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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/12/2015 TO 31/12/2015

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
2015/12/31	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	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
2015/12/31	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	2025	04/02/2016	126.01	Put	Bond Future	4,395.5400	4.3955	4,402.4100	4.4024	0.156	0	0	0
2015/12/31	2025	04/02/2016			Bond Future	121.6145	121.6145	121.6076	121.6076	(0.006)	0.0000	0.0000	2,111
2015/12/31	2025	04/02/2016	126.00	Put	Bond Future	4,385.5400	4.3855	4,392.4100	4.3924	0.157	0	0	0
2015/12/31	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	2025	04/02/2016	125.99	Put	Bond Future	4,375.5400	4.3755	4,382.4100	4.3824	0.157	0	0	0
2015/12/31	2025	05/05/2016			Bond Future	123.7924	123.7924	123.7846	123.7846	(0.006)	0.0000	0.0000	0
2015/12/31	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	2025	05/05/2016	125.99	Put	Bond Future	2,197.6100	2.1976	2,205.3700	2.2054	0.353	0	0	0
2015/12/31	2025	05/05/2016	126.01	Put	Bond Future	2,217.6100	2.2176	2,225.3700	2.2254	0.350	0	0	0
2015/12/31	2025	05/05/2016	126.00	Put	Bond Future	2,207.6100	2.2076	2,215.3700	2.2154	0.352	0	0	0
2015/12/31	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	2030	04/02/2016			Bond Future	10.0602	84.9094	10.2010	83.9885	1.400	0.0000	0.0000	18,752
2015/12/31	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	2030	04/02/2016	8.74	Put	Bond Future	9,379.2400	9.3792	10,300.1000	10.3001	9.818	0	0	0
2015/12/31	2030	04/02/2016	8.76	Put	Bond Future	9,226.4600	9.2265	10,147.3200	10.1473	9.981	0	0	0
2015/12/31	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	2030	04/02/2016	8.75	Put	Bond Future	9,302.8000	9.3028	10,223.6600	10.2237	9.899	0	0	0
2015/12/31	2030	05/05/2016	8.99	Put	Bond Future	8,012.7800	8.0128	8,950.9000	8.9509	11.708	0	0	0
2015/12/31	2030	05/05/2016	9.01	Put	Bond Future	7,865.4900	7.8655	8,803.6100	8.8036	11.927	0	0	0
2015/12/31	2030	05/05/2016			Bond Future	10.1483	86.4448	10.2941	85.5067	1.437	0.0000	0.0000	0
2015/12/31	2030	05/05/2016	9.00	Put	Bond Future	7,939.0900	7.9391	8,877.2100	8.8772	11.816	0	0	0
2015/12/31	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	2032	04/02/2016			Bond Future	10.1497	88.0251	10.2904	87.0520	1.387	0.0000	0.0000	8,437
2015/12/31	2032	04/02/2016	8.69	Put	Bond Future	11,157.3500	11.1573	12,127.4900	12.1275	8.695	0	0	0
2015/12/31	2032	04/02/2016	8.71	Put	Bond Future	10,991.0700	10.9911	11,960.8500	11.9609	8.823	0	0	0
2015/12/31	2032	04/02/2016	9.20	Call	Bond Future	75.8300	0.0758	38.6800	0.0387	(48.991)	0	0	0
2015/12/31	2032	04/02/2016	8.70	Put	Bond Future	11,074.1500	11.0741	12,044.1200	12.0441	8.759	0	0	0
2015/12/31	2032	04/02/2016	9.30	Call	Bond Future	117.6000	0.1176	62.2000	0.0622	(47.109)	0	0	0
2015/12/31	2032	04/02/2016	8.71	Call	Bond Future	5.8200	0.0058	2.5100	0.0025	(56.873)	0	0	0
2015/12/31	2032	04/02/2016	9.20	Put	Bond Future	7,099.4300	7.0994	8,035.3700	8.0354	13.183	0	0	22
2015/12/31	2032	04/02/2016	8.69	Call	Bond Future	5.1600	0.0052	2.2100	0.0022	(57.171)	0	0	0
2015/12/31	2032	04/02/2016	8.70	Call	Bond Future	5.4800	0.0055	2.3600	0.0024	(56.934)	0	0	0

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2015/12/31	2032	04/02/2016	9.30	Put	Bond Future	6,362.0900	6.3621	7,279.7800	7.2798	14.424	0	0	22
2015/12/31	2032	05/05/2016			Bond Future	10.2352	85.4589	10.3808	84.4676	1.423	0.0000	0.0000	0
2015/12/31	2032	05/05/2016	8.99	Put	Bond Future	9,695.5400	9.6955	10,583.8100	10.5838	9.162	0	0	0
2015/12/31	2032	05/05/2016	9.01	Put	Bond Future	9,554.3900	9.5544	10,438.7400	10.4387	9.256	0	0	0
2015/12/31	2032	05/05/2016	9.00	Put	Bond Future	9,624.6300	9.6246	10,511.1700	10.5112	9.211	0	0	0
2015/12/31	2032	05/05/2016	9.01	Call	Bond Future	483.0400	0.4830	376.1100	0.3761	(22.137)	0	0	0
2015/12/31	2032	05/05/2016	8.99	Call	Bond Future	464.4900	0.4645	361.4800	0.3615	(22.177)	0	0	0
2015/12/31	2032	05/05/2016	9.00	Call	Bond Future	473.4800	0.4735	368.7400	0.3687	(22.121)	0	0	0
2015/12/31	2032	04/08/2016	9.01	Call	Bond Future	903.0100	0.9030	752.3700	0.7524	(16.682)	0	0	0
2015/12/31	2032	04/08/2016			Bond Future	10.3081	87.1342	10.4589	86.1227	1.462	0.0000	0.0000	0
2015/12/31	2032	04/08/2016	8.99	Call	Bond Future	877.7700	0.8778	731.3500	0.7314	(16.681)	0	0	0
2015/12/31	2032	04/08/2016	9.00	Call	Bond Future	889.9700	0.8900	741.8100	0.7418	(16.648)	0	0	0
2015/12/31	2032	04/08/2016	8.99	Put	Bond Future	10,549.9800	10.5500	11,414.9700	11.4150	8.199	0	0	0
2015/12/31	2032	04/08/2016	9.01	Put	Bond Future	10,416.5900	10.4166	11,277.3600	11.2774	8.263	0	0	0
2015/12/31	2032	04/08/2016	9.00	Put	Bond Future	10,482.8100	10.4828	11,346.0600	11.3461	8.235	0	0	0
2015/12/31	2033	04/02/2016	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	2033	04/02/2016			Bond Future	100.3192	100.3192	100.3142	100.3142	(0.005)	0.0000	0.0000	185
2015/12/31	2033	04/02/2016	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	2033	04/02/2016	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	2033	04/02/2016	102.40	Put	Bond Future	2,080.7600	2.0808	2,085.8000	2.0858	0.242	0	0	0
2015/12/31	2033	04/02/2016	102.39	Put	Bond Future	2,070.7600	2.0708	2,075.8000	2.0758	0.243	0	0	0
2015/12/31	2033	04/02/2016	102.41	Put	Bond Future	2,090.7600	2.0908	2,095.8000	2.0958	0.241	0	0	0
2015/12/31	2033	05/05/2016			Bond Future	101.1407	101.1407	101.1349	101.1349	(0.006)	0.0000	0.0000	0
2015/12/31	2033	05/05/2016	102.39	Put	Bond Future	1,249.2900	1.2493	1,255.0600	1.2551	0.462	0	0	0
2015/12/31	2033	05/05/2016	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	2033	05/05/2016	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	2033	05/05/2016	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	2033	05/05/2016	102.41	Put	Bond Future	1,269.2900	1.2693	1,275.0600	1.2751	0.455	0	0	0
2015/12/31	2033	05/05/2016	102.40	Put	Bond Future	1,259.2900	1.2593	1,265.0600	1.2651	0.458	0	0	0
2015/12/31	2037	04/02/2016	8.74	Call	Bond Future	4.4100	0.0044	1.8800	0.0019	(57.370)	0	0	0
2015/12/31	2037	04/02/2016	8.75	Put	Bond Future	12,583.1300	12.5831	13,590.7700	13.5908	8.008	0	0	0
2015/12/31	2037	04/02/2016	9.43	Call	Bond Future	148.7300	0.1487	81.8300	0.0818	(44.981)	0	0	0
2015/12/31	2037	04/02/2016			Bond Future	10.2481	85.2444	10.3838	84.2340	1.324	0.0000	0.0000	50,569
2015/12/31	2037	04/02/2016	8.75	Call	Bond Future	4.6900	0.0047	2.0100	0.0020	(57.143)	0	0	0
2015/12/31	2037	04/02/2016	8.76	Call	Bond Future	4.9900	0.0050	2.1400	0.0021	(57.114)	0	0	0
2015/12/31	2037	04/02/2016	9.30	Call	Bond Future	84.7900	0.0848	45.0700	0.0451	(46.845)	0	0	0
2015/12/31	2037	04/02/2016	8.74	Put	Bond Future	12,676.4700	12.6765	13,684.2600	13.6843	7.950	0	0	0
2015/12/31	2037	04/02/2016	9.43	Put	Bond Future	6,675.3600	6.6754	7,618.7800	7.6188	14.133	0	0	16
2015/12/31	2037	04/02/2016	8.76	Put	Bond Future	12,489.9400	12.4899	13,497.4100	13.4974	8.066	0	0	0
2015/12/31	2037	04/02/2016	9.30	Put	Bond Future	7,721.9500	7.7220	8,692.5500	8.6925	12.569	0	0	16
2015/12/31	2037	05/05/2016	9.00	Put	Bond Future	11,302.9200	11.3029	12,233.9200	12.2339	8.237	0	0	0
2015/12/31	2037	05/05/2016	8.99	Call	Bond Future	427.6000	0.4276	331.0400	0.3310	(22.582)	0	0	0
2015/12/31	2037	05/05/2016			Bond Future	10.3306	86.7858	10.4708	85.7566	1.357	0.0000	0.0000	0
2015/12/31	2037	05/05/2016	9.00	Call	Bond Future	436.2400	0.4362	337.9900	0.3380	(22.522)	0	0	0
2015/12/31	2037	05/05/2016	9.01	Call	Bond Future	445.5100	0.4455	345.0500	0.3451	(22.549)	0	0	0
2015/12/31	2037	05/05/2016	8.99	Put	Bond Future	11,384.1600	11.3842	12,316.8500	12.3168	8.193	0	0	0

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2015/12/31	2037	05/05/2016	9.01	Put	Bond Future	11,222.4400	11.2224	12,151.2300	12.1512	8.276	0	0	0
2015/12/31	2037	04/08/2016			Bond Future	10.4029	84.2271	10.5479	83.1770	1.394	0.0000	0.0000	0
2015/12/31	2037	04/08/2016	9.24	Put	Bond Future	10,454.3100	10.4543	11,310.8300	11.3108	8.193	0	0	0
2015/12/31	2037	04/08/2016	9.26	Put	Bond Future	10,314.4800	10.3145	11,166.6900	11.1667	8.262	0	0	0
2015/12/31	2037	04/08/2016	9.25	Put	Bond Future	10,383.7800	10.3838	11,238.1900	11.2382	8.228	0	0	0
2015/12/31	2037	04/08/2016	9.24	Call	Bond Future	1,203.8600	1.2039	1,010.2200	1.0102	(16.085)	0	0	0
2015/12/31	2037	04/08/2016	9.25	Call	Bond Future	1,219.6300	1.2196	1,023.8800	1.0239	(16.050)	0	0	0
2015/12/31	2037	04/08/2016	9.26	Call	Bond Future	1,236.5000	1.2365	1,038.5500	1.0386	(16.009)	0	0	0
2015/12/31	2038	04/02/2016			Bond Future	125.9580	125.9580	125.9512	125.9512	(0.005)	0.0000	0.0000	17,818
2015/12/31	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	2038	04/02/2016	130.99	Put	Bond Future	5,031.9900	5.0320	5,038.7900	5.0388	0.135	0	0	0
2015/12/31	2038	04/02/2016	131.01	Put	Bond Future	5,051.9900	5.0520	5,058.7900	5.0588	0.135	0	0	0
2015/12/31	2038	04/02/2016	131.00	Put	Bond Future	5,041.9900	5.0420	5,048.7900	5.0488	0.135	0	0	0
2015/12/31	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	2038	05/05/2016	131.01	Put	Bond Future	2,796.3700	2.7964	2,804.0600	2.8041	0.275	0	0	0
2015/12/31	2038	05/05/2016			Bond Future	128.2136	128.2136	128.2059	128.2059	(0.006)	0.0000	0.0000	0
2015/12/31	2038	05/05/2016	131.00	Put	Bond Future	2,786.3700	2.7864	2,794.0600	2.7941	0.276	0	0	0
2015/12/31	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	2038	05/05/2016	130.99	Put	Bond Future	2,776.3700	2.7764	2,784.0600	2.7841	0.277	0	0	0
2015/12/31	2040	04/02/2016	9.51	Put	Bond Future	7,202.5700	7.2026	8,158.3100	8.1583	13.269	0	0	0
2015/12/31	2040	04/02/2016			Bond Future	10.3435	88.3858	10.4742	87.3603	1.263	0.0000	0.0000	1,820
2015/12/31	2040	04/02/2016	9.50	Put	Bond Future	7,286.4600	7.2865	8,244.6700	8.2447	13.151	0	0	0
2015/12/31	2040	04/02/2016	9.49	Put	Bond Future	7,370.7200	7.3707	8,331.4400	8.3314	13.034	0	0	0
2015/12/31	2040	04/02/2016	9.50	Call	Bond Future	149.0700	0.1491	81.8000	0.0818	(45.126)	0	0	0
2015/12/31	2040	04/02/2016	9.51	Call	Bond Future	155.3600	0.1554	85.6200	0.0856	(44.889)	0	0	0
2015/12/31	2040	04/02/2016	9.49	Call	Bond Future	143.0000	0.1430	78.2400	0.0782	(45.287)	0	0	0
2015/12/31	2040	05/05/2016	9.50	Call	Bond Future	1,008.5100	1.0085	809.4300	0.8094	(19.740)	0	0	0
2015/12/31	2040	05/05/2016			Bond Future	10.4272	89.9840	10.5623	88.9393	1.295	0.0000	0.0000	0
2015/12/31	2040	05/05/2016	9.51	Call	Bond Future	1,026.0100	1.0260	824.1600	0.8242	(19.673)	0	0	0
2015/12/31	2040	05/05/2016	9.49	Call	Bond Future	991.3800	0.9914	795.0300	0.7950	(19.806)	0	0	0
2015/12/31	2040	05/05/2016	9.50	Put	Bond Future	8,789.9900	8.7900	9,635.5900	9.6356	9.620	0	0	0
2015/12/31	2040	05/05/2016	9.49	Put	Bond Future	8,862.9700	8.8630	9,711.3000	9.7113	9.572	0	0	0
2015/12/31	2040	05/05/2016	9.51	Put	Bond Future	8,717.5200	8.7175	9,560.3500	9.5603	9.668	0	0	0
2015/12/31	2040	04/08/2016			Bond Future	10.5011	87.2374	10.6408	86.1716	1.330	0.0000	0.0000	0
2015/12/31	2040	04/08/2016	9.49	Put	Bond Future	10,022.3200	10.0223	10,827.8900	10.8279	8.038	0	0	0
2015/12/31	2040	04/08/2016	9.50	Call	Bond Future	1,618.3400	1.6183	1,354.7200	1.3547	(16.290)	0	0	0
2015/12/31	2040	04/08/2016	9.51	Call	Bond Future	1,639.0800	1.6391	1,372.6800	1.3727	(16.253)	0	0	0
2015/12/31	2040	04/08/2016	9.49	Call	Bond Future	1,598.0000	1.5980	1,337.7100	1.3377	(16.288)	0	0	0
2015/12/31	2040	04/08/2016	9.51	Put	Bond Future	9,883.8500	9.8838	10,683.3100	10.6833	8.089	0	0	0
2015/12/31	2040	04/08/2016	9.50	Put	Bond Future	9,952.8200	9.9528	10,755.0600	10.7551	8.060	0	0	0
2015/12/31	2044	04/02/2016	8.99	Put	Bond Future	11,891.9500	11.8919	12,835.6200	12.8356	7.935	0	0	0
2015/12/31	2044	04/02/2016			Bond Future	10.3222	85.8917	10.4428	84.9412	1.168	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
2015/12/31	2044	04/02/2016	9.01	Put	Bond Future	11,694.6300	11.6946	12,637.5300	12.6375	8.063	0	0	0
2015/12/31	2044	04/02/2016	9.58	Put	Bond Future	6,509.7900	6.5098	7,369.9400	7.3699	13.213	0	0	0
2015/12/31	2044	04/02/2016	9.00	Put	Bond Future	11,793.1800	11.7932	12,736.4700	12.7365	7.999	0	0	0
2015/12/31	2044	04/02/2016	9.01	Call	Bond Future	15.0100	0.0150	7.3400	0.0073	(51.099)	0	0	0
2015/12/31	2044	04/02/2016	8.99	Call	Bond Future	13.4100	0.0134	6.5100	0.0065	(51.454)	0	0	0
2015/12/31	2044	04/02/2016	9.58	Call	Bond Future	221.7200	0.2217	131.3000	0.1313	(40.781)	0	0	0
2015/12/31	2044	04/02/2016	9.00	Call	Bond Future	14.1900	0.0142	6.9100	0.0069	(51.304)	0	0	0
2015/12/31	2044	05/05/2016	8.99	Put	Bond Future	12,897.5200	12.8975	13,779.0200	13.7790	6.835	0	0	0
2015/12/31	2044	05/05/2016			Bond Future	10.4026	87.4449	10.5271	86.4765	1.197	0.0000	0.0000	0
2015/12/31	2044	05/05/2016	9.01	Put	Bond Future	12,715.8500	12.7159	13,594.2100	13.5942	6.908	0	0	0
2015/12/31	2044	05/05/2016	9.00	Put	Bond Future	12,806.5200	12.8065	13,686.4700	13.6865	6.871	0	0	0
2015/12/31	2044	05/05/2016	9.01	Call	Bond Future	415.8000	0.4158	325.7200	0.3257	(21.664)	0	0	0
2015/12/31	2044	05/05/2016	8.99	Call	Bond Future	398.9100	0.3989	311.9700	0.3120	(21.794)	0	0	0
2015/12/31	2044	05/05/2016	9.00	Call	Bond Future	407.2800	0.4073	318.7900	0.3188	(21.727)	0	0	0
2015/12/31	2044	04/08/2016	9.50	Call	Bond Future	1,675.9500	1.6759	1,417.7700	1.4178	(15.405)	0	0	0
2015/12/31	2044	04/08/2016			Bond Future	10.4733	84.7739	10.6021	83.7857	1.229	0.0000	0.0000	0
2015/12/31	2044	04/08/2016	9.51	Call	Bond Future	1,697.3500	1.6974	1,436.6900	1.4367	(15.357)	0	0	0
2015/12/31	2044	04/08/2016	9.49	Put	Bond Future	9,926.3500	9.9263	10,659.7700	10.6598	7.389	0	0	0
2015/12/31	2044	04/08/2016	9.51	Put	Bond Future	9,786.9500	9.7870	10,514.4500	10.5144	7.433	0	0	0
2015/12/31	2044	04/08/2016	9.49	Call	Bond Future	1,654.7400	1.6547	1,400.0000	1.4000	(15.395)	0	0	0
2015/12/31	2044	04/08/2016	9.50	Put	Bond Future	9,856.4800	9.8565	10,586.4600	10.5865	7.406	0	0	0
2015/12/31	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	2046	04/02/2016			Bond Future	126.0907	126.0907	126.0842	126.0842	(0.005)	0.0000	0.0000	12,126
2015/12/31	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	2046	04/02/2016	127.99	Put	Bond Future	1,899.2900	1.8993	1,905.7700	1.9058	0.341	0	0	0
2015/12/31	2046	04/02/2016	128.01	Put	Bond Future	1,919.2900	1.9193	1,925.7700	1.9258	0.338	0	0	0
2015/12/31	2046	04/02/2016	128.00	Put	Bond Future	1,909.2900	1.9093	1,915.7700	1.9158	0.339	0	0	0
2015/12/31	2046	05/05/2016			Bond Future	126.9195	126.9195	126.9122	126.9122	(0.006)	0.0000	0.0000	0
2015/12/31	2046	05/05/2016	129.99	Put	Bond Future	3,070.4800	3.0705	3,077.8300	3.0778	0.239	0	0	0
2015/12/31	2046	05/05/2016	130.01	Put	Bond Future	3,090.4800	3.0905	3,097.8300	3.0978	0.238	0	0	0
2015/12/31	2046	05/05/2016	130.00	Put	Bond Future	3,080.4800	3.0805	3,087.8300	3.0878	0.239	0	0	0
2015/12/31	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	2050	04/02/2016			Bond Future	134.2225	134.2225	134.2155	134.2155	(0.005)	0.0000	0.0000	13,364
2015/12/31	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	2050	04/02/2016	137.99	Put	Bond Future	3,767.5100	3.7675	3,774.5500	3.7745	0.187	0	0	0
2015/12/31	2050	04/02/2016	138.01	Put	Bond Future	3,787.5100	3.7875	3,794.5500	3.7945	0.186	0	0	0
2015/12/31	2050	04/02/2016	138.00	Put	Bond Future	3,777.5100	3.7775	3,784.5500	3.7845	0.186	0	0	0
2015/12/31	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	2050	05/05/2016	138.00	Put	Bond Future	1,373.9200	1.3739	1,381.6700	1.3817	0.564	0	0	0
2015/12/31	2050	05/05/2016			Bond Future	136.6261	136.6261	136.6183	136.6183	(0.006)	0.0000	0.0000	0
2015/12/31	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/12/31	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	2050	05/05/2016	137.99	Put	Bond Future	1,363.9200	1.3639	1,371.6700	1.3717	0.568	0	0	0
2015/12/31	2050	05/05/2016	138.01	Put	Bond Future	1,383.9200	1.3839	1,391.6700	1.3917	0.560	0	0	0
2015/12/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	AL37	04/02/2016			Index Future	454.0890	454.0890	451.5200	451.5200	(0.566)	0.0000	0.0000	2
2015/12/31	AL37	05/05/2016			Index Future	462.3000	462.3000	459.6810	459.6810	(0.567)	0.0000	0.0000	0
2015/12/31	AL7T	04/02/2016			Index Future	516.8770	516.8770	512.6240	512.6240	(0.823)	0.0000	0.0000	0
2015/12/31	AL7T	05/05/2016			Index Future	526.2240	526.2240	521.8900	521.8900	(0.824)	0.0000	0.0000	0
2015/12/31	ALBI	04/02/2016			Index Future	469.3070	469.3070	465.1720	465.1720	(0.881)	0.0000	0.0000	620
2015/12/31	ALBI	05/05/2016			Index Future	477.7930	477.7930	473.5800	473.5800	(0.882)	0.0000	0.0000	0
2015/12/31	ALBI	04/08/2016			Index Future	487.0560	487.0560	482.7570	482.7570	(0.883)	0.0000	0.0000	0
2015/12/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/12/31	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/12/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	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
2015/12/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/31	EL28	04/02/2016	128.99	Put	Bond Future	4,005.7100	4.0057	2,691.8900	2.6919	(32.799)	0	0	0
2015/12/31	EL28	04/02/2016			Bond Future	124.9843	124.9843	126.2981	126.2981	1.051	0.0000	0.0000	0
2015/12/31	EL28	04/02/2016	129.01	Put	Bond Future	4,025.7100	4.0257	2,711.8900	2.7119	(32.636)	0	0	0
2015/12/31	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	EL28	04/02/2016	129.00	Put	Bond Future	4,015.7100	4.0157	2,701.8900	2.7019	(32.717)	0	0	0
2015/12/31	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	EL28	05/05/2016			Bond Future	125.6477	125.6477	126.9844	126.9844	1.064	0.0000	0.0000	0
2015/12/31	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	EL28	05/05/2016	128.99	Put	Bond Future	3,342.2700	3.3423	2,005.5800	2.0056	(39.993)	0	0	0
2015/12/31	EL28	05/05/2016	129.01	Put	Bond Future	3,362.2700	3.3623	2,025.5800	2.0256	(39.756)	0	0	0
2015/12/31	EL28	05/05/2016	129.00	Put	Bond Future	3,352.2700	3.3523	2,015.5800	2.0156	(39.874)	0	0	0
2015/12/31	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	ES33	04/02/2016			Bond Future	11.0554	75.6948	11.1909	74.8860	1.226	0.0000	0.0000	8,710
2015/12/31	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	ES33	04/02/2016	9.99	Put	Bond Future	6,878.8300	6.8788	7,687.6600	7.6877	11.758	0	0	0
2015/12/31	ES33	04/02/2016	10.01	Put	Bond Future	6,740.7000	6.7407	7,549.5300	7.5495	11.999	0	0	0
2015/12/31	ES33	04/02/2016	10.00	Put	Bond Future	6,809.7200	6.8097	7,618.5500	7.6186	11.878	0	0	0
2015/12/31	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	ES33	05/05/2016			Bond Future	11.1662	73.2718	11.3066	72.4478	1.257	0.0000	0.0000	0
2015/12/31	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	ES33	05/05/2016	9.99	Put	Bond Future	7,519.1100	7.5191	8,343.1300	8.3431	10.959	0	0	0
2015/12/31	ES33	05/05/2016	10.01	Put	Bond Future	7,381.4700	7.3815	8,205.4900	8.2055	11.163	0	0	0
2015/12/31	ES33	05/05/2016	10.00	Put	Bond Future	7,450.2400	7.4502	8,274.2600	8.2743	11.060	0	0	0
2015/12/31	ES33	04/08/2016			Bond Future	11.2653	74.7080	11.4107	73.8672	1.291	0.0000	0.0000	0
2015/12/31	ES33	04/08/2016	10.24	Put	Bond Future	6,387.5700	6.3876	7,228.3300	7.2283	13.162	0	0	0
2015/12/31	ES33	04/08/2016	10.26	Put	Bond Future	6,254.8200	6.2548	7,095.5800	7.0956	13.442	0	0	0
2015/12/31	ES33	04/08/2016	10.25	Put	Bond Future	6,321.1500	6.3212	7,161.9100	7.1619	13.301	0	0	0
2015/12/31	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	ES42	04/02/2016			Bond Future	11.1885	79.8131	11.3241	78.9082	1.212	0.0000	0.0000	2,750
2015/12/31	ES42	05/05/2016			Bond Future	11.2993	76.9936	11.4400	76.0717	1.245	0.0000	0.0000	4,500
2015/12/31	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	GOVI	04/02/2016			GOVI	469.2850	469.2850	465.4560	465.4560	(0.816)	0.0000	0.0000	487
2015/12/31	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	GOVI	04/02/2016	511.99	Put	GOVI	427,050.0000	42.7050	465,340.0000	46.5340	8.966	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
2015/12/31	GOVI	04/02/2016	512.01	Put	GOVI	427,250.0000		42.7250	465,540.0000	46.5540	8.962	0	0	0
2015/12/31	GOVI	04/02/2016	512.00	Put	GOVI	427,150.0000		42.7150	465,440.0000	46.5440	8.964	0	0	0
2015/12/31	GOVI	05/05/2016	518.01	Put	GOVI	402,390.0000		40.2390	441,410.0000	44.1410	9.697	0	0	0
2015/12/31	GOVI	05/05/2016			GOVI	477.7710		477.7710	473.8690	473.8690	(0.817)	0.0000	0.0000	146
2015/12/31	GOVI	05/05/2016	518.00	Put	GOVI	402,290.0000		40.2290	441,310.0000	44.1310	9.699	0	0	0
2015/12/31	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	GOVI	05/05/2016	517.99	Put	GOVI	402,190.0000		40.2190	441,210.0000	44.1210	9.702	0	0	0
2015/12/31	GOVI	04/08/2016	520.99	Put	GOVI	339,570.0000		33.9570	379,390.0000	37.9390	11.727	0	0	0
2015/12/31	GOVI	04/08/2016			GOVI	487.0330		487.0330	483.0510	483.0510	(0.818)	0.0000	0.0000	0
2015/12/31	GOVI	04/08/2016	521.01	Put	GOVI	339,770.0000		33.9770	379,590.0000	37.9590	11.720	0	0	0
2015/12/31	GOVI	04/08/2016	521.00	Put	GOVI	339,670.0000		33.9670	379,490.0000	37.9490	11.723	0	0	0
2015/12/31	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/12/31	IGOV	04/02/2016			Index Future	232.4920		232.4920	232.7690	232.7690	0.119	0.0000	0.0000	1,038
2015/12/31	IGOV	05/05/2016			Index Future	236.6560		236.6560	236.9370	236.9370	0.119	0.0000	0.0000	21
2015/12/31	IGOV	04/08/2016			Index Future	241.2390		241.2390	241.5230	241.5230	0.118	0.0000	0.0000	0
2015/12/31	ILBI	04/02/2016			Index Future	629.9490		629.9490	629.8360	629.8360	(0.018)	0.0000	0.0000	157
2015/12/31	ILBI	05/05/2016			Index Future	640.6910		640.6910	640.5740	640.5740	(0.018)	0.0000	0.0000	0
2015/12/31	IS01	19/12/2016			Interest Rate Swap	100.3315		100.3315	100.3859	100.3859	0.054	0.0000	0.0000	0
2015/12/31	IS01	16/03/2017			Interest Rate Swap	100.4759		100.4759	100.5576	100.5576	0.081	0.0000	0.0000	0
2015/12/31	IS02	18/12/2017			Interest Rate Swap	101.2939		101.2939	101.4871	101.4871	0.191	0.0000	0.0000	0
2015/12/31	IS02	16/03/2018			Interest Rate Swap	100.9125		100.9125	101.1458	101.1458	0.231	0.0000	0.0000	0
2015/12/31	IS05	17/12/2020			Interest Rate Swap	103.0419		103.0419	103.5318	103.5318	0.475	0.0000	0.0000	0
2015/12/31	IS05	16/03/2021			Interest Rate Swap	102.6698		102.6698	103.1812	103.1812	0.498	0.0000	0.0000	0
2015/12/31	IS10	17/12/2025			Interest Rate Swap	106.4730		106.4730	107.2496	107.2496	0.729	0.0000	0.0000	0
2015/12/31	IS10	16/03/2026			Interest Rate Swap	103.8784		103.8784	104.6826	104.6826	0.774	0.0000	0.0000	0
2015/12/31	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/12/31	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/12/31	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/12/31	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/12/31	JBAF	20/01/2016			Jibar Tradeable Future	6.7100		93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0

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2015/12/31	JBAF	17/02/2016			Jibar Tradeable Future	6.9900	93.0100	6.9900	93.0100	0.000	0.0000	0.0000	2,000
2015/12/31	JBAF	16/03/2016			Jibar Tradeable Future	7.0600	92.9400	7.0600	92.9400	0.000	0.0000	0.0000	0
2015/12/31	JBAF	20/04/2016			Jibar Tradeable Future	7.2300	92.7700	7.2300	92.7700	0.000	0.0000	0.0000	0
2015/12/31	JBAF	18/05/2016			Jibar Tradeable Future	7.2800	92.7200	7.2800	92.7200	0.000	0.0000	0.0000	0
2015/12/31	JBAF	15/06/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2015/12/31	JBAF	21/09/2016			Jibar Tradeable Future	7.7400	92.2600	7.7400	92.2600	0.000	0.0000	0.0000	0
2015/12/31	JBAF	21/12/2016			Jibar Tradeable Future	8.0700	91.9300	8.0700	91.9300	0.000	0.0000	0.0000	0
2015/12/31	JBAF	15/03/2017			Jibar Tradeable Future	8.2100	91.7900	8.2100	91.7900	0.000	0.0000	0.0000	0
2015/12/31	JBAF	21/06/2017			Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000	0
2015/12/31	JBAF	20/09/2017			Jibar Tradeable Future	8.5300	91.4700	8.5300	91.4700	0.000	0.0000	0.0000	0
2015/12/31	JBAF	20/12/2017			Jibar Tradeable Future	8.6300	91.3700	8.6300	91.3700	0.000	0.0000	0.0000	0
2015/12/31	R023	04/02/2016	8.01	Put	Bond Future	7,758.7400	7.7587	8,498.0500	8.4980	9.529	0	0	0
2015/12/31	R023	04/02/2016			Bond Future	9.5606	94.3230	9.7172	93.5830	1.638	0.0000	0.0000	16,357
2015/12/31	R023	04/02/2016	8.00	Put	Bond Future	7,811.3200	7.8113	8,550.6800	8.5507	9.465	0	0	0
2015/12/31	R023	04/02/2016	8.01	Call	Bond Future	1.1200	0.0011	0.4100	0.0004	(63.393)	0	0	0
2015/12/31	R023	04/02/2016	7.99	Call	Bond Future	0.9800	0.0010	0.3500	0.0004	(64.286)	0	0	0
2015/12/31	R023	04/02/2016	8.00	Call	Bond Future	1.0400	0.0010	0.3800	0.0004	(63.462)	0	0	0
2015/12/31	R023	04/02/2016	7.99	Put	Bond Future	7,863.9600	7.8640	8,603.3500	8.6034	9.402	0	0	0
2015/12/31	R023	05/05/2016			Bond Future	9.6645	92.0981	9.8289	91.3441	1.701	0.0000	0.0000	0
2015/12/31	R023	05/05/2016	8.24	Put	Bond Future	7,048.2000	7.0482	7,757.9200	7.7579	10.070	0	0	0
2015/12/31	R023	05/05/2016	8.26	Put	Bond Future	6,955.1400	6.9551	7,662.8200	7.6628	10.175	0	0	0
2015/12/31	R023	05/05/2016	8.24	Call	Bond Future	170.8300	0.1708	126.5000	0.1265	(25.950)	0	0	0
2015/12/31	R023	05/05/2016	8.25	Put	Bond Future	7,001.4900	7.0015	7,710.3300	7.7103	10.124	0	0	0
2015/12/31	R023	05/05/2016	8.25	Call	Bond Future	174.6200	0.1746	129.4100	0.1294	(25.891)	0	0	0
2015/12/31	R023	05/05/2016	8.26	Call	Bond Future	178.7400	0.1787	132.3700	0.1324	(25.943)	0	0	0
2015/12/31	R023	04/08/2016	8.24	Call	Bond Future	363.8800	0.3639	293.8600	0.2939	(19.243)	0	0	0
2015/12/31	R023	04/08/2016	8.25	Put	Bond Future	7,400.5600	7.4006	8,099.1800	8.0992	9.440	0	0	0
2015/12/31	R023	04/08/2016			Bond Future	9.7498	93.9027	9.9227	93.1331	1.774	0.0000	0.0000	0
2015/12/31	R023	04/08/2016	8.25	Call	Bond Future	369.5800	0.3696	298.5800	0.2986	(19.211)	0	0	0
2015/12/31	R023	04/08/2016	8.26	Call	Bond Future	375.3600	0.3754	303.3500	0.3034	(19.184)	0	0	0
2015/12/31	R023	04/08/2016	8.24	Put	Bond Future	7,443.9800	7.4440	8,143.5800	8.1436	9.398	0	0	0
2015/12/31	R023	04/08/2016	8.26	Put	Bond Future	7,357.2500	7.3573	8,054.8600	8.0549	9.482	0	0	0
2015/12/31	R186	04/02/2016	7.50	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/12/31	R186	04/02/2016	8.40	Put	Bond Future	9,251.6400	9.2516	10,142.5800	10.1426	9.630	0	0	0
2015/12/31	R186	04/02/2016	8.83	Put	Bond Future	6,079.9500	6.0800	6,931.3700	6.9314	14.004	0	0	33
2015/12/31	R186	04/02/2016	9.20	Call	Bond Future	417.9200	0.4179	261.1200	0.2611	(37.519)	0	0	0
2015/12/31	R186	04/02/2016			Bond Future	9.6658	106.9454	9.7966	106.0489	1.354	0.0000	0.0000	69,294
2015/12/31	R186	04/02/2016	7.51	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2015/12/31	R186	04/02/2016	8.02	Put	Bond Future	12,231.2000	12.2312	13,127.1000	13.1271	7.325	0	0	0
2015/12/31	R186	04/02/2016	7.90	Call	Bond Future	0.3900	0.0004	0.1500	0.0002	(61.538)	0	0	680
2015/12/31	R186	04/02/2016	8.45	Call	Bond Future	14.0600	0.0141	6.8700	0.0069	(51.138)	0	0	350
2015/12/31	R186	04/02/2016	8.75	Call	Bond Future	67.8200	0.0678	35.5700	0.0356	(47.552)	0	0	0
2015/12/31	R186	04/02/2016	7.49	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/12/31	R186	04/02/2016	7.50	Put	Bond Future	16,494.0600	16.4941	17,390.4900	17.3905	5.435	0	0	0
2015/12/31	R186	04/02/2016	8.83	Call	Bond Future	98.2700	0.0983	53.2500	0.0533	(45.813)	0	0	0
2015/12/31	R186	04/02/2016	8.65	Put	Bond Future	7,371.9600	7.3720	8,248.1800	8.2482	11.886	0	0	340

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2015/12/31	R186	04/02/2016	8.70	Put	Bond Future	7,006.8600	7.0069	7,877.6400	7.8776	12.428	0	0	5,000
2015/12/31	R186	04/02/2016	8.80	Put	Bond Future	6,290.6800	6.2907	7,147.2800	7.1473	13.617	0	0	5,000
2015/12/31	R186	04/02/2016	7.49	Put	Bond Future	16,578.0800	16.5781	17,474.5100	17.4745	5.407	0	0	0
2015/12/31	R186	04/02/2016	8.85	Put	Bond Future	5,940.6200	5.9406	6,788.3000	6.7883	14.269	0	0	0
2015/12/31	R186	04/02/2016	7.51	Put	Bond Future	16,410.1300	16.4101	17,306.5600	17.3066	5.463	0	0	0
2015/12/31	R186	04/02/2016	8.02	Call	Bond Future	0.9300	0.0009	0.3900	0.0004	(58.065)	0	0	700
2015/12/31	R186	04/02/2016	8.40	Call	Bond Future	10.5800	0.0106	5.0800	0.0051	(51.985)	0	0	680
2015/12/31	R186	04/02/2016	7.90	Put	Bond Future	13,196.5300	13.1965	14,092.7300	14.0927	6.791	0	0	0
2015/12/31	R186	04/02/2016	8.45	Put	Bond Future	8,869.5100	8.8695	9,758.7600	9.7588	10.026	0	0	0
2015/12/31	R186	04/02/2016	9.20	Put	Bond Future	3,695.4800	3.6955	4,435.1200	4.4351	20.015	0	0	700
2015/12/31	R186	04/02/2016	8.75	Put	Bond Future	6,646.2500	6.6463	7,510.4400	7.5104	13.003	0	0	11,695
2015/12/31	R186	04/02/2016	8.65	Call	Bond Future	41.4500	0.0414	21.2300	0.0212	(48.782)	0	0	0
2015/12/31	R186	04/02/2016	8.85	Call	Bond Future	107.4500	0.1074	58.6900	0.0587	(45.379)	0	0	0
2015/12/31	R186	04/02/2016	8.70	Call	Bond Future	53.2500	0.0533	27.5900	0.0276	(48.188)	0	0	0
2015/12/31	R186	04/02/2016	8.80	Call	Bond Future	85.7300	0.0857	45.8900	0.0459	(46.471)	0	0	0
2015/12/31	R186	05/05/2016			Bond Future	9.7553	108.8789	9.8917	107.9654	1.398	0.0000	0.0000	0
2015/12/31	R186	05/05/2016	8.34	Call	Bond Future	265.1000	0.2651	207.3400	0.2073	(21.788)	0	0	0
2015/12/31	R186	05/05/2016	8.75	Put	Bond Future	7,708.7600	7.7088	8,488.7000	8.4887	10.118	0	0	1,900
2015/12/31	R186	05/05/2016	8.35	Call	Bond Future	270.9600	0.2710	212.0500	0.2120	(21.741)	0	0	0
2015/12/31	R186	05/05/2016	8.85	Put	Bond Future	7,103.3700	7.1034	7,860.9000	7.8609	10.664	0	0	5,350
2015/12/31	R186	05/05/2016	8.33	Call	Bond Future	259.3400	0.2593	202.7200	0.2027	(21.832)	0	0	0
2015/12/31	R186	05/05/2016	8.75	Call	Bond Future	620.6400	0.6206	487.1600	0.4872	(21.507)	0	0	0
2015/12/31	R186	05/05/2016	8.35	Put	Bond Future	10,361.2200	10.3612	11,215.7300	11.2157	8.247	0	0	0
2015/12/31	R186	05/05/2016	7.56	Put	Bond Future	16,384.1000	16.3841	17,288.2900	17.2883	5.519	0	0	0
2015/12/31	R186	05/05/2016	8.34	Put	Bond Future	10,431.8100	10.4318	11,287.4700	11.2875	8.202	0	0	0
2015/12/31	R186	05/05/2016	8.85	Call	Bond Future	749.1000	0.7491	593.2100	0.5932	(20.810)	0	0	0
2015/12/31	R186	05/05/2016	7.56	Call	Bond Future	36.7700	0.0368	27.5400	0.0275	(25.102)	0	0	0
2015/12/31	R186	05/05/2016	8.33	Put	Bond Future	10,502.5600	10.5026	11,359.3600	11.3594	8.158	0	0	0
2015/12/31	R186	04/08/2016	8.51	Put	Bond Future	9,968.8000	9.9688	10,786.5300	10.7865	8.203	0	0	0
2015/12/31	R186	04/08/2016			Bond Future	9.8296	105.7069	9.9717	104.7747	1.446	0.0000	0.0000	0
2015/12/31	R186	04/08/2016	8.50	Put	Bond Future	10,031.5900	10.0316	10,851.4000	10.8514	8.172	0	0	0
2015/12/31	R186	04/08/2016	8.51	Call	Bond Future	737.7000	0.7377	623.2100	0.6232	(15.520)	0	0	0
2015/12/31	R186	04/08/2016	8.49	Call	Bond Future	715.7600	0.7158	604.8200	0.6048	(15.500)	0	0	0
2015/12/31	R186	04/08/2016	8.50	Call	Bond Future	726.3700	0.7264	613.9600	0.6140	(15.476)	0	0	0
2015/12/31	R186	04/08/2016	8.49	Put	Bond Future	10,095.1600	10.0952	10,916.4400	10.9164	8.135	0	0	0
2015/12/31	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	R197	04/02/2016			Bond Future	289.6912	289.6912	289.6748	289.6748	(0.006)	0.0000	0.0000	714
2015/12/31	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	R197	04/02/2016	296.99	Put	Bond Future	7,298.7600	7.2988	7,315.2300	7.3152	0.226	0	0	0
2015/12/31	R197	04/02/2016	297.01	Put	Bond Future	7,318.7600	7.3188	7,335.2300	7.3352	0.225	0	0	0
2015/12/31	R197	04/02/2016	297.00	Put	Bond Future	7,308.7600	7.3088	7,325.2300	7.3252	0.225	0	0	0
2015/12/31	R197	05/05/2016			Bond Future	294.8789	294.8789	294.8604	294.8604	(0.006)	0.0000	0.0000	0
2015/12/31	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	R197	05/05/2016	299.99	Put	Bond Future	5,111.0700	5.1111	5,129.6100	5.1296	0.363	0	0	0
2015/12/31	R197	05/05/2016	300.01	Put	Bond Future	5,131.0700	5.1311	5,149.6100	5.1496	0.361	0	0	0
2015/12/31	R197	05/05/2016	300.00	Put	Bond Future	5,121.0700	5.1211	5,139.6100	5.1396	0.362	0	0	0

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2015/12/31	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	R202	04/02/2016			Bond Future	235.2887	235.2887	235.2765	235.2765	(0.005)	0.0000	0.0000	42,944
2015/12/31	R202	04/02/2016	239.99	Put	Bond Future	4,701.2700	4.7013	4,713.5500	4.7136	0.261	0	0	0
2015/12/31	R202	04/02/2016	240.01	Put	Bond Future	4,721.2700	4.7213	4,733.5500	4.7336	0.260	0	0	0
2015/12/31	R202	04/02/2016	240.00	Put	Bond Future	4,711.2700	4.7113	4,723.5500	4.7236	0.261	0	0	0
2015/12/31	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	R202	05/05/2016	246.99	Put	Bond Future	7,487.7600	7.4878	7,501.6500	7.5016	0.186	0	0	0
2015/12/31	R202	05/05/2016			Bond Future	239.5022	239.5022	239.4883	239.4883	(0.006)	0.0000	0.0000	0
2015/12/31	R202	05/05/2016	247.01	Put	Bond Future	7,507.7600	7.5078	7,521.6500	7.5216	0.185	0	0	0
2015/12/31	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	R202	05/05/2016	247.00	Put	Bond Future	7,497.7600	7.4978	7,511.6500	7.5116	0.185	0	0	0
2015/12/31	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	R203	04/02/2016	7.25	Put	Bond Future	1,829.9700	1.8300	2,043.5200	2.0435	11.670	0	0	0
2015/12/31	R203	04/02/2016	7.26	Put	Bond Future	1,815.0100	1.8150	2,028.5500	2.0285	11.765	0	0	0
2015/12/31	R203	04/02/2016			Bond Future	8.4861	102.9727	8.6325	102.7589	1.725	0.0000	0.0000	16,689
2015/12/31	R203	04/02/2016	7.26	Call	Bond Future	0.3000	0.0003	0.1000	0.0001	(66.667)	0	0	0
2015/12/31	R203	04/02/2016	7.24	Call	Bond Future	0.2600	0.0003	0.0800	0.0001	(69.231)	0	0	0
2015/12/31	R203	04/02/2016	7.25	Call	Bond Future	0.2800	0.0003	0.0900	0.0001	(67.857)	0	0	0
2015/12/31	R203	04/02/2016	7.24	Put	Bond Future	1,844.9400	1.8449	2,058.5000	2.0585	11.575	0	0	0
2015/12/31	R203	05/05/2016	7.25	Put	Bond Future	1,859.8700	1.8599	2,071.6600	2.0717	11.387	0	0	0
2015/12/31	R203	05/05/2016			Bond Future	8.7099	100.6637	8.8858	100.4453	2.020	0.0000	0.0000	0
2015/12/31	R203	05/05/2016	7.26	Call	Bond Future	21.8700	0.0219	15.0600	0.0151	(31.139)	0	0	0
2015/12/31	R203	05/05/2016	7.24	Call	Bond Future	20.6300	0.0206	14.2200	0.0142	(31.071)	0	0	0
2015/12/31	R203	05/05/2016	7.25	Call	Bond Future	21.2100	0.0212	14.6300	0.0146	(31.023)	0	0	0
2015/12/31	R203	05/05/2016	7.26	Put	Bond Future	1,847.7800	1.8478	2,059.3400	2.0593	11.449	0	0	0
2015/12/31	R203	05/05/2016	7.24	Put	Bond Future	1,872.0500	1.8721	2,084.0100	2.0840	11.322	0	0	0
2015/12/31	R203	04/08/2016	7.26	Call	Bond Future	40.2900	0.0403	30.0700	0.0301	(25.366)	0	0	0
2015/12/31	R203	04/08/2016			Bond Future	8.9015	102.6364	9.1208	102.4129	2.464	0.0000	0.0000	0
2015/12/31	R203	04/08/2016	7.24	Call	Bond Future	38.7400	0.0387	28.9000	0.0289	(25.400)	0	0	0
2015/12/31	R203	04/08/2016	7.25	Call	Bond Future	39.5100	0.0395	29.4800	0.0295	(25.386)	0	0	0
2015/12/31	R203	04/08/2016	7.24	Put	Bond Future	1,756.5000	1.7565	1,970.1700	1.9702	12.165	0	0	0
2015/12/31	R203	04/08/2016	7.26	Put	Bond Future	1,737.1100	1.7371	1,950.4000	1.9504	12.278	0	0	0
2015/12/31	R203	04/08/2016	7.25	Put	Bond Future	1,746.8000	1.7468	1,960.2800	1.9603	12.221	0	0	0
2015/12/31	R204	04/02/2016	7.50	Call	Bond Future	0.4300	0.0004	0.1500	0.0002	(65.116)	0	0	0
2015/12/31	R204	04/02/2016			Bond Future	8.8988	98.8470	9.0472	98.4847	1.668	0.0000	0.0000	38,369
2015/12/31	R204	04/02/2016	7.51	Call	Bond Future	0.4600	0.0005	0.1700	0.0002	(63.043)	0	0	0
2015/12/31	R204	04/02/2016	7.49	Put	Bond Future	3,524.4600	3.5245	3,886.5500	3.8865	10.274	0	0	0
2015/12/31	R204	04/02/2016	7.51	Put	Bond Future	3,473.4000	3.4734	3,835.4600	3.8355	10.424	0	0	0
2015/12/31	R204	04/02/2016	7.49	Call	Bond Future	0.4000	0.0004	0.1400	0.0001	(65.000)	0	0	0
2015/12/31	R204	04/02/2016	7.50	Put	Bond Future	3,498.9300	3.4989	3,861.0000	3.8610	10.348	0	0	0
2015/12/31	R204	05/05/2016	7.75	Call	Bond Future	73.1700	0.0732	53.0700	0.0531	(27.470)	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
2015/12/31	R204	05/05/2016			Bond Future	9.0655	100.6342	9.2303	100.2645	1.817	0.0000	0.0000	0
2015/12/31	R204	05/05/2016	7.76	Call	Bond Future	75.0300	0.0750	54.4000	0.0544	(27.496)	0	0	0
2015/12/31	R204	05/05/2016	7.74	Put	Bond Future	3,110.7100	3.1107	3,460.6900	3.4607	11.251	0	0	0
2015/12/31	R204	05/05/2016	7.76	Put	Bond Future	3,067.5900	3.0676	3,416.6000	3.4166	11.377	0	0	0
2015/12/31	R204	05/05/2016	7.74	Call	Bond Future	71.4200	0.0714	51.7600	0.0518	(27.527)	0	0	0
2015/12/31	R204	05/05/2016	7.75	Put	Bond Future	3,089.0900	3.0891	3,438.6300	3.4386	11.315	0	0	0
2015/12/31	R204	04/08/2016			Bond Future	9.2066	98.5636	9.3913	98.1859	2.006	0.0000	0.0000	0
2015/12/31	R204	04/08/2016	7.74	Put	Bond Future	3,197.1900	3.1972	3,546.6900	3.5467	10.931	0	0	0
2015/12/31	R204	04/08/2016	7.76	Put	Bond Future	3,159.3400	3.1593	3,507.7800	3.5078	11.029	0	0	0
2015/12/31	R204	04/08/2016	7.75	Put	Bond Future	3,178.1700	3.1782	3,527.2200	3.5272	10.983	0	0	0
2015/12/31	R204	04/08/2016	7.74	Call	Bond Future	131.0600	0.1311	102.8600	0.1029	(21.517)	0	0	0
2015/12/31	R204	04/08/2016	7.75	Call	Bond Future	133.3500	0.1334	104.7000	0.1047	(21.485)	0	0	0
2015/12/31	R204	04/08/2016	7.76	Call	Bond Future	135.8300	0.1358	106.5700	0.1066	(21.542)	0	0	0
2015/12/31	R207	04/02/2016	7.27	Put	Bond Future	6,109.8500	6.1099	6,615.7500	6.6158	8.280	0	0	0
2015/12/31	R207	04/02/2016	7.49	Put	Bond Future	5,372.6600	5.3727	5,878.4800	5.8785	9.415	0	0	0
2015/12/31	R207	04/02/2016			Bond Future	9.1557	94.3131	9.3185	93.8072	1.778	0.0000	0.0000	46,608
2015/12/31	R207	04/02/2016	7.51	Put	Bond Future	5,305.9800	5.3060	5,811.7900	5.8118	9.533	0	0	0
2015/12/31	R207	04/02/2016	7.27	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	43
2015/12/31	R207	04/02/2016	7.50	Call	Bond Future	0.1400	0.0001	0.0400	0.0000	(71.429)	0	0	19
2015/12/31	R207	04/02/2016	7.51	Call	Bond Future	0.1500	0.0002	0.0500	0.0001	(66.667)	0	0	0
2015/12/31	R207	04/02/2016	7.49	Call	Bond Future	0.1300	0.0001	0.0400	0.0000	(69.231)	0	0	0
2015/12/31	R207	04/02/2016	7.50	Put	Bond Future	5,339.3100	5.3393	5,845.1200	5.8451	9.473	0	0	0
2015/12/31	R207	05/05/2016	7.86	Put	Bond Future	4,440.7500	4.4407	4,932.5000	4.9325	11.074	0	0	0
2015/12/31	R207	05/05/2016			Bond Future	9.3013	96.0183	9.4773	95.5025	1.892	0.0000	0.0000	0
2015/12/31	R207	05/05/2016	7.85	Put	Bond Future	4,469.8900	4.4699	4,962.1600	4.9622	11.013	0	0	0
2015/12/31	R207	05/05/2016	7.56	Put	Bond Future	5,334.9500	5.3350	5,838.8300	5.8388	9.445	0	0	0
2015/12/31	R207	05/05/2016	7.84	Put	Bond Future	4,499.0800	4.4991	4,991.8700	4.9919	10.953	0	0	0
2015/12/31	R207	05/05/2016	7.56	Call	Bond Future	38.5500	0.0386	26.6600	0.0267	(30.843)	0	0	43
2015/12/31	R207	05/05/2016	7.85	Call	Bond Future	80.4300	0.0804	56.9300	0.0569	(29.218)	0	0	0
2015/12/31	R207	05/05/2016	7.86	Call	Bond Future	82.3800	0.0824	58.3600	0.0584	(29.158)	0	0	0
2015/12/31	R207	05/05/2016	7.84	Call	Bond Future	78.5100	0.0785	55.5300	0.0555	(29.270)	0	0	0
2015/12/31	R207	04/08/2016			Bond Future	9.4244	94.2542	9.6157	93.7275	2.030	0.0000	0.0000	0
2015/12/31	R207	04/08/2016	7.99	Put	Bond Future	4,272.8600	4.2729	4,755.6900	4.7557	11.300	0	0	0
2015/12/31	R207	04/08/2016	8.01	Put	Bond Future	4,221.8700	4.2219	4,703.0500	4.7031	11.397	0	0	0
2015/12/31	R207	04/08/2016	8.00	Put	Bond Future	4,247.1900	4.2472	4,729.3500	4.7294	11.352	0	0	0
2015/12/31	R207	04/08/2016	8.01	Call	Bond Future	212.6400	0.2126	167.1800	0.1672	(21.379)	0	0	0
2015/12/31	R207	04/08/2016	7.99	Call	Bond Future	205.4500	0.2055	161.6400	0.1616	(21.324)	0	0	0
2015/12/31	R207	04/08/2016	8.00	Call	Bond Future	208.8700	0.2089	164.3900	0.1644	(21.296)	0	0	0
2015/12/31	R208	04/02/2016			Bond Future	9.3236	92.0965	9.4755	91.5283	1.630	0.0000	0.0000	40,521
2015/12/31	R208	04/02/2016	7.74	Put	Bond Future	6,192.3500	6.1924	6,760.2300	6.7602	9.171	0	0	0
2015/12/31	R208	04/02/2016	7.76	Put	Bond Future	6,111.0500	6.1111	6,678.8800	6.6789	9.292	0	0	0
2015/12/31	R208	04/02/2016	7.75	Put	Bond Future	6,151.6800	6.1517	6,719.5400	6.7195	9.231	0	0	0
2015/12/31	R208	04/02/2016	7.76	Call	Bond Future	0.5300	0.0005	0.1900	0.0002	(64.151)	0	0	0
2015/12/31	R208	04/02/2016	7.74	Call	Bond Future	0.4600	0.0005	0.1700	0.0002	(63.043)	0	0	0
2015/12/31	R208	04/02/2016	7.75	Call	Bond Future	0.4900	0.0005	0.1800	0.0002	(63.265)	0	0	0
2015/12/31	R208	05/05/2016	7.99	Call	Bond Future	108.0300	0.1080	80.2400	0.0802	(25.724)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/12/31	R208	05/05/2016	8.00	Put	Bond Future	5,498.7000	5.4987	6,049.4400	6.0494	10.016	0	0	0
2015/12/31	R208	05/05/2016			Bond Future	9.4451	90.3599	9.6066	89.7808	1.711	0.0000	0.0000	0
2015/12/31	R208	05/05/2016	8.00	Call	Bond Future	110.5700	0.1106	82.1800	0.0822	(25.676)	0	0	0
2015/12/31	R208	05/05/2016	8.01	Call	Bond Future	113.3100	0.1133	84.1600	0.0842	(25.726)	0	0	0
2015/12/31	R208	05/05/2016	7.99	Put	Bond Future	5,534.7900	5.5348	6,086.1300	6.0861	9.961	0	0	0
2015/12/31	R208	05/05/2016	8.01	Put	Bond Future	5,462.8200	5.4628	6,012.8000	6.0128	10.068	0	0	0
2015/12/31	R208	04/08/2016	8.01	Put	Bond Future	5,722.6200	5.7226	6,269.7100	6.2697	9.560	0	0	0
2015/12/31	R208	04/08/2016			Bond Future	9.5464	92.1308	9.7187	91.5395	1.805	0.0000	0.0000	0
2015/12/31	R208	04/08/2016	8.00	Put	Bond Future	5,755.7800	5.7558	6,303.5400	6.3035	9.517	0	0	0
2015/12/31	R208	04/08/2016	7.99	Call	Bond Future	228.0800	0.2281	185.2700	0.1853	(18.770)	0	0	0
2015/12/31	R208	04/08/2016	8.00	Call	Bond Future	231.9000	0.2319	188.4200	0.1884	(18.749)	0	0	0
2015/12/31	R208	04/08/2016	8.01	Call	Bond Future	235.7700	0.2358	191.6200	0.1916	(18.726)	0	0	0
2015/12/31	R208	04/08/2016	7.99	Put	Bond Future	5,789.0000	5.7890	6,337.4300	6.3374	9.474	0	0	0
2015/12/31	R209	04/02/2016	8.74	Call	Bond Future	6.8400	0.0068	3.0100	0.0030	(55.994)	0	0	0
2015/12/31	R209	04/02/2016	8.75	Put	Bond Future	9,566.3300	9.5663	10,404.3000	10.4043	8.760	0	0	0
2015/12/31	R209	04/02/2016			Bond Future	10.1251	69.2021	10.2608	68.3601	1.340	0.0000	0.0000	41,344
2015/12/31	R209	04/02/2016	8.75	Call	Bond Future	7.2600	0.0073	3.2100	0.0032	(55.785)	0	0	0
2015/12/31	R209	04/02/2016	8.76	Call	Bond Future	7.6900	0.0077	3.4200	0.0034	(55.527)	0	0	0
2015/12/31	R209	04/02/2016	9.52	Put	Bond Future	4,238.4000	4.2384	4,968.7900	4.9688	17.233	0	0	2,200
2015/12/31	R209	04/02/2016	8.74	Put	Bond Future	9,642.8900	9.6429	10,481.0800	10.4811	8.692	0	0	0
2015/12/31	R209	04/02/2016	8.76	Put	Bond Future	9,489.8900	9.4899	10,327.6400	10.3276	8.828	0	0	0
2015/12/31	R209	04/02/2016	9.52	Call	Bond Future	271.9000	0.2719	160.2700	0.1603	(41.056)	0	0	0
2015/12/31	R209	05/05/2016			Bond Future	10.1990	67.3035	10.3390	66.4458	1.372	0.0000	0.0000	0
2015/12/31	R209	05/05/2016	9.00	Call	Bond Future	454.7200	0.4547	355.1000	0.3551	(21.908)	0	0	6,700
2015/12/31	R209	05/05/2016	8.25	Put	Bond Future	14,066.8000	14.0668	14,902.1100	14.9021	5.938	0	0	0
2015/12/31	R209	05/05/2016	8.99	Put	Bond Future	8,636.4700	8.6365	9,396.2300	9.3962	8.797	0	0	0
2015/12/31	R209	05/05/2016	9.01	Put	Bond Future	8,506.5500	8.5065	9,262.5900	9.2626	8.888	0	0	0
2015/12/31	R209	05/05/2016	9.00	Put	Bond Future	8,571.1700	8.5712	9,329.3000	9.3293	8.845	0	0	0
2015/12/31	R209	05/05/2016	9.01	Call	Bond Future	463.9200	0.4639	362.2100	0.3622	(21.924)	0	0	0
2015/12/31	R209	05/05/2016	8.25	Call	Bond Future	85.1700	0.0852	62.7300	0.0627	(26.347)	0	0	6,700
2015/12/31	R209	05/05/2016	8.99	Call	Bond Future	446.0900	0.4461	348.1000	0.3481	(21.966)	0	0	0
2015/12/31	R209	04/08/2016	9.26	Call	Bond Future	1,222.3600	1.2224	1,016.1500	1.0161	(16.870)	0	0	0
2015/12/31	R209	04/08/2016			Bond Future	10.2615	68.6228	10.4058	67.7477	1.406	0.0000	0.0000	0
2015/12/31	R209	04/08/2016	10.60	Call	Bond Future	4,642.9800	4.6430	4,111.5800	4.1116	(11.445)	0	0	6,000
2015/12/31	R209	04/08/2016	9.60	Put	Bond Future	6,101.2900	6.1013	6,695.2800	6.6953	9.735	0	0	0
2015/12/31	R209	04/08/2016	9.24	Call	Bond Future	1,190.6600	1.1907	989.3700	0.9894	(16.906)	0	0	0
2015/12/31	R209	04/08/2016	9.25	Call	Bond Future	1,206.4400	1.2064	1,002.3100	1.0023	(16.920)	0	0	0
2015/12/31	R209	04/08/2016	10.60	Put	Bond Future	2,618.1700	2.6182	2,961.8500	2.9619	13.127	0	0	0
2015/12/31	R209	04/08/2016	9.24	Put	Bond Future	7,938.2300	7.9382	8,612.0200	8.6120	8.488	0	0	0
2015/12/31	R209	04/08/2016	9.26	Put	Bond Future	7,827.9300	7.8279	8,496.8000	8.4968	8.545	0	0	0
2015/12/31	R209	04/08/2016	9.60	Call	Bond Future	1,847.0000	1.8470	1,565.9100	1.5659	(15.219)	0	0	6,000
2015/12/31	R209	04/08/2016	9.25	Put	Bond Future	7,882.9600	7.8830	8,553.9100	8.5539	8.511	0	0	0
2015/12/31	R210	04/02/2016	184.99	Put	Bond Future	6,228.2300	6.2282	4,357.7500	4.3577	(30.032)	0	0	0
2015/12/31	R210	04/02/2016			Bond Future	178.7618	178.7618	180.6322	180.6322	1.046	0.0000	0.0000	3,861
2015/12/31	R210	04/02/2016	185.01	Put	Bond Future	6,248.2300	6.2482	4,377.7500	4.3777	(29.936)	0	0	0
2015/12/31	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/12/31	R210	04/02/2016	185.00	Put	Bond Future	6,238.2300		6.2382	4,367.7500	4.3677	(29.984)	0	0	0
2015/12/31	R210	04/02/2016	185.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	R210	04/02/2016	185.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	R210	05/05/2016			Bond Future	179.7964		179.7964	181.6991	181.6991	1.058	0.0000	0.0000	0
2015/12/31	R210	05/05/2016	184.99	Put	Bond Future	5,193.6200		5.1936	3,290.8800	3.2909	(36.636)	0	0	0
2015/12/31	R210	05/05/2016	185.00	Put	Bond Future	5,203.6200		5.2036	3,300.8800	3.3009	(36.566)	0	0	0
2015/12/31	R210	05/05/2016	185.01	Put	Bond Future	5,213.6200		5.2136	3,310.8800	3.3109	(36.496)	0	0	0
2015/12/31	R210	05/05/2016	184.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	R210	05/05/2016	185.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	R210	05/05/2016	185.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	R211	04/02/2016	138.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	R211	04/02/2016	139.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	R211	04/02/2016			Bond Future	134.6056		134.6056	134.5983	134.5983	(0.005)	0.0000	0.0000	860
2015/12/31	R211	04/02/2016	139.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	R211	04/02/2016	138.99	Put	Bond Future	4,384.4400		4.3844	4,391.6900	4.3917	0.165	0	0	0
2015/12/31	R211	04/02/2016	139.01	Put	Bond Future	4,404.4400		4.4044	4,411.6900	4.4117	0.165	0	0	0
2015/12/31	R211	04/02/2016	139.00	Put	Bond Future	4,394.4400		4.3944	4,401.6900	4.4017	0.165	0	0	0
2015/12/31	R211	05/05/2016	139.01	Put	Bond Future	1,993.8700		1.9939	2,002.0900	2.0021	0.412	0	0	0
2015/12/31	R211	05/05/2016			Bond Future	137.0161		137.0161	137.0079	137.0079	(0.006)	0.0000	0.0000	0
2015/12/31	R211	05/05/2016	139.00	Put	Bond Future	1,983.8700		1.9839	1,992.0900	1.9921	0.414	0	0	0
2015/12/31	R211	05/05/2016	139.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	R211	05/05/2016	138.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	R211	05/05/2016	139.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	R211	05/05/2016	138.99	Put	Bond Future	1,973.8700		1.9739	1,982.0900	1.9821	0.416	0	0	0
2015/12/31	R212	04/02/2016			Bond Future	140.0789		140.0789	140.0709	140.0709	(0.006)	0.0000	0.0000	1,569
2015/12/31	R212	04/02/2016	146.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	R212	04/02/2016	145.99	Put	Bond Future	5,911.1200		5.9111	5,919.0600	5.9191	0.134	0	0	0
2015/12/31	R212	04/02/2016	146.01	Put	Bond Future	5,931.1200		5.9311	5,939.0600	5.9391	0.134	0	0	0
2015/12/31	R212	04/02/2016	146.00	Put	Bond Future	5,921.1200		5.9211	5,929.0600	5.9291	0.134	0	0	0
2015/12/31	R212	04/02/2016	146.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	R212	04/02/2016	145.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	R212	05/05/2016	145.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	R212	05/05/2016			Bond Future	142.5875		142.5875	142.5785	142.5785	(0.006)	0.0000	0.0000	0
2015/12/31	R212	05/05/2016	145.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	R212	05/05/2016	144.99	Put	Bond Future	2,402.5300		2.4025	2,411.4600	2.4115	0.372	0	0	0
2015/12/31	R212	05/05/2016	145.01	Put	Bond Future	2,422.5300		2.4225	2,431.4600	2.4315	0.369	0	0	0
2015/12/31	R212	05/05/2016	144.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/31	R212	05/05/2016	145.00	Put	Bond Future	2,412.5300		2.4125	2,421.4600	2.4215	0.370	0	0	0
2015/12/31	R213	04/02/2016			Bond Future	10.0801		79.5221	10.2208	78.6401	1.396	0.0000	0.0000	41,590
2015/12/31	R213	04/02/2016	8.75	Call	Bond Future	9.4900		0.0095	4.2500	0.0043	(55.216)	0	0	0
2015/12/31	R213	04/02/2016	8.74	Put	Bond Future	9,197.0500		9.1971	10,074.0800	10.0741	9.536	0	0	0
2015/12/31	R213	04/02/2016	8.76	Put	Bond Future	9,049.7300		9.0497	9,926.2000	9.9262	9.685	0	0	0
2015/12/31	R213	04/02/2016	8.75	Put	Bond Future	9,123.3300		9.1233	10,000.0900	10.0001	9.610	0	0	0
2015/12/31	R213	04/02/2016	8.76	Call	Bond Future	10.0400		0.0100	4.5100	0.0045	(55.080)	0	0	0
2015/12/31	R213	04/02/2016	8.74	Call	Bond Future	8.9700		0.0090	4.0000	0.0040	(55.407)	0	0	0

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2015/12/31	R213	05/05/2016	8.74	Put	Bond Future	9,927.6700		9.9277	10,757.7600	10.7578	8.361	0	0	0
2015/12/31	R213	05/05/2016	8.76	Put	Bond Future	9,792.5200		9.7925	10,620.0700	10.6201	8.451	0	0	0
2015/12/31	R213	05/05/2016			Bond Future	10.1600		77.4100	10.3055	76.5114	1.432	0.0000	0.0000	0
2015/12/31	R213	05/05/2016	8.75	Put	Bond Future	9,860.0000		9.8600	10,688.8300	10.6888	8.406	0	0	0
2015/12/31	R213	05/05/2016	8.74	Call	Bond Future	291.3100		0.2913	222.8200	0.2228	(23.511)	0	0	0
2015/12/31	R213	05/05/2016	8.75	Call	Bond Future	297.3900		0.2974	227.6400	0.2276	(23.454)	0	0	0
2015/12/31	R213	05/05/2016	8.76	Call	Bond Future	303.5700		0.3036	232.5400	0.2325	(23.398)	0	0	0
2015/12/31	R213	04/08/2016			Bond Future	10.2271		78.9268	10.3775	78.0100	1.471	0.0000	0.0000	0
2015/12/31	R213	04/08/2016	8.99	Put	Bond Future	9,061.7100		9.0617	9,836.9300	9.8369	8.555	0	0	0
2015/12/31	R213	04/08/2016	9.01	Put	Bond Future	8,944.2600		8.9443	9,715.4700	9.7155	8.622	0	0	0
2015/12/31	R213	04/08/2016	9.00	Put	Bond Future	9,002.5400		9.0025	9,776.1000	9.7761	8.593	0	0	0
2015/12/31	R213	04/08/2016	9.01	Call	Bond Future	899.9400		0.8999	754.3400	0.7543	(16.179)	0	0	0
2015/12/31	R213	04/08/2016	8.99	Call	Bond Future	875.3300		0.8753	733.7400	0.7337	(16.176)	0	0	0
2015/12/31	R213	04/08/2016	9.00	Call	Bond Future	887.2300		0.8872	743.9800	0.7440	(16.146)	0	0	0
2015/12/31	R214	04/02/2016			Bond Future	10.2367		69.3911	10.3724	68.5310	1.326	0.0000	0.0000	29,967
2015/12/31	R214	04/02/2016	7.99	Put	Bond Future	17,483.0300		17.4830	18,343.1100	18.3431	4.920	0	0	0
2015/12/31	R214	04/02/2016	9.45	Call	Bond Future	143.1200		0.1431	78.2100	0.0782	(45.354)	0	0	0
2015/12/31	R214	04/02/2016	8.00	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/12/31	R214	04/02/2016	8.01	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/12/31	R214	04/02/2016	7.99	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2015/12/31	R214	04/02/2016	9.35	Call	Bond Future	93.7300		0.0937	49.7300	0.0497	(46.943)	0	0	0
2015/12/31	R214	04/02/2016	9.45	Put	Bond Future	5,525.5000		5.5255	6,320.6800	6.3207	14.391	0	0	25
2015/12/31	R214	04/02/2016	8.01	Put	Bond Future	17,295.7000		17.2957	18,155.7800	18.1558	4.973	0	0	0
2015/12/31	R214	04/02/2016	9.35	Put	Bond Future	6,212.0800		6.2121	7,028.1700	7.0282	13.137	0	0	25
2015/12/31	R214	04/02/2016	8.00	Put	Bond Future	17,389.2800		17.3893	18,249.3600	18.2494	4.946	0	0	0
2015/12/31	R214	05/05/2016	9.01	Call	Bond Future	394.9500		0.3949	302.7900	0.3028	(23.335)	0	0	0
2015/12/31	R214	05/05/2016	9.30	Put	Bond Future	7,642.9800		7.6430	8,361.1400	8.3611	9.396	0	0	0
2015/12/31	R214	05/05/2016			Bond Future	10.3091		67.3493	10.4490	66.4732	1.357	0.0000	0.0000	4,680
2015/12/31	R214	05/05/2016	8.99	Call	Bond Future	379.0600		0.3791	290.4000	0.2904	(23.389)	0	0	0
2015/12/31	R214	05/05/2016	9.00	Call	Bond Future	386.7400		0.3867	296.5400	0.2965	(23.323)	0	0	0
2015/12/31	R214	05/05/2016	8.99	Put	Bond Future	9,706.9500		9.7070	10,494.4400	10.4944	8.113	0	0	0
2015/12/31	R214	05/05/2016	9.01	Put	Bond Future	9,565.5400		9.5655	10,349.5300	10.3495	8.196	0	0	0
2015/12/31	R214	05/05/2016	9.30	Call	Bond Future	694.6300		0.6946	536.6400	0.5366	(22.744)	0	0	0
2015/12/31	R214	05/05/2016	9.00	Put	Bond Future	9,635.9100		9.6359	10,421.8600	10.4219	8.156	0	0	0
2015/12/31	R214	04/08/2016	11.30	Call	Bond Future	6,962.0100		6.9620	6,320.5300	6.3205	(9.214)	0	0	6,300
2015/12/31	R214	04/08/2016	9.24	Call	Bond Future	1,069.9000		1.0699	893.0300	0.8930	(16.531)	0	0	0
2015/12/31	R214	04/08/2016	9.25	Put	Bond Future	8,786.0000		8.7860	9,501.0700	9.5011	8.139	0	0	0
2015/12/31	R214	04/08/2016			Bond Future	10.3702		68.6691	10.5145	67.7752	1.391	0.0000	0.0000	0
2015/12/31	R214	04/08/2016	9.30	Call	Bond Future	1,160.2700		1.1603	971.5200	0.9715	(16.268)	0	0	1,300
2015/12/31	R214	04/08/2016	8.55	Put	Bond Future	13,678.7100		13.6787	14,498.6000	14.4986	5.994	0	0	0
2015/12/31	R214	04/08/2016	11.30	Put	Bond Future	1,543.6700		1.5437	1,796.0200	1.7960	16.347	0	0	0
2015/12/31	R214	04/08/2016	9.25	Call	Bond Future	1,083.9800		1.0840	905.2200	0.9052	(16.491)	0	0	0
2015/12/31	R214	04/08/2016	10.30	Put	Bond Future	3,889.1900		3.8892	4,359.4600	4.3595	12.092	0	0	0
2015/12/31	R214	04/08/2016	9.26	Call	Bond Future	1,098.9900		1.0990	918.2400	0.9182	(16.447)	0	0	0
2015/12/31	R214	04/08/2016	9.30	Put	Bond Future	8,487.3400		8.4873	9,192.4200	9.1924	8.307	0	0	0
2015/12/31	R214	04/08/2016	8.55	Call	Bond Future	381.9200		0.3819	307.9800	0.3080	(19.360)	0	0	1,300
2015/12/31	R214	04/08/2016	9.24	Put	Bond Future	8,847.2900		8.8473	9,564.2500	9.5642	8.104	0	0	0

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2015/12/31	R214	04/08/2016	10.30	Call	Bond Future	3,446.7000	3.4467	3,023.1400	3.0231	(12.289)	0	0	6,300
2015/12/31	R214	04/08/2016	9.26	Put	Bond Future	8,725.7700	8.7258	9,438.8500	9.4388	8.172	0	0	0
2015/12/31	R248	04/02/2016	8.99	Put	Bond Future	11,976.7600	11.9768	12,975.4800	12.9755	8.339	0	0	0
2015/12/31	R248	04/02/2016	9.55	Put	Bond Future	6,729.5800	6.7296	7,644.7400	7.6447	13.599	0	0	75
2015/12/31	R248	04/02/2016			Bond Future	10.3030	89.4340	10.4287	88.4276	1.219	0.0000	0.0000	60,433
2015/12/31	R248	04/02/2016	9.00	Put	Bond Future	11,875.3900	11.8754	12,873.7000	12.8737	8.407	0	0	0
2015/12/31	R248	04/02/2016	9.01	Put	Bond Future	11,774.2500	11.7742	12,772.1200	12.7721	8.475	0	0	0
2015/12/31	R248	04/02/2016	8.99	Call	Bond Future	14.4000	0.0144	6.7200	0.0067	(53.333)	0	0	0
2015/12/31	R248	04/02/2016	9.00	Call	Bond Future	15.2400	0.0152	7.1500	0.0072	(53.084)	0	0	0
2015/12/31	R248	04/02/2016	9.45	Put	Bond Future	7,590.2500	7.5902	8,533.2600	8.5333	12.424	0	0	75
2015/12/31	R248	04/02/2016	9.01	Call	Bond Future	16.1200	0.0161	7.5900	0.0076	(52.916)	0	0	0
2015/12/31	R248	04/02/2016	9.45	Call	Bond Future	141.4600	0.1415	78.0700	0.0781	(44.811)	0	0	0
2015/12/31	R248	04/02/2016	9.55	Call	Bond Future	213.2700	0.2133	122.0300	0.1220	(42.781)	0	0	0
2015/12/31	R248	05/05/2016			Bond Future	10.3785	86.6137	10.5082	85.5884	1.250	0.0000	0.0000	0
2015/12/31	R248	05/05/2016	8.99	Put	Bond Future	12,980.1100	12.9801	13,909.7000	13.9097	7.162	0	0	0
2015/12/31	R248	05/05/2016	9.01	Put	Bond Future	12,793.9700	12.7940	13,720.1000	13.7201	7.239	0	0	0
2015/12/31	R248	05/05/2016	9.00	Put	Bond Future	12,886.8700	12.8869	13,814.7400	13.8147	7.200	0	0	0
2015/12/31	R248	05/05/2016	8.99	Call	Bond Future	420.7300	0.4207	325.0600	0.3251	(22.739)	0	0	0
2015/12/31	R248	05/05/2016	9.00	Call	Bond Future	429.5800	0.4296	332.1900	0.3322	(22.671)	0	0	0
2015/12/31	R248	05/05/2016	9.01	Call	Bond Future	438.5800	0.4386	339.4500	0.3395	(22.602)	0	0	0
2015/12/31	R248	04/08/2016			Bond Future	10.4426	88.3109	10.5766	87.2649	1.283	0.0000	0.0000	0
2015/12/31	R248	04/08/2016	9.25	Call	Bond Future	1,256.9600	1.2570	1,055.9800	1.0560	(15.989)	0	0	0
2015/12/31	R248	04/08/2016	9.24	Put	Bond Future	11,801.1000	11.8011	12,648.3800	12.6484	7.180	0	0	0
2015/12/31	R248	04/08/2016	9.26	Put	Bond Future	11,641.3200	11.6413	12,483.2100	12.4832	7.232	0	0	0
2015/12/31	R248	04/08/2016	9.25	Put	Bond Future	11,720.5500	11.7206	12,565.6300	12.5656	7.210	0	0	0
2015/12/31	R248	04/08/2016	9.26	Call	Bond Future	1,274.9600	1.2750	1,070.7900	1.0708	(16.014)	0	0	0
2015/12/31	R248	04/08/2016	9.24	Call	Bond Future	1,240.1000	1.2401	1,041.3200	1.0413	(16.029)	0	0	0

Total

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