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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/12/2015 TO 11/12/2015

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
2015/12/11	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/12/11	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	2025	04/02/2016	126.01	Put	Bond Future	6,659.8000	6.6598	8,104.2600	8.1043	21.689	0	0	0
2015/12/11	2025	04/02/2016			Bond Future	119.3502	119.3502	117.9057	117.9057	(1.210)	0.0000	0.0000	1,831
2015/12/11	2025	04/02/2016	126.00	Put	Bond Future	6,649.8000	6.6498	8,094.2600	8.0943	21.722	0	0	0
2015/12/11	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	2025	04/02/2016	125.99	Put	Bond Future	6,639.8000	6.6398	8,084.2600	8.0843	21.755	0	0	0
2015/12/11	2025	05/05/2016			Bond Future	121.3948	121.3948	120.0388	120.0388	(1.117)	0.0000	0.0000	0
2015/12/11	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	2025	05/05/2016	125.99	Put	Bond Future	4,595.2100	4.5952	5,951.1700	5.9512	29.508	0	0	0
2015/12/11	2025	05/05/2016	126.01	Put	Bond Future	4,615.2100	4.6152	5,971.1700	5.9712	29.380	0	0	0
2015/12/11	2025	05/05/2016	126.00	Put	Bond Future	4,605.2100	4.6052	5,961.1700	5.9612	29.444	0	0	0
2015/12/11	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	2030	04/02/2016			Bond Future	10.4117	82.6370	10.9024	79.6100	4.712	0.0000	0.0000	18,207
2015/12/11	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	2030	04/02/2016	8.74	Put	Bond Future	11,651.6800	11.6517	14,678.6600	14.6787	25.979	0	0	0
2015/12/11	2030	04/02/2016	8.76	Put	Bond Future	11,498.9000	11.4989	14,525.8800	14.5259	26.324	0	0	0
2015/12/11	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	2030	04/02/2016	8.75	Put	Bond Future	11,575.2400	11.5752	14,602.2200	14.6022	26.150	0	0	0
2015/12/11	2030	05/05/2016	8.99	Put	Bond Future	10,396.7100	10.3967	13,391.0100	13.3910	28.800	0	0	0
2015/12/11	2030	05/05/2016	9.01	Put	Bond Future	10,249.4200	10.2494	13,243.7200	13.2437	29.214	0	0	0
2015/12/11	2030	05/05/2016			Bond Future	10.5235	84.0608	11.0177	81.0665	4.696	0.0000	0.0000	0
2015/12/11	2030	05/05/2016	9.00	Put	Bond Future	10,323.0200	10.3230	13,317.3200	13.3173	29.006	0	0	0
2015/12/11	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	2032	04/02/2016			Bond Future	10.5206	85.4966	11.0165	82.2893	4.714	0.0000	0.0000	8,417
2015/12/11	2032	04/02/2016	8.69	Put	Bond Future	13,682.1200	13.6821	16,888.1600	16.8882	23.432	0	0	0
2015/12/11	2032	04/02/2016	8.71	Put	Bond Future	13,515.3700	13.5154	16,721.2400	16.7212	23.720	0	0	0
2015/12/11	2032	04/02/2016	9.20	Call	Bond Future	25.0100	0.0250	3.2200	0.0032	(87.125)	0	0	0
2015/12/11	2032	04/02/2016	8.70	Put	Bond Future	13,598.7000	13.5987	16,804.6500	16.8046	23.575	0	0	0
2015/12/11	2032	04/02/2016	9.30	Call	Bond Future	40.1500	0.0401	5.4600	0.0055	(86.401)	0	0	0
2015/12/11	2032	04/02/2016	8.71	Call	Bond Future	1.5400	0.0015	0.1700	0.0002	(88.961)	0	0	0
2015/12/11	2032	04/02/2016	9.20	Put	Bond Future	9,577.1900	9.5772	12,762.6400	12.7626	33.261	0	0	22
2015/12/11	2032	04/02/2016	8.69	Call	Bond Future	1.3500	0.0014	0.1500	0.0002	(88.889)	0	0	0
2015/12/11	2032	04/02/2016	8.70	Call	Bond Future	1.4500	0.0014	0.1600	0.0002	(88.966)	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
2015/12/11	2032	04/02/2016	9.30	Put	Bond Future	8,813.2200	8.8132	11,985.7700	11.9858	35.998	0	0	22
2015/12/11	2032	05/05/2016			Bond Future	10.6298	82.8132	11.1297	79.6364	4.703	0.0000	0.0000	0
2015/12/11	2032	05/05/2016	8.99	Put	Bond Future	12,023.2600	12.0233	15,111.8900	15.1119	25.689	0	0	0
2015/12/11	2032	05/05/2016	9.01	Put	Bond Future	11,871.3800	11.8714	14,955.3400	14.9553	25.978	0	0	0
2015/12/11	2032	05/05/2016	9.00	Put	Bond Future	11,947.2300	11.9472	15,033.5500	15.0336	25.833	0	0	0
2015/12/11	2032	05/05/2016	9.01	Call	Bond Future	154.2800	0.1543	61.5200	0.0615	(60.124)	0	0	0
2015/12/11	2032	05/05/2016	8.99	Call	Bond Future	146.4600	0.1465	58.3700	0.0584	(60.146)	0	0	0
2015/12/11	2032	05/05/2016	9.00	Call	Bond Future	150.3300	0.1503	59.9300	0.0599	(60.134)	0	0	0
2015/12/11	2032	04/08/2016	9.01	Call	Bond Future	373.7700	0.3738	202.8500	0.2029	(45.729)	0	0	0
2015/12/11	2032	04/08/2016			Bond Future	10.7304	84.3456	11.2282	81.2330	4.639	0.0000	0.0000	0
2015/12/11	2032	04/08/2016	8.99	Call	Bond Future	360.2100	0.3602	195.6800	0.1957	(45.676)	0	0	0
2015/12/11	2032	04/08/2016	9.00	Call	Bond Future	366.9400	0.3669	199.2400	0.1992	(45.702)	0	0	0
2015/12/11	2032	04/08/2016	8.99	Put	Bond Future	12,820.9800	12.8210	15,769.0300	15.7690	22.994	0	0	0
2015/12/11	2032	04/08/2016	9.01	Put	Bond Future	12,675.9100	12.6759	15,617.5700	15.6176	23.207	0	0	0
2015/12/11	2032	04/08/2016	9.00	Put	Bond Future	12,748.3400	12.7483	15,693.2200	15.6932	23.100	0	0	0
2015/12/11	2033	04/02/2016	102.40	Call	Bond Future	1,070.4600	1.0705	0.0000	0.0000	(100.000)	0	0	0
2015/12/11	2033	04/02/2016			Bond Future	103.4705	103.4705	97.6673	97.6673	(5.609)	0.0000	0.0000	185
2015/12/11	2033	04/02/2016	102.41	Call	Bond Future	1,060.4600	1.0605	0.0000	0.0000	(100.000)	0	0	0
2015/12/11	2033	04/02/2016	102.39	Call	Bond Future	1,080.4600	1.0805	0.0000	0.0000	(100.000)	0	0	0
2015/12/11	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	4,732.7300	4.7327	100.000	0	0	0
2015/12/11	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	4,722.7300	4.7227	100.000	0	0	0
2015/12/11	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	4,742.7300	4.7427	100.000	0	0	0
2015/12/11	2033	05/05/2016			Bond Future	104.2684	104.2684	98.4589	98.4589	(5.572)	0.0000	0.0000	0
2015/12/11	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	3,931.1000	3.9311	100.000	0	0	0
2015/12/11	2033	05/05/2016	102.40	Call	Bond Future	1,868.3900	1.8684	0.0000	0.0000	(100.000)	0	0	0
2015/12/11	2033	05/05/2016	102.41	Call	Bond Future	1,858.3900	1.8584	0.0000	0.0000	(100.000)	0	0	0
2015/12/11	2033	05/05/2016	102.39	Call	Bond Future	1,878.3900	1.8784	0.0000	0.0000	(100.000)	0	0	0
2015/12/11	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	3,951.1000	3.9511	100.000	0	0	0
2015/12/11	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	3,941.1000	3.9411	100.000	0	0	0
2015/12/11	2037	04/02/2016	8.74	Call	Bond Future	0.8400	0.0008	0.0900	0.0001	(89.286)	0	0	0
2015/12/11	2037	04/02/2016	8.75	Put	Bond Future	15,756.0800	15.7561	19,008.1500	19.0082	20.640	0	0	0
2015/12/11	2037	04/02/2016	9.43	Call	Bond Future	42.1000	0.0421	6.1100	0.0061	(85.487)	0	0	0
2015/12/11	2037	04/02/2016			Bond Future	10.6839	82.0676	11.1597	78.8148	4.454	0.0000	0.0000	50,559
2015/12/11	2037	04/02/2016	8.75	Call	Bond Future	0.9000	0.0009	0.1000	0.0001	(88.889)	0	0	0
2015/12/11	2037	04/02/2016	8.76	Call	Bond Future	0.9600	0.0010	0.1100	0.0001	(88.542)	0	0	0
2015/12/11	2037	04/02/2016	9.30	Call	Bond Future	22.6900	0.0227	3.0700	0.0031	(86.470)	0	0	0
2015/12/11	2037	04/02/2016	8.74	Put	Bond Future	15,849.6400	15.8496	19,101.7600	19.1018	20.519	0	0	0
2015/12/11	2037	04/02/2016	9.43	Put	Bond Future	9,745.4700	9.7455	12,962.3500	12.9623	33.009	0	0	16
2015/12/11	2037	04/02/2016	8.76	Put	Bond Future	15,662.6500	15.6627	18,914.6700	18.9147	20.763	0	0	0
2015/12/11	2037	04/02/2016	9.30	Put	Bond Future	10,836.5900	10.8366	14,069.8400	14.0698	29.836	0	0	16
2015/12/11	2037	05/05/2016	9.00	Put	Bond Future	14,292.8900	14.2929	17,442.1100	17.4421	22.033	0	0	0
2015/12/11	2037	05/05/2016	8.99	Call	Bond Future	118.8200	0.1188	45.1000	0.0451	(62.043)	0	0	0
2015/12/11	2037	05/05/2016			Bond Future	10.7909	83.4818	11.2707	80.2568	4.446	0.0000	0.0000	0
2015/12/11	2037	05/05/2016	9.00	Call	Bond Future	122.1400	0.1221	46.3700	0.0464	(62.035)	0	0	0
2015/12/11	2037	05/05/2016	9.01	Call	Bond Future	125.4700	0.1255	47.6700	0.0477	(62.007)	0	0	0
2015/12/11	2037	05/05/2016	8.99	Put	Bond Future	14,379.4500	14.3794	17,530.7200	17.5307	21.915	0	0	0

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2015/12/11	2037	05/05/2016	9.01	Put	Bond Future	14,206.4700	14.2065	17,353.6600	17.3537	22.153	0	0	0
2015/12/11	2037	04/08/2016			Bond Future	10.8922	80.7673	11.3702	77.6055	4.389	0.0000	0.0000	0
2015/12/11	2037	04/08/2016	9.24	Put	Bond Future	13,214.1500	13.2141	16,138.1100	16.1381	22.127	0	0	0
2015/12/11	2037	04/08/2016	9.26	Put	Bond Future	13,059.4800	13.0595	15,975.0300	15.9750	22.325	0	0	0
2015/12/11	2037	04/08/2016	9.25	Put	Bond Future	13,136.6900	13.1367	16,056.4700	16.0565	22.226	0	0	0
2015/12/11	2037	04/08/2016	9.24	Call	Bond Future	503.8600	0.5039	266.0700	0.2661	(47.194)	0	0	0
2015/12/11	2037	04/08/2016	9.25	Call	Bond Future	512.7000	0.5127	270.7300	0.2707	(47.195)	0	0	0
2015/12/11	2037	04/08/2016	9.26	Call	Bond Future	521.6600	0.5217	275.4600	0.2755	(47.195)	0	0	0
2015/12/11	2038	04/02/2016			Bond Future	120.8110	120.8110	117.7398	117.7398	(2.542)	0.0000	0.0000	17,749
2015/12/11	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	2038	04/02/2016	130.99	Put	Bond Future	10,178.9900	10.1790	13,250.2200	13.2502	30.172	0	0	0
2015/12/11	2038	04/02/2016	131.01	Put	Bond Future	10,198.9900	10.1990	13,270.2200	13.2702	30.113	0	0	0
2015/12/11	2038	04/02/2016	131.00	Put	Bond Future	10,188.9900	10.1890	13,260.2200	13.2602	30.143	0	0	0
2015/12/11	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	2038	05/05/2016	131.01	Put	Bond Future	8,129.3400	8.1293	11,140.2500	11.1403	37.038	0	0	0
2015/12/11	2038	05/05/2016			Bond Future	122.8807	122.8807	119.8698	119.8698	(2.450)	0.0000	0.0000	0
2015/12/11	2038	05/05/2016	131.00	Put	Bond Future	8,119.3400	8.1193	11,130.2500	11.1303	37.083	0	0	0
2015/12/11	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	2038	05/05/2016	130.99	Put	Bond Future	8,109.3400	8.1093	11,120.2500	11.1203	37.129	0	0	0
2015/12/11	2040	04/02/2016	9.51	Put	Bond Future	10,364.9100	10.3649	13,846.7300	13.8467	33.592	0	0	0
2015/12/11	2040	04/02/2016			Bond Future	10.7694	85.1159	11.2608	81.5924	4.563	0.0000	0.0000	1,820
2015/12/11	2040	04/02/2016	9.50	Put	Bond Future	10,452.9800	10.4530	13,936.6000	13.9366	33.327	0	0	0
2015/12/11	2040	04/02/2016	9.49	Put	Bond Future	10,541.2900	10.5413	14,026.6300	14.0266	33.064	0	0	0
2015/12/11	2040	04/02/2016	9.50	Call	Bond Future	45.7800	0.0458	5.8300	0.0058	(87.265)	0	0	0
2015/12/11	2040	04/02/2016	9.51	Call	Bond Future	47.8900	0.0479	6.1400	0.0061	(87.179)	0	0	0
2015/12/11	2040	04/02/2016	9.49	Call	Bond Future	43.7600	0.0438	5.5300	0.0055	(87.363)	0	0	0
2015/12/11	2040	05/05/2016	9.50	Call	Bond Future	381.7700	0.3818	140.3600	0.1404	(63.234)	0	0	0
2015/12/11	2040	05/05/2016			Bond Future	10.8773	86.5826	11.3735	83.0853	4.562	0.0000	0.0000	0
2015/12/11	2040	05/05/2016	9.51	Call	Bond Future	390.3400	0.3903	143.7400	0.1437	(63.176)	0	0	0
2015/12/11	2040	05/05/2016	9.49	Call	Bond Future	373.4500	0.3734	137.0500	0.1371	(63.302)	0	0	0
2015/12/11	2040	05/05/2016	9.50	Put	Bond Future	11,564.6600	11.5647	14,820.5900	14.8206	28.154	0	0	0
2015/12/11	2040	05/05/2016	9.49	Put	Bond Future	11,646.4500	11.6464	14,907.3900	14.9074	27.999	0	0	0
2015/12/11	2040	05/05/2016	9.51	Put	Bond Future	11,483.2600	11.4833	14,734.0000	14.7340	28.309	0	0	0
2015/12/11	2040	04/08/2016			Bond Future	10.9796	83.6750	11.4752	80.2402	4.513	0.0000	0.0000	0
2015/12/11	2040	04/08/2016	9.49	Put	Bond Future	12,703.8000	12.7038	15,791.0100	15.7910	24.301	0	0	0
2015/12/11	2040	04/08/2016	9.50	Call	Bond Future	728.7600	0.7288	375.6200	0.3756	(48.458)	0	0	0
2015/12/11	2040	04/08/2016	9.51	Call	Bond Future	740.5500	0.7406	381.8500	0.3819	(48.437)	0	0	0
2015/12/11	2040	04/08/2016	9.49	Call	Bond Future	717.1100	0.7171	369.4700	0.3695	(48.478)	0	0	0
2015/12/11	2040	04/08/2016	9.51	Put	Bond Future	12,547.6900	12.5477	15,623.8400	15.6238	24.516	0	0	0
2015/12/11	2040	04/08/2016	9.50	Put	Bond Future	12,625.6100	12.6256	15,707.3200	15.7073	24.408	0	0	0
2015/12/11	2044	04/02/2016	8.99	Put	Bond Future	15,491.0200	15.4910	19,083.6000	19.0836	23.191	0	0	0
2015/12/11	2044	04/02/2016			Bond Future	10.7930	82.2821	11.2999	78.6869	4.697	0.0000	0.0000	19,969

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
2015/12/11	2044	04/02/2016	9.01	Put	Bond Future	15,292.4700	15.2925	18,884.7100	18.8847	23.490	0	0	0
2015/12/11	2044	04/02/2016	9.58	Put	Bond Future	9,959.2600	9.9593	13,500.0900	13.5001	35.553	0	0	0
2015/12/11	2044	04/02/2016	9.00	Put	Bond Future	15,391.6500	15.3916	18,984.0600	18.9841	23.340	0	0	0
2015/12/11	2044	04/02/2016	9.01	Call	Bond Future	3.2000	0.0032	0.2500	0.0003	(92.188)	0	0	0
2015/12/11	2044	04/02/2016	8.99	Call	Bond Future	2.8300	0.0028	0.2200	0.0002	(92.226)	0	0	0
2015/12/11	2044	04/02/2016	9.58	Call	Bond Future	61.5400	0.0615	7.1800	0.0072	(88.333)	0	0	0
2015/12/11	2044	04/02/2016	9.00	Call	Bond Future	3.0100	0.0030	0.2300	0.0002	(92.359)	0	0	0
2015/12/11	2044	05/05/2016	8.99	Put	Bond Future	16,347.9300	16.3479	19,849.0200	19.8490	21.416	0	0	0
2015/12/11	2044	05/05/2016			Bond Future	10.8987	83.6999	11.4114	80.1267	4.704	0.0000	0.0000	0
2015/12/11	2044	05/05/2016	9.01	Put	Bond Future	16,155.4300	16.1554	19,652.4200	19.6524	21.646	0	0	0
2015/12/11	2044	05/05/2016	9.00	Put	Bond Future	16,251.5500	16.2515	19,750.6200	19.7506	21.531	0	0	0
2015/12/11	2044	05/05/2016	9.01	Call	Bond Future	110.3800	0.1104	34.1800	0.0342	(69.034)	0	0	0
2015/12/11	2044	05/05/2016	8.99	Call	Bond Future	104.3200	0.1043	32.2200	0.0322	(69.114)	0	0	0
2015/12/11	2044	05/05/2016	9.00	Call	Bond Future	107.3100	0.1073	33.1900	0.0332	(69.071)	0	0	0
2015/12/11	2044	04/08/2016	9.50	Call	Bond Future	724.3800	0.7244	350.2100	0.3502	(51.654)	0	0	0
2015/12/11	2044	04/08/2016			Bond Future	10.9989	80.8643	11.5120	77.3476	4.664	0.0000	0.0000	0
2015/12/11	2044	04/08/2016	9.51	Call	Bond Future	736.1100	0.7361	356.1500	0.3562	(51.617)	0	0	0
2015/12/11	2044	04/08/2016	9.49	Put	Bond Future	12,894.0200	12.8940	16,042.2500	16.0422	24.416	0	0	0
2015/12/11	2044	04/08/2016	9.51	Put	Bond Future	12,735.3200	12.7353	15,872.0400	15.8720	24.630	0	0	0
2015/12/11	2044	04/08/2016	9.49	Call	Bond Future	712.8000	0.7128	344.3500	0.3444	(51.691)	0	0	0
2015/12/11	2044	04/08/2016	9.50	Put	Bond Future	12,814.5200	12.8145	15,957.0300	15.9570	24.523	0	0	0
2015/12/11	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	2046	04/02/2016			Bond Future	117.9742	117.9742	116.0285	116.0285	(1.649)	0.0000	0.0000	12,126
2015/12/11	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	2046	04/02/2016	127.99	Put	Bond Future	10,015.8100	10.0158	11,961.4800	11.9615	19.426	0	0	0
2015/12/11	2046	04/02/2016	128.01	Put	Bond Future	10,035.8100	10.0358	11,981.4800	11.9815	19.387	0	0	0
2015/12/11	2046	04/02/2016	128.00	Put	Bond Future	10,025.8100	10.0258	11,971.4800	11.9715	19.407	0	0	0
2015/12/11	2046	05/05/2016			Bond Future	118.5663	118.5663	116.6984	116.6984	(1.575)	0.0000	0.0000	0
2015/12/11	2046	05/05/2016	129.99	Put	Bond Future	11,423.7100	11.4237	13,291.6100	13.2916	16.351	0	0	0
2015/12/11	2046	05/05/2016	130.01	Put	Bond Future	11,443.7100	11.4437	13,311.6100	13.3116	16.323	0	0	0
2015/12/11	2046	05/05/2016	130.00	Put	Bond Future	11,433.7100	11.4337	13,301.6100	13.3016	16.337	0	0	0
2015/12/11	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	2050	04/02/2016			Bond Future	122.9043	122.9043	120.9488	120.9488	(1.591)	0.0000	0.0000	13,173
2015/12/11	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	2050	04/02/2016	137.99	Put	Bond Future	15,085.6800	15.0857	17,041.2400	17.0412	12.963	0	0	0
2015/12/11	2050	04/02/2016	138.01	Put	Bond Future	15,105.6800	15.1057	17,061.2400	17.0612	12.946	0	0	0
2015/12/11	2050	04/02/2016	138.00	Put	Bond Future	15,095.6800	15.0957	17,051.2400	17.0512	12.954	0	0	0
2015/12/11	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	2050	05/05/2016	138.00	Put	Bond Future	12,990.1700	12.9902	14,863.0400	14.8630	14.418	0	0	0
2015/12/11	2050	05/05/2016			Bond Future	125.0098	125.0098	123.1370	123.1370	(1.498)	0.0000	0.0000	0
2015/12/11	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/12/11	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	2050	05/05/2016	137.99	Put	Bond Future	12,980.1700	12.9802	14,853.0400	14.8530	14.429	0	0	0
2015/12/11	2050	05/05/2016	138.01	Put	Bond Future	13,000.1700	13.0002	14,873.0400	14.8730	14.407	0	0	0
2015/12/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	AL37	04/02/2016			Index Future	452.1790	452.1790	443.9620	443.9620	(1.817)	0.0000	0.0000	2
2015/12/11	AL37	05/05/2016			Index Future	459.9670	459.9670	452.0830	452.0830	(1.714)	0.0000	0.0000	0
2015/12/11	AL7T	04/02/2016			Index Future	508.4240	508.4240	493.4580	493.4580	(2.944)	0.0000	0.0000	0
2015/12/11	AL7T	05/05/2016			Index Future	517.1800	517.1800	502.4840	502.4840	(2.842)	0.0000	0.0000	0
2015/12/11	ALBI	04/02/2016			Index Future	458.7340	458.7340	444.5910	444.5910	(3.083)	0.0000	0.0000	615
2015/12/11	ALBI	05/05/2016			Index Future	466.6340	466.6340	452.7230	452.7230	(2.981)	0.0000	0.0000	0
2015/12/11	ALBI	04/08/2016			Index Future	475.1710	475.1710	461.6960	461.6960	(2.836)	0.0000	0.0000	0
2015/12/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/12/11	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/12/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/12/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/11	EL28	04/02/2016	128.99	Put	Bond Future	3,794.9100	3.7949	8,283.5500	8.2836	118.281	0	0	0
2015/12/11	EL28	04/02/2016			Bond Future	125.1951	125.1951	120.7065	120.7065	(3.585)	0.0000	0.0000	0
2015/12/11	EL28	04/02/2016	129.01	Put	Bond Future	3,814.9100	3.8149	8,303.5500	8.3036	117.660	0	0	0
2015/12/11	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	EL28	04/02/2016	129.00	Put	Bond Future	3,804.9100	3.8049	8,293.5500	8.2936	117.970	0	0	0
2015/12/11	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	EL28	05/05/2016			Bond Future	125.7651	125.7651	121.3154	121.3154	(3.538)	0.0000	0.0000	0
2015/12/11	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	EL28	05/05/2016	128.99	Put	Bond Future	3,224.9100	3.2249	7,674.6200	7.6746	137.979	0	0	0
2015/12/11	EL28	05/05/2016	129.01	Put	Bond Future	3,244.9100	3.2449	7,694.6200	7.6946	137.129	0	0	0
2015/12/11	EL28	05/05/2016	129.00	Put	Bond Future	3,234.9100	3.2349	7,684.6200	7.6846	137.553	0	0	0
2015/12/11	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	ES33	04/02/2016			Bond Future	11.4946	73.1233	11.9598	70.5516	4.047	0.0000	0.0000	8,710
2015/12/11	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	ES33	04/02/2016	9.99	Put	Bond Future	9,450.3500	9.4503	12,022.0200	12.0220	27.212	0	0	0
2015/12/11	ES33	04/02/2016	10.01	Put	Bond Future	9,312.2200	9.3122	11,883.8900	11.8839	27.616	0	0	0
2015/12/11	ES33	04/02/2016	10.00	Put	Bond Future	9,381.2400	9.3812	11,952.9100	11.9529	27.413	0	0	0
2015/12/11	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	ES33	05/05/2016			Bond Future	11.6319	70.5934	12.1008	68.0501	4.031	0.0000	0.0000	0
2015/12/11	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	ES33	05/05/2016	9.99	Put	Bond Future	10,197.5500	10.1975	12,740.8600	12.7409	24.940	0	0	0
2015/12/11	ES33	05/05/2016	10.01	Put	Bond Future	10,059.9100	10.0599	12,603.2200	12.6032	25.282	0	0	0
2015/12/11	ES33	05/05/2016	10.00	Put	Bond Future	10,128.6800	10.1287	12,671.9900	12.6720	25.110	0	0	0
2015/12/11	ES33	04/08/2016			Bond Future	11.7617	71.8995	12.2282	69.4141	3.966	0.0000	0.0000	0
2015/12/11	ES33	04/08/2016	10.24	Put	Bond Future	9,195.9900	9.1960	11,681.3700	11.6814	27.027	0	0	0
2015/12/11	ES33	04/08/2016	10.26	Put	Bond Future	9,063.2400	9.0632	11,548.6200	11.5486	27.423	0	0	0
2015/12/11	ES33	04/08/2016	10.25	Put	Bond Future	9,129.5700	9.1296	11,614.9500	11.6149	27.223	0	0	0
2015/12/11	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	ES42	04/02/2016			Bond Future	11.6467	76.8282	12.1485	73.7876	4.308	0.0000	0.0000	2,750
2015/12/11	ES42	05/05/2016			Bond Future	11.7853	73.8895	12.2937	70.8743	4.314	0.0000	0.0000	4,500
2015/12/11	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	GOVI	04/02/2016			GOVI	460.3330	460.3330	447.1590	447.1590	(2.862)	0.0000	0.0000	458
2015/12/11	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	GOVI	04/02/2016	511.99	Put	GOVI	516,570.0000	51.6570	648,310.0000	64.8310	25.503	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
2015/12/11	GOVI	04/02/2016	512.01	Put	GOVI	516,770.0000		51.6770	648,510.0000	64.8510	25.493	0	0	0
2015/12/11	GOVI	04/02/2016	512.00	Put	GOVI	516,670.0000		51.6670	648,410.0000	64.8410	25.498	0	0	0
2015/12/11	GOVI	05/05/2016	518.01	Put	GOVI	497,490.0000		49.7490	626,720.0000	62.6720	25.976	0	0	0
2015/12/11	GOVI	05/05/2016			GOVI	468.2610		468.2610	455.3380	455.3380	(2.760)	0.0000	0.0000	146
2015/12/11	GOVI	05/05/2016	518.00	Put	GOVI	497,390.0000		49.7390	626,620.0000	62.6620	25.982	0	0	0
2015/12/11	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	GOVI	05/05/2016	517.99	Put	GOVI	497,290.0000		49.7290	626,520.0000	62.6520	25.987	0	0	0
2015/12/11	GOVI	04/08/2016	520.99	Put	GOVI	441,630.0000		44.1630	566,280.0000	56.6280	28.225	0	0	0
2015/12/11	GOVI	04/08/2016			GOVI	476.8270		476.8270	464.3620	464.3620	(2.614)	0.0000	0.0000	0
2015/12/11	GOVI	04/08/2016	521.01	Put	GOVI	441,830.0000		44.1830	566,480.0000	56.6480	28.212	0	0	0
2015/12/11	GOVI	04/08/2016	521.00	Put	GOVI	441,730.0000		44.1730	566,380.0000	56.6380	28.219	0	0	0
2015/12/11	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/12/11	IGOV	04/02/2016			Index Future	228.9680		228.9680	221.7380	221.7380	(3.158)	0.0000	0.0000	1,038
2015/12/11	IGOV	05/05/2016			Index Future	232.8900		232.8900	225.7500	225.7500	(3.066)	0.0000	0.0000	21
2015/12/11	IGOV	04/08/2016			Index Future	237.1910		237.1910	230.2220	230.2220	(2.938)	0.0000	0.0000	0
2015/12/11	ILBI	04/02/2016			Index Future	623.0980		623.0980	604.1290	604.1290	(3.044)	0.0000	0.0000	157
2015/12/11	ILBI	05/05/2016			Index Future	633.7530		633.7530	614.4580	614.4580	(3.045)	0.0000	0.0000	0
2015/12/11	IS01	19/12/2016			Interest Rate Swap	100.3627		100.3627	100.5925	100.5925	0.229	0.0000	0.0000	0
2015/12/11	IS01	16/03/2017			Interest Rate Swap	100.5197		100.5197	100.8695	100.8695	0.348	0.0000	0.0000	0
2015/12/11	IS02	18/12/2017			Interest Rate Swap	101.3625		101.3625	102.0105	102.0105	0.639	0.0000	0.0000	0
2015/12/11	IS02	16/03/2018			Interest Rate Swap	100.9697		100.9697	101.7047	101.7047	0.728	0.0000	0.0000	0
2015/12/11	IS05	17/12/2020			Interest Rate Swap	103.2541		103.2541	105.0051	105.0051	1.696	0.0000	0.0000	0
2015/12/11	IS05	16/03/2021			Interest Rate Swap	102.8983		102.8983	104.7187	104.7187	1.769	0.0000	0.0000	0
2015/12/11	IS10	17/12/2025			Interest Rate Swap	106.7376		106.7376	109.5216	109.5216	2.608	0.0000	0.0000	0
2015/12/11	IS10	16/03/2026			Interest Rate Swap	104.1559		104.1559	107.0417	107.0417	2.771	0.0000	0.0000	0
2015/12/11	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/12/11	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/12/11	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/12/11	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/12/11	JBAF	15/12/2015			Jibar Tradeable Future	6.5300		93.4700	6.5300	93.4700	0.000	0.0000	0.0000	0

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2015/12/11	JBAF	20/01/2016			Jibar Tradeable Future	6.6400	93.3600	6.6400	93.3600	0.000	0.0000	0.0000	0
2015/12/11	JBAF	17/02/2016			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	2,000
2015/12/11	JBAF	16/03/2016			Jibar Tradeable Future	6.7800	93.2200	6.7800	93.2200	0.000	0.0000	0.0000	0
2015/12/11	JBAF	20/04/2016			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2015/12/11	JBAF	18/05/2016			Jibar Tradeable Future	6.9900	93.0100	6.9900	93.0100	0.000	0.0000	0.0000	0
2015/12/11	JBAF	15/06/2016			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2015/12/11	JBAF	21/09/2016			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2015/12/11	JBAF	21/12/2016			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2015/12/11	JBAF	15/03/2017			Jibar Tradeable Future	7.7100	92.2900	7.7100	92.2900	0.000	0.0000	0.0000	0
2015/12/11	JBAF	21/06/2017			Jibar Tradeable Future	7.8900	92.1100	7.8900	92.1100	0.000	0.0000	0.0000	0
2015/12/11	JBAF	20/09/2017			Jibar Tradeable Future	8.0000	92.0000	8.0000	92.0000	0.000	0.0000	0.0000	0
2015/12/11	R023	04/02/2016	8.01	Put	Bond Future	8,700.4600	8.7005	11,313.1000	11.3131	30.029	0	0	0
2015/12/11	R023	04/02/2016			Bond Future	9.7603	93.3806	10.3280	90.7675	5.816	0.0000	0.0000	16,377
2015/12/11	R023	04/02/2016	8.00	Put	Bond Future	8,753.0900	8.7531	11,365.7600	11.3658	29.849	0	0	0
2015/12/11	R023	04/02/2016	8.01	Call	Bond Future	0.4800	0.0005	0.0300	0.0000	(93.750)	0	0	0
2015/12/11	R023	04/02/2016	7.99	Call	Bond Future	0.4100	0.0004	0.0300	0.0000	(92.683)	0	0	0
2015/12/11	R023	04/02/2016	8.00	Call	Bond Future	0.4500	0.0005	0.0300	0.0000	(93.333)	0	0	0
2015/12/11	R023	04/02/2016	7.99	Put	Bond Future	8,805.7500	8.8058	11,418.4600	11.4185	29.670	0	0	0
2015/12/11	R023	05/05/2016			Bond Future	9.8909	91.0617	10.4656	88.4970	5.810	0.0000	0.0000	0
2015/12/11	R023	05/05/2016	8.24	Put	Bond Future	7,971.0300	7.9710	10,497.3800	10.4974	31.694	0	0	0
2015/12/11	R023	05/05/2016	8.26	Put	Bond Future	7,873.6000	7.8736	10,397.5600	10.3976	32.056	0	0	0
2015/12/11	R023	05/05/2016	8.24	Call	Bond Future	57.2600	0.0573	18.8900	0.0189	(67.010)	0	0	0
2015/12/11	R023	05/05/2016	8.25	Put	Bond Future	7,922.3000	7.9223	10,447.4500	10.4474	31.874	0	0	0
2015/12/11	R023	05/05/2016	8.25	Call	Bond Future	59.0300	0.0590	19.4600	0.0195	(67.034)	0	0	0
2015/12/11	R023	05/05/2016	8.26	Call	Bond Future	60.8000	0.0608	20.0400	0.0200	(67.039)	0	0	0
2015/12/11	R023	04/08/2016	8.24	Call	Bond Future	149.1600	0.1492	74.8400	0.0748	(49.826)	0	0	0
2015/12/11	R023	04/08/2016	8.25	Put	Bond Future	8,340.1300	8.3401	10,739.9600	10.7400	28.774	0	0	0
2015/12/11	R023	04/08/2016			Bond Future	10.0104	92.7460	10.5829	90.2700	5.719	0.0000	0.0000	0
2015/12/11	R023	04/08/2016	8.25	Call	Bond Future	152.4400	0.1524	76.3500	0.0763	(49.915)	0	0	0
2015/12/11	R023	04/08/2016	8.26	Call	Bond Future	155.7700	0.1558	77.9000	0.0779	(49.990)	0	0	0
2015/12/11	R023	04/08/2016	8.24	Put	Bond Future	8,385.9700	8.3860	10,787.5700	10.7876	28.638	0	0	0
2015/12/11	R023	04/08/2016	8.26	Put	Bond Future	8,294.3700	8.2944	10,692.4200	10.6924	28.912	0	0	0
2015/12/11	R186	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	R186	04/02/2016	8.40	Put	Bond Future	11,336.4700	11.3365	14,615.2900	14.6153	28.923	0	0	0
2015/12/11	R186	04/02/2016	8.83	Put	Bond Future	8,110.3100	8.1103	11,360.3800	11.3604	40.073	0	0	33
2015/12/11	R186	04/02/2016	9.20	Call	Bond Future	181.4200	0.1814	29.8700	0.0299	(83.535)	0	0	0
2015/12/11	R186	04/02/2016			Bond Future	9.9737	104.8533	10.4744	101.5715	5.021	0.0000	0.0000	63,580
2015/12/11	R186	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	R186	04/02/2016	8.02	Put	Bond Future	14,322.5800	14.3226	17,604.1500	17.6041	22.912	0	0	0
2015/12/11	R186	04/02/2016	7.90	Call	Bond Future	0.0900	0.0001	0.0100	0.0000	(88.889)	0	0	680
2015/12/11	R186	04/02/2016	8.45	Call	Bond Future	4.5400	0.0045	0.5200	0.0005	(88.546)	0	0	350
2015/12/11	R186	04/02/2016	8.75	Call	Bond Future	24.5200	0.0245	3.1300	0.0031	(87.235)	0	0	0
2015/12/11	R186	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	R186	04/02/2016	7.50	Put	Bond Future	18,586.1400	18.5861	21,867.9000	21.8679	17.657	0	0	0
2015/12/11	R186	04/02/2016	8.83	Call	Bond Future	36.5400	0.0365	4.8500	0.0049	(86.727)	0	0	0
2015/12/11	R186	04/02/2016	8.65	Put	Bond Future	9,437.0700	9.4371	12,706.1300	12.7061	34.641	0	0	340

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2015/12/11	R186	04/02/2016	8.70	Put	Bond Future	9,064.6100	9.0646	12,329.8200	12.3298	36.022	0	0	5,000
2015/12/11	R186	04/02/2016	8.80	Put	Bond Future	8,328.5700	8.3286	11,582.9200	11.5829	39.075	0	0	5,000
2015/12/11	R186	04/02/2016	7.49	Put	Bond Future	18,670.1600	18.6702	21,951.9200	21.9519	17.578	0	0	0
2015/12/11	R186	04/02/2016	8.85	Put	Bond Future	7,965.4900	7.9655	11,212.4200	11.2124	40.762	0	0	0
2015/12/11	R186	04/02/2016	7.51	Put	Bond Future	18,502.2000	18.5022	21,783.9600	21.7840	17.737	0	0	0
2015/12/11	R186	04/02/2016	8.02	Call	Bond Future	0.2200	0.0002	0.0300	0.0000	(86.364)	0	0	700
2015/12/11	R186	04/02/2016	8.40	Call	Bond Future	3.3200	0.0033	0.3800	0.0004	(88.554)	0	0	680
2015/12/11	R186	04/02/2016	7.90	Put	Bond Future	15,288.3200	15.2883	18,570.0000	18.5700	21.465	0	0	0
2015/12/11	R186	04/02/2016	8.45	Put	Bond Future	10,952.0800	10.9521	14,229.8200	14.2298	29.928	0	0	0
2015/12/11	R186	04/02/2016	9.20	Put	Bond Future	5,551.0700	5.5511	8,681.2800	8.6813	56.389	0	0	700
2015/12/11	R186	04/02/2016	8.75	Put	Bond Future	8,695.0400	8.6950	11,955.4100	11.9554	37.497	0	0	11,695
2015/12/11	R186	04/02/2016	8.65	Call	Bond Future	14.4700	0.0145	1.7700	0.0018	(87.768)	0	0	0
2015/12/11	R186	04/02/2016	8.85	Call	Bond Future	40.2300	0.0402	5.4000	0.0054	(86.577)	0	0	0
2015/12/11	R186	04/02/2016	8.70	Call	Bond Future	18.9100	0.0189	2.3600	0.0024	(87.520)	0	0	0
2015/12/11	R186	04/02/2016	8.80	Call	Bond Future	31.5300	0.0315	4.1200	0.0041	(86.933)	0	0	0
2015/12/11	R186	05/05/2016			Bond Future	10.0896	106.6591	10.5942	103.4290	5.002	0.0000	0.0000	0
2015/12/11	R186	05/05/2016	8.34	Call	Bond Future	77.1400	0.0771	29.7600	0.0298	(61.421)	0	0	0
2015/12/11	R186	05/05/2016	8.75	Put	Bond Future	9,544.4400	9.5444	12,629.2700	12.6293	32.321	0	0	1,900
2015/12/11	R186	05/05/2016	8.35	Call	Bond Future	79.4800	0.0795	30.6400	0.0306	(61.449)	0	0	0
2015/12/11	R186	05/05/2016	8.85	Put	Bond Future	8,876.7500	8.8767	11,921.3600	11.9214	34.299	0	0	5,350
2015/12/11	R186	05/05/2016	8.33	Call	Bond Future	74.8600	0.0749	28.9000	0.0289	(61.395)	0	0	0
2015/12/11	R186	05/05/2016	8.75	Call	Bond Future	236.6100	0.2366	91.3100	0.0913	(61.409)	0	0	0
2015/12/11	R186	05/05/2016	8.35	Put	Bond Future	12,389.4500	12.3894	15,570.7400	15.5707	25.677	0	0	0
2015/12/11	R186	05/05/2016	7.56	Put	Bond Future	18,572.0100	18.5720	21,799.4100	21.7994	17.378	0	0	0
2015/12/11	R186	05/05/2016	8.34	Put	Bond Future	12,463.5600	12.4636	15,646.3100	15.6463	25.536	0	0	0
2015/12/11	R186	05/05/2016	8.85	Call	Bond Future	302.7700	0.3028	117.2500	0.1172	(61.274)	0	0	0
2015/12/11	R186	05/05/2016	7.56	Call	Bond Future	4.9700	0.0050	2.2400	0.0022	(54.930)	0	0	0
2015/12/11	R186	05/05/2016	8.33	Put	Bond Future	12,537.7900	12.5378	15,721.9600	15.7220	25.397	0	0	0
2015/12/11	R186	04/08/2016	8.51	Put	Bond Future	11,905.0700	11.9051	14,909.9100	14.9099	25.240	0	0	0
2015/12/11	R186	04/08/2016			Bond Future	10.1955	103.3295	10.6964	100.1946	4.913	0.0000	0.0000	0
2015/12/11	R186	04/08/2016	8.50	Put	Bond Future	11,973.3600	11.9734	14,980.9200	14.9809	25.119	0	0	0
2015/12/11	R186	04/08/2016	8.51	Call	Bond Future	296.5500	0.2966	166.5100	0.1665	(43.851)	0	0	0
2015/12/11	R186	04/08/2016	8.49	Call	Bond Future	284.9800	0.2850	160.3400	0.1603	(43.736)	0	0	0
2015/12/11	R186	04/08/2016	8.50	Call	Bond Future	290.7200	0.2907	163.4000	0.1634	(43.795)	0	0	0
2015/12/11	R186	04/08/2016	8.49	Put	Bond Future	12,041.8000	12.0418	15,052.0400	15.0520	24.998	0	0	0
2015/12/11	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	R197	04/02/2016			Bond Future	293.2038	293.2038	281.7812	281.7812	(3.896)	0.0000	0.0000	714
2015/12/11	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	R197	04/02/2016	296.99	Put	Bond Future	3,786.1600	3.7862	15,208.7600	15.2088	301.694	0	0	0
2015/12/11	R197	04/02/2016	297.01	Put	Bond Future	3,806.1600	3.8062	15,228.7600	15.2288	300.108	0	0	0
2015/12/11	R197	04/02/2016	297.00	Put	Bond Future	3,796.1600	3.7962	15,218.7600	15.2188	300.899	0	0	0
2015/12/11	R197	05/05/2016			Bond Future	298.2263	298.2263	286.8788	286.8788	(3.805)	0.0000	0.0000	0
2015/12/11	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	R197	05/05/2016	299.99	Put	Bond Future	1,763.6600	1.7637	13,111.1700	13.1112	643.407	0	0	0
2015/12/11	R197	05/05/2016	300.01	Put	Bond Future	1,783.6600	1.7837	13,131.1700	13.1312	636.192	0	0	0
2015/12/11	R197	05/05/2016	300.00	Put	Bond Future	1,773.6600	1.7737	13,121.1700	13.1212	639.779	0	0	0

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2015/12/11	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	R202	04/02/2016			Bond Future	235.0910	235.0910	223.1463	223.1463	(5.081)	0.0000	0.0000	43,005
2015/12/11	R202	04/02/2016	239.99	Put	Bond Future	4,898.9600	4.8990	16,843.7200	16.8437	243.822	0	0	0
2015/12/11	R202	04/02/2016	240.01	Put	Bond Future	4,918.9600	4.9190	16,863.7200	16.8637	242.831	0	0	0
2015/12/11	R202	04/02/2016	240.00	Put	Bond Future	4,908.9600	4.9090	16,853.7200	16.8537	243.326	0	0	0
2015/12/11	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	R202	05/05/2016	246.99	Put	Bond Future	7,871.9000	7.8719	19,806.9100	19.8069	151.615	0	0	0
2015/12/11	R202	05/05/2016			Bond Future	239.1181	239.1181	227.1831	227.1831	(4.991)	0.0000	0.0000	0
2015/12/11	R202	05/05/2016	247.01	Put	Bond Future	7,891.9000	7.8919	19,826.9100	19.8269	151.231	0	0	0
2015/12/11	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	R202	05/05/2016	247.00	Put	Bond Future	7,881.9000	7.8819	19,816.9100	19.8169	151.423	0	0	0
2015/12/11	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	R203	04/02/2016	7.25	Put	Bond Future	2,018.5700	2.0186	2,863.1500	2.8631	41.841	0	0	0
2015/12/11	R203	04/02/2016	7.26	Put	Bond Future	2,003.6100	2.0036	2,848.1700	2.8482	42.152	0	0	0
2015/12/11	R203	04/02/2016			Bond Future	8.6153	102.7841	9.1979	101.9392	6.763	0.0000	0.0000	17,194
2015/12/11	R203	04/02/2016	7.26	Call	Bond Future	0.2900	0.0003	0.0100	0.0000	(96.552)	0	0	0
2015/12/11	R203	04/02/2016	7.24	Call	Bond Future	0.2400	0.0002	0.0100	0.0000	(95.833)	0	0	0
2015/12/11	R203	04/02/2016	7.25	Call	Bond Future	0.2700	0.0003	0.0100	0.0000	(96.296)	0	0	0
2015/12/11	R203	04/02/2016	7.24	Put	Bond Future	2,033.5300	2.0335	2,878.1400	2.8781	41.534	0	0	0
2015/12/11	R203	05/05/2016	7.25	Put	Bond Future	2,120.2200	2.1202	2,870.5700	2.8706	35.390	0	0	0
2015/12/11	R203	05/05/2016			Bond Future	8.9336	100.3861	9.5453	99.6325	6.847	0.0000	0.0000	0
2015/12/11	R203	05/05/2016	7.26	Call	Bond Future	4.1400	0.0041	0.7900	0.0008	(80.918)	0	0	0
2015/12/11	R203	05/05/2016	7.24	Call	Bond Future	3.7900	0.0038	0.7300	0.0007	(80.739)	0	0	0
2015/12/11	R203	05/05/2016	7.25	Call	Bond Future	3.9600	0.0040	0.7600	0.0008	(80.808)	0	0	0
2015/12/11	R203	05/05/2016	7.26	Put	Bond Future	2,107.6500	2.1076	2,857.8500	2.8579	35.594	0	0	0
2015/12/11	R203	05/05/2016	7.24	Put	Bond Future	2,132.8100	2.1328	2,883.3000	2.8833	35.188	0	0	0
2015/12/11	R203	04/08/2016	7.26	Call	Bond Future	6.7200	0.0067	2.7400	0.0027	(59.226)	0	0	0
2015/12/11	R203	04/08/2016			Bond Future	9.2879	102.2430	9.8957	101.6290	6.544	0.0000	0.0000	0
2015/12/11	R203	04/08/2016	7.24	Call	Bond Future	6.3100	0.0063	2.5900	0.0026	(58.954)	0	0	0
2015/12/11	R203	04/08/2016	7.25	Call	Bond Future	6.5000	0.0065	2.6700	0.0027	(58.923)	0	0	0
2015/12/11	R203	04/08/2016	7.24	Put	Bond Future	2,117.4000	2.1174	2,727.7200	2.7277	28.824	0	0	0
2015/12/11	R203	04/08/2016	7.26	Put	Bond Future	2,096.8700	2.0969	2,706.9300	2.7069	29.094	0	0	0
2015/12/11	R203	04/08/2016	7.25	Put	Bond Future	2,107.1200	2.1071	2,717.3300	2.7173	28.959	0	0	0
2015/12/11	R204	04/02/2016	7.50	Call	Bond Future	0.4400	0.0004	0.0200	0.0000	(95.455)	0	0	0
2015/12/11	R204	04/02/2016			Bond Future	8.9625	98.6914	9.5388	97.2964	6.431	0.0000	0.0000	38,409
2015/12/11	R204	04/02/2016	7.51	Call	Bond Future	0.4800	0.0005	0.0200	0.0000	(95.833)	0	0	0
2015/12/11	R204	04/02/2016	7.49	Put	Bond Future	3,680.1300	3.6801	5,074.7000	5.0747	37.895	0	0	0
2015/12/11	R204	04/02/2016	7.51	Put	Bond Future	3,629.0800	3.6291	5,023.5800	5.0236	38.426	0	0	0
2015/12/11	R204	04/02/2016	7.49	Call	Bond Future	0.4100	0.0004	0.0200	0.0000	(95.122)	0	0	0
2015/12/11	R204	04/02/2016	7.50	Put	Bond Future	3,654.6000	3.6546	5,049.1400	5.0491	38.158	0	0	0
2015/12/11	R204	05/05/2016	7.75	Call	Bond Future	29.2000	0.0292	6.8700	0.0069	(76.473)	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
2015/12/11	R204	05/05/2016			Bond Future	9.1738	100.3911	9.7655	99.0757	6.451	0.0000	0.0000	0
2015/12/11	R204	05/05/2016	7.76	Call	Bond Future	30.2200	0.0302	7.1100	0.0071	(76.473)	0	0	0
2015/12/11	R204	05/05/2016	7.74	Put	Bond Future	3,310.5600	3.3106	4,604.3900	4.6044	39.082	0	0	0
2015/12/11	R204	05/05/2016	7.76	Put	Bond Future	3,265.7900	3.2658	4,558.1300	4.5581	39.572	0	0	0
2015/12/11	R204	05/05/2016	7.74	Call	Bond Future	28.2600	0.0283	6.6400	0.0066	(76.504)	0	0	0
2015/12/11	R204	05/05/2016	7.75	Put	Bond Future	3,288.1300	3.2881	4,581.2500	4.5813	39.327	0	0	0
2015/12/11	R204	04/08/2016			Bond Future	9.3806	98.2078	9.9687	97.0172	6.269	0.0000	0.0000	0
2015/12/11	R204	04/08/2016	7.74	Put	Bond Future	3,471.4700	3.4715	4,633.8000	4.6338	33.482	0	0	0
2015/12/11	R204	04/08/2016	7.76	Put	Bond Future	3,431.4500	3.4314	4,592.2000	4.5922	33.827	0	0	0
2015/12/11	R204	04/08/2016	7.75	Put	Bond Future	3,451.4000	3.4514	4,613.0000	4.6130	33.656	0	0	0
2015/12/11	R204	04/08/2016	7.74	Call	Bond Future	49.5300	0.0495	21.2600	0.0213	(57.077)	0	0	0
2015/12/11	R204	04/08/2016	7.75	Call	Bond Future	50.7700	0.0508	21.7700	0.0218	(57.120)	0	0	0
2015/12/11	R204	04/08/2016	7.76	Call	Bond Future	52.1300	0.0521	22.2800	0.0223	(57.261)	0	0	0
2015/12/11	R207	04/02/2016	7.27	Put	Bond Future	6,666.0000	6.6660	8,375.6400	8.3756	25.647	0	0	0
2015/12/11	R207	04/02/2016	7.49	Put	Bond Future	5,928.7400	5.9287	7,638.3400	7.6383	28.836	0	0	0
2015/12/11	R207	04/02/2016			Bond Future	9.3348	93.7570	9.8935	92.0473	5.985	0.0000	0.0000	46,609
2015/12/11	R207	04/02/2016	7.51	Put	Bond Future	5,862.0500	5.8621	7,571.6400	7.5716	29.164	0	0	0
2015/12/11	R207	04/02/2016	7.27	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	43
2015/12/11	R207	04/02/2016	7.50	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	19
2015/12/11	R207	04/02/2016	7.51	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2015/12/11	R207	04/02/2016	7.49	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2015/12/11	R207	04/02/2016	7.50	Put	Bond Future	5,895.3800	5.8954	7,604.9800	7.6050	28.999	0	0	0
2015/12/11	R207	05/05/2016	7.86	Put	Bond Future	5,027.8900	5.0279	6,652.4500	6.6525	32.311	0	0	0
2015/12/11	R207	05/05/2016			Bond Future	9.5220	95.3722	10.0909	93.7310	5.975	0.0000	0.0000	0
2015/12/11	R207	05/05/2016	7.85	Put	Bond Future	5,058.1800	5.0582	6,683.3200	6.6833	32.129	0	0	0
2015/12/11	R207	05/05/2016	7.56	Put	Bond Future	5,950.2900	5.9503	7,586.0500	7.5861	27.490	0	0	0
2015/12/11	R207	05/05/2016	7.84	Put	Bond Future	5,088.5200	5.0885	6,714.2100	6.7142	31.948	0	0	0
2015/12/11	R207	05/05/2016	7.56	Call	Bond Future	7.7800	0.0078	2.4000	0.0024	(69.152)	0	0	43
2015/12/11	R207	05/05/2016	7.85	Call	Bond Future	22.6100	0.0226	6.6100	0.0066	(70.765)	0	0	0
2015/12/11	R207	05/05/2016	7.86	Call	Bond Future	23.4100	0.0234	6.8300	0.0068	(70.824)	0	0	0
2015/12/11	R207	05/05/2016	7.84	Call	Bond Future	21.8400	0.0218	6.3900	0.0064	(70.742)	0	0	0
2015/12/11	R207	04/08/2016			Bond Future	9.7017	93.4920	10.2664	91.9632	5.821	0.0000	0.0000	0
2015/12/11	R207	04/08/2016	7.99	Put	Bond Future	4,902.2200	4.9022	6,394.0300	6.3940	30.431	0	0	0
2015/12/11	R207	04/08/2016	8.01	Put	Bond Future	4,847.6300	4.8476	6,337.4400	6.3374	30.733	0	0	0
2015/12/11	R207	04/08/2016	8.00	Put	Bond Future	4,874.9000	4.8749	6,365.7200	6.3657	30.582	0	0	0
2015/12/11	R207	04/08/2016	8.01	Call	Bond Future	76.3000	0.0763	37.2500	0.0373	(51.180)	0	0	0
2015/12/11	R207	04/08/2016	7.99	Call	Bond Future	72.7100	0.0727	35.6600	0.0357	(50.956)	0	0	0
2015/12/11	R207	04/08/2016	8.00	Call	Bond Future	74.4800	0.0745	36.4400	0.0364	(51.074)	0	0	0
2015/12/11	R208	04/02/2016			Bond Future	9.5082	91.4069	10.0660	89.3615	5.867	0.0000	0.0000	41,528
2015/12/11	R208	04/02/2016	7.74	Put	Bond Future	6,881.7400	6.8817	8,926.9700	8.9270	29.720	0	0	0
2015/12/11	R208	04/02/2016	7.76	Put	Bond Future	6,800.4000	6.8004	8,845.6100	8.8456	30.075	0	0	0
2015/12/11	R208	04/02/2016	7.75	Put	Bond Future	6,841.0500	6.8411	8,886.2700	8.8863	29.896	0	0	0
2015/12/11	R208	04/02/2016	7.76	Call	Bond Future	0.2300	0.0002	0.0200	0.0000	(91.304)	0	0	0
2015/12/11	R208	04/02/2016	7.74	Call	Bond Future	0.2000	0.0002	0.0100	0.0000	(95.000)	0	0	0
2015/12/11	R208	04/02/2016	7.75	Call	Bond Future	0.2100	0.0002	0.0100	0.0000	(95.238)	0	0	0
2015/12/11	R208	05/05/2016	7.99	Call	Bond Future	32.4700	0.0325	10.4900	0.0105	(67.693)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/12/11	R208	05/05/2016	8.00	Put	Bond Future	6,200.6700	6.2007	8,165.0300	8.1650	31.680	0	0	0
2015/12/11	R208	05/05/2016			Bond Future	9.6627	89.5809	10.2285	87.5938	5.856	0.0000	0.0000	0
2015/12/11	R208	05/05/2016	8.00	Call	Bond Future	33.5400	0.0335	10.8300	0.0108	(67.710)	0	0	0
2015/12/11	R208	05/05/2016	8.01	Call	Bond Future	34.6500	0.0346	11.1800	0.0112	(67.734)	0	0	0
2015/12/11	R208	05/05/2016	7.99	Put	Bond Future	6,238.2300	6.2382	8,203.3200	8.2033	31.501	0	0	0
2015/12/11	R208	05/05/2016	8.01	Put	Bond Future	6,163.1600	6.1632	8,126.7600	8.1268	31.860	0	0	0
2015/12/11	R208	04/08/2016	8.01	Put	Bond Future	6,467.2800	6.4673	8,312.5900	8.3126	28.533	0	0	0
2015/12/11	R208	04/08/2016			Bond Future	9.8071	91.2381	10.3695	89.3492	5.734	0.0000	0.0000	0
2015/12/11	R208	04/08/2016	8.00	Put	Bond Future	6,502.2900	6.5023	8,348.6800	8.3487	28.396	0	0	0
2015/12/11	R208	04/08/2016	7.99	Call	Bond Future	83.7200	0.0837	42.3300	0.0423	(49.439)	0	0	0
2015/12/11	R208	04/08/2016	8.00	Call	Bond Future	85.7000	0.0857	43.2500	0.0433	(49.533)	0	0	0
2015/12/11	R208	04/08/2016	8.01	Call	Bond Future	87.7200	0.0877	44.1900	0.0442	(49.624)	0	0	0
2015/12/11	R208	04/08/2016	7.99	Put	Bond Future	6,537.3500	6.5374	8,384.8000	8.3848	28.260	0	0	0
2015/12/11	R209	04/02/2016	8.74	Call	Bond Future	1.5300	0.0015	0.1600	0.0002	(89.542)	0	0	0
2015/12/11	R209	04/02/2016	8.75	Put	Bond Future	12,159.9500	12.1599	14,810.6900	14.8107	21.799	0	0	0
2015/12/11	R209	04/02/2016			Bond Future	10.5529	66.6029	11.0185	63.9507	4.412	0.0000	0.0000	43,365
2015/12/11	R209	04/02/2016	8.75	Call	Bond Future	1.6400	0.0016	0.1700	0.0002	(89.634)	0	0	0
2015/12/11	R209	04/02/2016	8.76	Call	Bond Future	1.7500	0.0018	0.1900	0.0002	(89.143)	0	0	0
2015/12/11	R209	04/02/2016	9.52	Put	Bond Future	6,652.5100	6.6525	9,231.8500	9.2318	38.772	0	0	2,200
2015/12/11	R209	04/02/2016	8.74	Put	Bond Future	12,236.8200	12.2368	14,887.6600	14.8877	21.663	0	0	0
2015/12/11	R209	04/02/2016	8.76	Put	Bond Future	12,083.1900	12.0832	14,733.8400	14.7338	21.937	0	0	0
2015/12/11	R209	04/02/2016	9.52	Call	Bond Future	86.7700	0.0868	13.9000	0.0139	(83.981)	0	0	0
2015/12/11	R209	05/05/2016			Bond Future	10.6497	64.6016	11.1185	61.9703	4.402	0.0000	0.0000	0
2015/12/11	R209	05/05/2016	9.00	Call	Bond Future	135.6700	0.1357	53.3400	0.0533	(60.684)	0	0	6,700
2015/12/11	R209	05/05/2016	8.25	Put	Bond Future	16,697.5600	16.6976	19,320.2300	19.3202	15.707	0	0	0
2015/12/11	R209	05/05/2016	8.99	Put	Bond Future	11,024.4800	11.0245	13,575.5200	13.5755	23.140	0	0	0
2015/12/11	R209	05/05/2016	9.01	Put	Bond Future	10,883.8300	10.8838	13,430.6100	13.4306	23.400	0	0	0
2015/12/11	R209	05/05/2016	9.00	Put	Bond Future	10,954.0600	10.9541	13,502.9900	13.5030	23.269	0	0	0
2015/12/11	R209	05/05/2016	9.01	Call	Bond Future	139.2600	0.1393	54.7800	0.0548	(60.664)	0	0	0
2015/12/11	R209	05/05/2016	8.25	Call	Bond Future	13.9900	0.0140	5.4000	0.0054	(61.401)	0	0	6,700
2015/12/11	R209	05/05/2016	8.99	Call	Bond Future	132.1600	0.1322	51.9400	0.0519	(60.699)	0	0	0
2015/12/11	R209	04/08/2016	9.26	Call	Bond Future	534.3000	0.5343	285.0000	0.2850	(46.659)	0	0	0
2015/12/11	R209	04/08/2016			Bond Future	10.7386	65.7969	11.2049	63.2127	4.343	0.0000	0.0000	0
2015/12/11	R209	04/08/2016	10.60	Call	Bond Future	2,896.9300	2.8969	1,809.9200	1.8099	(37.523)	0	0	6,000
2015/12/11	R209	04/08/2016	9.60	Put	Bond Future	7,984.5800	7.9846	10,153.8200	10.1538	27.168	0	0	0
2015/12/11	R209	04/08/2016	9.24	Call	Bond Future	516.7900	0.5168	275.5400	0.2755	(46.682)	0	0	0
2015/12/11	R209	04/08/2016	9.25	Call	Bond Future	525.4900	0.5255	280.2400	0.2802	(46.671)	0	0	0
2015/12/11	R209	04/08/2016	10.60	Put	Bond Future	3,698.0200	3.6980	5,195.2300	5.1952	40.487	0	0	0
2015/12/11	R209	04/08/2016	9.24	Put	Bond Future	10,090.2600	10.0903	12,433.2300	12.4332	23.220	0	0	0
2015/12/11	R209	04/08/2016	9.26	Put	Bond Future	9,965.7700	9.9658	12,300.6900	12.3007	23.429	0	0	0
2015/12/11	R209	04/08/2016	9.60	Call	Bond Future	904.3900	0.9044	489.4100	0.4894	(45.885)	0	0	6,000
2015/12/11	R209	04/08/2016	9.25	Put	Bond Future	10,027.9100	10.0279	12,366.8800	12.3669	23.325	0	0	0
2015/12/11	R210	04/02/2016	184.99	Put	Bond Future	5,877.0200	5.8770	12,282.2200	12.2822	108.987	0	0	0
2015/12/11	R210	04/02/2016			Bond Future	179.1130	179.1130	172.7078	172.7078	(3.576)	0.0000	0.0000	3,861
2015/12/11	R210	04/02/2016	185.01	Put	Bond Future	5,897.0200	5.8970	12,302.2200	12.3022	108.618	0	0	0
2015/12/11	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/12/11	R210	04/02/2016	185.00	Put	Bond Future	5,887.0200	5.8870	12,292.2200	12.2922	108.802	0	0	0
2015/12/11	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	R210	05/05/2016			Bond Future	180.0152	180.0152	173.6654	173.6654	(3.527)	0.0000	0.0000	0
2015/12/11	R210	05/05/2016	184.99	Put	Bond Future	4,974.8000	4.9748	11,324.6100	11.3246	127.640	0	0	0
2015/12/11	R210	05/05/2016	185.00	Put	Bond Future	4,984.8000	4.9848	11,334.6100	11.3346	127.383	0	0	0
2015/12/11	R210	05/05/2016	185.01	Put	Bond Future	4,994.8000	4.9948	11,344.6100	11.3446	127.128	0	0	0
2015/12/11	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	R211	04/02/2016			Bond Future	135.0205	135.0205	134.9070	134.9070	(0.084)	0.0000	0.0000	1,010
2015/12/11	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	R211	04/02/2016	138.99	Put	Bond Future	3,969.5000	3.9695	4,082.9800	4.0830	2.859	0	0	0
2015/12/11	R211	04/02/2016	139.01	Put	Bond Future	3,989.5000	3.9895	4,102.9800	4.1030	2.844	0	0	0
2015/12/11	R211	04/02/2016	139.00	Put	Bond Future	3,979.5000	3.9795	4,092.9800	4.0930	2.852	0	0	0
2015/12/11	R211	05/05/2016	139.01	Put	Bond Future	1,676.4400	1.6764	1,662.2400	1.6622	(0.847)	0	0	0
2015/12/11	R211	05/05/2016			Bond Future	137.3336	137.3336	137.3478	137.3478	0.010	0.0000	0.0000	0
2015/12/11	R211	05/05/2016	139.00	Put	Bond Future	1,666.4400	1.6664	1,652.2400	1.6522	(0.852)	0	0	0
2015/12/11	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	R211	05/05/2016	138.99	Put	Bond Future	1,656.4400	1.6564	1,642.2400	1.6422	(0.857)	0	0	0
2015/12/11	R212	04/02/2016			Bond Future	138.3925	138.3925	136.4936	136.4936	(1.372)	0.0000	0.0000	1,569
2015/12/11	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	R212	04/02/2016	145.99	Put	Bond Future	7,597.4800	7.5975	9,496.3800	9.4964	24.994	0	0	0
2015/12/11	R212	04/02/2016	146.01	Put	Bond Future	7,617.4800	7.6175	9,516.3800	9.5164	24.928	0	0	0
2015/12/11	R212	04/02/2016	146.00	Put	Bond Future	7,607.4800	7.6075	9,506.3800	9.5064	24.961	0	0	0
2015/12/11	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	R212	05/05/2016			Bond Future	140.7634	140.7634	138.9631	138.9631	(1.279)	0.0000	0.0000	0
2015/12/11	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	R212	05/05/2016	144.99	Put	Bond Future	4,226.6100	4.2266	6,026.9300	6.0269	42.595	0	0	0
2015/12/11	R212	05/05/2016	145.01	Put	Bond Future	4,246.6100	4.2466	6,046.9300	6.0469	42.394	0	0	0
2015/12/11	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	R212	05/05/2016	145.00	Put	Bond Future	4,236.6100	4.2366	6,036.9300	6.0369	42.494	0	0	0
2015/12/11	R213	04/02/2016			Bond Future	10.4614	77.1663	10.9522	74.2872	4.691	0.0000	0.0000	41,590
2015/12/11	R213	04/02/2016	8.75	Call	Bond Future	2.3800	0.0024	0.2700	0.0003	(88.655)	0	0	0
2015/12/11	R213	04/02/2016	8.74	Put	Bond Future	11,546.0700	11.5461	14,423.2600	14.4233	24.919	0	0	0
2015/12/11	R213	04/02/2016	8.76	Put	Bond Future	11,397.9700	11.3980	14,274.9000	14.2749	25.241	0	0	0
2015/12/11	R213	04/02/2016	8.75	Put	Bond Future	11,471.9700	11.4720	14,349.0300	14.3490	25.079	0	0	0
2015/12/11	R213	04/02/2016	8.76	Call	Bond Future	2.5300	0.0025	0.2900	0.0003	(88.538)	0	0	0
2015/12/11	R213	04/02/2016	8.74	Call	Bond Future	2.2400	0.0022	0.2600	0.0003	(88.393)	0	0	0

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2015/12/11	R213	05/05/2016	8.74	Put	Bond Future	12,177.7600		12.1778	14,981.9500	14.9819	23.027	0	0	0
2015/12/11	R213	05/05/2016	8.76	Put	Bond Future	12,034.9800		12.0350	14,836.3300	14.8363	23.277	0	0	0
2015/12/11	R213	05/05/2016			Bond Future	10.5646		74.9482	11.0587	72.0956	4.677	0.0000	0.0000	0
2015/12/11	R213	05/05/2016	8.75	Put	Bond Future	12,106.2900		12.1063	14,909.0900	14.9091	23.152	0	0	0
2015/12/11	R213	05/05/2016	8.74	Call	Bond Future	79.5500		0.0796	31.1600	0.0312	(60.830)	0	0	0
2015/12/11	R213	05/05/2016	8.75	Call	Bond Future	81.8300		0.0818	32.0500	0.0321	(60.833)	0	0	0
2015/12/11	R213	05/05/2016	8.76	Call	Bond Future	84.1800		0.0842	32.9500	0.0329	(60.858)	0	0	0
2015/12/11	R213	04/08/2016			Bond Future	10.6593		76.3345	11.1507	73.5402	4.610	0.0000	0.0000	0
2015/12/11	R213	04/08/2016	8.99	Put	Bond Future	11,135.9100		11.1359	13,769.9100	13.7699	23.653	0	0	0
2015/12/11	R213	04/08/2016	9.01	Put	Bond Future	11,007.0800		11.0071	13,634.9500	13.6349	23.874	0	0	0
2015/12/11	R213	04/08/2016	9.00	Put	Bond Future	11,071.4100		11.0714	13,702.3600	13.7024	23.763	0	0	0
2015/12/11	R213	04/08/2016	9.01	Call	Bond Future	370.4700		0.3705	204.0300	0.2040	(44.927)	0	0	0
2015/12/11	R213	04/08/2016	8.99	Call	Bond Future	357.2400		0.3572	196.9300	0.1969	(44.875)	0	0	0
2015/12/11	R213	04/08/2016	9.00	Call	Bond Future	363.8100		0.3638	200.4500	0.2005	(44.903)	0	0	0
2015/12/11	R214	04/02/2016			Bond Future	10.6862		66.6132	11.1880	63.7389	4.696	0.0000	0.0000	29,969
2015/12/11	R214	04/02/2016	7.99	Put	Bond Future	20,260.8700		20.2609	23,135.2400	23.1352	14.187	0	0	0
2015/12/11	R214	04/02/2016	9.45	Call	Bond Future	41.1500		0.0412	4.7200	0.0047	(88.530)	0	0	0
2015/12/11	R214	04/02/2016	8.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	R214	04/02/2016	8.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	R214	04/02/2016	7.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/11	R214	04/02/2016	9.35	Call	Bond Future	25.9200		0.0259	2.7500	0.0028	(89.390)	0	0	0
2015/12/11	R214	04/02/2016	9.45	Put	Bond Future	8,201.3800		8.2014	11,039.3200	11.0393	34.603	0	0	25
2015/12/11	R214	04/02/2016	8.01	Put	Bond Future	20,073.5400		20.0735	22,947.9100	22.9479	14.319	0	0	0
2015/12/11	R214	04/02/2016	9.35	Put	Bond Future	8,922.1200		8.9221	11,773.3200	11.7733	31.957	0	0	25
2015/12/11	R214	04/02/2016	8.00	Put	Bond Future	20,167.1200		20.1671	23,041.4900	23.0415	14.253	0	0	0
2015/12/11	R214	05/05/2016	9.01	Call	Bond Future	112.3700		0.1124	36.7200	0.0367	(67.322)	0	0	0
2015/12/11	R214	05/05/2016	9.30	Put	Bond Future	10,064.8500		10.0649	12,769.8100	12.7698	26.875	0	0	0
2015/12/11	R214	05/05/2016			Bond Future	10.7818		64.4667	11.2884	61.6080	4.699	0.0000	0.0000	4,680
2015/12/11	R214	05/05/2016	8.99	Call	Bond Future	106.4200		0.1064	34.6800	0.0347	(67.412)	0	0	0
2015/12/11	R214	05/05/2016	9.00	Call	Bond Future	109.3700		0.1094	35.6900	0.0357	(67.368)	0	0	0
2015/12/11	R214	05/05/2016	8.99	Put	Bond Future	12,316.9400		12.3169	15,103.9200	15.1039	22.627	0	0	0
2015/12/11	R214	05/05/2016	9.01	Put	Bond Future	12,165.5900		12.1656	14,948.6600	14.9487	22.877	0	0	0
2015/12/11	R214	05/05/2016	9.30	Call	Bond Future	233.8700		0.2339	80.1100	0.0801	(65.746)	0	0	0
2015/12/11	R214	05/05/2016	9.00	Put	Bond Future	12,241.1700		12.2412	15,026.2100	15.0262	22.751	0	0	0
2015/12/11	R214	04/08/2016	11.30	Call	Bond Future	0.0000		0.0000	3,099.5400	3.0995	100.000	0	0	6,300
2015/12/11	R214	04/08/2016	9.24	Call	Bond Future	458.2600		0.4583	214.8100	0.2148	(53.125)	0	0	0
2015/12/11	R214	04/08/2016	9.25	Put	Bond Future	11,178.0800		11.1781	13,747.2200	13.7472	22.984	0	0	0
2015/12/11	R214	04/08/2016			Bond Future	10.8698		65.6592	11.3759	62.8426	4.656	0.0000	0.0000	0
2015/12/11	R214	04/08/2016	9.30	Call	Bond Future	507.6900		0.5077	239.0200	0.2390	(52.920)	0	0	1,300
2015/12/11	R214	04/08/2016	8.55	Put	Bond Future	16,421.1900		16.4212	19,176.5200	19.1765	16.779	0	0	0
2015/12/11	R214	04/08/2016	11.30	Put	Bond Future	0.0000		0.0000	3,507.7000	3.5077	100.000	0	0	0
2015/12/11	R214	04/08/2016	9.25	Call	Bond Future	466.2200		0.4662	218.7000	0.2187	(53.091)	0	0	0
2015/12/11	R214	04/08/2016	10.30	Put	Bond Future	0.0000		0.0000	7,365.2600	7.3653	100.000	0	0	0
2015/12/11	R214	04/08/2016	9.26	Call	Bond Future	474.2800		0.4743	222.6500	0.2227	(53.055)	0	0	0
2015/12/11	R214	04/08/2016	9.30	Put	Bond Future	10,844.6000		10.8446	13,392.5900	13.3926	23.495	0	0	0
2015/12/11	R214	04/08/2016	8.55	Call	Bond Future	114.5600		0.1146	53.2300	0.0532	(53.535)	0	0	1,300
2015/12/11	R214	04/08/2016	9.24	Put	Bond Future	11,245.4900		11.2455	13,818.7000	13.8187	22.882	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
2015/12/11	R214	04/08/2016	10.30	Call	Bond Future	0.0000	0.0000	1,096.2700	1.0963	100.000	0	0	6,300
2015/12/11	R214	04/08/2016	9.26	Put	Bond Future	11,110.9000	11.1109	13,675.9300	13.6759	23.086	0	0	0
2015/12/11	R248	04/02/2016	8.99	Put	Bond Future	15,632.9500	15.6330	19,266.7000	19.2667	23.244	0	0	0
2015/12/11	R248	04/02/2016	9.55	Put	Bond Future	10,244.9000	10.2449	13,826.9700	13.8270	34.964	0	0	75
2015/12/11	R248	04/02/2016			Bond Future	10.7743	85.7667	11.2816	82.1299	4.708	0.0000	0.0000	57,883
2015/12/11	R248	04/02/2016	9.00	Put	Bond Future	15,530.9500	15.5310	19,164.5100	19.1645	23.396	0	0	0
2015/12/11	R248	04/02/2016	9.01	Put	Bond Future	15,429.1500	15.4291	19,062.5000	19.0625	23.549	0	0	0
2015/12/11	R248	04/02/2016	8.99	Call	Bond Future	3.2700	0.0033	0.2200	0.0002	(93.272)	0	0	0
2015/12/11	R248	04/02/2016	9.00	Call	Bond Future	3.4800	0.0035	0.2400	0.0002	(93.103)	0	0	0
2015/12/11	R248	04/02/2016	9.45	Put	Bond Future	11,155.2400	11.1552	14,756.7300	14.7567	32.285	0	0	75
2015/12/11	R248	04/02/2016	9.01	Call	Bond Future	3.7000	0.0037	0.2500	0.0003	(93.243)	0	0	0
2015/12/11	R248	04/02/2016	9.45	Call	Bond Future	39.1300	0.0391	3.8200	0.0038	(90.238)	0	0	0
2015/12/11	R248	04/02/2016	9.55	Call	Bond Future	61.2700	0.0613	6.5400	0.0065	(89.326)	0	0	0
2015/12/11	R248	05/05/2016			Bond Future	10.8748	82.8099	11.3878	79.1943	4.718	0.0000	0.0000	0
2015/12/11	R248	05/05/2016	8.99	Put	Bond Future	16,476.5100	16.4765	20,012.5100	20.0125	21.461	0	0	0
2015/12/11	R248	05/05/2016	9.01	Put	Bond Future	16,279.0700	16.2791	19,810.5900	19.8106	21.694	0	0	0
2015/12/11	R248	05/05/2016	9.00	Put	Bond Future	16,377.6600	16.3777	19,911.4400	19.9114	21.577	0	0	0
2015/12/11	R248	05/05/2016	8.99	Call	Bond Future	113.3100	0.1133	33.7300	0.0337	(70.232)	0	0	0
2015/12/11	R248	05/05/2016	9.00	Call	Bond Future	116.5500	0.1165	34.7500	0.0348	(70.184)	0	0	0
2015/12/11	R248	05/05/2016	9.01	Call	Bond Future	119.8600	0.1199	35.8000	0.0358	(70.132)	0	0	0
2015/12/11	R248	04/08/2016			Bond Future	10.9677	84.3418	11.4809	80.7814	4.679	0.0000	0.0000	0
2015/12/11	R248	04/08/2016	9.25	Call	Bond Future	514.7300	0.5147	233.6700	0.2337	(54.603)	0	0	0
2015/12/11	R248	04/08/2016	9.24	Put	Bond Future	15,035.7000	15.0357	18,319.9400	18.3199	21.843	0	0	0
2015/12/11	R248	04/08/2016	9.26	Put	Bond Future	14,859.4300	14.8594	18,134.0100	18.1340	22.037	0	0	0
2015/12/11	R248	04/08/2016	9.25	Put	Bond Future	14,947.4200	14.9474	18,226.8500	18.2268	21.940	0	0	0
2015/12/11	R248	04/08/2016	9.26	Call	Bond Future	523.9700	0.5240	238.0600	0.2381	(54.566)	0	0	0
2015/12/11	R248	04/08/2016	9.24	Call	Bond Future	505.6000	0.5056	229.3500	0.2293	(54.638)	0	0	0

**Total**

**691385**