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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/12/2015 TO 22/12/2015

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
2015/12/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	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
2015/12/22	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	2025	04/02/2016	126.01	Put	Bond Future	6,238.9600	6.2390	6,303.0400	6.3030	1.027	0	0	0
2015/12/22	2025	04/02/2016			Bond Future	119.7710	119.7710	119.7070	119.7070	(0.054)	0.0000	0.0000	1,831
2015/12/22	2025	04/02/2016	126.00	Put	Bond Future	6,228.9600	6.2290	6,293.0400	6.2930	1.029	0	0	0
2015/12/22	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	2025	04/02/2016	125.99	Put	Bond Future	6,218.9600	6.2190	6,283.0400	6.2830	1.030	0	0	0
2015/12/22	2025	05/05/2016			Bond Future	121.9263	121.9263	121.8592	121.8592	(0.055)	0.0000	0.0000	0
2015/12/22	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	2025	05/05/2016	125.99	Put	Bond Future	4,063.7300	4.0637	4,130.8500	4.1308	1.652	0	0	0
2015/12/22	2025	05/05/2016	126.01	Put	Bond Future	4,083.7300	4.0837	4,150.8500	4.1508	1.644	0	0	0
2015/12/22	2025	05/05/2016	126.00	Put	Bond Future	4,073.7300	4.0737	4,140.8500	4.1408	1.648	0	0	0
2015/12/22	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	2030	04/02/2016			Bond Future	9.7825	86.7681	9.8703	86.1743	0.897	0.0000	0.0000	18,207
2015/12/22	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	2030	04/02/2016	8.74	Put	Bond Future	7,520.5200	7.5205	8,114.3200	8.1143	7.896	0	0	0
2015/12/22	2030	04/02/2016	8.76	Put	Bond Future	7,367.7400	7.3677	7,961.5400	7.9615	8.059	0	0	0
2015/12/22	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	2030	04/02/2016	8.75	Put	Bond Future	7,444.0800	7.4441	8,037.8800	8.0379	7.977	0	0	0
2015/12/22	2030	05/05/2016	8.99	Put	Bond Future	6,111.4400	6.1114	6,717.8000	6.7178	9.922	0	0	0
2015/12/22	2030	05/05/2016	9.01	Put	Bond Future	5,964.1500	5.9641	6,570.5100	6.5705	10.167	0	0	0
2015/12/22	2030	05/05/2016			Bond Future	9.8597	88.3461	9.9507	87.7398	0.923	0.0000	0.0000	0
2015/12/22	2030	05/05/2016	9.00	Put	Bond Future	6,037.7500	6.0377	6,644.1100	6.6441	10.043	0	0	0
2015/12/22	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	2032	04/02/2016			Bond Future	9.8669	90.0312	9.9496	89.4373	0.838	0.0000	0.0000	8,437
2015/12/22	2032	04/02/2016	8.69	Put	Bond Future	9,175.0000	9.1750	9,757.7100	9.7577	6.351	0	0	0
2015/12/22	2032	04/02/2016	8.71	Put	Bond Future	9,011.0600	9.0111	9,592.7300	9.5927	6.455	0	0	0
2015/12/22	2032	04/02/2016	9.20	Call	Bond Future	253.6500	0.2536	179.6800	0.1797	(29.162)	0	0	0
2015/12/22	2032	04/02/2016	8.70	Put	Bond Future	9,092.9500	9.0929	9,675.1500	9.6751	6.403	0	0	0
2015/12/22	2032	04/02/2016	9.30	Call	Bond Future	358.4000	0.3584	260.2900	0.2603	(27.374)	0	0	0
2015/12/22	2032	04/02/2016	8.71	Call	Bond Future	31.8700	0.0319	19.6400	0.0196	(38.375)	0	0	0
2015/12/22	2032	04/02/2016	9.20	Put	Bond Future	5,271.1900	5.2712	5,791.1200	5.7911	9.864	0	0	22
2015/12/22	2032	04/02/2016	8.69	Call	Bond Future	28.8700	0.0289	17.6800	0.0177	(38.760)	0	0	0
2015/12/22	2032	04/02/2016	8.70	Call	Bond Future	30.3400	0.0303	18.6400	0.0186	(38.563)	0	0	0

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2015/12/22	2032	04/02/2016	9.30	Put	Bond Future	4,596.8300		4.5968	5,092.6200	5.0926	10.785	0	0	22
2015/12/22	2032	05/05/2016			Bond Future	9.9416		87.5104	10.0273	86.9038	0.862	0.0000	0.0000	0
2015/12/22	2032	05/05/2016	8.99	Put	Bond Future	7,857.2300		7.8572	8,354.8200	8.3548	6.333	0	0	0
2015/12/22	2032	05/05/2016	9.01	Put	Bond Future	7,723.3500		7.7234	8,217.6400	8.2176	6.400	0	0	0
2015/12/22	2032	05/05/2016	9.00	Put	Bond Future	7,790.1500		7.7901	8,286.1000	8.2861	6.366	0	0	0
2015/12/22	2032	05/05/2016	9.01	Call	Bond Future	703.4900		0.7035	591.2200	0.5912	(15.959)	0	0	0
2015/12/22	2032	05/05/2016	8.99	Call	Bond Future	677.6700		0.6777	568.7000	0.5687	(16.080)	0	0	0
2015/12/22	2032	05/05/2016	9.00	Call	Bond Future	690.4900		0.6905	579.8800	0.5799	(16.019)	0	0	0
2015/12/22	2032	04/08/2016	9.01	Call	Bond Future	1,235.6600		1.2357	1,088.1100	1.0881	(11.941)	0	0	0
2015/12/22	2032	04/08/2016			Bond Future	10.0021		89.2449	10.0910	88.6234	0.889	0.0000	0.0000	0
2015/12/22	2032	04/08/2016	8.99	Call	Bond Future	1,203.1800		1.2032	1,058.6500	1.0586	(12.012)	0	0	0
2015/12/22	2032	04/08/2016	9.00	Call	Bond Future	1,219.3400		1.2193	1,073.3100	1.0733	(11.976)	0	0	0
2015/12/22	2032	04/08/2016	8.99	Put	Bond Future	8,764.6200		8.7646	9,241.5700	9.2416	5.442	0	0	0
2015/12/22	2032	04/08/2016	9.01	Put	Bond Future	8,638.4700		8.6385	9,112.4000	9.1124	5.486	0	0	0
2015/12/22	2032	04/08/2016	9.00	Put	Bond Future	8,701.4100		8.7014	9,176.8600	9.1769	5.464	0	0	0
2015/12/22	2033	04/02/2016	102.40	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	2033	04/02/2016			Bond Future	99.0016		99.0016	98.9507	98.9507	(0.051)	0.0000	0.0000	185
2015/12/22	2033	04/02/2016	102.41	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	2033	04/02/2016	102.39	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	2033	04/02/2016	102.40	Put	Bond Future	3,398.3700		3.3984	3,449.2700	3.4493	1.498	0	0	0
2015/12/22	2033	04/02/2016	102.39	Put	Bond Future	3,388.3700		3.3884	3,439.2700	3.4393	1.502	0	0	0
2015/12/22	2033	04/02/2016	102.41	Put	Bond Future	3,408.3700		3.4084	3,459.2700	3.4593	1.493	0	0	0
2015/12/22	2033	05/05/2016			Bond Future	99.8079		99.8079	99.7545	99.7545	(0.053)	0.0000	0.0000	0
2015/12/22	2033	05/05/2016	102.39	Put	Bond Future	2,582.1000		2.5821	2,635.4500	2.6355	2.066	0	0	0
2015/12/22	2033	05/05/2016	102.40	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	2033	05/05/2016	102.41	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	2033	05/05/2016	102.39	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	2033	05/05/2016	102.41	Put	Bond Future	2,602.1000		2.6021	2,655.4500	2.6555	2.050	0	0	0
2015/12/22	2033	05/05/2016	102.40	Put	Bond Future	2,592.1000		2.5921	2,645.4500	2.6455	2.058	0	0	0
2015/12/22	2037	04/02/2016	8.74	Call	Bond Future	22.8800		0.0229	14.5100	0.0145	(36.582)	0	0	0
2015/12/22	2037	04/02/2016	8.75	Put	Bond Future	10,549.3100		10.5493	11,105.1200	11.1051	5.269	0	0	0
2015/12/22	2037	04/02/2016	9.43	Call	Bond Future	416.5700		0.4166	315.2700	0.3153	(24.318)	0	0	0
2015/12/22	2037	04/02/2016			Bond Future	9.9801		87.2976	10.0528	86.7330	0.728	0.0000	0.0000	50,569
2015/12/22	2037	04/02/2016	8.75	Call	Bond Future	24.1000		0.0241	15.3300	0.0153	(36.390)	0	0	0
2015/12/22	2037	04/02/2016	8.76	Call	Bond Future	25.3800		0.0254	16.1900	0.0162	(36.210)	0	0	0
2015/12/22	2037	04/02/2016	9.30	Call	Bond Future	266.1900		0.2662	195.6800	0.1957	(26.489)	0	0	0
2015/12/22	2037	04/02/2016	8.74	Put	Bond Future	10,641.7100		10.6417	11,197.9200	11.1979	5.227	0	0	0
2015/12/22	2037	04/02/2016	9.43	Put	Bond Future	4,889.9700		4.8900	5,353.2500	5.3533	9.474	0	0	16
2015/12/22	2037	04/02/2016	8.76	Put	Bond Future	10,457.1000		10.4571	11,012.4900	11.0125	5.311	0	0	0
2015/12/22	2037	04/02/2016	9.30	Put	Bond Future	5,850.1200		5.8501	6,344.1900	6.3442	8.445	0	0	16
2015/12/22	2037	05/05/2016	9.00	Put	Bond Future	9,371.7000		9.3717	9,858.3900	9.8584	5.193	0	0	0
2015/12/22	2037	05/05/2016	8.99	Call	Bond Future	592.5400		0.5925	503.9800	0.5040	(14.946)	0	0	0
2015/12/22	2037	05/05/2016			Bond Future	10.0529		88.8853	10.1281	88.3086	0.748	0.0000	0.0000	0
2015/12/22	2037	05/05/2016	9.00	Call	Bond Future	604.4600		0.6045	514.4600	0.5145	(14.889)	0	0	0
2015/12/22	2037	05/05/2016	9.01	Call	Bond Future	616.5600		0.6166	525.1100	0.5251	(14.832)	0	0	0
2015/12/22	2037	05/05/2016	8.99	Put	Bond Future	9,449.6600		9.4497	9,937.7900	9.9378	5.166	0	0	0

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2015/12/22	2037	05/05/2016	9.01	Put	Bond Future	9,294.0500	9.2940	9,779.2900	9.7793	5.221	0	0	0
2015/12/22	2037	04/08/2016			Bond Future	10.1137	86.3870	10.1917	85.7958	0.771	0.0000	0.0000	0
2015/12/22	2037	04/08/2016	9.24	Put	Bond Future	8,670.1000	8.6701	9,100.2500	9.1002	4.961	0	0	0
2015/12/22	2037	04/08/2016	9.26	Put	Bond Future	8,538.1500	8.5382	8,965.2000	8.9652	5.002	0	0	0
2015/12/22	2037	04/08/2016	9.25	Put	Bond Future	8,603.9700	8.6040	9,032.5700	9.0326	4.981	0	0	0
2015/12/22	2037	04/08/2016	9.24	Call	Bond Future	1,579.5200	1.5795	1,418.5300	1.4185	(10.192)	0	0	0
2015/12/22	2037	04/08/2016	9.25	Call	Bond Future	1,599.6900	1.5997	1,437.1500	1.4372	(10.161)	0	0	0
2015/12/22	2037	04/08/2016	9.26	Call	Bond Future	1,620.0400	1.6200	1,455.9500	1.4559	(10.129)	0	0	0
2015/12/22	2038	04/02/2016			Bond Future	125.0227	125.0227	124.9552	124.9552	(0.054)	0.0000	0.0000	17,749
2015/12/22	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	2038	04/02/2016	130.99	Put	Bond Future	5,967.3100	5.9673	6,034.8400	6.0348	1.132	0	0	0
2015/12/22	2038	04/02/2016	131.01	Put	Bond Future	5,987.3100	5.9873	6,054.8400	6.0548	1.128	0	0	0
2015/12/22	2038	04/02/2016	131.00	Put	Bond Future	5,977.3100	5.9773	6,044.8400	6.0448	1.130	0	0	0
2015/12/22	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	2038	05/05/2016	131.01	Put	Bond Future	3,737.4200	3.7374	3,808.2400	3.8082	1.895	0	0	0
2015/12/22	2038	05/05/2016			Bond Future	127.2726	127.2726	127.2018	127.2018	(0.056)	0.0000	0.0000	0
2015/12/22	2038	05/05/2016	131.00	Put	Bond Future	3,727.4200	3.7274	3,798.2400	3.7982	1.900	0	0	0
2015/12/22	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	2038	05/05/2016	130.99	Put	Bond Future	3,717.4200	3.7174	3,788.2400	3.7882	1.905	0	0	0
2015/12/22	2040	04/02/2016	9.51	Put	Bond Future	5,407.2600	5.4073	5,902.9100	5.9029	9.166	0	0	0
2015/12/22	2040	04/02/2016			Bond Future	10.0910	90.4265	10.1636	89.8319	0.719	0.0000	0.0000	1,820
2015/12/22	2040	04/02/2016	9.50	Put	Bond Future	5,484.1800	5.4842	5,982.4600	5.9825	9.086	0	0	0
2015/12/22	2040	04/02/2016	9.49	Put	Bond Future	5,561.5900	5.5616	6,062.4700	6.0625	9.006	0	0	0
2015/12/22	2040	04/02/2016	9.50	Call	Bond Future	387.4800	0.3875	291.1800	0.2912	(24.853)	0	0	0
2015/12/22	2040	04/02/2016	9.51	Call	Bond Future	400.7400	0.4007	301.8100	0.3018	(24.687)	0	0	0
2015/12/22	2040	04/02/2016	9.49	Call	Bond Future	374.5600	0.3746	280.8600	0.2809	(25.016)	0	0	0
2015/12/22	2040	05/05/2016	9.50	Call	Bond Future	1,299.7200	1.2997	1,134.6700	1.1347	(12.699)	0	0	0
2015/12/22	2040	05/05/2016			Bond Future	10.1654	92.0711	10.2405	91.4637	0.739	0.0000	0.0000	0
2015/12/22	2040	05/05/2016	9.51	Call	Bond Future	1,321.3700	1.3214	1,154.2500	1.1542	(12.647)	0	0	0
2015/12/22	2040	05/05/2016	9.49	Call	Bond Future	1,278.3300	1.2783	1,115.3200	1.1153	(12.752)	0	0	0
2015/12/22	2040	05/05/2016	9.50	Put	Bond Future	6,994.1500	6.9941	7,436.4300	7.4364	6.324	0	0	0
2015/12/22	2040	05/05/2016	9.49	Put	Bond Future	7,062.8700	7.0629	7,507.1900	7.5072	6.291	0	0	0
2015/12/22	2040	05/05/2016	9.51	Put	Bond Future	6,925.8300	6.9258	7,366.0400	7.3660	6.356	0	0	0
2015/12/22	2040	04/08/2016			Bond Future	10.2283	89.3854	10.3062	88.7629	0.762	0.0000	0.0000	0
2015/12/22	2040	04/08/2016	9.49	Put	Bond Future	8,264.0900	8.2641	8,693.5900	8.6936	5.197	0	0	0
2015/12/22	2040	04/08/2016	9.50	Call	Bond Future	2,011.7700	2.0118	1,817.0700	1.8171	(9.678)	0	0	0
2015/12/22	2040	04/08/2016	9.51	Call	Bond Future	2,036.0100	2.0360	1,839.5700	1.8396	(9.648)	0	0	0
2015/12/22	2040	04/08/2016	9.49	Call	Bond Future	1,987.7400	1.9877	1,794.7500	1.7947	(9.709)	0	0	0
2015/12/22	2040	04/08/2016	9.51	Put	Bond Future	8,132.8100	8.1328	8,558.8600	8.5589	5.239	0	0	0
2015/12/22	2040	04/08/2016	9.50	Put	Bond Future	8,198.2800	8.1983	8,626.0700	8.6261	5.218	0	0	0
2015/12/22	2044	04/02/2016	8.99	Put	Bond Future	9,914.2600	9.9143	10,415.0500	10.4151	5.051	0	0	0
2015/12/22	2044	04/02/2016			Bond Future	10.0744	87.9062	10.1369	87.3900	0.621	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
2015/12/22	2044	04/02/2016	9.01	Put	Bond Future	9,720.4100	9.7204	10,219.8500	10.2199	5.138	0	0	0
2015/12/22	2044	04/02/2016	9.58	Put	Bond Future	4,798.8600	4.7989	5,205.5200	5.2055	8.474	0	0	0
2015/12/22	2044	04/02/2016	9.00	Put	Bond Future	9,817.1900	9.8172	10,317.3200	10.3173	5.094	0	0	0
2015/12/22	2044	04/02/2016	9.01	Call	Bond Future	55.2100	0.0552	38.5100	0.0385	(30.248)	0	0	0
2015/12/22	2044	04/02/2016	8.99	Call	Bond Future	50.1400	0.0501	34.7900	0.0348	(30.614)	0	0	0
2015/12/22	2044	04/02/2016	9.58	Call	Bond Future	525.2100	0.5252	415.7300	0.4157	(20.845)	0	0	0
2015/12/22	2044	04/02/2016	9.00	Call	Bond Future	52.6200	0.0526	36.6100	0.0366	(30.426)	0	0	0
2015/12/22	2044	05/05/2016	8.99	Put	Bond Future	10,946.3700	10.9464	11,404.1500	11.4041	4.182	0	0	0
2015/12/22	2044	05/05/2016			Bond Future	10.1457	89.5049	10.2105	88.9775	0.638	0.0000	0.0000	0
2015/12/22	2044	05/05/2016	9.01	Put	Bond Future	10,769.8300	10.7698	11,225.1700	11.2252	4.228	0	0	0
2015/12/22	2044	05/05/2016	9.00	Put	Bond Future	10,857.9200	10.8579	11,314.4900	11.3145	4.205	0	0	0
2015/12/22	2044	05/05/2016	9.01	Call	Bond Future	529.8200	0.5298	457.7600	0.4578	(13.601)	0	0	0
2015/12/22	2044	05/05/2016	8.99	Call	Bond Future	507.8000	0.5078	438.1800	0.4382	(13.710)	0	0	0
2015/12/22	2044	05/05/2016	9.00	Call	Bond Future	518.7200	0.5187	447.8900	0.4479	(13.655)	0	0	0
2015/12/22	2044	04/08/2016	9.50	Call	Bond Future	2,052.2400	2.0522	1,878.5700	1.8786	(8.462)	0	0	0
2015/12/22	2044	04/08/2016			Bond Future	10.2058	86.8937	10.2730	86.3527	0.658	0.0000	0.0000	0
2015/12/22	2044	04/08/2016	9.51	Call	Bond Future	2,077.1100	2.0771	1,901.9000	1.9019	(8.435)	0	0	0
2015/12/22	2044	04/08/2016	9.49	Put	Bond Future	8,179.3200	8.1793	8,548.1600	8.5482	4.509	0	0	0
2015/12/22	2044	04/08/2016	9.51	Put	Bond Future	8,046.8600	8.0469	8,412.6200	8.4126	4.545	0	0	0
2015/12/22	2044	04/08/2016	9.49	Call	Bond Future	2,027.5600	2.0276	1,855.4300	1.8554	(8.490)	0	0	0
2015/12/22	2044	04/08/2016	9.50	Put	Bond Future	8,112.9200	8.1129	8,480.2200	8.4802	4.527	0	0	0
2015/12/22	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	2046	04/02/2016			Bond Future	123.5659	123.5659	123.5014	123.5014	(0.052)	0.0000	0.0000	12,126
2015/12/22	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	2046	04/02/2016	127.99	Put	Bond Future	4,424.1000	4.4241	4,488.6500	4.4887	1.459	0	0	0
2015/12/22	2046	04/02/2016	128.01	Put	Bond Future	4,444.1000	4.4441	4,508.6500	4.5087	1.452	0	0	0
2015/12/22	2046	04/02/2016	128.00	Put	Bond Future	4,434.1000	4.4341	4,498.6500	4.4987	1.456	0	0	0
2015/12/22	2046	05/05/2016			Bond Future	124.3601	124.3601	124.2925	124.2925	(0.054)	0.0000	0.0000	0
2015/12/22	2046	05/05/2016	129.99	Put	Bond Future	5,629.9000	5.6299	5,697.5100	5.6975	1.201	0	0	0
2015/12/22	2046	05/05/2016	130.01	Put	Bond Future	5,649.9000	5.6499	5,717.5100	5.7175	1.197	0	0	0
2015/12/22	2046	05/05/2016	130.00	Put	Bond Future	5,639.9000	5.6399	5,707.5100	5.7075	1.199	0	0	0
2015/12/22	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	2050	04/02/2016			Bond Future	128.1430	128.1430	128.0772	128.0772	(0.051)	0.0000	0.0000	13,313
2015/12/22	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	2050	04/02/2016	137.99	Put	Bond Future	9,847.0500	9.8471	9,912.8100	9.9128	0.668	0	0	0
2015/12/22	2050	04/02/2016	138.01	Put	Bond Future	9,867.0500	9.8671	9,932.8100	9.9328	0.666	0	0	0
2015/12/22	2050	04/02/2016	138.00	Put	Bond Future	9,857.0500	9.8571	9,922.8100	9.9228	0.667	0	0	0
2015/12/22	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	2050	05/05/2016	138.00	Put	Bond Future	7,551.2600	7.5513	7,620.2200	7.6202	0.913	0	0	0
2015/12/22	2050	05/05/2016			Bond Future	130.4487	130.4487	130.3798	130.3798	(0.053)	0.0000	0.0000	0
2015/12/22	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	2050	05/05/2016	137.99	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
2015/12/22	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	2050	05/05/2016	137.99	Put	Bond Future	7,541.2600	7.5413	7,610.2200	7.6102	0.914	0	0	0
2015/12/22	2050	05/05/2016	138.01	Put	Bond Future	7,561.2600	7.5613	7,630.2200	7.6302	0.912	0	0	0
2015/12/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	AL37	04/02/2016			Index Future	459.2240	459.2240	457.5350	457.5350	(0.368)	0.0000	0.0000	2
2015/12/22	AL37	05/05/2016			Index Future	467.5700	467.5700	465.8460	465.8460	(0.369)	0.0000	0.0000	0
2015/12/22	AL7T	04/02/2016			Index Future	526.0540	526.0540	523.1110	523.1110	(0.559)	0.0000	0.0000	0
2015/12/22	AL7T	05/05/2016			Index Future	535.6150	535.6150	532.6130	532.6130	(0.560)	0.0000	0.0000	0
2015/12/22	ALBI	04/02/2016			Index Future	477.9220	477.9220	475.2780	475.2780	(0.553)	0.0000	0.0000	620
2015/12/22	ALBI	05/05/2016			Index Future	486.6090	486.6090	483.9100	483.9100	(0.555)	0.0000	0.0000	0
2015/12/22	ALBI	04/08/2016			Index Future	496.1390	496.1390	493.3790	493.3790	(0.556)	0.0000	0.0000	0
2015/12/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	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
2015/12/22	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/12/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	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
2015/12/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/22	EL28	04/02/2016	128.99	Put	Bond Future	8,376.8000	8.3768	5,944.1400	5.9441	(29.040)	0	0	0
2015/12/22	EL28	04/02/2016			Bond Future	120.6132	120.6132	123.0459	123.0459	2.017	0.0000	0.0000	0
2015/12/22	EL28	04/02/2016	129.01	Put	Bond Future	8,396.8000	8.3968	5,964.1400	5.9641	(28.971)	0	0	0
2015/12/22	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	EL28	04/02/2016	129.00	Put	Bond Future	8,386.8000	8.3868	5,954.1400	5.9541	(29.006)	0	0	0
2015/12/22	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	EL28	05/05/2016			Bond Future	121.2087	121.2087	123.6834	123.6834	2.042	0.0000	0.0000	0
2015/12/22	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	EL28	05/05/2016	128.99	Put	Bond Future	7,781.2900	7.7813	5,306.5800	5.3066	(31.803)	0	0	0
2015/12/22	EL28	05/05/2016	129.01	Put	Bond Future	7,801.2900	7.8013	5,326.5800	5.3266	(31.722)	0	0	0
2015/12/22	EL28	05/05/2016	129.00	Put	Bond Future	7,791.2900	7.7913	5,316.5800	5.3166	(31.763)	0	0	0
2015/12/22	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	ES33	04/02/2016			Bond Future	10.7863	77.3439	10.8627	76.8697	0.709	0.0000	0.0000	8,710
2015/12/22	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	ES33	04/02/2016	9.99	Put	Bond Future	5,229.6900	5.2297	5,703.9100	5.7039	9.068	0	0	0
2015/12/22	ES33	04/02/2016	10.01	Put	Bond Future	5,091.5600	5.0916	5,565.7800	5.5658	9.314	0	0	0
2015/12/22	ES33	04/02/2016	10.00	Put	Bond Future	5,160.5800	5.1606	5,634.8000	5.6348	9.189	0	0	0
2015/12/22	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	ES33	05/05/2016			Bond Future	10.8865	74.9585	10.9658	74.4741	0.729	0.0000	0.0000	0
2015/12/22	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	ES33	05/05/2016	9.99	Put	Bond Future	5,832.4100	5.8324	6,316.8600	6.3169	8.306	0	0	0
2015/12/22	ES33	05/05/2016	10.01	Put	Bond Future	5,694.7700	5.6948	6,179.2200	6.1792	8.507	0	0	0
2015/12/22	ES33	05/05/2016	10.00	Put	Bond Future	5,763.5400	5.7635	6,247.9900	6.2480	8.405	0	0	0
2015/12/22	ES33	04/08/2016			Bond Future	10.9732	76.4441	11.0556	75.9475	0.752	0.0000	0.0000	0
2015/12/22	ES33	04/08/2016	10.24	Put	Bond Future	4,651.4100	4.6514	5,148.0300	5.1480	10.677	0	0	0
2015/12/22	ES33	04/08/2016	10.26	Put	Bond Future	4,518.6600	4.5187	5,015.2800	5.0153	10.990	0	0	0
2015/12/22	ES33	04/08/2016	10.25	Put	Bond Future	4,584.9900	4.5850	5,081.6100	5.0816	10.831	0	0	0
2015/12/22	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	ES42	04/02/2016			Bond Future	10.9339	81.5643	11.0055	81.0650	0.655	0.0000	0.0000	2,750
2015/12/22	ES42	05/05/2016			Bond Future	11.0344	78.7847	11.1088	78.2746	0.674	0.0000	0.0000	4,500
2015/12/22	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	GOVI	04/02/2016			GOVI	477.3200	477.3200	474.7950	474.7950	(0.529)	0.0000	0.0000	485
2015/12/22	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	GOVI	04/02/2016	511.99	Put	GOVI	346,700.0000	34.6700	371,950.0000	37.1950	7.283	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
2015/12/22	GOVI	04/02/2016	512.01	Put	GOVI	346,900.0000		34.6900	372,150.0000	37.2150	7.279	0	0	0
2015/12/22	GOVI	04/02/2016	512.00	Put	GOVI	346,800.0000		34.6800	372,050.0000	37.2050	7.281	0	0	0
2015/12/22	GOVI	05/05/2016	518.01	Put	GOVI	320,150.0000		32.0150	345,910.0000	34.5910	8.046	0	0	0
2015/12/22	GOVI	05/05/2016			GOVI	485.9950		485.9950	483.4190	483.4190	(0.530)	0.0000	0.0000	146
2015/12/22	GOVI	05/05/2016	518.00	Put	GOVI	320,050.0000		32.0050	345,810.0000	34.5810	8.049	0	0	0
2015/12/22	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	GOVI	05/05/2016	517.99	Put	GOVI	319,950.0000		31.9950	345,710.0000	34.5710	8.051	0	0	0
2015/12/22	GOVI	04/08/2016	520.99	Put	GOVI	254,760.0000		25.4760	281,110.0000	28.1110	10.343	0	0	0
2015/12/22	GOVI	04/08/2016			GOVI	495.5140		495.5140	492.8790	492.8790	(0.532)	0.0000	0.0000	0
2015/12/22	GOVI	04/08/2016	521.01	Put	GOVI	254,960.0000		25.4960	281,310.0000	28.1310	10.335	0	0	0
2015/12/22	GOVI	04/08/2016	521.00	Put	GOVI	254,860.0000		25.4860	281,210.0000	28.1210	10.339	0	0	0
2015/12/22	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/12/22	IGOV	04/02/2016			Index Future	227.2230		227.2230	228.4310	228.4310	0.532	0.0000	0.0000	1,038
2015/12/22	IGOV	05/05/2016			Index Future	231.3110		231.3110	232.5380	232.5380	0.530	0.0000	0.0000	21
2015/12/22	IGOV	04/08/2016			Index Future	235.8370		235.8370	237.0840	237.0840	0.529	0.0000	0.0000	0
2015/12/22	ILBI	04/02/2016			Index Future	617.0080		617.0080	620.3330	620.3330	0.539	0.0000	0.0000	157
2015/12/22	ILBI	05/05/2016			Index Future	627.5420		627.5420	630.9230	630.9230	0.539	0.0000	0.0000	0
2015/12/22	IS01	19/12/2016			Interest Rate Swap	100.2422		100.2422	100.2860	100.2860	0.044	0.0000	0.0000	0
2015/12/22	IS01	16/03/2017			Interest Rate Swap	100.3366		100.3366	100.4103	100.4103	0.074	0.0000	0.0000	0
2015/12/22	IS02	18/12/2017			Interest Rate Swap	100.9546		100.9546	101.1620	101.1620	0.205	0.0000	0.0000	0
2015/12/22	IS02	16/03/2018			Interest Rate Swap	100.4982		100.4982	100.7556	100.7556	0.256	0.0000	0.0000	0
2015/12/22	IS05	17/12/2020			Interest Rate Swap	102.0551		102.0551	102.5897	102.5897	0.524	0.0000	0.0000	0
2015/12/22	IS05	16/03/2021			Interest Rate Swap	101.6337		101.6337	102.1942	102.1942	0.551	0.0000	0.0000	0
2015/12/22	IS10	17/12/2025			Interest Rate Swap	104.9841		104.9841	105.7313	105.7313	0.712	0.0000	0.0000	0
2015/12/22	IS10	16/03/2026			Interest Rate Swap	102.3423		102.3423	103.1168	103.1168	0.757	0.0000	0.0000	0
2015/12/22	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/12/22	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/12/22	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/12/22	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/12/22	JBAF	20/01/2016			Jibar Tradeable Future	6.7100		93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0

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2015/12/22	JBAF	17/02/2016			Jibar Tradeable Future	6.9900	93.0100	6.9900	93.0100	0.000	0.0000	0.0000	2,000
2015/12/22	JBAF	16/03/2016			Jibar Tradeable Future	7.0600	92.9400	7.0600	92.9400	0.000	0.0000	0.0000	0
2015/12/22	JBAF	20/04/2016			Jibar Tradeable Future	7.2300	92.7700	7.2300	92.7700	0.000	0.0000	0.0000	0
2015/12/22	JBAF	18/05/2016			Jibar Tradeable Future	7.2800	92.7200	7.2800	92.7200	0.000	0.0000	0.0000	0
2015/12/22	JBAF	15/06/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2015/12/22	JBAF	21/09/2016			Jibar Tradeable Future	7.7400	92.2600	7.7400	92.2600	0.000	0.0000	0.0000	0
2015/12/22	JBAF	21/12/2016			Jibar Tradeable Future	8.0700	91.9300	8.0700	91.9300	0.000	0.0000	0.0000	0
2015/12/22	JBAF	15/03/2017			Jibar Tradeable Future	8.2100	91.7900	8.2100	91.7900	0.000	0.0000	0.0000	0
2015/12/22	JBAF	21/06/2017			Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000	0
2015/12/22	JBAF	20/09/2017			Jibar Tradeable Future	8.5300	91.4700	8.5300	91.4700	0.000	0.0000	0.0000	0
2015/12/22	JBAF	20/12/2017			Jibar Tradeable Future	8.6300	91.3700	8.6300	91.3700	0.000	0.0000	0.0000	0
2015/12/22	R023	04/02/2016	8.01	Put	Bond Future	6,343.2400	6.3432	6,786.0100	6.7860	6.980	0	0	0
2015/12/22	R023	04/02/2016			Bond Future	9.2640	95.7460	9.3565	95.2992	0.998	0.0000	0.0000	16,357
2015/12/22	R023	04/02/2016	8.00	Put	Bond Future	6,395.4300	6.3954	6,838.4000	6.8384	6.926	0	0	0
2015/12/22	R023	04/02/2016	8.01	Call	Bond Future	8.6500	0.0087	4.6400	0.0046	(46.358)	0	0	0
2015/12/22	R023	04/02/2016	7.99	Call	Bond Future	7.7400	0.0077	4.1200	0.0041	(46.770)	0	0	0
2015/12/22	R023	04/02/2016	8.00	Call	Bond Future	8.1800	0.0082	4.3700	0.0044	(46.577)	0	0	0
2015/12/22	R023	04/02/2016	7.99	Put	Bond Future	6,447.6900	6.4477	6,890.8500	6.8909	6.873	0	0	0
2015/12/22	R023	05/05/2016			Bond Future	9.3514	93.5565	9.4488	93.0996	1.042	0.0000	0.0000	0
2015/12/22	R023	05/05/2016	8.24	Put	Bond Future	5,687.6000	5.6876	6,089.5100	6.0895	7.066	0	0	0
2015/12/22	R023	05/05/2016	8.26	Put	Bond Future	5,598.4000	5.5984	5,998.3200	5.9983	7.143	0	0	0
2015/12/22	R023	05/05/2016	8.24	Call	Bond Future	268.6200	0.2686	213.6700	0.2137	(20.456)	0	0	0
2015/12/22	R023	05/05/2016	8.25	Put	Bond Future	5,642.9300	5.6429	6,043.8500	6.0438	7.105	0	0	0
2015/12/22	R023	05/05/2016	8.25	Call	Bond Future	274.4500	0.2745	218.5100	0.2185	(20.383)	0	0	0
2015/12/22	R023	05/05/2016	8.26	Call	Bond Future	280.3900	0.2804	223.4500	0.2234	(20.307)	0	0	0
2015/12/22	R023	04/08/2016	8.24	Call	Bond Future	533.4900	0.5335	451.8400	0.4518	(15.305)	0	0	0
2015/12/22	R023	04/08/2016	8.25	Put	Bond Future	6,065.2400	6.0652	6,451.6400	6.4516	6.371	0	0	0
2015/12/22	R023	04/08/2016			Bond Future	9.4163	95.4100	9.5193	94.9409	1.094	0.0000	0.0000	0
2015/12/22	R023	04/08/2016	8.25	Call	Bond Future	541.5500	0.5416	458.9100	0.4589	(15.260)	0	0	0
2015/12/22	R023	04/08/2016	8.26	Call	Bond Future	549.7000	0.5497	466.0600	0.4661	(15.216)	0	0	0
2015/12/22	R023	04/08/2016	8.24	Put	Bond Future	6,106.3000	6.1063	6,493.6900	6.4937	6.344	0	0	0
2015/12/22	R023	04/08/2016	8.26	Put	Bond Future	6,024.3000	6.0243	6,409.7000	6.4097	6.397	0	0	0
2015/12/22	R186	04/02/2016	7.50	Call	Bond Future	0.2500	0.0003	0.1100	0.0001	(56.000)	0	0	0
2015/12/22	R186	04/02/2016	8.40	Put	Bond Future	7,322.0100	7.3220	7,919.2200	7.9192	8.156	0	0	0
2015/12/22	R186	04/02/2016	8.83	Put	Bond Future	4,331.1900	4.3312	4,853.1900	4.8532	12.052	0	0	33
2015/12/22	R186	04/02/2016	9.20	Call	Bond Future	1,000.0700	1.0001	769.6500	0.7697	(23.040)	0	0	0
2015/12/22	R186	04/02/2016			Bond Future	9.3826	108.9215	9.4705	108.3024	0.937	0.0000	0.0000	68,095
2015/12/22	R186	04/02/2016	7.51	Call	Bond Future	0.2700	0.0003	0.1200	0.0001	(55.556)	0	0	0
2015/12/22	R186	04/02/2016	8.02	Put	Bond Future	10,261.9900	10.2620	10,877.4900	10.8775	5.998	0	0	0
2015/12/22	R186	04/02/2016	7.90	Call	Bond Future	3.8400	0.0038	1.9800	0.0020	(48.438)	0	0	680
2015/12/22	R186	04/02/2016	8.45	Call	Bond Future	71.7700	0.0718	44.9500	0.0450	(37.369)	0	0	350
2015/12/22	R186	04/02/2016	8.75	Call	Bond Future	244.5600	0.2446	167.8200	0.1678	(31.379)	0	0	0
2015/12/22	R186	04/02/2016	7.49	Call	Bond Future	0.2300	0.0002	0.1000	0.0001	(56.522)	0	0	0
2015/12/22	R186	04/02/2016	7.50	Put	Bond Future	14,518.1500	14.5182	15,137.1400	15.1371	4.264	0	0	0
2015/12/22	R186	04/02/2016	8.83	Call	Bond Future	325.6600	0.3257	228.5300	0.2285	(29.826)	0	0	0
2015/12/22	R186	04/02/2016	8.65	Put	Bond Future	5,521.3600	5.5214	6,084.7900	6.0848	10.205	0	0	340

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2015/12/22	R186	04/02/2016	8.70	Put	Bond Future	5,180.2200	5.1802	5,733.7400	5.7337	10.685	0	0	5,000
2015/12/22	R186	04/02/2016	8.80	Put	Bond Future	4,521.8600	4.5219	5,051.8800	5.0519	11.721	0	0	5,000
2015/12/22	R186	04/02/2016	7.49	Put	Bond Future	14,602.1500	14.6021	15,221.1500	15.2212	4.239	0	0	0
2015/12/22	R186	04/02/2016	8.85	Put	Bond Future	4,205.9600	4.2060	4,722.3600	4.7224	12.278	0	0	0
2015/12/22	R186	04/02/2016	7.51	Put	Bond Future	14,434.2300	14.4342	15,053.2100	15.0532	4.288	0	0	0
2015/12/22	R186	04/02/2016	8.02	Call	Bond Future	7.8700	0.0079	4.2400	0.0042	(46.125)	0	0	700
2015/12/22	R186	04/02/2016	8.40	Call	Bond Future	57.1000	0.0571	35.1800	0.0352	(38.389)	0	0	680
2015/12/22	R186	04/02/2016	7.90	Put	Bond Future	11,223.8300	11.2238	11,841.1000	11.8411	5.500	0	0	0
2015/12/22	R186	04/02/2016	8.45	Put	Bond Future	6,951.0700	6.9511	7,543.3800	7.5434	8.521	0	0	0
2015/12/22	R186	04/02/2016	9.20	Put	Bond Future	2,301.4800	2.3015	2,690.1900	2.6902	16.890	0	0	700
2015/12/22	R186	04/02/2016	8.75	Put	Bond Future	4,846.8400	4.8468	5,389.2300	5.3892	11.191	0	0	11,695
2015/12/22	R186	04/02/2016	8.65	Call	Bond Future	167.0000	0.1670	111.3000	0.1113	(33.353)	0	0	0
2015/12/22	R186	04/02/2016	8.85	Call	Bond Future	348.9400	0.3489	246.2100	0.2462	(29.441)	0	0	0
2015/12/22	R186	04/02/2016	8.70	Call	Bond Future	202.7600	0.2028	137.1500	0.1371	(32.358)	0	0	0
2015/12/22	R186	04/02/2016	8.80	Call	Bond Future	293.0600	0.2931	203.9500	0.2039	(30.407)	0	0	0
2015/12/22	R186	05/05/2016			Bond Future	9.4591	110.9018	9.5509	110.2692	0.970	0.0000	0.0000	0
2015/12/22	R186	05/05/2016	8.34	Call	Bond Future	411.8300	0.4118	333.1600	0.3332	(19.103)	0	0	0
2015/12/22	R186	05/05/2016	8.75	Put	Bond Future	5,981.0300	5.9810	6,464.2600	6.4643	8.079	0	0	1,900
2015/12/22	R186	05/05/2016	8.35	Call	Bond Future	420.6600	0.4207	340.6100	0.3406	(19.030)	0	0	0
2015/12/22	R186	05/05/2016	8.85	Put	Bond Future	5,421.0000	5.4210	5,882.9500	5.8829	8.521	0	0	5,350
2015/12/22	R186	05/05/2016	8.33	Call	Bond Future	403.1400	0.4031	325.8500	0.3259	(19.172)	0	0	0
2015/12/22	R186	05/05/2016	8.75	Call	Bond Future	915.8300	0.9158	766.5000	0.7665	(16.305)	0	0	0
2015/12/22	R186	05/05/2016	8.35	Put	Bond Future	8,488.0000	8.4880	9,040.5100	9.0405	6.509	0	0	0
2015/12/22	R186	05/05/2016	7.56	Put	Bond Future	14,383.2300	14.3832	15,001.1500	15.0012	4.296	0	0	0
2015/12/22	R186	05/05/2016	8.34	Put	Bond Future	8,555.6200	8.5556	9,109.5100	9.1095	6.474	0	0	0
2015/12/22	R186	05/05/2016	8.85	Call	Bond Future	1,089.6500	1.0897	919.0400	0.9190	(15.657)	0	0	0
2015/12/22	R186	05/05/2016	7.56	Call	Bond Future	58.8200	0.0588	44.1800	0.0442	(24.889)	0	0	0
2015/12/22	R186	05/05/2016	8.33	Put	Bond Future	8,623.4400	8.6234	9,178.7100	9.1787	6.439	0	0	0
2015/12/22	R186	04/08/2016	8.51	Put	Bond Future	8,204.5700	8.2046	8,710.9500	8.7110	6.172	0	0	0
2015/12/22	R186	04/08/2016			Bond Future	9.5178	107.7929	9.6138	107.1442	1.009	0.0000	0.0000	0
2015/12/22	R186	04/08/2016	8.50	Put	Bond Future	8,264.0000	8.2640	8,771.9200	8.7719	6.146	0	0	0
2015/12/22	R186	04/08/2016	8.51	Call	Bond Future	1,059.4700	1.0595	917.1000	0.9171	(13.438)	0	0	0
2015/12/22	R186	04/08/2016	8.49	Call	Bond Future	1,030.2400	1.0302	890.9600	0.8910	(13.519)	0	0	0
2015/12/22	R186	04/08/2016	8.50	Call	Bond Future	1,044.7800	1.0448	903.9500	0.9039	(13.479)	0	0	0
2015/12/22	R186	04/08/2016	8.49	Put	Bond Future	8,323.6400	8.3236	8,833.1100	8.8331	6.121	0	0	0
2015/12/22	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	R197	04/02/2016			Bond Future	286.2442	286.2442	286.0915	286.0915	(0.053)	0.0000	0.0000	714
2015/12/22	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	R197	04/02/2016	296.99	Put	Bond Future	10,745.7600	10.7458	10,898.5500	10.8986	1.422	0	0	0
2015/12/22	R197	04/02/2016	297.01	Put	Bond Future	10,765.7600	10.7658	10,918.5500	10.9186	1.419	0	0	0
2015/12/22	R197	04/02/2016	297.00	Put	Bond Future	10,755.7600	10.7558	10,908.5500	10.9086	1.421	0	0	0
2015/12/22	R197	05/05/2016			Bond Future	291.3949	291.3949	291.2350	291.2350	(0.055)	0.0000	0.0000	0
2015/12/22	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	R197	05/05/2016	299.99	Put	Bond Future	8,595.0600	8.5951	8,754.9800	8.7550	1.861	0	0	0
2015/12/22	R197	05/05/2016	300.01	Put	Bond Future	8,615.0600	8.6151	8,774.9800	8.7750	1.856	0	0	0
2015/12/22	R197	05/05/2016	300.00	Put	Bond Future	8,605.0600	8.6051	8,764.9800	8.7650	1.858	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
2015/12/22	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	R202	04/02/2016			Bond Future	229.1690	229.1690	230.6339	230.6339	0.639	0.0000	0.0000	43,015
2015/12/22	R202	04/02/2016	239.99	Put	Bond Future	10,821.0100	10.8210	9,356.1200	9.3561	(13.537)	0	0	0
2015/12/22	R202	04/02/2016	240.01	Put	Bond Future	10,841.0100	10.8410	9,376.1200	9.3761	(13.512)	0	0	0
2015/12/22	R202	04/02/2016	240.00	Put	Bond Future	10,831.0100	10.8310	9,366.1200	9.3661	(13.525)	0	0	0
2015/12/22	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	R202	05/05/2016	246.99	Put	Bond Future	13,697.2000	13.6972	12,209.7900	12.2098	(10.859)	0	0	0
2015/12/22	R202	05/05/2016			Bond Future	233.2928	233.2928	234.7802	234.7802	0.638	0.0000	0.0000	0
2015/12/22	R202	05/05/2016	247.01	Put	Bond Future	13,717.2000	13.7172	12,229.7900	12.2298	(10.843)	0	0	0
2015/12/22	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	R202	05/05/2016	247.00	Put	Bond Future	13,707.2000	13.7072	12,219.7900	12.2198	(10.851)	0	0	0
2015/12/22	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	R203	04/02/2016	7.25	Put	Bond Future	1,401.2500	1.4013	1,553.7200	1.5537	10.881	0	0	0
2015/12/22	R203	04/02/2016	7.26	Put	Bond Future	1,386.5400	1.3865	1,538.8800	1.5389	10.987	0	0	0
2015/12/22	R203	04/02/2016			Bond Future	8.1911	103.4052	8.2964	103.2506	1.285	0.0000	0.0000	17,164
2015/12/22	R203	04/02/2016	7.26	Call	Bond Future	4.4100	0.0044	2.0600	0.0021	(53.288)	0	0	0
2015/12/22	R203	04/02/2016	7.24	Call	Bond Future	3.8900	0.0039	1.8000	0.0018	(53.728)	0	0	0
2015/12/22	R203	04/02/2016	7.25	Call	Bond Future	4.1400	0.0041	1.9200	0.0019	(53.623)	0	0	0
2015/12/22	R203	04/02/2016	7.24	Put	Bond Future	1,415.9900	1.4160	1,568.5900	1.5686	10.777	0	0	0
2015/12/22	R203	05/05/2016	7.25	Put	Bond Future	1,424.6400	1.4246	1,572.5300	1.5725	10.381	0	0	0
2015/12/22	R203	05/05/2016			Bond Future	8.3485	101.1145	8.4762	100.9549	1.530	0.0000	0.0000	0
2015/12/22	R203	05/05/2016	7.26	Call	Bond Future	37.8400	0.0378	25.8300	0.0258	(31.739)	0	0	0
2015/12/22	R203	05/05/2016	7.24	Call	Bond Future	35.7800	0.0358	24.3400	0.0243	(31.973)	0	0	0
2015/12/22	R203	05/05/2016	7.25	Call	Bond Future	36.8000	0.0368	25.0700	0.0251	(31.875)	0	0	0
2015/12/22	R203	05/05/2016	7.26	Put	Bond Future	1,412.9300	1.4129	1,560.5400	1.5605	10.447	0	0	0
2015/12/22	R203	05/05/2016	7.24	Put	Bond Future	1,436.3800	1.4364	1,584.5600	1.5846	10.316	0	0	0
2015/12/22	R203	04/08/2016	7.26	Call	Bond Future	73.9400	0.0739	53.6800	0.0537	(27.401)	0	0	0
2015/12/22	R203	04/08/2016			Bond Future	8.4313	103.1181	8.5932	102.9518	1.920	0.0000	0.0000	0
2015/12/22	R203	04/08/2016	7.24	Call	Bond Future	71.2100	0.0712	51.5700	0.0516	(27.580)	0	0	0
2015/12/22	R203	04/08/2016	7.25	Call	Bond Future	72.5600	0.0726	52.6200	0.0526	(27.481)	0	0	0
2015/12/22	R203	04/08/2016	7.24	Put	Bond Future	1,307.2900	1.3073	1,453.8700	1.4539	11.213	0	0	0
2015/12/22	R203	04/08/2016	7.26	Put	Bond Future	1,289.0800	1.2891	1,435.0400	1.4350	11.323	0	0	0
2015/12/22	R203	04/08/2016	7.25	Put	Bond Future	1,298.1700	1.2982	1,444.4500	1.4444	11.268	0	0	0
2015/12/22	R204	04/02/2016	7.50	Call	Bond Future	4.8500	0.0049	2.1400	0.0021	(55.876)	0	0	0
2015/12/22	R204	04/02/2016			Bond Future	8.5804	99.6300	8.6944	99.3486	1.329	0.0000	0.0000	38,369
2015/12/22	R204	04/02/2016	7.51	Call	Bond Future	5.1500	0.0052	2.2900	0.0023	(55.534)	0	0	0
2015/12/22	R204	04/02/2016	7.49	Put	Bond Future	2,745.6400	2.7456	3,024.4900	3.0245	10.156	0	0	0
2015/12/22	R204	04/02/2016	7.51	Put	Bond Future	2,695.1100	2.6951	2,973.6500	2.9737	10.335	0	0	0
2015/12/22	R204	04/02/2016	7.49	Call	Bond Future	4.5600	0.0046	2.0100	0.0020	(55.921)	0	0	0
2015/12/22	R204	04/02/2016	7.50	Put	Bond Future	2,720.3700	2.7204	2,999.0600	2.9991	10.245	0	0	0
2015/12/22	R204	05/05/2016	7.75	Call	Bond Future	120.7700	0.1208	86.9500	0.0870	(28.004)	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
2015/12/22	R204	05/05/2016			Bond Future	8.7085	101.4414	8.8357	101.1528	1.461	0.0000	0.0000	0
2015/12/22	R204	05/05/2016	7.76	Call	Bond Future	123.7000	0.1237	89.1900	0.0892	(27.898)	0	0	0
2015/12/22	R204	05/05/2016	7.74	Put	Bond Future	2,349.9500	2.3500	2,605.3800	2.6054	10.870	0	0	0
2015/12/22	R204	05/05/2016	7.76	Put	Bond Future	2,309.0200	2.3090	2,563.0800	2.5631	11.003	0	0	0
2015/12/22	R204	05/05/2016	7.74	Call	Bond Future	117.9000	0.1179	84.7600	0.0848	(28.109)	0	0	0
2015/12/22	R204	05/05/2016	7.75	Put	Bond Future	2,329.4500	2.3294	2,584.2000	2.5842	10.936	0	0	0
2015/12/22	R204	04/08/2016			Bond Future	8.7969	99.4082	8.9408	99.1106	1.636	0.0000	0.0000	0
2015/12/22	R204	04/08/2016	7.74	Put	Bond Future	2,429.6000	2.4296	2,679.7800	2.6798	10.297	0	0	0
2015/12/22	R204	04/08/2016	7.76	Put	Bond Future	2,394.1400	2.3941	2,642.9900	2.6430	10.394	0	0	0
2015/12/22	R204	04/08/2016	7.75	Put	Bond Future	2,411.8500	2.4119	2,661.3600	2.6614	10.345	0	0	0
2015/12/22	R204	04/08/2016	7.74	Call	Bond Future	208.0500	0.2080	160.6200	0.1606	(22.797)	0	0	0
2015/12/22	R204	04/08/2016	7.75	Call	Bond Future	211.6100	0.2116	163.5100	0.1635	(22.730)	0	0	0
2015/12/22	R204	04/08/2016	7.76	Call	Bond Future	215.2100	0.2152	166.4500	0.1664	(22.657)	0	0	0
2015/12/22	R207	04/02/2016	7.27	Put	Bond Future	5,148.5900	5.1486	5,456.8500	5.4568	5.987	0	0	0
2015/12/22	R207	04/02/2016	7.49	Put	Bond Future	4,412.6500	4.4126	4,720.2000	4.7202	6.970	0	0	0
2015/12/22	R207	04/02/2016			Bond Future	8.8491	95.2748	8.9471	94.9663	1.107	0.0000	0.0000	46,579
2015/12/22	R207	04/02/2016	7.51	Put	Bond Future	4,346.2000	4.3462	4,653.6200	4.6536	7.073	0	0	0
2015/12/22	R207	04/02/2016	7.27	Call	Bond Future	0.3900	0.0004	0.1600	0.0002	(58.974)	0	0	43
2015/12/22	R207	04/02/2016	7.50	Call	Bond Future	1.8700	0.0019	0.8700	0.0009	(53.476)	0	0	19
2015/12/22	R207	04/02/2016	7.51	Call	Bond Future	2.0000	0.0020	0.9300	0.0009	(53.500)	0	0	0
2015/12/22	R207	04/02/2016	7.49	Call	Bond Future	1.7500	0.0018	0.8100	0.0008	(53.714)	0	0	0
2015/12/22	R207	04/02/2016	7.50	Put	Bond Future	4,379.4100	4.3794	4,686.9000	4.6869	7.021	0	0	0
2015/12/22	R207	05/05/2016	7.86	Put	Bond Future	3,504.0900	3.5041	3,788.0900	3.7881	8.105	0	0	0
2015/12/22	R207	05/05/2016			Bond Future	8.9672	97.0073	9.0735	96.6911	1.186	0.0000	0.0000	0
2015/12/22	R207	05/05/2016	7.85	Put	Bond Future	3,532.0300	3.5320	3,816.6600	3.8167	8.059	0	0	0
2015/12/22	R207	05/05/2016	7.56	Put	Bond Future	4,370.7600	4.3708	4,670.0600	4.6701	6.848	0	0	0
2015/12/22	R207	05/05/2016	7.84	Put	Bond Future	3,560.0500	3.5600	3,845.3000	3.8453	8.013	0	0	0
2015/12/22	R207	05/05/2016	7.56	Call	Bond Future	63.3500	0.0634	46.5100	0.0465	(26.582)	0	0	43
2015/12/22	R207	05/05/2016	7.85	Call	Bond Future	131.5600	0.1316	100.0500	0.1001	(23.951)	0	0	0
2015/12/22	R207	05/05/2016	7.86	Call	Bond Future	134.7100	0.1347	102.5700	0.1026	(23.859)	0	0	0
2015/12/22	R207	05/05/2016	7.84	Call	Bond Future	128.4700	0.1285	97.5800	0.0976	(24.045)	0	0	0
2015/12/22	R207	04/08/2016			Bond Future	9.0543	95.2836	9.1708	94.9579	1.287	0.0000	0.0000	0
2015/12/22	R207	04/08/2016	7.99	Put	Bond Future	3,360.4100	3.3604	3,628.5800	3.6286	7.980	0	0	0
2015/12/22	R207	04/08/2016	8.01	Put	Bond Future	3,312.5500	3.3125	3,579.2500	3.5793	8.051	0	0	0
2015/12/22	R207	04/08/2016	8.00	Put	Bond Future	3,336.4500	3.3364	3,603.8900	3.6039	8.016	0	0	0
2015/12/22	R207	04/08/2016	8.01	Call	Bond Future	332.7400	0.3327	273.7900	0.2738	(17.717)	0	0	0
2015/12/22	R207	04/08/2016	7.99	Call	Bond Future	322.4200	0.3224	264.9400	0.2649	(17.828)	0	0	0
2015/12/22	R207	04/08/2016	8.00	Call	Bond Future	327.5500	0.3276	269.3400	0.2693	(17.771)	0	0	0
2015/12/22	R208	04/02/2016			Bond Future	9.0162	93.2595	9.1141	92.8872	1.086	0.0000	0.0000	40,521
2015/12/22	R208	04/02/2016	7.74	Put	Bond Future	5,033.5200	5.0335	5,403.5200	5.4035	7.351	0	0	0
2015/12/22	R208	04/02/2016	7.76	Put	Bond Future	4,952.7200	4.9527	5,322.4600	5.3225	7.465	0	0	0
2015/12/22	R208	04/02/2016	7.75	Put	Bond Future	4,993.0900	4.9931	5,362.9700	5.3630	7.408	0	0	0
2015/12/22	R208	04/02/2016	7.76	Call	Bond Future	5.1400	0.0051	2.5700	0.0026	(50.000)	0	0	0
2015/12/22	R208	04/02/2016	7.74	Call	Bond Future	4.5700	0.0046	2.2600	0.0023	(50.547)	0	0	0
2015/12/22	R208	04/02/2016	7.75	Call	Bond Future	4.8400	0.0048	2.4100	0.0024	(50.207)	0	0	0
2015/12/22	R208	05/05/2016	7.99	Call	Bond Future	177.1600	0.1772	136.7200	0.1367	(22.827)	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
2015/12/22	R208	05/05/2016	8.00	Put	Bond Future	4,375.9600		4.3760	4,715.7400	4.7157	7.765	0	0	0
2015/12/22	R208	05/05/2016			Bond Future	9.1161		91.5533	9.2205	91.1723	1.146	0.0000	0.0000	0
2015/12/22	R208	05/05/2016	8.00	Call	Bond Future	181.2400		0.1812	140.0200	0.1400	(22.743)	0	0	0
2015/12/22	R208	05/05/2016	8.01	Call	Bond Future	185.3900		0.1854	143.3800	0.1434	(22.660)	0	0	0
2015/12/22	R208	05/05/2016	7.99	Put	Bond Future	4,410.5100		4.4105	4,751.0700	4.7511	7.722	0	0	0
2015/12/22	R208	05/05/2016	8.01	Put	Bond Future	4,341.4900		4.3415	4,680.4800	4.6805	7.808	0	0	0
2015/12/22	R208	04/08/2016	8.01	Put	Bond Future	4,614.2700		4.6143	4,943.0200	4.9430	7.125	0	0	0
2015/12/22	R208	04/08/2016			Bond Future	9.1903		93.3675	9.3024	92.9759	1.220	0.0000	0.0000	0
2015/12/22	R208	04/08/2016	8.00	Put	Bond Future	4,645.5800		4.6456	4,975.1300	4.9751	7.094	0	0	0
2015/12/22	R208	04/08/2016	7.99	Call	Bond Future	352.7700		0.3528	291.4700	0.2915	(17.377)	0	0	0
2015/12/22	R208	04/08/2016	8.00	Call	Bond Future	358.4200		0.3584	296.3300	0.2963	(17.323)	0	0	0
2015/12/22	R208	04/08/2016	8.01	Call	Bond Future	364.1400		0.3641	301.2500	0.3013	(17.271)	0	0	0
2015/12/22	R208	04/08/2016	7.99	Put	Bond Future	4,676.9700		4.6770	5,007.3100	5.0073	7.063	0	0	0
2015/12/22	R209	04/02/2016	8.74	Call	Bond Future	33.0700		0.0331	20.9800	0.0210	(36.559)	0	0	0
2015/12/22	R209	04/02/2016	8.75	Put	Bond Future	7,843.2700		7.8433	8,336.4000	8.3364	6.287	0	0	0
2015/12/22	R209	04/02/2016			Bond Future	9.8514		70.9527	9.9293	70.4469	0.791	0.0000	0.0000	41,013
2015/12/22	R209	04/02/2016	8.75	Call	Bond Future	34.7400		0.0347	22.1100	0.0221	(36.356)	0	0	0
2015/12/22	R209	04/02/2016	8.76	Call	Bond Future	36.4800		0.0365	23.2900	0.0233	(36.157)	0	0	0
2015/12/22	R209	04/02/2016	9.52	Put	Bond Future	2,871.1400		2.8711	3,229.5700	3.2296	12.484	0	0	2,200
2015/12/22	R209	04/02/2016	8.74	Put	Bond Future	7,918.5800		7.9186	8,412.2500	8.4123	6.234	0	0	0
2015/12/22	R209	04/02/2016	8.76	Put	Bond Future	7,768.1400		7.7681	8,260.7100	8.2607	6.341	0	0	0
2015/12/22	R209	04/02/2016	9.52	Call	Bond Future	655.1800		0.6552	507.8500	0.5078	(22.487)	0	0	0
2015/12/22	R209	05/05/2016			Bond Future	9.9160		69.0929	9.9965	68.5765	0.812	0.0000	0.0000	0
2015/12/22	R209	05/05/2016	9.00	Call	Bond Future	638.5000		0.6385	541.1500	0.5412	(15.247)	0	0	6,700
2015/12/22	R209	05/05/2016	8.25	Put	Bond Future	12,310.9600		12.3110	12,803.5900	12.8036	4.002	0	0	0
2015/12/22	R209	05/05/2016	8.99	Put	Bond Future	7,027.4800		7.0275	7,448.0400	7.4480	5.985	0	0	0
2015/12/22	R209	05/05/2016	9.01	Put	Bond Future	6,903.8600		6.9039	7,321.5000	7.3215	6.049	0	0	0
2015/12/22	R209	05/05/2016	9.00	Put	Bond Future	6,965.5300		6.9655	7,384.6300	7.3846	6.017	0	0	0
2015/12/22	R209	05/05/2016	9.01	Call	Bond Future	650.6500		0.6506	551.8400	0.5518	(15.186)	0	0	0
2015/12/22	R209	05/05/2016	8.25	Call	Bond Future	118.7500		0.1188	94.9300	0.0949	(20.059)	0	0	6,700
2015/12/22	R209	05/05/2016	8.99	Call	Bond Future	626.5200		0.6265	530.6300	0.5306	(15.305)	0	0	0
2015/12/22	R209	04/08/2016	9.26	Call	Bond Future	1,578.5000		1.5785	1,413.2400	1.4132	(10.469)	0	0	0
2015/12/22	R209	04/08/2016			Bond Future	9.9677		70.4624	10.0509	69.9334	0.835	0.0000	0.0000	0
2015/12/22	R209	04/08/2016	10.60	Call	Bond Future	5,613.8700		5.6139	5,242.7200	5.2427	(6.611)	0	0	6,000
2015/12/22	R209	04/08/2016	9.60	Put	Bond Future	4,738.7900		4.7388	5,049.6700	5.0497	6.560	0	0	0
2015/12/22	R209	04/08/2016	9.24	Call	Bond Future	1,540.4100		1.5404	1,378.1100	1.3781	(10.536)	0	0	0
2015/12/22	R209	04/08/2016	9.25	Call	Bond Future	1,559.3700		1.5594	1,395.6000	1.3956	(10.502)	0	0	0
2015/12/22	R209	04/08/2016	10.60	Put	Bond Future	1,749.4800		1.7495	1,907.3500	1.9074	9.024	0	0	0
2015/12/22	R209	04/08/2016	9.24	Put	Bond Future	6,448.4000		6.4484	6,815.1200	6.8151	5.687	0	0	0
2015/12/22	R209	04/08/2016	9.26	Put	Bond Future	6,344.4900		6.3445	6,708.2500	6.7083	5.733	0	0	0
2015/12/22	R209	04/08/2016	9.60	Call	Bond Future	2,324.0800		2.3241	2,105.9400	2.1059	(9.386)	0	0	6,000
2015/12/22	R209	04/08/2016	9.25	Put	Bond Future	6,396.3100		6.3963	6,761.5600	6.7616	5.710	0	0	0
2015/12/22	R210	04/02/2016	184.99	Put	Bond Future	12,431.7600		12.4318	8,972.4200	8.9724	(27.827)	0	0	0
2015/12/22	R210	04/02/2016			Bond Future	172.5582		172.5582	176.0176	176.0176	2.005	0.0000	0.0000	3,861
2015/12/22	R210	04/02/2016	185.01	Put	Bond Future	12,451.7600		12.4518	8,992.4200	8.9924	(27.782)	0	0	0
2015/12/22	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/12/22	R210	04/02/2016	185.00	Put	Bond Future	12,441.7600	12.4418	8,982.4200	8.9824	(27.804)	0	0	0
2015/12/22	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	R210	05/05/2016			Bond Future	173.4966	173.4966	177.0154	177.0154	2.028	0.0000	0.0000	0
2015/12/22	R210	05/05/2016	184.99	Put	Bond Future	11,493.4300	11.4934	7,974.5700	7.9746	(30.616)	0	0	0
2015/12/22	R210	05/05/2016	185.00	Put	Bond Future	11,503.4300	11.5034	7,984.5700	7.9846	(30.590)	0	0	0
2015/12/22	R210	05/05/2016	185.01	Put	Bond Future	11,513.4300	11.5134	7,994.5700	7.9946	(30.563)	0	0	0
2015/12/22	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	R211	04/02/2016			Bond Future	134.7808	134.7808	134.7071	134.7071	(0.055)	0.0000	0.0000	860
2015/12/22	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	R211	04/02/2016	138.99	Put	Bond Future	4,209.1700	4.2092	4,282.9100	4.2829	1.752	0	0	0
2015/12/22	R211	04/02/2016	139.01	Put	Bond Future	4,229.1700	4.2292	4,302.9100	4.3029	1.744	0	0	0
2015/12/22	R211	04/02/2016	139.00	Put	Bond Future	4,219.1700	4.2192	4,292.9100	4.2929	1.748	0	0	0
2015/12/22	R211	05/05/2016	139.01	Put	Bond Future	1,803.8400	1.8038	1,881.0000	1.8810	4.278	0	0	0
2015/12/22	R211	05/05/2016			Bond Future	137.2062	137.2062	137.1290	137.1290	(0.056)	0.0000	0.0000	0
2015/12/22	R211	05/05/2016	139.00	Put	Bond Future	1,793.8400	1.7938	1,871.0000	1.8710	4.301	0	0	0
2015/12/22	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	R211	05/05/2016	138.99	Put	Bond Future	1,783.8400	1.7838	1,861.0000	1.8610	4.326	0	0	0
2015/12/22	R212	04/02/2016			Bond Future	136.3762	136.3762	138.2321	138.2321	1.361	0.0000	0.0000	1,569
2015/12/22	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	R212	04/02/2016	145.99	Put	Bond Future	9,613.8100	9.6138	7,757.9000	7.7579	(19.305)	0	0	0
2015/12/22	R212	04/02/2016	146.01	Put	Bond Future	9,633.8100	9.6338	7,777.9000	7.7779	(19.265)	0	0	0
2015/12/22	R212	04/02/2016	146.00	Put	Bond Future	9,623.8100	9.6238	7,767.9000	7.7679	(19.285)	0	0	0
2015/12/22	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	R212	05/05/2016			Bond Future	138.8302	138.8302	140.7174	140.7174	1.359	0.0000	0.0000	0
2015/12/22	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	R212	05/05/2016	144.99	Put	Bond Future	6,159.8100	6.1598	4,272.5900	4.2726	(30.638)	0	0	0
2015/12/22	R212	05/05/2016	145.01	Put	Bond Future	6,179.8100	6.1798	4,292.5900	4.2926	(30.538)	0	0	0
2015/12/22	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/22	R212	05/05/2016	145.00	Put	Bond Future	6,169.8100	6.1698	4,282.5900	4.2826	(30.588)	0	0	0
2015/12/22	R213	04/02/2016			Bond Future	9.8076	81.2722	9.8851	80.7682	0.791	0.0000	0.0000	41,590
2015/12/22	R213	04/02/2016	8.75	Call	Bond Future	45.1900	0.0452	29.3300	0.0293	(35.096)	0	0	0
2015/12/22	R213	04/02/2016	8.74	Put	Bond Future	7,481.0700	7.4811	7,969.8200	7.9698	6.533	0	0	0
2015/12/22	R213	04/02/2016	8.76	Put	Bond Future	7,336.8900	7.3369	7,824.3300	7.8243	6.644	0	0	0
2015/12/22	R213	04/02/2016	8.75	Put	Bond Future	7,408.8900	7.4089	7,897.0000	7.8970	6.588	0	0	0
2015/12/22	R213	04/02/2016	8.76	Call	Bond Future	47.3400	0.0473	30.8100	0.0308	(34.918)	0	0	0
2015/12/22	R213	04/02/2016	8.74	Call	Bond Future	43.1300	0.0431	27.9100	0.0279	(35.289)	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
2015/12/22	R213	05/05/2016	8.74	Put	Bond Future	8,266.9500		8.2670	8,712.8500	8.7128	5.394	0	0	0
2015/12/22	R213	05/05/2016	8.76	Put	Bond Future	8,136.9900		8.1370	8,580.5600	8.5806	5.451	0	0	0
2015/12/22	R213	05/05/2016			Bond Future	9.8775		79.1999	9.9578	78.6851	0.813	0.0000	0.0000	0
2015/12/22	R213	05/05/2016	8.75	Put	Bond Future	8,201.8600		8.2019	8,646.5900	8.6466	5.422	0	0	0
2015/12/22	R213	05/05/2016	8.74	Call	Bond Future	420.5100		0.4205	351.5500	0.3516	(16.399)	0	0	0
2015/12/22	R213	05/05/2016	8.75	Call	Bond Future	429.1700		0.4292	359.0400	0.3590	(16.341)	0	0	0
2015/12/22	R213	05/05/2016	8.76	Call	Bond Future	437.9600		0.4380	366.6700	0.3667	(16.278)	0	0	0
2015/12/22	R213	04/08/2016			Bond Future	9.9327		80.7690	10.0160	80.2414	0.839	0.0000	0.0000	0
2015/12/22	R213	04/08/2016	8.99	Put	Bond Future	7,523.9000		7.5239	7,919.8500	7.9199	5.263	0	0	0
2015/12/22	R213	04/08/2016	9.01	Put	Bond Future	7,413.0400		7.4130	7,806.3300	7.8063	5.305	0	0	0
2015/12/22	R213	04/08/2016	9.00	Put	Bond Future	7,468.3600		7.4684	7,862.9800	7.8630	5.284	0	0	0
2015/12/22	R213	04/08/2016	9.01	Call	Bond Future	1,210.9400		1.2109	1,076.5900	1.0766	(11.095)	0	0	0
2015/12/22	R213	04/08/2016	8.99	Call	Bond Future	1,179.7400		1.1797	1,048.0500	1.0481	(11.163)	0	0	0
2015/12/22	R213	04/08/2016	9.00	Call	Bond Future	1,195.2700		1.1953	1,062.2500	1.0622	(11.129)	0	0	0
2015/12/22	R214	04/02/2016			Bond Future	9.9786		71.0804	10.0514	70.5971	0.729	0.0000	0.0000	29,362
2015/12/22	R214	04/02/2016	7.99	Put	Bond Future	15,793.7700		15.7938	16,277.0800	16.2771	3.060	0	0	0
2015/12/22	R214	04/02/2016	9.45	Call	Bond Future	367.9100		0.3679	278.3000	0.2783	(24.357)	0	0	0
2015/12/22	R214	04/02/2016	8.00	Call	Bond Future	0.1100		0.0001	0.0500	0.0001	(54.545)	0	0	0
2015/12/22	R214	04/02/2016	8.01	Call	Bond Future	0.1200		0.0001	0.0600	0.0001	(50.000)	0	0	0
2015/12/22	R214	04/02/2016	7.99	Call	Bond Future	0.1000		0.0001	0.0500	0.0001	(50.000)	0	0	0
2015/12/22	R214	04/02/2016	9.35	Call	Bond Future	260.6700		0.2607	192.7500	0.1927	(26.056)	0	0	0
2015/12/22	R214	04/02/2016	9.45	Put	Bond Future	4,060.9400		4.0609	4,454.6900	4.4547	9.696	0	0	25
2015/12/22	R214	04/02/2016	8.01	Put	Bond Future	15,606.4600		15.6065	16,089.7600	16.0898	3.097	0	0	0
2015/12/22	R214	04/02/2016	9.35	Put	Bond Future	4,689.6700		4.6897	5,105.1100	5.1051	8.859	0	0	25
2015/12/22	R214	04/02/2016	8.00	Put	Bond Future	15,700.0300		15.7000	16,183.3300	16.1833	3.078	0	0	0
2015/12/22	R214	05/05/2016	9.01	Call	Bond Future	519.9300		0.5199	441.9600	0.4420	(14.996)	0	0	0
2015/12/22	R214	05/05/2016	9.30	Put	Bond Future	6,119.6600		6.1197	6,493.3200	6.4933	6.106	0	0	0
2015/12/22	R214	05/05/2016			Bond Future	10.0422		69.0764	10.1173	68.5828	0.748	0.0000	0.0000	4,680
2015/12/22	R214	05/05/2016	8.99	Call	Bond Future	499.2500		0.4992	423.7900	0.4238	(15.115)	0	0	0
2015/12/22	R214	05/05/2016	9.00	Call	Bond Future	509.5100		0.5095	432.8000	0.4328	(15.056)	0	0	0
2015/12/22	R214	05/05/2016	8.99	Put	Bond Future	8,100.1000		8.1001	8,518.2600	8.5183	5.162	0	0	0
2015/12/22	R214	05/05/2016	9.01	Put	Bond Future	7,963.4800		7.9635	8,379.1300	8.3791	5.219	0	0	0
2015/12/22	R214	05/05/2016	9.30	Call	Bond Future	898.3500		0.8983	778.3900	0.7784	(13.353)	0	0	0
2015/12/22	R214	05/05/2016	9.00	Put	Bond Future	8,031.6400		8.0316	8,448.5500	8.4486	5.191	0	0	0
2015/12/22	R214	04/08/2016	11.30	Call	Bond Future	8,156.0000		8.1560	7,741.2700	7.7413	(5.085)	0	0	6,300
2015/12/22	R214	04/08/2016	9.24	Call	Bond Future	1,345.5400		1.3455	1,207.1700	1.2072	(10.284)	0	0	0
2015/12/22	R214	04/08/2016	9.25	Put	Bond Future	7,289.2100		7.2892	7,655.2300	7.6552	5.021	0	0	0
2015/12/22	R214	04/08/2016			Bond Future	10.0931		70.4451	10.1708	69.9393	0.769	0.0000	0.0000	0
2015/12/22	R214	04/08/2016	9.30	Call	Bond Future	1,453.5900		1.4536	1,306.9400	1.3069	(10.089)	0	0	1,300
2015/12/22	R214	04/08/2016	8.55	Put	Bond Future	11,998.6000		11.9986	12,443.5600	12.4436	3.708	0	0	0
2015/12/22	R214	04/08/2016	11.30	Put	Bond Future	961.6900		0.9617	1,052.7200	1.0527	9.466	0	0	0
2015/12/22	R214	04/08/2016	9.25	Call	Bond Future	1,363.1600		1.3632	1,223.4200	1.2234	(10.251)	0	0	0
2015/12/22	R214	04/08/2016	10.30	Put	Bond Future	2,828.1200		2.8281	3,035.9500	3.0360	7.349	0	0	0
2015/12/22	R214	04/08/2016	9.26	Call	Bond Future	1,380.9300		1.3809	1,239.8100	1.2398	(10.219)	0	0	0
2015/12/22	R214	04/08/2016	9.30	Put	Bond Future	7,004.6900		7.0047	7,363.8000	7.3638	5.127	0	0	0
2015/12/22	R214	04/08/2016	8.55	Call	Bond Future	477.7800		0.4778	416.9800	0.4170	(12.726)	0	0	1,300
2015/12/22	R214	04/08/2016	9.24	Put	Bond Future	7,346.9600		7.3470	7,714.3500	7.7143	5.001	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
2015/12/22	R214	04/08/2016	10.30	Call	Bond Future	4,161.6000	4.1616	3,863.6700	3.8637	(7.159)	0	0	6,300
2015/12/22	R214	04/08/2016	9.26	Put	Bond Future	7,231.7400	7.2317	7,596.3800	7.5964	5.042	0	0	0
2015/12/22	R248	04/02/2016	8.99	Put	Bond Future	9,880.6700	9.8807	10,473.9100	10.4739	6.004	0	0	0
2015/12/22	R248	04/02/2016	9.55	Put	Bond Future	4,899.6800	4.8997	5,387.8500	5.3878	9.963	0	0	75
2015/12/22	R248	04/02/2016			Bond Future	10.0451	91.5696	10.1178	90.9581	0.723	0.0000	0.0000	60,433
2015/12/22	R248	04/02/2016	9.00	Put	Bond Future	9,781.1700	9.7812	10,373.5900	10.3736	6.057	0	0	0
2015/12/22	R248	04/02/2016	9.01	Put	Bond Future	9,681.9600	9.6820	10,273.5500	10.2736	6.110	0	0	0
2015/12/22	R248	04/02/2016	8.99	Call	Bond Future	53.8600	0.0539	35.6200	0.0356	(33.866)	0	0	0
2015/12/22	R248	04/02/2016	9.00	Call	Bond Future	56.5700	0.0566	37.5100	0.0375	(33.693)	0	0	0
2015/12/22	R248	04/02/2016	9.45	Put	Bond Future	5,683.3200	5.6833	6,200.6100	6.2006	9.102	0	0	75
2015/12/22	R248	04/02/2016	9.01	Call	Bond Future	59.3800	0.0594	39.4900	0.0395	(33.496)	0	0	0
2015/12/22	R248	04/02/2016	9.45	Call	Bond Future	370.0800	0.3701	275.8900	0.2759	(25.451)	0	0	0
2015/12/22	R248	04/02/2016	9.55	Call	Bond Future	518.9200	0.5189	395.6100	0.3956	(23.763)	0	0	0
2015/12/22	R248	05/05/2016			Bond Future	10.1115	88.7969	10.1866	88.1725	0.743	0.0000	0.0000	0
2015/12/22	R248	05/05/2016	8.99	Put	Bond Future	10,917.8400	10.9178	11,458.1400	11.4581	4.949	0	0	0
2015/12/22	R248	05/05/2016	9.01	Put	Bond Future	10,737.4000	10.7374	11,274.7200	11.2747	5.004	0	0	0
2015/12/22	R248	05/05/2016	9.00	Put	Bond Future	10,827.4300	10.8274	11,366.2500	11.3663	4.976	0	0	0
2015/12/22	R248	05/05/2016	8.99	Call	Bond Future	541.6700	0.5417	457.5700	0.4576	(15.526)	0	0	0
2015/12/22	R248	05/05/2016	9.00	Call	Bond Future	553.3500	0.5534	467.7700	0.4678	(15.466)	0	0	0
2015/12/22	R248	05/05/2016	9.01	Call	Bond Future	565.2200	0.5652	478.1400	0.4781	(15.406)	0	0	0
2015/12/22	R248	04/08/2016			Bond Future	10.1650	90.5564	10.2428	89.9166	0.765	0.0000	0.0000	0
2015/12/22	R248	04/08/2016	9.25	Call	Bond Future	1,563.0200	1.5630	1,399.1700	1.3992	(10.483)	0	0	0
2015/12/22	R248	04/08/2016	9.24	Put	Bond Future	9,857.5400	9.8575	10,335.2300	10.3352	4.846	0	0	0
2015/12/22	R248	04/08/2016	9.26	Put	Bond Future	9,705.1300	9.7051	10,179.4500	10.1795	4.887	0	0	0
2015/12/22	R248	04/08/2016	9.25	Put	Bond Future	9,781.1500	9.7812	10,257.1600	10.2572	4.867	0	0	0
2015/12/22	R248	04/08/2016	9.26	Call	Bond Future	1,584.2300	1.5842	1,418.6900	1.4187	(10.449)	0	0	0
2015/12/22	R248	04/08/2016	9.24	Call	Bond Future	1,542.0000	1.5420	1,379.8300	1.3798	(10.517)	0	0	0

**Total**

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