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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/12/2015 TO 04/12/2015

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
2015/12/04	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/12/04	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	2025	04/02/2016	126.01	Put	Bond Future	1,721.3300	1.7213	1,738.1500	1.7381	0.977	0	0	0
2015/12/04	2025	04/02/2016			Bond Future	124.2887	124.2887	124.2718	124.2718	(0.014)	0.0000	0.0000	950
2015/12/04	2025	04/02/2016	126.00	Put	Bond Future	1,711.3300	1.7113	1,728.1500	1.7281	0.983	0	0	0
2015/12/04	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	2025	04/02/2016	125.99	Put	Bond Future	1,701.3300	1.7013	1,718.1500	1.7181	0.989	0	0	0
2015/12/04	2025	05/05/2016			Bond Future	126.4277	126.4277	126.4084	126.4084	(0.015)	0.0000	0.0000	0
2015/12/04	2025	05/05/2016	126.00	Call	Bond Future	427.7300	0.4277	408.4100	0.4084	(4.517)	0	0	0
2015/12/04	2025	05/05/2016	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	2025	05/05/2016	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	2025	05/05/2016	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	2025	05/05/2016	126.01	Call	Bond Future	417.7300	0.4177	398.4100	0.3984	(4.625)	0	0	0
2015/12/04	2025	05/05/2016	125.99	Call	Bond Future	437.7300	0.4377	418.4100	0.4184	(4.414)	0	0	0
2015/12/04	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	2030	04/02/2016			Bond Future	9.0843	91.7065	9.1295	91.3747	0.498	0.0000	0.0000	17,037
2015/12/04	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	2030	04/02/2016	8.74	Put	Bond Future	2,582.1400	2.5821	2,913.9400	2.9139	12.850	0	0	0
2015/12/04	2030	04/02/2016	8.76	Put	Bond Future	2,429.3600	2.4294	2,761.1600	2.7612	13.658	0	0	0
2015/12/04	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	2030	04/02/2016	8.75	Put	Bond Future	2,505.7000	2.5057	2,837.5000	2.8375	13.242	0	0	0
2015/12/04	2030	05/05/2016	8.99	Put	Bond Future	1,163.0900	1.1631	1,502.1100	1.5021	29.148	0	0	0
2015/12/04	2030	05/05/2016	9.01	Put	Bond Future	1,015.8000	1.0158	1,354.8200	1.3548	33.375	0	0	0
2015/12/04	2030	05/05/2016			Bond Future	9.1492	93.2945	9.1961	92.9554	0.513	0.0000	0.0000	0
2015/12/04	2030	05/05/2016	9.00	Put	Bond Future	1,089.4000	1.0894	1,428.4200	1.4284	31.120	0	0	0
2015/12/04	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	2032	04/02/2016			Bond Future	9.1839	95.1754	9.2290	94.8214	0.492	0.0000	0.0000	8,417
2015/12/04	2032	04/02/2016	8.69	Put	Bond Future	4,591.6200	4.5916	4,861.7000	4.8617	5.882	0	0	0
2015/12/04	2032	04/02/2016	8.71	Put	Bond Future	4,460.3800	4.4604	4,726.7000	4.7267	5.971	0	0	0
2015/12/04	2032	04/02/2016	9.20	Call	Bond Future	2,035.5400	2.0355	1,840.6500	1.8406	(9.574)	0	0	0
2015/12/04	2032	04/02/2016	8.70	Put	Bond Future	4,525.7000	4.5257	4,793.9100	4.7939	5.926	0	0	0
2015/12/04	2032	04/02/2016	9.30	Call	Bond Future	2,457.2200	2.4572	2,240.2500	2.2403	(8.830)	0	0	0
2015/12/04	2032	04/02/2016	8.71	Call	Bond Future	625.3900	0.6254	537.7200	0.5377	(14.018)	0	0	0
2015/12/04	2032	04/02/2016	9.20	Put	Bond Future	1,908.8800	1.9089	2,067.9800	2.0680	8.335	0	0	22
2015/12/04	2032	04/02/2016	8.69	Call	Bond Future	589.6900	0.5897	505.7800	0.5058	(14.230)	0	0	0
2015/12/04	2032	04/02/2016	8.70	Call	Bond Future	607.2900	0.6073	521.5100	0.5215	(14.125)	0	0	0

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2015/12/04	2032	04/02/2016	9.30	Put	Bond Future	1,551.4500	1.5515	1,688.4700	1.6885	8.832	0	0	22
2015/12/04	2032	05/05/2016			Bond Future	9.2471	92.6667	9.2939	92.3051	0.506	0.0000	0.0000	0
2015/12/04	2032	05/05/2016	8.99	Put	Bond Future	4,197.7800	4.1978	4,403.9500	4.4039	4.911	0	0	0
2015/12/04	2032	05/05/2016	9.01	Put	Bond Future	4,101.4100	4.1014	4,304.6200	4.3046	4.955	0	0	0
2015/12/04	2032	05/05/2016	9.00	Put	Bond Future	4,149.4000	4.1494	4,354.1000	4.3541	4.933	0	0	0
2015/12/04	2032	05/05/2016	9.01	Call	Bond Future	2,237.8000	2.2378	2,079.4200	2.0794	(7.077)	0	0	0
2015/12/04	2032	05/05/2016	8.99	Call	Bond Future	2,174.4700	2.1745	2,019.0500	2.0191	(7.147)	0	0	0
2015/12/04	2032	05/05/2016	9.00	Call	Bond Future	2,205.9900	2.2060	2,049.1000	2.0491	(7.112)	0	0	0
2015/12/04	2032	04/08/2016	9.01	Call	Bond Future	2,850.4700	2.8505	2,687.8600	2.6879	(5.705)	0	0	0
2015/12/04	2032	04/08/2016			Bond Future	9.3006	94.3859	9.3490	94.0172	0.520	0.0000	0.0000	0
2015/12/04	2032	04/08/2016	8.99	Call	Bond Future	2,786.9300	2.7869	2,626.7000	2.6267	(5.749)	0	0	0
2015/12/04	2032	04/08/2016	9.00	Call	Bond Future	2,818.6000	2.8186	2,657.1800	2.6572	(5.727)	0	0	0
2015/12/04	2032	04/08/2016	8.99	Put	Bond Future	5,207.4100	5.2074	5,415.9100	5.4159	4.004	0	0	0
2015/12/04	2032	04/08/2016	9.01	Put	Bond Future	5,112.3200	5.1123	5,318.4400	5.3184	4.032	0	0	0
2015/12/04	2032	04/08/2016	9.00	Put	Bond Future	5,159.7100	5.1597	5,367.0200	5.3670	4.018	0	0	0
2015/12/04	2033	04/02/2016	102.40	Call	Bond Future	3,612.6600	3.6127	3,753.8800	3.7539	3.909	0	0	0
2015/12/04	2033	04/02/2016			Bond Future	106.0127	106.0127	106.1539	106.1539	0.133	0.0000	0.0000	185
2015/12/04	2033	04/02/2016	102.41	Call	Bond Future	3,602.6600	3.6027	3,743.8800	3.7439	3.920	0	0	0
2015/12/04	2033	04/02/2016	102.39	Call	Bond Future	3,622.6600	3.6227	3,763.8800	3.7639	3.898	0	0	0
2015/12/04	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	2033	05/05/2016			Bond Future	106.8626	106.8626	107.0045	107.0045	0.133	0.0000	0.0000	0
2015/12/04	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	2033	05/05/2016	102.40	Call	Bond Future	4,462.6300	4.4626	4,604.5000	4.6045	3.179	0	0	0
2015/12/04	2033	05/05/2016	102.41	Call	Bond Future	4,452.6300	4.4526	4,594.5000	4.5945	3.186	0	0	0
2015/12/04	2033	05/05/2016	102.39	Call	Bond Future	4,472.6300	4.4726	4,614.5000	4.6145	3.172	0	0	0
2015/12/04	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	2037	04/02/2016	8.74	Call	Bond Future	498.6500	0.4987	423.5000	0.4235	(15.071)	0	0	0
2015/12/04	2037	04/02/2016	8.75	Put	Bond Future	5,689.7600	5.6898	5,999.6000	5.9996	5.446	0	0	0
2015/12/04	2037	04/02/2016	9.43	Call	Bond Future	2,643.2000	2.6432	2,408.7600	2.4088	(8.870)	0	0	0
2015/12/04	2037	04/02/2016			Bond Future	9.3272	92.6476	9.3724	92.2608	0.484	0.0000	0.0000	52,037
2015/12/04	2037	04/02/2016	8.75	Call	Bond Future	514.5400	0.5145	437.5700	0.4376	(14.959)	0	0	0
2015/12/04	2037	04/02/2016	8.76	Call	Bond Future	530.8100	0.5308	451.9800	0.4520	(14.851)	0	0	0
2015/12/04	2037	04/02/2016	9.30	Call	Bond Future	2,065.5100	2.0655	1,862.4000	1.8624	(9.833)	0	0	0
2015/12/04	2037	04/02/2016	8.74	Put	Bond Future	5,767.4900	5.7675	6,079.1500	6.0791	5.404	0	0	0
2015/12/04	2037	04/02/2016	9.43	Put	Bond Future	1,766.6100	1.7666	1,918.9800	1.9190	8.625	0	0	16
2015/12/04	2037	04/02/2016	8.76	Put	Bond Future	5,612.5400	5.6125	5,920.5200	5.9205	5.487	0	0	0
2015/12/04	2037	04/02/2016	9.30	Put	Bond Future	2,299.4500	2.2994	2,483.1500	2.4831	7.989	0	0	16
2015/12/04	2037	05/05/2016	9.00	Put	Bond Future	5,415.6900	5.4157	5,660.1500	5.6601	4.514	0	0	0
2015/12/04	2037	05/05/2016	8.99	Call	Bond Future	1,984.3000	1.9843	1,835.3700	1.8354	(7.505)	0	0	0
2015/12/04	2037	05/05/2016			Bond Future	9.3895	94.2518	9.4363	93.8569	0.497	0.0000	0.0000	0
2015/12/04	2037	05/05/2016	9.00	Call	Bond Future	2,015.0100	2.0150	1,864.5100	1.8645	(7.469)	0	0	0
2015/12/04	2037	05/05/2016	9.01	Call	Bond Future	2,045.7800	2.0458	1,893.7100	1.8937	(7.433)	0	0	0
2015/12/04	2037	05/05/2016	8.99	Put	Bond Future	5,474.8600	5.4749	5,720.8900	5.7209	4.494	0	0	0

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2015/12/04	2037	05/05/2016	9.01	Put	Bond Future	5,356.7100	5.3567	5,599.6000	5.5996	4.534	0	0	0
2015/12/04	2037	04/08/2016			Bond Future	9.4440	91.7413	9.4922	91.3386	0.510	0.0000	0.0000	0
2015/12/04	2037	04/08/2016	9.24	Put	Bond Future	5,259.8300	5.2598	5,471.6900	5.4717	4.028	0	0	0
2015/12/04	2037	04/08/2016	9.26	Put	Bond Future	5,162.5100	5.1625	5,371.8000	5.3718	4.054	0	0	0
2015/12/04	2037	04/08/2016	9.25	Put	Bond Future	5,210.8500	5.2109	5,421.4300	5.4214	4.041	0	0	0
2015/12/04	2037	04/08/2016	9.24	Call	Bond Future	3,523.5200	3.5235	3,332.6900	3.3327	(5.416)	0	0	0
2015/12/04	2037	04/08/2016	9.25	Call	Bond Future	3,560.8400	3.5608	3,368.7300	3.3687	(5.395)	0	0	0
2015/12/04	2037	04/08/2016	9.26	Call	Bond Future	3,598.6700	3.5987	3,405.2700	3.4053	(5.374)	0	0	0
2015/12/04	2038	04/02/2016			Bond Future	131.0801	131.0801	131.0626	131.0626	(0.013)	0.0000	0.0000	16,637
2015/12/04	2038	04/02/2016	131.00	Call	Bond Future	80.0600	0.0801	62.6100	0.0626	(21.796)	0	0	0
2015/12/04	2038	04/02/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	2038	04/02/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	2038	04/02/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	2038	04/02/2016	131.01	Call	Bond Future	70.0600	0.0701	52.6100	0.0526	(24.907)	0	0	0
2015/12/04	2038	04/02/2016	130.99	Call	Bond Future	90.0600	0.0901	72.6100	0.0726	(19.376)	0	0	0
2015/12/04	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	2038	05/05/2016			Bond Future	133.3359	133.3359	133.3161	133.3161	(0.015)	0.0000	0.0000	0
2015/12/04	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	2038	05/05/2016	131.01	Call	Bond Future	2,325.9000	2.3259	2,306.1000	2.3061	(0.851)	0	0	0
2015/12/04	2038	05/05/2016	130.99	Call	Bond Future	2,345.9000	2.3459	2,326.1000	2.3261	(0.844)	0	0	0
2015/12/04	2038	05/05/2016	131.00	Call	Bond Future	2,335.9000	2.3359	2,316.1000	2.3161	(0.848)	0	0	0
2015/12/04	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	2040	04/02/2016	9.51	Put	Bond Future	1,872.4100	1.8724	2,053.2600	2.0533	9.659	0	0	0
2015/12/04	2040	04/02/2016			Bond Future	9.3973	96.4577	9.4476	95.9984	0.535	0.0000	0.0000	1,820
2015/12/04	2040	04/02/2016	9.50	Put	Bond Future	1,911.7000	1.9117	2,095.3000	2.0953	9.604	0	0	0
2015/12/04	2040	04/02/2016	9.49	Put	Bond Future	1,951.7500	1.9518	2,138.1200	2.1381	9.549	0	0	0
2015/12/04	2040	04/02/2016	9.50	Call	Bond Future	2,846.2900	2.8463	2,570.5500	2.5706	(9.688)	0	0	0
2015/12/04	2040	04/02/2016	9.51	Call	Bond Future	2,897.1800	2.8972	2,618.6900	2.6187	(9.612)	0	0	0
2015/12/04	2040	04/02/2016	9.49	Call	Bond Future	2,796.0100	2.7960	2,523.0400	2.5230	(9.763)	0	0	0
2015/12/04	2040	05/05/2016	9.50	Call	Bond Future	3,860.5200	3.8605	3,602.7700	3.6028	(6.677)	0	0	0
2015/12/04	2040	05/05/2016			Bond Future	9.4599	98.1281	9.5118	97.6592	0.549	0.0000	0.0000	0
2015/12/04	2040	05/05/2016	9.51	Call	Bond Future	3,906.9200	3.9069	3,647.3500	3.6474	(6.644)	0	0	0
2015/12/04	2040	05/05/2016	9.49	Call	Bond Future	3,814.6600	3.8147	3,558.7300	3.5587	(6.709)	0	0	0
2015/12/04	2040	05/05/2016	9.50	Put	Bond Future	3,497.9600	3.4980	3,709.1000	3.7091	6.036	0	0	0
2015/12/04	2040	05/05/2016	9.49	Put	Bond Future	3,542.2100	3.5422	3,755.1700	3.7552	6.012	0	0	0
2015/12/04	2040	05/05/2016	9.51	Put	Bond Future	3,454.3900	3.4544	3,663.7100	3.6637	6.060	0	0	0
2015/12/04	2040	04/08/2016			Bond Future	9.5148	95.4388	9.5684	94.9609	0.563	0.0000	0.0000	0
2015/12/04	2040	04/08/2016	9.49	Put	Bond Future	4,745.6300	4.7456	4,971.1700	4.9712	4.753	0	0	0
2015/12/04	2040	04/08/2016	9.50	Call	Bond Future	4,566.4600	4.5665	4,312.5900	4.3126	(5.559)	0	0	0
2015/12/04	2040	04/08/2016	9.51	Call	Bond Future	4,610.7400	4.6107	4,355.3900	4.3554	(5.538)	0	0	0
2015/12/04	2040	04/08/2016	9.49	Call	Bond Future	4,522.7100	4.5227	4,270.3200	4.2703	(5.581)	0	0	0
2015/12/04	2040	04/08/2016	9.51	Put	Bond Future	4,654.1100	4.6541	4,876.6900	4.8767	4.782	0	0	0
2015/12/04	2040	04/08/2016	9.50	Put	Bond Future	4,699.5400	4.6995	4,923.6000	4.9236	4.768	0	0	0
2015/12/04	2044	04/02/2016	8.99	Put	Bond Future	4,978.9800	4.9790	5,242.6500	5.2426	5.296	0	0	0
2015/12/04	2044	04/02/2016			Bond Future	9.4158	93.6795	9.4559	93.3096	0.426	0.0000	0.0000	20,002

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
2015/12/04	2044	04/02/2016	9.01	Put	Bond Future	4,829.7600	4.8298	5,089.2000	5.0892	5.372	0	0	0
2015/12/04	2044	04/02/2016	9.58	Put	Bond Future	1,701.8100	1.7018	1,831.3000	1.8313	7.609	0	0	0
2015/12/04	2044	04/02/2016	9.00	Put	Bond Future	4,904.0400	4.9040	5,165.6100	5.1656	5.334	0	0	0
2015/12/04	2044	04/02/2016	9.01	Call	Bond Future	937.9000	0.9379	827.4000	0.8274	(11.782)	0	0	0
2015/12/04	2044	04/02/2016	8.99	Call	Bond Future	888.2000	0.8882	781.9300	0.7819	(11.965)	0	0	0
2015/12/04	2044	04/02/2016	9.58	Call	Bond Future	3,201.5000	3.2015	2,961.0500	2.9611	(7.511)	0	0	0
2015/12/04	2044	04/02/2016	9.00	Call	Bond Future	912.8100	0.9128	804.4400	0.8044	(11.872)	0	0	0
2015/12/04	2044	05/05/2016	8.99	Put	Bond Future	6,548.8200	6.5488	6,794.2000	6.7942	3.747	0	0	0
2015/12/04	2044	05/05/2016			Bond Future	9.4764	95.3017	9.5178	94.9238	0.437	0.0000	0.0000	0
2015/12/04	2044	05/05/2016	9.01	Put	Bond Future	6,411.8700	6.4119	6,654.3000	6.6543	3.781	0	0	0
2015/12/04	2044	05/05/2016	9.00	Put	Bond Future	6,480.1000	6.4801	6,724.0100	6.7240	3.764	0	0	0
2015/12/04	2044	05/05/2016	9.01	Call	Bond Future	1,968.5700	1.9686	1,833.1600	1.8332	(6.879)	0	0	0
2015/12/04	2044	05/05/2016	8.99	Call	Bond Future	1,906.9600	1.9070	1,774.5000	1.7745	(6.946)	0	0	0
2015/12/04	2044	05/05/2016	9.00	Call	Bond Future	1,937.6100	1.9376	1,803.6800	1.8037	(6.912)	0	0	0
2015/12/04	2044	04/08/2016	9.50	Call	Bond Future	4,559.8900	4.5599	4,353.9900	4.3540	(4.515)	0	0	0
2015/12/04	2044	04/08/2016			Bond Future	9.5296	92.6853	9.5723	92.3000	0.448	0.0000	0.0000	0
2015/12/04	2044	04/08/2016	9.51	Call	Bond Future	4,604.4800	4.6045	4,397.3900	4.3974	(4.498)	0	0	0
2015/12/04	2044	04/08/2016	9.49	Put	Bond Future	4,876.2500	4.8763	5,056.8300	5.0568	3.703	0	0	0
2015/12/04	2044	04/08/2016	9.51	Put	Bond Future	4,782.6200	4.7826	4,960.8100	4.9608	3.726	0	0	0
2015/12/04	2044	04/08/2016	9.49	Call	Bond Future	4,516.1000	4.5161	4,311.4000	4.3114	(4.533)	0	0	0
2015/12/04	2044	04/08/2016	9.50	Put	Bond Future	4,828.9600	4.8290	5,008.3400	5.0083	3.715	0	0	0
2015/12/04	2046	04/02/2016	127.99	Call	Bond Future	3,775.5900	3.7756	4,046.3600	4.0464	7.172	0	0	0
2015/12/04	2046	04/02/2016			Bond Future	131.7656	131.7656	132.0364	132.0364	0.205	0.0000	0.0000	12,068
2015/12/04	2046	04/02/2016	128.00	Call	Bond Future	3,765.5900	3.7656	4,036.3600	4.0364	7.191	0	0	0
2015/12/04	2046	04/02/2016	128.01	Call	Bond Future	3,755.5900	3.7556	4,026.3600	4.0264	7.210	0	0	0
2015/12/04	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	2046	05/05/2016			Bond Future	132.6044	132.6044	132.8776	132.8776	0.206	0.0000	0.0000	0
2015/12/04	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	2046	05/05/2016	130.01	Call	Bond Future	2,594.4200	2.5944	2,867.6300	2.8676	10.531	0	0	0
2015/12/04	2046	05/05/2016	129.99	Call	Bond Future	2,614.4200	2.6144	2,887.6300	2.8876	10.450	0	0	0
2015/12/04	2046	05/05/2016	130.00	Call	Bond Future	2,604.4200	2.6044	2,877.6300	2.8776	10.490	0	0	0
2015/12/04	2050	04/02/2016			Bond Future	138.8876	138.8876	139.2064	139.2064	0.230	0.0000	0.0000	11,963
2015/12/04	2050	04/02/2016	138.00	Call	Bond Future	887.6200	0.8876	1,206.4100	1.2064	35.915	0	0	0
2015/12/04	2050	04/02/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	2050	04/02/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	2050	04/02/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	2050	04/02/2016	138.01	Call	Bond Future	877.6200	0.8776	1,196.4100	1.1964	36.324	0	0	0
2015/12/04	2050	04/02/2016	137.99	Call	Bond Future	897.6200	0.8976	1,216.4100	1.2164	35.515	0	0	0
2015/12/04	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	2050	05/05/2016			Bond Future	141.2779	141.2779	141.5995	141.5995	0.228	0.0000	0.0000	0
2015/12/04	2050	05/05/2016	138.00	Call	Bond Future	3,277.8900	3.2779	3,599.5100	3.5995	9.812	0	0	0
2015/12/04	2050	05/05/2016	137.99	Call	Bond Future	3,287.8900	3.2879	3,609.5100	3.6095	9.782	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
2015/12/04	2050	05/05/2016	138.01	Call	Bond Future	3,267.8900	3.2679	3,589.5100	3.5895	9.842	0	0	0
2015/12/04	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	AL37	04/02/2016			Index Future	471.3050	471.3050	470.2930	470.2930	(0.215)	0.0000	0.0000	2
2015/12/04	AL37	05/05/2016			Index Future	479.4620	479.4620	478.4250	478.4250	(0.216)	0.0000	0.0000	0
2015/12/04	AL7T	04/02/2016			Index Future	549.8350	549.8350	547.8230	547.8230	(0.366)	0.0000	0.0000	0
2015/12/04	AL7T	05/05/2016			Index Future	559.3510	559.3510	557.2960	557.2960	(0.367)	0.0000	0.0000	0
2015/12/04	ALBI	04/02/2016			Index Future	500.2340	500.2340	498.5410	498.5410	(0.338)	0.0000	0.0000	611
2015/12/04	ALBI	05/05/2016			Index Future	508.8920	508.8920	507.1610	507.1610	(0.340)	0.0000	0.0000	0
2015/12/04	ALBI	04/08/2016			Index Future	518.2270	518.2270	516.4620	516.4620	(0.341)	0.0000	0.0000	0
2015/12/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	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
2015/12/04	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/12/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	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
2015/12/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/04	EL28	04/02/2016	128.99	Put	Bond Future	741.4000	0.7414	756.6700	0.7567	2.060	0	0	0
2015/12/04	EL28	04/02/2016			Bond Future	128.2486	128.2486	128.2333	128.2333	(0.012)	0.0000	0.0000	0
2015/12/04	EL28	04/02/2016	129.01	Put	Bond Future	761.4000	0.7614	776.6700	0.7767	2.006	0	0	0
2015/12/04	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	EL28	04/02/2016	129.00	Put	Bond Future	751.4000	0.7514	766.6700	0.7667	2.032	0	0	0
2015/12/04	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	EL28	05/05/2016			Bond Future	128.8810	128.8810	128.8632	128.8632	(0.014)	0.0000	0.0000	0
2015/12/04	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	EL28	05/05/2016	128.99	Put	Bond Future	109.0000	0.1090	126.8200	0.1268	16.349	0	0	0
2015/12/04	EL28	05/05/2016	129.01	Put	Bond Future	129.0000	0.1290	146.8200	0.1468	13.814	0	0	0
2015/12/04	EL28	05/05/2016	129.00	Put	Bond Future	119.0000	0.1190	136.8200	0.1368	14.975	0	0	0
2015/12/04	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	ES33	04/02/2016			Bond Future	10.1841	81.2485	10.2290	80.9465	0.441	0.0000	0.0000	8,710
2015/12/04	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	ES33	04/02/2016	9.99	Put	Bond Future	1,325.1400	1.3251	1,627.0900	1.6271	22.786	0	0	0
2015/12/04	ES33	04/02/2016	10.01	Put	Bond Future	1,187.0100	1.1870	1,488.9600	1.4890	25.438	0	0	0
2015/12/04	ES33	04/02/2016	10.00	Put	Bond Future	1,256.0300	1.2560	1,557.9800	1.5580	24.040	0	0	0
2015/12/04	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	ES33	05/05/2016			Bond Future	10.2747	78.8652	10.3213	78.5568	0.453	0.0000	0.0000	0
2015/12/04	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	ES33	05/05/2016	9.99	Put	Bond Future	1,925.6700	1.9257	2,234.1200	2.2341	16.018	0	0	0
2015/12/04	ES33	05/05/2016	10.01	Put	Bond Future	1,788.0300	1.7880	2,096.4800	2.0965	17.251	0	0	0
2015/12/04	ES33	05/05/2016	10.00	Put	Bond Future	1,856.8000	1.8568	2,165.2500	2.1653	16.612	0	0	0
2015/12/04	ES33	04/08/2016			Bond Future	10.3563	80.3283	10.4045	80.0138	0.465	0.0000	0.0000	0
2015/12/04	ES33	04/08/2016	10.24	Put	Bond Future	767.2100	0.7672	1,081.7100	1.0817	40.993	0	0	0
2015/12/04	ES33	04/08/2016	10.26	Put	Bond Future	634.4600	0.6345	948.9600	0.9490	49.570	0	0	0
2015/12/04	ES33	04/08/2016	10.25	Put	Bond Future	700.7900	0.7008	1,015.2900	1.0153	44.878	0	0	0
2015/12/04	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	ES42	04/02/2016			Bond Future	10.2743	86.4399	10.3193	86.0910	0.438	0.0000	0.0000	2,750
2015/12/04	ES42	05/05/2016			Bond Future	10.3622	83.6740	10.4089	83.3177	0.450	0.0000	0.0000	4,500
2015/12/04	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	GOVI	04/02/2016			GOVI	497.9830	497.9830	496.3730	496.3730	(0.323)	0.0000	0.0000	451
2015/12/04	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	GOVI	04/02/2016	511.99	Put	GOVI	140,070.0000	14.0070	156,170.0000	15.6170	11.494	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
2015/12/04	GOVI	04/02/2016	512.01	Put	GOVI	140,270.0000		14.0270	156,370.0000	15.6370	11.478	0	0	0
2015/12/04	GOVI	04/02/2016	512.00	Put	GOVI	140,170.0000		14.0170	156,270.0000	15.6270	11.486	0	0	0
2015/12/04	GOVI	05/05/2016	518.01	Put	GOVI	114,080.0000		11.4080	130,540.0000	13.0540	14.428	0	0	0
2015/12/04	GOVI	05/05/2016			GOVI	506.6020		506.6020	504.9560	504.9560	(0.325)	0.0000	0.0000	146
2015/12/04	GOVI	05/05/2016	518.00	Put	GOVI	113,980.0000		11.3980	130,440.0000	13.0440	14.441	0	0	0
2015/12/04	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	GOVI	05/05/2016	517.99	Put	GOVI	113,880.0000		11.3880	130,340.0000	13.0340	14.454	0	0	0
2015/12/04	GOVI	04/08/2016	520.99	Put	GOVI	50,950.0000		5.0950	67,730.0000	6.7730	32.934	0	0	0
2015/12/04	GOVI	04/08/2016			GOVI	515.8950		515.8950	514.2170	514.2170	(0.325)	0.0000	0.0000	0
2015/12/04	GOVI	04/08/2016	521.01	Put	GOVI	51,150.0000		5.1150	67,930.0000	6.7930	32.805	0	0	0
2015/12/04	GOVI	04/08/2016	521.00	Put	GOVI	51,050.0000		5.1050	67,830.0000	6.7830	32.870	0	0	0
2015/12/04	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/12/04	IGOV	04/02/2016			Index Future	238.8430		238.8430	239.0220	239.0220	0.075	0.0000	0.0000	1,038
2015/12/04	IGOV	05/05/2016			Index Future	242.9530		242.9530	243.1310	243.1310	0.073	0.0000	0.0000	21
2015/12/04	IGOV	04/08/2016			Index Future	247.4530		247.4530	247.6340	247.6340	0.073	0.0000	0.0000	0
2015/12/04	ILBI	04/02/2016			Index Future	646.0020		646.0020	646.4210	646.4210	0.065	0.0000	0.0000	157
2015/12/04	ILBI	05/05/2016			Index Future	657.0590		657.0590	657.4830	657.4830	0.065	0.0000	0.0000	0
2015/12/04	IS01	19/12/2016			Interest Rate Swap	99.9061		99.9061	99.9350	99.9350	0.029	0.0000	0.0000	0
2015/12/04	IS02	18/12/2017			Interest Rate Swap	100.0736		100.0736	100.1651	100.1651	0.091	0.0000	0.0000	0
2015/12/04	IS05	17/12/2020			Interest Rate Swap	99.7708		99.7708	100.0670	100.0670	0.297	0.0000	0.0000	0
2015/12/04	IS10	17/12/2025			Interest Rate Swap	101.4837		101.4837	101.9640	101.9640	0.473	0.0000	0.0000	0
2015/12/04	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/12/04	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/12/04	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/12/04	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/12/04	JBAF	15/12/2015			Jibar Tradeable Future	6.5100		93.4900	6.5300	93.4700	0.307	0.0000	0.0000	0
2015/12/04	JBAF	20/01/2016			Jibar Tradeable Future	6.5300		93.4700	6.6400	93.3600	1.685	0.0000	0.0000	0
2015/12/04	JBAF	17/02/2016			Jibar Tradeable Future	6.6200		93.3800	6.6900	93.3100	1.057	0.0000	0.0000	2,000
2015/12/04	JBAF	16/03/2016			Jibar Tradeable Future	6.7700		93.2300	6.7800	93.2200	0.148	0.0000	0.0000	0
2015/12/04	JBAF	20/04/2016			Jibar Tradeable Future	6.8200		93.1800	6.8900	93.1100	1.026	0.0000	0.0000	0

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2015/12/04	JBAF	18/05/2016			Jibar Tradeable Future	6.9400	93.0600	6.9900	93.0100	0.720	0.0000	0.0000	0
2015/12/04	JBAF	15/06/2016			Jibar Tradeable Future	6.9700	93.0300	7.0700	92.9300	1.435	0.0000	0.0000	0
2015/12/04	JBAF	21/09/2016			Jibar Tradeable Future	7.2200	92.7800	7.3200	92.6800	1.385	0.0000	0.0000	0
2015/12/04	JBAF	21/12/2016			Jibar Tradeable Future	7.4200	92.5800	7.5800	92.4200	2.156	0.0000	0.0000	0
2015/12/04	JBAF	15/03/2017			Jibar Tradeable Future	7.5200	92.4800	7.7100	92.2900	2.527	0.0000	0.0000	0
2015/12/04	JBAF	21/06/2017			Jibar Tradeable Future	7.7000	92.3000	7.8900	92.1100	2.468	0.0000	0.0000	0
2015/12/04	JBAF	20/09/2017			Jibar Tradeable Future	7.7900	92.2100	8.0150	91.9850	2.888	0.0000	0.0000	0
2015/12/04	R023	04/02/2016	8.01	Put	Bond Future	2,703.3600	2.7034	2,945.9400	2.9459	8.973	0	0	0
2015/12/04	R023	04/02/2016			Bond Future	8.4634	99.7295	8.5244	99.4184	0.721	0.0000	0.0000	15,449
2015/12/04	R023	04/02/2016	8.00	Put	Bond Future	2,744.8800	2.7449	2,989.1200	2.9891	8.898	0	0	0
2015/12/04	R023	04/02/2016	8.01	Call	Bond Future	352.3100	0.3523	283.7600	0.2838	(19.457)	0	0	0
2015/12/04	R023	04/02/2016	7.99	Call	Bond Future	330.4000	0.3304	265.1600	0.2652	(19.746)	0	0	0
2015/12/04	R023	04/02/2016	8.00	Call	Bond Future	341.1700	0.3412	274.2800	0.2743	(19.606)	0	0	0
2015/12/04	R023	04/02/2016	7.99	Put	Bond Future	2,786.8100	2.7868	3,032.7000	3.0327	8.823	0	0	0
2015/12/04	R023	05/05/2016			Bond Future	8.5291	97.5283	8.5934	97.2101	0.754	0.0000	0.0000	0
2015/12/04	R023	05/05/2016	8.24	Put	Bond Future	2,621.8100	2.6218	2,816.7800	2.8168	7.436	0	0	0
2015/12/04	R023	05/05/2016	8.26	Put	Bond Future	2,559.6700	2.5597	2,751.8900	2.7519	7.510	0	0	0
2015/12/04	R023	05/05/2016	8.24	Call	Bond Future	1,174.5900	1.1746	1,051.4600	1.0515	(10.483)	0	0	0
2015/12/04	R023	05/05/2016	8.25	Put	Bond Future	2,590.6300	2.5906	2,784.2200	2.7842	7.473	0	0	0
2015/12/04	R023	05/05/2016	8.25	Call	Bond Future	1,193.9100	1.1939	1,069.4000	1.0694	(10.429)	0	0	0
2015/12/04	R023	05/05/2016	8.26	Call	Bond Future	1,213.4200	1.2134	1,087.5400	1.0875	(10.374)	0	0	0
2015/12/04	R023	04/08/2016	8.24	Call	Bond Future	1,501.5300	1.5015	1,372.8100	1.3728	(8.573)	0	0	0
2015/12/04	R023	04/08/2016	8.25	Put	Bond Future	3,117.2900	3.1173	3,311.8800	3.3119	6.242	0	0	0
2015/12/04	R023	04/08/2016			Bond Future	8.5785	99.3369	8.6461	99.0125	0.788	0.0000	0.0000	0
2015/12/04	R023	04/08/2016	8.25	Call	Bond Future	1,520.5900	1.5206	1,390.7600	1.3908	(8.538)	0	0	0
2015/12/04	R023	04/08/2016	8.26	Call	Bond Future	1,540.1100	1.5401	1,409.1700	1.4092	(8.502)	0	0	0
2015/12/04	R023	04/08/2016	8.24	Put	Bond Future	3,147.3500	3.1474	3,343.0500	3.3431	6.218	0	0	0
2015/12/04	R023	04/08/2016	8.26	Put	Bond Future	3,087.7200	3.0877	3,281.2000	3.2812	6.266	0	0	0
2015/12/04	R186	04/02/2016	7.50	Call	Bond Future	34.5000	0.0345	24.3000	0.0243	(29.565)	0	0	0
2015/12/04	R186	04/02/2016	8.40	Put	Bond Future	2,886.3800	2.8864	3,183.6900	3.1837	10.300	0	0	0
2015/12/04	R186	04/02/2016	8.83	Put	Bond Future	1,184.8200	1.1848	1,350.5100	1.3505	13.984	0	0	33
2015/12/04	R186	04/02/2016	9.20	Call	Bond Future	4,514.1400	4.5141	4,133.4800	4.1335	(8.433)	0	0	0
2015/12/04	R186	04/02/2016			Bond Future	8.6482	114.2898	8.7089	113.8320	0.702	0.0000	0.0000	60,712
2015/12/04	R186	04/02/2016	7.51	Call	Bond Future	36.2100	0.0362	25.5600	0.0256	(29.412)	0	0	0
2015/12/04	R186	04/02/2016	8.02	Put	Bond Future	5,194.4000	5.1944	5,586.0400	5.5860	7.540	0	0	0
2015/12/04	R186	04/02/2016	7.90	Call	Bond Future	197.3400	0.1973	151.4000	0.1514	(23.280)	0	0	680
2015/12/04	R186	04/02/2016	8.45	Call	Bond Future	1,125.2700	1.1253	949.7700	0.9498	(15.596)	0	0	350
2015/12/04	R186	04/02/2016	8.75	Call	Bond Future	2,191.2000	2.1912	1,922.7100	1.9227	(12.253)	0	0	0
2015/12/04	R186	04/02/2016	7.49	Call	Bond Future	32.8700	0.0329	23.0900	0.0231	(29.754)	0	0	0
2015/12/04	R186	04/02/2016	7.50	Put	Bond Future	9,184.1400	9.1841	9,631.7200	9.6317	4.873	0	0	0
2015/12/04	R186	04/02/2016	8.83	Call	Bond Future	2,547.5500	2.5475	2,255.4600	2.2555	(11.466)	0	0	0
2015/12/04	R186	04/02/2016	8.65	Put	Bond Future	1,774.2200	1.7742	1,994.2400	1.9942	12.401	0	0	340
2015/12/04	R186	04/02/2016	8.70	Put	Bond Future	1,593.0300	1.5930	1,797.5700	1.7976	12.840	0	0	5,000
2015/12/04	R186	04/02/2016	8.80	Put	Bond Future	1,271.1900	1.2712	1,445.5900	1.4456	13.719	0	0	5,000
2015/12/04	R186	04/02/2016	7.49	Put	Bond Future	9,266.5300	9.2665	9,714.5300	9.7145	4.835	0	0	0
2015/12/04	R186	04/02/2016	8.85	Put	Bond Future	1,129.7700	1.1298	1,289.7500	1.2897	14.160	0	0	0

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2015/12/04	R186	04/02/2016	7.51	Put	Bond Future	9,101.9100	9.1019	9,549.0400	9.5490	4.912	0	0	0
2015/12/04	R186	04/02/2016	8.02	Call	Bond Future	308.5400	0.3085	242.4000	0.2424	(21.436)	0	0	700
2015/12/04	R186	04/02/2016	8.40	Call	Bond Future	989.7300	0.9897	829.2600	0.8293	(16.214)	0	0	680
2015/12/04	R186	04/02/2016	7.90	Put	Bond Future	6,049.0700	6.0491	6,460.9100	6.4609	6.808	0	0	0
2015/12/04	R186	04/02/2016	8.45	Put	Bond Future	2,636.3100	2.6363	2,918.5900	2.9186	10.707	0	0	0
2015/12/04	R186	04/02/2016	9.20	Put	Bond Future	447.2900	0.4473	524.4100	0.5244	17.242	0	0	700
2015/12/04	R186	04/02/2016	8.75	Put	Bond Future	1,425.2200	1.4252	1,614.5100	1.6145	13.281	0	0	11,695
2015/12/04	R186	04/02/2016	8.65	Call	Bond Future	1,788.1200	1.7881	1,550.3600	1.5504	(13.297)	0	0	0
2015/12/04	R186	04/02/2016	8.85	Call	Bond Future	2,641.0100	2.6410	2,343.2100	2.3432	(11.276)	0	0	0
2015/12/04	R186	04/02/2016	8.70	Call	Bond Future	1,983.8300	1.9838	1,730.5900	1.7306	(12.765)	0	0	0
2015/12/04	R186	04/02/2016	8.80	Call	Bond Future	2,410.6500	2.4106	2,127.2700	2.1273	(11.755)	0	0	0
2015/12/04	R186	05/05/2016			Bond Future	8.7092	116.2681	8.7726	115.8005	0.728	0.0000	0.0000	0
2015/12/04	R186	05/05/2016	8.34	Call	Bond Future	1,589.2700	1.5893	1,421.2700	1.4213	(10.571)	0	0	0
2015/12/04	R186	05/05/2016	8.75	Put	Bond Future	2,613.9200	2.6139	2,831.3600	2.8314	8.319	0	0	1,900
2015/12/04	R186	05/05/2016	8.35	Call	Bond Future	1,615.7400	1.6157	1,445.8000	1.4458	(10.518)	0	0	0
2015/12/04	R186	05/05/2016	8.85	Put	Bond Future	2,279.5800	2.2796	2,477.3400	2.4773	8.675	0	0	5,350
2015/12/04	R186	05/05/2016	8.33	Call	Bond Future	1,563.0900	1.5631	1,397.0300	1.3970	(10.624)	0	0	0
2015/12/04	R186	05/05/2016	8.75	Call	Bond Future	2,915.0000	2.9150	2,664.9300	2.6649	(8.579)	0	0	0
2015/12/04	R186	05/05/2016	8.35	Put	Bond Future	4,316.8000	4.3168	4,614.3700	4.6144	6.893	0	0	0
2015/12/04	R186	05/05/2016	7.56	Put	Bond Future	9,279.8200	9.2798	9,698.3000	9.6983	4.510	0	0	0
2015/12/04	R186	05/05/2016	8.34	Put	Bond Future	4,366.7800	4.3668	4,666.2900	4.6663	6.859	0	0	0
2015/12/04	R186	05/05/2016	8.85	Call	Bond Future	3,314.5100	3.3145	3,044.7600	3.0448	(8.138)	0	0	0
2015/12/04	R186	05/05/2016	7.56	Call	Bond Future	321.6900	0.3217	272.6600	0.2727	(15.241)	0	0	0
2015/12/04	R186	05/05/2016	8.33	Put	Bond Future	4,417.1100	4.4171	4,718.5600	4.7186	6.825	0	0	0
2015/12/04	R186	04/08/2016	8.51	Put	Bond Future	4,427.9600	4.4280	4,697.3900	4.6974	6.085	0	0	0
2015/12/04	R186	04/08/2016			Bond Future	8.7578	113.1220	8.8238	112.6452	0.753	0.0000	0.0000	0
2015/12/04	R186	04/08/2016	8.50	Put	Bond Future	4,471.3100	4.4713	4,742.3700	4.7424	6.062	0	0	0
2015/12/04	R186	04/08/2016	8.51	Call	Bond Future	2,611.9200	2.6119	2,404.6200	2.4046	(7.937)	0	0	0
2015/12/04	R186	04/08/2016	8.49	Call	Bond Future	2,550.2500	2.5503	2,346.2000	2.3462	(8.001)	0	0	0
2015/12/04	R186	04/08/2016	8.50	Call	Bond Future	2,581.1500	2.5812	2,375.4800	2.3755	(7.968)	0	0	0
2015/12/04	R186	04/08/2016	8.49	Put	Bond Future	4,514.5900	4.5146	4,787.2700	4.7873	6.040	0	0	0
2015/12/04	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	R197	04/02/2016			Bond Future	293.5799	293.5799	293.5407	293.5407	(0.013)	0.0000	0.0000	714
2015/12/04	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	R197	04/02/2016	296.99	Put	Bond Future	3,410.0800	3.4101	3,449.3100	3.4493	1.150	0	0	0
2015/12/04	R197	04/02/2016	297.01	Put	Bond Future	3,430.0800	3.4301	3,469.3100	3.4693	1.144	0	0	0
2015/12/04	R197	04/02/2016	297.00	Put	Bond Future	3,420.0800	3.4201	3,459.3100	3.4593	1.147	0	0	0
2015/12/04	R197	05/05/2016			Bond Future	298.6322	298.6322	298.5872	298.5872	(0.015)	0.0000	0.0000	0
2015/12/04	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	R197	05/05/2016	299.99	Put	Bond Future	1,357.8500	1.3578	1,402.8500	1.4028	3.314	0	0	0
2015/12/04	R197	05/05/2016	300.01	Put	Bond Future	1,377.8500	1.3778	1,422.8500	1.4228	3.266	0	0	0
2015/12/04	R197	05/05/2016	300.00	Put	Bond Future	1,367.8500	1.3678	1,412.8500	1.4128	3.290	0	0	0
2015/12/04	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	R202	04/02/2016			Bond Future	243.3036	243.3036	243.6120	243.6120	0.127	0.0000	0.0000	42,739

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
2015/12/04	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	R202	04/02/2016	239.99	Call	Bond Future	3,313.5600	3.3136	3,622.0100	3.6220	9.309	0	0	0
2015/12/04	R202	04/02/2016	240.00	Call	Bond Future	3,303.5600	3.3036	3,612.0100	3.6120	9.337	0	0	0
2015/12/04	R202	04/02/2016	240.01	Call	Bond Future	3,293.5600	3.2936	3,602.0100	3.6020	9.365	0	0	0
2015/12/04	R202	05/05/2016	246.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	R202	05/05/2016			Bond Future	247.4905	247.4905	247.8003	247.8003	0.125	0.0000	0.0000	0
2015/12/04	R202	05/05/2016	247.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	R202	05/05/2016	246.99	Call	Bond Future	500.4600	0.5005	810.3400	0.8103	61.919	0	0	0
2015/12/04	R202	05/05/2016	247.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	R202	05/05/2016	247.00	Call	Bond Future	490.4600	0.4905	800.3400	0.8003	63.182	0	0	0
2015/12/04	R202	05/05/2016	247.01	Call	Bond Future	480.4600	0.4805	790.3400	0.7903	64.497	0	0	0
2015/12/04	R203	04/02/2016	7.25	Put	Bond Future	452.3900	0.4524	510.9800	0.5110	12.951	0	0	0
2015/12/04	R203	04/02/2016	7.26	Put	Bond Future	442.7800	0.4428	500.6600	0.5007	13.072	0	0	0
2015/12/04	R203	04/02/2016			Bond Future	7.4420	104.5152	7.5020	104.4257	0.806	0.0000	0.0000	16,624
2015/12/04	R203	04/02/2016	7.26	Call	Bond Future	170.6400	0.1706	139.0300	0.1390	(18.524)	0	0	0
2015/12/04	R203	04/02/2016	7.24	Call	Bond Future	160.0300	0.1600	129.8300	0.1298	(18.871)	0	0	0
2015/12/04	R203	04/02/2016	7.25	Call	Bond Future	165.2700	0.1653	134.3700	0.1344	(18.697)	0	0	0
2015/12/04	R203	04/02/2016	7.24	Put	Bond Future	462.1400	0.4621	521.4300	0.5214	12.829	0	0	0
2015/12/04	R203	05/05/2016	7.25	Put	Bond Future	582.3900	0.5824	642.1000	0.6421	10.253	0	0	0
2015/12/04	R203	05/05/2016			Bond Future	7.5224	102.1557	7.5954	102.0631	0.971	0.0000	0.0000	0
2015/12/04	R203	05/05/2016	7.26	Call	Bond Future	240.6400	0.2406	207.2100	0.2072	(13.892)	0	0	0
2015/12/04	R203	05/05/2016	7.24	Call	Bond Future	231.0100	0.2310	198.5200	0.1985	(14.064)	0	0	0
2015/12/04	R203	05/05/2016	7.25	Call	Bond Future	235.8000	0.2358	202.8300	0.2028	(13.982)	0	0	0
2015/12/04	R203	05/05/2016	7.26	Put	Bond Future	574.4800	0.5745	633.7300	0.6337	10.314	0	0	0
2015/12/04	R203	05/05/2016	7.24	Put	Bond Future	590.3600	0.5904	650.5500	0.6506	10.195	0	0	0
2015/12/04	R203	04/08/2016	7.26	Call	Bond Future	273.3200	0.2733	237.2300	0.2372	(13.204)	0	0	0
2015/12/04	R203	04/08/2016			Bond Future	7.5305	104.0506	7.6216	103.9557	1.209	0.0000	0.0000	0
2015/12/04	R203	04/08/2016	7.24	Call	Bond Future	264.9700	0.2650	229.6500	0.2296	(13.330)	0	0	0
2015/12/04	R203	04/08/2016	7.25	Call	Bond Future	268.9600	0.2690	233.2600	0.2333	(13.273)	0	0	0
2015/12/04	R203	04/08/2016	7.24	Put	Bond Future	568.5000	0.5685	628.0400	0.6280	10.473	0	0	0
2015/12/04	R203	04/08/2016	7.26	Put	Bond Future	555.9100	0.5559	614.6800	0.6147	10.572	0	0	0
2015/12/04	R203	04/08/2016	7.25	Put	Bond Future	562.0200	0.5620	621.1800	0.6212	10.526	0	0	0
2015/12/04	R204	04/02/2016	7.50	Call	Bond Future	223.0400	0.2230	181.7300	0.1817	(18.521)	0	0	0
2015/12/04	R204	04/02/2016			Bond Future	7.7994	101.5837	7.8569	101.4383	0.737	0.0000	0.0000	38,583
2015/12/04	R204	04/02/2016	7.51	Call	Bond Future	230.4700	0.2305	188.1600	0.1882	(18.358)	0	0	0
2015/12/04	R204	04/02/2016	7.49	Put	Bond Future	1,003.1700	1.0032	1,108.2900	1.1083	10.479	0	0	0
2015/12/04	R204	04/02/2016	7.51	Put	Bond Future	966.7400	0.9667	1,069.8600	1.0699	10.667	0	0	0
2015/12/04	R204	04/02/2016	7.49	Call	Bond Future	215.7800	0.2158	175.4700	0.1755	(18.681)	0	0	0
2015/12/04	R204	04/02/2016	7.50	Put	Bond Future	984.8700	0.9849	1,088.9900	1.0890	10.572	0	0	0
2015/12/04	R204	05/05/2016	7.75	Call	Bond Future	612.2300	0.6122	546.5000	0.5465	(10.736)	0	0	0
2015/12/04	R204	05/05/2016			Bond Future	7.8821	103.3420	7.9464	103.1925	0.816	0.0000	0.0000	0
2015/12/04	R204	05/05/2016	7.76	Call	Bond Future	622.6400	0.6226	556.1800	0.5562	(10.674)	0	0	0
2015/12/04	R204	05/05/2016	7.74	Put	Bond Future	933.0900	0.9331	1,017.6400	1.0176	9.061	0	0	0
2015/12/04	R204	05/05/2016	7.76	Put	Bond Future	907.3300	0.9073	990.4200	0.9904	9.158	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
2015/12/04	R204	05/05/2016	7.74	Call	Bond Future	601.6700	0.6017	536.6700	0.5367	(10.803)	0	0	0
2015/12/04	R204	05/05/2016	7.75	Put	Bond Future	920.2800	0.9203	1,004.1000	1.0041	9.108	0	0	0
2015/12/04	R204	04/08/2016			Bond Future	7.9334	101.2185	8.0055	101.0657	0.909	0.0000	0.0000	0
2015/12/04	R204	04/08/2016	7.74	Put	Bond Future	1,092.2000	1.0922	1,179.7400	1.1797	8.015	0	0	0
2015/12/04	R204	04/08/2016	7.76	Put	Bond Future	1,068.6700	1.0687	1,155.0200	1.1550	8.080	0	0	0
2015/12/04	R204	04/08/2016	7.75	Put	Bond Future	1,080.5600	1.0806	1,167.5000	1.1675	8.046	0	0	0
2015/12/04	R204	04/08/2016	7.74	Call	Bond Future	680.9500	0.6809	615.7000	0.6157	(9.582)	0	0	0
2015/12/04	R204	04/08/2016	7.75	Call	Bond Future	690.6200	0.6906	624.7700	0.6248	(9.535)	0	0	0
2015/12/04	R204	04/08/2016	7.76	Call	Bond Future	700.0400	0.7000	633.6000	0.6336	(9.491)	0	0	0
2015/12/04	R207	04/02/2016	7.27	Put	Bond Future	2,650.7300	2.6507	2,855.4300	2.8554	7.722	0	0	0
2015/12/04	R207	04/02/2016	7.49	Put	Bond Future	1,988.7400	1.9887	2,176.7700	2.1768	9.455	0	0	0
2015/12/04	R207	04/02/2016			Bond Future	8.0554	97.8210	8.1226	97.6022	0.835	0.0000	0.0000	48,100
2015/12/04	R207	04/02/2016	7.51	Put	Bond Future	1,931.9600	1.9320	2,118.0200	2.1180	9.631	0	0	0
2015/12/04	R207	04/02/2016	7.27	Call	Bond Future	48.8000	0.0488	34.6300	0.0346	(29.037)	0	0	43
2015/12/04	R207	04/02/2016	7.50	Call	Bond Future	129.0000	0.1290	97.1800	0.0972	(24.667)	0	0	19
2015/12/04	R207	04/02/2016	7.51	Call	Bond Future	134.0300	0.1340	101.2200	0.1012	(24.480)	0	0	0
2015/12/04	R207	04/02/2016	7.49	Call	Bond Future	124.1100	0.1241	93.2700	0.0933	(24.849)	0	0	0
2015/12/04	R207	04/02/2016	7.50	Put	Bond Future	1,960.2700	1.9603	2,147.3200	2.1473	9.542	0	0	0
2015/12/04	R207	05/05/2016	7.86	Put	Bond Future	1,538.7500	1.5388	1,678.9500	1.6790	9.111	0	0	0
2015/12/04	R207	05/05/2016			Bond Future	8.1388	99.5146	8.2118	99.2903	0.897	0.0000	0.0000	0
2015/12/04	R207	05/05/2016	7.85	Put	Bond Future	1,558.0200	1.5580	1,699.2300	1.6992	9.063	0	0	0
2015/12/04	R207	05/05/2016	7.56	Put	Bond Future	2,179.6200	2.1796	2,348.4800	2.3485	7.747	0	0	0
2015/12/04	R207	05/05/2016	7.84	Put	Bond Future	1,577.4300	1.5774	1,719.6600	1.7197	9.017	0	0	0
2015/12/04	R207	05/05/2016	7.56	Call	Bond Future	379.5100	0.3795	324.1300	0.3241	(14.593)	0	0	43
2015/12/04	R207	05/05/2016	7.85	Call	Bond Future	664.8500	0.6648	581.8200	0.5818	(12.489)	0	0	0
2015/12/04	R207	05/05/2016	7.86	Call	Bond Future	676.6700	0.6767	592.6300	0.5926	(12.420)	0	0	0
2015/12/04	R207	05/05/2016	7.84	Call	Bond Future	653.1500	0.6531	571.1400	0.5711	(12.556)	0	0	0
2015/12/04	R207	04/08/2016			Bond Future	8.1989	97.7160	8.2782	97.4872	0.968	0.0000	0.0000	0
2015/12/04	R207	04/08/2016	7.99	Put	Bond Future	1,568.5300	1.5685	1,700.0000	1.7000	8.382	0	0	0
2015/12/04	R207	04/08/2016	8.01	Put	Bond Future	1,536.0700	1.5361	1,665.8400	1.6658	8.448	0	0	0
2015/12/04	R207	04/08/2016	8.00	Put	Bond Future	1,552.2500	1.5522	1,682.8700	1.6829	8.415	0	0	0
2015/12/04	R207	04/08/2016	8.01	Call	Bond Future	988.7100	0.9887	889.6700	0.8897	(10.017)	0	0	0
2015/12/04	R207	04/08/2016	7.99	Call	Bond Future	962.9900	0.9630	865.6500	0.8656	(10.108)	0	0	0
2015/12/04	R207	04/08/2016	8.00	Call	Bond Future	975.8000	0.9758	877.6100	0.8776	(10.063)	0	0	0
2015/12/04	R208	04/02/2016			Bond Future	8.2137	96.3833	8.2803	96.1190	0.811	0.0000	0.0000	40,686
2015/12/04	R208	04/02/2016	7.74	Put	Bond Future	2,138.7700	2.1388	2,351.3600	2.3514	9.940	0	0	0
2015/12/04	R208	04/02/2016	7.76	Put	Bond Future	2,073.7000	2.0737	2,283.5000	2.2835	10.117	0	0	0
2015/12/04	R208	04/02/2016	7.75	Put	Bond Future	2,106.1100	2.1061	2,317.3200	2.3173	10.028	0	0	0
2015/12/04	R208	04/02/2016	7.76	Call	Bond Future	249.9800	0.2500	195.4700	0.1955	(21.806)	0	0	0
2015/12/04	R208	04/02/2016	7.74	Call	Bond Future	233.6800	0.2337	181.9600	0.1820	(22.133)	0	0	0
2015/12/04	R208	04/02/2016	7.75	Call	Bond Future	241.7200	0.2417	188.6200	0.1886	(21.968)	0	0	0
2015/12/04	R208	05/05/2016	7.99	Call	Bond Future	840.4000	0.8404	739.5700	0.7396	(11.998)	0	0	0
2015/12/04	R208	05/05/2016	8.00	Put	Bond Future	1,951.7300	1.9517	2,120.1600	2.1202	8.630	0	0	0
2015/12/04	R208	05/05/2016			Bond Future	8.2860	94.6512	8.3571	94.3807	0.859	0.0000	0.0000	0
2015/12/04	R208	05/05/2016	8.00	Call	Bond Future	854.8700	0.8549	752.8400	0.7528	(11.935)	0	0	0
2015/12/04	R208	05/05/2016	8.01	Call	Bond Future	869.5100	0.8695	766.2700	0.7663	(11.873)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Price	Today's Closing	Today's Yield	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/12/04	R208	05/05/2016	7.99	Put	Bond Future	1,975.8900		1.9759	2,145.5200		2.1455	8.585	0	0	0
2015/12/04	R208	05/05/2016	8.01	Put	Bond Future	1,927.7500		1.9278	2,094.9700		2.0950	8.674	0	0	0
2015/12/04	R208	04/08/2016	8.01	Put	Bond Future	2,294.6300		2.2946	2,463.2600		2.4633	7.349	0	0	0
2015/12/04	R208	04/08/2016			Bond Future	8.3397		96.4068	8.4155		96.1309	0.909	0.0000	0.0000	0
2015/12/04	R208	04/08/2016	8.00	Put	Bond Future	2,317.2400		2.3172	2,486.8500		2.4869	7.319	0	0	0
2015/12/04	R208	04/08/2016	7.99	Call	Bond Future	1,055.0900		1.0551	949.8000		0.9498	(9.979)	0	0	0
2015/12/04	R208	04/08/2016	8.00	Call	Bond Future	1,069.3800		1.0694	963.1100		0.9631	(9.938)	0	0	0
2015/12/04	R208	04/08/2016	8.01	Call	Bond Future	1,083.8000		1.0838	976.5500		0.9766	(9.896)	0	0	0
2015/12/04	R208	04/08/2016	7.99	Put	Bond Future	2,339.9900		2.3400	2,510.5800		2.5106	7.290	0	0	0
2015/12/04	R209	04/02/2016	8.74	Call	Bond Future	537.7500		0.5377	461.4300		0.4614	(14.192)	0	0	0
2015/12/04	R209	04/02/2016	8.75	Put	Bond Future	4,175.8400		4.1758	4,419.5400		4.4195	5.836	0	0	0
2015/12/04	R209	04/02/2016			Bond Future	9.2384		75.1392	9.2836		74.8174	0.489	0.0000	0.0000	45,121
2015/12/04	R209	04/02/2016	8.75	Call	Bond Future	553.8200		0.5538	475.8000		0.4758	(14.088)	0	0	0
2015/12/04	R209	04/02/2016	8.76	Call	Bond Future	570.2300		0.5702	490.4900		0.4905	(13.984)	0	0	0
2015/12/04	R209	04/02/2016	9.52	Put	Bond Future	988.6700		0.9887	1,082.5000		1.0825	9.491	0	0	2,200
2015/12/04	R209	04/02/2016	8.74	Put	Bond Future	4,236.7500		4.2368	4,482.1500		4.4821	5.792	0	0	0
2015/12/04	R209	04/02/2016	8.76	Put	Bond Future	4,115.3800		4.1154	4,357.3600		4.3574	5.880	0	0	0
2015/12/04	R209	04/02/2016	9.52	Call	Bond Future	2,959.2200		2.9592	2,731.3300		2.7313	(7.701)	0	0	0
2015/12/04	R209	05/05/2016			Bond Future	9.2945		73.2911	9.3412		72.9627	0.502	0.0000	0.0000	0
2015/12/04	R209	05/05/2016	9.00	Call	Bond Future	1,898.6700		1.8987	1,761.3400		1.7613	(7.233)	0	0	6,700
2015/12/04	R209	05/05/2016	8.25	Put	Bond Future	8,478.1200		8.4781	8,756.3700		8.7564	3.282	0	0	0
2015/12/04	R209	05/05/2016	8.99	Put	Bond Future	4,073.7300		4.0737	4,266.2100		4.2662	4.725	0	0	0
2015/12/04	R209	05/05/2016	9.01	Put	Bond Future	3,981.6400		3.9816	4,171.4500		4.1714	4.767	0	0	0
2015/12/04	R209	05/05/2016	9.00	Put	Bond Future	4,027.5000		4.0275	4,218.6500		4.2187	4.746	0	0	0
2015/12/04	R209	05/05/2016	9.01	Call	Bond Future	1,926.6300		1.9266	1,787.9600		1.7880	(7.198)	0	0	0
2015/12/04	R209	05/05/2016	8.25	Call	Bond Future	484.1100		0.4841	433.8800		0.4339	(10.376)	0	0	6,700
2015/12/04	R209	05/05/2016	8.99	Call	Bond Future	1,870.9700		1.8710	1,734.9700		1.7350	(7.269)	0	0	0
2015/12/04	R209	04/08/2016	9.26	Call	Bond Future	3,286.7500		3.2868	3,115.2200		3.1152	(5.219)	0	0	0
2015/12/04	R209	04/08/2016			Bond Future	9.3420		74.6508	9.3899		74.3159	0.514	0.0000	0.0000	0
2015/12/04	R209	04/08/2016	9.24	Call	Bond Future	3,220.5300		3.2205	3,051.1300		3.0511	(5.260)	0	0	0
2015/12/04	R209	04/08/2016	9.25	Call	Bond Future	3,253.4300		3.2534	3,082.9700		3.0830	(5.239)	0	0	0
2015/12/04	R209	04/08/2016	9.24	Put	Bond Future	3,940.1000		3.9401	4,105.6100		4.1056	4.201	0	0	0
2015/12/04	R209	04/08/2016	9.26	Put	Bond Future	3,864.3200		3.8643	4,027.7000		4.0277	4.228	0	0	0
2015/12/04	R209	04/08/2016	9.25	Put	Bond Future	3,901.9500		3.9019	4,066.4000		4.0664	4.215	0	0	0
2015/12/04	R210	04/02/2016	184.99	Put	Bond Future	435.8000		0.4358	460.6000		0.4606	5.691	0	0	0
2015/12/04	R210	04/02/2016			Bond Future	184.5542		184.5542	184.5294		184.5294	(0.013)	0.0000	0.0000	3,896
2015/12/04	R210	04/02/2016	185.01	Put	Bond Future	455.8000		0.4558	480.6000		0.4806	5.441	0	0	0
2015/12/04	R210	04/02/2016	184.99	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/12/04	R210	04/02/2016	185.00	Put	Bond Future	445.8000		0.4458	470.6000		0.4706	5.563	0	0	0
2015/12/04	R210	04/02/2016	185.00	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/12/04	R210	04/02/2016	185.01	Call	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/12/04	R210	05/05/2016			Bond Future	185.5644		185.5644	185.5361		185.5361	(0.015)	0.0000	0.0000	0
2015/12/04	R210	05/05/2016	184.99	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/12/04	R210	05/05/2016	185.00	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/12/04	R210	05/05/2016	185.01	Put	Bond Future	0.0000		0.0000	0.0000		0.0000	0.000	0	0	0
2015/12/04	R210	05/05/2016	184.99	Call	Bond Future	574.3500		0.5744	546.0900		0.5461	(4.920)	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
2015/12/04	R210	05/05/2016	185.00	Call	Bond Future	564.3500		0.5644	536.0900	0.5361	(5.008)	0	0	0
2015/12/04	R210	05/05/2016	185.01	Call	Bond Future	554.3500		0.5544	526.0900	0.5261	(5.098)	0	0	0
2015/12/04	R211	04/02/2016	138.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	R211	04/02/2016	139.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	R211	04/02/2016			Bond Future	135.4513		135.4513	135.4330	135.4330	(0.014)	0.0000	0.0000	1,010
2015/12/04	R211	04/02/2016	139.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	R211	04/02/2016	138.99	Put	Bond Future	3,538.7200		3.5387	3,557.0100	3.5570	0.517	0	0	0
2015/12/04	R211	04/02/2016	139.01	Put	Bond Future	3,558.7200		3.5587	3,577.0100	3.5770	0.514	0	0	0
2015/12/04	R211	04/02/2016	139.00	Put	Bond Future	3,548.7200		3.5487	3,567.0100	3.5670	0.515	0	0	0
2015/12/04	R211	05/05/2016	139.01	Put	Bond Future	1,227.5000		1.2275	1,248.4400	1.2484	1.706	0	0	0
2015/12/04	R211	05/05/2016			Bond Future	137.7825		137.7825	137.7616	137.7616	(0.015)	0.0000	0.0000	0
2015/12/04	R211	05/05/2016	139.00	Put	Bond Future	1,217.5000		1.2175	1,238.4400	1.2384	1.720	0	0	0
2015/12/04	R211	05/05/2016	139.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	R211	05/05/2016	138.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	R211	05/05/2016	139.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	R211	05/05/2016	138.99	Put	Bond Future	1,207.5000		1.2075	1,228.4400	1.2284	1.734	0	0	0
2015/12/04	R212	04/02/2016			Bond Future	141.7752		141.7752	142.0789	142.0789	0.214	0.0000	0.0000	1,569
2015/12/04	R212	04/02/2016	146.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	R212	04/02/2016	145.99	Put	Bond Future	4,214.7500		4.2148	3,911.1400	3.9111	(7.204)	0	0	0
2015/12/04	R212	04/02/2016	146.01	Put	Bond Future	4,234.7500		4.2348	3,931.1400	3.9311	(7.169)	0	0	0
2015/12/04	R212	04/02/2016	146.00	Put	Bond Future	4,224.7500		4.2248	3,921.1400	3.9211	(7.186)	0	0	0
2015/12/04	R212	04/02/2016	146.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	R212	04/02/2016	145.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	R212	05/05/2016	145.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	R212	05/05/2016			Bond Future	144.2153		144.2153	144.5217	144.5217	0.212	0.0000	0.0000	0
2015/12/04	R212	05/05/2016	145.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	R212	05/05/2016	144.99	Put	Bond Future	774.7000		0.7747	468.3000	0.4683	(39.551)	0	0	0
2015/12/04	R212	05/05/2016	145.01	Put	Bond Future	794.7000		0.7947	488.3000	0.4883	(38.555)	0	0	0
2015/12/04	R212	05/05/2016	144.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/04	R212	05/05/2016	145.00	Put	Bond Future	784.7000		0.7847	478.3000	0.4783	(39.047)	0	0	0
2015/12/04	R213	04/02/2016			Bond Future	9.1350		85.8458	9.1801	85.5268	0.495	0.0000	0.0000	41,590
2015/12/04	R213	04/02/2016	8.75	Call	Bond Future	713.4400		0.7134	619.1800	0.6192	(13.212)	0	0	0
2015/12/04	R213	04/02/2016	8.74	Put	Bond Future	3,558.4800		3.5585	3,785.0700	3.7851	6.368	0	0	0
2015/12/04	R213	04/02/2016	8.76	Put	Bond Future	3,449.1000		3.4491	3,671.9600	3.6720	6.461	0	0	0
2015/12/04	R213	04/02/2016	8.75	Put	Bond Future	3,503.5600		3.5036	3,728.2900	3.7283	6.414	0	0	0
2015/12/04	R213	04/02/2016	8.76	Call	Bond Future	733.1300		0.7331	637.0000	0.6370	(13.112)	0	0	0
2015/12/04	R213	04/02/2016	8.74	Call	Bond Future	694.1200		0.6941	601.7200	0.6017	(13.312)	0	0	0
2015/12/04	R213	05/05/2016	8.74	Put	Bond Future	4,694.6500		4.6946	4,906.8100	4.9068	4.519	0	0	0
2015/12/04	R213	05/05/2016	8.76	Put	Bond Future	4,594.4600		4.5945	4,804.0400	4.8040	4.562	0	0	0
2015/12/04	R213	05/05/2016			Bond Future	9.1943		83.7842	9.2410	83.4584	0.509	0.0000	0.0000	0
2015/12/04	R213	05/05/2016	8.75	Put	Bond Future	4,644.2900		4.6443	4,855.1600	4.8552	4.540	0	0	0
2015/12/04	R213	05/05/2016	8.74	Call	Bond Future	1,432.4700		1.4325	1,318.8200	1.3188	(7.934)	0	0	0
2015/12/04	R213	05/05/2016	8.75	Call	Bond Future	1,455.8600		1.4559	1,340.9200	1.3409	(7.895)	0	0	0
2015/12/04	R213	05/05/2016	8.76	Call	Bond Future	1,479.6900		1.4797	1,363.4600	1.3635	(7.855)	0	0	0
2015/12/04	R213	04/08/2016			Bond Future	9.2434		85.3382	9.2916	85.0059	0.522	0.0000	0.0000	0

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2015/12/04	R213	04/08/2016	8.99	Put	Bond Future	4,428.9300	4.4289	4,610.9900	4.6110	4.111	0	0	0
2015/12/04	R213	04/08/2016	9.01	Put	Bond Future	4,346.2800	4.3463	4,526.1800	4.5262	4.139	0	0	0
2015/12/04	R213	04/08/2016	9.00	Put	Bond Future	4,387.4700	4.3875	4,568.4500	4.5685	4.125	0	0	0
2015/12/04	R213	04/08/2016	9.01	Call	Bond Future	2,713.3000	2.7133	2,560.9600	2.5610	(5.615)	0	0	0
2015/12/04	R213	04/08/2016	8.99	Call	Bond Future	2,653.8900	2.6539	2,503.7100	2.5037	(5.659)	0	0	0
2015/12/04	R213	04/08/2016	9.00	Call	Bond Future	2,683.5000	2.6835	2,532.2400	2.5322	(5.637)	0	0	0
2015/12/04	R214	04/02/2016			Bond Future	9.3149	75.7706	9.3601	75.4348	0.485	0.0000	0.0000	30,261
2015/12/04	R214	04/02/2016	7.99	Put	Bond Future	11,124.7800	11.1248	11,455.4900	11.4555	2.973	0	0	0
2015/12/04	R214	04/02/2016	9.45	Call	Bond Future	2,449.0700	2.4491	2,238.8100	2.2388	(8.585)	0	0	0
2015/12/04	R214	04/02/2016	8.00	Call	Bond Future	22.4100	0.0224	17.0100	0.0170	(24.096)	0	0	0
2015/12/04	R214	04/02/2016	8.01	Call	Bond Future	23.5700	0.0236	17.9200	0.0179	(23.971)	0	0	0
2015/12/04	R214	04/02/2016	7.99	Call	Bond Future	21.3100	0.0213	16.1500	0.0162	(24.214)	0	0	0
2015/12/04	R214	04/02/2016	9.35	Call	Bond Future	2,043.4800	2.0435	1,853.5200	1.8535	(9.296)	0	0	0
2015/12/04	R214	04/02/2016	9.45	Put	Bond Future	1,451.9000	1.4519	1,577.5100	1.5775	8.651	0	0	25
2015/12/04	R214	04/02/2016	8.01	Put	Bond Future	10,939.7100	10.9397	11,269.9300	11.2699	3.019	0	0	0
2015/12/04	R214	04/02/2016	9.35	Put	Bond Future	1,782.2800	1.7823	1,928.1900	1.9282	8.187	0	0	25
2015/12/04	R214	04/02/2016	8.00	Put	Bond Future	11,032.1300	11.0321	11,362.6000	11.3626	2.996	0	0	0
2015/12/04	R214	05/05/2016	9.01	Call	Bond Future	1,833.9900	1.8340	1,698.6600	1.6987	(7.379)	0	0	0
2015/12/04	R214	05/05/2016			Bond Future	9.3685	73.7881	9.4151	73.4452	0.497	0.0000	0.0000	4,680
2015/12/04	R214	05/05/2016	8.99	Call	Bond Future	1,779.3100	1.7793	1,646.7200	1.6467	(7.452)	0	0	0
2015/12/04	R214	05/05/2016	9.00	Call	Bond Future	1,806.5200	1.8065	1,672.5600	1.6726	(7.415)	0	0	0
2015/12/04	R214	05/05/2016	8.99	Put	Bond Future	4,668.4200	4.6684	4,878.7400	4.8787	4.505	0	0	0
2015/12/04	R214	05/05/2016	9.01	Put	Bond Future	4,565.8000	4.5658	4,773.3800	4.7734	4.546	0	0	0
2015/12/04	R214	05/05/2016	9.00	Put	Bond Future	4,616.9100	4.6169	4,825.8600	4.8259	4.526	0	0	0
2015/12/04	R214	04/08/2016	9.25	Put	Bond Future	4,417.0400	4.4170	4,595.9900	4.5960	4.051	0	0	0
2015/12/04	R214	04/08/2016	9.24	Call	Bond Future	3,169.5100	3.1695	2,999.9600	3.0000	(5.349)	0	0	0
2015/12/04	R214	04/08/2016			Bond Future	9.4135	75.1567	9.4614	74.8070	0.509	0.0000	0.0000	0
2015/12/04	R214	04/08/2016	9.25	Call	Bond Future	3,202.6100	3.2026	3,031.9400	3.0319	(5.329)	0	0	0
2015/12/04	R214	04/08/2016	9.26	Call	Bond Future	3,236.3700	3.2364	3,064.5900	3.0646	(5.308)	0	0	0
2015/12/04	R214	04/08/2016	9.24	Put	Bond Future	4,459.3100	4.4593	4,639.3800	4.6394	4.038	0	0	0
2015/12/04	R214	04/08/2016	9.26	Put	Bond Future	4,375.5600	4.3756	4,553.4000	4.5534	4.064	0	0	0
2015/12/04	R248	04/02/2016	8.99	Put	Bond Future	4,928.9000	4.9289	5,230.9700	5.2310	6.129	0	0	0
2015/12/04	R248	04/02/2016	9.55	Put	Bond Future	1,765.0900	1.7651	1,919.3800	1.9194	8.741	0	0	75
2015/12/04	R248	04/02/2016			Bond Future	9.3916	97.4352	9.4368	97.0073	0.481	0.0000	0.0000	57,883
2015/12/04	R248	04/02/2016	9.00	Put	Bond Future	4,853.2000	4.8532	5,152.7900	5.1528	6.173	0	0	0
2015/12/04	R248	04/02/2016	9.01	Put	Bond Future	4,778.1900	4.7782	5,075.2900	5.0753	6.218	0	0	0
2015/12/04	R248	04/02/2016	8.99	Call	Bond Future	967.6900	0.9677	841.9300	0.8419	(12.996)	0	0	0
2015/12/04	R248	04/02/2016	9.00	Call	Bond Future	994.2000	0.9942	865.9600	0.8660	(12.899)	0	0	0
2015/12/04	R248	04/02/2016	9.45	Put	Bond Future	2,172.0500	2.1721	2,351.8000	2.3518	8.276	0	0	75
2015/12/04	R248	04/02/2016	9.01	Call	Bond Future	1,021.2100	1.0212	890.4800	0.8905	(12.801)	0	0	0
2015/12/04	R248	04/02/2016	9.45	Call	Bond Future	2,724.4100	2.7244	2,476.3300	2.4763	(9.106)	0	0	0
2015/12/04	R248	04/02/2016	9.55	Call	Bond Future	3,249.9300	3.2499	2,976.3900	2.9764	(8.417)	0	0	0
2015/12/04	R248	05/05/2016			Bond Future	9.4475	94.6874	9.4942	94.2506	0.494	0.0000	0.0000	0
2015/12/04	R248	05/05/2016	8.99	Put	Bond Future	6,525.7900	6.5258	6,806.4800	6.8065	4.301	0	0	0
2015/12/04	R248	05/05/2016	9.01	Put	Bond Future	6,386.9200	6.3869	6,664.1800	6.6642	4.341	0	0	0
2015/12/04	R248	05/05/2016	9.00	Put	Bond Future	6,456.1000	6.4561	6,735.0800	6.7351	4.321	0	0	0



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2015/12/04	R248	05/05/2016	8.99	Call	Bond Future	2,040.1200	2.0401	1,884.0200	1.8840	(7.652)	0	0	0
2015/12/04	R248	05/05/2016	9.00	Call	Bond Future	2,072.5200	2.0725	1,914.7100	1.9147	(7.614)	0	0	0
2015/12/04	R248	05/05/2016	9.01	Call	Bond Future	2,105.2400	2.1052	1,945.7100	1.9457	(7.578)	0	0	0
2015/12/04	R248	04/08/2016			Bond Future	9.4948	96.4436	9.5428	95.9984	0.506	0.0000	0.0000	0
2015/12/04	R248	04/08/2016	9.25	Call	Bond Future	3,753.8000	3.7538	3,547.9700	3.5480	(5.483)	0	0	0
2015/12/04	R248	04/08/2016	9.24	Put	Bond Future	6,141.8000	6.1418	6,382.6400	6.3826	3.921	0	0	0
2015/12/04	R248	04/08/2016	9.26	Put	Bond Future	6,028.0600	6.0281	6,266.0400	6.2660	3.948	0	0	0
2015/12/04	R248	04/08/2016	9.25	Put	Bond Future	6,084.7200	6.0847	6,324.1300	6.3241	3.935	0	0	0
2015/12/04	R248	04/08/2016	9.26	Call	Bond Future	3,794.3700	3.7944	3,587.1100	3.5871	(5.462)	0	0	0
2015/12/04	R248	04/08/2016	9.24	Call	Bond Future	3,713.4700	3.7135	3,509.0700	3.5091	(5.504)	0	0	0

**Total**

**659528**