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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/12/2015 TO 29/12/2015

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
2015/12/29	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	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
2015/12/29	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	2025	04/02/2016	126.01	Put	Bond Future	4,351.1300	4.3511	4,388.7700	4.3888	0.865	0	0	0
2015/12/29	2025	04/02/2016			Bond Future	121.6589	121.6589	121.6212	121.6212	(0.031)	0.0000	0.0000	2,111
2015/12/29	2025	04/02/2016	126.00	Put	Bond Future	4,341.1300	4.3411	4,378.7700	4.3788	0.867	0	0	0
2015/12/29	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	2025	04/02/2016	125.99	Put	Bond Future	4,331.1300	4.3311	4,368.7700	4.3688	0.869	0	0	0
2015/12/29	2025	05/05/2016			Bond Future	123.8398	123.8398	123.8002	123.8002	(0.032)	0.0000	0.0000	0
2015/12/29	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	2025	05/05/2016	125.99	Put	Bond Future	2,150.2300	2.1502	2,189.7500	2.1897	1.838	0	0	0
2015/12/29	2025	05/05/2016	126.01	Put	Bond Future	2,170.2300	2.1702	2,209.7500	2.2097	1.821	0	0	0
2015/12/29	2025	05/05/2016	126.00	Put	Bond Future	2,160.2300	2.1602	2,199.7500	2.1997	1.829	0	0	0
2015/12/29	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	2030	04/02/2016			Bond Future	10.0145	85.2112	9.9902	85.3722	(0.242)	0.0000	0.0000	18,752
2015/12/29	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	2030	04/02/2016	8.74	Put	Bond Future	9,077.4000	9.0774	8,916.4000	8.9164	(1.774)	0	0	0
2015/12/29	2030	04/02/2016	8.76	Put	Bond Future	8,924.6200	8.9246	8,763.6200	8.7636	(1.804)	0	0	0
2015/12/29	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	2030	04/02/2016	8.75	Put	Bond Future	9,000.9600	9.0010	8,839.9600	8.8400	(1.789)	0	0	0
2015/12/29	2030	05/05/2016	8.99	Put	Bond Future	7,703.3000	7.7033	7,540.7700	7.5408	(2.110)	0	0	0
2015/12/29	2030	05/05/2016	9.01	Put	Bond Future	7,556.0100	7.5560	7,393.4800	7.3935	(2.151)	0	0	0
2015/12/29	2030	05/05/2016			Bond Future	10.1007	86.7542	10.0758	86.9168	(0.247)	0.0000	0.0000	0
2015/12/29	2030	05/05/2016	9.00	Put	Bond Future	7,629.6100	7.6296	7,467.0800	7.4671	(2.130)	0	0	0
2015/12/29	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	2032	04/02/2016			Bond Future	10.1039	88.3449	10.0747	88.5504	(0.290)	0.0000	0.0000	8,437
2015/12/29	2032	04/02/2016	8.69	Put	Bond Future	10,841.0000	10.8410	10,635.8600	10.6359	(1.892)	0	0	0
2015/12/29	2032	04/02/2016	8.71	Put	Bond Future	10,675.0600	10.6751	10,469.9800	10.4700	(1.921)	0	0	0
2015/12/29	2032	04/02/2016	9.20	Call	Bond Future	104.7800	0.1048	110.8800	0.1109	5.822	0	0	0
2015/12/29	2032	04/02/2016	8.70	Put	Bond Future	10,757.9700	10.7580	10,552.8600	10.5529	(1.907)	0	0	0
2015/12/29	2032	04/02/2016	9.30	Call	Bond Future	157.7900	0.1578	167.1300	0.1671	5.919	0	0	0
2015/12/29	2032	04/02/2016	8.71	Call	Bond Future	9.5300	0.0095	9.9500	0.0100	4.407	0	0	0
2015/12/29	2032	04/02/2016	9.20	Put	Bond Future	6,808.6600	6.8087	6,609.2600	6.6093	(2.929)	0	0	22
2015/12/29	2032	04/02/2016	8.69	Call	Bond Future	8.5300	0.0085	8.8900	0.0089	4.220	0	0	0
2015/12/29	2032	04/02/2016	8.70	Call	Bond Future	9.0200	0.0090	9.4100	0.0094	4.324	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
2015/12/29	2032	04/02/2016	9.30	Put	Bond Future	6,082.5600	6.0826	5,886.4000	5.8864	(3.225)	0	0	22
2015/12/29	2032	05/05/2016			Bond Future	10.1876	85.7867	10.1575	85.9946	(0.295)	0.0000	0.0000	0
2015/12/29	2032	05/05/2016	8.99	Put	Bond Future	9,424.6700	9.4247	9,239.9400	9.2399	(1.960)	0	0	0
2015/12/29	2032	05/05/2016	9.01	Put	Bond Future	9,285.2200	9.2852	9,101.2700	9.1013	(1.981)	0	0	0
2015/12/29	2032	05/05/2016	9.00	Put	Bond Future	9,354.5900	9.3546	9,170.2500	9.1702	(1.971)	0	0	0
2015/12/29	2032	05/05/2016	9.01	Call	Bond Future	541.6600	0.5417	565.5700	0.5656	4.414	0	0	0
2015/12/29	2032	05/05/2016	8.99	Call	Bond Future	521.4100	0.5214	544.5400	0.5445	4.436	0	0	0
2015/12/29	2032	05/05/2016	9.00	Call	Bond Future	531.2300	0.5312	554.7500	0.5548	4.427	0	0	0
2015/12/29	2032	04/08/2016	9.01	Call	Bond Future	979.0500	0.9791	1,014.1400	1.0141	3.584	0	0	0
2015/12/29	2032	04/08/2016			Bond Future	10.2581	87.4737	10.2276	87.6819	(0.297)	0.0000	0.0000	0
2015/12/29	2032	04/08/2016	8.99	Call	Bond Future	952.2400	0.9522	986.5300	0.9865	3.601	0	0	0
2015/12/29	2032	04/08/2016	9.00	Call	Bond Future	965.2100	0.9652	999.8900	0.9999	3.593	0	0	0
2015/12/29	2032	04/08/2016	8.99	Put	Bond Future	10,284.9100	10.2849	10,111.0100	10.1110	(1.691)	0	0	0
2015/12/29	2032	04/08/2016	9.01	Put	Bond Future	10,153.0900	10.1531	9,979.9900	9.9800	(1.705)	0	0	0
2015/12/29	2032	04/08/2016	9.00	Put	Bond Future	10,218.5100	10.2185	10,045.0000	10.0450	(1.698)	0	0	0
2015/12/29	2033	04/02/2016	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	2033	04/02/2016			Bond Future	98.9133	98.9133	98.8867	98.8867	(0.027)	0.0000	0.0000	185
2015/12/29	2033	04/02/2016	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	2033	04/02/2016	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	2033	04/02/2016	102.40	Put	Bond Future	3,486.6800	3.4867	3,513.3100	3.5133	0.764	0	0	0
2015/12/29	2033	04/02/2016	102.39	Put	Bond Future	3,476.6800	3.4767	3,503.3100	3.5033	0.766	0	0	0
2015/12/29	2033	04/02/2016	102.41	Put	Bond Future	3,496.6800	3.4967	3,523.3100	3.5233	0.762	0	0	0
2015/12/29	2033	05/05/2016			Bond Future	99.7114	99.7114	99.6832	99.6832	(0.028)	0.0000	0.0000	0
2015/12/29	2033	05/05/2016	102.39	Put	Bond Future	2,678.5700	2.6786	2,706.7800	2.7068	1.053	0	0	0
2015/12/29	2033	05/05/2016	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	2033	05/05/2016	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	2033	05/05/2016	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	2033	05/05/2016	102.41	Put	Bond Future	2,698.5700	2.6986	2,726.7800	2.7268	1.045	0	0	0
2015/12/29	2033	05/05/2016	102.40	Put	Bond Future	2,688.5700	2.6886	2,716.7800	2.7168	1.049	0	0	0
2015/12/29	2037	04/02/2016	8.74	Call	Bond Future	7.4000	0.0074	7.6700	0.0077	3.649	0	0	0
2015/12/29	2037	04/02/2016	8.75	Put	Bond Future	12,239.7800	12.2398	12,019.6500	12.0196	(1.798)	0	0	0
2015/12/29	2037	04/02/2016	9.43	Call	Bond Future	197.5300	0.1975	208.9400	0.2089	5.776	0	0	0
2015/12/29	2037	04/02/2016			Bond Future	10.2021	85.5908	10.1730	85.8113	(0.285)	0.0000	0.0000	50,569
2015/12/29	2037	04/02/2016	8.75	Call	Bond Future	7.8300	0.0078	8.1300	0.0081	3.831	0	0	0
2015/12/29	2037	04/02/2016	8.76	Call	Bond Future	8.3000	0.0083	8.6100	0.0086	3.735	0	0	0
2015/12/29	2037	04/02/2016	9.30	Call	Bond Future	116.9100	0.1169	123.5300	0.1235	5.662	0	0	0
2015/12/29	2037	04/02/2016	8.74	Put	Bond Future	12,332.9700	12.3330	12,112.8100	12.1128	(1.785)	0	0	0
2015/12/29	2037	04/02/2016	9.43	Put	Bond Future	6,377.6700	6.3777	6,168.6500	6.1687	(3.277)	0	0	16
2015/12/29	2037	04/02/2016	8.76	Put	Bond Future	12,146.7600	12.1468	11,926.6400	11.9266	(1.812)	0	0	0
2015/12/29	2037	04/02/2016	9.30	Put	Bond Future	7,407.5800	7.4076	7,193.7700	7.1938	(2.886)	0	0	16
2015/12/29	2037	05/05/2016	9.00	Put	Bond Future	11,003.1900	11.0032	10,801.6600	10.8017	(1.832)	0	0	0
2015/12/29	2037	05/05/2016	8.99	Call	Bond Future	481.9100	0.4819	503.1600	0.5032	4.410	0	0	0
2015/12/29	2037	05/05/2016			Bond Future	10.2829	87.1407	10.2530	87.3639	(0.290)	0.0000	0.0000	0
2015/12/29	2037	05/05/2016	9.00	Call	Bond Future	491.3700	0.4914	513.0000	0.5130	4.402	0	0	0
2015/12/29	2037	05/05/2016	9.01	Call	Bond Future	501.5200	0.5015	523.5400	0.5235	4.391	0	0	0
2015/12/29	2037	05/05/2016	8.99	Put	Bond Future	11,083.6100	11.0836	10,881.7000	10.8817	(1.822)	0	0	0

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2015/12/29	2037	05/05/2016	9.01	Put	Bond Future	10,923.5900	10.9236	10,722.4500	10.7224	(1.841)	0	0	0
2015/12/29	2037	04/08/2016			Bond Future	10.3529	84.5944	10.3226	84.8181	(0.293)	0.0000	0.0000	0
2015/12/29	2037	04/08/2016	9.24	Put	Bond Future	10,182.5800	10.1826	10,003.2700	10.0033	(1.761)	0	0	0
2015/12/29	2037	04/08/2016	9.26	Put	Bond Future	10,044.6000	10.0446	9,866.2500	9.8663	(1.776)	0	0	0
2015/12/29	2037	04/08/2016	9.25	Put	Bond Future	10,112.9500	10.1129	9,934.1100	9.9341	(1.768)	0	0	0
2015/12/29	2037	04/08/2016	9.24	Call	Bond Future	1,299.4500	1.2994	1,343.7800	1.3438	3.411	0	0	0
2015/12/29	2037	04/08/2016	9.25	Call	Bond Future	1,316.1200	1.3161	1,360.9200	1.3609	3.404	0	0	0
2015/12/29	2037	04/08/2016	9.26	Call	Bond Future	1,333.9400	1.3339	1,379.2300	1.3792	3.395	0	0	0
2015/12/29	2038	04/02/2016			Bond Future	126.0023	126.0023	125.9648	125.9648	(0.030)	0.0000	0.0000	17,818
2015/12/29	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	2038	04/02/2016	130.99	Put	Bond Future	4,987.7200	4.9877	5,025.2000	5.0252	0.751	0	0	0
2015/12/29	2038	04/02/2016	131.01	Put	Bond Future	5,007.7200	5.0077	5,045.2000	5.0452	0.748	0	0	0
2015/12/29	2038	04/02/2016	131.00	Put	Bond Future	4,997.7200	4.9977	5,035.2000	5.0352	0.750	0	0	0
2015/12/29	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	2038	05/05/2016	131.01	Put	Bond Future	2,748.8500	2.7488	2,788.4500	2.7885	1.441	0	0	0
2015/12/29	2038	05/05/2016			Bond Future	128.2611	128.2611	128.2216	128.2216	(0.031)	0.0000	0.0000	0
2015/12/29	2038	05/05/2016	131.00	Put	Bond Future	2,738.8500	2.7388	2,778.4500	2.7785	1.446	0	0	0
2015/12/29	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	2038	05/05/2016	130.99	Put	Bond Future	2,728.8500	2.7288	2,768.4500	2.7685	1.451	0	0	0
2015/12/29	2040	04/02/2016	9.51	Put	Bond Future	6,925.2300	6.9252	6,667.0700	6.6671	(3.728)	0	0	0
2015/12/29	2040	04/02/2016			Bond Future	10.3027	88.7101	10.2685	88.9837	(0.332)	0.0000	0.0000	1,820
2015/12/29	2040	04/02/2016	9.50	Put	Bond Future	7,007.7300	7.0077	6,749.0000	6.7490	(3.692)	0	0	0
2015/12/29	2040	04/02/2016	9.49	Put	Bond Future	7,090.6200	7.0906	6,831.3300	6.8313	(3.657)	0	0	0
2015/12/29	2040	04/02/2016	9.50	Call	Bond Future	194.6800	0.1947	209.5200	0.2095	7.623	0	0	0
2015/12/29	2040	04/02/2016	9.51	Call	Bond Future	202.3600	0.2024	217.7700	0.2178	7.615	0	0	0
2015/12/29	2040	04/02/2016	9.49	Call	Bond Future	187.2400	0.1872	201.5200	0.2015	7.627	0	0	0
2015/12/29	2040	05/05/2016	9.50	Call	Bond Future	1,101.4600	1.1015	1,154.4700	1.1545	4.813	0	0	0
2015/12/29	2040	05/05/2016			Bond Future	10.3848	90.3165	10.3497	90.5936	(0.338)	0.0000	0.0000	0
2015/12/29	2040	05/05/2016	9.51	Call	Bond Future	1,120.0700	1.1201	1,173.8100	1.1738	4.798	0	0	0
2015/12/29	2040	05/05/2016	9.49	Call	Bond Future	1,083.2300	1.0832	1,135.5200	1.1355	4.827	0	0	0
2015/12/29	2040	05/05/2016	9.50	Put	Bond Future	8,550.4500	8.5504	8,326.3600	8.3264	(2.621)	0	0	0
2015/12/29	2040	05/05/2016	9.49	Put	Bond Future	8,622.3300	8.6223	8,397.5200	8.3975	(2.607)	0	0	0
2015/12/29	2040	05/05/2016	9.51	Put	Bond Future	8,479.0900	8.4791	8,255.7300	8.2557	(2.634)	0	0	0
2015/12/29	2040	04/08/2016			Bond Future	10.4566	87.5821	10.4208	87.8606	(0.342)	0.0000	0.0000	0
2015/12/29	2040	04/08/2016	9.49	Put	Bond Future	9,783.9300	9.7839	9,572.1100	9.5721	(2.165)	0	0	0
2015/12/29	2040	04/08/2016	9.50	Call	Bond Future	1,725.5900	1.7256	1,792.9400	1.7929	3.903	0	0	0
2015/12/29	2040	04/08/2016	9.51	Call	Bond Future	1,747.2700	1.7473	1,815.2800	1.8153	3.892	0	0	0
2015/12/29	2040	04/08/2016	9.49	Call	Bond Future	1,704.3200	1.7043	1,771.0100	1.7710	3.913	0	0	0
2015/12/29	2040	04/08/2016	9.51	Put	Bond Future	9,647.3300	9.6473	9,436.8300	9.4368	(2.182)	0	0	0
2015/12/29	2040	04/08/2016	9.50	Put	Bond Future	9,715.3600	9.7154	9,504.2000	9.5042	(2.173)	0	0	0
2015/12/29	2044	04/02/2016	8.99	Put	Bond Future	11,531.3900	11.5314	11,299.2300	11.2992	(2.013)	0	0	0
2015/12/29	2044	04/02/2016			Bond Future	10.2762	86.2599	10.2472	86.4929	(0.282)	0.0000	0.0000	19,969

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
2015/12/29	2044	04/02/2016	9.01	Put	Bond Future	11,334.7900		11.3348	11,102.7500	11.1028	(2.047)	0	0	0
2015/12/29	2044	04/02/2016	9.58	Put	Bond Future	6,207.6400		6.2076	5,990.7800	5.9908	(3.493)	0	0	0
2015/12/29	2044	04/02/2016	9.00	Put	Bond Future	11,432.9700		11.4330	11,200.8700	11.2009	(2.030)	0	0	0
2015/12/29	2044	04/02/2016	9.01	Call	Bond Future	23.2800		0.0233	24.3200	0.0243	4.467	0	0	0
2015/12/29	2044	04/02/2016	8.99	Call	Bond Future	20.9600		0.0210	21.8800	0.0219	4.389	0	0	0
2015/12/29	2044	04/02/2016	9.58	Call	Bond Future	287.6800		0.2877	303.9000	0.3039	5.638	0	0	0
2015/12/29	2044	04/02/2016	9.00	Call	Bond Future	22.0900		0.0221	23.0700	0.0231	4.436	0	0	0
2015/12/29	2044	05/05/2016	8.99	Put	Bond Future	12,572.6000		12.5726	12,356.4300	12.3564	(1.719)	0	0	0
2015/12/29	2044	05/05/2016			Bond Future	10.3548		87.8219	10.3250	88.0578	(0.287)	0.0000	0.0000	0
2015/12/29	2044	05/05/2016	9.01	Put	Bond Future	12,392.6100		12.3926	12,177.1800	12.1772	(1.738)	0	0	0
2015/12/29	2044	05/05/2016	9.00	Put	Bond Future	12,482.4500		12.4824	12,266.6400	12.2666	(1.729)	0	0	0
2015/12/29	2044	05/05/2016	9.01	Call	Bond Future	469.5200		0.4695	490.0600	0.4901	4.375	0	0	0
2015/12/29	2044	05/05/2016	8.99	Call	Bond Future	450.9500		0.4509	470.7500	0.4708	4.391	0	0	0
2015/12/29	2044	05/05/2016	9.00	Call	Bond Future	460.1700		0.4602	480.3300	0.4803	4.381	0	0	0
2015/12/29	2044	04/08/2016	9.50	Call	Bond Future	1,798.1200		1.7981	1,855.6000	1.8556	3.197	0	0	0
2015/12/29	2044	04/08/2016			Bond Future	10.4232		85.1637	10.3930	85.4004	(0.290)	0.0000	0.0000	0
2015/12/29	2044	04/08/2016	9.51	Call	Bond Future	1,820.5800		1.8206	1,878.6300	1.8786	3.189	0	0	0
2015/12/29	2044	04/08/2016	9.49	Put	Bond Future	9,657.6100		9.6576	9,477.8600	9.4779	(1.861)	0	0	0
2015/12/29	2044	04/08/2016	9.51	Put	Bond Future	9,520.3400		9.5203	9,341.7200	9.3417	(1.876)	0	0	0
2015/12/29	2044	04/08/2016	9.49	Call	Bond Future	1,775.8400		1.7758	1,832.7600	1.8328	3.205	0	0	0
2015/12/29	2044	04/08/2016	9.50	Put	Bond Future	9,588.8100		9.5888	9,409.6200	9.4096	(1.869)	0	0	0
2015/12/29	2046	04/02/2016	127.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	2046	04/02/2016			Bond Future	126.1337		126.1337	126.0972	126.0972	(0.029)	0.0000	0.0000	12,126
2015/12/29	2046	04/02/2016	128.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	2046	04/02/2016	128.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	2046	04/02/2016	127.99	Put	Bond Future	1,856.3000		1.8563	1,892.8000	1.8928	1.966	0	0	0
2015/12/29	2046	04/02/2016	128.01	Put	Bond Future	1,876.3000		1.8763	1,912.8000	1.9128	1.945	0	0	0
2015/12/29	2046	04/02/2016	128.00	Put	Bond Future	1,866.3000		1.8663	1,902.8000	1.9028	1.956	0	0	0
2015/12/29	2046	05/05/2016			Bond Future	126.9655		126.9655	126.9271	126.9271	(0.030)	0.0000	0.0000	0
2015/12/29	2046	05/05/2016	129.99	Put	Bond Future	3,024.5000		3.0245	3,062.8700	3.0629	1.269	0	0	0
2015/12/29	2046	05/05/2016	130.01	Put	Bond Future	3,044.5000		3.0445	3,082.8700	3.0829	1.260	0	0	0
2015/12/29	2046	05/05/2016	130.00	Put	Bond Future	3,034.5000		3.0345	3,072.8700	3.0729	1.264	0	0	0
2015/12/29	2046	05/05/2016	130.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	2046	05/05/2016	129.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	2046	05/05/2016	130.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	2050	04/02/2016			Bond Future	134.2680		134.2680	134.2292	134.2292	(0.029)	0.0000	0.0000	13,364
2015/12/29	2050	04/02/2016	138.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	2050	04/02/2016	137.99	Put	Bond Future	3,722.0400		3.7220	3,760.7900	3.7608	1.041	0	0	0
2015/12/29	2050	04/02/2016	138.01	Put	Bond Future	3,742.0400		3.7420	3,780.7900	3.7808	1.036	0	0	0
2015/12/29	2050	04/02/2016	138.00	Put	Bond Future	3,732.0400		3.7320	3,770.7900	3.7708	1.038	0	0	0
2015/12/29	2050	04/02/2016	138.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	2050	04/02/2016	137.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	2050	05/05/2016	138.00	Put	Bond Future	1,325.2100		1.3252	1,365.8600	1.3659	3.067	0	0	0
2015/12/29	2050	05/05/2016			Bond Future	136.6748		136.6748	136.6341	136.6341	(0.030)	0.0000	0.0000	0
2015/12/29	2050	05/05/2016	138.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	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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2015/12/29	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	2050	05/05/2016	137.99	Put	Bond Future	1,315.2100	1.3152	1,355.8600	1.3559	3.091	0	0	0
2015/12/29	2050	05/05/2016	138.01	Put	Bond Future	1,335.2100	1.3352	1,375.8600	1.3759	3.044	0	0	0
2015/12/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	AL37	04/02/2016			Index Future	455.0090	455.0090	455.4130	455.4130	0.089	0.0000	0.0000	2
2015/12/29	AL37	05/05/2016			Index Future	463.2450	463.2450	463.6520	463.6520	0.088	0.0000	0.0000	0
2015/12/29	AL7T	04/02/2016			Index Future	518.4070	518.4070	519.3720	519.3720	0.186	0.0000	0.0000	0
2015/12/29	AL7T	05/05/2016			Index Future	527.7900	527.7900	528.7680	528.7680	0.185	0.0000	0.0000	0
2015/12/29	ALBI	04/02/2016			Index Future	470.7850	470.7850	471.6110	471.6110	0.175	0.0000	0.0000	620
2015/12/29	ALBI	05/05/2016			Index Future	479.3060	479.3060	480.1430	480.1430	0.175	0.0000	0.0000	0
2015/12/29	ALBI	04/08/2016			Index Future	488.6210	488.6210	489.4600	489.4600	0.172	0.0000	0.0000	0
2015/12/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	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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2015/12/29	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/12/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	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
2015/12/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/29	EL28	04/02/2016	128.99	Put	Bond Future	3,969.8200	3.9698	4,000.6400	4.0006	0.776	0	0	0
2015/12/29	EL28	04/02/2016			Bond Future	125.0202	125.0202	124.9894	124.9894	(0.025)	0.0000	0.0000	0
2015/12/29	EL28	04/02/2016	129.01	Put	Bond Future	3,989.8200	3.9898	4,020.6400	4.0206	0.772	0	0	0
2015/12/29	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	EL28	04/02/2016	129.00	Put	Bond Future	3,979.8200	3.9798	4,010.6400	4.0106	0.774	0	0	0
2015/12/29	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	EL28	05/05/2016			Bond Future	125.6866	125.6866	125.6539	125.6539	(0.026)	0.0000	0.0000	0
2015/12/29	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	EL28	05/05/2016	128.99	Put	Bond Future	3,303.3800	3.3034	3,336.0700	3.3361	0.990	0	0	0
2015/12/29	EL28	05/05/2016	129.01	Put	Bond Future	3,323.3800	3.3234	3,356.0700	3.3561	0.984	0	0	0
2015/12/29	EL28	05/05/2016	129.00	Put	Bond Future	3,313.3800	3.3134	3,346.0700	3.3461	0.987	0	0	0
2015/12/29	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	ES33	04/02/2016			Bond Future	11.0112	75.9619	10.9807	76.1470	(0.277)	0.0000	0.0000	8,710
2015/12/29	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	ES33	04/02/2016	9.99	Put	Bond Future	6,611.6900	6.6117	6,426.5700	6.4266	(2.800)	0	0	0
2015/12/29	ES33	04/02/2016	10.01	Put	Bond Future	6,473.5600	6.4736	6,288.4400	6.2884	(2.860)	0	0	0
2015/12/29	ES33	04/02/2016	10.00	Put	Bond Future	6,542.5800	6.5426	6,357.4600	6.3575	(2.829)	0	0	0
2015/12/29	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	ES33	05/05/2016			Bond Future	11.1202	73.5456	11.0888	73.7329	(0.282)	0.0000	0.0000	0
2015/12/29	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	ES33	05/05/2016	9.99	Put	Bond Future	7,245.3200	7.2453	7,058.0600	7.0581	(2.585)	0	0	0
2015/12/29	ES33	05/05/2016	10.01	Put	Bond Future	7,107.6800	7.1077	6,920.4200	6.9204	(2.635)	0	0	0
2015/12/29	ES33	05/05/2016	10.00	Put	Bond Future	7,176.4500	7.1764	6,989.1900	6.9892	(2.609)	0	0	0
2015/12/29	ES33	04/08/2016			Bond Future	11.2168	74.9917	11.1849	75.1794	(0.284)	0.0000	0.0000	0
2015/12/29	ES33	04/08/2016	10.24	Put	Bond Future	6,103.7900	6.1038	5,916.1000	5.9161	(3.075)	0	0	0
2015/12/29	ES33	04/08/2016	10.26	Put	Bond Future	5,971.0400	5.9710	5,783.3500	5.7834	(3.143)	0	0	0
2015/12/29	ES33	04/08/2016	10.25	Put	Bond Future	6,037.3700	6.0374	5,849.6800	5.8497	(3.109)	0	0	0
2015/12/29	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	ES42	04/02/2016			Bond Future	11.1491	80.0800	11.1188	80.2860	(0.272)	0.0000	0.0000	2,750
2015/12/29	ES42	05/05/2016			Bond Future	11.2582	77.2671	11.2270	77.4757	(0.277)	0.0000	0.0000	4,500
2015/12/29	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	GOVI	04/02/2016			GOVI	470.6580	470.6580	471.4210	471.4210	0.162	0.0000	0.0000	487
2015/12/29	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	GOVI	04/02/2016	511.99	Put	GOVI	413,320.0000	41.3320	405,690.0000	40.5690	(1.846)	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
2015/12/29	GOVI	04/02/2016	512.01	Put	GOVI	413,520.0000		41.3520	405,890.0000	40.5890	(1.845)	0	0	0
2015/12/29	GOVI	04/02/2016	512.00	Put	GOVI	413,420.0000		41.3420	405,790.0000	40.5790	(1.846)	0	0	0
2015/12/29	GOVI	05/05/2016	518.01	Put	GOVI	388,330.0000		38.8330	380,600.0000	38.0600	(1.991)	0	0	0
2015/12/29	GOVI	05/05/2016			GOVI	479.1770		479.1770	479.9500	479.9500	0.161	0.0000	0.0000	146
2015/12/29	GOVI	05/05/2016	518.00	Put	GOVI	388,230.0000		38.8230	380,500.0000	38.0500	(1.991)	0	0	0
2015/12/29	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	GOVI	05/05/2016	517.99	Put	GOVI	388,130.0000		38.8130	380,400.0000	38.0400	(1.992)	0	0	0
2015/12/29	GOVI	04/08/2016	520.99	Put	GOVI	325,010.0000		32.5010	317,270.0000	31.7270	(2.381)	0	0	0
2015/12/29	GOVI	04/08/2016			GOVI	488.4890		488.4890	489.2630	489.2630	0.158	0.0000	0.0000	0
2015/12/29	GOVI	04/08/2016	521.01	Put	GOVI	325,210.0000		32.5210	317,470.0000	31.7470	(2.380)	0	0	0
2015/12/29	GOVI	04/08/2016	521.00	Put	GOVI	325,110.0000		32.5110	317,370.0000	31.7370	(2.381)	0	0	0
2015/12/29	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/12/29	IGOV	04/02/2016			Index Future	232.6220		232.6220	232.5900	232.5900	(0.014)	0.0000	0.0000	1,038
2015/12/29	IGOV	05/05/2016			Index Future	236.7920		236.7920	236.7580	236.7580	(0.014)	0.0000	0.0000	21
2015/12/29	IGOV	04/08/2016			Index Future	241.3880		241.3880	241.3470	241.3470	(0.017)	0.0000	0.0000	0
2015/12/29	ILBI	04/02/2016			Index Future	630.4010		630.4010	630.2880	630.2880	(0.018)	0.0000	0.0000	157
2015/12/29	ILBI	05/05/2016			Index Future	641.1530		641.1530	641.0370	641.0370	(0.018)	0.0000	0.0000	0
2015/12/29	IS01	19/12/2016			Interest Rate Swap	100.3292		100.3292	100.3336	100.3336	0.004	0.0000	0.0000	0
2015/12/29	IS01	16/03/2017			Interest Rate Swap	100.4683		100.4683	100.4785	100.4785	0.010	0.0000	0.0000	0
2015/12/29	IS02	18/12/2017			Interest Rate Swap	101.3577		101.3577	101.2975	101.2975	(0.059)	0.0000	0.0000	0
2015/12/29	IS02	16/03/2018			Interest Rate Swap	101.0060		101.0060	100.9163	100.9163	(0.089)	0.0000	0.0000	0
2015/12/29	IS05	17/12/2020			Interest Rate Swap	103.0455		103.0455	103.0471	103.0471	0.002	0.0000	0.0000	0
2015/12/29	IS05	16/03/2021			Interest Rate Swap	102.6687		102.6687	102.6752	102.6752	0.006	0.0000	0.0000	0
2015/12/29	IS10	17/12/2025			Interest Rate Swap	106.4444		106.4444	106.4788	106.4788	0.032	0.0000	0.0000	0
2015/12/29	IS10	16/03/2026			Interest Rate Swap	103.8483		103.8483	103.8843	103.8843	0.035	0.0000	0.0000	0
2015/12/29	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/12/29	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/12/29	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/12/29	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/12/29	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
2015/12/29	JBAF	17/02/2016			Jibar Tradeable Future	6.9900	93.0100	6.9900	93.0100	0.000	0.0000	0.0000	2,000
2015/12/29	JBAF	16/03/2016			Jibar Tradeable Future	7.0600	92.9400	7.0600	92.9400	0.000	0.0000	0.0000	0
2015/12/29	JBAF	20/04/2016			Jibar Tradeable Future	7.2300	92.7700	7.2300	92.7700	0.000	0.0000	0.0000	0
2015/12/29	JBAF	18/05/2016			Jibar Tradeable Future	7.2800	92.7200	7.2800	92.7200	0.000	0.0000	0.0000	0
2015/12/29	JBAF	15/06/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2015/12/29	JBAF	21/09/2016			Jibar Tradeable Future	7.7400	92.2600	7.7400	92.2600	0.000	0.0000	0.0000	0
2015/12/29	JBAF	21/12/2016			Jibar Tradeable Future	8.0700	91.9300	8.0700	91.9300	0.000	0.0000	0.0000	0
2015/12/29	JBAF	15/03/2017			Jibar Tradeable Future	8.2100	91.7900	8.2100	91.7900	0.000	0.0000	0.0000	0
2015/12/29	JBAF	21/06/2017			Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000	0
2015/12/29	JBAF	20/09/2017			Jibar Tradeable Future	8.5300	91.4700	8.5300	91.4700	0.000	0.0000	0.0000	0
2015/12/29	JBAF	20/12/2017			Jibar Tradeable Future	8.6300	91.3700	8.6300	91.3700	0.000	0.0000	0.0000	0
2015/12/29	R023	04/02/2016	8.01	Put	Bond Future	7,547.9300	7.5479	7,401.8500	7.4018	(1.935)	0	0	0
2015/12/29	R023	04/02/2016			Bond Future	9.5161	94.5347	9.4855	94.6808	(0.322)	0.0000	0.0000	16,357
2015/12/29	R023	04/02/2016	8.00	Put	Bond Future	7,600.4700	7.6005	7,454.3800	7.4544	(1.922)	0	0	0
2015/12/29	R023	04/02/2016	8.01	Call	Bond Future	2.0000	0.0020	2.1100	0.0021	5.500	0	0	0
2015/12/29	R023	04/02/2016	7.99	Call	Bond Future	1.7600	0.0018	1.8500	0.0019	5.114	0	0	0
2015/12/29	R023	04/02/2016	8.00	Call	Bond Future	1.8800	0.0019	1.9800	0.0020	5.319	0	0	0
2015/12/29	R023	04/02/2016	7.99	Put	Bond Future	7,653.0500	7.6530	7,506.9500	7.5070	(1.909)	0	0	0
2015/12/29	R023	05/05/2016			Bond Future	9.6173	92.3160	9.5855	92.4634	(0.331)	0.0000	0.0000	0
2015/12/29	R023	05/05/2016	8.24	Put	Bond Future	6,854.9100	6.8549	6,718.1700	6.7182	(1.995)	0	0	0
2015/12/29	R023	05/05/2016	8.26	Put	Bond Future	6,762.7300	6.7627	6,626.4100	6.6264	(2.016)	0	0	0
2015/12/29	R023	05/05/2016	8.24	Call	Bond Future	195.4200	0.1954	206.0800	0.2061	5.455	0	0	0
2015/12/29	R023	05/05/2016	8.25	Put	Bond Future	6,808.6300	6.8086	6,672.0900	6.6721	(2.005)	0	0	0
2015/12/29	R023	05/05/2016	8.25	Call	Bond Future	199.6400	0.1996	210.5000	0.2105	5.440	0	0	0
2015/12/29	R023	05/05/2016	8.26	Call	Bond Future	204.2100	0.2042	215.2900	0.2153	5.426	0	0	0
2015/12/29	R023	04/08/2016	8.24	Call	Bond Future	399.8700	0.3999	417.3500	0.4173	4.371	0	0	0
2015/12/29	R023	04/08/2016	8.25	Put	Bond Future	7,209.1200	7.2091	7,080.5800	7.0806	(1.783)	0	0	0
2015/12/29	R023	04/08/2016			Bond Future	9.6989	94.1305	9.6663	94.2768	(0.336)	0.0000	0.0000	0
2015/12/29	R023	04/08/2016	8.25	Call	Bond Future	406.0100	0.4060	423.7200	0.4237	4.362	0	0	0
2015/12/29	R023	04/08/2016	8.26	Call	Bond Future	412.2300	0.4122	430.1700	0.4302	4.352	0	0	0
2015/12/29	R023	04/08/2016	8.24	Put	Bond Future	7,252.1000	7.2521	7,123.3300	7.1233	(1.776)	0	0	0
2015/12/29	R023	04/08/2016	8.26	Put	Bond Future	7,166.2500	7.1663	7,037.9400	7.0379	(1.790)	0	0	0
2015/12/29	R186	04/02/2016	7.50	Call	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2015/12/29	R186	04/02/2016	8.40	Put	Bond Future	8,942.4000	8.9424	8,704.7400	8.7047	(2.658)	0	0	0
2015/12/29	R186	04/02/2016	8.83	Put	Bond Future	5,800.2300	5.8002	5,572.9000	5.5729	(3.919)	0	0	33
2015/12/29	R186	04/02/2016	9.20	Call	Bond Future	516.6000	0.5166	557.9100	0.5579	7.997	0	0	0
2015/12/29	R186	04/02/2016			Bond Future	9.6201	107.2608	9.5856	107.4999	(0.359)	0.0000	0.0000	68,934
2015/12/29	R186	04/02/2016	7.51	Call	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2015/12/29	R186	04/02/2016	8.02	Put	Bond Future	11,916.5500	11.9165	11,677.5600	11.6776	(2.006)	0	0	0
2015/12/29	R186	04/02/2016	7.90	Call	Bond Future	0.7700	0.0008	0.8200	0.0008	6.494	0	0	680
2015/12/29	R186	04/02/2016	8.45	Call	Bond Future	21.8800	0.0219	23.8100	0.0238	8.821	0	0	350
2015/12/29	R186	04/02/2016	8.75	Call	Bond Future	94.8500	0.0948	103.2800	0.1033	8.888	0	0	0
2015/12/29	R186	04/02/2016	7.49	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2015/12/29	R186	04/02/2016	7.50	Put	Bond Future	16,178.6400	16.1786	15,939.5200	15.9395	(1.478)	0	0	0
2015/12/29	R186	04/02/2016	8.83	Call	Bond Future	134.0000	0.1340	145.7900	0.1458	8.799	0	0	0
2015/12/29	R186	04/02/2016	8.65	Put	Bond Future	7,075.0100	7.0750	6,841.2400	6.8412	(3.304)	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
2015/12/29	R186	04/02/2016	8.70	Put	Bond Future	6,713.8700		6.7139	6,481.5000	6.4815	(3.461)	0	0	5,000
2015/12/29	R186	04/02/2016	8.80	Put	Bond Future	6,007.4900		6.0075	5,778.8000	5.7788	(3.807)	0	0	5,000
2015/12/29	R186	04/02/2016	7.49	Put	Bond Future	16,262.6500		16.2627	16,023.5300	16.0235	(1.470)	0	0	0
2015/12/29	R186	04/02/2016	8.85	Put	Bond Future	5,663.3400		5.6633	5,436.9900	5.4370	(3.997)	0	0	0
2015/12/29	R186	04/02/2016	7.51	Put	Bond Future	16,094.7000		16.0947	15,855.5800	15.8556	(1.486)	0	0	0
2015/12/29	R186	04/02/2016	8.02	Call	Bond Future	1.7300		0.0017	1.8600	0.0019	7.514	0	0	700
2015/12/29	R186	04/02/2016	8.40	Call	Bond Future	16.7900		0.0168	18.2500	0.0183	8.696	0	0	680
2015/12/29	R186	04/02/2016	7.90	Put	Bond Future	12,881.4600		12.8815	12,642.3900	12.6424	(1.856)	0	0	0
2015/12/29	R186	04/02/2016	8.45	Put	Bond Future	8,561.8800		8.5619	8,324.6900	8.3247	(2.770)	0	0	0
2015/12/29	R186	04/02/2016	9.20	Put	Bond Future	3,478.7100		3.4787	3,280.9000	3.2809	(5.686)	0	0	700
2015/12/29	R186	04/02/2016	8.75	Put	Bond Future	6,357.8300		6.3578	6,127.1400	6.1271	(3.628)	0	0	11,695
2015/12/29	R186	04/02/2016	8.65	Call	Bond Future	59.9500		0.0600	65.3000	0.0653	8.924	0	0	0
2015/12/29	R186	04/02/2016	8.85	Call	Bond Future	145.6200		0.1456	158.3900	0.1584	8.769	0	0	0
2015/12/29	R186	04/02/2016	8.70	Call	Bond Future	75.7100		0.0757	82.4600	0.0825	8.916	0	0	0
2015/12/29	R186	04/02/2016	8.80	Call	Bond Future	117.9900		0.1180	128.4200	0.1284	8.840	0	0	0
2015/12/29	R186	05/05/2016			Bond Future	9.7074		109.2027	9.6717	109.4445	(0.367)	0.0000	0.0000	0
2015/12/29	R186	05/05/2016	8.34	Call	Bond Future	303.1100		0.3031	321.9300	0.3219	6.209	0	0	0
2015/12/29	R186	05/05/2016	8.75	Put	Bond Future	7,456.7800		7.4568	7,253.3000	7.2533	(2.729)	0	0	1,900
2015/12/29	R186	05/05/2016	8.35	Call	Bond Future	309.6200		0.3096	328.8000	0.3288	6.195	0	0	0
2015/12/29	R186	05/05/2016	8.85	Put	Bond Future	6,861.6800		6.8617	6,664.4100	6.6644	(2.875)	0	0	5,350
2015/12/29	R186	05/05/2016	8.33	Call	Bond Future	296.7200		0.2967	315.1800	0.3152	6.221	0	0	0
2015/12/29	R186	05/05/2016	8.75	Call	Bond Future	692.5400		0.6925	730.8100	0.7308	5.526	0	0	0
2015/12/29	R186	05/05/2016	8.35	Put	Bond Future	10,076.0000		10.0760	9,853.4300	9.8534	(2.209)	0	0	0
2015/12/29	R186	05/05/2016	7.56	Put	Bond Future	16,067.8100		16.0678	15,829.2900	15.8293	(1.484)	0	0	0
2015/12/29	R186	05/05/2016	8.34	Put	Bond Future	10,145.9400		10.1459	9,923.0100	9.9230	(2.197)	0	0	0
2015/12/29	R186	05/05/2016	8.85	Call	Bond Future	831.2900		0.8313	875.7700	0.8758	5.351	0	0	0
2015/12/29	R186	05/05/2016	7.56	Call	Bond Future	44.3600		0.0444	47.5900	0.0476	7.281	0	0	0
2015/12/29	R186	05/05/2016	8.33	Put	Bond Future	10,216.0600		10.2161	9,992.7700	9.9928	(2.186)	0	0	0
2015/12/29	R186	04/08/2016	8.51	Put	Bond Future	9,699.7000		9.6997	9,495.9900	9.4960	(2.100)	0	0	0
2015/12/29	R186	04/08/2016			Bond Future	9.7787		106.0437	9.7422	106.2856	(0.373)	0.0000	0.0000	0
2015/12/29	R186	04/08/2016	8.50	Put	Bond Future	9,761.7200		9.7617	9,557.5400	9.5575	(2.092)	0	0	0
2015/12/29	R186	04/08/2016	8.51	Call	Bond Future	805.3600		0.8054	843.5500	0.8436	4.742	0	0	0
2015/12/29	R186	04/08/2016	8.49	Call	Bond Future	781.9300		0.7819	819.2000	0.8192	4.766	0	0	0
2015/12/29	R186	04/08/2016	8.50	Call	Bond Future	793.2600		0.7933	830.9800	0.8310	4.755	0	0	0
2015/12/29	R186	04/08/2016	8.49	Put	Bond Future	9,824.5700		9.8246	9,619.9400	9.6199	(2.083)	0	0	0
2015/12/29	R197	04/02/2016	297.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	R197	04/02/2016			Bond Future	289.7975		289.7975	289.7077	289.7077	(0.031)	0.0000	0.0000	714
2015/12/29	R197	04/02/2016	296.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	R197	04/02/2016	297.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	R197	04/02/2016	296.99	Put	Bond Future	7,192.5400		7.1925	7,282.2900	7.2823	1.248	0	0	0
2015/12/29	R197	04/02/2016	297.01	Put	Bond Future	7,212.5400		7.2125	7,302.2900	7.3023	1.244	0	0	0
2015/12/29	R197	04/02/2016	297.00	Put	Bond Future	7,202.5400		7.2025	7,292.2900	7.2923	1.246	0	0	0
2015/12/29	R197	05/05/2016			Bond Future	294.9925		294.9925	294.8980	294.8980	(0.032)	0.0000	0.0000	0
2015/12/29	R197	05/05/2016	300.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	R197	05/05/2016	299.99	Put	Bond Future	4,997.5400		4.9975	5,091.9600	5.0920	1.889	0	0	0
2015/12/29	R197	05/05/2016	300.01	Put	Bond Future	5,017.5400		5.0175	5,111.9600	5.1120	1.882	0	0	0
2015/12/29	R197	05/05/2016	300.00	Put	Bond Future	5,007.5400		5.0075	5,101.9600	5.1020	1.886	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
2015/12/29	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	R202	04/02/2016			Bond Future	235.3705	235.3705	235.3013	235.3013	(0.029)	0.0000	0.0000	43,034
2015/12/29	R202	04/02/2016	239.99	Put	Bond Future	4,619.4800	4.6195	4,688.6700	4.6887	1.498	0	0	0
2015/12/29	R202	04/02/2016	240.01	Put	Bond Future	4,639.4800	4.6395	4,708.6700	4.7087	1.491	0	0	0
2015/12/29	R202	04/02/2016	240.00	Put	Bond Future	4,629.4800	4.6295	4,698.6700	4.6987	1.495	0	0	0
2015/12/29	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	R202	05/05/2016	246.99	Put	Bond Future	7,400.1700	7.4002	7,473.2200	7.4732	0.987	0	0	0
2015/12/29	R202	05/05/2016			Bond Future	239.5898	239.5898	239.5168	239.5168	(0.030)	0.0000	0.0000	0
2015/12/29	R202	05/05/2016	247.01	Put	Bond Future	7,420.1700	7.4202	7,493.2200	7.4932	0.984	0	0	0
2015/12/29	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	R202	05/05/2016	247.00	Put	Bond Future	7,410.1700	7.4102	7,483.2200	7.4832	0.986	0	0	0
2015/12/29	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	R203	04/02/2016	7.25	Put	Bond Future	1,769.9900	1.7700	1,716.8500	1.7169	(3.002)	0	0	0
2015/12/29	R203	04/02/2016	7.26	Put	Bond Future	1,755.0500	1.7550	1,701.9200	1.7019	(3.027)	0	0	0
2015/12/29	R203	04/02/2016			Bond Future	8.4450	103.0329	8.4086	103.0861	(0.431)	0.0000	0.0000	16,689
2015/12/29	R203	04/02/2016	7.26	Call	Bond Future	0.5600	0.0006	0.6500	0.0007	16.071	0	0	0
2015/12/29	R203	04/02/2016	7.24	Call	Bond Future	0.4800	0.0005	0.5600	0.0006	16.667	0	0	0
2015/12/29	R203	04/02/2016	7.25	Call	Bond Future	0.5200	0.0005	0.6000	0.0006	15.385	0	0	0
2015/12/29	R203	04/02/2016	7.24	Put	Bond Future	1,784.9400	1.7849	1,731.8000	1.7318	(2.977)	0	0	0
2015/12/29	R203	05/05/2016	7.25	Put	Bond Future	1,800.1700	1.8002	1,750.0700	1.7501	(2.783)	0	0	0
2015/12/29	R203	05/05/2016			Bond Future	8.6586	100.7275	8.6163	100.7801	(0.488)	0.0000	0.0000	0
2015/12/29	R203	05/05/2016	7.26	Call	Bond Future	26.1200	0.0261	28.7100	0.0287	9.916	0	0	0
2015/12/29	R203	05/05/2016	7.24	Call	Bond Future	24.6900	0.0247	27.1500	0.0271	9.964	0	0	0
2015/12/29	R203	05/05/2016	7.25	Call	Bond Future	25.3600	0.0254	27.8800	0.0279	9.937	0	0	0
2015/12/29	R203	05/05/2016	7.26	Put	Bond Future	1,788.1800	1.7882	1,738.1500	1.7381	(2.798)	0	0	0
2015/12/29	R203	05/05/2016	7.24	Put	Bond Future	1,812.2600	1.8123	1,762.1000	1.7621	(2.768)	0	0	0
2015/12/29	R203	04/08/2016	7.26	Call	Bond Future	46.9300	0.0469	50.9200	0.0509	8.502	0	0	0
2015/12/29	R203	04/08/2016			Bond Future	8.8316	102.7078	8.7835	102.7570	(0.545)	0.0000	0.0000	0
2015/12/29	R203	04/08/2016	7.24	Call	Bond Future	45.1800	0.0452	49.0400	0.0490	8.544	0	0	0
2015/12/29	R203	04/08/2016	7.25	Call	Bond Future	46.0500	0.0461	49.9700	0.0500	8.512	0	0	0
2015/12/29	R203	04/08/2016	7.24	Put	Bond Future	1,691.5200	1.6915	1,646.2000	1.6462	(2.679)	0	0	0
2015/12/29	R203	04/08/2016	7.26	Put	Bond Future	1,672.3300	1.6723	1,627.1400	1.6271	(2.702)	0	0	0
2015/12/29	R203	04/08/2016	7.25	Put	Bond Future	1,681.9200	1.6819	1,636.6600	1.6367	(2.691)	0	0	0
2015/12/29	R204	04/02/2016	7.50	Call	Bond Future	0.8200	0.0008	0.9400	0.0009	14.634	0	0	0
2015/12/29	R204	04/02/2016			Bond Future	8.8507	98.9648	8.8124	99.0588	(0.433)	0.0000	0.0000	38,369
2015/12/29	R204	04/02/2016	7.51	Call	Bond Future	0.8900	0.0009	1.0100	0.0010	13.483	0	0	0
2015/12/29	R204	04/02/2016	7.49	Put	Bond Future	3,407.0500	3.4070	3,313.2000	3.3132	(2.755)	0	0	0
2015/12/29	R204	04/02/2016	7.51	Put	Bond Future	3,356.0500	3.3561	3,262.2100	3.2622	(2.796)	0	0	0
2015/12/29	R204	04/02/2016	7.49	Call	Bond Future	0.7700	0.0008	0.8800	0.0009	14.286	0	0	0
2015/12/29	R204	04/02/2016	7.50	Put	Bond Future	3,381.5400	3.3815	3,287.7000	3.2877	(2.775)	0	0	0
2015/12/29	R204	05/05/2016	7.75	Call	Bond Future	85.9200	0.0859	93.2600	0.0933	8.543	0	0	0

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2015/12/29	R204	05/05/2016			Bond Future	9.0112	100.7565	8.9694	100.8507	(0.464)	0.0000	0.0000	0
2015/12/29	R204	05/05/2016	7.76	Call	Bond Future	88.0400	0.0880	95.5400	0.0955	8.519	0	0	0
2015/12/29	R204	05/05/2016	7.74	Put	Bond Future	3,000.8600	3.0009	2,913.9100	2.9139	(2.898)	0	0	0
2015/12/29	R204	05/05/2016	7.76	Put	Bond Future	2,958.2400	2.9582	2,871.5900	2.8716	(2.929)	0	0	0
2015/12/29	R204	05/05/2016	7.74	Call	Bond Future	83.9300	0.0839	91.1300	0.0911	8.579	0	0	0
2015/12/29	R204	05/05/2016	7.75	Put	Bond Future	2,979.4800	2.9795	2,892.6700	2.8927	(2.914)	0	0	0
2015/12/29	R204	04/08/2016			Bond Future	9.1428	98.6945	9.0982	98.7862	(0.488)	0.0000	0.0000	0
2015/12/29	R204	04/08/2016	7.74	Put	Bond Future	3,083.8500	3.0838	3,002.6100	3.0026	(2.634)	0	0	0
2015/12/29	R204	04/08/2016	7.76	Put	Bond Future	3,046.4900	3.0465	2,965.5600	2.9656	(2.656)	0	0	0
2015/12/29	R204	04/08/2016	7.75	Put	Bond Future	3,065.0800	3.0651	2,983.9900	2.9840	(2.646)	0	0	0
2015/12/29	R204	04/08/2016	7.74	Call	Bond Future	148.6100	0.1486	159.0500	0.1590	7.025	0	0	0
2015/12/29	R204	04/08/2016	7.75	Call	Bond Future	151.1500	0.1512	161.7400	0.1617	7.006	0	0	0
2015/12/29	R204	04/08/2016	7.76	Call	Bond Future	153.8700	0.1539	164.6200	0.1646	6.986	0	0	0
2015/12/29	R207	04/02/2016	7.27	Put	Bond Future	5,959.7700	5.9598	5,859.6900	5.8597	(1.679)	0	0	0
2015/12/29	R207	04/02/2016	7.49	Put	Bond Future	5,222.6900	5.2227	5,122.6200	5.1226	(1.916)	0	0	0
2015/12/29	R207	04/02/2016			Bond Future	9.1076	94.4633	9.0756	94.5633	(0.352)	0.0000	0.0000	46,608
2015/12/29	R207	04/02/2016	7.51	Put	Bond Future	5,156.0300	5.1560	5,055.9700	5.0560	(1.941)	0	0	0
2015/12/29	R207	04/02/2016	7.27	Call	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	43
2015/12/29	R207	04/02/2016	7.50	Call	Bond Future	0.2900	0.0003	0.3100	0.0003	6.897	0	0	19
2015/12/29	R207	04/02/2016	7.51	Call	Bond Future	0.3100	0.0003	0.3300	0.0003	6.452	0	0	0
2015/12/29	R207	04/02/2016	7.49	Call	Bond Future	0.2700	0.0003	0.2800	0.0003	3.704	0	0	0
2015/12/29	R207	04/02/2016	7.50	Put	Bond Future	5,189.3500	5.1893	5,089.2900	5.0893	(1.928)	0	0	0
2015/12/29	R207	05/05/2016	7.86	Put	Bond Future	4,299.5900	4.2996	4,205.4700	4.2055	(2.189)	0	0	0
2015/12/29	R207	05/05/2016			Bond Future	9.2486	96.1736	9.2145	96.2740	(0.368)	0.0000	0.0000	0
2015/12/29	R207	05/05/2016	7.85	Put	Bond Future	4,328.4600	4.3285	4,234.2100	4.2342	(2.177)	0	0	0
2015/12/29	R207	05/05/2016	7.56	Put	Bond Future	5,187.2800	5.1873	5,090.1100	5.0901	(1.873)	0	0	0
2015/12/29	R207	05/05/2016	7.84	Put	Bond Future	4,357.3900	4.3574	4,263.0100	4.2630	(2.166)	0	0	0
2015/12/29	R207	05/05/2016	7.56	Call	Bond Future	46.2200	0.0462	49.4300	0.0494	6.945	0	0	43
2015/12/29	R207	05/05/2016	7.85	Call	Bond Future	94.3400	0.0943	100.4700	0.1005	6.498	0	0	0
2015/12/29	R207	05/05/2016	7.86	Call	Bond Future	96.5600	0.0966	102.8200	0.1028	6.483	0	0	0
2015/12/29	R207	05/05/2016	7.84	Call	Bond Future	92.1600	0.0922	98.1600	0.0982	6.510	0	0	0
2015/12/29	R207	04/08/2016			Bond Future	9.3649	94.4187	9.3295	94.5168	(0.378)	0.0000	0.0000	0
2015/12/29	R207	04/08/2016	7.99	Put	Bond Future	4,132.9500	4.1330	4,046.6700	4.0467	(2.088)	0	0	0
2015/12/29	R207	04/08/2016	8.01	Put	Bond Future	4,082.6200	4.0826	3,996.6800	3.9967	(2.105)	0	0	0
2015/12/29	R207	04/08/2016	8.00	Put	Bond Future	4,107.5900	4.1076	4,021.4800	4.0215	(2.096)	0	0	0
2015/12/29	R207	04/08/2016	8.01	Call	Bond Future	237.9100	0.2379	250.0900	0.2501	5.120	0	0	0
2015/12/29	R207	04/08/2016	7.99	Call	Bond Future	230.0600	0.2301	241.9000	0.2419	5.146	0	0	0
2015/12/29	R207	04/08/2016	8.00	Call	Bond Future	233.7900	0.2338	245.8000	0.2458	5.137	0	0	0
2015/12/29	R208	04/02/2016			Bond Future	9.2691	92.3015	9.2431	92.3993	(0.280)	0.0000	0.0000	40,521
2015/12/29	R208	04/02/2016	7.74	Put	Bond Future	5,987.8200	5.9878	5,890.0900	5.8901	(1.632)	0	0	0
2015/12/29	R208	04/02/2016	7.76	Put	Bond Future	5,906.5800	5.9066	5,808.8600	5.8089	(1.654)	0	0	0
2015/12/29	R208	04/02/2016	7.75	Put	Bond Future	5,947.1800	5.9472	5,849.4600	5.8495	(1.643)	0	0	0
2015/12/29	R208	04/02/2016	7.76	Call	Bond Future	1.0500	0.0011	1.0800	0.0011	2.857	0	0	0
2015/12/29	R208	04/02/2016	7.74	Call	Bond Future	0.9200	0.0009	0.9400	0.0009	2.174	0	0	0
2015/12/29	R208	04/02/2016	7.75	Call	Bond Future	0.9800	0.0010	1.0100	0.0010	3.061	0	0	0
2015/12/29	R208	05/05/2016	7.99	Call	Bond Future	127.8200	0.1278	133.7600	0.1338	4.647	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
2015/12/29	R208	05/05/2016	8.00	Put	Bond Future	5,307.8400	5.3078	5,215.8600	5.2159	(1.733)	0	0	0
2015/12/29	R208	05/05/2016			Bond Future	9.3865	90.5709	9.3593	90.6690	(0.289)	0.0000	0.0000	0
2015/12/29	R208	05/05/2016	8.00	Call	Bond Future	130.7300	0.1307	136.7900	0.1368	4.636	0	0	0
2015/12/29	R208	05/05/2016	8.01	Call	Bond Future	133.8600	0.1339	140.0600	0.1401	4.632	0	0	0
2015/12/29	R208	05/05/2016	7.99	Put	Bond Future	5,343.5600	5.3436	5,251.4600	5.2515	(1.724)	0	0	0
2015/12/29	R208	05/05/2016	8.01	Put	Bond Future	5,272.3500	5.2724	5,180.5100	5.1805	(1.742)	0	0	0
2015/12/29	R208	04/08/2016	8.01	Put	Bond Future	5,532.1700	5.5322	5,446.3100	5.4463	(1.552)	0	0	0
2015/12/29	R208	04/08/2016			Bond Future	9.4824	92.3516	9.4546	92.4476	(0.293)	0.0000	0.0000	0
2015/12/29	R208	04/08/2016	8.00	Put	Bond Future	5,564.9400	5.5649	5,478.9400	5.4789	(1.545)	0	0	0
2015/12/29	R208	04/08/2016	7.99	Call	Bond Future	257.6700	0.2577	267.5300	0.2675	3.827	0	0	0
2015/12/29	R208	04/08/2016	8.00	Call	Bond Future	261.8700	0.2619	271.8700	0.2719	3.819	0	0	0
2015/12/29	R208	04/08/2016	8.01	Call	Bond Future	266.1300	0.2661	276.2700	0.2763	3.810	0	0	0
2015/12/29	R208	04/08/2016	7.99	Put	Bond Future	5,597.7800	5.5978	5,511.6400	5.5116	(1.539)	0	0	0
2015/12/29	R209	04/02/2016	8.74	Call	Bond Future	11.0600	0.0111	11.5300	0.0115	4.250	0	0	0
2015/12/29	R209	04/02/2016	8.75	Put	Bond Future	9,279.4500	9.2795	9,098.4100	9.0984	(1.951)	0	0	0
2015/12/29	R209	04/02/2016			Bond Future	10.0788	69.4934	10.0501	69.6750	(0.285)	0.0000	0.0000	41,344
2015/12/29	R209	04/02/2016	8.75	Call	Bond Future	11.6800	0.0117	12.1900	0.0122	4.366	0	0	0
2015/12/29	R209	04/02/2016	8.76	Call	Bond Future	12.3400	0.0123	12.8800	0.0129	4.376	0	0	0
2015/12/29	R209	04/02/2016	9.52	Put	Bond Future	4,018.6100	4.0186	3,856.7500	3.8568	(4.028)	0	0	2,200
2015/12/29	R209	04/02/2016	8.74	Put	Bond Future	9,355.8100	9.3558	9,174.7300	9.1747	(1.935)	0	0	0
2015/12/29	R209	04/02/2016	8.76	Put	Bond Future	9,203.2400	9.2032	9,022.2300	9.0222	(1.967)	0	0	0
2015/12/29	R209	04/02/2016	9.52	Call	Bond Future	343.4100	0.3434	363.1000	0.3631	5.734	0	0	0
2015/12/29	R209	05/05/2016			Bond Future	10.1510	67.6018	10.1216	67.7856	(0.290)	0.0000	0.0000	0
2015/12/29	R209	05/05/2016	9.00	Call	Bond Future	509.9000	0.5099	531.8000	0.5318	4.295	0	0	6,700
2015/12/29	R209	05/05/2016	8.25	Put	Bond Future	13,783.2400	13.7832	13,604.3500	13.6043	(1.298)	0	0	0
2015/12/29	R209	05/05/2016	8.99	Put	Bond Future	8,392.5600	8.3926	8,230.3100	8.2303	(1.933)	0	0	0
2015/12/29	R209	05/05/2016	9.01	Put	Bond Future	8,264.2300	8.2642	8,102.7200	8.1027	(1.954)	0	0	0
2015/12/29	R209	05/05/2016	9.00	Put	Bond Future	8,328.0300	8.3280	8,166.1500	8.1662	(1.944)	0	0	0
2015/12/29	R209	05/05/2016	9.01	Call	Bond Future	519.9200	0.5199	542.1900	0.5422	4.283	0	0	0
2015/12/29	R209	05/05/2016	8.25	Call	Bond Future	99.9300	0.0999	104.8200	0.1048	4.893	0	0	6,700
2015/12/29	R209	05/05/2016	8.99	Call	Bond Future	500.5000	0.5005	522.0300	0.5220	4.302	0	0	0
2015/12/29	R209	04/08/2016	9.26	Call	Bond Future	1,314.8000	1.3148	1,357.6600	1.3577	3.260	0	0	0
2015/12/29	R209	04/08/2016			Bond Future	10.2114	68.9312	10.1816	69.1156	(0.292)	0.0000	0.0000	0
2015/12/29	R209	04/08/2016	10.60	Call	Bond Future	4,850.4800	4.8505	4,959.2400	4.9592	2.242	0	0	6,000
2015/12/29	R209	04/08/2016	9.60	Put	Bond Future	5,914.8800	5.9149	5,789.0800	5.7891	(2.127)	0	0	0
2015/12/29	R209	04/08/2016	9.24	Call	Bond Future	1,281.4300	1.2814	1,323.4300	1.3234	3.278	0	0	0
2015/12/29	R209	04/08/2016	9.25	Call	Bond Future	1,298.0500	1.2981	1,340.4700	1.3405	3.268	0	0	0
2015/12/29	R209	04/08/2016	10.60	Put	Bond Future	2,517.2700	2.5173	2,441.6200	2.4416	(3.005)	0	0	0
2015/12/29	R209	04/08/2016	9.24	Put	Bond Future	7,720.6000	7.7206	7,578.1900	7.5782	(1.845)	0	0	0
2015/12/29	R209	04/08/2016	9.26	Put	Bond Future	7,611.9700	7.6120	7,470.4200	7.4704	(1.860)	0	0	0
2015/12/29	R209	04/08/2016	9.60	Call	Bond Future	1,968.9900	1.9690	2,027.6000	2.0276	2.977	0	0	6,000
2015/12/29	R209	04/08/2016	9.25	Put	Bond Future	7,666.1700	7.6662	7,524.1800	7.5242	(1.852)	0	0	0
2015/12/29	R210	04/02/2016	184.99	Put	Bond Future	6,165.0200	6.1650	6,218.5900	6.2186	0.869	0	0	0
2015/12/29	R210	04/02/2016			Bond Future	178.8250	178.8250	178.7714	178.7714	(0.030)	0.0000	0.0000	3,861
2015/12/29	R210	04/02/2016	185.01	Put	Bond Future	6,185.0200	6.1850	6,238.5900	6.2386	0.866	0	0	0
2015/12/29	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
2015/12/29	R210	04/02/2016	185.00	Put	Bond Future	6,175.0200	6.1750	6,228.5900	6.2286	0.868	0	0	0
2015/12/29	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	R210	05/05/2016			Bond Future	179.8640	179.8640	179.8076	179.8076	(0.031)	0.0000	0.0000	0
2015/12/29	R210	05/05/2016	184.99	Put	Bond Future	5,126.0000	5.1260	5,182.3800	5.1824	1.100	0	0	0
2015/12/29	R210	05/05/2016	185.00	Put	Bond Future	5,136.0000	5.1360	5,192.3800	5.1924	1.098	0	0	0
2015/12/29	R210	05/05/2016	185.01	Put	Bond Future	5,146.0000	5.1460	5,202.3800	5.2024	1.096	0	0	0
2015/12/29	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	R211	04/02/2016			Bond Future	134.6530	134.6530	134.6128	134.6128	(0.030)	0.0000	0.0000	860
2015/12/29	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	R211	04/02/2016	138.99	Put	Bond Future	4,337.0100	4.3370	4,377.2200	4.3772	0.927	0	0	0
2015/12/29	R211	04/02/2016	139.01	Put	Bond Future	4,357.0100	4.3570	4,397.2200	4.3972	0.923	0	0	0
2015/12/29	R211	04/02/2016	139.00	Put	Bond Future	4,347.0100	4.3470	4,387.2200	4.3872	0.925	0	0	0
2015/12/29	R211	05/05/2016	139.01	Put	Bond Future	1,943.1100	1.9431	1,985.4300	1.9854	2.178	0	0	0
2015/12/29	R211	05/05/2016			Bond Future	137.0669	137.0669	137.0246	137.0246	(0.031)	0.0000	0.0000	0
2015/12/29	R211	05/05/2016	139.00	Put	Bond Future	1,933.1100	1.9331	1,975.4300	1.9754	2.189	0	0	0
2015/12/29	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	R211	05/05/2016	138.99	Put	Bond Future	1,923.1100	1.9231	1,965.4300	1.9654	2.201	0	0	0
2015/12/29	R212	04/02/2016			Bond Future	140.5243	140.5243	140.4800	140.4800	(0.032)	0.0000	0.0000	1,569
2015/12/29	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	R212	04/02/2016	145.99	Put	Bond Future	5,465.6500	5.4657	5,509.9500	5.5100	0.811	0	0	0
2015/12/29	R212	04/02/2016	146.01	Put	Bond Future	5,485.6500	5.4857	5,529.9500	5.5300	0.808	0	0	0
2015/12/29	R212	04/02/2016	146.00	Put	Bond Future	5,475.6500	5.4757	5,519.9500	5.5200	0.809	0	0	0
2015/12/29	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	R212	05/05/2016			Bond Future	143.0434	143.0434	142.9969	142.9969	(0.033)	0.0000	0.0000	0
2015/12/29	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	R212	05/05/2016	144.99	Put	Bond Future	1,946.5600	1.9466	1,993.0900	1.9931	2.390	0	0	0
2015/12/29	R212	05/05/2016	145.01	Put	Bond Future	1,966.5600	1.9666	2,013.0900	2.0131	2.366	0	0	0
2015/12/29	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/29	R212	05/05/2016	145.00	Put	Bond Future	1,956.5600	1.9566	2,003.0900	2.0031	2.378	0	0	0
2015/12/29	R213	04/02/2016			Bond Future	10.0395	79.7793	10.0101	79.9658	(0.292)	0.0000	0.0000	41,590
2015/12/29	R213	04/02/2016	8.75	Call	Bond Future	14.5900	0.0146	15.3100	0.0153	4.935	0	0	0
2015/12/29	R213	04/02/2016	8.74	Put	Bond Future	8,944.6900	8.9447	8,758.8800	8.7589	(2.077)	0	0	0
2015/12/29	R213	04/02/2016	8.76	Put	Bond Future	8,797.8400	8.7978	8,612.1200	8.6121	(2.111)	0	0	0
2015/12/29	R213	04/02/2016	8.75	Put	Bond Future	8,871.2000	8.8712	8,685.4300	8.6854	(2.094)	0	0	0
2015/12/29	R213	04/02/2016	8.76	Call	Bond Future	15.3800	0.0154	16.1500	0.0162	5.007	0	0	0
2015/12/29	R213	04/02/2016	8.74	Call	Bond Future	13.8400	0.0138	14.5200	0.0145	4.913	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
2015/12/29	R213	05/05/2016	8.74	Put	Bond Future	9,699.4900	9.6995	9,526.1000	9.5261	(1.788)	0	0	0
2015/12/29	R213	05/05/2016	8.76	Put	Bond Future	9,565.4800	9.5655	9,392.6600	9.3927	(1.807)	0	0	0
2015/12/29	R213	05/05/2016			Bond Future	10.1178	77.6738	10.0877	77.8624	(0.297)	0.0000	0.0000	0
2015/12/29	R213	05/05/2016	8.75	Put	Bond Future	9,632.3900	9.6324	9,459.2800	9.4593	(1.797)	0	0	0
2015/12/29	R213	05/05/2016	8.74	Call	Bond Future	326.9500	0.3270	342.1600	0.3422	4.652	0	0	0
2015/12/29	R213	05/05/2016	8.75	Call	Bond Future	333.6000	0.3336	349.0900	0.3491	4.643	0	0	0
2015/12/29	R213	05/05/2016	8.76	Call	Bond Future	340.3500	0.3403	356.1300	0.3561	4.636	0	0	0
2015/12/29	R213	04/08/2016			Bond Future	10.1827	79.2007	10.1522	79.3895	(0.299)	0.0000	0.0000	0
2015/12/29	R213	04/08/2016	8.99	Put	Bond Future	8,853.4900	8.8535	8,698.3200	8.6983	(1.753)	0	0	0
2015/12/29	R213	04/08/2016	9.01	Put	Bond Future	8,737.3600	8.7374	8,582.9600	8.5830	(1.767)	0	0	0
2015/12/29	R213	04/08/2016	9.00	Put	Bond Future	8,794.9700	8.7950	8,640.1800	8.6402	(1.760)	0	0	0
2015/12/29	R213	04/08/2016	9.01	Call	Bond Future	966.9700	0.9670	1,001.3800	1.0014	3.559	0	0	0
2015/12/29	R213	04/08/2016	8.99	Call	Bond Future	941.0400	0.9410	974.6800	0.9747	3.575	0	0	0
2015/12/29	R213	04/08/2016	9.00	Call	Bond Future	953.5900	0.9536	987.6100	0.9876	3.568	0	0	0
2015/12/29	R214	04/02/2016			Bond Future	10.1957	69.6549	10.1668	69.8419	(0.284)	0.0000	0.0000	29,967
2015/12/29	R214	04/02/2016	7.99	Put	Bond Future	17,219.1700	17.2192	17,032.2200	17.0322	(1.086)	0	0	0
2015/12/29	R214	04/02/2016	9.45	Call	Bond Future	185.2500	0.1852	195.8200	0.1958	5.706	0	0	0
2015/12/29	R214	04/02/2016	8.00	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2015/12/29	R214	04/02/2016	8.01	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2015/12/29	R214	04/02/2016	7.99	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2015/12/29	R214	04/02/2016	9.35	Call	Bond Future	124.6500	0.1246	131.6700	0.1317	5.632	0	0	0
2015/12/29	R214	04/02/2016	9.45	Put	Bond Future	5,303.7500	5.3038	5,127.3800	5.1274	(3.325)	0	0	25
2015/12/29	R214	04/02/2016	8.01	Put	Bond Future	17,031.8400	17.0318	16,844.9000	16.8449	(1.098)	0	0	0
2015/12/29	R214	04/02/2016	9.35	Put	Bond Future	5,979.1200	5.9791	5,799.2000	5.7992	(3.009)	0	0	25
2015/12/29	R214	04/02/2016	8.00	Put	Bond Future	17,125.4200	17.1254	16,938.4800	16.9385	(1.092)	0	0	0
2015/12/29	R214	05/05/2016	9.01	Call	Bond Future	439.9800	0.4400	459.0900	0.4591	4.343	0	0	0
2015/12/29	R214	05/05/2016	9.30	Put	Bond Future	7,440.4300	7.4404	7,281.8600	7.2819	(2.131)	0	0	0
2015/12/29	R214	05/05/2016			Bond Future	10.2665	67.6197	10.2369	67.8090	(0.289)	0.0000	0.0000	4,680
2015/12/29	R214	05/05/2016	8.99	Call	Bond Future	422.7300	0.4227	441.1700	0.4412	4.362	0	0	0
2015/12/29	R214	05/05/2016	9.00	Call	Bond Future	431.0800	0.4311	449.8500	0.4498	4.354	0	0	0
2015/12/29	R214	05/05/2016	8.99	Put	Bond Future	9,480.2300	9.4802	9,309.3500	9.3093	(1.802)	0	0	0
2015/12/29	R214	05/05/2016	9.01	Put	Bond Future	9,340.1800	9.3402	9,169.9700	9.1700	(1.822)	0	0	0
2015/12/29	R214	05/05/2016	9.30	Call	Bond Future	762.4700	0.7625	793.2200	0.7932	4.033	0	0	0
2015/12/29	R214	05/05/2016	9.00	Put	Bond Future	9,409.8600	9.4099	9,239.3100	9.2393	(1.812)	0	0	0
2015/12/29	R214	04/08/2016	11.30	Call	Bond Future	7,186.0400	7.1860	7,323.4200	7.3234	1.912	0	0	6,300
2015/12/29	R214	04/08/2016	9.24	Call	Bond Future	1,145.9600	1.1460	1,184.5200	1.1845	3.365	0	0	0
2015/12/29	R214	04/08/2016	9.25	Put	Bond Future	8,582.8500	8.5828	8,431.7900	8.4318	(1.760)	0	0	0
2015/12/29	R214	04/08/2016			Bond Future	10.3257	68.9490	10.2957	69.1390	(0.291)	0.0000	0.0000	0
2015/12/29	R214	04/08/2016	9.30	Call	Bond Future	1,240.7900	1.2408	1,281.9100	1.2819	3.314	0	0	1,300
2015/12/29	R214	04/08/2016	8.55	Put	Bond Future	13,433.8200	13.4338	13,259.9600	13.2600	(1.294)	0	0	0
2015/12/29	R214	04/08/2016	11.30	Put	Bond Future	1,487.7800	1.4878	1,435.1300	1.4351	(3.539)	0	0	0
2015/12/29	R214	04/08/2016	9.25	Call	Bond Future	1,160.7500	1.1608	1,199.7200	1.1997	3.357	0	0	0
2015/12/29	R214	04/08/2016	10.30	Put	Bond Future	3,769.7800	3.7698	3,670.9000	3.6709	(2.623)	0	0	0
2015/12/29	R214	04/08/2016	9.26	Call	Bond Future	1,176.5000	1.1765	1,215.9000	1.2159	3.349	0	0	0
2015/12/29	R214	04/08/2016	9.30	Put	Bond Future	8,287.9400	8.2879	8,139.0300	8.1390	(1.797)	0	0	0
2015/12/29	R214	04/08/2016	8.55	Call	Bond Future	416.9500	0.4170	433.1200	0.4331	3.878	0	0	1,300
2015/12/29	R214	04/08/2016	9.24	Put	Bond Future	8,643.4300	8.6434	8,491.9600	8.4920	(1.752)	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
2015/12/29	R214	04/08/2016	10.30	Call	Bond Future	3,607.2100	3.6072	3,698.3600	3.6984	2.527	0	0	6,300
2015/12/29	R214	04/08/2016	9.26	Put	Bond Future	8,523.3600	8.5234	8,372.7300	8.3727	(1.767)	0	0	0
2015/12/29	R248	04/02/2016	8.99	Put	Bond Future	11,611.0200	11.6110	11,374.1400	11.3741	(2.040)	0	0	0
2015/12/29	R248	04/02/2016	9.55	Put	Bond Future	6,420.2000	6.4202	6,198.0800	6.1981	(3.460)	0	0	75
2015/12/29	R248	04/02/2016			Bond Future	10.2571	89.8078	10.2280	90.0456	(0.283)	0.0000	0.0000	60,433
2015/12/29	R248	04/02/2016	9.00	Put	Bond Future	11,510.0300	11.5100	11,273.2100	11.2732	(2.058)	0	0	0
2015/12/29	R248	04/02/2016	9.01	Put	Bond Future	11,409.2800	11.4093	11,172.5400	11.1725	(2.075)	0	0	0
2015/12/29	R248	04/02/2016	8.99	Call	Bond Future	22.4100	0.0224	23.4100	0.0234	4.462	0	0	0
2015/12/29	R248	04/02/2016	9.00	Call	Bond Future	23.6300	0.0236	24.6900	0.0247	4.486	0	0	0
2015/12/29	R248	04/02/2016	9.45	Put	Bond Future	7,264.2900	7.2643	7,037.0500	7.0371	(3.128)	0	0	75
2015/12/29	R248	04/02/2016	9.01	Call	Bond Future	24.9000	0.0249	26.0400	0.0260	4.578	0	0	0
2015/12/29	R248	04/02/2016	9.45	Call	Bond Future	189.2500	0.1893	199.8900	0.1999	5.622	0	0	0
2015/12/29	R248	04/02/2016	9.55	Call	Bond Future	277.6400	0.2776	293.4000	0.2934	5.676	0	0	0
2015/12/29	R248	05/05/2016			Bond Future	10.3308	86.9963	10.3010	87.2372	(0.289)	0.0000	0.0000	0
2015/12/29	R248	05/05/2016	8.99	Put	Bond Future	12,651.8800	12.6519	12,431.9500	12.4319	(1.738)	0	0	0
2015/12/29	R248	05/05/2016	9.01	Put	Bond Future	12,467.5000	12.4675	12,248.3400	12.2483	(1.758)	0	0	0
2015/12/29	R248	05/05/2016	9.00	Put	Bond Future	12,559.5200	12.5595	12,339.9700	12.3400	(1.748)	0	0	0
2015/12/29	R248	05/05/2016	8.99	Call	Bond Future	475.1300	0.4751	496.0500	0.4960	4.403	0	0	0
2015/12/29	R248	05/05/2016	9.00	Call	Bond Future	484.8600	0.4849	506.1600	0.5062	4.393	0	0	0
2015/12/29	R248	05/05/2016	9.01	Call	Bond Future	494.7400	0.4947	516.4300	0.5164	4.384	0	0	0
2015/12/29	R248	04/08/2016			Bond Future	10.3927	88.7066	10.3625	88.9483	(0.291)	0.0000	0.0000	0
2015/12/29	R248	04/08/2016	9.25	Call	Bond Future	1,356.9800	1.3570	1,403.1300	1.4031	3.401	0	0	0
2015/12/29	R248	04/08/2016	9.24	Put	Bond Future	11,504.4600	11.5045	11,308.4700	11.3085	(1.704)	0	0	0
2015/12/29	R248	04/08/2016	9.26	Put	Bond Future	11,346.6800	11.3467	11,151.7100	11.1517	(1.718)	0	0	0
2015/12/29	R248	04/08/2016	9.25	Put	Bond Future	11,424.8800	11.4249	11,229.3900	11.2294	(1.711)	0	0	0
2015/12/29	R248	04/08/2016	9.26	Call	Bond Future	1,376.0100	1.3760	1,422.6800	1.4227	3.392	0	0	0
2015/12/29	R248	04/08/2016	9.24	Call	Bond Future	1,339.1500	1.3391	1,384.8000	1.3848	3.409	0	0	0

**Total**

**696721**