2016	7.99	Put	Bond Future	2,899.0300	2.8990	2,734.3600	2.7344	(5.680)	0	0	0
2015/12/02	R023	05/05/2016			Bond Future	8.5539	97.4053	8.5135	97.6058	(0.473)	0.0000	0.0000	0
2015/12/02	R023	05/05/2016	8.24	Put	Bond Future	2,709.2600	2.7093	2,579.8800	2.5799	(4.775)	0	0	0
2015/12/02	R023	05/05/2016	8.26	Put	Bond Future	2,646.1500	2.6462	2,518.4500	2.5184	(4.826)	0	0	0
2015/12/02	R023	05/05/2016	8.24	Call	Bond Future	1,139.1100	1.1391	1,210.1600	1.2102	6.237	0	0	0
2015/12/02	R023	05/05/2016	8.25	Put	Bond Future	2,677.5900	2.6776	2,549.0500	2.5491	(4.801)	0	0	0
2015/12/02	R023	05/05/2016	8.25	Call	Bond Future	1,157.9400	1.1579	1,229.8300	1.2298	6.208	0	0	0
2015/12/02	R023	05/05/2016	8.26	Call	Bond Future	1,176.9700	1.1770	1,249.7000	1.2497	6.179	0	0	0
2015/12/02	R023	04/08/2016	8.24	Call	Bond Future	1,461.9800	1.4620	1,537.6300	1.5376	5.174	0	0	0
2015/12/02	R023	04/08/2016	8.25	Put	Bond Future	3,200.6900	3.2007	3,073.8600	3.0739	(3.963)	0	0	0
2015/12/02	R023	04/08/2016			Bond Future	8.6042	99.2136	8.5619	99.4168	(0.491)	0.0000	0.0000	0
2015/12/02	R023	04/08/2016	8.25	Call	Bond Future	1,480.6500	1.4806	1,556.9700	1.5570	5.154	0	0	0
2015/12/02	R023	04/08/2016	8.26	Call	Bond Future	1,499.7800	1.4998	1,576.7800	1.5768	5.134	0	0	0
2015/12/02	R023	04/08/2016	8.24	Put	Bond Future	3,231.1400	3.2311	3,103.6400	3.1036	(3.946)	0	0	0
2015/12/02	R023	04/08/2016	8.26	Put	Bond Future	3,170.7300	3.1707	3,044.5800	3.0446	(3.979)	0	0	0
2015/12/02	R186	04/02/2016	7.50	Call	Bond Future	32.5300	0.0325	37.9700	0.0380	16.723	0	0	0
2015/12/02	R186	04/02/2016	8.40	Put	Bond Future	3,082.6700	3.0827	2,852.2700	2.8523	(7.474)	0	0	0
2015/12/02	R186	04/02/2016	8.83	Put	Bond Future	1,310.4400	1.3104	1,171.6400	1.1716	(10.592)	0	0	33
2015/12/02	R186	04/02/2016	9.20	Call	Bond Future	4,324.8900	4.3249	4,582.7200	4.5827	5.962	0	0	0
2015/12/02	R186	04/02/2016			Bond Future	8.6822	114.0333	8.6387	114.3617	(0.501)	0.0000	0.0000	59,642
2015/12/02	R186	04/02/2016	7.51	Call	Bond Future	34.1300	0.0341	39.8100	0.0398	16.642	0	0	0
2015/12/02	R186	04/02/2016	8.02	Put	Bond Future	5,430.9000	5.4309	5,140.6600	5.1407	(5.344)	0	0	0
2015/12/02	R186	04/02/2016	7.90	Call	Bond Future	184.5900	0.1846	210.5800	0.2106	14.080	0	0	680
2015/12/02	R186	04/02/2016	8.45	Call	Bond Future	1,057.8700	1.0579	1,165.8000	1.1658	10.203	0	0	350
2015/12/02	R186	04/02/2016	8.75	Call	Bond Future	2,074.2800	2.0743	2,246.6600	2.2467	8.310	0	0	0
2015/12/02	R186	04/02/2016	7.49	Call	Bond Future	31.0000	0.0310	36.2000	0.0362	16.774	0	0	0
2015/12/02	R186	04/02/2016	7.50	Put	Bond Future	9,438.6200	9.4386	9,115.7200	9.1157	(3.421)	0	0	0
2015/12/02	R186	04/02/2016	8.83	Call	Bond Future	2,416.7200	2.4167	2,606.2600	2.6063	7.843	0	0	0
2015/12/02	R186	04/02/2016	8.65	Put	Bond Future	1,931.0300	1.9310	1,753.2300	1.7532	(9.208)	0	0	340
2015/12/02	R186	04/02/2016	8.70	Put	Bond Future	1,741.2600	1.7413	1,574.3900	1.5744	(9.583)	0	0	5,000
2015/12/02	R186	04/02/2016	8.80	Put	Bond Future	1,402.0100	1.4020	1,256.8300	1.2568	(10.355)	0	0	5,000
2015/12/02	R186	04/02/2016	7.49	Put	Bond Future	9,521.1100	9.5211	9,197.9700	9.1980	(3.394)	0	0	0
2015/12/02	R186	04/02/2016	8.85	Put	Bond Future	1,251.9300	1.2519	1,117.3400	1.1173	(10.751)	0	0	0

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2015/12/02	R186	04/02/2016	7.51	Put	Bond Future	9,356.2800	9.3563	9,033.6200	9.0336	(3.449)	0	0	0
2015/12/02	R186	04/02/2016	8.02	Call	Bond Future	288.5900	0.2886	326.6900	0.3267	13.202	0	0	700
2015/12/02	R186	04/02/2016	8.40	Call	Bond Future	929.5700	0.9296	1,027.5100	1.0275	10.536	0	0	680
2015/12/02	R186	04/02/2016	7.90	Put	Bond Future	6,292.7700	6.2928	5,990.4200	5.9904	(4.805)	0	0	0
2015/12/02	R186	04/02/2016	8.45	Put	Bond Future	2,825.3600	2.8254	2,604.9500	2.6050	(7.801)	0	0	0
2015/12/02	R186	04/02/2016	9.20	Put	Bond Future	514.4900	0.5145	443.9800	0.4440	(13.705)	0	0	700
2015/12/02	R186	04/02/2016	8.75	Put	Bond Future	1,564.7500	1.5647	1,408.7900	1.4088	(9.967)	0	0	11,695
2015/12/02	R186	04/02/2016	8.65	Call	Bond Future	1,688.4800	1.6885	1,839.0200	1.8390	8.916	0	0	0
2015/12/02	R186	04/02/2016	8.85	Call	Bond Future	2,506.7200	2.5067	2,700.4700	2.7005	7.729	0	0	0
2015/12/02	R186	04/02/2016	8.70	Call	Bond Future	1,875.6100	1.8756	2,037.0800	2.0371	8.609	0	0	0
2015/12/02	R186	04/02/2016	8.80	Call	Bond Future	2,285.0200	2.2850	2,468.1800	2.4682	8.016	0	0	0
2015/12/02	R186	05/05/2016			Bond Future	8.7439	116.0116	8.6991	116.3430	(0.513)	0.0000	0.0000	0
2015/12/02	R186	05/05/2016	8.34	Call	Bond Future	1,516.2500	1.5163	1,624.2900	1.6243	7.125	0	0	0
2015/12/02	R186	05/05/2016	8.75	Put	Bond Future	2,754.4200	2.7544	2,587.7600	2.5878	(6.051)	0	0	1,900
2015/12/02	R186	05/05/2016	8.35	Call	Bond Future	1,541.7500	1.5418	1,651.1100	1.6511	7.093	0	0	0
2015/12/02	R186	05/05/2016	8.85	Put	Bond Future	2,409.2100	2.4092	2,256.4600	2.2565	(6.340)	0	0	5,350
2015/12/02	R186	05/05/2016	8.33	Call	Bond Future	1,491.0300	1.4910	1,597.7600	1.5978	7.158	0	0	0
2015/12/02	R186	05/05/2016	8.75	Call	Bond Future	2,799.0300	2.7990	2,963.7500	2.9638	5.885	0	0	0
2015/12/02	R186	05/05/2016	8.35	Put	Bond Future	4,499.2800	4.4993	4,277.2600	4.2773	(4.935)	0	0	0
2015/12/02	R186	05/05/2016	7.56	Put	Bond Future	9,518.0700	9.5181	9,216.6900	9.2167	(3.166)	0	0	0
2015/12/02	R186	05/05/2016	8.34	Put	Bond Future	4,550.2300	4.5502	4,326.8900	4.3269	(4.908)	0	0	0
2015/12/02	R186	05/05/2016	8.85	Call	Bond Future	3,187.6700	3.1877	3,366.3000	3.3663	5.604	0	0	0
2015/12/02	R186	05/05/2016	7.56	Call	Bond Future	303.4700	0.3035	333.4700	0.3335	9.886	0	0	0
2015/12/02	R186	05/05/2016	8.33	Put	Bond Future	4,601.5200	4.6015	4,376.8700	4.3769	(4.882)	0	0	0
2015/12/02	R186	04/08/2016	8.51	Put	Bond Future	4,590.3900	4.5904	4,391.0700	4.3911	(4.342)	0	0	0
2015/12/02	R186	04/08/2016			Bond Future	8.7936	112.8629	8.7472	113.1992	(0.528)	0.0000	0.0000	0
2015/12/02	R186	04/08/2016	8.50	Put	Bond Future	4,634.5900	4.6346	4,434.1600	4.4342	(4.325)	0	0	0
2015/12/02	R186	04/08/2016	8.51	Call	Bond Future	2,515.2600	2.5153	2,652.2600	2.6523	5.447	0	0	0
2015/12/02	R186	04/08/2016	8.49	Call	Bond Future	2,455.2800	2.4553	2,590.0500	2.5900	5.489	0	0	0
2015/12/02	R186	04/08/2016	8.50	Call	Bond Future	2,485.3400	2.4853	2,621.2300	2.6212	5.468	0	0	0
2015/12/02	R186	04/08/2016	8.49	Put	Bond Future	4,678.7100	4.6787	4,477.1600	4.4772	(4.308)	0	0	0
2015/12/02	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	R197	04/02/2016			Bond Future	293.9356	293.9356	293.8170	293.8170	(0.040)	0.0000	0.0000	714
2015/12/02	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	R197	04/02/2016	296.99	Put	Bond Future	3,054.4300	3.0544	3,173.0400	3.1730	3.883	0	0	0
2015/12/02	R197	04/02/2016	297.01	Put	Bond Future	3,074.4300	3.0744	3,193.0400	3.1930	3.858	0	0	0
2015/12/02	R197	04/02/2016	297.00	Put	Bond Future	3,064.4300	3.0644	3,183.0400	3.1830	3.871	0	0	0
2015/12/02	R197	05/05/2016			Bond Future	299.0035	299.0035	298.8776	298.8776	(0.042)	0.0000	0.0000	0
2015/12/02	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	R197	05/05/2016	299.99	Put	Bond Future	986.4600	0.9865	1,112.3900	1.1124	12.766	0	0	0
2015/12/02	R197	05/05/2016	300.01	Put	Bond Future	1,006.4600	1.0065	1,132.3900	1.1324	12.512	0	0	0
2015/12/02	R197	05/05/2016	300.00	Put	Bond Future	996.4600	0.9965	1,122.3900	1.1224	12.638	0	0	0
2015/12/02	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	R202	04/02/2016			Bond Future	242.5824	242.5824	242.8260	242.8260	0.100	0.0000	0.0000	42,536

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
2015/12/02	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	R202	04/02/2016	239.99	Call	Bond Future	2,592.4300	2.5924	2,835.9900	2.8360	9.395	0	0	0
2015/12/02	R202	04/02/2016	240.00	Call	Bond Future	2,582.4300	2.5824	2,825.9900	2.8260	9.431	0	0	0
2015/12/02	R202	04/02/2016	240.01	Call	Bond Future	2,572.4300	2.5724	2,815.9900	2.8160	9.468	0	0	0
2015/12/02	R202	05/05/2016	246.99	Put	Bond Future	225.1100	0.2251	0.0000	0.0000	(100.000)	0	0	0
2015/12/02	R202	05/05/2016			Bond Future	246.7649	246.7649	247.0086	247.0086	0.099	0.0000	0.0000	0
2015/12/02	R202	05/05/2016	247.01	Put	Bond Future	245.1100	0.2451	1.4200	0.0014	(99.421)	0	0	0
2015/12/02	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	18.5800	0.0186	100.000	0	0	0
2015/12/02	R202	05/05/2016	247.00	Put	Bond Future	235.1100	0.2351	0.0000	0.0000	(100.000)	0	0	0
2015/12/02	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	8.5800	0.0086	100.000	0	0	0
2015/12/02	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	R203	04/02/2016	7.25	Put	Bond Future	500.8900	0.5009	444.7300	0.4447	(11.212)	0	0	0
2015/12/02	R203	04/02/2016	7.26	Put	Bond Future	490.8000	0.4908	435.2500	0.4352	(11.318)	0	0	0
2015/12/02	R203	04/02/2016			Bond Future	7.4864	104.4489	7.4319	104.5302	(0.728)	0.0000	0.0000	16,624
2015/12/02	R203	04/02/2016	7.26	Call	Bond Future	152.3600	0.1524	178.1300	0.1781	16.914	0	0	0
2015/12/02	R203	04/02/2016	7.24	Call	Bond Future	142.6800	0.1427	167.2500	0.1673	17.220	0	0	0
2015/12/02	R203	04/02/2016	7.25	Call	Bond Future	147.4700	0.1475	172.6300	0.1726	17.061	0	0	0
2015/12/02	R203	04/02/2016	7.24	Put	Bond Future	511.0900	0.5111	454.3400	0.4543	(11.104)	0	0	0
2015/12/02	R203	05/05/2016	7.25	Put	Bond Future	626.0300	0.6260	572.8900	0.5729	(8.488)	0	0	0
2015/12/02	R203	05/05/2016			Bond Future	7.5724	102.0922	7.5091	102.1725	(0.836)	0.0000	0.0000	0
2015/12/02	R203	05/05/2016	7.26	Call	Bond Future	220.4200	0.2204	248.0300	0.2480	12.526	0	0	0
2015/12/02	R203	05/05/2016	7.24	Call	Bond Future	211.4000	0.2114	238.2200	0.2382	12.687	0	0	0
2015/12/02	R203	05/05/2016	7.25	Call	Bond Future	215.8800	0.2159	243.1000	0.2431	12.609	0	0	0
2015/12/02	R203	05/05/2016	7.26	Put	Bond Future	617.8200	0.6178	565.0700	0.5651	(8.538)	0	0	0
2015/12/02	R203	05/05/2016	7.24	Put	Bond Future	634.3100	0.6343	580.7700	0.5808	(8.441)	0	0	0
2015/12/02	R203	04/08/2016	7.26	Call	Bond Future	251.0500	0.2511	281.1900	0.2812	12.006	0	0	0
2015/12/02	R203	04/08/2016			Bond Future	7.5909	103.9877	7.5133	104.0686	(1.022)	0.0000	0.0000	0
2015/12/02	R203	04/08/2016	7.24	Call	Bond Future	243.2000	0.2432	272.7000	0.2727	12.130	0	0	0
2015/12/02	R203	04/08/2016	7.25	Call	Bond Future	246.9500	0.2470	276.7600	0.2768	12.071	0	0	0
2015/12/02	R203	04/08/2016	7.24	Put	Bond Future	609.5900	0.6096	558.2300	0.5582	(8.425)	0	0	0
2015/12/02	R203	04/08/2016	7.26	Put	Bond Future	596.5000	0.5965	545.7800	0.5458	(8.503)	0	0	0
2015/12/02	R203	04/08/2016	7.25	Put	Bond Future	602.8700	0.6029	551.8200	0.5518	(8.468)	0	0	0
2015/12/02	R204	04/02/2016	7.50	Call	Bond Future	197.7500	0.1977	229.5700	0.2296	16.091	0	0	0
2015/12/02	R204	04/02/2016			Bond Future	7.8468	101.4639	7.7951	101.5946	(0.658)	0.0000	0.0000	38,534
2015/12/02	R204	04/02/2016	7.51	Call	Bond Future	204.4800	0.2045	237.1200	0.2371	15.962	0	0	0
2015/12/02	R204	04/02/2016	7.49	Put	Bond Future	1,098.4000	1.0984	998.7000	0.9987	(9.077)	0	0	0
2015/12/02	R204	04/02/2016	7.51	Put	Bond Future	1,060.5700	1.0606	962.5000	0.9625	(9.247)	0	0	0
2015/12/02	R204	04/02/2016	7.49	Call	Bond Future	191.1900	0.1912	222.2000	0.2222	16.219	0	0	0
2015/12/02	R204	04/02/2016	7.50	Put	Bond Future	1,079.4000	1.0794	980.5100	0.9805	(9.162)	0	0	0
2015/12/02	R204	05/05/2016	7.75	Call	Bond Future	566.6500	0.5666	620.2100	0.6202	9.452	0	0	0
2015/12/02	R204	05/05/2016			Bond Future	7.9328	103.2241	7.8767	103.3547	(0.708)	0.0000	0.0000	0
2015/12/02	R204	05/05/2016	7.76	Call	Bond Future	576.5000	0.5765	630.6900	0.6307	9.400	0	0	0
2015/12/02	R204	05/05/2016	7.74	Put	Bond Future	1,006.0300	1.0060	928.3800	0.9284	(7.718)	0	0	0
2015/12/02	R204	05/05/2016	7.76	Put	Bond Future	979.1600	0.9792	902.7600	0.9028	(7.803)	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
2015/12/02	R204	05/05/2016	7.74	Call	Bond Future	556.6400	0.5566	609.5800	0.6096	9.511	0	0	0
2015/12/02	R204	05/05/2016	7.75	Put	Bond Future	992.6700	0.9927	915.6400	0.9156	(7.760)	0	0	0
2015/12/02	R204	04/08/2016			Bond Future	7.9892	101.1002	7.9269	101.2322	(0.780)	0.0000	0.0000	0
2015/12/02	R204	04/08/2016	7.74	Put	Bond Future	1,164.3600	1.1644	1,086.1200	1.0861	(6.720)	0	0	0
2015/12/02	R204	04/08/2016	7.76	Put	Bond Future	1,139.9400	1.1399	1,062.7000	1.0627	(6.776)	0	0	0
2015/12/02	R204	04/08/2016	7.75	Put	Bond Future	1,152.2700	1.1523	1,074.5300	1.0745	(6.747)	0	0	0
2015/12/02	R204	04/08/2016	7.74	Call	Bond Future	634.8500	0.6348	688.6200	0.6886	8.470	0	0	0
2015/12/02	R204	04/08/2016	7.75	Call	Bond Future	644.0700	0.6441	698.3400	0.6983	8.426	0	0	0
2015/12/02	R204	04/08/2016	7.76	Call	Bond Future	653.0500	0.6531	707.8200	0.7078	8.387	0	0	0
2015/12/02	R207	04/02/2016	7.27	Put	Bond Future	2,779.0500	2.7790	2,623.4100	2.6234	(5.600)	0	0	0
2015/12/02	R207	04/02/2016	7.49	Put	Bond Future	2,109.8800	2.1099	1,965.1800	1.9652	(6.858)	0	0	0
2015/12/02	R207	04/02/2016			Bond Future	8.0963	97.6876	8.0458	97.8523	(0.624)	0.0000	0.0000	48,100
2015/12/02	R207	04/02/2016	7.51	Put	Bond Future	2,052.2000	2.0522	1,908.8100	1.9088	(6.987)	0	0	0
2015/12/02	R207	04/02/2016	7.27	Call	Bond Future	43.7300	0.0437	52.6900	0.0527	20.489	0	0	43
2015/12/02	R207	04/02/2016	7.50	Call	Bond Future	116.3000	0.1163	136.8500	0.1369	17.670	0	0	19
2015/12/02	R207	04/02/2016	7.51	Call	Bond Future	120.8800	0.1209	142.0900	0.1421	17.546	0	0	0
2015/12/02	R207	04/02/2016	7.49	Call	Bond Future	111.8600	0.1119	131.7600	0.1318	17.790	0	0	0
2015/12/02	R207	04/02/2016	7.50	Put	Bond Future	2,080.9600	2.0810	1,936.9100	1.9369	(6.922)	0	0	0
2015/12/02	R207	05/05/2016	7.86	Put	Bond Future	1,628.5600	1.6286	1,521.4000	1.5214	(6.580)	0	0	0
2015/12/02	R207	05/05/2016			Bond Future	8.1817	99.3826	8.1280	99.5477	(0.657)	0.0000	0.0000	0
2015/12/02	R207	05/05/2016	7.85	Put	Bond Future	1,648.3900	1.6484	1,540.5000	1.5405	(6.545)	0	0	0
2015/12/02	R207	05/05/2016	7.56	Put	Bond Future	2,284.8500	2.2849	2,157.4600	2.1575	(5.575)	0	0	0
2015/12/02	R207	05/05/2016	7.84	Put	Bond Future	1,668.3600	1.6684	1,559.7500	1.5597	(6.510)	0	0	0
2015/12/02	R207	05/05/2016	7.56	Call	Bond Future	352.8000	0.3528	390.5400	0.3905	10.697	0	0	43
2015/12/02	R207	05/05/2016	7.85	Call	Bond Future	623.2800	0.6233	680.5200	0.6805	9.184	0	0	0
2015/12/02	R207	05/05/2016	7.86	Call	Bond Future	634.5400	0.6345	692.5100	0.6925	9.136	0	0	0
2015/12/02	R207	05/05/2016	7.84	Call	Bond Future	612.1400	0.6121	668.6600	0.6687	9.233	0	0	0
2015/12/02	R207	04/08/2016			Bond Future	8.2448	97.5835	8.1869	97.7507	(0.703)	0.0000	0.0000	0
2015/12/02	R207	04/08/2016	7.99	Put	Bond Future	1,650.2200	1.6502	1,551.2900	1.5513	(5.995)	0	0	0
2015/12/02	R207	04/08/2016	8.01	Put	Bond Future	1,616.8000	1.6168	1,519.0900	1.5191	(6.043)	0	0	0
2015/12/02	R207	04/08/2016	8.00	Put	Bond Future	1,633.4600	1.6335	1,535.1400	1.5351	(6.019)	0	0	0
2015/12/02	R207	04/08/2016	8.01	Call	Bond Future	936.9000	0.9369	1,006.4300	1.0064	7.421	0	0	0
2015/12/02	R207	04/08/2016	7.99	Call	Bond Future	912.1400	0.9121	980.4500	0.9805	7.489	0	0	0
2015/12/02	R207	04/08/2016	8.00	Call	Bond Future	924.4700	0.9245	993.3900	0.9934	7.455	0	0	0
2015/12/02	R208	04/02/2016			Bond Future	8.2435	96.2652	8.1989	96.4419	(0.540)	0.0000	0.0000	40,743
2015/12/02	R208	04/02/2016	7.74	Put	Bond Future	2,243.7200	2.2437	2,096.7200	2.0967	(6.552)	0	0	0
2015/12/02	R208	04/02/2016	7.76	Put	Bond Future	2,177.7500	2.1778	2,032.4200	2.0324	(6.673)	0	0	0
2015/12/02	R208	04/02/2016	7.75	Put	Bond Future	2,210.6200	2.2106	2,064.4500	2.0644	(6.612)	0	0	0
2015/12/02	R208	04/02/2016	7.76	Call	Bond Future	235.8800	0.2359	267.3200	0.2673	13.329	0	0	0
2015/12/02	R208	04/02/2016	7.74	Call	Bond Future	220.4800	0.2205	250.2500	0.2502	13.502	0	0	0
2015/12/02	R208	04/02/2016	7.75	Call	Bond Future	228.0800	0.2281	258.6800	0.2587	13.416	0	0	0
2015/12/02	R208	05/05/2016	7.99	Call	Bond Future	805.6600	0.8057	867.5000	0.8675	7.676	0	0	0
2015/12/02	R208	05/05/2016	8.00	Put	Bond Future	2,033.1100	2.0331	1,918.1100	1.9181	(5.656)	0	0	0
2015/12/02	R208	05/05/2016			Bond Future	8.3166	94.5346	8.2700	94.7122	(0.561)	0.0000	0.0000	0
2015/12/02	R208	05/05/2016	8.00	Call	Bond Future	819.6500	0.8197	882.2500	0.8822	7.637	0	0	0
2015/12/02	R208	05/05/2016	8.01	Call	Bond Future	833.8100	0.8338	897.1700	0.8972	7.599	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
2015/12/02	R208	05/05/2016	7.99	Put	Bond Future	2,057.7500		2.0578	1,941.9900	1.9420	(5.626)	0	0	0
2015/12/02	R208	05/05/2016	8.01	Put	Bond Future	2,008.6500		2.0087	1,894.4100	1.8944	(5.687)	0	0	0
2015/12/02	R208	04/08/2016	8.01	Put	Bond Future	2,372.8200		2.3728	2,259.5900	2.2596	(4.772)	0	0	0
2015/12/02	R208	04/08/2016			Bond Future	8.3718		96.2898	8.3224	96.4698	(0.590)	0.0000	0.0000	0
2015/12/02	R208	04/08/2016	8.00	Put	Bond Future	2,395.8300		2.3958	2,281.9700	2.2820	(4.752)	0	0	0
2015/12/02	R208	04/08/2016	7.99	Call	Bond Future	1,017.0600		1.0171	1,082.6000	1.0826	6.444	0	0	0
2015/12/02	R208	04/08/2016	8.00	Call	Bond Future	1,030.9600		1.0310	1,097.1200	1.0971	6.417	0	0	0
2015/12/02	R208	04/08/2016	8.01	Call	Bond Future	1,044.9800		1.0450	1,111.7700	1.1118	6.392	0	0	0
2015/12/02	R208	04/08/2016	7.99	Put	Bond Future	2,418.9700		2.4190	2,304.4900	2.3045	(4.733)	0	0	0
2015/12/02	R209	04/02/2016	8.74	Call	Bond Future	515.2100		0.5152	555.1100	0.5551	7.744	0	0	0
2015/12/02	R209	04/02/2016	8.75	Put	Bond Future	4,354.2000		4.3542	4,161.8200	4.1618	(4.418)	0	0	0
2015/12/02	R209	04/02/2016			Bond Future	9.2667		74.9376	9.2340	75.1708	(0.353)	0.0000	0.0000	41,471
2015/12/02	R209	04/02/2016	8.75	Call	Bond Future	530.5700		0.5306	571.4700	0.5715	7.709	0	0	0
2015/12/02	R209	04/02/2016	8.76	Call	Bond Future	546.2600		0.5463	588.1800	0.5882	7.674	0	0	0
2015/12/02	R209	04/02/2016	9.52	Put	Bond Future	1,081.2400		1.0812	991.5100	0.9915	(8.299)	0	0	2,200
2015/12/02	R209	04/02/2016	8.74	Put	Bond Future	4,415.8200		4.4158	4,222.4400	4.2224	(4.379)	0	0	0
2015/12/02	R209	04/02/2016	8.76	Put	Bond Future	4,293.0200		4.2930	4,101.6600	4.1017	(4.457)	0	0	0
2015/12/02	R209	04/02/2016	9.52	Call	Bond Future	2,850.1800		2.8502	2,993.7300	2.9937	5.037	0	0	0
2015/12/02	R209	05/05/2016			Bond Future	9.3232		73.0889	9.2898	73.3245	(0.358)	0.0000	0.0000	0
2015/12/02	R209	05/05/2016	9.00	Call	Bond Future	1,836.1000		1.8361	1,920.8600	1.9209	4.616	0	0	6,700
2015/12/02	R209	05/05/2016	8.25	Put	Bond Future	8,661.7100		8.6617	8,454.6800	8.4547	(2.390)	0	0	0
2015/12/02	R209	05/05/2016	8.99	Put	Bond Future	4,214.1900		4.2142	4,062.4300	4.0624	(3.601)	0	0	0
2015/12/02	R209	05/05/2016	9.01	Put	Bond Future	4,120.6000		4.1206	3,970.6600	3.9707	(3.639)	0	0	0
2015/12/02	R209	05/05/2016	9.00	Put	Bond Future	4,167.2100		4.1672	4,016.3700	4.0164	(3.620)	0	0	0
2015/12/02	R209	05/05/2016	9.01	Call	Bond Future	1,863.3100		1.8633	1,948.9700	1.9490	4.597	0	0	0
2015/12/02	R209	05/05/2016	8.25	Call	Bond Future	465.4200		0.4654	493.9900	0.4940	6.139	0	0	6,700
2015/12/02	R209	05/05/2016	8.99	Call	Bond Future	1,809.1500		1.8091	1,892.9900	1.8930	4.634	0	0	0
2015/12/02	R209	04/08/2016	9.26	Call	Bond Future	3,200.2200		3.2002	3,311.2700	3.3113	3.470	0	0	0
2015/12/02	R209	04/08/2016			Bond Future	9.3712		74.4462	9.3370	74.6854	(0.365)	0.0000	0.0000	0
2015/12/02	R209	04/08/2016	9.24	Call	Bond Future	3,135.2800		3.1353	3,244.8200	3.2448	3.494	0	0	0
2015/12/02	R209	04/08/2016	9.25	Call	Bond Future	3,167.5400		3.1675	3,277.8300	3.2778	3.482	0	0	0
2015/12/02	R209	04/08/2016	9.24	Put	Bond Future	4,059.4400		4.0594	3,929.7800	3.9298	(3.194)	0	0	0
2015/12/02	R209	04/08/2016	9.26	Put	Bond Future	3,982.3800		3.9824	3,854.2300	3.8542	(3.218)	0	0	0
2015/12/02	R209	04/08/2016	9.25	Put	Bond Future	4,020.6500		4.0206	3,891.7400	3.8917	(3.206)	0	0	0
2015/12/02	R210	04/02/2016	184.99	Put	Bond Future	629.0700		0.6291	703.3500	0.7033	11.808	0	0	0
2015/12/02	R210	04/02/2016			Bond Future	184.3609		184.3609	184.2867	184.2867	(0.040)	0.0000	0.0000	3,296
2015/12/02	R210	04/02/2016	185.01	Put	Bond Future	649.0700		0.6491	723.3500	0.7233	11.444	0	0	0
2015/12/02	R210	04/02/2016	184.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	R210	04/02/2016	185.00	Put	Bond Future	639.0700		0.6391	713.3500	0.7133	11.623	0	0	0
2015/12/02	R210	04/02/2016	185.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	R210	04/02/2016	185.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	R210	05/05/2016			Bond Future	185.3739		185.3739	185.2949	185.2949	(0.043)	0.0000	0.0000	0
2015/12/02	R210	05/05/2016	184.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	R210	05/05/2016	185.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	R210	05/05/2016	185.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	R210	05/05/2016	184.99	Call	Bond Future	383.8700		0.3839	304.9200	0.3049	(20.567)	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
2015/12/02	R210	05/05/2016	185.00	Call	Bond Future	373.8700	0.3739	294.9200	0.2949	(21.117)	0	0	0
2015/12/02	R210	05/05/2016	185.01	Call	Bond Future	363.8700	0.3639	284.9200	0.2849	(21.697)	0	0	0
2015/12/02	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	R211	04/02/2016			Bond Future	135.5252	135.5252	135.4699	135.4699	(0.041)	0.0000	0.0000	1,010
2015/12/02	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	R211	04/02/2016	138.99	Put	Bond Future	3,464.8100	3.4648	3,520.0700	3.5201	1.595	0	0	0
2015/12/02	R211	04/02/2016	139.01	Put	Bond Future	3,484.8100	3.4848	3,540.0700	3.5401	1.586	0	0	0
2015/12/02	R211	04/02/2016	139.00	Put	Bond Future	3,474.8100	3.4748	3,530.0700	3.5301	1.590	0	0	0
2015/12/02	R211	05/05/2016	139.01	Put	Bond Future	1,147.8400	1.1478	1,206.5300	1.2065	5.113	0	0	0
2015/12/02	R211	05/05/2016			Bond Future	137.8622	137.8622	137.8035	137.8035	(0.043)	0.0000	0.0000	0
2015/12/02	R211	05/05/2016	139.00	Put	Bond Future	1,137.8400	1.1378	1,196.5300	1.1965	5.158	0	0	0
2015/12/02	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	R211	05/05/2016	138.99	Put	Bond Future	1,127.8400	1.1278	1,186.5300	1.1865	5.204	0	0	0
2015/12/02	R212	04/02/2016			Bond Future	141.8520	141.8520	141.7946	141.7946	(0.040)	0.0000	0.0000	1,569
2015/12/02	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	R212	04/02/2016	145.99	Put	Bond Future	4,137.9800	4.1380	4,195.4200	4.1954	1.388	0	0	0
2015/12/02	R212	04/02/2016	146.01	Put	Bond Future	4,157.9800	4.1580	4,215.4200	4.2154	1.381	0	0	0
2015/12/02	R212	04/02/2016	146.00	Put	Bond Future	4,147.9800	4.1480	4,205.4200	4.2054	1.385	0	0	0
2015/12/02	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	R212	05/05/2016			Bond Future	144.2981	144.2981	144.2371	144.2371	(0.042)	0.0000	0.0000	0
2015/12/02	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	R212	05/05/2016	144.99	Put	Bond Future	691.8900	0.6919	752.8800	0.7529	8.815	0	0	0
2015/12/02	R212	05/05/2016	145.01	Put	Bond Future	711.8900	0.7119	772.8800	0.7729	8.567	0	0	0
2015/12/02	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/02	R212	05/05/2016	145.00	Put	Bond Future	701.8900	0.7019	762.8800	0.7629	8.689	0	0	0
2015/12/02	R213	04/02/2016			Bond Future	9.1688	85.6066	9.1306	85.8765	(0.417)	0.0000	0.0000	41,590
2015/12/02	R213	04/02/2016	8.75	Call	Bond Future	672.3700	0.6724	733.4100	0.7334	9.078	0	0	0
2015/12/02	R213	04/02/2016	8.74	Put	Bond Future	3,757.7000	3.7577	3,547.4400	3.5474	(5.595)	0	0	0
2015/12/02	R213	04/02/2016	8.76	Put	Bond Future	3,646.1900	3.6462	3,438.6300	3.4386	(5.693)	0	0	0
2015/12/02	R213	04/02/2016	8.75	Put	Bond Future	3,701.7200	3.7017	3,492.8000	3.4928	(5.644)	0	0	0
2015/12/02	R213	04/02/2016	8.76	Call	Bond Future	690.9900	0.6910	753.3900	0.7534	9.031	0	0	0
2015/12/02	R213	04/02/2016	8.74	Call	Bond Future	654.1100	0.6541	713.8100	0.7138	9.127	0	0	0
2015/12/02	R213	05/05/2016	8.74	Put	Bond Future	4,871.9600	4.8720	4,681.0000	4.6810	(3.920)	0	0	0
2015/12/02	R213	05/05/2016	8.76	Put	Bond Future	4,770.0900	4.7701	4,581.1400	4.5811	(3.961)	0	0	0
2015/12/02	R213	05/05/2016			Bond Future	9.2287	83.5441	9.1896	83.8168	(0.424)	0.0000	0.0000	0
2015/12/02	R213	05/05/2016	8.75	Put	Bond Future	4,820.7600	4.8208	4,630.8000	4.6308	(3.940)	0	0	0
2015/12/02	R213	05/05/2016	8.74	Call	Bond Future	1,369.6400	1.3696	1,451.3900	1.4514	5.969	0	0	0
2015/12/02	R213	05/05/2016	8.75	Call	Bond Future	1,392.1900	1.3922	1,474.9400	1.4749	5.944	0	0	0
2015/12/02	R213	05/05/2016	8.76	Call	Bond Future	1,415.1800	1.4152	1,498.9400	1.4989	5.919	0	0	0
2015/12/02	R213	04/08/2016			Bond Future	9.2787	85.0950	9.2385	85.3720	(0.433)	0.0000	0.0000	0

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2015/12/02	R213	04/08/2016	8.99	Put	Bond Future	4,580.4000	4.5804	4,416.8700	4.4169	(3.570)	0	0	0
2015/12/02	R213	04/08/2016	9.01	Put	Bond Future	4,496.2300	4.4962	4,334.4600	4.3345	(3.598)	0	0	0
2015/12/02	R213	04/08/2016	9.00	Put	Bond Future	4,538.1800	4.5382	4,375.5300	4.3755	(3.584)	0	0	0
2015/12/02	R213	04/08/2016	9.01	Call	Bond Future	2,620.1400	2.6201	2,735.3700	2.7354	4.398	0	0	0
2015/12/02	R213	04/08/2016	8.99	Call	Bond Future	2,562.2500	2.5623	2,675.7200	2.6757	4.429	0	0	0
2015/12/02	R213	04/08/2016	9.00	Call	Bond Future	2,591.1000	2.5911	2,705.4500	2.7055	4.413	0	0	0
2015/12/02	R214	04/02/2016			Bond Future	9.3331	75.6353	9.3054	75.8418	(0.296)	0.0000	0.0000	30,261
2015/12/02	R214	04/02/2016	7.99	Put	Bond Future	11,260.7600	11.2608	11,055.9600	11.0560	(1.819)	0	0	0
2015/12/02	R214	04/02/2016	9.45	Call	Bond Future	2,398.8800	2.3989	2,506.3100	2.5063	4.478	0	0	0
2015/12/02	R214	04/02/2016	8.00	Call	Bond Future	23.1200	0.0231	24.8100	0.0248	7.310	0	0	0
2015/12/02	R214	04/02/2016	8.01	Call	Bond Future	24.2800	0.0243	26.0700	0.0261	7.372	0	0	0
2015/12/02	R214	04/02/2016	7.99	Call	Bond Future	22.0000	0.0220	23.6200	0.0236	7.364	0	0	0
2015/12/02	R214	04/02/2016	9.35	Call	Bond Future	2,001.9800	2.0020	2,096.7600	2.0968	4.734	0	0	0
2015/12/02	R214	04/02/2016	9.45	Put	Bond Future	1,537.0000	1.5370	1,438.0100	1.4380	(6.440)	0	0	25
2015/12/02	R214	04/02/2016	8.01	Put	Bond Future	11,075.7100	11.0757	10,871.0800	10.8711	(1.848)	0	0	0
2015/12/02	R214	04/02/2016	9.35	Put	Bond Future	1,876.0700	1.8761	1,764.4300	1.7644	(5.951)	0	0	25
2015/12/02	R214	04/02/2016	8.00	Put	Bond Future	11,168.1300	11.1681	10,963.4000	10.9634	(1.833)	0	0	0
2015/12/02	R214	05/05/2016	9.01	Call	Bond Future	1,801.6100	1.8016	1,870.9800	1.8710	3.850	0	0	0
2015/12/02	R214	05/05/2016			Bond Future	9.3868	73.6532	9.3586	73.8615	(0.300)	0.0000	0.0000	4,680
2015/12/02	R214	05/05/2016	8.99	Call	Bond Future	1,747.8500	1.7478	1,815.6500	1.8156	3.879	0	0	0
2015/12/02	R214	05/05/2016	9.00	Call	Bond Future	1,774.6000	1.7746	1,843.1800	1.8432	3.865	0	0	0
2015/12/02	R214	05/05/2016	8.99	Put	Bond Future	4,771.8800	4.7719	4,631.3700	4.6314	(2.945)	0	0	0
2015/12/02	R214	05/05/2016	9.01	Put	Bond Future	4,668.3400	4.6683	4,529.4000	4.5294	(2.976)	0	0	0
2015/12/02	R214	05/05/2016	9.00	Put	Bond Future	4,719.9100	4.7199	4,580.1800	4.5802	(2.960)	0	0	0
2015/12/02	R214	04/08/2016	9.25	Put	Bond Future	4,504.2000	4.5042	4,385.1400	4.3851	(2.643)	0	0	0
2015/12/02	R214	04/08/2016	9.24	Call	Bond Future	3,121.0700	3.1211	3,212.7600	3.2128	2.938	0	0	0
2015/12/02	R214	04/08/2016			Bond Future	9.4321	75.0206	9.4032	75.2321	(0.306)	0.0000	0.0000	0
2015/12/02	R214	04/08/2016	9.25	Call	Bond Future	3,153.7500	3.1538	3,246.1000	3.2461	2.928	0	0	0
2015/12/02	R214	04/08/2016	9.26	Call	Bond Future	3,187.1000	3.1871	3,280.1100	3.2801	2.918	0	0	0
2015/12/02	R214	04/08/2016	9.24	Put	Bond Future	4,546.8900	4.5469	4,427.1700	4.4272	(2.633)	0	0	0
2015/12/02	R214	04/08/2016	9.26	Put	Bond Future	4,462.3100	4.4623	4,343.9100	4.3439	(2.653)	0	0	0
2015/12/02	R248	04/02/2016	8.99	Put	Bond Future	5,087.3000	5.0873	4,914.3600	4.9144	(3.399)	0	0	0
2015/12/02	R248	04/02/2016	9.55	Put	Bond Future	1,871.4600	1.8715	1,767.4500	1.7675	(5.558)	0	0	75
2015/12/02	R248	04/02/2016			Bond Future	9.4099	97.2616	9.3872	97.4769	(0.241)	0.0000	0.0000	57,833
2015/12/02	R248	04/02/2016	9.00	Put	Bond Future	5,010.9800	5.0110	4,839.0500	4.8390	(3.431)	0	0	0
2015/12/02	R248	04/02/2016	9.01	Put	Bond Future	4,935.3400	4.9353	4,764.4200	4.7644	(3.463)	0	0	0
2015/12/02	R248	04/02/2016	8.99	Call	Bond Future	952.5700	0.9526	994.9100	0.9949	4.445	0	0	0
2015/12/02	R248	04/02/2016	9.00	Call	Bond Future	978.4600	0.9785	1,021.8100	1.0218	4.430	0	0	0
2015/12/02	R248	04/02/2016	9.45	Put	Bond Future	2,289.6600	2.2897	2,172.4400	2.1724	(5.120)	0	0	75
2015/12/02	R248	04/02/2016	9.01	Call	Bond Future	1,004.8400	1.0048	1,049.2000	1.0492	4.415	0	0	0
2015/12/02	R248	04/02/2016	9.45	Call	Bond Future	2,668.5000	2.6685	2,766.5600	2.7666	3.675	0	0	0
2015/12/02	R248	04/02/2016	9.55	Call	Bond Future	3,182.7800	3.1828	3,294.0500	3.2940	3.496	0	0	0
2015/12/02	R248	05/05/2016			Bond Future	9.4660	94.5145	9.4429	94.7313	(0.244)	0.0000	0.0000	0
2015/12/02	R248	05/05/2016	8.99	Put	Bond Future	6,662.7700	6.6628	6,508.2200	6.5082	(2.320)	0	0	0
2015/12/02	R248	05/05/2016	9.01	Put	Bond Future	6,522.7900	6.5228	6,369.7900	6.3698	(2.346)	0	0	0
2015/12/02	R248	05/05/2016	9.00	Put	Bond Future	6,592.5200	6.5925	6,438.7500	6.4388	(2.332)	0	0	0



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2015/12/02	R248	05/05/2016	8.99	Call	Bond Future	2,004.1600	2.0042	2,066.4000	2.0664	3.106	0	0	0
2015/12/02	R248	05/05/2016	9.00	Call	Bond Future	2,036.0000	2.0360	2,099.0200	2.0990	3.095	0	0	0
2015/12/02	R248	05/05/2016	9.01	Call	Bond Future	2,068.1700	2.0682	2,131.9600	2.1320	3.084	0	0	0
2015/12/02	R248	04/08/2016			Bond Future	9.5136	96.2693	9.4899	96.4892	(0.248)	0.0000	0.0000	0
2015/12/02	R248	04/08/2016	9.25	Call	Bond Future	3,695.3900	3.6954	3,783.9200	3.7839	2.396	0	0	0
2015/12/02	R248	04/08/2016	9.24	Put	Bond Future	6,258.2500	6.2583	6,126.1900	6.1262	(2.110)	0	0	0
2015/12/02	R248	04/08/2016	9.26	Put	Bond Future	6,143.4600	6.1435	6,012.7600	6.0128	(2.127)	0	0	0
2015/12/02	R248	04/08/2016	9.25	Put	Bond Future	6,200.6500	6.2007	6,069.2700	6.0693	(2.119)	0	0	0
2015/12/02	R248	04/08/2016	9.26	Call	Bond Future	3,735.4300	3.7354	3,824.6400	3.8246	2.388	0	0	0
2015/12/02	R248	04/08/2016	9.24	Call	Bond Future	3,655.5800	3.6556	3,743.4300	3.7434	2.403	0	0	0

**Total**

**651334**