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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/12/2015 TO 03/12/2015

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/12/03	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	2025	04/02/2016	126.01	Put	Bond Future	1,964.0800	1.9641	1,721.3300	1.7213	(12.359)	0	0	0
2015/12/03	2025	04/02/2016			Bond Future	124.0459	124.0459	124.2887	124.2887	0.196	0.0000	0.0000	950
2015/12/03	2025	04/02/2016	126.00	Put	Bond Future	1,954.0800	1.9541	1,711.3300	1.7113	(12.423)	0	0	0
2015/12/03	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	2025	04/02/2016	125.99	Put	Bond Future	1,944.0800	1.9441	1,701.3300	1.7013	(12.487)	0	0	0
2015/12/03	2025	05/05/2016			Bond Future	126.1826	126.1826	126.4277	126.4277	0.194	0.0000	0.0000	0
2015/12/03	2025	05/05/2016	126.00	Call	Bond Future	182.6100	0.1826	427.7300	0.4277	134.231	0	0	0
2015/12/03	2025	05/05/2016	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	2025	05/05/2016	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	2025	05/05/2016	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	2025	05/05/2016	126.01	Call	Bond Future	172.6100	0.1726	417.7300	0.4177	142.008	0	0	0
2015/12/03	2025	05/05/2016	125.99	Call	Bond Future	192.6100	0.1926	437.7300	0.4377	127.262	0	0	0
2015/12/03	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	2030	04/02/2016			Bond Future	9.0799	91.7386	9.0843	91.7065	0.048	0.0000	0.0000	17,037
2015/12/03	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	2030	04/02/2016	8.74	Put	Bond Future	2,550.0700	2.5501	2,582.1400	2.5821	1.258	0	0	0
2015/12/03	2030	04/02/2016	8.76	Put	Bond Future	2,397.2900	2.3973	2,429.3600	2.4294	1.338	0	0	0
2015/12/03	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	2030	04/02/2016	8.75	Put	Bond Future	2,473.6300	2.4736	2,505.7000	2.5057	1.296	0	0	0
2015/12/03	2030	05/05/2016	8.99	Put	Bond Future	1,129.0400	1.1290	1,163.0900	1.1631	3.016	0	0	0
2015/12/03	2030	05/05/2016	9.01	Put	Bond Future	981.7500	0.9817	1,015.8000	1.0158	3.468	0	0	0
2015/12/03	2030	05/05/2016			Bond Future	9.1445	93.3285	9.1492	93.2945	0.051	0.0000	0.0000	0
2015/12/03	2030	05/05/2016	9.00	Put	Bond Future	1,055.3500	1.0553	1,089.4000	1.0894	3.226	0	0	0
2015/12/03	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	2032	04/02/2016			Bond Future	9.1795	95.2097	9.1839	95.1754	0.047	0.0000	0.0000	8,417
2015/12/03	2032	04/02/2016	8.69	Put	Bond Future	4,576.2400	4.5762	4,591.6200	4.5916	0.336	0	0	0
2015/12/03	2032	04/02/2016	8.71	Put	Bond Future	4,445.6400	4.4456	4,460.3800	4.4604	0.332	0	0	0
2015/12/03	2032	04/02/2016	9.20	Call	Bond Future	2,068.9900	2.0690	2,035.5400	2.0355	(1.617)	0	0	0
2015/12/03	2032	04/02/2016	8.70	Put	Bond Future	4,510.6400	4.5106	4,525.7000	4.5257	0.334	0	0	0
2015/12/03	2032	04/02/2016	9.30	Call	Bond Future	2,492.5400	2.4925	2,457.2200	2.4572	(1.417)	0	0	0
2015/12/03	2032	04/02/2016	8.71	Call	Bond Future	644.9100	0.6449	625.3900	0.6254	(3.027)	0	0	0
2015/12/03	2032	04/02/2016	9.20	Put	Bond Future	1,908.0700	1.9081	1,908.8800	1.9089	0.042	0	0	22
2015/12/03	2032	04/02/2016	8.69	Call	Bond Future	608.5700	0.6086	589.6900	0.5897	(3.102)	0	0	0
2015/12/03	2032	04/02/2016	8.70	Call	Bond Future	626.4900	0.6265	607.2900	0.6073	(3.065)	0	0	0

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2015/12/03	2032	04/02/2016	9.30	Put	Bond Future	1,552.5100		1.5525	1,551.4500	1.5515	(0.068)	0	0	22
2015/12/03	2032	05/05/2016			Bond Future	9.2424		92.7029	9.2471	92.6667	0.051	0.0000	0.0000	0
2015/12/03	2032	05/05/2016	8.99	Put	Bond Future	4,186.1700		4.1862	4,197.7800	4.1978	0.277	0	0	0
2015/12/03	2032	05/05/2016	9.01	Put	Bond Future	4,090.1500		4.0901	4,101.4100	4.1014	0.275	0	0	0
2015/12/03	2032	05/05/2016	9.00	Put	Bond Future	4,137.9700		4.1380	4,149.4000	4.1494	0.276	0	0	0
2015/12/03	2032	05/05/2016	9.01	Call	Bond Future	2,262.8000		2.2628	2,237.8000	2.2378	(1.105)	0	0	0
2015/12/03	2032	05/05/2016	8.99	Call	Bond Future	2,199.1200		2.1991	2,174.4700	2.1745	(1.121)	0	0	0
2015/12/03	2032	05/05/2016	9.00	Call	Bond Future	2,230.8200		2.2308	2,205.9900	2.2060	(1.113)	0	0	0
2015/12/03	2032	04/08/2016	9.01	Call	Bond Future	2,874.3600		2.8744	2,850.4700	2.8505	(0.831)	0	0	0
2015/12/03	2032	04/08/2016			Bond Future	9.2957		94.4237	9.3006	94.3859	0.053	0.0000	0.0000	0
2015/12/03	2032	04/08/2016	8.99	Call	Bond Future	2,810.5500		2.8106	2,786.9300	2.7869	(0.840)	0	0	0
2015/12/03	2032	04/08/2016	9.00	Call	Bond Future	2,842.3500		2.8424	2,818.6000	2.8186	(0.836)	0	0	0
2015/12/03	2032	04/08/2016	8.99	Put	Bond Future	5,193.2500		5.1933	5,207.4100	5.2074	0.273	0	0	0
2015/12/03	2032	04/08/2016	9.01	Put	Bond Future	5,098.4300		5.0984	5,112.3200	5.1123	0.272	0	0	0
2015/12/03	2032	04/08/2016	9.00	Put	Bond Future	5,145.6800		5.1457	5,159.7100	5.1597	0.273	0	0	0
2015/12/03	2033	04/02/2016	102.40	Call	Bond Future	3,626.9200		3.6269	3,612.6600	3.6127	(0.393)	0	0	0
2015/12/03	2033	04/02/2016			Bond Future	106.0269		106.0269	106.0127	106.0127	(0.013)	0.0000	0.0000	185
2015/12/03	2033	04/02/2016	102.41	Call	Bond Future	3,616.9200		3.6169	3,602.6600	3.6027	(0.394)	0	0	0
2015/12/03	2033	04/02/2016	102.39	Call	Bond Future	3,636.9200		3.6369	3,622.6600	3.6227	(0.392)	0	0	0
2015/12/03	2033	04/02/2016	102.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	2033	04/02/2016	102.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	2033	04/02/2016	102.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	2033	05/05/2016			Bond Future	106.8786		106.8786	106.8626	106.8626	(0.015)	0.0000	0.0000	0
2015/12/03	2033	05/05/2016	102.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	2033	05/05/2016	102.40	Call	Bond Future	4,478.5900		4.4786	4,462.6300	4.4626	(0.356)	0	0	0
2015/12/03	2033	05/05/2016	102.41	Call	Bond Future	4,468.5900		4.4686	4,452.6300	4.4526	(0.357)	0	0	0
2015/12/03	2033	05/05/2016	102.39	Call	Bond Future	4,488.5900		4.4886	4,472.6300	4.4726	(0.356)	0	0	0
2015/12/03	2033	05/05/2016	102.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	2033	05/05/2016	102.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	2037	04/02/2016	8.74	Call	Bond Future	516.4500		0.5165	498.6500	0.4987	(3.447)	0	0	0
2015/12/03	2037	04/02/2016	8.75	Put	Bond Future	5,670.2700		5.6703	5,689.7600	5.6898	0.344	0	0	0
2015/12/03	2037	04/02/2016	9.43	Call	Bond Future	2,681.8800		2.6819	2,643.2000	2.6432	(1.442)	0	0	0
2015/12/03	2037	04/02/2016			Bond Future	9.3228		92.6852	9.3272	92.6476	0.047	0.0000	0.0000	52,037
2015/12/03	2037	04/02/2016	8.75	Call	Bond Future	532.6900		0.5327	514.5400	0.5145	(3.407)	0	0	0
2015/12/03	2037	04/02/2016	8.76	Call	Bond Future	549.3100		0.5493	530.8100	0.5308	(3.368)	0	0	0
2015/12/03	2037	04/02/2016	9.30	Call	Bond Future	2,101.4100		2.1014	2,065.5100	2.0655	(1.708)	0	0	0
2015/12/03	2037	04/02/2016	8.74	Put	Bond Future	5,747.6500		5.7476	5,767.4900	5.7675	0.345	0	0	0
2015/12/03	2037	04/02/2016	9.43	Put	Bond Future	1,767.6500		1.7676	1,766.6100	1.7666	(0.059)	0	0	16
2015/12/03	2037	04/02/2016	8.76	Put	Bond Future	5,593.4000		5.5934	5,612.5400	5.6125	0.342	0	0	0
2015/12/03	2037	04/02/2016	9.30	Put	Bond Future	2,297.7100		2.2977	2,299.4500	2.2994	0.076	0	0	16
2015/12/03	2037	05/05/2016	9.00	Put	Bond Future	5,400.8400		5.4008	5,415.6900	5.4157	0.275	0	0	0
2015/12/03	2037	05/05/2016	8.99	Call	Bond Future	2,008.9800		2.0090	1,984.3000	1.9843	(1.228)	0	0	0
2015/12/03	2037	05/05/2016			Bond Future	9.3849		94.2916	9.3895	94.2518	0.050	0.0000	0.0000	0
2015/12/03	2037	05/05/2016	9.00	Call	Bond Future	2,039.8800		2.0399	2,015.0100	2.0150	(1.219)	0	0	0
2015/12/03	2037	05/05/2016	9.01	Call	Bond Future	2,070.8400		2.0708	2,045.7800	2.0458	(1.210)	0	0	0
2015/12/03	2037	05/05/2016	8.99	Put	Bond Future	5,459.8200		5.4598	5,474.8600	5.4749	0.275	0	0	0

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2015/12/03	2037	05/05/2016	9.01	Put	Bond Future	5,342.0500	5.3421	5,356.7100	5.3567	0.274	0	0	0
2015/12/03	2037	04/08/2016			Bond Future	9.4391	91.7825	9.4440	91.7413	0.052	0.0000	0.0000	0
2015/12/03	2037	04/08/2016	9.24	Put	Bond Future	5,246.3000	5.2463	5,259.8300	5.2598	0.258	0	0	0
2015/12/03	2037	04/08/2016	9.26	Put	Bond Future	5,149.2500	5.1492	5,162.5100	5.1625	0.258	0	0	0
2015/12/03	2037	04/08/2016	9.25	Put	Bond Future	5,197.4500	5.1975	5,210.8500	5.2109	0.258	0	0	0
2015/12/03	2037	04/08/2016	9.24	Call	Bond Future	3,551.2600	3.5513	3,523.5200	3.5235	(0.781)	0	0	0
2015/12/03	2037	04/08/2016	9.25	Call	Bond Future	3,588.7100	3.5887	3,560.8400	3.5608	(0.777)	0	0	0
2015/12/03	2037	04/08/2016	9.26	Call	Bond Future	3,626.6800	3.6267	3,598.6700	3.5987	(0.772)	0	0	0
2015/12/03	2038	04/02/2016			Bond Future	130.8662	130.8662	131.0801	131.0801	0.163	0.0000	0.0000	16,637
2015/12/03	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	80.0600	0.0801	100.000	0	0	0
2015/12/03	2038	04/02/2016	130.99	Put	Bond Future	123.7800	0.1238	0.0000	0.0000	(100.000)	0	0	0
2015/12/03	2038	04/02/2016	131.01	Put	Bond Future	143.7800	0.1438	0.0000	0.0000	(100.000)	0	0	0
2015/12/03	2038	04/02/2016	131.00	Put	Bond Future	133.7800	0.1338	0.0000	0.0000	(100.000)	0	0	0
2015/12/03	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	70.0600	0.0701	100.000	0	0	0
2015/12/03	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	90.0600	0.0901	100.000	0	0	0
2015/12/03	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	2038	05/05/2016			Bond Future	133.1203	133.1203	133.3359	133.3359	0.162	0.0000	0.0000	0
2015/12/03	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	2038	05/05/2016	131.01	Call	Bond Future	2,110.2900	2.1103	2,325.9000	2.3259	10.217	0	0	0
2015/12/03	2038	05/05/2016	130.99	Call	Bond Future	2,130.2900	2.1303	2,345.9000	2.3459	10.121	0	0	0
2015/12/03	2038	05/05/2016	131.00	Call	Bond Future	2,120.2900	2.1203	2,335.9000	2.3359	10.169	0	0	0
2015/12/03	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	2040	04/02/2016	9.51	Put	Bond Future	1,873.9000	1.8739	1,872.4100	1.8724	(0.080)	0	0	0
2015/12/03	2040	04/02/2016			Bond Future	9.3929	96.4979	9.3973	96.4577	0.047	0.0000	0.0000	1,820
2015/12/03	2040	04/02/2016	9.50	Put	Bond Future	1,912.9900	1.9130	1,911.7000	1.9117	(0.067)	0	0	0
2015/12/03	2040	04/02/2016	9.49	Put	Bond Future	1,952.8500	1.9528	1,951.7500	1.9518	(0.056)	0	0	0
2015/12/03	2040	04/02/2016	9.50	Call	Bond Future	2,887.7700	2.8878	2,846.2900	2.8463	(1.436)	0	0	0
2015/12/03	2040	04/02/2016	9.51	Call	Bond Future	2,938.8600	2.9389	2,897.1800	2.8972	(1.418)	0	0	0
2015/12/03	2040	04/02/2016	9.49	Call	Bond Future	2,837.3000	2.8373	2,796.0100	2.7960	(1.455)	0	0	0
2015/12/03	2040	05/05/2016	9.50	Call	Bond Future	3,895.0800	3.8951	3,860.5200	3.8605	(0.887)	0	0	0
2015/12/03	2040	05/05/2016			Bond Future	9.4552	98.1704	9.4599	98.1281	0.049	0.0000	0.0000	0
2015/12/03	2040	05/05/2016	9.51	Call	Bond Future	3,941.6400	3.9416	3,906.9200	3.9069	(0.881)	0	0	0
2015/12/03	2040	05/05/2016	9.49	Call	Bond Future	3,849.0500	3.8490	3,814.6600	3.8147	(0.893)	0	0	0
2015/12/03	2040	05/05/2016	9.50	Put	Bond Future	3,490.2000	3.4902	3,497.9600	3.4980	0.222	0	0	0
2015/12/03	2040	05/05/2016	9.49	Put	Bond Future	3,534.2800	3.5343	3,542.2100	3.5422	0.224	0	0	0
2015/12/03	2040	05/05/2016	9.51	Put	Bond Future	3,446.7900	3.4468	3,454.3900	3.4544	0.220	0	0	0
2015/12/03	2040	04/08/2016			Bond Future	9.5099	95.4828	9.5148	95.4388	0.052	0.0000	0.0000	0
2015/12/03	2040	04/08/2016	9.49	Put	Bond Future	4,733.8300	4.7338	4,745.6300	4.7456	0.249	0	0	0
2015/12/03	2040	04/08/2016	9.50	Call	Bond Future	4,598.8000	4.5988	4,566.4600	4.5665	(0.703)	0	0	0
2015/12/03	2040	04/08/2016	9.51	Call	Bond Future	4,643.2100	4.6432	4,610.7400	4.6107	(0.699)	0	0	0
2015/12/03	2040	04/08/2016	9.49	Call	Bond Future	4,554.9100	4.5549	4,522.7100	4.5227	(0.707)	0	0	0
2015/12/03	2040	04/08/2016	9.51	Put	Bond Future	4,642.5800	4.6426	4,654.1100	4.6541	0.248	0	0	0
2015/12/03	2040	04/08/2016	9.50	Put	Bond Future	4,687.8800	4.6879	4,699.5400	4.6995	0.249	0	0	0
2015/12/03	2044	04/02/2016	8.99	Put	Bond Future	4,929.1000	4.9291	4,978.9800	4.9790	1.012	0	0	0
2015/12/03	2044	04/02/2016			Bond Future	9.4063	93.7676	9.4158	93.6795	0.101	0.0000	0.0000	20,002

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
2015/12/03	2044	04/02/2016	9.01	Put	Bond Future	4,781.1500	4.7812	4,829.7600	4.8298	1.017	0	0	0
2015/12/03	2044	04/02/2016	9.58	Put	Bond Future	1,686.0000	1.6860	1,701.8100	1.7018	0.938	0	0	0
2015/12/03	2044	04/02/2016	9.00	Put	Bond Future	4,854.8000	4.8548	4,904.0400	4.9040	1.014	0	0	0
2015/12/03	2044	04/02/2016	9.01	Call	Bond Future	977.3500	0.9773	937.9000	0.9379	(4.036)	0	0	0
2015/12/03	2044	04/02/2016	8.99	Call	Bond Future	926.3800	0.9264	888.2000	0.8882	(4.121)	0	0	0
2015/12/03	2044	04/02/2016	9.58	Call	Bond Future	3,273.7500	3.2738	3,201.5000	3.2015	(2.207)	0	0	0
2015/12/03	2044	04/02/2016	9.00	Call	Bond Future	951.6300	0.9516	912.8100	0.9128	(4.079)	0	0	0
2015/12/03	2044	05/05/2016	8.99	Put	Bond Future	6,498.8800	6.4989	6,548.8200	6.5488	0.768	0	0	0
2015/12/03	2044	05/05/2016			Bond Future	9.4665	95.3927	9.4764	95.3017	0.105	0.0000	0.0000	0
2015/12/03	2044	05/05/2016	9.01	Put	Bond Future	6,362.7200	6.3627	6,411.8700	6.4119	0.772	0	0	0
2015/12/03	2044	05/05/2016	9.00	Put	Bond Future	6,430.5600	6.4306	6,480.1000	6.4801	0.770	0	0	0
2015/12/03	2044	05/05/2016	9.01	Call	Bond Future	2,010.4800	2.0105	1,968.5700	1.9686	(2.085)	0	0	0
2015/12/03	2044	05/05/2016	8.99	Call	Bond Future	1,948.0800	1.9481	1,906.9600	1.9070	(2.111)	0	0	0
2015/12/03	2044	05/05/2016	9.00	Call	Bond Future	1,979.1300	1.9791	1,937.6100	1.9376	(2.098)	0	0	0
2015/12/03	2044	04/08/2016	9.50	Call	Bond Future	4,617.8700	4.6179	4,559.8900	4.5599	(1.256)	0	0	0
2015/12/03	2044	04/08/2016			Bond Future	9.5193	92.7789	9.5296	92.6853	0.108	0.0000	0.0000	0
2015/12/03	2044	04/08/2016	9.51	Call	Bond Future	4,662.7600	4.6628	4,604.4800	4.6045	(1.250)	0	0	0
2015/12/03	2044	04/08/2016	9.49	Put	Bond Future	4,840.4200	4.8404	4,876.2500	4.8763	0.740	0	0	0
2015/12/03	2044	04/08/2016	9.51	Put	Bond Future	4,747.3700	4.7474	4,782.6200	4.7826	0.743	0	0	0
2015/12/03	2044	04/08/2016	9.49	Call	Bond Future	4,573.8000	4.5738	4,516.1000	4.5161	(1.262)	0	0	0
2015/12/03	2044	04/08/2016	9.50	Put	Bond Future	4,793.4100	4.7934	4,828.9600	4.8290	0.742	0	0	0
2015/12/03	2046	04/02/2016	127.99	Call	Bond Future	3,793.0100	3.7930	3,775.5900	3.7756	(0.459)	0	0	0
2015/12/03	2046	04/02/2016			Bond Future	131.7830	131.7830	131.7656	131.7656	(0.013)	0.0000	0.0000	11,978
2015/12/03	2046	04/02/2016	128.00	Call	Bond Future	3,783.0100	3.7830	3,765.5900	3.7656	(0.460)	0	0	0
2015/12/03	2046	04/02/2016	128.01	Call	Bond Future	3,773.0100	3.7730	3,755.5900	3.7556	(0.462)	0	0	0
2015/12/03	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	2046	05/05/2016			Bond Future	132.6240	132.6240	132.6044	132.6044	(0.015)	0.0000	0.0000	0
2015/12/03	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	2046	05/05/2016	130.01	Call	Bond Future	2,613.9500	2.6139	2,594.4200	2.5944	(0.747)	0	0	0
2015/12/03	2046	05/05/2016	129.99	Call	Bond Future	2,633.9500	2.6339	2,614.4200	2.6144	(0.741)	0	0	0
2015/12/03	2046	05/05/2016	130.00	Call	Bond Future	2,623.9500	2.6239	2,604.4200	2.6044	(0.744)	0	0	0
2015/12/03	2050	04/02/2016			Bond Future	138.5701	138.5701	138.8876	138.8876	0.229	0.0000	0.0000	11,643
2015/12/03	2050	04/02/2016	138.00	Call	Bond Future	570.0800	0.5701	887.6200	0.8876	55.701	0	0	0
2015/12/03	2050	04/02/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	2050	04/02/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	2050	04/02/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	2050	04/02/2016	138.01	Call	Bond Future	560.0800	0.5601	877.6200	0.8776	56.695	0	0	0
2015/12/03	2050	04/02/2016	137.99	Call	Bond Future	580.0800	0.5801	897.6200	0.8976	54.741	0	0	0
2015/12/03	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	2050	05/05/2016			Bond Future	140.9569	140.9569	141.2779	141.2779	0.228	0.0000	0.0000	0
2015/12/03	2050	05/05/2016	138.00	Call	Bond Future	2,956.8600	2.9569	3,277.8900	3.2779	10.857	0	0	0
2015/12/03	2050	05/05/2016	137.99	Call	Bond Future	2,966.8600	2.9669	3,287.8900	3.2879	10.821	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
2015/12/03	2050	05/05/2016	138.01	Call	Bond Future	2,946.8600	2.9469	3,267.8900	3.2679	10.894	0	0	0
2015/12/03	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	AL37	04/02/2016			Index Future	459.2450	459.2450	471.3050	471.3050	2.626	0.0000	0.0000	2
2015/12/03	AL37	05/05/2016			Index Future	467.2000	467.2000	479.4620	479.4620	2.625	0.0000	0.0000	0
2015/12/03	AL7T	04/02/2016			Index Future	550.1850	550.1850	549.8350	549.8350	(0.064)	0.0000	0.0000	0
2015/12/03	AL7T	05/05/2016			Index Future	559.7160	559.7160	559.3510	559.3510	(0.065)	0.0000	0.0000	0
2015/12/03	ALBI	04/02/2016			Index Future	498.0870	498.0870	500.2340	500.2340	0.431	0.0000	0.0000	611
2015/12/03	ALBI	05/05/2016			Index Future	506.7150	506.7150	508.8920	508.8920	0.430	0.0000	0.0000	0
2015/12/03	ALBI	04/08/2016			Index Future	516.0150	516.0150	518.2270	518.2270	0.429	0.0000	0.0000	0
2015/12/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	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
2015/12/03	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/12/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	CS26	02/04/2026			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
2015/12/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/03	EL28	04/02/2016	128.99	Put	Bond Future	929.7800	0.9298	741.4000	0.7414	(20.261)	0	0	0
2015/12/03	EL28	04/02/2016			Bond Future	128.0602	128.0602	128.2486	128.2486	0.147	0.0000	0.0000	0
2015/12/03	EL28	04/02/2016	129.01	Put	Bond Future	949.7800	0.9498	761.4000	0.7614	(19.834)	0	0	0
2015/12/03	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	EL28	04/02/2016	129.00	Put	Bond Future	939.7800	0.9398	751.4000	0.7514	(20.045)	0	0	0
2015/12/03	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	EL28	05/05/2016			Bond Future	128.6913	128.6913	128.8810	128.8810	0.147	0.0000	0.0000	0
2015/12/03	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	EL28	05/05/2016	128.99	Put	Bond Future	298.7400	0.2987	109.0000	0.1090	(63.513)	0	0	0
2015/12/03	EL28	05/05/2016	129.01	Put	Bond Future	318.7400	0.3187	129.0000	0.1290	(59.528)	0	0	0
2015/12/03	EL28	05/05/2016	129.00	Put	Bond Future	308.7400	0.3087	119.0000	0.1190	(61.456)	0	0	0
2015/12/03	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	ES33	04/02/2016			Bond Future	10.1800	81.2758	10.1841	81.2485	0.040	0.0000	0.0000	8,579
2015/12/03	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	ES33	04/02/2016	9.99	Put	Bond Future	1,297.8200	1.2978	1,325.1400	1.3251	2.105	0	0	0
2015/12/03	ES33	04/02/2016	10.01	Put	Bond Future	1,159.6900	1.1597	1,187.0100	1.1870	2.356	0	0	0
2015/12/03	ES33	04/02/2016	10.00	Put	Bond Future	1,228.7100	1.2287	1,256.0300	1.2560	2.223	0	0	0
2015/12/03	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	ES33	05/05/2016			Bond Future	10.2703	78.8942	10.2747	78.8652	0.042	0.0000	0.0000	0
2015/12/03	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	ES33	05/05/2016	9.99	Put	Bond Future	1,896.7100	1.8967	1,925.6700	1.9257	1.527	0	0	0
2015/12/03	ES33	05/05/2016	10.01	Put	Bond Future	1,759.0700	1.7591	1,788.0300	1.7880	1.646	0	0	0
2015/12/03	ES33	05/05/2016	10.00	Put	Bond Future	1,827.8400	1.8278	1,856.8000	1.8568	1.584	0	0	0
2015/12/03	ES33	04/08/2016			Bond Future	10.3517	80.3585	10.3563	80.3283	0.045	0.0000	0.0000	0
2015/12/03	ES33	04/08/2016	10.24	Put	Bond Future	737.0200	0.7370	767.2100	0.7672	4.096	0	0	0
2015/12/03	ES33	04/08/2016	10.26	Put	Bond Future	604.2700	0.6043	634.4600	0.6345	4.996	0	0	0
2015/12/03	ES33	04/08/2016	10.25	Put	Bond Future	670.6000	0.6706	700.7900	0.7008	4.502	0	0	0
2015/12/03	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	ES42	04/02/2016			Bond Future	10.2651	86.5118	10.2743	86.4399	0.090	0.0000	0.0000	2,750
2015/12/03	ES42	05/05/2016			Bond Future	10.3525	83.7483	10.3622	83.6740	0.094	0.0000	0.0000	4,500
2015/12/03	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	GOVI	04/02/2016			GOVI	495.2950	495.2950	497.9830	497.9830	0.543	0.0000	0.0000	452
2015/12/03	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	GOVI	04/02/2016	511.99	Put	GOVI	166,950.0000	16.6950	140,070.0000	14.0070	(16.101)	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
2015/12/03	GOVI	04/02/2016	512.01	Put	GOVI	167,150.0000		16.7150	140,270.0000	14.0270	(16.081)	0	0	0
2015/12/03	GOVI	04/02/2016	512.00	Put	GOVI	167,050.0000		16.7050	140,170.0000	14.0170	(16.091)	0	0	0
2015/12/03	GOVI	05/05/2016	518.01	Put	GOVI	141,350.0000		14.1350	114,080.0000	11.4080	(19.293)	0	0	0
2015/12/03	GOVI	05/05/2016			GOVI	503.8750		503.8750	506.6020	506.6020	0.541	0.0000	0.0000	146
2015/12/03	GOVI	05/05/2016	518.00	Put	GOVI	141,250.0000		14.1250	113,980.0000	11.3980	(19.306)	0	0	0
2015/12/03	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	GOVI	05/05/2016	517.99	Put	GOVI	141,150.0000		14.1150	113,880.0000	11.3880	(19.320)	0	0	0
2015/12/03	GOVI	04/08/2016	520.99	Put	GOVI	78,680.0000		7.8680	50,950.0000	5.0950	(35.244)	0	0	0
2015/12/03	GOVI	04/08/2016			GOVI	513.1220		513.1220	515.8950	515.8950	0.540	0.0000	0.0000	0
2015/12/03	GOVI	04/08/2016	521.01	Put	GOVI	78,880.0000		7.8880	51,150.0000	5.1150	(35.155)	0	0	0
2015/12/03	GOVI	04/08/2016	521.00	Put	GOVI	78,780.0000		7.8780	51,050.0000	5.1050	(35.199)	0	0	0
2015/12/03	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/12/03	IGOV	04/02/2016			Index Future	238.6240		238.6240	238.8430	238.8430	0.092	0.0000	0.0000	1,038
2015/12/03	IGOV	05/05/2016			Index Future	242.7340		242.7340	242.9530	242.9530	0.090	0.0000	0.0000	21
2015/12/03	IGOV	04/08/2016			Index Future	247.2330		247.2330	247.4530	247.4530	0.089	0.0000	0.0000	0
2015/12/03	ILBI	04/02/2016			Index Future	645.4730		645.4730	646.0020	646.0020	0.082	0.0000	0.0000	157
2015/12/03	ILBI	05/05/2016			Index Future	656.5220		656.5220	657.0590	657.0590	0.082	0.0000	0.0000	0
2015/12/03	IS01	19/12/2016			Interest Rate Swap	99.9038		99.9038	99.9061	99.9061	0.002	0.0000	0.0000	0
2015/12/03	IS02	18/12/2017			Interest Rate Swap	100.0670		100.0670	100.0736	100.0736	0.007	0.0000	0.0000	0
2015/12/03	IS05	17/12/2020			Interest Rate Swap	99.7674		99.7674	99.7708	99.7708	0.003	0.0000	0.0000	0
2015/12/03	IS10	17/12/2025			Interest Rate Swap	101.5248		101.5248	101.4837	101.4837	(0.041)	0.0000	0.0000	0
2015/12/03	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/12/03	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/12/03	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/12/03	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/12/03	JBAF	15/12/2015			Jibar Tradeable Future	6.5100		93.4900	6.5100	93.4900	0.000	0.0000	0.0000	0
2015/12/03	JBAF	20/01/2016			Jibar Tradeable Future	6.5300		93.4700	6.5300	93.4700	0.000	0.0000	0.0000	0
2015/12/03	JBAF	17/02/2016			Jibar Tradeable Future	6.6200		93.3800	6.6200	93.3800	0.000	0.0000	0.0000	2,000
2015/12/03	JBAF	16/03/2016			Jibar Tradeable Future	6.7700		93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2015/12/03	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
2015/12/03	JBAF	18/05/2016			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2015/12/03	JBAF	15/06/2016			Jibar Tradeable Future	6.9700	93.0300	6.9700	93.0300	0.000	0.0000	0.0000	0
2015/12/03	JBAF	21/09/2016			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2015/12/03	JBAF	21/12/2016			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2015/12/03	JBAF	15/03/2017			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2015/12/03	JBAF	21/06/2017			Jibar Tradeable Future	7.7000	92.3000	7.7000	92.3000	0.000	0.0000	0.0000	0
2015/12/03	JBAF	20/09/2017			Jibar Tradeable Future	7.7900	92.2100	7.7900	92.2100	0.000	0.0000	0.0000	0
2015/12/03	R023	04/02/2016	8.01	Put	Bond Future	2,651.8900	2.6519	2,703.3600	2.7034	1.941	0	0	0
2015/12/03	R023	04/02/2016			Bond Future	8.4487	99.8043	8.4634	99.7295	0.173	0.0000	0.0000	15,449
2015/12/03	R023	04/02/2016	8.00	Put	Bond Future	2,692.9100	2.6929	2,744.8800	2.7449	1.930	0	0	0
2015/12/03	R023	04/02/2016	8.01	Call	Bond Future	375.6100	0.3756	352.3100	0.3523	(6.203)	0	0	0
2015/12/03	R023	04/02/2016	7.99	Call	Bond Future	352.7200	0.3527	330.4000	0.3304	(6.328)	0	0	0
2015/12/03	R023	04/02/2016	8.00	Call	Bond Future	363.9700	0.3640	341.1700	0.3412	(6.264)	0	0	0
2015/12/03	R023	04/02/2016	7.99	Put	Bond Future	2,734.3600	2.7344	2,786.8100	2.7868	1.918	0	0	0
2015/12/03	R023	05/05/2016			Bond Future	8.5135	97.6058	8.5291	97.5283	0.183	0.0000	0.0000	0
2015/12/03	R023	05/05/2016	8.24	Put	Bond Future	2,579.8800	2.5799	2,621.8100	2.6218	1.625	0	0	0
2015/12/03	R023	05/05/2016	8.26	Put	Bond Future	2,518.4500	2.5184	2,559.6700	2.5597	1.637	0	0	0
2015/12/03	R023	05/05/2016	8.24	Call	Bond Future	1,210.1600	1.2102	1,174.5900	1.1746	(2.939)	0	0	0
2015/12/03	R023	05/05/2016	8.25	Put	Bond Future	2,549.0500	2.5491	2,590.6300	2.5906	1.631	0	0	0
2015/12/03	R023	05/05/2016	8.25	Call	Bond Future	1,229.8300	1.2298	1,193.9100	1.1939	(2.921)	0	0	0
2015/12/03	R023	05/05/2016	8.26	Call	Bond Future	1,249.7000	1.2497	1,213.4200	1.2134	(2.903)	0	0	0
2015/12/03	R023	04/08/2016	8.24	Call	Bond Future	1,537.6300	1.5376	1,501.5300	1.5015	(2.348)	0	0	0
2015/12/03	R023	04/08/2016	8.25	Put	Bond Future	3,073.8600	3.0739	3,117.2900	3.1173	1.413	0	0	0
2015/12/03	R023	04/08/2016			Bond Future	8.5619	99.4168	8.5785	99.3369	0.194	0.0000	0.0000	0
2015/12/03	R023	04/08/2016	8.25	Call	Bond Future	1,556.9700	1.5570	1,520.5900	1.5206	(2.337)	0	0	0
2015/12/03	R023	04/08/2016	8.26	Call	Bond Future	1,576.7800	1.5768	1,540.1100	1.5401	(2.326)	0	0	0
2015/12/03	R023	04/08/2016	8.24	Put	Bond Future	3,103.6400	3.1036	3,147.3500	3.1474	1.408	0	0	0
2015/12/03	R023	04/08/2016	8.26	Put	Bond Future	3,044.5800	3.0446	3,087.7200	3.0877	1.417	0	0	0
2015/12/03	R186	04/02/2016	7.50	Call	Bond Future	37.9700	0.0380	34.5000	0.0345	(9.139)	0	0	0
2015/12/03	R186	04/02/2016	8.40	Put	Bond Future	2,852.2700	2.8523	2,886.3800	2.8864	1.196	0	0	0
2015/12/03	R186	04/02/2016	8.83	Put	Bond Future	1,171.6400	1.1716	1,184.8200	1.1848	1.125	0	0	33
2015/12/03	R186	04/02/2016	9.20	Call	Bond Future	4,582.7200	4.5827	4,514.1400	4.5141	(1.496)	0	0	0
2015/12/03	R186	04/02/2016			Bond Future	8.6387	114.3617	8.6482	114.2898	0.110	0.0000	0.0000	60,712
2015/12/03	R186	04/02/2016	7.51	Call	Bond Future	39.8100	0.0398	36.2100	0.0362	(9.043)	0	0	0
2015/12/03	R186	04/02/2016	8.02	Put	Bond Future	5,140.6600	5.1407	5,194.4000	5.1944	1.045	0	0	0
2015/12/03	R186	04/02/2016	7.90	Call	Bond Future	210.5800	0.2106	197.3400	0.1973	(6.287)	0	0	680
2015/12/03	R186	04/02/2016	8.45	Call	Bond Future	1,165.8000	1.1658	1,125.2700	1.1253	(3.477)	0	0	350
2015/12/03	R186	04/02/2016	8.75	Call	Bond Future	2,246.6600	2.2467	2,191.2000	2.1912	(2.469)	0	0	0
2015/12/03	R186	04/02/2016	7.49	Call	Bond Future	36.2000	0.0362	32.8700	0.0329	(9.199)	0	0	0
2015/12/03	R186	04/02/2016	7.50	Put	Bond Future	9,115.7200	9.1157	9,184.1400	9.1841	0.751	0	0	0
2015/12/03	R186	04/02/2016	8.83	Call	Bond Future	2,606.2600	2.6063	2,547.5500	2.5475	(2.253)	0	0	0
2015/12/03	R186	04/02/2016	8.65	Put	Bond Future	1,753.2300	1.7532	1,774.2200	1.7742	1.197	0	0	340
2015/12/03	R186	04/02/2016	8.70	Put	Bond Future	1,574.3900	1.5744	1,593.0300	1.5930	1.184	0	0	5,000
2015/12/03	R186	04/02/2016	8.80	Put	Bond Future	1,256.8300	1.2568	1,271.1900	1.2712	1.143	0	0	5,000
2015/12/03	R186	04/02/2016	7.49	Put	Bond Future	9,197.9700	9.1980	9,266.5300	9.2665	0.745	0	0	0
2015/12/03	R186	04/02/2016	8.85	Put	Bond Future	1,117.3400	1.1173	1,129.7700	1.1298	1.112	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
2015/12/03	R186	04/02/2016	7.51	Put	Bond Future	9,033.6200	9.0336	9,101.9100	9.1019	0.756	0	0	0
2015/12/03	R186	04/02/2016	8.02	Call	Bond Future	326.6900	0.3267	308.5400	0.3085	(5.556)	0	0	700
2015/12/03	R186	04/02/2016	8.40	Call	Bond Future	1,027.5100	1.0275	989.7300	0.9897	(3.677)	0	0	680
2015/12/03	R186	04/02/2016	7.90	Put	Bond Future	5,990.4200	5.9904	6,049.0700	6.0491	0.979	0	0	0
2015/12/03	R186	04/02/2016	8.45	Put	Bond Future	2,604.9500	2.6050	2,636.3100	2.6363	1.204	0	0	0
2015/12/03	R186	04/02/2016	9.20	Put	Bond Future	443.9800	0.4440	447.2900	0.4473	0.746	0	0	700
2015/12/03	R186	04/02/2016	8.75	Put	Bond Future	1,408.7900	1.4088	1,425.2200	1.4252	1.166	0	0	11,695
2015/12/03	R186	04/02/2016	8.65	Call	Bond Future	1,839.0200	1.8390	1,788.1200	1.7881	(2.768)	0	0	0
2015/12/03	R186	04/02/2016	8.85	Call	Bond Future	2,700.4700	2.7005	2,641.0100	2.6410	(2.202)	0	0	0
2015/12/03	R186	04/02/2016	8.70	Call	Bond Future	2,037.0800	2.0371	1,983.8300	1.9838	(2.614)	0	0	0
2015/12/03	R186	04/02/2016	8.80	Call	Bond Future	2,468.1800	2.4682	2,410.6500	2.4106	(2.331)	0	0	0
2015/12/03	R186	05/05/2016			Bond Future	8.6991	116.3430	8.7092	116.2681	0.116	0.0000	0.0000	0
2015/12/03	R186	05/05/2016	8.34	Call	Bond Future	1,624.2900	1.6243	1,589.2700	1.5893	(2.156)	0	0	0
2015/12/03	R186	05/05/2016	8.75	Put	Bond Future	2,587.7600	2.5878	2,613.9200	2.6139	1.011	0	0	1,900
2015/12/03	R186	05/05/2016	8.35	Call	Bond Future	1,651.1100	1.6511	1,615.7400	1.6157	(2.142)	0	0	0
2015/12/03	R186	05/05/2016	8.85	Put	Bond Future	2,256.4600	2.2565	2,279.5800	2.2796	1.025	0	0	5,350
2015/12/03	R186	05/05/2016	8.33	Call	Bond Future	1,597.7600	1.5978	1,563.0900	1.5631	(2.170)	0	0	0
2015/12/03	R186	05/05/2016	8.75	Call	Bond Future	2,963.7500	2.9638	2,915.0000	2.9150	(1.645)	0	0	0
2015/12/03	R186	05/05/2016	8.35	Put	Bond Future	4,277.2600	4.2773	4,316.8000	4.3168	0.924	0	0	0
2015/12/03	R186	05/05/2016	7.56	Put	Bond Future	9,216.6900	9.2167	9,279.8200	9.2798	0.685	0	0	0
2015/12/03	R186	05/05/2016	8.34	Put	Bond Future	4,326.8900	4.3269	4,366.7800	4.3668	0.922	0	0	0
2015/12/03	R186	05/05/2016	8.85	Call	Bond Future	3,366.3000	3.3663	3,314.5100	3.3145	(1.538)	0	0	0
2015/12/03	R186	05/05/2016	7.56	Call	Bond Future	333.4700	0.3335	321.6900	0.3217	(3.533)	0	0	0
2015/12/03	R186	05/05/2016	8.33	Put	Bond Future	4,376.8700	4.3769	4,417.1100	4.4171	0.919	0	0	0
2015/12/03	R186	04/08/2016	8.51	Put	Bond Future	4,391.0700	4.3911	4,427.9600	4.4280	0.840	0	0	0
2015/12/03	R186	04/08/2016			Bond Future	8.7472	113.1992	8.7578	113.1220	0.122	0.0000	0.0000	0
2015/12/03	R186	04/08/2016	8.50	Put	Bond Future	4,434.1600	4.4342	4,471.3100	4.4713	0.838	0	0	0
2015/12/03	R186	04/08/2016	8.51	Call	Bond Future	2,652.2600	2.6523	2,611.9200	2.6119	(1.521)	0	0	0
2015/12/03	R186	04/08/2016	8.49	Call	Bond Future	2,590.0500	2.5900	2,550.2500	2.5503	(1.537)	0	0	0
2015/12/03	R186	04/08/2016	8.50	Call	Bond Future	2,621.2300	2.6212	2,581.1500	2.5812	(1.529)	0	0	0
2015/12/03	R186	04/08/2016	8.49	Put	Bond Future	4,477.1600	4.4772	4,514.5900	4.5146	0.836	0	0	0
2015/12/03	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	R197	04/02/2016			Bond Future	293.8170	293.8170	293.5799	293.5799	(0.081)	0.0000	0.0000	714
2015/12/03	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	R197	04/02/2016	296.99	Put	Bond Future	3,173.0400	3.1730	3,410.0800	3.4101	7.470	0	0	0
2015/12/03	R197	04/02/2016	297.01	Put	Bond Future	3,193.0400	3.1930	3,430.0800	3.4301	7.424	0	0	0
2015/12/03	R197	04/02/2016	297.00	Put	Bond Future	3,183.0400	3.1830	3,420.0800	3.4201	7.447	0	0	0
2015/12/03	R197	05/05/2016			Bond Future	298.8776	298.8776	298.6322	298.6322	(0.082)	0.0000	0.0000	0
2015/12/03	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	R197	05/05/2016	299.99	Put	Bond Future	1,112.3900	1.1124	1,357.8500	1.3578	22.066	0	0	0
2015/12/03	R197	05/05/2016	300.01	Put	Bond Future	1,132.3900	1.1324	1,377.8500	1.3778	21.676	0	0	0
2015/12/03	R197	05/05/2016	300.00	Put	Bond Future	1,122.3900	1.1224	1,367.8500	1.3678	21.869	0	0	0
2015/12/03	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	R202	04/02/2016			Bond Future	242.8260	242.8260	243.3036	243.3036	0.197	0.0000	0.0000	42,573

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
2015/12/03	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	R202	04/02/2016	239.99	Call	Bond Future	2,835.9900	2.8360	3,313.5600	3.3136	16.840	0	0	0
2015/12/03	R202	04/02/2016	240.00	Call	Bond Future	2,825.9900	2.8260	3,303.5600	3.3036	16.899	0	0	0
2015/12/03	R202	04/02/2016	240.01	Call	Bond Future	2,815.9900	2.8160	3,293.5600	3.2936	16.959	0	0	0
2015/12/03	R202	05/05/2016	246.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	R202	05/05/2016			Bond Future	247.0086	247.0086	247.4905	247.4905	0.195	0.0000	0.0000	0
2015/12/03	R202	05/05/2016	247.01	Put	Bond Future	1.4200	0.0014	0.0000	0.0000	(100.000)	0	0	0
2015/12/03	R202	05/05/2016	246.99	Call	Bond Future	18.5800	0.0186	500.4600	0.5005	2593.541	0	0	0
2015/12/03	R202	05/05/2016	247.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	R202	05/05/2016	247.00	Call	Bond Future	8.5800	0.0086	490.4600	0.4905	5616.317	0	0	0
2015/12/03	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	480.4600	0.4805	100.000	0	0	0
2015/12/03	R203	04/02/2016	7.25	Put	Bond Future	444.7300	0.4447	452.3900	0.4524	1.722	0	0	0
2015/12/03	R203	04/02/2016	7.26	Put	Bond Future	435.2500	0.4352	442.7800	0.4428	1.730	0	0	0
2015/12/03	R203	04/02/2016			Bond Future	7.4319	104.5302	7.4420	104.5152	0.135	0.0000	0.0000	16,624
2015/12/03	R203	04/02/2016	7.26	Call	Bond Future	178.1300	0.1781	170.6400	0.1706	(4.205)	0	0	0
2015/12/03	R203	04/02/2016	7.24	Call	Bond Future	167.2500	0.1673	160.0300	0.1600	(4.317)	0	0	0
2015/12/03	R203	04/02/2016	7.25	Call	Bond Future	172.6300	0.1726	165.2700	0.1653	(4.263)	0	0	0
2015/12/03	R203	04/02/2016	7.24	Put	Bond Future	454.3400	0.4543	462.1400	0.4621	1.717	0	0	0
2015/12/03	R203	05/05/2016	7.25	Put	Bond Future	572.8900	0.5729	582.3900	0.5824	1.658	0	0	0
2015/12/03	R203	05/05/2016			Bond Future	7.5091	102.1725	7.5224	102.1557	0.176	0.0000	0.0000	0
2015/12/03	R203	05/05/2016	7.26	Call	Bond Future	248.0300	0.2480	240.6400	0.2406	(2.979)	0	0	0
2015/12/03	R203	05/05/2016	7.24	Call	Bond Future	238.2200	0.2382	231.0100	0.2310	(3.027)	0	0	0
2015/12/03	R203	05/05/2016	7.25	Call	Bond Future	243.1000	0.2431	235.8000	0.2358	(3.003)	0	0	0
2015/12/03	R203	05/05/2016	7.26	Put	Bond Future	565.0700	0.5651	574.4800	0.5745	1.665	0	0	0
2015/12/03	R203	05/05/2016	7.24	Put	Bond Future	580.7700	0.5808	590.3600	0.5904	1.651	0	0	0
2015/12/03	R203	04/08/2016	7.26	Call	Bond Future	281.1900	0.2812	273.3200	0.2733	(2.799)	0	0	0
2015/12/03	R203	04/08/2016			Bond Future	7.5133	104.0686	7.5305	104.0506	0.230	0.0000	0.0000	0
2015/12/03	R203	04/08/2016	7.24	Call	Bond Future	272.7000	0.2727	264.9700	0.2650	(2.835)	0	0	0
2015/12/03	R203	04/08/2016	7.25	Call	Bond Future	276.7600	0.2768	268.9600	0.2690	(2.818)	0	0	0
2015/12/03	R203	04/08/2016	7.24	Put	Bond Future	558.2300	0.5582	568.5000	0.5685	1.840	0	0	0
2015/12/03	R203	04/08/2016	7.26	Put	Bond Future	545.7800	0.5458	555.9100	0.5559	1.856	0	0	0
2015/12/03	R203	04/08/2016	7.25	Put	Bond Future	551.8200	0.5518	562.0200	0.5620	1.848	0	0	0
2015/12/03	R204	04/02/2016	7.50	Call	Bond Future	229.5700	0.2296	223.0400	0.2230	(2.844)	0	0	0
2015/12/03	R204	04/02/2016			Bond Future	7.7951	101.5946	7.7994	101.5837	0.055	0.0000	0.0000	38,583
2015/12/03	R204	04/02/2016	7.51	Call	Bond Future	237.1200	0.2371	230.4700	0.2305	(2.804)	0	0	0
2015/12/03	R204	04/02/2016	7.49	Put	Bond Future	998.7000	0.9987	1,003.1700	1.0032	0.448	0	0	0
2015/12/03	R204	04/02/2016	7.51	Put	Bond Future	962.5000	0.9625	966.7400	0.9667	0.441	0	0	0
2015/12/03	R204	04/02/2016	7.49	Call	Bond Future	222.2000	0.2222	215.7800	0.2158	(2.889)	0	0	0
2015/12/03	R204	04/02/2016	7.50	Put	Bond Future	980.5100	0.9805	984.8700	0.9849	0.445	0	0	0
2015/12/03	R204	05/05/2016	7.75	Call	Bond Future	620.2100	0.6202	612.2300	0.6122	(1.287)	0	0	0
2015/12/03	R204	05/05/2016			Bond Future	7.8767	103.3547	7.8821	103.3420	0.069	0.0000	0.0000	0
2015/12/03	R204	05/05/2016	7.76	Call	Bond Future	630.6900	0.6307	622.6400	0.6226	(1.276)	0	0	0
2015/12/03	R204	05/05/2016	7.74	Put	Bond Future	928.3800	0.9284	933.0900	0.9331	0.507	0	0	0
2015/12/03	R204	05/05/2016	7.76	Put	Bond Future	902.7600	0.9028	907.3300	0.9073	0.506	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
2015/12/03	R204	05/05/2016	7.74	Call	Bond Future	609.5800		0.6096	601.6700	0.6017	(1.298)	0	0	0
2015/12/03	R204	05/05/2016	7.75	Put	Bond Future	915.6400		0.9156	920.2800	0.9203	0.507	0	0	0
2015/12/03	R204	04/08/2016			Bond Future	7.9269		101.2322	7.9334	101.2185	0.082	0.0000	0.0000	0
2015/12/03	R204	04/08/2016	7.74	Put	Bond Future	1,086.1200		1.0861	1,092.2000	1.0922	0.560	0	0	0
2015/12/03	R204	04/08/2016	7.76	Put	Bond Future	1,062.7000		1.0627	1,068.6700	1.0687	0.562	0	0	0
2015/12/03	R204	04/08/2016	7.75	Put	Bond Future	1,074.5300		1.0745	1,080.5600	1.0806	0.561	0	0	0
2015/12/03	R204	04/08/2016	7.74	Call	Bond Future	688.6200		0.6886	680.9500	0.6809	(1.114)	0	0	0
2015/12/03	R204	04/08/2016	7.75	Call	Bond Future	698.3400		0.6983	690.6200	0.6906	(1.105)	0	0	0
2015/12/03	R204	04/08/2016	7.76	Call	Bond Future	707.8200		0.7078	700.0400	0.7000	(1.099)	0	0	0
2015/12/03	R207	04/02/2016	7.27	Put	Bond Future	2,623.4100		2.6234	2,650.7300	2.6507	1.041	0	0	0
2015/12/03	R207	04/02/2016	7.49	Put	Bond Future	1,965.1800		1.9652	1,988.7400	1.9887	1.199	0	0	0
2015/12/03	R207	04/02/2016			Bond Future	8.0458		97.8523	8.0554	97.8210	0.119	0.0000	0.0000	48,100
2015/12/03	R207	04/02/2016	7.51	Put	Bond Future	1,908.8100		1.9088	1,931.9600	1.9320	1.213	0	0	0
2015/12/03	R207	04/02/2016	7.27	Call	Bond Future	52.6900		0.0527	48.8000	0.0488	(7.383)	0	0	43
2015/12/03	R207	04/02/2016	7.50	Call	Bond Future	136.8500		0.1369	129.0000	0.1290	(5.736)	0	0	19
2015/12/03	R207	04/02/2016	7.51	Call	Bond Future	142.0900		0.1421	134.0300	0.1340	(5.672)	0	0	0
2015/12/03	R207	04/02/2016	7.49	Call	Bond Future	131.7600		0.1318	124.1100	0.1241	(5.806)	0	0	0
2015/12/03	R207	04/02/2016	7.50	Put	Bond Future	1,936.9100		1.9369	1,960.2700	1.9603	1.206	0	0	0
2015/12/03	R207	05/05/2016	7.86	Put	Bond Future	1,521.4000		1.5214	1,538.7500	1.5388	1.140	0	0	0
2015/12/03	R207	05/05/2016			Bond Future	8.1280		99.5477	8.1388	99.5146	0.133	0.0000	0.0000	0
2015/12/03	R207	05/05/2016	7.85	Put	Bond Future	1,540.5000		1.5405	1,558.0200	1.5580	1.137	0	0	0
2015/12/03	R207	05/05/2016	7.56	Put	Bond Future	2,157.4600		2.1575	2,179.6200	2.1796	1.027	0	0	0
2015/12/03	R207	05/05/2016	7.84	Put	Bond Future	1,559.7500		1.5597	1,577.4300	1.5774	1.134	0	0	0
2015/12/03	R207	05/05/2016	7.56	Call	Bond Future	390.5400		0.3905	379.5100	0.3795	(2.824)	0	0	43
2015/12/03	R207	05/05/2016	7.85	Call	Bond Future	680.5200		0.6805	664.8500	0.6648	(2.303)	0	0	0
2015/12/03	R207	05/05/2016	7.86	Call	Bond Future	692.5100		0.6925	676.6700	0.6767	(2.287)	0	0	0
2015/12/03	R207	05/05/2016	7.84	Call	Bond Future	668.6600		0.6687	653.1500	0.6531	(2.320)	0	0	0
2015/12/03	R207	04/08/2016			Bond Future	8.1869		97.7507	8.1989	97.7160	0.147	0.0000	0.0000	0
2015/12/03	R207	04/08/2016	7.99	Put	Bond Future	1,551.2900		1.5513	1,568.5300	1.5685	1.111	0	0	0
2015/12/03	R207	04/08/2016	8.01	Put	Bond Future	1,519.0900		1.5191	1,536.0700	1.5361	1.118	0	0	0
2015/12/03	R207	04/08/2016	8.00	Put	Bond Future	1,535.1400		1.5351	1,552.2500	1.5522	1.115	0	0	0
2015/12/03	R207	04/08/2016	8.01	Call	Bond Future	1,006.4300		1.0064	988.7100	0.9887	(1.761)	0	0	0
2015/12/03	R207	04/08/2016	7.99	Call	Bond Future	980.4500		0.9805	962.9900	0.9630	(1.781)	0	0	0
2015/12/03	R207	04/08/2016	8.00	Call	Bond Future	993.3900		0.9934	975.8000	0.9758	(1.771)	0	0	0
2015/12/03	R208	04/02/2016			Bond Future	8.1989		96.4419	8.2137	96.3833	0.180	0.0000	0.0000	40,686
2015/12/03	R208	04/02/2016	7.74	Put	Bond Future	2,096.7200		2.0967	2,138.7700	2.1388	2.006	0	0	0
2015/12/03	R208	04/02/2016	7.76	Put	Bond Future	2,032.4200		2.0324	2,073.7000	2.0737	2.031	0	0	0
2015/12/03	R208	04/02/2016	7.75	Put	Bond Future	2,064.4500		2.0644	2,106.1100	2.1061	2.018	0	0	0
2015/12/03	R208	04/02/2016	7.76	Call	Bond Future	267.3200		0.2673	249.9800	0.2500	(6.487)	0	0	0
2015/12/03	R208	04/02/2016	7.74	Call	Bond Future	250.2500		0.2502	233.6800	0.2337	(6.621)	0	0	0
2015/12/03	R208	04/02/2016	7.75	Call	Bond Future	258.6800		0.2587	241.7200	0.2417	(6.556)	0	0	0
2015/12/03	R208	05/05/2016	7.99	Call	Bond Future	867.5000		0.8675	840.4000	0.8404	(3.124)	0	0	0
2015/12/03	R208	05/05/2016	8.00	Put	Bond Future	1,918.1100		1.9181	1,951.7300	1.9517	1.753	0	0	0
2015/12/03	R208	05/05/2016			Bond Future	8.2700		94.7122	8.2860	94.6512	0.194	0.0000	0.0000	0
2015/12/03	R208	05/05/2016	8.00	Call	Bond Future	882.2500		0.8822	854.8700	0.8549	(3.103)	0	0	0
2015/12/03	R208	05/05/2016	8.01	Call	Bond Future	897.1700		0.8972	869.5100	0.8695	(3.083)	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
2015/12/03	R208	05/05/2016	7.99	Put	Bond Future	1,941.9900	1.9420	1,975.8900	1.9759	1.746	0	0	0
2015/12/03	R208	05/05/2016	8.01	Put	Bond Future	1,894.4100	1.8944	1,927.7500	1.9278	1.760	0	0	0
2015/12/03	R208	04/08/2016	8.01	Put	Bond Future	2,259.5900	2.2596	2,294.6300	2.2946	1.551	0	0	0
2015/12/03	R208	04/08/2016			Bond Future	8.3224	96.4698	8.3397	96.4068	0.208	0.0000	0.0000	0
2015/12/03	R208	04/08/2016	8.00	Put	Bond Future	2,281.9700	2.2820	2,317.2400	2.3172	1.546	0	0	0
2015/12/03	R208	04/08/2016	7.99	Call	Bond Future	1,082.6000	1.0826	1,055.0900	1.0551	(2.541)	0	0	0
2015/12/03	R208	04/08/2016	8.00	Call	Bond Future	1,097.1200	1.0971	1,069.3800	1.0694	(2.528)	0	0	0
2015/12/03	R208	04/08/2016	8.01	Call	Bond Future	1,111.7700	1.1118	1,083.8000	1.0838	(2.516)	0	0	0
2015/12/03	R208	04/08/2016	7.99	Put	Bond Future	2,304.4900	2.3045	2,339.9900	2.3400	1.540	0	0	0
2015/12/03	R209	04/02/2016	8.74	Call	Bond Future	555.1100	0.5551	537.7500	0.5377	(3.127)	0	0	0
2015/12/03	R209	04/02/2016	8.75	Put	Bond Future	4,161.8200	4.1618	4,175.8400	4.1758	0.337	0	0	0
2015/12/03	R209	04/02/2016			Bond Future	9.2340	75.1708	9.2384	75.1392	0.048	0.0000	0.0000	45,121
2015/12/03	R209	04/02/2016	8.75	Call	Bond Future	571.4700	0.5715	553.8200	0.5538	(3.089)	0	0	0
2015/12/03	R209	04/02/2016	8.76	Call	Bond Future	588.1800	0.5882	570.2300	0.5702	(3.052)	0	0	0
2015/12/03	R209	04/02/2016	9.52	Put	Bond Future	991.5100	0.9915	988.6700	0.9887	(0.286)	0	0	2,200
2015/12/03	R209	04/02/2016	8.74	Put	Bond Future	4,222.4400	4.2224	4,236.7500	4.2368	0.339	0	0	0
2015/12/03	R209	04/02/2016	8.76	Put	Bond Future	4,101.6600	4.1017	4,115.3800	4.1154	0.334	0	0	0
2015/12/03	R209	04/02/2016	9.52	Call	Bond Future	2,993.7300	2.9937	2,959.2200	2.9592	(1.153)	0	0	0
2015/12/03	R209	05/05/2016			Bond Future	9.2898	73.3245	9.2945	73.2911	0.051	0.0000	0.0000	0
2015/12/03	R209	05/05/2016	9.00	Call	Bond Future	1,920.8600	1.9209	1,898.6700	1.8987	(1.155)	0	0	6,700
2015/12/03	R209	05/05/2016	8.25	Put	Bond Future	8,454.6800	8.4547	8,478.1200	8.4781	0.277	0	0	0
2015/12/03	R209	05/05/2016	8.99	Put	Bond Future	4,062.4300	4.0624	4,073.7300	4.0737	0.278	0	0	0
2015/12/03	R209	05/05/2016	9.01	Put	Bond Future	3,970.6600	3.9707	3,981.6400	3.9816	0.277	0	0	0
2015/12/03	R209	05/05/2016	9.00	Put	Bond Future	4,016.3700	4.0164	4,027.5000	4.0275	0.277	0	0	0
2015/12/03	R209	05/05/2016	9.01	Call	Bond Future	1,948.9700	1.9490	1,926.6300	1.9266	(1.146)	0	0	0
2015/12/03	R209	05/05/2016	8.25	Call	Bond Future	493.9900	0.4940	484.1100	0.4841	(2.000)	0	0	6,700
2015/12/03	R209	05/05/2016	8.99	Call	Bond Future	1,892.9900	1.8930	1,870.9700	1.8710	(1.163)	0	0	0
2015/12/03	R209	04/08/2016	9.26	Call	Bond Future	3,311.2700	3.3113	3,286.7500	3.2868	(0.741)	0	0	0
2015/12/03	R209	04/08/2016			Bond Future	9.3370	74.6854	9.3420	74.6508	0.053	0.0000	0.0000	0
2015/12/03	R209	04/08/2016	9.24	Call	Bond Future	3,244.8200	3.2448	3,220.5300	3.2205	(0.749)	0	0	0
2015/12/03	R209	04/08/2016	9.25	Call	Bond Future	3,277.8300	3.2778	3,253.4300	3.2534	(0.744)	0	0	0
2015/12/03	R209	04/08/2016	9.24	Put	Bond Future	3,929.7800	3.9298	3,940.1000	3.9401	0.263	0	0	0
2015/12/03	R209	04/08/2016	9.26	Put	Bond Future	3,854.2300	3.8542	3,864.3200	3.8643	0.262	0	0	0
2015/12/03	R209	04/08/2016	9.25	Put	Bond Future	3,891.7400	3.8917	3,901.9500	3.9019	0.262	0	0	0
2015/12/03	R210	04/02/2016	184.99	Put	Bond Future	703.3500	0.7033	435.8000	0.4358	(38.039)	0	0	0
2015/12/03	R210	04/02/2016			Bond Future	184.2867	184.2867	184.5542	184.5542	0.145	0.0000	0.0000	3,896
2015/12/03	R210	04/02/2016	185.01	Put	Bond Future	723.3500	0.7233	455.8000	0.4558	(36.988)	0	0	0
2015/12/03	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	R210	04/02/2016	185.00	Put	Bond Future	713.3500	0.7133	445.8000	0.4458	(37.506)	0	0	0
2015/12/03	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	R210	05/05/2016			Bond Future	185.2949	185.2949	185.5644	185.5644	0.145	0.0000	0.0000	0
2015/12/03	R210	05/05/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	R210	05/05/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	R210	05/05/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	R210	05/05/2016	184.99	Call	Bond Future	304.9200	0.3049	574.3500	0.5744	88.361	0	0	0

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2015/12/03	R210	05/05/2016	185.00	Call	Bond Future	294.9200	0.2949	564.3500	0.5644	91.357	0	0	0
2015/12/03	R210	05/05/2016	185.01	Call	Bond Future	284.9200	0.2849	554.3500	0.5544	94.563	0	0	0
2015/12/03	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	R211	04/02/2016			Bond Future	135.4699	135.4699	135.4513	135.4513	(0.014)	0.0000	0.0000	1,010
2015/12/03	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	R211	04/02/2016	138.99	Put	Bond Future	3,520.0700	3.5201	3,538.7200	3.5387	0.530	0	0	0
2015/12/03	R211	04/02/2016	139.01	Put	Bond Future	3,540.0700	3.5401	3,558.7200	3.5587	0.527	0	0	0
2015/12/03	R211	04/02/2016	139.00	Put	Bond Future	3,530.0700	3.5301	3,548.7200	3.5487	0.528	0	0	0
2015/12/03	R211	05/05/2016	139.01	Put	Bond Future	1,206.5300	1.2065	1,227.5000	1.2275	1.738	0	0	0
2015/12/03	R211	05/05/2016			Bond Future	137.8035	137.8035	137.7825	137.7825	(0.015)	0.0000	0.0000	0
2015/12/03	R211	05/05/2016	139.00	Put	Bond Future	1,196.5300	1.1965	1,217.5000	1.2175	1.753	0	0	0
2015/12/03	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	R211	05/05/2016	138.99	Put	Bond Future	1,186.5300	1.1865	1,207.5000	1.2075	1.767	0	0	0
2015/12/03	R212	04/02/2016			Bond Future	141.7946	141.7946	141.7752	141.7752	(0.014)	0.0000	0.0000	1,569
2015/12/03	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	R212	04/02/2016	145.99	Put	Bond Future	4,195.4200	4.1954	4,214.7500	4.2148	0.461	0	0	0
2015/12/03	R212	04/02/2016	146.01	Put	Bond Future	4,215.4200	4.2154	4,234.7500	4.2348	0.459	0	0	0
2015/12/03	R212	04/02/2016	146.00	Put	Bond Future	4,205.4200	4.2054	4,224.7500	4.2248	0.460	0	0	0
2015/12/03	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	R212	05/05/2016			Bond Future	144.2371	144.2371	144.2153	144.2153	(0.015)	0.0000	0.0000	0
2015/12/03	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	R212	05/05/2016	144.99	Put	Bond Future	752.8800	0.7529	774.7000	0.7747	2.898	0	0	0
2015/12/03	R212	05/05/2016	145.01	Put	Bond Future	772.8800	0.7729	794.7000	0.7947	2.823	0	0	0
2015/12/03	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/03	R212	05/05/2016	145.00	Put	Bond Future	762.8800	0.7629	784.7000	0.7847	2.860	0	0	0
2015/12/03	R213	04/02/2016			Bond Future	9.1306	85.8765	9.1350	85.8458	0.048	0.0000	0.0000	41,590
2015/12/03	R213	04/02/2016	8.75	Call	Bond Future	733.4100	0.7334	713.4400	0.7134	(2.723)	0	0	0
2015/12/03	R213	04/02/2016	8.74	Put	Bond Future	3,547.4400	3.5474	3,558.4800	3.5585	0.311	0	0	0
2015/12/03	R213	04/02/2016	8.76	Put	Bond Future	3,438.6300	3.4386	3,449.1000	3.4491	0.304	0	0	0
2015/12/03	R213	04/02/2016	8.75	Put	Bond Future	3,492.8000	3.4928	3,503.5600	3.5036	0.308	0	0	0
2015/12/03	R213	04/02/2016	8.76	Call	Bond Future	753.3900	0.7534	733.1300	0.7331	(2.689)	0	0	0
2015/12/03	R213	04/02/2016	8.74	Call	Bond Future	713.8100	0.7138	694.1200	0.6941	(2.758)	0	0	0
2015/12/03	R213	05/05/2016	8.74	Put	Bond Future	4,681.0000	4.6810	4,694.6500	4.6946	0.292	0	0	0
2015/12/03	R213	05/05/2016	8.76	Put	Bond Future	4,581.1400	4.5811	4,594.4600	4.5945	0.291	0	0	0
2015/12/03	R213	05/05/2016			Bond Future	9.1896	83.8168	9.1943	83.7842	0.051	0.0000	0.0000	0
2015/12/03	R213	05/05/2016	8.75	Put	Bond Future	4,630.8000	4.6308	4,644.2900	4.6443	0.291	0	0	0
2015/12/03	R213	05/05/2016	8.74	Call	Bond Future	1,451.3900	1.4514	1,432.4700	1.4325	(1.304)	0	0	0
2015/12/03	R213	05/05/2016	8.75	Call	Bond Future	1,474.9400	1.4749	1,455.8600	1.4559	(1.294)	0	0	0
2015/12/03	R213	05/05/2016	8.76	Call	Bond Future	1,498.9400	1.4989	1,479.6900	1.4797	(1.284)	0	0	0
2015/12/03	R213	04/08/2016			Bond Future	9.2385	85.3720	9.2434	85.3382	0.053	0.0000	0.0000	0

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2015/12/03	R213	04/08/2016	8.99	Put	Bond Future	4,416.8700	4.4169	4,428.9300	4.4289	0.273	0	0	0
2015/12/03	R213	04/08/2016	9.01	Put	Bond Future	4,334.4600	4.3345	4,346.2800	4.3463	0.273	0	0	0
2015/12/03	R213	04/08/2016	9.00	Put	Bond Future	4,375.5300	4.3755	4,387.4700	4.3875	0.273	0	0	0
2015/12/03	R213	04/08/2016	9.01	Call	Bond Future	2,735.3700	2.7354	2,713.3000	2.7133	(0.807)	0	0	0
2015/12/03	R213	04/08/2016	8.99	Call	Bond Future	2,675.7200	2.6757	2,653.8900	2.6539	(0.816)	0	0	0
2015/12/03	R213	04/08/2016	9.00	Call	Bond Future	2,705.4500	2.7055	2,683.5000	2.6835	(0.811)	0	0	0
2015/12/03	R214	04/02/2016			Bond Future	9.3054	75.8418	9.3149	75.7706	0.102	0.0000	0.0000	30,261
2015/12/03	R214	04/02/2016	7.99	Put	Bond Future	11,055.9600	11.0560	11,124.7800	11.1248	0.622	0	0	0
2015/12/03	R214	04/02/2016	9.45	Call	Bond Future	2,506.3100	2.5063	2,449.0700	2.4491	(2.284)	0	0	0
2015/12/03	R214	04/02/2016	8.00	Call	Bond Future	24.8100	0.0248	22.4100	0.0224	(9.674)	0	0	0
2015/12/03	R214	04/02/2016	8.01	Call	Bond Future	26.0700	0.0261	23.5700	0.0236	(9.590)	0	0	0
2015/12/03	R214	04/02/2016	7.99	Call	Bond Future	23.6200	0.0236	21.3100	0.0213	(9.780)	0	0	0
2015/12/03	R214	04/02/2016	9.35	Call	Bond Future	2,096.7600	2.0968	2,043.4800	2.0435	(2.541)	0	0	0
2015/12/03	R214	04/02/2016	9.45	Put	Bond Future	1,438.0100	1.4380	1,451.9000	1.4519	0.966	0	0	25
2015/12/03	R214	04/02/2016	8.01	Put	Bond Future	10,871.0800	10.8711	10,939.7100	10.9397	0.631	0	0	0
2015/12/03	R214	04/02/2016	9.35	Put	Bond Future	1,764.4300	1.7644	1,782.2800	1.7823	1.012	0	0	25
2015/12/03	R214	04/02/2016	8.00	Put	Bond Future	10,963.4000	10.9634	11,032.1300	11.0321	0.627	0	0	0
2015/12/03	R214	05/05/2016	9.01	Call	Bond Future	1,870.9800	1.8710	1,833.9900	1.8340	(1.977)	0	0	0
2015/12/03	R214	05/05/2016			Bond Future	9.3586	73.8615	9.3685	73.7881	0.106	0.0000	0.0000	4,680
2015/12/03	R214	05/05/2016	8.99	Call	Bond Future	1,815.6500	1.8156	1,779.3100	1.7793	(2.001)	0	0	0
2015/12/03	R214	05/05/2016	9.00	Call	Bond Future	1,843.1800	1.8432	1,806.5200	1.8065	(1.989)	0	0	0
2015/12/03	R214	05/05/2016	8.99	Put	Bond Future	4,631.3700	4.6314	4,668.4200	4.6684	0.800	0	0	0
2015/12/03	R214	05/05/2016	9.01	Put	Bond Future	4,529.4000	4.5294	4,565.8000	4.5658	0.804	0	0	0
2015/12/03	R214	05/05/2016	9.00	Put	Bond Future	4,580.1800	4.5802	4,616.9100	4.6169	0.802	0	0	0
2015/12/03	R214	04/08/2016	9.25	Put	Bond Future	4,385.1400	4.3851	4,417.0400	4.4170	0.727	0	0	0
2015/12/03	R214	04/08/2016	9.24	Call	Bond Future	3,212.7600	3.2128	3,169.5100	3.1695	(1.346)	0	0	0
2015/12/03	R214	04/08/2016			Bond Future	9.4032	75.2321	9.4135	75.1567	0.109	0.0000	0.0000	0
2015/12/03	R214	04/08/2016	9.25	Call	Bond Future	3,246.1000	3.2461	3,202.6100	3.2026	(1.340)	0	0	0
2015/12/03	R214	04/08/2016	9.26	Call	Bond Future	3,280.1100	3.2801	3,236.3700	3.2364	(1.333)	0	0	0
2015/12/03	R214	04/08/2016	9.24	Put	Bond Future	4,427.1700	4.4272	4,459.3100	4.4593	0.726	0	0	0
2015/12/03	R214	04/08/2016	9.26	Put	Bond Future	4,343.9100	4.3439	4,375.5600	4.3756	0.729	0	0	0
2015/12/03	R248	04/02/2016	8.99	Put	Bond Future	4,914.3600	4.9144	4,928.9000	4.9289	0.296	0	0	0
2015/12/03	R248	04/02/2016	9.55	Put	Bond Future	1,767.4500	1.7675	1,765.0900	1.7651	(0.134)	0	0	75
2015/12/03	R248	04/02/2016			Bond Future	9.3872	97.4769	9.3916	97.4352	0.047	0.0000	0.0000	57,883
2015/12/03	R248	04/02/2016	9.00	Put	Bond Future	4,839.0500	4.8390	4,853.2000	4.8532	0.292	0	0	0
2015/12/03	R248	04/02/2016	9.01	Put	Bond Future	4,764.4200	4.7644	4,778.1900	4.7782	0.289	0	0	0
2015/12/03	R248	04/02/2016	8.99	Call	Bond Future	994.9100	0.9949	967.6900	0.9677	(2.736)	0	0	0
2015/12/03	R248	04/02/2016	9.00	Call	Bond Future	1,021.8100	1.0218	994.2000	0.9942	(2.702)	0	0	0
2015/12/03	R248	04/02/2016	9.45	Put	Bond Future	2,172.4400	2.1724	2,172.0500	2.1721	(0.018)	0	0	75
2015/12/03	R248	04/02/2016	9.01	Call	Bond Future	1,049.2000	1.0492	1,021.2100	1.0212	(2.668)	0	0	0
2015/12/03	R248	04/02/2016	9.45	Call	Bond Future	2,766.5600	2.7666	2,724.4100	2.7244	(1.524)	0	0	0
2015/12/03	R248	04/02/2016	9.55	Call	Bond Future	3,294.0500	3.2940	3,249.9300	3.2499	(1.339)	0	0	0
2015/12/03	R248	05/05/2016			Bond Future	9.4429	94.7313	9.4475	94.6874	0.049	0.0000	0.0000	0
2015/12/03	R248	05/05/2016	8.99	Put	Bond Future	6,508.2200	6.5082	6,525.7900	6.5258	0.270	0	0	0
2015/12/03	R248	05/05/2016	9.01	Put	Bond Future	6,369.7900	6.3698	6,386.9200	6.3869	0.269	0	0	0
2015/12/03	R248	05/05/2016	9.00	Put	Bond Future	6,438.7500	6.4388	6,456.1000	6.4561	0.269	0	0	0

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2015/12/03	R248	05/05/2016	8.99	Call	Bond Future	2,066.4000	2.0664	2,040.1200	2.0401	(1.272)	0	0	0
2015/12/03	R248	05/05/2016	9.00	Call	Bond Future	2,099.0200	2.0990	2,072.5200	2.0725	(1.262)	0	0	0
2015/12/03	R248	05/05/2016	9.01	Call	Bond Future	2,131.9600	2.1320	2,105.2400	2.1052	(1.253)	0	0	0
2015/12/03	R248	04/08/2016			Bond Future	9.4899	96.4892	9.4948	96.4436	0.052	0.0000	0.0000	0
2015/12/03	R248	04/08/2016	9.25	Call	Bond Future	3,783.9200	3.7839	3,753.8000	3.7538	(0.796)	0	0	0
2015/12/03	R248	04/08/2016	9.24	Put	Bond Future	6,126.1900	6.1262	6,141.8000	6.1418	0.255	0	0	0
2015/12/03	R248	04/08/2016	9.26	Put	Bond Future	6,012.7600	6.0128	6,028.0600	6.0281	0.254	0	0	0
2015/12/03	R248	04/08/2016	9.25	Put	Bond Future	6,069.2700	6.0693	6,084.7200	6.0847	0.255	0	0	0
2015/12/03	R248	04/08/2016	9.26	Call	Bond Future	3,824.6400	3.8246	3,794.3700	3.7944	(0.791)	0	0	0
2015/12/03	R248	04/08/2016	9.24	Call	Bond Future	3,743.4300	3.7434	3,713.4700	3.7135	(0.800)	0	0	0

Total

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