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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/12/2015 TO 28/12/2015

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
2015/12/28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	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
2015/12/28	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	2025	04/02/2016	126.01	Put	Bond Future	4,335.2000	4.3352	4,351.1300	4.3511	0.367	0	0	0
2015/12/28	2025	04/02/2016			Bond Future	121.6748	121.6748	121.6589	121.6589	(0.013)	0.0000	0.0000	2,111
2015/12/28	2025	04/02/2016	126.00	Put	Bond Future	4,325.2000	4.3252	4,341.1300	4.3411	0.368	0	0	0
2015/12/28	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	2025	04/02/2016	125.99	Put	Bond Future	4,315.2000	4.3152	4,331.1300	4.3311	0.369	0	0	0
2015/12/28	2025	05/05/2016			Bond Future	123.8602	123.8602	123.8398	123.8398	(0.017)	0.0000	0.0000	0
2015/12/28	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	2025	05/05/2016	125.99	Put	Bond Future	2,129.7800	2.1298	2,150.2300	2.1502	0.960	0	0	0
2015/12/28	2025	05/05/2016	126.01	Put	Bond Future	2,149.7800	2.1498	2,170.2300	2.1702	0.951	0	0	0
2015/12/28	2025	05/05/2016	126.00	Put	Bond Future	2,139.7800	2.1398	2,160.2300	2.1602	0.956	0	0	0
2015/12/28	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	2030	04/02/2016			Bond Future	9.9141	85.8804	10.0145	85.2112	1.013	0.0000	0.0000	18,752
2015/12/28	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	2030	04/02/2016	8.74	Put	Bond Future	8,408.2700	8.4083	9,077.4000	9.0774	7.958	0	0	0
2015/12/28	2030	04/02/2016	8.76	Put	Bond Future	8,255.4900	8.2555	8,924.6200	8.9246	8.105	0	0	0
2015/12/28	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	2030	04/02/2016	8.75	Put	Bond Future	8,331.8300	8.3318	9,000.9600	9.0010	8.031	0	0	0
2015/12/28	2030	05/05/2016	8.99	Put	Bond Future	7,018.9700	7.0190	7,703.3000	7.7033	9.750	0	0	0
2015/12/28	2030	05/05/2016	9.01	Put	Bond Future	6,871.6800	6.8717	7,556.0100	7.5560	9.959	0	0	0
2015/12/28	2030	05/05/2016			Bond Future	9.9963	87.4386	10.1007	86.7542	1.044	0.0000	0.0000	0
2015/12/28	2030	05/05/2016	9.00	Put	Bond Future	6,945.2800	6.9453	7,629.6100	7.6296	9.853	0	0	0
2015/12/28	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	2032	04/02/2016			Bond Future	10.0035	89.0532	10.1039	88.3449	1.004	0.0000	0.0000	8,437
2015/12/28	2032	04/02/2016	8.69	Put	Bond Future	10,145.3100	10.1453	10,841.0000	10.8410	6.857	0	0	0
2015/12/28	2032	04/02/2016	8.71	Put	Bond Future	9,980.5500	9.9805	10,675.0600	10.6751	6.959	0	0	0
2015/12/28	2032	04/02/2016	9.20	Call	Bond Future	189.7500	0.1898	104.7800	0.1048	(44.780)	0	0	0
2015/12/28	2032	04/02/2016	8.70	Put	Bond Future	10,062.8600	10.0629	10,757.9700	10.7580	6.908	0	0	0
2015/12/28	2032	04/02/2016	9.30	Call	Bond Future	271.2900	0.2713	157.7900	0.1578	(41.837)	0	0	0
2015/12/28	2032	04/02/2016	8.71	Call	Bond Future	23.3400	0.0233	9.5300	0.0095	(59.169)	0	0	0
2015/12/28	2032	04/02/2016	9.20	Put	Bond Future	6,185.3100	6.1853	6,808.6600	6.8087	10.078	0	0	22
2015/12/28	2032	04/02/2016	8.69	Call	Bond Future	21.1600	0.0212	8.5300	0.0085	(59.688)	0	0	0
2015/12/28	2032	04/02/2016	8.70	Call	Bond Future	22.2300	0.0222	9.0200	0.0090	(59.424)	0	0	0

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2015/12/28	2032	04/02/2016	9.30	Put	Bond Future	5,487.7400	5.4877	6,082.5600	6.0826	10.839	0	0	22
2015/12/28	2032	05/05/2016			Bond Future	10.0833	86.5109	10.1876	85.7867	1.034	0.0000	0.0000	0
2015/12/28	2032	05/05/2016	8.99	Put	Bond Future	8,839.3800	8.8394	9,424.6700	9.4247	6.621	0	0	0
2015/12/28	2032	05/05/2016	9.01	Put	Bond Future	8,703.8300	8.7038	9,285.2200	9.2852	6.680	0	0	0
2015/12/28	2032	05/05/2016	9.00	Put	Bond Future	8,771.2100	8.7712	9,354.5900	9.3546	6.651	0	0	0
2015/12/28	2032	05/05/2016	9.01	Call	Bond Future	684.5000	0.6845	541.6600	0.5417	(20.868)	0	0	0
2015/12/28	2032	05/05/2016	8.99	Call	Bond Future	660.3500	0.6603	521.4100	0.5214	(21.040)	0	0	0
2015/12/28	2032	05/05/2016	9.00	Call	Bond Future	672.0800	0.6721	531.2300	0.5312	(20.957)	0	0	0
2015/12/28	2032	04/08/2016	9.01	Call	Bond Future	1,157.8100	1.1578	979.0500	0.9791	(15.439)	0	0	0
2015/12/28	2032	04/08/2016			Bond Future	10.1496	88.2177	10.2581	87.4737	1.069	0.0000	0.0000	0
2015/12/28	2032	04/08/2016	8.99	Call	Bond Future	1,127.4600	1.1275	952.2400	0.9522	(15.541)	0	0	0
2015/12/28	2032	04/08/2016	9.00	Call	Bond Future	1,142.1600	1.1422	965.2100	0.9652	(15.493)	0	0	0
2015/12/28	2032	04/08/2016	8.99	Put	Bond Future	9,716.1600	9.7162	10,284.9100	10.2849	5.854	0	0	0
2015/12/28	2032	04/08/2016	9.01	Put	Bond Future	9,587.8800	9.5879	10,153.0900	10.1531	5.895	0	0	0
2015/12/28	2032	04/08/2016	9.00	Put	Bond Future	9,651.4900	9.6515	10,218.5100	10.2185	5.875	0	0	0
2015/12/28	2033	04/02/2016	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	2033	04/02/2016			Bond Future	98.9252	98.9252	98.9133	98.9133	(0.012)	0.0000	0.0000	185
2015/12/28	2033	04/02/2016	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	2033	04/02/2016	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	2033	04/02/2016	102.40	Put	Bond Future	3,474.7800	3.4748	3,486.6800	3.4867	0.342	0	0	0
2015/12/28	2033	04/02/2016	102.39	Put	Bond Future	3,464.7800	3.4648	3,476.6800	3.4767	0.343	0	0	0
2015/12/28	2033	04/02/2016	102.41	Put	Bond Future	3,484.7800	3.4848	3,496.6800	3.4967	0.341	0	0	0
2015/12/28	2033	05/05/2016			Bond Future	99.7269	99.7269	99.7114	99.7114	(0.016)	0.0000	0.0000	0
2015/12/28	2033	05/05/2016	102.39	Put	Bond Future	2,663.1100	2.6631	2,678.5700	2.6786	0.581	0	0	0
2015/12/28	2033	05/05/2016	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	2033	05/05/2016	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	2033	05/05/2016	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	2033	05/05/2016	102.41	Put	Bond Future	2,683.1100	2.6831	2,698.5700	2.6986	0.576	0	0	0
2015/12/28	2033	05/05/2016	102.40	Put	Bond Future	2,673.1100	2.6731	2,688.5700	2.6886	0.578	0	0	0
2015/12/28	2037	04/02/2016	8.74	Call	Bond Future	18.8100	0.0188	7.4000	0.0074	(60.659)	0	0	0
2015/12/28	2037	04/02/2016	8.75	Put	Bond Future	11,486.4400	11.4864	12,239.7800	12.2398	6.559	0	0	0
2015/12/28	2037	04/02/2016	9.43	Call	Bond Future	333.0800	0.3331	197.5300	0.1975	(40.696)	0	0	0
2015/12/28	2037	04/02/2016			Bond Future	10.1017	86.3561	10.2021	85.5908	0.994	0.0000	0.0000	50,569
2015/12/28	2037	04/02/2016	8.75	Call	Bond Future	19.7800	0.0198	7.8300	0.0078	(60.415)	0	0	0
2015/12/28	2037	04/02/2016	8.76	Call	Bond Future	20.8000	0.0208	8.3000	0.0083	(60.096)	0	0	0
2015/12/28	2037	04/02/2016	9.30	Call	Bond Future	210.6900	0.2107	116.9100	0.1169	(44.511)	0	0	0
2015/12/28	2037	04/02/2016	8.74	Put	Bond Future	11,579.0900	11.5791	12,332.9700	12.3330	6.511	0	0	0
2015/12/28	2037	04/02/2016	9.43	Put	Bond Future	5,747.9300	5.7479	6,377.6700	6.3777	10.956	0	0	16
2015/12/28	2037	04/02/2016	8.76	Put	Bond Future	11,393.9700	11.3940	12,146.7600	12.1468	6.607	0	0	0
2015/12/28	2037	04/02/2016	9.30	Put	Bond Future	6,736.0700	6.7361	7,407.5800	7.4076	9.969	0	0	16
2015/12/28	2037	05/05/2016	9.00	Put	Bond Future	10,355.7500	10.3558	11,003.1900	11.0032	6.252	0	0	0
2015/12/28	2037	05/05/2016	8.99	Call	Bond Future	614.8800	0.6149	481.9100	0.4819	(21.625)	0	0	0
2015/12/28	2037	05/05/2016			Bond Future	10.1788	87.9231	10.2829	87.1407	1.022	0.0000	0.0000	0
2015/12/28	2037	05/05/2016	9.00	Call	Bond Future	626.2800	0.6263	491.3700	0.4914	(21.541)	0	0	0
2015/12/28	2037	05/05/2016	9.01	Call	Bond Future	638.4600	0.6385	501.5200	0.5015	(21.448)	0	0	0
2015/12/28	2037	05/05/2016	8.99	Put	Bond Future	10,434.2300	10.4342	11,083.6100	11.0836	6.224	0	0	0

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2015/12/28	2037	05/05/2016	9.01	Put	Bond Future	10,278.1800		10.2782	10,923.5900	10.9236	6.279	0	0	0
2015/12/28	2037	04/08/2016			Bond Future	10.2447		85.3976	10.3529	84.5944	1.056	0.0000	0.0000	0
2015/12/28	2037	04/08/2016	9.24	Put	Bond Future	9,602.2300		9.6022	10,182.5800	10.1826	6.044	0	0	0
2015/12/28	2037	04/08/2016	9.26	Put	Bond Future	9,468.3800		9.4684	10,044.6000	10.0446	6.086	0	0	0
2015/12/28	2037	04/08/2016	9.25	Put	Bond Future	9,534.6200		9.5346	10,112.9500	10.1129	6.066	0	0	0
2015/12/28	2037	04/08/2016	9.24	Call	Bond Future	1,522.2400		1.5222	1,299.4500	1.2994	(14.636)	0	0	0
2015/12/28	2037	04/08/2016	9.25	Call	Bond Future	1,540.9300		1.5409	1,316.1200	1.3161	(14.589)	0	0	0
2015/12/28	2037	04/08/2016	9.26	Call	Bond Future	1,560.8600		1.5609	1,333.9400	1.3339	(14.538)	0	0	0
2015/12/28	2038	04/02/2016			Bond Future	126.0185		126.0185	126.0023	126.0023	(0.013)	0.0000	0.0000	17,818
2015/12/28	2038	04/02/2016	131.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	2038	04/02/2016	130.99	Put	Bond Future	4,971.5000		4.9715	4,987.7200	4.9877	0.326	0	0	0
2015/12/28	2038	04/02/2016	131.01	Put	Bond Future	4,991.5000		4.9915	5,007.7200	5.0077	0.325	0	0	0
2015/12/28	2038	04/02/2016	131.00	Put	Bond Future	4,981.5000		4.9815	4,997.7200	4.9977	0.326	0	0	0
2015/12/28	2038	04/02/2016	131.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	2038	04/02/2016	130.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	2038	05/05/2016	131.01	Put	Bond Future	2,728.1700		2.7282	2,748.8500	2.7488	0.758	0	0	0
2015/12/28	2038	05/05/2016			Bond Future	128.2818		128.2818	128.2611	128.2611	(0.016)	0.0000	0.0000	0
2015/12/28	2038	05/05/2016	131.00	Put	Bond Future	2,718.1700		2.7182	2,738.8500	2.7388	0.761	0	0	0
2015/12/28	2038	05/05/2016	131.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	2038	05/05/2016	130.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	2038	05/05/2016	131.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	2038	05/05/2016	130.99	Put	Bond Future	2,708.1700		2.7082	2,728.8500	2.7288	0.764	0	0	0
2015/12/28	2040	04/02/2016	9.51	Put	Bond Future	6,257.4600		6.2575	6,925.2300	6.9252	10.672	0	0	0
2015/12/28	2040	04/02/2016			Bond Future	10.2023		89.5171	10.3027	88.7101	0.984	0.0000	0.0000	1,820
2015/12/28	2040	04/02/2016	9.50	Put	Bond Future	6,336.2800		6.3363	7,007.7300	7.0077	10.597	0	0	0
2015/12/28	2040	04/02/2016	9.49	Put	Bond Future	6,415.5400		6.4155	7,090.6200	7.0906	10.523	0	0	0
2015/12/28	2040	04/02/2016	9.50	Call	Bond Future	330.2500		0.3302	194.6800	0.1947	(41.051)	0	0	0
2015/12/28	2040	04/02/2016	9.51	Call	Bond Future	341.6100		0.3416	202.3600	0.2024	(40.763)	0	0	0
2015/12/28	2040	04/02/2016	9.49	Call	Bond Future	319.1800		0.3192	187.2400	0.1872	(41.337)	0	0	0
2015/12/28	2040	05/05/2016	9.50	Call	Bond Future	1,343.0500		1.3431	1,101.4600	1.1015	(17.988)	0	0	0
2015/12/28	2040	05/05/2016			Bond Future	10.2808		91.1414	10.3848	90.3165	1.012	0.0000	0.0000	0
2015/12/28	2040	05/05/2016	9.51	Call	Bond Future	1,364.4100		1.3644	1,120.0700	1.1201	(17.908)	0	0	0
2015/12/28	2040	05/05/2016	9.49	Call	Bond Future	1,322.1000		1.3221	1,083.2300	1.0832	(18.067)	0	0	0
2015/12/28	2040	05/05/2016	9.50	Put	Bond Future	7,967.1100		7.9671	8,550.4500	8.5504	7.322	0	0	0
2015/12/28	2040	05/05/2016	9.49	Put	Bond Future	8,036.2700		8.0363	8,622.3300	8.6223	7.293	0	0	0
2015/12/28	2040	05/05/2016	9.51	Put	Bond Future	7,898.5000		7.8985	8,479.0900	8.4791	7.351	0	0	0
2015/12/28	2040	04/08/2016			Bond Future	10.3484		88.4290	10.4566	87.5821	1.046	0.0000	0.0000	0
2015/12/28	2040	04/08/2016	9.49	Put	Bond Future	9,208.1800		9.2082	9,783.9300	9.7839	6.253	0	0	0
2015/12/28	2040	04/08/2016	9.50	Call	Bond Future	1,998.9600		1.9990	1,725.5900	1.7256	(13.676)	0	0	0
2015/12/28	2040	04/08/2016	9.51	Call	Bond Future	2,022.9500		2.0229	1,747.2700	1.7473	(13.628)	0	0	0
2015/12/28	2040	04/08/2016	9.49	Call	Bond Future	1,975.4000		1.9754	1,704.3200	1.7043	(13.723)	0	0	0
2015/12/28	2040	04/08/2016	9.51	Put	Bond Future	9,076.1800		9.0762	9,647.3300	9.6473	6.293	0	0	0
2015/12/28	2040	04/08/2016	9.50	Put	Bond Future	9,141.9000		9.1419	9,715.3600	9.7154	6.273	0	0	0
2015/12/28	2044	04/02/2016	8.99	Put	Bond Future	10,785.3200		10.7853	11,531.3900	11.5314	6.917	0	0	0
2015/12/28	2044	04/02/2016			Bond Future	10.1808		87.0310	10.2762	86.2599	0.937	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
2015/12/28	2044	04/02/2016	9.01	Put	Bond Future	10,590.8400	10.5908	11,334.7900	11.3348	7.024	0	0	0
2015/12/28	2044	04/02/2016	9.58	Put	Bond Future	5,606.9700	5.6070	6,207.6400	6.2076	10.713	0	0	0
2015/12/28	2044	04/02/2016	9.00	Put	Bond Future	10,687.9400	10.6879	11,432.9700	11.4330	6.971	0	0	0
2015/12/28	2044	04/02/2016	9.01	Call	Bond Future	50.4900	0.0505	23.2800	0.0233	(53.892)	0	0	0
2015/12/28	2044	04/02/2016	8.99	Call	Bond Future	46.0500	0.0461	20.9600	0.0210	(54.484)	0	0	0
2015/12/28	2044	04/02/2016	9.58	Call	Bond Future	458.1700	0.4582	287.6800	0.2877	(37.211)	0	0	0
2015/12/28	2044	04/02/2016	9.00	Call	Bond Future	48.2200	0.0482	22.0900	0.0221	(54.189)	0	0	0
2015/12/28	2044	05/05/2016	8.99	Put	Bond Future	11,906.6500	11.9066	12,572.6000	12.5726	5.593	0	0	0
2015/12/28	2044	05/05/2016			Bond Future	10.2560	88.6101	10.3548	87.8219	0.963	0.0000	0.0000	0
2015/12/28	2044	05/05/2016	9.01	Put	Bond Future	11,730.4100	11.7304	12,392.6100	12.3926	5.645	0	0	0
2015/12/28	2044	05/05/2016	9.00	Put	Bond Future	11,818.3600	11.8184	12,482.4500	12.4824	5.619	0	0	0
2015/12/28	2044	05/05/2016	9.01	Call	Bond Future	595.5800	0.5956	469.5200	0.4695	(21.166)	0	0	0
2015/12/28	2044	05/05/2016	8.99	Call	Bond Future	573.2600	0.5733	450.9500	0.4509	(21.336)	0	0	0
2015/12/28	2044	05/05/2016	9.00	Call	Bond Future	584.3400	0.5843	460.1700	0.4602	(21.250)	0	0	0
2015/12/28	2044	04/08/2016	9.50	Call	Bond Future	2,067.3800	2.0674	1,798.1200	1.7981	(13.024)	0	0	0
2015/12/28	2044	04/08/2016			Bond Future	10.3206	85.9730	10.4232	85.1637	0.995	0.0000	0.0000	0
2015/12/28	2044	04/08/2016	9.51	Call	Bond Future	2,092.0900	2.0921	1,820.5800	1.8206	(12.978)	0	0	0
2015/12/28	2044	04/08/2016	9.49	Put	Bond Future	9,115.3000	9.1153	9,657.6100	9.6576	5.949	0	0	0
2015/12/28	2044	04/08/2016	9.51	Put	Bond Future	8,982.5300	8.9825	9,520.3400	9.5203	5.987	0	0	0
2015/12/28	2044	04/08/2016	9.49	Call	Bond Future	2,042.8500	2.0428	1,775.8400	1.7758	(13.070)	0	0	0
2015/12/28	2044	04/08/2016	9.50	Put	Bond Future	9,048.7500	9.0488	9,588.8100	9.5888	5.968	0	0	0
2015/12/28	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	2046	04/02/2016			Bond Future	126.1494	126.1494	126.1337	126.1337	(0.012)	0.0000	0.0000	12,126
2015/12/28	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	2046	04/02/2016	127.99	Put	Bond Future	1,840.6200	1.8406	1,856.3000	1.8563	0.852	0	0	0
2015/12/28	2046	04/02/2016	128.01	Put	Bond Future	1,860.6200	1.8606	1,876.3000	1.8763	0.843	0	0	0
2015/12/28	2046	04/02/2016	128.00	Put	Bond Future	1,850.6200	1.8506	1,866.3000	1.8663	0.847	0	0	0
2015/12/28	2046	05/05/2016			Bond Future	126.9859	126.9859	126.9655	126.9655	(0.016)	0.0000	0.0000	0
2015/12/28	2046	05/05/2016	129.99	Put	Bond Future	3,004.0800	3.0041	3,024.5000	3.0245	0.680	0	0	0
2015/12/28	2046	05/05/2016	130.01	Put	Bond Future	3,024.0800	3.0241	3,044.5000	3.0445	0.675	0	0	0
2015/12/28	2046	05/05/2016	130.00	Put	Bond Future	3,014.0800	3.0141	3,034.5000	3.0345	0.677	0	0	0
2015/12/28	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	2050	04/02/2016			Bond Future	134.2846	134.2846	134.2680	134.2680	(0.012)	0.0000	0.0000	13,364
2015/12/28	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	2050	04/02/2016	137.99	Put	Bond Future	3,705.3800	3.7054	3,722.0400	3.7220	0.450	0	0	0
2015/12/28	2050	04/02/2016	138.01	Put	Bond Future	3,725.3800	3.7254	3,742.0400	3.7420	0.447	0	0	0
2015/12/28	2050	04/02/2016	138.00	Put	Bond Future	3,715.3800	3.7154	3,732.0400	3.7320	0.448	0	0	0
2015/12/28	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	2050	05/05/2016	138.00	Put	Bond Future	1,303.5800	1.3036	1,325.2100	1.3252	1.659	0	0	0
2015/12/28	2050	05/05/2016			Bond Future	136.6964	136.6964	136.6748	136.6748	(0.016)	0.0000	0.0000	0
2015/12/28	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	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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2015/12/28	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	2050	05/05/2016	137.99	Put	Bond Future	1,293.5800	1.2936	1,315.2100	1.3152	1.672	0	0	0
2015/12/28	2050	05/05/2016	138.01	Put	Bond Future	1,313.5800	1.3136	1,335.2100	1.3352	1.647	0	0	0
2015/12/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	AL37	04/02/2016			Index Future	456.6030	456.6030	455.0090	455.0090	(0.349)	0.0000	0.0000	2
2015/12/28	AL37	05/05/2016			Index Future	464.8870	464.8870	463.2450	463.2450	(0.353)	0.0000	0.0000	0
2015/12/28	AL7T	04/02/2016			Index Future	521.4890	521.4890	518.4070	518.4070	(0.591)	0.0000	0.0000	0
2015/12/28	AL7T	05/05/2016			Index Future	530.9500	530.9500	527.7900	527.7900	(0.595)	0.0000	0.0000	0
2015/12/28	ALBI	04/02/2016			Index Future	473.7410	473.7410	470.7850	470.7850	(0.624)	0.0000	0.0000	620
2015/12/28	ALBI	05/05/2016			Index Future	482.3360	482.3360	479.3060	479.3060	(0.628)	0.0000	0.0000	0
2015/12/28	ALBI	04/08/2016			Index Future	491.7460	491.7460	488.6210	488.6210	(0.635)	0.0000	0.0000	0
2015/12/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	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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2015/12/28	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/12/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	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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2015/12/28	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/28	EL28	04/02/2016	128.99	Put	Bond Future	3,955.5200		3.9555	3,969.8200	3.9698	0.362	0	0	0
2015/12/28	EL28	04/02/2016			Bond Future	125.0345		125.0345	125.0202	125.0202	(0.011)	0.0000	0.0000	0
2015/12/28	EL28	04/02/2016	129.01	Put	Bond Future	3,975.5200		3.9755	3,989.8200	3.9898	0.360	0	0	0
2015/12/28	EL28	04/02/2016	128.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	EL28	04/02/2016	129.00	Put	Bond Future	3,965.5200		3.9655	3,979.8200	3.9798	0.361	0	0	0
2015/12/28	EL28	04/02/2016	129.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	EL28	04/02/2016	129.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	EL28	05/05/2016	129.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	EL28	05/05/2016			Bond Future	125.7055		125.7055	125.6866	125.6866	(0.015)	0.0000	0.0000	0
2015/12/28	EL28	05/05/2016	129.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	EL28	05/05/2016	128.99	Put	Bond Future	3,284.5100		3.2845	3,303.3800	3.3034	0.575	0	0	0
2015/12/28	EL28	05/05/2016	129.01	Put	Bond Future	3,304.5100		3.3045	3,323.3800	3.3234	0.571	0	0	0
2015/12/28	EL28	05/05/2016	129.00	Put	Bond Future	3,294.5100		3.2945	3,313.3800	3.3134	0.573	0	0	0
2015/12/28	EL28	05/05/2016	128.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	ES33	04/02/2016	10.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	ES33	04/02/2016			Bond Future	10.9110		76.5725	11.0112	75.9619	0.918	0.0000	0.0000	8,710
2015/12/28	ES33	04/02/2016	9.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	ES33	04/02/2016	10.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	ES33	04/02/2016	9.99	Put	Bond Future	6,001.1200		6.0011	6,611.6900	6.6117	10.174	0	0	0
2015/12/28	ES33	04/02/2016	10.01	Put	Bond Future	5,862.9900		5.8630	6,473.5600	6.4736	10.414	0	0	0
2015/12/28	ES33	04/02/2016	10.00	Put	Bond Future	5,932.0100		5.9320	6,542.5800	6.5426	10.293	0	0	0
2015/12/28	ES33	05/05/2016	10.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	ES33	05/05/2016			Bond Future	11.0161		74.1699	11.1202	73.5456	0.945	0.0000	0.0000	0
2015/12/28	ES33	05/05/2016	9.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	ES33	05/05/2016	10.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	ES33	05/05/2016	9.99	Put	Bond Future	6,621.0100		6.6210	7,245.3200	7.2453	9.429	0	0	0
2015/12/28	ES33	05/05/2016	10.01	Put	Bond Future	6,483.3700		6.4834	7,107.6800	7.1077	9.629	0	0	0
2015/12/28	ES33	05/05/2016	10.00	Put	Bond Future	6,552.1400		6.5521	7,176.4500	7.1764	9.528	0	0	0
2015/12/28	ES33	04/08/2016			Bond Future	11.1083		75.6330	11.2168	74.9917	0.977	0.0000	0.0000	0
2015/12/28	ES33	04/08/2016	10.24	Put	Bond Future	5,462.5100		5.4625	6,103.7900	6.1038	11.740	0	0	0
2015/12/28	ES33	04/08/2016	10.26	Put	Bond Future	5,329.7600		5.3298	5,971.0400	5.9710	12.032	0	0	0
2015/12/28	ES33	04/08/2016	10.25	Put	Bond Future	5,396.0900		5.3961	6,037.3700	6.0374	11.884	0	0	0
2015/12/28	ES33	04/08/2016	10.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	ES33	04/08/2016	10.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	ES33	04/08/2016	10.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	ES42	04/02/2016			Bond Future	11.0539		80.7305	11.1491	80.0800	0.861	0.0000	0.0000	2,750
2015/12/28	ES42	05/05/2016			Bond Future	11.1592		77.9323	11.2582	77.2671	0.887	0.0000	0.0000	4,500
2015/12/28	GOVI	04/02/2016	512.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	GOVI	04/02/2016			GOVI	473.3840		473.3840	470.6580	470.6580	(0.576)	0.0000	0.0000	487
2015/12/28	GOVI	04/02/2016	511.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	GOVI	04/02/2016	512.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	GOVI	04/02/2016	511.99	Put	GOVI	386,060.0000		38.6060	413,320.0000	41.3320	7.061	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
2015/12/28	GOVI	04/02/2016	512.01	Put	GOVI	386,260.0000		38.6260	413,520.0000	41.3520	7.057	0	0	0
2015/12/28	GOVI	04/02/2016	512.00	Put	GOVI	386,160.0000		38.6160	413,420.0000	41.3420	7.059	0	0	0
2015/12/28	GOVI	05/05/2016	518.01	Put	GOVI	360,370.0000		36.0370	388,330.0000	38.8330	7.759	0	0	0
2015/12/28	GOVI	05/05/2016			GOVI	481.9730		481.9730	479.1770	479.1770	(0.580)	0.0000	0.0000	146
2015/12/28	GOVI	05/05/2016	518.00	Put	GOVI	360,270.0000		36.0270	388,230.0000	38.8230	7.761	0	0	0
2015/12/28	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	GOVI	05/05/2016	517.99	Put	GOVI	360,170.0000		36.0170	388,130.0000	38.8130	7.763	0	0	0
2015/12/28	GOVI	04/08/2016	520.99	Put	GOVI	296,140.0000		29.6140	325,010.0000	32.5010	9.749	0	0	0
2015/12/28	GOVI	04/08/2016			GOVI	491.3760		491.3760	488.4890	488.4890	(0.588)	0.0000	0.0000	0
2015/12/28	GOVI	04/08/2016	521.01	Put	GOVI	296,340.0000		29.6340	325,210.0000	32.5210	9.742	0	0	0
2015/12/28	GOVI	04/08/2016	521.00	Put	GOVI	296,240.0000		29.6240	325,110.0000	32.5110	9.745	0	0	0
2015/12/28	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/12/28	IGOV	04/02/2016			Index Future	232.7480		232.7480	232.6220	232.6220	(0.054)	0.0000	0.0000	1,038
2015/12/28	IGOV	05/05/2016			Index Future	236.9290		236.9290	236.7920	236.7920	(0.058)	0.0000	0.0000	21
2015/12/28	IGOV	04/08/2016			Index Future	241.5470		241.5470	241.3880	241.3880	(0.066)	0.0000	0.0000	0
2015/12/28	ILBI	04/02/2016			Index Future	630.6290		630.6290	630.4010	630.4010	(0.036)	0.0000	0.0000	157
2015/12/28	ILBI	05/05/2016			Index Future	641.3910		641.3910	641.1530	641.1530	(0.037)	0.0000	0.0000	0
2015/12/28	IS01	19/12/2016			Interest Rate Swap	100.3269		100.3269	100.3292	100.3292	0.002	0.0000	0.0000	0
2015/12/28	IS01	16/03/2017			Interest Rate Swap	100.4542		100.4542	100.4683	100.4683	0.014	0.0000	0.0000	0
2015/12/28	IS02	18/12/2017			Interest Rate Swap	101.2438		101.2438	101.3577	101.3577	0.113	0.0000	0.0000	0
2015/12/28	IS02	16/03/2018			Interest Rate Swap	100.8490		100.8490	101.0060	101.0060	0.156	0.0000	0.0000	0
2015/12/28	IS05	17/12/2020			Interest Rate Swap	102.7943		102.7943	103.0455	103.0455	0.244	0.0000	0.0000	0
2015/12/28	IS05	16/03/2021			Interest Rate Swap	102.3995		102.3995	102.6687	102.6687	0.263	0.0000	0.0000	0
2015/12/28	IS10	17/12/2025			Interest Rate Swap	106.0323		106.0323	106.4444	106.4444	0.389	0.0000	0.0000	0
2015/12/28	IS10	16/03/2026			Interest Rate Swap	103.4156		103.4156	103.8483	103.8483	0.418	0.0000	0.0000	0
2015/12/28	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/12/28	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/12/28	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/12/28	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/12/28	JBAF	20/01/2016			Jibar Tradeable Future	6.7100		93.2900	6.7100	93.2900	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
2015/12/28	JBAF	17/02/2016			Jibar Tradeable Future	6.9900	93.0100	6.9900	93.0100	0.000	0.0000	0.0000	2,000
2015/12/28	JBAF	16/03/2016			Jibar Tradeable Future	7.0600	92.9400	7.0600	92.9400	0.000	0.0000	0.0000	0
2015/12/28	JBAF	20/04/2016			Jibar Tradeable Future	7.2300	92.7700	7.2300	92.7700	0.000	0.0000	0.0000	0
2015/12/28	JBAF	18/05/2016			Jibar Tradeable Future	7.2800	92.7200	7.2800	92.7200	0.000	0.0000	0.0000	0
2015/12/28	JBAF	15/06/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2015/12/28	JBAF	21/09/2016			Jibar Tradeable Future	7.7400	92.2600	7.7400	92.2600	0.000	0.0000	0.0000	0
2015/12/28	JBAF	21/12/2016			Jibar Tradeable Future	8.0700	91.9300	8.0700	91.9300	0.000	0.0000	0.0000	0
2015/12/28	JBAF	15/03/2017			Jibar Tradeable Future	8.2100	91.7900	8.2100	91.7900	0.000	0.0000	0.0000	0
2015/12/28	JBAF	21/06/2017			Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000	0
2015/12/28	JBAF	20/09/2017			Jibar Tradeable Future	8.5300	91.4700	8.5300	91.4700	0.000	0.0000	0.0000	0
2015/12/28	JBAF	20/12/2017			Jibar Tradeable Future	8.6300	91.3700	8.6300	91.3700	0.000	0.0000	0.0000	0
2015/12/28	R023	04/02/2016	8.01	Put	Bond Future	7,070.1100	7.0701	7,547.9300	7.5479	6.758	0	0	0
2015/12/28	R023	04/02/2016			Bond Future	9.4154	95.0163	9.5161	94.5347	1.070	0.0000	0.0000	16,357
2015/12/28	R023	04/02/2016	8.00	Put	Bond Future	7,122.4600	7.1225	7,600.4700	7.6005	6.711	0	0	0
2015/12/28	R023	04/02/2016	8.01	Call	Bond Future	5.8000	0.0058	2.0000	0.0020	(65.517)	0	0	0
2015/12/28	R023	04/02/2016	7.99	Call	Bond Future	5.1900	0.0052	1.7600	0.0018	(66.089)	0	0	0
2015/12/28	R023	04/02/2016	8.00	Call	Bond Future	5.4900	0.0055	1.8800	0.0019	(65.756)	0	0	0
2015/12/28	R023	04/02/2016	7.99	Put	Bond Future	7,174.8600	7.1749	7,653.0500	7.6530	6.665	0	0	0
2015/12/28	R023	05/05/2016			Bond Future	9.5110	92.8097	9.6173	92.3160	1.119	0.0000	0.0000	0
2015/12/28	R023	05/05/2016	8.24	Put	Bond Future	6,424.3600	6.4244	6,854.9100	6.8549	6.702	0	0	0
2015/12/28	R023	05/05/2016	8.26	Put	Bond Future	6,334.3100	6.3343	6,762.7300	6.7627	6.763	0	0	0
2015/12/28	R023	05/05/2016	8.24	Call	Bond Future	258.5400	0.2585	195.4200	0.1954	(24.414)	0	0	0
2015/12/28	R023	05/05/2016	8.25	Put	Bond Future	6,379.1100	6.3791	6,808.6300	6.8086	6.733	0	0	0
2015/12/28	R023	05/05/2016	8.25	Call	Bond Future	263.7900	0.2638	199.6400	0.1996	(24.319)	0	0	0
2015/12/28	R023	05/05/2016	8.26	Call	Bond Future	269.4600	0.2695	204.2100	0.2042	(24.215)	0	0	0
2015/12/28	R023	04/08/2016	8.24	Call	Bond Future	487.8300	0.4878	399.8700	0.3999	(18.031)	0	0	0
2015/12/28	R023	04/08/2016	8.25	Put	Bond Future	6,788.8800	6.7889	7,209.1200	7.2091	6.190	0	0	0
2015/12/28	R023	04/08/2016			Bond Future	9.5858	94.6398	9.6989	94.1305	1.180	0.0000	0.0000	0
2015/12/28	R023	04/08/2016	8.25	Call	Bond Future	494.9800	0.4950	406.0100	0.4060	(17.974)	0	0	0
2015/12/28	R023	04/08/2016	8.26	Call	Bond Future	502.2200	0.5022	412.2300	0.4122	(17.918)	0	0	0
2015/12/28	R023	04/08/2016	8.24	Put	Bond Future	6,830.8500	6.8309	7,252.1000	7.2521	6.167	0	0	0
2015/12/28	R023	04/08/2016	8.26	Put	Bond Future	6,747.0300	6.7470	7,166.2500	7.1663	6.213	0	0	0
2015/12/28	R186	04/02/2016	7.50	Call	Bond Future	0.1800	0.0002	0.0400	0.0000	(77.778)	0	0	0
2015/12/28	R186	04/02/2016	8.40	Put	Bond Future	8,265.3100	8.2653	8,942.4000	8.9424	8.192	0	0	0
2015/12/28	R186	04/02/2016	8.83	Put	Bond Future	5,204.2700	5.2043	5,800.2300	5.8002	11.451	0	0	33
2015/12/28	R186	04/02/2016	9.20	Call	Bond Future	767.9700	0.7680	516.6000	0.5166	(32.732)	0	0	0
2015/12/28	R186	04/02/2016			Bond Future	9.5195	107.9600	9.6201	107.2608	1.057	0.0000	0.0000	68,866
2015/12/28	R186	04/02/2016	7.51	Call	Bond Future	0.1900	0.0002	0.0400	0.0000	(78.947)	0	0	0
2015/12/28	R186	04/02/2016	8.02	Put	Bond Future	11,221.0100	11.2210	11,916.5500	11.9165	6.199	0	0	0
2015/12/28	R186	04/02/2016	7.90	Call	Bond Future	2.6200	0.0026	0.7700	0.0008	(70.611)	0	0	680
2015/12/28	R186	04/02/2016	8.45	Call	Bond Future	48.9600	0.0490	21.8800	0.0219	(55.310)	0	0	350
2015/12/28	R186	04/02/2016	8.75	Call	Bond Future	175.6000	0.1756	94.8500	0.0948	(45.985)	0	0	0
2015/12/28	R186	04/02/2016	7.49	Call	Bond Future	0.1600	0.0002	0.0300	0.0000	(81.250)	0	0	0
2015/12/28	R186	04/02/2016	7.50	Put	Bond Future	15,479.6300	15.4796	16,178.6400	16.1786	4.516	0	0	0
2015/12/28	R186	04/02/2016	8.83	Call	Bond Future	237.1900	0.2372	134.0000	0.1340	(43.505)	0	0	0
2015/12/28	R186	04/02/2016	8.65	Put	Bond Future	6,433.7000	6.4337	7,075.0100	7.0750	9.968	0	0	340

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
2015/12/28	R186	04/02/2016	8.70	Put	Bond Future	6,083.3400		6.0833	6,713.8700	6.7139	10.365	0	0	5,000
2015/12/28	R186	04/02/2016	8.80	Put	Bond Future	5,402.6800		5.4027	6,007.4900	6.0075	11.195	0	0	5,000
2015/12/28	R186	04/02/2016	7.49	Put	Bond Future	15,563.6300		15.5636	16,262.6500	16.2627	4.491	0	0	0
2015/12/28	R186	04/02/2016	8.85	Put	Bond Future	5,073.5600		5.0736	5,663.3400	5.6633	11.625	0	0	0
2015/12/28	R186	04/02/2016	7.51	Put	Bond Future	15,395.7000		15.3957	16,094.7000	16.0947	4.540	0	0	0
2015/12/28	R186	04/02/2016	8.02	Call	Bond Future	5.3400		0.0053	1.7300	0.0017	(67.603)	0	0	700
2015/12/28	R186	04/02/2016	8.40	Call	Bond Future	38.8500		0.0388	16.7900	0.0168	(56.782)	0	0	680
2015/12/28	R186	04/02/2016	7.90	Put	Bond Future	12,184.1600		12.1842	12,881.4600	12.8815	5.723	0	0	0
2015/12/28	R186	04/02/2016	8.45	Put	Bond Future	7,889.8100		7.8898	8,561.8800	8.5619	8.518	0	0	0
2015/12/28	R186	04/02/2016	9.20	Put	Bond Future	3,030.9300		3.0309	3,478.7100	3.4787	14.774	0	0	700
2015/12/28	R186	04/02/2016	8.75	Put	Bond Future	5,739.4300		5.7394	6,357.8300	6.3578	10.775	0	0	11,695
2015/12/28	R186	04/02/2016	8.65	Call	Bond Future	117.7900		0.1178	59.9500	0.0600	(49.104)	0	0	0
2015/12/28	R186	04/02/2016	8.85	Call	Bond Future	254.9900		0.2550	145.6200	0.1456	(42.892)	0	0	0
2015/12/28	R186	04/02/2016	8.70	Call	Bond Future	144.3300		0.1443	75.7100	0.0757	(47.544)	0	0	0
2015/12/28	R186	04/02/2016	8.80	Call	Bond Future	212.3300		0.2123	117.9900	0.1180	(44.431)	0	0	0
2015/12/28	R186	05/05/2016			Bond Future	9.6022		109.9183	9.7074	109.2027	1.096	0.0000	0.0000	0
2015/12/28	R186	05/05/2016	8.34	Call	Bond Future	398.4100		0.3984	303.1100	0.3031	(23.920)	0	0	0
2015/12/28	R186	05/05/2016	8.75	Put	Bond Future	6,915.4000		6.9154	7,456.7800	7.4568	7.829	0	0	1,900
2015/12/28	R186	05/05/2016	8.35	Call	Bond Future	406.4700		0.4065	309.6200	0.3096	(23.827)	0	0	0
2015/12/28	R186	05/05/2016	8.85	Put	Bond Future	6,343.7400		6.3437	6,861.6800	6.8617	8.165	0	0	5,350
2015/12/28	R186	05/05/2016	8.33	Call	Bond Future	390.4800		0.3905	296.7200	0.2967	(24.011)	0	0	0
2015/12/28	R186	05/05/2016	8.75	Call	Bond Future	866.7600		0.8668	692.5400	0.6925	(20.100)	0	0	0
2015/12/28	R186	05/05/2016	8.35	Put	Bond Future	9,457.2500		9.4573	10,076.0000	10.0760	6.543	0	0	0
2015/12/28	R186	05/05/2016	7.56	Put	Bond Future	15,372.7700		15.3728	16,067.8100	16.0678	4.521	0	0	0
2015/12/28	R186	05/05/2016	8.34	Put	Bond Future	9,525.6400		9.5256	10,145.9400	10.1459	6.512	0	0	0
2015/12/28	R186	05/05/2016	8.85	Call	Bond Future	1,028.9500		1.0289	831.2900	0.8313	(19.210)	0	0	0
2015/12/28	R186	05/05/2016	7.56	Call	Bond Future	64.9200		0.0649	44.3600	0.0444	(31.670)	0	0	0
2015/12/28	R186	05/05/2016	8.33	Put	Bond Future	9,594.2200		9.5942	10,216.0600	10.2161	6.481	0	0	0
2015/12/28	R186	04/08/2016	8.51	Put	Bond Future	9,123.6900		9.1237	9,699.7000	9.6997	6.313	0	0	0
2015/12/28	R186	04/08/2016			Bond Future	9.6681		106.7801	9.7787	106.0437	1.143	0.0000	0.0000	0
2015/12/28	R186	04/08/2016	8.50	Put	Bond Future	9,183.9600		9.1840	9,761.7200	9.7617	6.291	0	0	0
2015/12/28	R186	04/08/2016	8.51	Call	Bond Future	965.7900		0.9658	805.3600	0.8054	(16.611)	0	0	0
2015/12/28	R186	04/08/2016	8.49	Call	Bond Future	938.9300		0.9389	781.9300	0.7819	(16.721)	0	0	0
2015/12/28	R186	04/08/2016	8.50	Call	Bond Future	951.9400		0.9519	793.2600	0.7933	(16.669)	0	0	0
2015/12/28	R186	04/08/2016	8.49	Put	Bond Future	9,245.1300		9.2451	9,824.5700	9.8246	6.268	0	0	0
2015/12/28	R197	04/02/2016	297.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	R197	04/02/2016			Bond Future	289.8353		289.8353	289.7975	289.7975	(0.013)	0.0000	0.0000	714
2015/12/28	R197	04/02/2016	296.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	R197	04/02/2016	297.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	R197	04/02/2016	296.99	Put	Bond Future	7,154.6600		7.1547	7,192.5400	7.1925	0.529	0	0	0
2015/12/28	R197	04/02/2016	297.01	Put	Bond Future	7,174.6600		7.1747	7,212.5400	7.2125	0.528	0	0	0
2015/12/28	R197	04/02/2016	297.00	Put	Bond Future	7,164.6600		7.1647	7,202.5400	7.2025	0.529	0	0	0
2015/12/28	R197	05/05/2016			Bond Future	295.0409		295.0409	294.9925	294.9925	(0.016)	0.0000	0.0000	0
2015/12/28	R197	05/05/2016	300.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	R197	05/05/2016	299.99	Put	Bond Future	4,949.1100		4.9491	4,997.5400	4.9975	0.979	0	0	0
2015/12/28	R197	05/05/2016	300.01	Put	Bond Future	4,969.1100		4.9691	5,017.5400	5.0175	0.975	0	0	0
2015/12/28	R197	05/05/2016	300.00	Put	Bond Future	4,959.1100		4.9591	5,007.5400	5.0075	0.977	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
2015/12/28	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	R202	04/02/2016			Bond Future	235.4003	235.4003	235.3705	235.3705	(0.013)	0.0000	0.0000	43,034
2015/12/28	R202	04/02/2016	239.99	Put	Bond Future	4,589.7400	4.5897	4,619.4800	4.6195	0.648	0	0	0
2015/12/28	R202	04/02/2016	240.01	Put	Bond Future	4,609.7400	4.6097	4,639.4800	4.6395	0.645	0	0	0
2015/12/28	R202	04/02/2016	240.00	Put	Bond Future	4,599.7400	4.5997	4,629.4800	4.6295	0.647	0	0	0
2015/12/28	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	R202	05/05/2016	246.99	Put	Bond Future	7,362.0300	7.3620	7,400.1700	7.4002	0.518	0	0	0
2015/12/28	R202	05/05/2016			Bond Future	239.6280	239.6280	239.5898	239.5898	(0.016)	0.0000	0.0000	0
2015/12/28	R202	05/05/2016	247.01	Put	Bond Future	7,382.0300	7.3820	7,420.1700	7.4202	0.517	0	0	0
2015/12/28	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	R202	05/05/2016	247.00	Put	Bond Future	7,372.0300	7.3720	7,410.1700	7.4102	0.517	0	0	0
2015/12/28	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	R203	04/02/2016	7.25	Put	Bond Future	1,625.8900	1.6259	1,769.9900	1.7700	8.863	0	0	0
2015/12/28	R203	04/02/2016	7.26	Put	Bond Future	1,611.0300	1.6110	1,755.0500	1.7550	8.940	0	0	0
2015/12/28	R203	04/02/2016			Bond Future	8.3458	103.1782	8.4450	103.0329	1.189	0.0000	0.0000	17,164
2015/12/28	R203	04/02/2016	7.26	Call	Bond Future	1.8200	0.0018	0.5600	0.0006	(69.231)	0	0	0
2015/12/28	R203	04/02/2016	7.24	Call	Bond Future	1.5900	0.0016	0.4800	0.0005	(69.811)	0	0	0
2015/12/28	R203	04/02/2016	7.25	Call	Bond Future	1.7000	0.0017	0.5200	0.0005	(69.412)	0	0	0
2015/12/28	R203	04/02/2016	7.24	Put	Bond Future	1,640.7700	1.6408	1,784.9400	1.7849	8.787	0	0	0
2015/12/28	R203	05/05/2016	7.25	Put	Bond Future	1,660.5300	1.6605	1,800.1700	1.8002	8.409	0	0	0
2015/12/28	R203	05/05/2016			Bond Future	8.5369	100.8791	8.6586	100.7275	1.425	0.0000	0.0000	0
2015/12/28	R203	05/05/2016	7.26	Call	Bond Future	38.3000	0.0383	26.1200	0.0261	(31.802)	0	0	0
2015/12/28	R203	05/05/2016	7.24	Call	Bond Future	36.3400	0.0363	24.6900	0.0247	(32.058)	0	0	0
2015/12/28	R203	05/05/2016	7.25	Call	Bond Future	37.2700	0.0373	25.3600	0.0254	(31.956)	0	0	0
2015/12/28	R203	05/05/2016	7.26	Put	Bond Future	1,648.8100	1.6488	1,788.1800	1.7882	8.453	0	0	0
2015/12/28	R203	05/05/2016	7.24	Put	Bond Future	1,672.3600	1.6724	1,812.2600	1.8123	8.365	0	0	0
2015/12/28	R203	04/08/2016	7.26	Call	Bond Future	64.7600	0.0648	46.9300	0.0469	(27.532)	0	0	0
2015/12/28	R203	04/08/2016			Bond Future	8.6744	102.8686	8.8316	102.7078	1.812	0.0000	0.0000	0
2015/12/28	R203	04/08/2016	7.24	Call	Bond Future	62.4900	0.0625	45.1800	0.0452	(27.700)	0	0	0
2015/12/28	R203	04/08/2016	7.25	Call	Bond Future	63.6200	0.0636	46.0500	0.0461	(27.617)	0	0	0
2015/12/28	R203	04/08/2016	7.24	Put	Bond Future	1,547.9800	1.5480	1,691.5200	1.6915	9.273	0	0	0
2015/12/28	R203	04/08/2016	7.26	Put	Bond Future	1,529.3100	1.5293	1,672.3300	1.6723	9.352	0	0	0
2015/12/28	R203	04/08/2016	7.25	Put	Bond Future	1,538.6400	1.5386	1,681.9200	1.6819	9.312	0	0	0
2015/12/28	R204	04/02/2016	7.50	Call	Bond Future	2.6200	0.0026	0.8200	0.0008	(68.702)	0	0	0
2015/12/28	R204	04/02/2016			Bond Future	8.7485	99.2157	8.8507	98.9648	1.168	0.0000	0.0000	38,369
2015/12/28	R204	04/02/2016	7.51	Call	Bond Future	2.7800	0.0028	0.8900	0.0009	(67.986)	0	0	0
2015/12/28	R204	04/02/2016	7.49	Put	Bond Future	3,157.9000	3.1579	3,407.0500	3.4070	7.890	0	0	0
2015/12/28	R204	04/02/2016	7.51	Put	Bond Future	3,107.1000	3.1071	3,356.0500	3.3561	8.012	0	0	0
2015/12/28	R204	04/02/2016	7.49	Call	Bond Future	2.4600	0.0025	0.7700	0.0008	(68.699)	0	0	0
2015/12/28	R204	04/02/2016	7.50	Put	Bond Future	3,132.5000	3.1325	3,381.5400	3.3815	7.950	0	0	0
2015/12/28	R204	05/05/2016	7.75	Call	Bond Future	117.8800	0.1179	85.9200	0.0859	(27.112)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/12/28	R204	05/05/2016			Bond Future		8.8964	101.0154	9.0112	1.290	0.0000	0.0000	0
2015/12/28	R204	05/05/2016	7.76	Call	Bond Future	120.6000		0.1206	88.0400	(26.998)	0	0	0
2015/12/28	R204	05/05/2016	7.74	Put	Bond Future	2,773.3500	2.7733	3,000.8600	3.0009	8.203	0	0	0
2015/12/28	R204	05/05/2016	7.76	Put	Bond Future	2,731.8900	2.7319	2,958.2400	2.9582	8.285	0	0	0
2015/12/28	R204	05/05/2016	7.74	Call	Bond Future	115.3300	0.1153	83.9300	0.0839	(27.226)	0	0	0
2015/12/28	R204	05/05/2016	7.75	Put	Bond Future	2,752.5300	2.7525	2,979.4800	2.9795	8.245	0	0	0
2015/12/28	R204	04/08/2016			Bond Future	9.0115	98.9647	9.1428	98.6945	1.458	0.0000	0.0000	0
2015/12/28	R204	04/08/2016	7.74	Put	Bond Future	2,855.2100	2.8552	3,083.8500	3.0838	8.008	0	0	0
2015/12/28	R204	04/08/2016	7.76	Put	Bond Future	2,818.9600	2.8190	3,046.4900	3.0465	8.071	0	0	0
2015/12/28	R204	04/08/2016	7.75	Put	Bond Future	2,836.9700	2.8370	3,065.0800	3.0651	8.041	0	0	0
2015/12/28	R204	04/08/2016	7.74	Call	Bond Future	190.1700	0.1902	148.6100	0.1486	(21.854)	0	0	0
2015/12/28	R204	04/08/2016	7.75	Call	Bond Future	193.2400	0.1932	151.1500	0.1512	(21.781)	0	0	0
2015/12/28	R204	04/08/2016	7.76	Call	Bond Future	196.5400	0.1965	153.8700	0.1539	(21.711)	0	0	0
2015/12/28	R207	04/02/2016	7.27	Put	Bond Future	5,642.3100	5.6423	5,959.7700	5.9598	5.626	0	0	0
2015/12/28	R207	04/02/2016	7.49	Put	Bond Future	4,905.7800	4.9058	5,222.6900	5.2227	6.460	0	0	0
2015/12/28	R207	04/02/2016			Bond Future	9.0061	94.7809	9.1076	94.4633	1.127	0.0000	0.0000	46,776
2015/12/28	R207	04/02/2016	7.51	Put	Bond Future	4,839.2100	4.8392	5,156.0300	5.1560	6.547	0	0	0
2015/12/28	R207	04/02/2016	7.27	Call	Bond Future	0.2100	0.0002	0.0500	0.0001	(76.190)	0	0	43
2015/12/28	R207	04/02/2016	7.50	Call	Bond Future	1.0400	0.0010	0.2900	0.0003	(72.115)	0	0	19
2015/12/28	R207	04/02/2016	7.51	Call	Bond Future	1.1100	0.0011	0.3100	0.0003	(72.072)	0	0	0
2015/12/28	R207	04/02/2016	7.49	Call	Bond Future	0.9800	0.0010	0.2700	0.0003	(72.449)	0	0	0
2015/12/28	R207	04/02/2016	7.50	Put	Bond Future	4,872.4800	4.8725	5,189.3500	5.1893	6.503	0	0	0
2015/12/28	R207	05/05/2016	7.86	Put	Bond Future	4,008.1100	4.0081	4,299.5900	4.2996	7.272	0	0	0
2015/12/28	R207	05/05/2016			Bond Future	9.1379	96.5004	9.2486	96.1736	1.211	0.0000	0.0000	0
2015/12/28	R207	05/05/2016	7.85	Put	Bond Future	4,036.3500	4.0363	4,328.4600	4.3285	7.237	0	0	0
2015/12/28	R207	05/05/2016	7.56	Put	Bond Future	4,880.2800	4.8803	5,187.2800	5.1873	6.291	0	0	0
2015/12/28	R207	05/05/2016	7.84	Put	Bond Future	4,064.6600	4.0647	4,357.3900	4.3574	7.202	0	0	0
2015/12/28	R207	05/05/2016	7.56	Call	Bond Future	65.9700	0.0660	46.2200	0.0462	(29.938)	0	0	43
2015/12/28	R207	05/05/2016	7.85	Call	Bond Future	128.9800	0.1290	94.3400	0.0943	(26.857)	0	0	0
2015/12/28	R207	05/05/2016	7.86	Call	Bond Future	131.8300	0.1318	96.5600	0.0966	(26.754)	0	0	0
2015/12/28	R207	05/05/2016	7.84	Call	Bond Future	126.1800	0.1262	92.1600	0.0922	(26.961)	0	0	0
2015/12/28	R207	04/08/2016			Bond Future	9.2427	94.7578	9.3649	94.4187	1.323	0.0000	0.0000	0
2015/12/28	R207	04/08/2016	7.99	Put	Bond Future	3,851.0100	3.8510	4,132.9500	4.1330	7.321	0	0	0
2015/12/28	R207	04/08/2016	8.01	Put	Bond Future	3,802.1200	3.8021	4,082.6200	4.0826	7.377	0	0	0
2015/12/28	R207	04/08/2016	8.00	Put	Bond Future	3,826.3500	3.8263	4,107.5900	4.1076	7.350	0	0	0
2015/12/28	R207	04/08/2016	8.01	Call	Bond Future	296.5700	0.2966	237.9100	0.2379	(19.779)	0	0	0
2015/12/28	R207	04/08/2016	7.99	Call	Bond Future	287.2800	0.2873	230.0600	0.2301	(19.918)	0	0	0
2015/12/28	R207	04/08/2016	8.00	Call	Bond Future	291.7100	0.2917	233.7900	0.2338	(19.855)	0	0	0
2015/12/28	R208	04/02/2016			Bond Future	9.1680	92.6830	9.2691	92.3015	1.103	0.0000	0.0000	40,521
2015/12/28	R208	04/02/2016	7.74	Put	Bond Future	5,608.3200	5.6083	5,987.8200	5.9878	6.767	0	0	0
2015/12/28	R208	04/02/2016	7.76	Put	Bond Future	5,527.3100	5.5273	5,906.5800	5.9066	6.862	0	0	0
2015/12/28	R208	04/02/2016	7.75	Put	Bond Future	5,567.7900	5.5678	5,947.1800	5.9472	6.814	0	0	0
2015/12/28	R208	04/02/2016	7.76	Call	Bond Future	3.2700	0.0033	1.0500	0.0011	(67.890)	0	0	0
2015/12/28	R208	04/02/2016	7.74	Call	Bond Future	2.9100	0.0029	0.9200	0.0009	(68.385)	0	0	0
2015/12/28	R208	04/02/2016	7.75	Call	Bond Future	3.0800	0.0031	0.9800	0.0010	(68.182)	0	0	0
2015/12/28	R208	05/05/2016	7.99	Call	Bond Future	172.2900	0.1723	127.8200	0.1278	(25.811)	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
2015/12/28	R208	05/05/2016	8.00	Put	Bond Future	4,961.4600	4.9615	5,307.8400	5.3078	6.981	0	0	0
2015/12/28	R208	05/05/2016			Bond Future	9.2783	90.9625	9.3865	90.5709	1.167	0.0000	0.0000	0
2015/12/28	R208	05/05/2016	8.00	Call	Bond Future	175.9800	0.1760	130.7300	0.1307	(25.713)	0	0	0
2015/12/28	R208	05/05/2016	8.01	Call	Bond Future	179.9300	0.1799	133.8600	0.1339	(25.604)	0	0	0
2015/12/28	R208	05/05/2016	7.99	Put	Bond Future	4,996.4000	4.9964	5,343.5600	5.3436	6.948	0	0	0
2015/12/28	R208	05/05/2016	8.01	Put	Bond Future	4,926.7900	4.9268	5,272.3500	5.2724	7.014	0	0	0
2015/12/28	R208	04/08/2016	8.01	Put	Bond Future	5,190.9300	5.1909	5,532.1700	5.5322	6.574	0	0	0
2015/12/28	R208	04/08/2016			Bond Future	9.3654	92.7567	9.4824	92.3516	1.249	0.0000	0.0000	0
2015/12/28	R208	04/08/2016	8.00	Put	Bond Future	5,222.9300	5.2229	5,564.9400	5.5649	6.548	0	0	0
2015/12/28	R208	04/08/2016	7.99	Call	Bond Future	319.9600	0.3200	257.6700	0.2577	(19.468)	0	0	0
2015/12/28	R208	04/08/2016	8.00	Call	Bond Future	324.9300	0.3249	261.8700	0.2619	(19.407)	0	0	0
2015/12/28	R208	04/08/2016	8.01	Call	Bond Future	329.9600	0.3300	266.1300	0.2661	(19.345)	0	0	0
2015/12/28	R208	04/08/2016	7.99	Put	Bond Future	5,255.0000	5.2550	5,597.7800	5.5978	6.523	0	0	0
2015/12/28	R209	04/02/2016	8.74	Call	Bond Future	26.2700	0.0263	11.0600	0.0111	(57.899)	0	0	0
2015/12/28	R209	04/02/2016	8.75	Put	Bond Future	8,657.0900	8.6571	9,279.4500	9.2795	7.189	0	0	0
2015/12/28	R209	04/02/2016			Bond Future	9.9784	70.1317	10.0788	69.4934	1.006	0.0000	0.0000	41,013
2015/12/28	R209	04/02/2016	8.75	Call	Bond Future	27.5600	0.0276	11.6800	0.0117	(57.620)	0	0	0
2015/12/28	R209	04/02/2016	8.76	Call	Bond Future	28.9100	0.0289	12.3400	0.0123	(57.316)	0	0	0
2015/12/28	R209	04/02/2016	9.52	Put	Bond Future	3,565.4600	3.5655	4,018.6100	4.0186	12.709	0	0	2,200
2015/12/28	R209	04/02/2016	8.74	Put	Bond Future	8,732.7800	8.7328	9,355.8100	9.3558	7.134	0	0	0
2015/12/28	R209	04/02/2016	8.76	Put	Bond Future	8,581.5700	8.5816	9,203.2400	9.2032	7.244	0	0	0
2015/12/28	R209	04/02/2016	9.52	Call	Bond Future	528.5000	0.5285	343.4100	0.3434	(35.022)	0	0	0
2015/12/28	R209	05/05/2016			Bond Future	10.0472	68.2541	10.1510	67.6018	1.033	0.0000	0.0000	0
2015/12/28	R209	05/05/2016	9.00	Call	Bond Future	643.1000	0.6431	509.9000	0.5099	(20.712)	0	0	6,700
2015/12/28	R209	05/05/2016	8.25	Put	Bond Future	13,168.9500	13.1689	13,783.2400	13.7832	4.665	0	0	0
2015/12/28	R209	05/05/2016	8.99	Put	Bond Future	7,871.6900	7.8717	8,392.5600	8.3926	6.617	0	0	0
2015/12/28	R209	05/05/2016	9.01	Put	Bond Future	7,747.0300	7.7470	8,264.2300	8.2642	6.676	0	0	0
2015/12/28	R209	05/05/2016	9.00	Put	Bond Future	7,808.9600	7.8090	8,328.0300	8.3280	6.647	0	0	0
2015/12/28	R209	05/05/2016	9.01	Call	Bond Future	654.9900	0.6550	519.9200	0.5199	(20.622)	0	0	0
2015/12/28	R209	05/05/2016	8.25	Call	Bond Future	137.9100	0.1379	99.9300	0.0999	(27.540)	0	0	6,700
2015/12/28	R209	05/05/2016	8.99	Call	Bond Future	631.9000	0.6319	500.5000	0.5005	(20.794)	0	0	0
2015/12/28	R209	04/08/2016	9.26	Call	Bond Future	1,527.7700	1.5278	1,314.8000	1.3148	(13.940)	0	0	0
2015/12/28	R209	04/08/2016			Bond Future	10.1038	69.6006	10.2114	68.9312	1.065	0.0000	0.0000	0
2015/12/28	R209	04/08/2016	10.60	Call	Bond Future	5,310.8200	5.3108	4,850.4800	4.8505	(8.668)	0	0	6,000
2015/12/28	R209	04/08/2016	9.60	Put	Bond Future	5,523.0800	5.5231	5,914.8800	5.9149	7.094	0	0	0
2015/12/28	R209	04/08/2016	9.24	Call	Bond Future	1,490.7200	1.4907	1,281.4300	1.2814	(14.040)	0	0	0
2015/12/28	R209	04/08/2016	9.25	Call	Bond Future	1,509.1700	1.5092	1,298.0500	1.2981	(13.989)	0	0	0
2015/12/28	R209	04/08/2016	10.60	Put	Bond Future	2,308.1800	2.3082	2,517.2700	2.5173	9.059	0	0	0
2015/12/28	R209	04/08/2016	9.24	Put	Bond Future	7,260.4600	7.2605	7,720.6000	7.7206	6.338	0	0	0
2015/12/28	R209	04/08/2016	9.26	Put	Bond Future	7,155.5100	7.1555	7,611.9700	7.6120	6.379	0	0	0
2015/12/28	R209	04/08/2016	9.60	Call	Bond Future	2,246.6200	2.2466	1,968.9900	1.9690	(12.358)	0	0	6,000
2015/12/28	R209	04/08/2016	9.25	Put	Bond Future	7,207.8600	7.2079	7,666.1700	7.6662	6.358	0	0	0
2015/12/28	R210	04/02/2016	184.99	Put	Bond Future	6,142.2200	6.1422	6,165.0200	6.1650	0.371	0	0	0
2015/12/28	R210	04/02/2016			Bond Future	178.8478	178.8478	178.8250	178.8250	(0.013)	0.0000	0.0000	3,861
2015/12/28	R210	04/02/2016	185.01	Put	Bond Future	6,162.2200	6.1622	6,185.0200	6.1850	0.370	0	0	0
2015/12/28	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
2015/12/28	R210	04/02/2016	185.00	Put	Bond Future	6,152.2200	6.1522	6,175.0200	6.1750	0.371	0	0	0
2015/12/28	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	R210	05/05/2016			Bond Future	179.8933	179.8933	179.8640	179.8640	(0.016)	0.0000	0.0000	0
2015/12/28	R210	05/05/2016	184.99	Put	Bond Future	5,096.6900	5.0967	5,126.0000	5.1260	0.575	0	0	0
2015/12/28	R210	05/05/2016	185.00	Put	Bond Future	5,106.6900	5.1067	5,136.0000	5.1360	0.574	0	0	0
2015/12/28	R210	05/05/2016	185.01	Put	Bond Future	5,116.6900	5.1167	5,146.0000	5.1460	0.573	0	0	0
2015/12/28	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	R211	04/02/2016			Bond Future	134.6703	134.6703	134.6530	134.6530	(0.013)	0.0000	0.0000	860
2015/12/28	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	R211	04/02/2016	138.99	Put	Bond Future	4,319.7200	4.3197	4,337.0100	4.3370	0.400	0	0	0
2015/12/28	R211	04/02/2016	139.01	Put	Bond Future	4,339.7200	4.3397	4,357.0100	4.3570	0.398	0	0	0
2015/12/28	R211	04/02/2016	139.00	Put	Bond Future	4,329.7200	4.3297	4,347.0100	4.3470	0.399	0	0	0
2015/12/28	R211	05/05/2016	139.01	Put	Bond Future	1,920.8900	1.9209	1,943.1100	1.9431	1.157	0	0	0
2015/12/28	R211	05/05/2016			Bond Future	137.0891	137.0891	137.0669	137.0669	(0.016)	0.0000	0.0000	0
2015/12/28	R211	05/05/2016	139.00	Put	Bond Future	1,910.8900	1.9109	1,933.1100	1.9331	1.163	0	0	0
2015/12/28	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	R211	05/05/2016	138.99	Put	Bond Future	1,900.8900	1.9009	1,923.1100	1.9231	1.169	0	0	0
2015/12/28	R212	04/02/2016			Bond Future	140.5429	140.5429	140.5243	140.5243	(0.013)	0.0000	0.0000	1,569
2015/12/28	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	R212	04/02/2016	145.99	Put	Bond Future	5,447.0600	5.4471	5,465.6500	5.4657	0.341	0	0	0
2015/12/28	R212	04/02/2016	146.01	Put	Bond Future	5,467.0600	5.4671	5,485.6500	5.4857	0.340	0	0	0
2015/12/28	R212	04/02/2016	146.00	Put	Bond Future	5,457.0600	5.4571	5,475.6500	5.4757	0.341	0	0	0
2015/12/28	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	R212	05/05/2016			Bond Future	143.0672	143.0672	143.0434	143.0434	(0.017)	0.0000	0.0000	0
2015/12/28	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	R212	05/05/2016	144.99	Put	Bond Future	1,922.7600	1.9228	1,946.5600	1.9466	1.238	0	0	0
2015/12/28	R212	05/05/2016	145.01	Put	Bond Future	1,942.7600	1.9428	1,966.5600	1.9666	1.225	0	0	0
2015/12/28	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/28	R212	05/05/2016	145.00	Put	Bond Future	1,932.7600	1.9328	1,956.5600	1.9566	1.231	0	0	0
2015/12/28	R213	04/02/2016			Bond Future	9.9390	80.4206	10.0395	79.7793	1.010	0.0000	0.0000	41,590
2015/12/28	R213	04/02/2016	8.75	Call	Bond Future	33.5300	0.0335	14.5900	0.0146	(56.487)	0	0	0
2015/12/28	R213	04/02/2016	8.74	Put	Bond Future	8,321.5400	8.3215	8,944.6900	8.9447	7.488	0	0	0
2015/12/28	R213	04/02/2016	8.76	Put	Bond Future	8,176.2500	8.1763	8,797.8400	8.7978	7.602	0	0	0
2015/12/28	R213	04/02/2016	8.75	Put	Bond Future	8,248.8200	8.2488	8,871.2000	8.8712	7.545	0	0	0
2015/12/28	R213	04/02/2016	8.76	Call	Bond Future	35.1100	0.0351	15.3800	0.0154	(56.195)	0	0	0
2015/12/28	R213	04/02/2016	8.74	Call	Bond Future	32.0100	0.0320	13.8400	0.0138	(56.764)	0	0	0

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2015/12/28	R213	05/05/2016	8.74	Put	Bond Future	9,139.8000		9.1398	9,699.4900	9.6995	6.124	0	0	0
2015/12/28	R213	05/05/2016	8.76	Put	Bond Future	9,008.7500		9.0088	9,565.4800	9.5655	6.180	0	0	0
2015/12/28	R213	05/05/2016			Bond Future	10.0137		78.3296	10.1178	77.6738	1.039	0.0000	0.0000	0
2015/12/28	R213	05/05/2016	8.75	Put	Bond Future	9,074.1700		9.0742	9,632.3900	9.6324	6.152	0	0	0
2015/12/28	R213	05/05/2016	8.74	Call	Bond Future	423.0000		0.4230	326.9500	0.3270	(22.707)	0	0	0
2015/12/28	R213	05/05/2016	8.75	Call	Bond Future	431.1200		0.4311	333.6000	0.3336	(22.620)	0	0	0
2015/12/28	R213	05/05/2016	8.76	Call	Bond Future	439.3600		0.4394	340.3500	0.3403	(22.535)	0	0	0
2015/12/28	R213	04/08/2016			Bond Future	10.0744		79.8743	10.1827	79.2007	1.075	0.0000	0.0000	0
2015/12/28	R213	04/08/2016	8.99	Put	Bond Future	8,349.4700		8.3495	8,853.4900	8.8535	6.037	0	0	0
2015/12/28	R213	04/08/2016	9.01	Put	Bond Future	8,236.6600		8.2367	8,737.3600	8.7374	6.079	0	0	0
2015/12/28	R213	04/08/2016	9.00	Put	Bond Future	8,292.5800		8.2926	8,794.9700	8.7950	6.058	0	0	0
2015/12/28	R213	04/08/2016	9.01	Call	Bond Future	1,139.7800		1.1398	966.9700	0.9670	(15.162)	0	0	0
2015/12/28	R213	04/08/2016	8.99	Call	Bond Future	1,110.5300		1.1105	941.0400	0.9410	(15.262)	0	0	0
2015/12/28	R213	04/08/2016	9.00	Call	Bond Future	1,124.7100		1.1247	953.5900	0.9536	(15.215)	0	0	0
2015/12/28	R214	04/02/2016			Bond Future	10.1004		70.2748	10.1957	69.6549	0.944	0.0000	0.0000	30,186
2015/12/28	R214	04/02/2016	7.99	Put	Bond Future	16,599.3800		16.5994	17,219.1700	17.2192	3.734	0	0	0
2015/12/28	R214	04/02/2016	9.45	Call	Bond Future	303.7300		0.3037	185.2500	0.1852	(39.008)	0	0	0
2015/12/28	R214	04/02/2016	8.00	Call	Bond Future	0.1300		0.0001	0.0300	0.0000	(76.923)	0	0	0
2015/12/28	R214	04/02/2016	8.01	Call	Bond Future	0.1400		0.0001	0.0300	0.0000	(78.571)	0	0	0
2015/12/28	R214	04/02/2016	7.99	Call	Bond Future	0.1200		0.0001	0.0300	0.0000	(75.000)	0	0	0
2015/12/28	R214	04/02/2016	9.35	Call	Bond Future	214.6600		0.2147	124.6500	0.1246	(41.931)	0	0	0
2015/12/28	R214	04/02/2016	9.45	Put	Bond Future	4,802.3500		4.8024	5,303.7500	5.3038	10.441	0	0	25
2015/12/28	R214	04/02/2016	8.01	Put	Bond Future	16,412.0700		16.4121	17,031.8400	17.0318	3.776	0	0	0
2015/12/28	R214	04/02/2016	9.35	Put	Bond Future	5,449.2500		5.4492	5,979.1200	5.9791	9.724	0	0	25
2015/12/28	R214	04/02/2016	8.00	Put	Bond Future	16,505.6400		16.5056	17,125.4200	17.1254	3.755	0	0	0
2015/12/28	R214	05/05/2016	9.01	Call	Bond Future	554.1600		0.5542	439.9800	0.4400	(20.604)	0	0	0
2015/12/28	R214	05/05/2016	9.30	Put	Bond Future	6,975.6400		6.9756	7,440.4300	7.4404	6.663	0	0	0
2015/12/28	R214	05/05/2016			Bond Future	10.1680		68.2533	10.2665	67.6197	0.969	0.0000	0.0000	4,680
2015/12/28	R214	05/05/2016	8.99	Call	Bond Future	533.6000		0.5336	422.7300	0.4227	(20.778)	0	0	0
2015/12/28	R214	05/05/2016	9.00	Call	Bond Future	543.5700		0.5436	431.0800	0.4311	(20.695)	0	0	0
2015/12/28	R214	05/05/2016	8.99	Put	Bond Future	8,957.5300		8.9575	9,480.2300	9.4802	5.835	0	0	0
2015/12/28	R214	05/05/2016	9.01	Put	Bond Future	8,820.7900		8.8208	9,340.1800	9.3402	5.888	0	0	0
2015/12/28	R214	05/05/2016	9.30	Call	Bond Future	931.2500		0.9313	762.4700	0.7625	(18.124)	0	0	0
2015/12/28	R214	05/05/2016	9.00	Put	Bond Future	8,888.7800		8.8888	9,409.8600	9.4099	5.862	0	0	0
2015/12/28	R214	04/08/2016	11.30	Call	Bond Future	7,710.2500		7.7102	7,186.0400	7.1860	(6.799)	0	0	6,300
2015/12/28	R214	04/08/2016	9.24	Call	Bond Future	1,331.2500		1.3313	1,145.9600	1.1460	(13.918)	0	0	0
2015/12/28	R214	04/08/2016	9.25	Put	Bond Future	8,119.5100		8.1195	8,582.8500	8.5828	5.707	0	0	0
2015/12/28	R214	04/08/2016			Bond Future	10.2235		69.5993	10.3257	68.9490	0.999	0.0000	0.0000	0
2015/12/28	R214	04/08/2016	9.30	Call	Bond Future	1,436.5500		1.4366	1,240.7900	1.2408	(13.627)	0	0	1,300
2015/12/28	R214	04/08/2016	8.55	Put	Bond Future	12,870.9700		12.8710	13,433.8200	13.4338	4.373	0	0	0
2015/12/28	R214	04/08/2016	11.30	Put	Bond Future	1,361.6800		1.3617	1,487.7800	1.4878	9.261	0	0	0
2015/12/28	R214	04/08/2016	9.25	Call	Bond Future	1,347.7200		1.3477	1,160.7500	1.1608	(13.873)	0	0	0
2015/12/28	R214	04/08/2016	10.30	Put	Bond Future	3,499.9500		3.5000	3,769.7800	3.7698	7.710	0	0	0
2015/12/28	R214	04/08/2016	9.26	Call	Bond Future	1,365.2300		1.3652	1,176.5000	1.1765	(13.824)	0	0	0
2015/12/28	R214	04/08/2016	9.30	Put	Bond Future	7,833.3900		7.8334	8,287.9400	8.2879	5.803	0	0	0
2015/12/28	R214	04/08/2016	8.55	Call	Bond Future	504.4100		0.5044	416.9500	0.4170	(17.339)	0	0	1,300
2015/12/28	R214	04/08/2016	9.24	Put	Bond Future	8,178.4100		8.1784	8,643.4300	8.6434	5.686	0	0	0

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2015/12/28	R214	04/08/2016	10.30	Call	Bond Future	3,987.6900	3.9877	3,607.2100	3.6072	(9.541)	0	0	6,300
2015/12/28	R214	04/08/2016	9.26	Put	Bond Future	8,061.7800	8.0618	8,523.3600	8.5234	5.726	0	0	0
2015/12/28	R248	04/02/2016	8.99	Put	Bond Future	10,852.6600	10.8527	11,611.0200	11.6110	6.988	0	0	0
2015/12/28	R248	04/02/2016	9.55	Put	Bond Future	5,802.7800	5.8028	6,420.2000	6.4202	10.640	0	0	75
2015/12/28	R248	04/02/2016			Bond Future	10.1617	90.5926	10.2571	89.8078	0.939	0.0000	0.0000	60,433
2015/12/28	R248	04/02/2016	9.00	Put	Bond Future	10,752.7800	10.7528	11,510.0300	11.5100	7.042	0	0	0
2015/12/28	R248	04/02/2016	9.01	Put	Bond Future	10,653.1800	10.6532	11,409.2800	11.4093	7.097	0	0	0
2015/12/28	R248	04/02/2016	8.99	Call	Bond Future	48.9400	0.0489	22.4100	0.0224	(54.209)	0	0	0
2015/12/28	R248	04/02/2016	9.00	Call	Bond Future	51.2700	0.0513	23.6300	0.0236	(53.911)	0	0	0
2015/12/28	R248	04/02/2016	9.45	Put	Bond Future	6,608.2300	6.6082	7,264.2900	7.2643	9.928	0	0	75
2015/12/28	R248	04/02/2016	9.01	Call	Bond Future	53.6900	0.0537	24.9000	0.0249	(53.623)	0	0	0
2015/12/28	R248	04/02/2016	9.45	Call	Bond Future	318.0800	0.3181	189.2500	0.1893	(40.502)	0	0	0
2015/12/28	R248	04/02/2016	9.55	Call	Bond Future	445.1100	0.4451	277.6400	0.2776	(37.624)	0	0	0
2015/12/28	R248	05/05/2016			Bond Future	10.2320	87.7986	10.3308	86.9963	0.965	0.0000	0.0000	0
2015/12/28	R248	05/05/2016	8.99	Put	Bond Future	11,977.5100	11.9775	12,651.8800	12.6519	5.630	0	0	0
2015/12/28	R248	05/05/2016	9.01	Put	Bond Future	11,797.0400	11.7970	12,467.5000	12.4675	5.683	0	0	0
2015/12/28	R248	05/05/2016	9.00	Put	Bond Future	11,887.0900	11.8871	12,559.5200	12.5595	5.657	0	0	0
2015/12/28	R248	05/05/2016	8.99	Call	Bond Future	603.0700	0.6031	475.1300	0.4751	(21.215)	0	0	0
2015/12/28	R248	05/05/2016	9.00	Call	Bond Future	614.7400	0.6147	484.8600	0.4849	(21.128)	0	0	0
2015/12/28	R248	05/05/2016	9.01	Call	Bond Future	626.5900	0.6266	494.7400	0.4947	(21.042)	0	0	0
2015/12/28	R248	04/08/2016			Bond Future	10.2902	89.5302	10.3927	88.7066	0.996	0.0000	0.0000	0
2015/12/28	R248	04/08/2016	9.25	Call	Bond Future	1,579.9600	1.5800	1,356.9800	1.3570	(14.113)	0	0	0
2015/12/28	R248	04/08/2016	9.24	Put	Bond Future	10,901.7700	10.9018	11,504.4600	11.5045	5.528	0	0	0
2015/12/28	R248	04/08/2016	9.26	Put	Bond Future	10,748.2500	10.7483	11,346.6800	11.3467	5.568	0	0	0
2015/12/28	R248	04/08/2016	9.25	Put	Bond Future	10,824.2800	10.8243	11,424.8800	11.4249	5.549	0	0	0
2015/12/28	R248	04/08/2016	9.26	Call	Bond Future	1,601.1600	1.6012	1,376.0100	1.3760	(14.062)	0	0	0
2015/12/28	R248	04/08/2016	9.24	Call	Bond Future	1,560.0400	1.5600	1,339.1500	1.3391	(14.159)	0	0	0

Total

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