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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/12/2015 TO 09/12/2015

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
2015/12/09	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	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
2015/12/09	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	2025	04/02/2016	126.01	Put	Bond Future	1,616.9500	1.6169	2,082.7700	2.0828	28.809	0	0	0
2015/12/09	2025	04/02/2016			Bond Future	124.3931	124.3931	123.9272	123.9272	(0.374)	0.0000	0.0000	950
2015/12/09	2025	04/02/2016	126.00	Put	Bond Future	1,606.9500	1.6069	2,072.7700	2.0728	28.988	0	0	0
2015/12/09	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	2025	04/02/2016	125.99	Put	Bond Future	1,596.9500	1.5969	2,062.7700	2.0628	29.169	0	0	0
2015/12/09	2025	05/05/2016			Bond Future	126.5271	126.5271	126.0512	126.0512	(0.376)	0.0000	0.0000	0
2015/12/09	2025	05/05/2016	126.00	Call	Bond Future	527.0700	0.5271	51.1700	0.0512	(90.292)	0	0	0
2015/12/09	2025	05/05/2016	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	2025	05/05/2016	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	2025	05/05/2016	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	2025	05/05/2016	126.01	Call	Bond Future	517.0700	0.5171	41.1700	0.0412	(92.038)	0	0	0
2015/12/09	2025	05/05/2016	125.99	Call	Bond Future	537.0700	0.5371	61.1700	0.0612	(88.610)	0	0	0
2015/12/09	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	2030	04/02/2016			Bond Future	9.2813	90.2735	9.2838	90.2553	0.027	0.0000	0.0000	17,037
2015/12/09	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	2030	04/02/2016	8.74	Put	Bond Future	4,015.1300	4.0151	4,033.3300	4.0333	0.453	0	0	0
2015/12/09	2030	04/02/2016	8.76	Put	Bond Future	3,862.3500	3.8624	3,880.5500	3.8806	0.471	0	0	0
2015/12/09	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	2030	04/02/2016	8.75	Put	Bond Future	3,938.6900	3.9387	3,956.8900	3.9569	0.462	0	0	0
2015/12/09	2030	05/05/2016	8.99	Put	Bond Future	2,625.9600	2.6260	2,646.4900	2.6465	0.782	0	0	0
2015/12/09	2030	05/05/2016	9.01	Put	Bond Future	2,478.6700	2.4787	2,499.2000	2.4992	0.828	0	0	0
2015/12/09	2030	05/05/2016			Bond Future	9.3534	91.8316	9.3563	91.8111	0.031	0.0000	0.0000	0
2015/12/09	2030	05/05/2016	9.00	Put	Bond Future	2,552.2700	2.5523	2,572.8000	2.5728	0.804	0	0	0
2015/12/09	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	2032	04/02/2016			Bond Future	9.3807	93.6478	9.3782	93.6673	(0.027)	0.0000	0.0000	8,417
2015/12/09	2032	04/02/2016	8.69	Put	Bond Future	5,810.8400	5.8108	5,791.0400	5.7910	(0.341)	0	0	0
2015/12/09	2032	04/02/2016	8.71	Put	Bond Future	5,664.5600	5.6646	5,644.7100	5.6447	(0.350)	0	0	0
2015/12/09	2032	04/02/2016	9.20	Call	Bond Future	1,258.6300	1.2586	1,260.7300	1.2607	0.167	0	0	0
2015/12/09	2032	04/02/2016	8.70	Put	Bond Future	5,737.4700	5.7375	5,717.6900	5.7177	(0.345)	0	0	0
2015/12/09	2032	04/02/2016	9.30	Call	Bond Future	1,581.6800	1.5817	1,583.6400	1.5836	0.124	0	0	0
2015/12/09	2032	04/02/2016	8.71	Call	Bond Future	301.9400	0.3019	301.6400	0.3016	(0.099)	0	0	0
2015/12/09	2032	04/02/2016	9.20	Put	Bond Future	2,659.6000	2.6596	2,642.1500	2.6421	(0.656)	0	0	22
2015/12/09	2032	04/02/2016	8.69	Call	Bond Future	281.2800	0.2813	281.0300	0.2810	(0.089)	0	0	0
2015/12/09	2032	04/02/2016	8.70	Call	Bond Future	291.4300	0.2914	291.2000	0.2912	(0.079)	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
2015/12/09	2032	04/02/2016	9.30	Put	Bond Future	2,203.5400	2.2035	2,185.9500	2.1859	(0.798)	0	0	22
2015/12/09	2032	05/05/2016			Bond Future	9.4510	91.1075	9.4486	91.1253	(0.025)	0.0000	0.0000	0
2015/12/09	2032	05/05/2016	8.99	Put	Bond Future	5,129.9200	5.1299	5,123.7500	5.1238	(0.120)	0	0	0
2015/12/09	2032	05/05/2016	9.01	Put	Bond Future	5,020.8900	5.0209	5,014.9000	5.0149	(0.119)	0	0	0
2015/12/09	2032	05/05/2016	9.00	Put	Bond Future	5,075.2200	5.0752	5,069.1400	5.0691	(0.120)	0	0	0
2015/12/09	2032	05/05/2016	9.01	Call	Bond Future	1,598.1500	1.5981	1,609.9800	1.6100	0.740	0	0	0
2015/12/09	2032	05/05/2016	8.99	Call	Bond Future	1,547.4800	1.5475	1,559.1300	1.5591	0.753	0	0	0
2015/12/09	2032	05/05/2016	9.00	Call	Bond Future	1,572.6800	1.5727	1,584.4200	1.5844	0.746	0	0	0
2015/12/09	2032	04/08/2016	9.01	Call	Bond Future	2,185.0400	2.1850	2,206.9000	2.2069	1.000	0	0	0
2015/12/09	2032	04/08/2016			Bond Future	9.5113	92.7958	9.5088	92.8141	(0.026)	0.0000	0.0000	0
2015/12/09	2032	04/08/2016	8.99	Call	Bond Future	2,131.7200	2.1317	2,153.3900	2.1534	1.017	0	0	0
2015/12/09	2032	04/08/2016	9.00	Call	Bond Future	2,158.2800	2.1583	2,180.0400	2.1800	1.008	0	0	0
2015/12/09	2032	04/08/2016	8.99	Put	Bond Future	6,142.3300	6.1423	6,145.6700	6.1457	0.054	0	0	0
2015/12/09	2032	04/08/2016	9.01	Put	Bond Future	6,037.0200	6.0370	6,040.5500	6.0405	0.058	0	0	0
2015/12/09	2032	04/08/2016	9.00	Put	Bond Future	6,089.5200	6.0895	6,092.9500	6.0929	0.056	0	0	0
2015/12/09	2033	04/02/2016	102.40	Call	Bond Future	3,725.0000	3.7250	3,682.7800	3.6828	(1.133)	0	0	0
2015/12/09	2033	04/02/2016			Bond Future	106.1250	106.1250	106.0828	106.0828	(0.040)	0.0000	0.0000	185
2015/12/09	2033	04/02/2016	102.41	Call	Bond Future	3,715.0000	3.7150	3,672.7800	3.6728	(1.136)	0	0	0
2015/12/09	2033	04/02/2016	102.39	Call	Bond Future	3,735.0000	3.7350	3,692.7800	3.6928	(1.130)	0	0	0
2015/12/09	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	2033	05/05/2016			Bond Future	106.9710	106.9710	106.9263	106.9263	(0.042)	0.0000	0.0000	0
2015/12/09	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	2033	05/05/2016	102.40	Call	Bond Future	4,571.0100	4.5710	4,526.3200	4.5263	(0.978)	0	0	0
2015/12/09	2033	05/05/2016	102.41	Call	Bond Future	4,561.0100	4.5610	4,516.3200	4.5163	(0.980)	0	0	0
2015/12/09	2033	05/05/2016	102.39	Call	Bond Future	4,581.0100	4.5810	4,536.3200	4.5363	(0.976)	0	0	0
2015/12/09	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	2037	04/02/2016	8.74	Call	Bond Future	226.8600	0.2269	230.1600	0.2302	1.455	0	0	0
2015/12/09	2037	04/02/2016	8.75	Put	Bond Future	7,076.9100	7.0769	7,016.8900	7.0169	(0.848)	0	0	0
2015/12/09	2037	04/02/2016	9.43	Call	Bond Future	1,699.0200	1.6990	1,719.8700	1.7199	1.227	0	0	0
2015/12/09	2037	04/02/2016			Bond Future	9.5239	90.9815	9.5164	91.0446	(0.079)	0.0000	0.0000	51,270
2015/12/09	2037	04/02/2016	8.75	Call	Bond Future	235.5800	0.2356	238.6900	0.2387	1.320	0	0	0
2015/12/09	2037	04/02/2016	8.76	Call	Bond Future	244.5700	0.2446	247.8000	0.2478	1.321	0	0	0
2015/12/09	2037	04/02/2016	9.30	Call	Bond Future	1,260.3400	1.2603	1,276.3800	1.2764	1.273	0	0	0
2015/12/09	2037	04/02/2016	8.74	Put	Bond Future	7,161.8100	7.1618	7,101.9800	7.1020	(0.835)	0	0	0
2015/12/09	2037	04/02/2016	9.43	Put	Bond Future	2,488.5400	2.4885	2,446.2600	2.4463	(1.699)	0	0	16
2015/12/09	2037	04/02/2016	8.76	Put	Bond Future	6,992.4100	6.9924	6,932.5100	6.9325	(0.857)	0	0	0
2015/12/09	2037	04/02/2016	9.30	Put	Bond Future	3,160.3900	3.1604	3,113.3000	3.1133	(1.490)	0	0	16
2015/12/09	2037	05/05/2016	9.00	Put	Bond Future	6,512.6700	6.5127	6,469.1200	6.4691	(0.669)	0	0	0
2015/12/09	2037	05/05/2016	8.99	Call	Bond Future	1,387.8800	1.3879	1,406.2500	1.4063	1.324	0	0	0
2015/12/09	2037	05/05/2016			Bond Future	9.5929	92.5518	9.5853	92.6139	(0.079)	0.0000	0.0000	0
2015/12/09	2037	05/05/2016	9.00	Call	Bond Future	1,411.9400	1.4119	1,430.5400	1.4305	1.317	0	0	0
2015/12/09	2037	05/05/2016	9.01	Call	Bond Future	1,436.0800	1.4361	1,454.9000	1.4549	1.311	0	0	0
2015/12/09	2037	05/05/2016	8.99	Put	Bond Future	6,578.4900	6.5785	6,534.7100	6.5347	(0.666)	0	0	0

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2015/12/09	2037	05/05/2016	9.01	Put	Bond Future	6,447.0600	6.4471	6,403.7300	6.4037	(0.672)	0	0	0
2015/12/09	2037	04/08/2016			Bond Future	9.6539	90.0076	9.6461	90.0711	(0.081)	0.0000	0.0000	0
2015/12/09	2037	04/08/2016	9.24	Put	Bond Future	6,209.8900	6.2099	6,182.7900	6.1828	(0.436)	0	0	0
2015/12/09	2037	04/08/2016	9.26	Put	Bond Future	6,101.5100	6.1015	6,074.5600	6.0746	(0.442)	0	0	0
2015/12/09	2037	04/08/2016	9.25	Put	Bond Future	6,155.3900	6.1554	6,128.5000	6.1285	(0.437)	0	0	0
2015/12/09	2037	04/08/2016	9.24	Call	Bond Future	2,739.9000	2.7399	2,776.2900	2.7763	1.328	0	0	0
2015/12/09	2037	04/08/2016	9.25	Call	Bond Future	2,771.7000	2.7717	2,808.3000	2.8083	1.320	0	0	0
2015/12/09	2037	04/08/2016	9.26	Call	Bond Future	2,803.9900	2.8040	2,840.5300	2.8405	1.303	0	0	0
2015/12/09	2038	04/02/2016			Bond Future	131.4908	131.4908	131.4380	131.4380	(0.040)	0.0000	0.0000	16,994
2015/12/09	2038	04/02/2016	131.00	Call	Bond Future	490.7700	0.4908	437.9900	0.4380	(10.755)	0	0	0
2015/12/09	2038	04/02/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	2038	04/02/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	2038	04/02/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	2038	04/02/2016	131.01	Call	Bond Future	480.7700	0.4808	427.9900	0.4280	(10.978)	0	0	0
2015/12/09	2038	04/02/2016	130.99	Call	Bond Future	500.7700	0.5008	447.9900	0.4480	(10.540)	0	0	0
2015/12/09	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	2038	05/05/2016			Bond Future	133.7466	133.7466	133.6907	133.6907	(0.042)	0.0000	0.0000	0
2015/12/09	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	2038	05/05/2016	131.01	Call	Bond Future	2,736.6300	2.7366	2,680.7100	2.6807	(2.043)	0	0	0
2015/12/09	2038	05/05/2016	130.99	Call	Bond Future	2,756.6300	2.7566	2,700.7100	2.7007	(2.029)	0	0	0
2015/12/09	2038	05/05/2016	131.00	Call	Bond Future	2,746.6300	2.7466	2,690.7100	2.6907	(2.036)	0	0	0
2015/12/09	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	2040	04/02/2016	9.51	Put	Bond Future	2,654.2400	2.6542	2,604.3900	2.6044	(1.878)	0	0	0
2015/12/09	2040	04/02/2016			Bond Future	9.5991	94.6353	9.5916	94.7026	(0.079)	0.0000	0.0000	1,820
2015/12/09	2040	04/02/2016	9.50	Put	Bond Future	2,704.8800	2.7049	2,654.7700	2.6548	(1.853)	0	0	0
2015/12/09	2040	04/02/2016	9.49	Put	Bond Future	2,756.3200	2.7563	2,705.8200	2.7058	(1.832)	0	0	0
2015/12/09	2040	04/02/2016	9.50	Call	Bond Future	1,817.0700	1.8171	1,834.1900	1.8342	0.942	0	0	0
2015/12/09	2040	04/02/2016	9.51	Call	Bond Future	1,856.6100	1.8566	1,873.9900	1.8740	0.936	0	0	0
2015/12/09	2040	04/02/2016	9.49	Call	Bond Future	1,778.1800	1.7782	1,794.9100	1.7949	0.941	0	0	0
2015/12/09	2040	05/05/2016	9.50	Call	Bond Future	2,883.1400	2.8831	2,935.3600	2.9354	1.811	0	0	0
2015/12/09	2040	05/05/2016			Bond Future	9.6684	96.2688	9.6609	96.3350	(0.078)	0.0000	0.0000	0
2015/12/09	2040	05/05/2016	9.51	Call	Bond Future	2,922.1800	2.9222	2,974.6800	2.9747	1.797	0	0	0
2015/12/09	2040	05/05/2016	9.49	Call	Bond Future	2,844.6500	2.8446	2,896.5800	2.8966	1.826	0	0	0
2015/12/09	2040	05/05/2016	9.50	Put	Bond Future	4,379.8900	4.3799	4,365.8400	4.3658	(0.321)	0	0	0
2015/12/09	2040	05/05/2016	9.49	Put	Bond Future	4,431.5100	4.4315	4,417.1700	4,4172	(0.324)	0	0	0
2015/12/09	2040	05/05/2016	9.51	Put	Bond Future	4,328.9600	4.3290	4,315.1900	4,3152	(0.318)	0	0	0
2015/12/09	2040	04/08/2016			Bond Future	9.7300	93.5429	9.7222	93.6107	(0.080)	0.0000	0.0000	0
2015/12/09	2040	04/08/2016	9.49	Put	Bond Future	5,678.0400	5.6780	5,643.5200	5.6435	(0.608)	0	0	0
2015/12/09	2040	04/08/2016	9.50	Call	Bond Future	3,597.0000	3.5970	3,630.4900	3.6305	0.931	0	0	0
2015/12/09	2040	04/08/2016	9.51	Call	Bond Future	3,635.3500	3.6354	3,668.7400	3.6687	0.918	0	0	0
2015/12/09	2040	04/08/2016	9.49	Call	Bond Future	3,559.1800	3.5592	3,592.4600	3.5925	0.935	0	0	0
2015/12/09	2040	04/08/2016	9.51	Put	Bond Future	5,574.6600	5.5747	5,540.2500	5.5402	(0.617)	0	0	0
2015/12/09	2040	04/08/2016	9.50	Put	Bond Future	5,626.0200	5.6260	5,591.7100	5.5917	(0.610)	0	0	0
2015/12/09	2044	04/02/2016	8.99	Put	Bond Future	6,294.6700	6.2947	6,229.3100	6.2293	(1.038)	0	0	0
2015/12/09	2044	04/02/2016			Bond Future	9.6075	91.9329	9.6000	92.0000	(0.078)	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
2015/12/09	2044	04/02/2016	9.01	Put	Bond Future	6,126.6100	6.1266	6,061.5100	6.0615	(1.063)	0	0	0
2015/12/09	2044	04/02/2016	9.58	Put	Bond Future	2,384.7200	2.3847	2,332.0100	2.3320	(2.210)	0	0	0
2015/12/09	2044	04/02/2016	9.00	Put	Bond Future	6,210.3600	6.2104	6,145.1300	6.1451	(1.050)	0	0	0
2015/12/09	2044	04/02/2016	9.01	Call	Bond Future	488.1900	0.4882	490.2000	0.4902	0.412	0	0	0
2015/12/09	2044	04/02/2016	8.99	Call	Bond Future	457.3300	0.4573	459.0800	0.4591	0.383	0	0	0
2015/12/09	2044	04/02/2016	9.58	Call	Bond Future	2,137.8500	2.1378	2,152.2500	2.1522	0.674	0	0	0
2015/12/09	2044	04/02/2016	9.00	Call	Bond Future	472.5700	0.4726	474.4500	0.4745	0.398	0	0	0
2015/12/09	2044	05/05/2016	8.99	Put	Bond Future	7,755.3600	7.7554	7,696.6100	7.6966	(0.758)	0	0	0
2015/12/09	2044	05/05/2016			Bond Future	9.6743	93.5197	9.6669	93.5859	(0.077)	0.0000	0.0000	0
2015/12/09	2044	05/05/2016	9.01	Put	Bond Future	7,604.8300	7.6048	7,546.4000	7.5464	(0.768)	0	0	0
2015/12/09	2044	05/05/2016	9.00	Put	Bond Future	7,679.8600	7.6799	7,621.2700	7.6213	(0.763)	0	0	0
2015/12/09	2044	05/05/2016	9.01	Call	Bond Future	1,379.6000	1.3796	1,387.3600	1.3874	0.562	0	0	0
2015/12/09	2044	05/05/2016	8.99	Call	Bond Future	1,331.5700	1.3316	1,339.0100	1.3390	0.559	0	0	0
2015/12/09	2044	05/05/2016	9.00	Call	Bond Future	1,355.4400	1.3554	1,363.0400	1.3630	0.561	0	0	0
2015/12/09	2044	04/08/2016	9.50	Call	Bond Future	3,631.4100	3.6314	3,658.5600	3.6586	0.748	0	0	0
2015/12/09	2044	04/08/2016			Bond Future	9.7338	90.8682	9.7260	90.9359	(0.079)	0.0000	0.0000	0
2015/12/09	2044	04/08/2016	9.51	Call	Bond Future	3,670.3100	3.6703	3,697.0800	3.6971	0.729	0	0	0
2015/12/09	2044	04/08/2016	9.49	Put	Bond Future	5,770.6400	5.7706	5,729.8800	5.7299	(0.706)	0	0	0
2015/12/09	2044	04/08/2016	9.51	Put	Bond Future	5,665.6200	5.6656	5,624.6900	5.6247	(0.722)	0	0	0
2015/12/09	2044	04/08/2016	9.49	Call	Bond Future	3,593.3200	3.5933	3,620.2600	3.6203	0.750	0	0	0
2015/12/09	2044	04/08/2016	9.50	Put	Bond Future	5,717.6500	5.7176	5,677.1000	5.6771	(0.709)	0	0	0
2015/12/09	2046	04/02/2016	127.99	Call	Bond Future	4,588.8300	4.5888	4,536.7600	4.5368	(1.135)	0	0	0
2015/12/09	2046	04/02/2016			Bond Future	132.5788	132.5788	132.5268	132.5268	(0.039)	0.0000	0.0000	12,126
2015/12/09	2046	04/02/2016	128.00	Call	Bond Future	4,578.8300	4.5788	4,526.7600	4.5268	(1.137)	0	0	0
2015/12/09	2046	04/02/2016	128.01	Call	Bond Future	4,568.8300	4.5688	4,516.7600	4.5168	(1.140)	0	0	0
2015/12/09	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	2046	05/05/2016			Bond Future	133.4244	133.4244	133.3694	133.3694	(0.041)	0.0000	0.0000	0
2015/12/09	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	2046	05/05/2016	130.01	Call	Bond Future	3,414.4100	3.4144	3,359.4400	3.3594	(1.610)	0	0	0
2015/12/09	2046	05/05/2016	129.99	Call	Bond Future	3,434.4100	3.4344	3,379.4400	3.3794	(1.601)	0	0	0
2015/12/09	2046	05/05/2016	130.00	Call	Bond Future	3,424.4100	3.4244	3,369.4400	3.3694	(1.605)	0	0	0
2015/12/09	2050	04/02/2016			Bond Future	139.1692	139.1692	139.1149	139.1149	(0.039)	0.0000	0.0000	12,911
2015/12/09	2050	04/02/2016	138.00	Call	Bond Future	1,169.1900	1.1692	1,114.8900	1.1149	(4.644)	0	0	0
2015/12/09	2050	04/02/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	2050	04/02/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	2050	04/02/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	2050	04/02/2016	138.01	Call	Bond Future	1,159.1900	1.1592	1,104.8900	1.1049	(4.684)	0	0	0
2015/12/09	2050	04/02/2016	137.99	Call	Bond Future	1,179.1900	1.1792	1,124.8900	1.1249	(4.605)	0	0	0
2015/12/09	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	2050	05/05/2016			Bond Future	141.5566	141.5566	141.4989	141.4989	(0.041)	0.0000	0.0000	0
2015/12/09	2050	05/05/2016	138.00	Call	Bond Future	3,556.6400	3.5566	3,498.9400	3.4989	(1.622)	0	0	0
2015/12/09	2050	05/05/2016	137.99	Call	Bond Future	3,566.6400	3.5666	3,508.9400	3.5089	(1.618)	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
2015/12/09	2050	05/05/2016	138.01	Call	Bond Future	3,546.6400	3.5466	3,488.9400	3.4889	(1.627)	0	0	0
2015/12/09	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	AL37	04/02/2016			Index Future	467.9290	467.9290	467.8350	467.8350	(0.020)	0.0000	0.0000	2
2015/12/09	AL37	05/05/2016			Index Future	475.9980	475.9980	475.8960	475.8960	(0.021)	0.0000	0.0000	0
2015/12/09	AL7T	04/02/2016			Index Future	542.8910	542.8910	542.5860	542.5860	(0.056)	0.0000	0.0000	0
2015/12/09	AL7T	05/05/2016			Index Future	552.2530	552.2530	551.9350	551.9350	(0.058)	0.0000	0.0000	0
2015/12/09	ALBI	04/02/2016			Index Future	493.5410	493.5410	493.5400	493.5400	0.000	0.0000	0.0000	620
2015/12/09	ALBI	05/05/2016			Index Future	502.0520	502.0520	502.0440	502.0440	(0.002)	0.0000	0.0000	0
2015/12/09	ALBI	04/08/2016			Index Future	511.2460	511.2460	511.2430	511.2430	(0.001)	0.0000	0.0000	0
2015/12/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	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
2015/12/09	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/12/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	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
2015/12/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	EL28	04/02/2016	128.99	Put	Bond Future	38.6200	0.0386	358.5900	0.3586	828.509	0	0	0
2015/12/09	EL28	04/02/2016			Bond Future	128.9514	128.9514	128.6314	128.6314	(0.248)	0.0000	0.0000	0
2015/12/09	EL28	04/02/2016	129.01	Put	Bond Future	58.6200	0.0586	378.5900	0.3786	545.838	0	0	0
2015/12/09	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	EL28	04/02/2016	129.00	Put	Bond Future	48.6200	0.0486	368.5900	0.3686	658.104	0	0	0
2015/12/09	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	EL28	05/05/2016	129.00	Call	Bond Future	588.8000	0.5888	261.3000	0.2613	(55.622)	0	0	0
2015/12/09	EL28	05/05/2016			Bond Future	129.5888	129.5888	129.2613	129.2613	(0.253)	0.0000	0.0000	0
2015/12/09	EL28	05/05/2016	129.01	Call	Bond Future	578.8000	0.5788	251.3000	0.2513	(56.583)	0	0	0
2015/12/09	EL28	05/05/2016	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	EL28	05/05/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	EL28	05/05/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	EL28	05/05/2016	128.99	Call	Bond Future	598.8000	0.5988	271.3000	0.2713	(54.693)	0	0	0
2015/12/09	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	ES33	04/02/2016			Bond Future	10.3802	79.9431	10.3664	80.0334	(0.132)	0.0000	0.0000	8,710
2015/12/09	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	ES33	04/02/2016	9.99	Put	Bond Future	2,630.4800	2.6305	2,540.1700	2.5402	(3.433)	0	0	0
2015/12/09	ES33	04/02/2016	10.01	Put	Bond Future	2,492.3500	2.4924	2,402.0400	2.4020	(3.623)	0	0	0
2015/12/09	ES33	04/02/2016	10.00	Put	Bond Future	2,561.3700	2.5614	2,471.0600	2.4711	(3.526)	0	0	0
2015/12/09	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	ES33	05/05/2016			Bond Future	10.4779	77.5330	10.4640	77.6231	(0.133)	0.0000	0.0000	0
2015/12/09	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	ES33	05/05/2016	9.99	Put	Bond Future	3,257.9600	3.2580	3,167.8400	3.1678	(2.766)	0	0	0
2015/12/09	ES33	05/05/2016	10.01	Put	Bond Future	3,120.3200	3.1203	3,030.2000	3.0302	(2.888)	0	0	0
2015/12/09	ES33	05/05/2016	10.00	Put	Bond Future	3,189.0900	3.1891	3,098.9700	3.0990	(2.826)	0	0	0
2015/12/09	ES33	04/08/2016			Bond Future	10.5666	78.9695	10.5522	79.0615	(0.136)	0.0000	0.0000	0
2015/12/09	ES33	04/08/2016	10.24	Put	Bond Future	2,125.9700	2.1260	2,033.9700	2.0340	(4.327)	0	0	0
2015/12/09	ES33	04/08/2016	10.26	Put	Bond Future	1,993.2200	1.9932	1,901.2200	1.9012	(4.616)	0	0	0
2015/12/09	ES33	04/08/2016	10.25	Put	Bond Future	2,059.5500	2.0596	1,967.5500	1.9675	(4.467)	0	0	0
2015/12/09	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	ES42	04/02/2016			Bond Future	10.4705	84.9360	10.4621	84.9993	(0.080)	0.0000	0.0000	2,750
2015/12/09	ES42	05/05/2016			Bond Future	10.5657	82.1393	10.5573	82.2019	(0.080)	0.0000	0.0000	4,500
2015/12/09	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	GOVI	04/02/2016			GOVI	491.8250	491.8250	491.7580	491.7580	(0.014)	0.0000	0.0000	453
2015/12/09	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	GOVI	04/02/2016	511.99	Put	GOVI	201,650.0000	20.1650	202,320.0000	20.2320	0.332	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
2015/12/09	GOVI	04/02/2016	512.01	Put	GOVI	201,850.0000		20.1850	202,520.0000	20.2520	0.332	0	0	0
2015/12/09	GOVI	04/02/2016	512.00	Put	GOVI	201,750.0000		20.1750	202,420.0000	20.2420	0.332	0	0	0
2015/12/09	GOVI	05/05/2016	518.01	Put	GOVI	177,040.0000		17.7040	177,790.0000	17.7790	0.424	0	0	0
2015/12/09	GOVI	05/05/2016			GOVI	500.3060		500.3060	500.2310	500.2310	(0.015)	0.0000	0.0000	146
2015/12/09	GOVI	05/05/2016	518.00	Put	GOVI	176,940.0000		17.6940	177,690.0000	17.7690	0.424	0	0	0
2015/12/09	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	GOVI	05/05/2016	517.99	Put	GOVI	176,840.0000		17.6840	177,590.0000	17.7590	0.424	0	0	0
2015/12/09	GOVI	04/08/2016	520.99	Put	GOVI	115,210.0000		11.5210	115,930.0000	11.5930	0.625	0	0	0
2015/12/09	GOVI	04/08/2016			GOVI	509.4690		509.4690	509.3970	509.3970	(0.014)	0.0000	0.0000	0
2015/12/09	GOVI	04/08/2016	521.01	Put	GOVI	115,410.0000		11.5410	116,130.0000	11.6130	0.624	0	0	0
2015/12/09	GOVI	04/08/2016	521.00	Put	GOVI	115,310.0000		11.5310	116,030.0000	11.6030	0.624	0	0	0
2015/12/09	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/12/09	IGOV	04/02/2016			Index Future	239.0450		239.0450	238.8430	238.8430	(0.085)	0.0000	0.0000	1,038
2015/12/09	IGOV	05/05/2016			Index Future	243.1450		243.1450	242.9360	242.9360	(0.086)	0.0000	0.0000	21
2015/12/09	IGOV	04/08/2016			Index Future	247.6400		247.6400	247.4290	247.4290	(0.085)	0.0000	0.0000	0
2015/12/09	ILBI	04/02/2016			Index Future	646.5630		646.5630	645.8790	645.8790	(0.106)	0.0000	0.0000	157
2015/12/09	ILBI	05/05/2016			Index Future	657.6220		657.6220	656.9250	656.9250	(0.106)	0.0000	0.0000	0
2015/12/09	IS01	19/12/2016			Interest Rate Swap	99.9805		99.9805	99.9466	99.9466	(0.034)	0.0000	0.0000	0
2015/12/09	IS01	16/03/2017			Interest Rate Swap	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	IS02	18/12/2017			Interest Rate Swap	100.3253		100.3253	100.2293	100.2293	(0.096)	0.0000	0.0000	0
2015/12/09	IS02	16/03/2018			Interest Rate Swap	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	IS05	17/12/2020			Interest Rate Swap	100.7429		100.7429	100.6651	100.6651	(0.077)	0.0000	0.0000	0
2015/12/09	IS05	16/03/2021			Interest Rate Swap	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	IS10	17/12/2025			Interest Rate Swap	103.0014		103.0014	102.9787	102.9787	(0.022)	0.0000	0.0000	0
2015/12/09	IS10	16/03/2026			Interest Rate Swap	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/09	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/12/09	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/12/09	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/12/09	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/12/09	JBAF	15/12/2015			Jibar Tradeable Future	6.5300		93.4700	6.5300	93.4700	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
2015/12/09	JBAF	20/01/2016			Jibar Tradeable Future	6.6400	93.3600	6.6400	93.3600	0.000	0.0000	0.0000	0
2015/12/09	JBAF	17/02/2016			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	2,000
2015/12/09	JBAF	16/03/2016			Jibar Tradeable Future	6.7800	93.2200	6.7800	93.2200	0.000	0.0000	0.0000	0
2015/12/09	JBAF	20/04/2016			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2015/12/09	JBAF	18/05/2016			Jibar Tradeable Future	6.9900	93.0100	6.9900	93.0100	0.000	0.0000	0.0000	0
2015/12/09	JBAF	15/06/2016			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2015/12/09	JBAF	21/09/2016			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2015/12/09	JBAF	21/12/2016			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2015/12/09	JBAF	15/03/2017			Jibar Tradeable Future	7.7100	92.2900	7.7100	92.2900	0.000	0.0000	0.0000	0
2015/12/09	JBAF	21/06/2017			Jibar Tradeable Future	7.8900	92.1100	7.8900	92.1100	0.000	0.0000	0.0000	0
2015/12/09	JBAF	20/09/2017			Jibar Tradeable Future	8.0000	92.0000	8.0000	92.0000	0.000	0.0000	0.0000	0
2015/12/09	R023	04/02/2016	8.01	Put	Bond Future	3,585.3700	3.5854	3,618.8800	3.6189	0.935	0	0	0
2015/12/09	R023	04/02/2016			Bond Future	8.6774	98.6439	8.6846	98.6078	0.083	0.0000	0.0000	15,427
2015/12/09	R023	04/02/2016	8.00	Put	Bond Future	3,632.2400	3.6322	3,665.8500	3.6658	0.925	0	0	0
2015/12/09	R023	04/02/2016	8.01	Call	Bond Future	148.7200	0.1487	146.0800	0.1461	(1.775)	0	0	0
2015/12/09	R023	04/02/2016	7.99	Call	Bond Future	137.4000	0.1374	134.8900	0.1349	(1.827)	0	0	0
2015/12/09	R023	04/02/2016	8.00	Call	Bond Future	142.9300	0.1429	140.3900	0.1404	(1.777)	0	0	0
2015/12/09	R023	04/02/2016	7.99	Put	Bond Future	3,679.4100	3.6794	3,713.0500	3.7131	0.914	0	0	0
2015/12/09	R023	05/05/2016			Bond Future	8.7546	96.4184	8.7625	96.3796	0.091	0.0000	0.0000	0
2015/12/09	R023	05/05/2016	8.24	Put	Bond Future	3,332.1300	3.3321	3,371.5200	3.3715	1.182	0	0	0
2015/12/09	R023	05/05/2016	8.26	Put	Bond Future	3,260.5200	3.2605	3,299.5300	3.2995	1.196	0	0	0
2015/12/09	R023	05/05/2016	8.24	Call	Bond Future	775.0700	0.7751	775.6100	0.7756	0.070	0	0	0
2015/12/09	R023	05/05/2016	8.25	Put	Bond Future	3,296.2100	3.2962	3,335.5200	3.3355	1.193	0	0	0
2015/12/09	R023	05/05/2016	8.25	Call	Bond Future	789.6500	0.7897	790.1100	0.7901	0.058	0	0	0
2015/12/09	R023	05/05/2016	8.26	Call	Bond Future	804.4300	0.8044	804.5900	0.8046	0.020	0	0	0
2015/12/09	R023	04/08/2016	8.24	Call	Bond Future	1,078.1000	1.0781	1,089.6100	1.0896	1.068	0	0	0
2015/12/09	R023	04/08/2016	8.25	Put	Bond Future	3,822.6100	3.8226	3,873.7600	3.8738	1.338	0	0	0
2015/12/09	R023	04/08/2016			Bond Future	8.8157	98.2044	8.8240	98.1650	0.094	0.0000	0.0000	0
2015/12/09	R023	04/08/2016	8.25	Call	Bond Future	1,093.3400	1.0933	1,105.1100	1.1051	1.077	0	0	0
2015/12/09	R023	04/08/2016	8.26	Call	Bond Future	1,109.0000	1.1090	1,120.7500	1.1208	1.060	0	0	0
2015/12/09	R023	04/08/2016	8.24	Put	Bond Future	3,856.4900	3.8565	3,907.3800	3.9074	1.320	0	0	0
2015/12/09	R023	04/08/2016	8.26	Put	Bond Future	3,789.1800	3.7892	3,840.3100	3.8403	1.349	0	0	0
2015/12/09	R186	04/02/2016	7.50	Call	Bond Future	8.3200	0.0083	8.8500	0.0089	6.370	0	0	0
2015/12/09	R186	04/02/2016	8.40	Put	Bond Future	3,980.3200	3.9803	4,029.0200	4.0290	1.224	0	0	0
2015/12/09	R186	04/02/2016	8.83	Put	Bond Future	1,816.3500	1.8163	1,847.2500	1.8472	1.701	0	0	33
2015/12/09	R186	04/02/2016	9.20	Call	Bond Future	3,223.9900	3.2240	3,181.8900	3.1819	(1.306)	0	0	0
2015/12/09	R186	04/02/2016			Bond Future	8.8608	112.6988	8.8685	112.6418	0.087	0.0000	0.0000	62,918
2015/12/09	R186	04/02/2016	7.51	Call	Bond Future	8.8200	0.0088	9.3700	0.0094	6.236	0	0	0
2015/12/09	R186	04/02/2016	8.02	Put	Bond Future	6,594.6200	6.5946	6,649.0500	6.6490	0.825	0	0	0
2015/12/09	R186	04/02/2016	7.90	Call	Bond Future	68.2300	0.0682	68.0900	0.0681	(0.205)	0	0	680
2015/12/09	R186	04/02/2016	8.45	Call	Bond Future	577.2300	0.5772	567.6500	0.5677	(1.660)	0	0	350
2015/12/09	R186	04/02/2016	8.75	Call	Bond Future	1,317.2400	1.3172	1,295.9200	1.2959	(1.619)	0	0	0
2015/12/09	R186	04/02/2016	7.49	Call	Bond Future	7.8500	0.0079	8.3600	0.0084	6.497	0	0	0
2015/12/09	R186	04/02/2016	7.50	Put	Bond Future	10,748.9800	10.7490	10,806.4900	10.8065	0.535	0	0	0
2015/12/09	R186	04/02/2016	8.83	Call	Bond Future	1,588.0600	1.5881	1,561.9800	1.5620	(1.642)	0	0	0
2015/12/09	R186	04/02/2016	8.65	Put	Bond Future	2,600.9700	2.6010	2,641.0700	2.6411	1.542	0	0	340

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
2015/12/09	R186	04/02/2016	8.70	Put	Bond Future	2,364.7200	2.3647	2,402.6400	2.4026	1.604	0	0	5,000
2015/12/09	R186	04/02/2016	8.80	Put	Bond Future	1,934.4300	1.9344	1,967.0600	1.9671	1.687	0	0	5,000
2015/12/09	R186	04/02/2016	7.49	Put	Bond Future	10,832.5300	10.8325	10,890.0200	10.8900	0.531	0	0	0
2015/12/09	R186	04/02/2016	8.85	Put	Bond Future	1,740.4600	1.7405	1,770.0100	1.7700	1.698	0	0	0
2015/12/09	R186	04/02/2016	7.51	Put	Bond Future	10,665.5400	10.6655	10,723.0700	10.7231	0.539	0	0	0
2015/12/09	R186	04/02/2016	8.02	Call	Bond Future	117.7400	0.1177	115.1900	0.1152	(2.166)	0	0	700
2015/12/09	R186	04/02/2016	8.40	Call	Bond Future	492.6500	0.4927	484.3700	0.4844	(1.681)	0	0	680
2015/12/09	R186	04/02/2016	7.90	Put	Bond Future	7,510.9800	7.5110	7,567.8200	7.5678	0.757	0	0	0
2015/12/09	R186	04/02/2016	8.45	Put	Bond Future	3,679.2900	3.6793	3,726.6900	3.7267	1.288	0	0	0
2015/12/09	R186	04/02/2016	9.20	Put	Bond Future	748.1600	0.7482	763.0400	0.7630	1.989	0	0	700
2015/12/09	R186	04/02/2016	8.75	Put	Bond Future	2,142.2800	2.1423	2,177.9400	2.1779	1.665	0	0	11,695
2015/12/09	R186	04/02/2016	8.65	Call	Bond Future	1,023.8500	1.0239	1,006.9700	1.0070	(1.649)	0	0	0
2015/12/09	R186	04/02/2016	8.85	Call	Bond Future	1,660.6800	1.6607	1,633.2500	1.6332	(1.652)	0	0	0
2015/12/09	R186	04/02/2016	8.70	Call	Bond Future	1,164.5000	1.1645	1,145.4400	1.1454	(1.637)	0	0	0
2015/12/09	R186	04/02/2016	8.80	Call	Bond Future	1,482.8700	1.4829	1,458.5200	1.4585	(1.642)	0	0	0
2015/12/09	R186	05/05/2016			Bond Future	8.9311	114.6430	8.9394	114.5826	0.093	0.0000	0.0000	0
2015/12/09	R186	05/05/2016	8.34	Call	Bond Future	1,046.0800	1.0461	1,063.4300	1.0634	1.659	0	0	0
2015/12/09	R186	05/05/2016	8.75	Put	Bond Future	3,411.1500	3.4112	3,485.3100	3.4853	2.174	0	0	1,900
2015/12/09	R186	05/05/2016	8.35	Call	Bond Future	1,065.9100	1.0659	1,083.2600	1.0833	1.628	0	0	0
2015/12/09	R186	05/05/2016	8.85	Put	Bond Future	3,007.2600	3.0073	3,079.2900	3.0793	2.395	0	0	5,350
2015/12/09	R186	05/05/2016	8.33	Call	Bond Future	1,026.5200	1.0265	1,043.8600	1.0439	1.689	0	0	0
2015/12/09	R186	05/05/2016	8.75	Call	Bond Future	2,087.1700	2.0872	2,100.9300	2.1009	0.659	0	0	0
2015/12/09	R186	05/05/2016	8.35	Put	Bond Future	5,392.0300	5.3920	5,469.7800	5.4698	1.442	0	0	0
2015/12/09	R186	05/05/2016	7.56	Put	Bond Future	10,755.4400	10.7554	10,824.7400	10.8247	0.644	0	0	0
2015/12/09	R186	05/05/2016	8.34	Put	Bond Future	5,448.6500	5.4487	5,526.4000	5.5264	1.427	0	0	0
2015/12/09	R186	05/05/2016	8.85	Call	Bond Future	2,417.1300	2.4171	2,428.7600	2.4288	0.481	0	0	0
2015/12/09	R186	05/05/2016	7.56	Call	Bond Future	172.2500	0.1723	181.1500	0.1811	5.167	0	0	0
2015/12/09	R186	05/05/2016	8.33	Put	Bond Future	5,505.6000	5.5056	5,583.3400	5.5833	1.412	0	0	0
2015/12/09	R186	04/08/2016	8.51	Put	Bond Future	5,400.7000	5.4007	5,473.9900	5.4740	1.357	0	0	0
2015/12/09	R186	04/08/2016			Bond Future	8.9889	111.4640	8.9975	111.4028	0.096	0.0000	0.0000	0
2015/12/09	R186	04/08/2016	8.50	Put	Bond Future	5,449.6600	5.4497	5,523.0400	5.5230	1.347	0	0	0
2015/12/09	R186	04/08/2016	8.51	Call	Bond Future	1,926.6500	1.9266	1,938.7300	1.9387	0.627	0	0	0
2015/12/09	R186	04/08/2016	8.49	Call	Bond Future	1,876.2100	1.8762	1,888.8000	1.8888	0.671	0	0	0
2015/12/09	R186	04/08/2016	8.50	Call	Bond Future	1,901.4900	1.9015	1,913.6600	1.9137	0.640	0	0	0
2015/12/09	R186	04/08/2016	8.49	Put	Bond Future	5,498.5600	5.4986	5,572.3600	5.5724	1.342	0	0	0
2015/12/09	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	R197	04/02/2016			Bond Future	293.3617	293.3617	293.2436	293.2436	(0.040)	0.0000	0.0000	714
2015/12/09	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	R197	04/02/2016	296.99	Put	Bond Future	3,628.2600	3.6283	3,746.4000	3.7464	3.256	0	0	0
2015/12/09	R197	04/02/2016	297.01	Put	Bond Future	3,648.2600	3.6483	3,766.4000	3.7664	3.238	0	0	0
2015/12/09	R197	04/02/2016	297.00	Put	Bond Future	3,638.2600	3.6383	3,756.4000	3.7564	3.247	0	0	0
2015/12/09	R197	05/05/2016			Bond Future	298.3941	298.3941	298.2692	298.2692	(0.042)	0.0000	0.0000	0
2015/12/09	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	R197	05/05/2016	299.99	Put	Bond Future	1,595.9200	1.5959	1,720.8000	1.7208	7.825	0	0	0
2015/12/09	R197	05/05/2016	300.01	Put	Bond Future	1,615.9200	1.6159	1,740.8000	1.7408	7.728	0	0	0
2015/12/09	R197	05/05/2016	300.00	Put	Bond Future	1,605.9200	1.6059	1,730.8000	1.7308	7.776	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
2015/12/09	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	R202	04/02/2016			Bond Future	243.5460	243.5460	243.4493	243.4493	(0.040)	0.0000	0.0000	43,005
2015/12/09	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	R202	04/02/2016	239.99	Call	Bond Future	3,555.9700	3.5560	3,459.3100	3.4593	(2.718)	0	0	0
2015/12/09	R202	04/02/2016	240.00	Call	Bond Future	3,545.9700	3.5460	3,449.3100	3.4493	(2.726)	0	0	0
2015/12/09	R202	04/02/2016	240.01	Call	Bond Future	3,535.9700	3.5360	3,439.3100	3.4393	(2.734)	0	0	0
2015/12/09	R202	05/05/2016	246.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	R202	05/05/2016			Bond Future	247.7239	247.7239	247.6216	247.6216	(0.041)	0.0000	0.0000	0
2015/12/09	R202	05/05/2016	247.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	R202	05/05/2016	246.99	Call	Bond Future	733.9200	0.7339	631.6200	0.6316	(13.939)	0	0	0
2015/12/09	R202	05/05/2016	247.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	R202	05/05/2016	247.00	Call	Bond Future	723.9200	0.7239	621.6200	0.6216	(14.131)	0	0	0
2015/12/09	R202	05/05/2016	247.01	Call	Bond Future	713.9200	0.7139	611.6200	0.6116	(14.329)	0	0	0
2015/12/09	R203	04/02/2016	7.25	Put	Bond Future	683.1100	0.6831	669.8500	0.6698	(1.941)	0	0	0
2015/12/09	R203	04/02/2016	7.26	Put	Bond Future	671.0600	0.6711	657.8900	0.6579	(1.963)	0	0	0
2015/12/09	R203	04/02/2016			Bond Future	7.6608	104.1893	7.6502	104.2050	(0.138)	0.0000	0.0000	16,624
2015/12/09	R203	04/02/2016	7.26	Call	Bond Future	72.9800	0.0730	75.5700	0.0756	3.549	0	0	0
2015/12/09	R203	04/02/2016	7.24	Call	Bond Future	67.2000	0.0672	69.6200	0.0696	3.601	0	0	0
2015/12/09	R203	04/02/2016	7.25	Call	Bond Future	70.0500	0.0700	72.5500	0.0725	3.569	0	0	0
2015/12/09	R203	04/02/2016	7.24	Put	Bond Future	695.2500	0.6953	681.9100	0.6819	(1.919)	0	0	0
2015/12/09	R203	05/05/2016	7.25	Put	Bond Future	814.0000	0.8140	804.5300	0.8045	(1.163)	0	0	0
2015/12/09	R203	05/05/2016			Bond Future	7.7886	101.8185	7.7777	101.8323	(0.140)	0.0000	0.0000	0
2015/12/09	R203	05/05/2016	7.26	Call	Bond Future	133.3400	0.1333	137.7400	0.1377	3.300	0	0	0
2015/12/09	R203	05/05/2016	7.24	Call	Bond Future	126.9800	0.1270	131.2400	0.1312	3.355	0	0	0
2015/12/09	R203	05/05/2016	7.25	Call	Bond Future	130.1300	0.1301	134.4600	0.1345	3.327	0	0	0
2015/12/09	R203	05/05/2016	7.26	Put	Bond Future	804.4600	0.8045	795.0600	0.7951	(1.168)	0	0	0
2015/12/09	R203	05/05/2016	7.24	Put	Bond Future	823.6100	0.8236	814.0700	0.8141	(1.158)	0	0	0
2015/12/09	R203	04/08/2016	7.26	Call	Bond Future	156.9800	0.1570	168.4600	0.1685	7.313	0	0	0
2015/12/09	R203	04/08/2016			Bond Future	7.8632	103.7047	7.8494	103.7191	(0.176)	0.0000	0.0000	0
2015/12/09	R203	04/08/2016	7.24	Call	Bond Future	151.3200	0.1513	162.6000	0.1626	7.454	0	0	0
2015/12/09	R203	04/08/2016	7.25	Call	Bond Future	154.0000	0.1540	165.3700	0.1654	7.383	0	0	0
2015/12/09	R203	04/08/2016	7.24	Put	Bond Future	800.7200	0.8007	797.6800	0.7977	(0.380)	0	0	0
2015/12/09	R203	04/08/2016	7.26	Put	Bond Future	785.4400	0.7854	782.6000	0.7826	(0.362)	0	0	0
2015/12/09	R203	04/08/2016	7.25	Put	Bond Future	792.9300	0.7929	789.9800	0.7900	(0.372)	0	0	0
2015/12/09	R204	04/02/2016	7.50	Call	Bond Future	93.7900	0.0938	96.6700	0.0967	3.071	0	0	0
2015/12/09	R204	04/02/2016			Bond Future	8.0138	101.0425	8.0046	101.0658	(0.116)	0.0000	0.0000	39,163
2015/12/09	R204	04/02/2016	7.51	Call	Bond Future	97.7600	0.0978	100.6400	0.1006	2.946	0	0	0
2015/12/09	R204	04/02/2016	7.49	Put	Bond Future	1,418.5400	1.4185	1,398.0000	1.3980	(1.448)	0	0	0
2015/12/09	R204	04/02/2016	7.51	Put	Bond Future	1,375.2300	1.3752	1,354.7900	1.3548	(1.486)	0	0	0
2015/12/09	R204	04/02/2016	7.49	Call	Bond Future	89.9500	0.0899	92.7300	0.0927	3.091	0	0	0
2015/12/09	R204	04/02/2016	7.50	Put	Bond Future	1,396.8200	1.3968	1,376.3800	1.3764	(1.463)	0	0	0
2015/12/09	R204	05/05/2016	7.75	Call	Bond Future	388.4400	0.3884	402.6900	0.4027	3.669	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	
2015/12/09	R204	05/05/2016			Bond Future	8.1219		102.7857	8.1126		102.8072	0.0000	0.0000	0
2015/12/09	R204	05/05/2016	7.76	Call	Bond Future	396.1600		0.3962	410.7800	3.690	0.4108	0	0	0
2015/12/09	R204	05/05/2016	7.74	Put	Bond Future	1,268.3700		1.2684	1,261.1900	(0.566)	1.2612	0	0	0
2015/12/09	R204	05/05/2016	7.76	Put	Bond Future	1,237.2000		1.2372	1,230.2900	(0.559)	1.2303	0	0	0
2015/12/09	R204	05/05/2016	7.74	Call	Bond Future	380.6000		0.3806	394.9500	3.770	0.3949	0	0	0
2015/12/09	R204	05/05/2016	7.75	Put	Bond Future	1,252.8400		1.2528	1,245.5600	(0.581)	1.2456	0	0	0
2015/12/09	R204	04/08/2016			Bond Future	8.2027		100.6494	8.1922	(0.128)	100.6716	0.0000	0.0000	0
2015/12/09	R204	04/08/2016	7.74	Put	Bond Future	1,437.4500		1.4375	1,427.1900	(0.714)	1.4272	0	0	0
2015/12/09	R204	04/08/2016	7.76	Put	Bond Future	1,409.5500		1.4096	1,399.4800	(0.714)	1.3995	0	0	0
2015/12/09	R204	04/08/2016	7.75	Put	Bond Future	1,423.6100		1.4236	1,413.1500	(0.735)	1.4131	0	0	0
2015/12/09	R204	04/08/2016	7.74	Call	Bond Future	457.0800		0.4571	469.0000	2.608	0.4690	0	0	0
2015/12/09	R204	04/08/2016	7.75	Call	Bond Future	464.5500		0.4645	476.2700	2.523	0.4763	0	0	0
2015/12/09	R204	04/08/2016	7.76	Call	Bond Future	471.8000		0.4718	483.9100	2.567	0.4839	0	0	0
2015/12/09	R207	04/02/2016	7.27	Put	Bond Future	3,337.4100		3.3374	3,360.0100	0.677	3.3600	0	0	0
2015/12/09	R207	04/02/2016	7.49	Put	Bond Future	2,628.8500		2.6288	2,649.8600	0.799	2.6499	0	0	0
2015/12/09	R207	04/02/2016			Bond Future	8.2780		97.0987	8.2848	0.083	97.0766	0.0000	0.0000	46,716
2015/12/09	R207	04/02/2016	7.51	Put	Bond Future	2,566.3700		2.5664	2,587.1900	0.811	2.5872	0	0	0
2015/12/09	R207	04/02/2016	7.27	Call	Bond Future	13.1100		0.0131	13.6200	3.890	0.0136	0	0	43
2015/12/09	R207	04/02/2016	7.50	Call	Bond Future	43.9200		0.0439	42.7000	(2.778)	0.0427	0	0	19
2015/12/09	R207	04/02/2016	7.51	Call	Bond Future	46.0700		0.0461	44.8000	(2.757)	0.0448	0	0	0
2015/12/09	R207	04/02/2016	7.49	Call	Bond Future	41.8500		0.0418	40.7700	(2.581)	0.0408	0	0	0
2015/12/09	R207	04/02/2016	7.50	Put	Bond Future	2,597.5600		2.5976	2,618.4300	0.803	2.6184	0	0	0
2015/12/09	R207	05/05/2016	7.86	Put	Bond Future	2,024.2300		2.0242	2,045.5700	1.054	2.0456	0	0	0
2015/12/09	R207	05/05/2016			Bond Future	8.3807		98.7742	8.3888	0.096	98.7496	0.0000	0.0000	0
2015/12/09	R207	05/05/2016	7.85	Put	Bond Future	2,046.7700		2.0468	2,068.1900	1.047	2.0682	0	0	0
2015/12/09	R207	05/05/2016	7.56	Put	Bond Future	2,756.3400		2.7563	2,780.7400	0.885	2.7807	0	0	0
2015/12/09	R207	05/05/2016	7.84	Put	Bond Future	2,069.4600		2.0695	2,090.9500	1.038	2.0909	0	0	0
2015/12/09	R207	05/05/2016	7.56	Call	Bond Future	215.8900		0.2159	215.6800	(0.097)	0.2157	0	0	43
2015/12/09	R207	05/05/2016	7.85	Call	Bond Future	413.2600		0.4133	410.0700	(0.772)	0.4101	0	0	0
2015/12/09	R207	05/05/2016	7.86	Call	Bond Future	421.8100		0.4218	418.5400	(0.775)	0.4185	0	0	0
2015/12/09	R207	05/05/2016	7.84	Call	Bond Future	404.8400		0.4048	401.7200	(0.771)	0.4017	0	0	0
2015/12/09	R207	04/08/2016			Bond Future	8.4620		96.9597	8.4707	0.103	96.9349	0.0000	0.0000	0
2015/12/09	R207	04/08/2016	7.99	Put	Bond Future	2,024.3200		2.0243	2,052.8200	1.408	2.0528	0	0	0
2015/12/09	R207	04/08/2016	8.01	Put	Bond Future	1,986.2800		1.9863	2,014.7000	1.431	2.0147	0	0	0
2015/12/09	R207	04/08/2016	8.00	Put	Bond Future	2,005.2500		2.0053	2,033.7100	1.419	2.0337	0	0	0
2015/12/09	R207	04/08/2016	8.01	Call	Bond Future	682.6300		0.6826	686.2200	0.526	0.6862	0	0	0
2015/12/09	R207	04/08/2016	7.99	Call	Bond Future	662.4900		0.6625	666.1600	0.554	0.6662	0	0	0
2015/12/09	R207	04/08/2016	8.00	Call	Bond Future	672.5100		0.6725	676.1400	0.540	0.6761	0	0	0
2015/12/09	R208	04/02/2016			Bond Future	8.4344		95.5115	8.4415	0.085	95.4834	0.0000	0.0000	40,686
2015/12/09	R208	04/02/2016	7.74	Put	Bond Future	2,867.4900		2.8675	2,894.3300	0.936	2.8943	0	0	0
2015/12/09	R208	04/02/2016	7.76	Put	Bond Future	2,794.0500		2.7940	2,820.7700	0.956	2.8208	0	0	0
2015/12/09	R208	04/02/2016	7.75	Put	Bond Future	2,830.6900		2.8307	2,857.4700	0.946	2.8575	0	0	0
2015/12/09	R208	04/02/2016	7.76	Call	Bond Future	98.5000		0.0985	97.1800	(1.340)	0.0972	0	0	0
2015/12/09	R208	04/02/2016	7.74	Call	Bond Future	90.5700		0.0906	89.3700	(1.325)	0.0894	0	0	0
2015/12/09	R208	04/02/2016	7.75	Call	Bond Future	94.4700		0.0945	93.2100	(1.334)	0.0932	0	0	0
2015/12/09	R208	05/05/2016	7.99	Call	Bond Future	533.2200		0.5332	533.1600	(0.011)	0.5332	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
2015/12/09	R208	05/05/2016	8.00	Put	Bond Future	2,532.8600		2.5329	2,563.3400	2.5633	1.203	0	0	0
2015/12/09	R208	05/05/2016			Bond Future	8.5216		93.7590	8.5297	93.7284	0.095	0.0000	0.0000	0
2015/12/09	R208	05/05/2016	8.00	Call	Bond Future	543.8100		0.5438	543.6900	0.5437	(0.022)	0	0	0
2015/12/09	R208	05/05/2016	8.01	Call	Bond Future	554.5500		0.5545	554.3700	0.5544	(0.032)	0	0	0
2015/12/09	R208	05/05/2016	7.99	Put	Bond Future	2,560.9000		2.5609	2,591.4400	2.5914	1.193	0	0	0
2015/12/09	R208	05/05/2016	8.01	Put	Bond Future	2,504.9800		2.5050	2,535.4000	2.5354	1.214	0	0	0
2015/12/09	R208	04/08/2016	8.01	Put	Bond Future	2,873.9700		2.8740	2,911.5100	2.9115	1.306	0	0	0
2015/12/09	R208	04/08/2016			Bond Future	8.5910		95.4960	8.5996	95.4651	0.100	0.0000	0.0000	0
2015/12/09	R208	04/08/2016	8.00	Put	Bond Future	2,899.7600		2.8998	2,937.3200	2.9373	1.295	0	0	0
2015/12/09	R208	04/08/2016	7.99	Call	Bond Future	729.9400		0.7299	736.6200	0.7366	0.915	0	0	0
2015/12/09	R208	04/08/2016	8.00	Call	Bond Future	741.0600		0.7411	747.7200	0.7477	0.899	0	0	0
2015/12/09	R208	04/08/2016	8.01	Call	Bond Future	752.3000		0.7523	758.9400	0.7589	0.883	0	0	0
2015/12/09	R208	04/08/2016	7.99	Put	Bond Future	2,925.6800		2.9257	2,963.2600	2.9633	1.284	0	0	0
2015/12/09	R209	04/02/2016	8.74	Call	Bond Future	257.3500		0.2573	265.0900	0.2651	3.008	0	0	0
2015/12/09	R209	04/02/2016	8.75	Put	Bond Future	5,273.7900		5.2738	5,195.3100	5.1953	(1.488)	0	0	0
2015/12/09	R209	04/02/2016			Bond Future	9.4351		73.7540	9.4227	73.8405	(0.132)	0.0000	0.0000	43,579
2015/12/09	R209	04/02/2016	8.75	Call	Bond Future	266.6300		0.2666	274.6300	0.2746	3.000	0	0	0
2015/12/09	R209	04/02/2016	8.76	Call	Bond Future	276.1800		0.2762	284.4300	0.2844	2.987	0	0	0
2015/12/09	R209	04/02/2016	9.52	Put	Bond Future	1,439.4100		1.4394	1,389.8000	1.3898	(3.447)	0	0	2,200
2015/12/09	R209	04/02/2016	8.74	Put	Bond Future	5,341.4900		5.3415	5,262.7500	5.2627	(1.474)	0	0	0
2015/12/09	R209	04/02/2016	8.76	Put	Bond Future	5,206.4700		5.2065	5,128.2400	5.1282	(1.503)	0	0	0
2015/12/09	R209	04/02/2016	9.52	Call	Bond Future	2,024.8200		2.0248	2,061.6900	2.0617	1.821	0	0	0
2015/12/09	R209	05/05/2016			Bond Future	9.4974		71.8780	9.4849	71.9644	(0.132)	0.0000	0.0000	0
2015/12/09	R209	05/05/2016	9.00	Call	Bond Future	1,346.2400		1.3462	1,377.5300	1.3775	2.324	0	0	6,700
2015/12/09	R209	05/05/2016	8.25	Put	Bond Future	9,699.6600		9.6997	9,634.1600	9.6342	(0.675)	0	0	0
2015/12/09	R209	05/05/2016	8.99	Put	Bond Future	4,940.1200		4.9401	4,884.7400	4.8847	(1.121)	0	0	0
2015/12/09	R209	05/05/2016	9.01	Put	Bond Future	4,836.6200		4.8366	4,781.9200	4.7819	(1.131)	0	0	0
2015/12/09	R209	05/05/2016	9.00	Put	Bond Future	4,888.1900		4.8882	4,833.1500	4.8331	(1.126)	0	0	0
2015/12/09	R209	05/05/2016	9.01	Call	Bond Future	1,368.4900		1.3685	1,400.1200	1.4001	2.311	0	0	0
2015/12/09	R209	05/05/2016	8.25	Call	Bond Future	292.5300		0.2925	313.3600	0.3134	7.121	0	0	6,700
2015/12/09	R209	05/05/2016	8.99	Call	Bond Future	1,324.2400		1.3242	1,355.1900	1.3552	2.337	0	0	0
2015/12/09	R209	04/08/2016	9.26	Call	Bond Future	2,580.4300		2.5804	2,627.6800	2.6277	1.831	0	0	0
2015/12/09	R209	04/08/2016			Bond Future	9.5508		73.2099	9.5379	73.2980	(0.136)	0.0000	0.0000	0
2015/12/09	R209	04/08/2016	9.24	Call	Bond Future	2,523.4600		2.5235	2,570.3700	2.5704	1.859	0	0	0
2015/12/09	R209	04/08/2016	9.25	Call	Bond Future	2,551.7400		2.5517	2,598.9400	2.5989	1.850	0	0	0
2015/12/09	R209	04/08/2016	9.24	Put	Bond Future	4,683.9700		4.6840	4,642.7600	4.6428	(0.880)	0	0	0
2015/12/09	R209	04/08/2016	9.26	Put	Bond Future	4,598.9400		4.5989	4,558.0700	4.5581	(0.889)	0	0	0
2015/12/09	R209	04/08/2016	9.25	Put	Bond Future	4,641.2000		4.6412	4,600.2800	4.6003	(0.882)	0	0	0
2015/12/09	R210	04/02/2016	184.99	Put	Bond Future	511.5200		0.5115	975.0600	0.9751	90.620	0	0	0
2015/12/09	R210	04/02/2016			Bond Future	184.4785		184.4785	184.0149	184.0149	(0.251)	0.0000	0.0000	3,861
2015/12/09	R210	04/02/2016	185.01	Put	Bond Future	531.5200		0.5315	995.0600	0.9951	87.210	0	0	0
2015/12/09	R210	04/02/2016	184.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	R210	04/02/2016	185.00	Put	Bond Future	521.5200		0.5215	985.0600	0.9851	88.882	0	0	0
2015/12/09	R210	04/02/2016	185.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	R210	04/02/2016	185.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	R210	05/05/2016			Bond Future	185.4773		185.4773	185.0027	185.0027	(0.256)	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
2015/12/09	R210	05/05/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	R210	05/05/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	R210	05/05/2016	185.01	Put	Bond Future	0.0000	0.0000	7.2700	0.0073	100.000	0	0	0
2015/12/09	R210	05/05/2016	184.99	Call	Bond Future	487.2900	0.4873	12.7300	0.0127	(97.388)	0	0	0
2015/12/09	R210	05/05/2016	185.00	Call	Bond Future	477.2900	0.4773	2.7300	0.0027	(99.428)	0	0	0
2015/12/09	R210	05/05/2016	185.01	Call	Bond Future	467.2900	0.4673	0.0000	0.0000	(100.000)	0	0	0
2015/12/09	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	R211	04/02/2016			Bond Future	135.3953	135.3953	135.3400	135.3400	(0.041)	0.0000	0.0000	1,010
2015/12/09	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	R211	04/02/2016	138.99	Put	Bond Future	3,594.7200	3.5947	3,650.0100	3.6500	1.538	0	0	0
2015/12/09	R211	04/02/2016	139.01	Put	Bond Future	3,614.7200	3.6147	3,670.0100	3.6700	1.530	0	0	0
2015/12/09	R211	04/02/2016	139.00	Put	Bond Future	3,604.7200	3.6047	3,660.0100	3.6600	1.534	0	0	0
2015/12/09	R211	05/05/2016	139.01	Put	Bond Future	1,291.9300	1.2919	1,350.3700	1.3504	4.523	0	0	0
2015/12/09	R211	05/05/2016			Bond Future	137.7181	137.7181	137.6596	137.6596	(0.042)	0.0000	0.0000	0
2015/12/09	R211	05/05/2016	139.00	Put	Bond Future	1,281.9300	1.2819	1,340.3700	1.3404	4.559	0	0	0
2015/12/09	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	R211	05/05/2016	138.99	Put	Bond Future	1,271.9300	1.2719	1,330.3700	1.3304	4.595	0	0	0
2015/12/09	R212	04/02/2016			Bond Future	142.0393	142.0393	141.7400	141.7400	(0.211)	0.0000	0.0000	1,569
2015/12/09	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	R212	04/02/2016	145.99	Put	Bond Future	3,950.7400	3.9507	4,250.0300	4.2500	7.576	0	0	0
2015/12/09	R212	04/02/2016	146.01	Put	Bond Future	3,970.7400	3.9707	4,270.0300	4.2700	7.537	0	0	0
2015/12/09	R212	04/02/2016	146.00	Put	Bond Future	3,960.7400	3.9607	4,260.0300	4.2600	7.556	0	0	0
2015/12/09	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	R212	05/05/2016			Bond Future	144.4761	144.4761	144.1693	144.1693	(0.212)	0.0000	0.0000	0
2015/12/09	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	R212	05/05/2016	144.99	Put	Bond Future	513.9400	0.5139	820.6800	0.8207	59.684	0	0	0
2015/12/09	R212	05/05/2016	145.01	Put	Bond Future	533.9400	0.5339	840.6800	0.8407	57.448	0	0	0
2015/12/09	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/09	R212	05/05/2016	145.00	Put	Bond Future	523.9400	0.5239	830.6800	0.8307	58.545	0	0	0
2015/12/09	R213	04/02/2016			Bond Future	9.3318	84.4688	9.3343	84.4515	0.027	0.0000	0.0000	41,590
2015/12/09	R213	04/02/2016	8.75	Call	Bond Future	360.5100	0.3605	355.3700	0.3554	(1.426)	0	0	0
2015/12/09	R213	04/02/2016	8.74	Put	Bond Future	4,590.1300	4.5901	4,602.3900	4.6024	0.267	0	0	0
2015/12/09	R213	04/02/2016	8.76	Put	Bond Future	4,465.5500	4.4656	4,477.5800	4.4776	0.269	0	0	0
2015/12/09	R213	04/02/2016	8.75	Put	Bond Future	4,527.6500	4.5276	4,539.7900	4.5398	0.268	0	0	0
2015/12/09	R213	04/02/2016	8.76	Call	Bond Future	372.5600	0.3726	367.3100	0.3673	(1.409)	0	0	0
2015/12/09	R213	04/02/2016	8.74	Call	Bond Future	348.7500	0.3488	343.7300	0.3437	(1.439)	0	0	0
2015/12/09	R213	05/05/2016	8.74	Put	Bond Future	5,647.3500	5.6474	5,686.8500	5.6868	0.699	0	0	0
2015/12/09	R213	05/05/2016	8.76	Put	Bond Future	5,536.2400	5.5362	5,575.7700	5.5758	0.714	0	0	0
2015/12/09	R213	05/05/2016			Bond Future	9.3979	82.3789	9.4007	82.3594	0.030	0.0000	0.0000	0
2015/12/09	R213	05/05/2016	8.75	Put	Bond Future	5,591.5500	5.5915	5,631.1500	5.6312	0.708	0	0	0

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2015/12/09	R213	05/05/2016	8.74	Call	Bond Future	979.8300	0.9798	999.9000	0.9999	2.048	0	0	0
2015/12/09	R213	05/05/2016	8.75	Call	Bond Future	997.7800	0.9978	1,017.9500	1.0180	2.021	0	0	0
2015/12/09	R213	05/05/2016	8.76	Call	Bond Future	1,016.1300	1.0161	1,036.2300	1.0362	1.978	0	0	0
2015/12/09	R213	04/08/2016			Bond Future	9.4537	83.9048	9.4566	83.8852	0.031	0.0000	0.0000	0
2015/12/09	R213	04/08/2016	8.99	Put	Bond Future	5,246.9800	5.2470	5,275.7800	5.2758	0.549	0	0	0
2015/12/09	R213	04/08/2016	9.01	Put	Bond Future	5,155.0300	5.1550	5,183.7900	5.1838	0.558	0	0	0
2015/12/09	R213	04/08/2016	9.00	Put	Bond Future	5,200.8700	5.2009	5,229.6500	5.2297	0.553	0	0	0
2015/12/09	R213	04/08/2016	9.01	Call	Bond Future	2,088.7200	2.0887	2,097.8900	2.0979	0.439	0	0	0
2015/12/09	R213	04/08/2016	8.99	Call	Bond Future	2,038.6100	2.0386	2,047.8200	2.0478	0.452	0	0	0
2015/12/09	R213	04/08/2016	9.00	Call	Bond Future	2,063.5700	2.0636	2,072.7600	2.0728	0.445	0	0	0
2015/12/09	R214	04/02/2016			Bond Future	9.5116	74.3263	9.5042	74.3800	(0.078)	0.0000	0.0000	30,261
2015/12/09	R214	04/02/2016	7.99	Put	Bond Future	12,553.3400	12.5533	12,499.9900	12.5000	(0.425)	0	0	0
2015/12/09	R214	04/02/2016	9.45	Call	Bond Future	1,599.5100	1.5995	1,593.0000	1.5930	(0.407)	0	0	0
2015/12/09	R214	04/02/2016	8.00	Call	Bond Future	5.8700	0.0059	6.2400	0.0062	6.303	0	0	0
2015/12/09	R214	04/02/2016	8.01	Call	Bond Future	6.2300	0.0062	6.6100	0.0066	6.100	0	0	0
2015/12/09	R214	04/02/2016	7.99	Call	Bond Future	5.5300	0.0055	5.8800	0.0059	6.329	0	0	0
2015/12/09	R214	04/02/2016	9.35	Call	Bond Future	1,284.6100	1.2846	1,277.7400	1.2777	(0.535)	0	0	0
2015/12/09	R214	04/02/2016	9.45	Put	Bond Future	2,046.6800	2.0467	1,986.4700	1.9865	(2.942)	0	0	25
2015/12/09	R214	04/02/2016	8.01	Put	Bond Future	12,366.7100	12.3667	12,313.3900	12.3134	(0.431)	0	0	0
2015/12/09	R214	04/02/2016	9.35	Put	Bond Future	2,467.7500	2.4678	2,407.1800	2.4072	(2.454)	0	0	25
2015/12/09	R214	04/02/2016	8.00	Put	Bond Future	12,459.9300	12.4599	12,406.6000	12.4066	(0.428)	0	0	0
2015/12/09	R214	05/05/2016	9.01	Call	Bond Future	1,291.4300	1.2914	1,303.8800	1.3039	0.964	0	0	0
2015/12/09	R214	05/05/2016	9.30	Put	Bond Future	4,011.0000	4.0110	3,973.6800	3.9737	(0.930)	0	0	0
2015/12/09	R214	05/05/2016			Bond Future	9.5713	72.3147	9.5638	72.3678	(0.078)	0.0000	0.0000	4,680
2015/12/09	R214	05/05/2016	8.99	Call	Bond Future	1,248.4000	1.2484	1,260.5100	1.2605	0.970	0	0	0
2015/12/09	R214	05/05/2016	9.00	Call	Bond Future	1,269.8000	1.2698	1,282.0700	1.2821	0.966	0	0	0
2015/12/09	R214	05/05/2016	8.99	Put	Bond Future	5,610.8900	5.6109	5,569.9400	5.5699	(0.730)	0	0	0
2015/12/09	R214	05/05/2016	9.01	Put	Bond Future	5,496.6200	5.4966	5,456.0100	5.4560	(0.739)	0	0	0
2015/12/09	R214	05/05/2016	9.30	Call	Bond Future	2,028.0500	2.0281	2,043.7900	2.0438	0.776	0	0	0
2015/12/09	R214	05/05/2016	9.00	Put	Bond Future	5,553.5700	5.5536	5,512.7800	5.5128	(0.734)	0	0	0
2015/12/09	R214	04/08/2016	9.24	Call	Bond Future	2,473.5200	2.4735	2,492.8100	2.4928	0.780	0	0	0
2015/12/09	R214	04/08/2016	9.25	Put	Bond Future	5,218.6000	5.2186	5,183.8600	5.1839	(0.666)	0	0	0
2015/12/09	R214	04/08/2016			Bond Future	9.6221	73.6543	9.6144	73.7085	(0.080)	0.0000	0.0000	0
2015/12/09	R214	04/08/2016	9.30	Call	Bond Future	2,648.1100	2.6481	2,666.5100	2.6665	0.695	0	0	1,300
2015/12/09	R214	04/08/2016	8.55	Put	Bond Future	9,281.9800	9.2820	9,238.7500	9.2388	(0.466)	0	0	0
2015/12/09	R214	04/08/2016	9.25	Call	Bond Future	2,501.8100	2.5018	2,521.2600	2.5213	0.777	0	0	0
2015/12/09	R214	04/08/2016	9.26	Call	Bond Future	2,530.7500	2.5307	2,549.9000	2.5499	0.757	0	0	0
2015/12/09	R214	04/08/2016	9.30	Put	Bond Future	4,989.9500	4.9900	4,954.1600	4.9542	(0.717)	0	0	0
2015/12/09	R214	04/08/2016	8.55	Call	Bond Future	970.4200	0.9704	981.3800	0.9814	1.129	0	0	1,300
2015/12/09	R214	04/08/2016	9.24	Put	Bond Future	5,265.6800	5.2657	5,230.7800	5.2308	(0.663)	0	0	0
2015/12/09	R214	04/08/2016	9.26	Put	Bond Future	5,172.3000	5.1723	5,137.2600	5.1373	(0.677)	0	0	0
2015/12/09	R248	04/02/2016	8.99	Put	Bond Future	6,295.7900	6.2958	6,224.0700	6.2241	(1.139)	0	0	0
2015/12/09	R248	04/02/2016	9.55	Put	Bond Future	2,496.0200	2.4960	2,435.0600	2.4351	(2.442)	0	0	75
2015/12/09	R248	04/02/2016			Bond Future	9.5884	95.5969	9.5809	95.6660	(0.078)	0.0000	0.0000	57,883
2015/12/09	R248	04/02/2016	9.00	Put	Bond Future	6,209.9900	6.2100	6,138.3300	6.1383	(1.154)	0	0	0
2015/12/09	R248	04/02/2016	9.01	Put	Bond Future	6,124.7800	6.1248	6,053.1900	6.0532	(1.169)	0	0	0

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2015/12/09	R248	04/02/2016	8.99	Call	Bond Future	496.3500	0.4963	493.7000	0.4937	(0.534)	0	0	0
2015/12/09	R248	04/02/2016	9.00	Call	Bond Future	512.7600	0.5128	510.1700	0.5102	(0.505)	0	0	0
2015/12/09	R248	04/02/2016	9.45	Put	Bond Future	3,016.8800	3.0169	2,953.4900	2.9535	(2.101)	0	0	75
2015/12/09	R248	04/02/2016	9.01	Call	Bond Future	529.5700	0.5296	527.0500	0.5270	(0.476)	0	0	0
2015/12/09	R248	04/02/2016	9.45	Call	Bond Future	1,731.0100	1.7310	1,736.6900	1.7367	0.328	0	0	0
2015/12/09	R248	04/02/2016	9.55	Call	Bond Future	2,142.6300	2.1426	2,150.7400	2.1507	0.379	0	0	0
2015/12/09	R248	05/05/2016			Bond Future	9.6506	92.8122	9.6430	92.8804	(0.078)	0.0000	0.0000	0
2015/12/09	R248	05/05/2016	8.99	Put	Bond Future	7,778.5800	7.7786	7,712.6100	7.7126	(0.848)	0	0	0
2015/12/09	R248	05/05/2016	9.01	Put	Bond Future	7,625.2500	7.6252	7,559.5500	7.5596	(0.862)	0	0	0
2015/12/09	R248	05/05/2016	9.00	Put	Bond Future	7,701.6700	7.7017	7,635.8300	7.6358	(0.855)	0	0	0
2015/12/09	R248	05/05/2016	8.99	Call	Bond Future	1,417.6500	1.4176	1,419.9300	1.4199	0.161	0	0	0
2015/12/09	R248	05/05/2016	9.00	Call	Bond Future	1,442.8300	1.4428	1,445.2400	1.4452	0.167	0	0	0
2015/12/09	R248	05/05/2016	9.01	Call	Bond Future	1,468.3100	1.4683	1,470.8600	1.4709	0.174	0	0	0
2015/12/09	R248	04/08/2016			Bond Future	9.7040	94.5315	9.6962	94.6013	(0.080)	0.0000	0.0000	0
2015/12/09	R248	04/08/2016	9.25	Call	Bond Future	2,911.1700	2.9112	2,922.8900	2.9229	0.403	0	0	0
2015/12/09	R248	04/08/2016	9.24	Put	Bond Future	7,217.4300	7.2174	7,159.2000	7.1592	(0.807)	0	0	0
2015/12/09	R248	04/08/2016	9.26	Put	Bond Future	7,091.4400	7.0914	7,033.5600	7.0336	(0.816)	0	0	0
2015/12/09	R248	04/08/2016	9.25	Put	Bond Future	7,154.2300	7.1542	7,096.1700	7.0962	(0.812)	0	0	0
2015/12/09	R248	04/08/2016	9.26	Call	Bond Future	2,945.6100	2.9456	2,957.5100	2.9575	0.404	0	0	0
2015/12/09	R248	04/08/2016	9.24	Call	Bond Future	2,876.9600	2.8770	2,888.5100	2.8885	0.401	0	0	0

Total

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