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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/12/2015 TO 08/12/2015

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
2015/12/08	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	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
2015/12/08	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	2025	04/02/2016	126.01	Put	Bond Future	1,755.6900	1.7557	1,616.9500	1.6169	(7.902)	0	0	0
2015/12/08	2025	04/02/2016			Bond Future	124.2543	124.2543	124.3931	124.3931	0.112	0.0000	0.0000	950
2015/12/08	2025	04/02/2016	126.00	Put	Bond Future	1,745.6900	1.7457	1,606.9500	1.6069	(7.948)	0	0	0
2015/12/08	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	2025	04/02/2016	125.99	Put	Bond Future	1,735.6900	1.7357	1,596.9500	1.5969	(7.993)	0	0	0
2015/12/08	2025	05/05/2016			Bond Future	126.3877	126.3877	126.5271	126.5271	0.110	0.0000	0.0000	0
2015/12/08	2025	05/05/2016	126.00	Call	Bond Future	387.6900	0.3877	527.0700	0.5271	35.951	0	0	0
2015/12/08	2025	05/05/2016	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	2025	05/05/2016	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	2025	05/05/2016	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	2025	05/05/2016	126.01	Call	Bond Future	377.6900	0.3777	517.0700	0.5171	36.903	0	0	0
2015/12/08	2025	05/05/2016	125.99	Call	Bond Future	397.6900	0.3977	537.0700	0.5371	35.047	0	0	0
2015/12/08	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	2030	04/02/2016			Bond Future	9.2157	90.7474	9.2813	90.2735	0.712	0.0000	0.0000	17,037
2015/12/08	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	2030	04/02/2016	8.74	Put	Bond Future	3,541.2500	3.5413	4,015.1300	4.0151	13.382	0	0	0
2015/12/08	2030	04/02/2016	8.76	Put	Bond Future	3,388.4700	3.3885	3,862.3500	3.8624	13.985	0	0	0
2015/12/08	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	2030	04/02/2016	8.75	Put	Bond Future	3,464.8100	3.4648	3,938.6900	3.9387	13.677	0	0	0
2015/12/08	2030	05/05/2016	8.99	Put	Bond Future	2,142.8400	2.1428	2,625.9600	2.6260	22.546	0	0	0
2015/12/08	2030	05/05/2016	9.01	Put	Bond Future	1,995.5500	1.9956	2,478.6700	2.4787	24.210	0	0	0
2015/12/08	2030	05/05/2016			Bond Future	9.2855	92.3147	9.3534	91.8316	0.732	0.0000	0.0000	0
2015/12/08	2030	05/05/2016	9.00	Put	Bond Future	2,069.1500	2.0691	2,552.2700	2.5523	23.349	0	0	0
2015/12/08	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	2032	04/02/2016			Bond Future	9.3151	94.1526	9.3807	93.6478	0.704	0.0000	0.0000	8,417
2015/12/08	2032	04/02/2016	8.69	Put	Bond Future	5,384.8100	5.3848	5,810.8400	5.8108	7.912	0	0	0
2015/12/08	2032	04/02/2016	8.71	Put	Bond Future	5,242.8500	5.2428	5,664.5600	5.6646	8.044	0	0	0
2015/12/08	2032	04/02/2016	9.20	Call	Bond Future	1,483.1800	1.4832	1,258.6300	1.2586	(15.140)	0	0	0
2015/12/08	2032	04/02/2016	8.70	Put	Bond Future	5,313.5800	5.3136	5,737.4700	5.7375	7.977	0	0	0
2015/12/08	2032	04/02/2016	9.30	Call	Bond Future	1,839.5000	1.8395	1,581.6800	1.5817	(14.016)	0	0	0
2015/12/08	2032	04/02/2016	8.71	Call	Bond Future	385.0600	0.3851	301.9400	0.3019	(21.586)	0	0	0
2015/12/08	2032	04/02/2016	9.20	Put	Bond Future	2,379.3200	2.3793	2,659.6000	2.6596	11.780	0	0	22
2015/12/08	2032	04/02/2016	8.69	Call	Bond Future	360.0800	0.3601	281.2800	0.2813	(21.884)	0	0	0
2015/12/08	2032	04/02/2016	8.70	Call	Bond Future	372.3700	0.3724	291.4300	0.2914	(21.736)	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
2015/12/08	2032	04/02/2016	9.30	Put	Bond Future	1,956.5300	1.9565	2,203.5400	2.2035	12.625	0	0	22
2015/12/08	2032	05/05/2016			Bond Future	9.3831	91.6222	9.4510	91.1075	0.723	0.0000	0.0000	0
2015/12/08	2032	05/05/2016	8.99	Put	Bond Future	4,801.9000	4.8019	5,129.9200	5.1299	6.831	0	0	0
2015/12/08	2032	05/05/2016	9.01	Put	Bond Future	4,696.9600	4.6970	5,020.8900	5.0209	6.897	0	0	0
2015/12/08	2032	05/05/2016	9.00	Put	Bond Future	4,749.2400	4.7492	5,075.2200	5.0752	6.864	0	0	0
2015/12/08	2032	05/05/2016	9.01	Call	Bond Future	1,788.8500	1.7888	1,598.1500	1.5981	(10.660)	0	0	0
2015/12/08	2032	05/05/2016	8.99	Call	Bond Future	1,734.0900	1.7341	1,547.4800	1.5475	(10.761)	0	0	0
2015/12/08	2032	05/05/2016	9.00	Call	Bond Future	1,761.3300	1.7613	1,572.6800	1.5727	(10.711)	0	0	0
2015/12/08	2032	04/08/2016	9.01	Call	Bond Future	2,388.1200	2.3881	2,185.0400	2.1850	(8.504)	0	0	0
2015/12/08	2032	04/08/2016			Bond Future	9.4411	93.3209	9.5113	92.7958	0.743	0.0000	0.0000	0
2015/12/08	2032	04/08/2016	8.99	Call	Bond Future	2,331.4800	2.3315	2,131.7200	2.1317	(8.568)	0	0	0
2015/12/08	2032	04/08/2016	9.00	Call	Bond Future	2,359.6900	2.3597	2,158.2800	2.1583	(8.535)	0	0	0
2015/12/08	2032	04/08/2016	8.99	Put	Bond Future	5,816.9400	5.8169	6,142.3300	6.1423	5.594	0	0	0
2015/12/08	2032	04/08/2016	9.01	Put	Bond Future	5,714.9500	5.7150	6,037.0200	6.0370	5.636	0	0	0
2015/12/08	2032	04/08/2016	9.00	Put	Bond Future	5,765.7800	5.7658	6,089.5200	6.0895	5.615	0	0	0
2015/12/08	2033	04/02/2016	102.40	Call	Bond Future	3,739.2800	3.7393	3,725.0000	3.7250	(0.382)	0	0	0
2015/12/08	2033	04/02/2016			Bond Future	106.1393	106.1393	106.1250	106.1250	(0.013)	0.0000	0.0000	185
2015/12/08	2033	04/02/2016	102.41	Call	Bond Future	3,729.2800	3.7293	3,715.0000	3.7150	(0.383)	0	0	0
2015/12/08	2033	04/02/2016	102.39	Call	Bond Future	3,749.2800	3.7493	3,735.0000	3.7350	(0.381)	0	0	0
2015/12/08	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	2033	05/05/2016			Bond Future	106.9871	106.9871	106.9710	106.9710	(0.015)	0.0000	0.0000	0
2015/12/08	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	2033	05/05/2016	102.40	Call	Bond Future	4,587.1400	4.5871	4,571.0100	4.5710	(0.352)	0	0	0
2015/12/08	2033	05/05/2016	102.41	Call	Bond Future	4,577.1400	4.5771	4,561.0100	4.5610	(0.352)	0	0	0
2015/12/08	2033	05/05/2016	102.39	Call	Bond Future	4,597.1400	4.5971	4,581.0100	4.5810	(0.351)	0	0	0
2015/12/08	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	2037	04/02/2016	8.74	Call	Bond Future	299.7300	0.2997	226.8600	0.2269	(24.312)	0	0	0
2015/12/08	2037	04/02/2016	8.75	Put	Bond Future	6,559.1400	6.5591	7,076.9100	7.0769	7.894	0	0	0
2015/12/08	2037	04/02/2016	9.43	Call	Bond Future	1,997.5200	1.9975	1,699.0200	1.6990	(14.944)	0	0	0
2015/12/08	2037	04/02/2016			Bond Future	9.4533	91.5743	9.5239	90.9815	0.747	0.0000	0.0000	52,036
2015/12/08	2037	04/02/2016	8.75	Call	Bond Future	310.6000	0.3106	235.5800	0.2356	(24.153)	0	0	0
2015/12/08	2037	04/02/2016	8.76	Call	Bond Future	321.7800	0.3218	244.5700	0.2446	(23.995)	0	0	0
2015/12/08	2037	04/02/2016	9.30	Call	Bond Future	1,508.7600	1.5088	1,260.3400	1.2603	(16.465)	0	0	0
2015/12/08	2037	04/02/2016	8.74	Put	Bond Future	6,641.8900	6.6419	7,161.8100	7.1618	7.828	0	0	0
2015/12/08	2037	04/02/2016	9.43	Put	Bond Future	2,194.2500	2.1943	2,488.5400	2.4885	13.412	0	0	16
2015/12/08	2037	04/02/2016	8.76	Put	Bond Future	6,476.8300	6.4768	6,992.4100	6.9924	7.960	0	0	0
2015/12/08	2037	04/02/2016	9.30	Put	Bond Future	2,816.0200	2.8160	3,160.3900	3.1604	12.229	0	0	16
2015/12/08	2037	05/05/2016	9.00	Put	Bond Future	6,099.7700	6.0998	6,512.6700	6.5127	6.769	0	0	0
2015/12/08	2037	05/05/2016	8.99	Call	Bond Future	1,576.9200	1.5769	1,387.8800	1.3879	(11.988)	0	0	0
2015/12/08	2037	05/05/2016			Bond Future	9.5199	93.1560	9.5929	92.5518	0.766	0.0000	0.0000	0
2015/12/08	2037	05/05/2016	9.00	Call	Bond Future	1,603.2500	1.6032	1,411.9400	1.4119	(11.933)	0	0	0
2015/12/08	2037	05/05/2016	9.01	Call	Bond Future	1,629.6600	1.6297	1,436.0800	1.4361	(11.879)	0	0	0
2015/12/08	2037	05/05/2016	8.99	Put	Bond Future	6,163.3200	6.1633	6,578.4900	6.5785	6.736	0	0	0

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2015/12/08	2037	05/05/2016	9.01	Put	Bond Future	6,036.4300	6.0364	6,447.0600	6.4471	6.803	0	0	0
2015/12/08	2037	04/08/2016			Bond Future	9.5786	90.6240	9.6539	90.0076	0.787	0.0000	0.0000	0
2015/12/08	2037	04/08/2016	9.24	Put	Bond Future	5,852.3100	5.8523	6,209.8900	6.2099	6.110	0	0	0
2015/12/08	2037	04/08/2016	9.26	Put	Bond Future	5,747.8300	5.7478	6,101.5100	6.1015	6.153	0	0	0
2015/12/08	2037	04/08/2016	9.25	Put	Bond Future	5,799.7500	5.7998	6,155.3900	6.1554	6.132	0	0	0
2015/12/08	2037	04/08/2016	9.24	Call	Bond Future	2,998.7000	2.9987	2,739.9000	2.7399	(8.630)	0	0	0
2015/12/08	2037	04/08/2016	9.25	Call	Bond Future	3,032.4400	3.0324	2,771.7000	2.7717	(8.598)	0	0	0
2015/12/08	2037	04/08/2016	9.26	Call	Bond Future	3,066.6900	3.0667	2,803.9900	2.8040	(8.566)	0	0	0
2015/12/08	2038	04/02/2016			Bond Future	131.0445	131.0445	131.4908	131.4908	0.341	0.0000	0.0000	16,777
2015/12/08	2038	04/02/2016	131.00	Call	Bond Future	44.4700	0.0445	490.7700	0.4908	1003.598	0	0	0
2015/12/08	2038	04/02/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	2038	04/02/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	2038	04/02/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	2038	04/02/2016	131.01	Call	Bond Future	34.4700	0.0345	480.7700	0.4808	1294.749	0	0	0
2015/12/08	2038	04/02/2016	130.99	Call	Bond Future	54.4700	0.0545	500.7700	0.5008	819.350	0	0	0
2015/12/08	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	2038	05/05/2016			Bond Future	133.2947	133.2947	133.7466	133.7466	0.339	0.0000	0.0000	0
2015/12/08	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	2038	05/05/2016	131.01	Call	Bond Future	2,284.6800	2.2847	2,736.6300	2.7366	19.782	0	0	0
2015/12/08	2038	05/05/2016	130.99	Call	Bond Future	2,304.6800	2.3047	2,756.6300	2.7566	19.610	0	0	0
2015/12/08	2038	05/05/2016	131.00	Call	Bond Future	2,294.6800	2.2947	2,746.6300	2.7466	19.696	0	0	0
2015/12/08	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	2040	04/02/2016	9.51	Put	Bond Future	2,343.5700	2.3436	2,654.2400	2.6542	13.256	0	0	0
2015/12/08	2040	04/02/2016			Bond Future	9.5285	95.2667	9.5991	94.6353	0.741	0.0000	0.0000	1,820
2015/12/08	2040	04/02/2016	9.50	Put	Bond Future	2,390.1500	2.3901	2,704.8800	2.7049	13.168	0	0	0
2015/12/08	2040	04/02/2016	9.49	Put	Bond Future	2,437.5400	2.4375	2,756.3200	2.7563	13.078	0	0	0
2015/12/08	2040	04/02/2016	9.50	Call	Bond Future	2,133.6800	2.1337	1,817.0700	1.8171	(14.839)	0	0	0
2015/12/08	2040	04/02/2016	9.51	Call	Bond Future	2,177.2800	2.1773	1,856.6100	1.8566	(14.728)	0	0	0
2015/12/08	2040	04/02/2016	9.49	Call	Bond Future	2,090.7400	2.0907	1,778.1800	1.7782	(14.950)	0	0	0
2015/12/08	2040	05/05/2016	9.50	Call	Bond Future	3,195.2400	3.1952	2,883.1400	2.8831	(9.768)	0	0	0
2015/12/08	2040	05/05/2016			Bond Future	9.5955	96.9122	9.6684	96.2688	0.760	0.0000	0.0000	0
2015/12/08	2040	05/05/2016	9.51	Call	Bond Future	3,236.8500	3.2369	2,922.1800	2.9222	(9.721)	0	0	0
2015/12/08	2040	05/05/2016	9.49	Call	Bond Future	3,154.1700	3.1542	2,844.6500	2.8446	(9.813)	0	0	0
2015/12/08	2040	05/05/2016	9.50	Put	Bond Future	4,048.5200	4.0485	4,379.8900	4.3799	8.185	0	0	0
2015/12/08	2040	05/05/2016	9.49	Put	Bond Future	4,097.5600	4.0976	4,431.5100	4.4315	8.150	0	0	0
2015/12/08	2040	05/05/2016	9.51	Put	Bond Future	4,000.1600	4.0002	4,328.9600	4.3290	8.220	0	0	0
2015/12/08	2040	04/08/2016			Bond Future	9.6547	94.1993	9.7300	93.5429	0.780	0.0000	0.0000	0
2015/12/08	2040	04/08/2016	9.49	Put	Bond Future	5,333.9000	5.3339	5,678.0400	5.6780	6.452	0	0	0
2015/12/08	2040	04/08/2016	9.50	Call	Bond Future	3,911.3800	3.9114	3,597.0000	3.5970	(8.038)	0	0	0
2015/12/08	2040	04/08/2016	9.51	Call	Bond Future	3,951.7900	3.9518	3,635.3500	3.6354	(8.008)	0	0	0
2015/12/08	2040	04/08/2016	9.49	Call	Bond Future	3,871.5000	3.8715	3,559.1800	3.5592	(8.067)	0	0	0
2015/12/08	2040	04/08/2016	9.51	Put	Bond Future	5,234.6400	5.2346	5,574.6600	5.5747	6.496	0	0	0
2015/12/08	2040	04/08/2016	9.50	Put	Bond Future	5,283.9400	5.2839	5,626.0200	5.6260	6.474	0	0	0
2015/12/08	2044	04/02/2016	8.99	Put	Bond Future	5,744.8600	5.7449	6,294.6700	6.2947	9.570	0	0	0
2015/12/08	2044	04/02/2016			Bond Future	9.5317	92.6166	9.6075	91.9329	0.795	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
2015/12/08	2044	04/02/2016	9.01	Put	Bond Future	5,583.3900	5.5834	6,126.6100	6.1266	9.729	0	0	0
2015/12/08	2044	04/02/2016	9.58	Put	Bond Future	2,075.2300	2.0752	2,384.7200	2.3847	14.914	0	0	0
2015/12/08	2044	04/02/2016	9.00	Put	Bond Future	5,663.8200	5.6638	6,210.3600	6.2104	9.650	0	0	0
2015/12/08	2044	04/02/2016	9.01	Call	Bond Future	628.6000	0.6286	488.1900	0.4882	(22.337)	0	0	0
2015/12/08	2044	04/02/2016	8.99	Call	Bond Future	591.1500	0.5912	457.3300	0.4573	(22.637)	0	0	0
2015/12/08	2044	04/02/2016	9.58	Call	Bond Future	2,511.9900	2.5120	2,137.8500	2.1378	(14.894)	0	0	0
2015/12/08	2044	04/02/2016	9.00	Call	Bond Future	609.6600	0.6097	472.5700	0.4726	(22.486)	0	0	0
2015/12/08	2044	05/05/2016	8.99	Put	Bond Future	7,258.1800	7.2582	7,755.3600	7.7554	6.850	0	0	0
2015/12/08	2044	05/05/2016			Bond Future	9.5962	94.2164	9.6743	93.5197	0.814	0.0000	0.0000	0
2015/12/08	2044	05/05/2016	9.01	Put	Bond Future	7,112.7200	7.1127	7,604.8300	7.6048	6.919	0	0	0
2015/12/08	2044	05/05/2016	9.00	Put	Bond Future	7,185.2100	7.1852	7,679.8600	7.6799	6.884	0	0	0
2015/12/08	2044	05/05/2016	9.01	Call	Bond Future	1,584.1200	1.5841	1,379.6000	1.3796	(12.911)	0	0	0
2015/12/08	2044	05/05/2016	8.99	Call	Bond Future	1,531.0200	1.5310	1,331.5700	1.3316	(13.027)	0	0	0
2015/12/08	2044	05/05/2016	9.00	Call	Bond Future	1,557.4200	1.5574	1,355.4400	1.3554	(12.969)	0	0	0
2015/12/08	2044	04/08/2016	9.50	Call	Bond Future	3,971.6100	3.9716	3,631.4100	3.6314	(8.566)	0	0	0
2015/12/08	2044	04/08/2016			Bond Future	9.6531	91.5788	9.7338	90.8682	0.835	0.0000	0.0000	0
2015/12/08	2044	04/08/2016	9.51	Call	Bond Future	4,012.7500	4.0127	3,670.3100	3.6703	(8.534)	0	0	0
2015/12/08	2044	04/08/2016	9.49	Put	Bond Future	5,398.0100	5.3980	5,770.6400	5.7706	6.903	0	0	0
2015/12/08	2044	04/08/2016	9.51	Put	Bond Future	5,297.4600	5.2975	5,665.6200	5.6656	6.950	0	0	0
2015/12/08	2044	04/08/2016	9.49	Call	Bond Future	3,931.2900	3.9313	3,593.3200	3.5933	(8.597)	0	0	0
2015/12/08	2044	04/08/2016	9.50	Put	Bond Future	5,347.2500	5.3473	5,717.6500	5.7176	6.927	0	0	0
2015/12/08	2046	04/02/2016	127.99	Call	Bond Future	4,028.6100	4.0286	4,588.8300	4.5888	13.906	0	0	0
2015/12/08	2046	04/02/2016			Bond Future	132.0186	132.0186	132.5788	132.5788	0.424	0.0000	0.0000	12,126
2015/12/08	2046	04/02/2016	128.00	Call	Bond Future	4,018.6100	4.0186	4,578.8300	4.5788	13.941	0	0	0
2015/12/08	2046	04/02/2016	128.01	Call	Bond Future	4,008.6100	4.0086	4,568.8300	4.5688	13.975	0	0	0
2015/12/08	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	2046	05/05/2016			Bond Future	132.8566	132.8566	133.4244	133.4244	0.427	0.0000	0.0000	0
2015/12/08	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	2046	05/05/2016	130.01	Call	Bond Future	2,846.6100	2.8466	3,414.4100	3.4144	19.947	0	0	0
2015/12/08	2046	05/05/2016	129.99	Call	Bond Future	2,866.6100	2.8666	3,434.4100	3.4344	19.807	0	0	0
2015/12/08	2046	05/05/2016	130.00	Call	Bond Future	2,856.6100	2.8566	3,424.4100	3.4244	19.877	0	0	0
2015/12/08	2050	04/02/2016			Bond Future	139.1876	139.1876	139.1692	139.1692	(0.013)	0.0000	0.0000	12,888
2015/12/08	2050	04/02/2016	138.00	Call	Bond Future	1,187.6300	1.1876	1,169.1900	1.1692	(1.553)	0	0	0
2015/12/08	2050	04/02/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	2050	04/02/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	2050	04/02/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	2050	04/02/2016	138.01	Call	Bond Future	1,177.6300	1.1776	1,159.1900	1.1592	(1.566)	0	0	0
2015/12/08	2050	04/02/2016	137.99	Call	Bond Future	1,197.6300	1.1976	1,179.1900	1.1792	(1.540)	0	0	0
2015/12/08	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	2050	05/05/2016			Bond Future	141.5772	141.5772	141.5566	141.5566	(0.015)	0.0000	0.0000	0
2015/12/08	2050	05/05/2016	138.00	Call	Bond Future	3,577.2300	3.5772	3,556.6400	3.5566	(0.576)	0	0	0
2015/12/08	2050	05/05/2016	137.99	Call	Bond Future	3,587.2300	3.5872	3,566.6400	3.5666	(0.574)	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
2015/12/08	2050	05/05/2016	138.01	Call	Bond Future	3,567.2300	3.5672	3,546.6400	3.5466	(0.577)	0	0	0
2015/12/08	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	AL37	04/02/2016			Index Future	468.9630	468.9630	467.9290	467.9290	(0.220)	0.0000	0.0000	2
2015/12/08	AL37	05/05/2016			Index Future	477.0560	477.0560	475.9980	475.9980	(0.222)	0.0000	0.0000	0
2015/12/08	AL7T	04/02/2016			Index Future	545.0060	545.0060	542.8910	542.8910	(0.388)	0.0000	0.0000	0
2015/12/08	AL7T	05/05/2016			Index Future	554.4110	554.4110	552.2530	552.2530	(0.389)	0.0000	0.0000	0
2015/12/08	ALBI	04/02/2016			Index Future	495.8070	495.8070	493.5410	493.5410	(0.457)	0.0000	0.0000	620
2015/12/08	ALBI	05/05/2016			Index Future	504.3640	504.3640	502.0520	502.0520	(0.458)	0.0000	0.0000	0
2015/12/08	ALBI	04/08/2016			Index Future	513.6060	513.6060	511.2460	511.2460	(0.459)	0.0000	0.0000	0
2015/12/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	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
2015/12/08	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/12/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	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
2015/12/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/08	EL28	04/02/2016	128.99	Put	Bond Future	22.8500	0.0229	38.6200	0.0386	69.015	0	0	0
2015/12/08	EL28	04/02/2016			Bond Future	128.9672	128.9672	128.9514	128.9514	(0.012)	0.0000	0.0000	0
2015/12/08	EL28	04/02/2016	129.01	Put	Bond Future	42.8500	0.0429	58.6200	0.0586	36.803	0	0	0
2015/12/08	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	EL28	04/02/2016	129.00	Put	Bond Future	32.8500	0.0329	48.6200	0.0486	48.006	0	0	0
2015/12/08	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	EL28	05/05/2016	129.00	Call	Bond Future	606.7400	0.6067	588.8000	0.5888	(2.957)	0	0	0
2015/12/08	EL28	05/05/2016			Bond Future	129.6067	129.6067	129.5888	129.5888	(0.014)	0.0000	0.0000	0
2015/12/08	EL28	05/05/2016	129.01	Call	Bond Future	596.7400	0.5967	578.8000	0.5788	(3.006)	0	0	0
2015/12/08	EL28	05/05/2016	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	EL28	05/05/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	EL28	05/05/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	EL28	05/05/2016	128.99	Call	Bond Future	616.7400	0.6167	598.8000	0.5988	(2.909)	0	0	0
2015/12/08	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	ES33	04/02/2016			Bond Future	10.3148	80.3743	10.3802	79.9431	0.633	0.0000	0.0000	8,710
2015/12/08	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	ES33	04/02/2016	9.99	Put	Bond Future	2,199.2700	2.1993	2,630.4800	2.6305	19.607	0	0	0
2015/12/08	ES33	04/02/2016	10.01	Put	Bond Future	2,061.1400	2.0611	2,492.3500	2.4924	20.921	0	0	0
2015/12/08	ES33	04/02/2016	10.00	Put	Bond Future	2,130.1600	2.1302	2,561.3700	2.5614	20.243	0	0	0
2015/12/08	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	ES33	05/05/2016			Bond Future	10.4103	77.9725	10.4779	77.5330	0.650	0.0000	0.0000	0
2015/12/08	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	ES33	05/05/2016	9.99	Put	Bond Future	2,818.4000	2.8184	3,257.9600	3.2580	15.596	0	0	0
2015/12/08	ES33	05/05/2016	10.01	Put	Bond Future	2,680.7600	2.6808	3,120.3200	3.1203	16.397	0	0	0
2015/12/08	ES33	05/05/2016	10.00	Put	Bond Future	2,749.5300	2.7495	3,189.0900	3.1891	15.987	0	0	0
2015/12/08	ES33	04/08/2016			Bond Future	10.4966	79.4181	10.5666	78.9695	0.667	0.0000	0.0000	0
2015/12/08	ES33	04/08/2016	10.24	Put	Bond Future	1,677.4000	1.6774	2,125.9700	2.1260	26.742	0	0	0
2015/12/08	ES33	04/08/2016	10.26	Put	Bond Future	1,544.6500	1.5447	1,993.2200	1.9932	29.040	0	0	0
2015/12/08	ES33	04/08/2016	10.25	Put	Bond Future	1,610.9800	1.6110	2,059.5500	2.0596	27.845	0	0	0
2015/12/08	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	ES42	04/02/2016			Bond Future	10.3949	85.5098	10.4705	84.9360	0.727	0.0000	0.0000	2,750
2015/12/08	ES42	05/05/2016			Bond Future	10.4874	82.7242	10.5657	82.1393	0.747	0.0000	0.0000	4,500
2015/12/08	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	GOVI	04/02/2016			GOVI	493.8470	493.8470	491.8250	491.8250	(0.409)	0.0000	0.0000	453
2015/12/08	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	GOVI	04/02/2016	511.99	Put	GOVI	181,430.0000	18.1430	201,650.0000	20.1650	11.145	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
2015/12/08	GOVI	04/02/2016	512.01	Put	GOVI	181,630.0000		18.1630	201,850.0000	20.1850	11.133	0	0	0
2015/12/08	GOVI	04/02/2016	512.00	Put	GOVI	181,530.0000		18.1530	201,750.0000	20.1750	11.139	0	0	0
2015/12/08	GOVI	05/05/2016	518.01	Put	GOVI	156,410.0000		15.6410	177,040.0000	17.7040	13.190	0	0	0
2015/12/08	GOVI	05/05/2016			GOVI	502.3690		502.3690	500.3060	500.3060	(0.411)	0.0000	0.0000	146
2015/12/08	GOVI	05/05/2016	518.00	Put	GOVI	156,310.0000		15.6310	176,940.0000	17.6940	13.198	0	0	0
2015/12/08	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	GOVI	05/05/2016	517.99	Put	GOVI	156,210.0000		15.6210	176,840.0000	17.6840	13.207	0	0	0
2015/12/08	GOVI	04/08/2016	520.99	Put	GOVI	94,150.0000		9.4150	115,210.0000	11.5210	22.369	0	0	0
2015/12/08	GOVI	04/08/2016			GOVI	511.5750		511.5750	509.4690	509.4690	(0.412)	0.0000	0.0000	0
2015/12/08	GOVI	04/08/2016	521.01	Put	GOVI	94,350.0000		9.4350	115,410.0000	11.5410	22.321	0	0	0
2015/12/08	GOVI	04/08/2016	521.00	Put	GOVI	94,250.0000		9.4250	115,310.0000	11.5310	22.345	0	0	0
2015/12/08	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/12/08	IGOV	04/02/2016			Index Future	238.9260		238.9260	239.0450	239.0450	0.050	0.0000	0.0000	1,038
2015/12/08	IGOV	05/05/2016			Index Future	243.0270		243.0270	243.1450	243.1450	0.049	0.0000	0.0000	21
2015/12/08	IGOV	04/08/2016			Index Future	247.5230		247.5230	247.6400	247.6400	0.047	0.0000	0.0000	0
2015/12/08	ILBI	04/02/2016			Index Future	646.3330		646.3330	646.5630	646.5630	0.036	0.0000	0.0000	157
2015/12/08	ILBI	05/05/2016			Index Future	657.3890		657.3890	657.6220	657.6220	0.035	0.0000	0.0000	0
2015/12/08	IS01	19/12/2016			Interest Rate Swap	99.9568		99.9568	99.9805	99.9805	0.024	0.0000	0.0000	0
2015/12/08	IS02	18/12/2017			Interest Rate Swap	100.2578		100.2578	100.3253	100.3253	0.067	0.0000	0.0000	0
2015/12/08	IS05	17/12/2020			Interest Rate Swap	100.4095		100.4095	100.7429	100.7429	0.332	0.0000	0.0000	0
2015/12/08	IS10	17/12/2025			Interest Rate Swap	102.4931		102.4931	103.0014	103.0014	0.496	0.0000	0.0000	0
2015/12/08	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/12/08	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/12/08	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/12/08	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/12/08	JBAF	15/12/2015			Jibar Tradeable Future	6.5300		93.4700	6.5300	93.4700	0.000	0.0000	0.0000	0
2015/12/08	JBAF	20/01/2016			Jibar Tradeable Future	6.6400		93.3600	6.6400	93.3600	0.000	0.0000	0.0000	0
2015/12/08	JBAF	17/02/2016			Jibar Tradeable Future	6.6900		93.3100	6.6900	93.3100	0.000	0.0000	0.0000	2,000
2015/12/08	JBAF	16/03/2016			Jibar Tradeable Future	6.7800		93.2200	6.7800	93.2200	0.000	0.0000	0.0000	0
2015/12/08	JBAF	20/04/2016			Jibar Tradeable Future	6.8900		93.1100	6.8900	93.1100	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
2015/12/08	JBAF	18/05/2016			Jibar Tradeable Future	6.9900	93.0100	6.9900	93.0100	0.000	0.0000	0.0000	0
2015/12/08	JBAF	15/06/2016			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2015/12/08	JBAF	21/09/2016			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2015/12/08	JBAF	21/12/2016			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2015/12/08	JBAF	15/03/2017			Jibar Tradeable Future	7.7100	92.2900	7.7100	92.2900	0.000	0.0000	0.0000	0
2015/12/08	JBAF	21/06/2017			Jibar Tradeable Future	7.8900	92.1100	7.8900	92.1100	0.000	0.0000	0.0000	0
2015/12/08	JBAF	20/09/2017			Jibar Tradeable Future	8.0000	92.0000	8.0000	92.0000	0.000	0.0000	0.0000	0
2015/12/08	R023	04/02/2016	8.01	Put	Bond Future	3,321.0400	3.3210	3,585.3700	3.5854	7.959	0	0	0
2015/12/08	R023	04/02/2016			Bond Future	8.6164	98.9515	8.6774	98.6439	0.707	0.0000	0.0000	15,427
2015/12/08	R023	04/02/2016	8.00	Put	Bond Future	3,366.6300	3.3666	3,632.2400	3.6322	7.889	0	0	0
2015/12/08	R023	04/02/2016	8.01	Call	Bond Future	191.9700	0.1920	148.7200	0.1487	(22.530)	0	0	0
2015/12/08	R023	04/02/2016	7.99	Call	Bond Future	178.1100	0.1781	137.4000	0.1374	(22.857)	0	0	0
2015/12/08	R023	04/02/2016	8.00	Call	Bond Future	184.9000	0.1849	142.9300	0.1429	(22.699)	0	0	0
2015/12/08	R023	04/02/2016	7.99	Put	Bond Future	3,412.5400	3.4125	3,679.4100	3.6794	7.820	0	0	0
2015/12/08	R023	05/05/2016			Bond Future	8.6904	96.7325	8.7546	96.4184	0.738	0.0000	0.0000	0
2015/12/08	R023	05/05/2016	8.24	Put	Bond Future	3,118.0900	3.1181	3,332.1300	3.3321	6.864	0	0	0
2015/12/08	R023	05/05/2016	8.26	Put	Bond Future	3,049.0700	3.0491	3,260.5200	3.2605	6.935	0	0	0
2015/12/08	R023	05/05/2016	8.24	Call	Bond Future	875.1700	0.8752	775.0700	0.7751	(11.438)	0	0	0
2015/12/08	R023	05/05/2016	8.25	Put	Bond Future	3,083.4700	3.0835	3,296.2100	3.2962	6.899	0	0	0
2015/12/08	R023	05/05/2016	8.25	Call	Bond Future	891.0500	0.8911	789.6500	0.7897	(11.380)	0	0	0
2015/12/08	R023	05/05/2016	8.26	Call	Bond Future	907.1200	0.9071	804.4300	0.8044	(11.320)	0	0	0
2015/12/08	R023	04/08/2016	8.24	Call	Bond Future	1,187.2200	1.1872	1,078.1000	1.0781	(9.191)	0	0	0
2015/12/08	R023	04/08/2016	8.25	Put	Bond Future	3,611.7600	3.6118	3,822.6100	3.8226	5.838	0	0	0
2015/12/08	R023	04/08/2016			Bond Future	8.7481	98.5254	8.8157	98.2044	0.773	0.0000	0.0000	0
2015/12/08	R023	04/08/2016	8.25	Call	Bond Future	1,203.5100	1.2035	1,093.3400	1.0933	(9.154)	0	0	0
2015/12/08	R023	04/08/2016	8.26	Call	Bond Future	1,220.2500	1.2203	1,109.0000	1.1090	(9.117)	0	0	0
2015/12/08	R023	04/08/2016	8.24	Put	Bond Future	3,644.5900	3.6446	3,856.4900	3.8565	5.814	0	0	0
2015/12/08	R023	04/08/2016	8.26	Put	Bond Future	3,579.4100	3.5794	3,789.1800	3.7892	5.860	0	0	0
2015/12/08	R186	04/02/2016	7.50	Call	Bond Future	12.8500	0.0128	8.3200	0.0083	(35.253)	0	0	0
2015/12/08	R186	04/02/2016	8.40	Put	Bond Future	3,616.5800	3.6166	3,980.3200	3.9803	10.058	0	0	0
2015/12/08	R186	04/02/2016	8.83	Put	Bond Future	1,592.1300	1.5921	1,816.3500	1.8163	14.083	0	0	33
2015/12/08	R186	04/02/2016	9.20	Call	Bond Future	3,596.9900	3.5970	3,223.9900	3.2240	(10.370)	0	0	0
2015/12/08	R186	04/02/2016			Bond Future	8.7953	113.1851	8.8608	112.6988	0.744	0.0000	0.0000	63,063
2015/12/08	R186	04/02/2016	7.51	Call	Bond Future	13.5800	0.0136	8.8200	0.0088	(35.052)	0	0	0
2015/12/08	R186	04/02/2016	8.02	Put	Bond Future	6,149.7800	6.1498	6,594.6200	6.5946	7.233	0	0	0
2015/12/08	R186	04/02/2016	7.90	Call	Bond Future	94.9800	0.0950	68.2300	0.0682	(28.164)	0	0	680
2015/12/08	R186	04/02/2016	8.45	Call	Bond Future	714.2700	0.7143	577.2300	0.5772	(19.186)	0	0	350
2015/12/08	R186	04/02/2016	8.75	Call	Bond Future	1,552.1700	1.5522	1,317.2400	1.3172	(15.136)	0	0	0
2015/12/08	R186	04/02/2016	7.49	Call	Bond Future	12.1600	0.0122	7.8500	0.0079	(35.444)	0	0	0
2015/12/08	R186	04/02/2016	7.50	Put	Bond Future	10,267.2100	10.2672	10,748.9800	10.7490	4.692	0	0	0
2015/12/08	R186	04/02/2016	8.83	Call	Bond Future	1,850.1400	1.8501	1,588.0600	1.5881	(14.165)	0	0	0
2015/12/08	R186	04/02/2016	8.65	Put	Bond Future	2,315.6500	2.3156	2,600.9700	2.6010	12.321	0	0	340
2015/12/08	R186	04/02/2016	8.70	Put	Bond Future	2,096.3200	2.0963	2,364.7200	2.3647	12.803	0	0	5,000
2015/12/08	R186	04/02/2016	8.80	Put	Bond Future	1,700.0800	1.7001	1,934.4300	1.9344	13.785	0	0	5,000
2015/12/08	R186	04/02/2016	7.49	Put	Bond Future	10,350.5400	10.3505	10,832.5300	10.8325	4.657	0	0	0
2015/12/08	R186	04/02/2016	8.85	Put	Bond Future	1,522.9400	1.5229	1,740.4600	1.7405	14.283	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
2015/12/08	R186	04/02/2016	7.51	Put	Bond Future	10,184.0000	10.1840	10,665.5400	10.6655	4.728	0	0	0
2015/12/08	R186	04/02/2016	8.02	Call	Bond Future	159.2000	0.1592	117.7400	0.1177	(26.043)	0	0	700
2015/12/08	R186	04/02/2016	8.40	Call	Bond Future	615.2100	0.6152	492.6500	0.4927	(19.922)	0	0	680
2015/12/08	R186	04/02/2016	7.90	Put	Bond Future	7,051.4300	7.0514	7,510.9800	7.5110	6.517	0	0	0
2015/12/08	R186	04/02/2016	8.45	Put	Bond Future	3,330.0300	3.3300	3,679.2900	3.6793	10.488	0	0	0
2015/12/08	R186	04/02/2016	9.20	Put	Bond Future	634.8600	0.6349	748.1600	0.7482	17.846	0	0	700
2015/12/08	R186	04/02/2016	8.75	Put	Bond Future	1,890.9100	1.8909	2,142.2800	2.1423	13.294	0	0	11,695
2015/12/08	R186	04/02/2016	8.65	Call	Bond Future	1,224.8300	1.2248	1,023.8500	1.0239	(16.409)	0	0	0
2015/12/08	R186	04/02/2016	8.85	Call	Bond Future	1,929.4600	1.9295	1,660.6800	1.6607	(13.930)	0	0	0
2015/12/08	R186	04/02/2016	8.70	Call	Bond Future	1,382.4000	1.3824	1,164.5000	1.1645	(15.762)	0	0	0
2015/12/08	R186	04/02/2016	8.80	Call	Bond Future	1,734.8200	1.7348	1,482.8700	1.4829	(14.523)	0	0	0
2015/12/08	R186	05/05/2016			Bond Future	8.8628	115.1393	8.9311	114.6430	0.770	0.0000	0.0000	0
2015/12/08	R186	05/05/2016	8.34	Call	Bond Future	1,192.2900	1.1923	1,046.0800	1.0461	(12.263)	0	0	0
2015/12/08	R186	05/05/2016	8.75	Put	Bond Future	3,146.4000	3.1464	3,411.1500	3.4112	8.414	0	0	1,900
2015/12/08	R186	05/05/2016	8.35	Call	Bond Future	1,214.0600	1.2141	1,065.9100	1.0659	(12.203)	0	0	0
2015/12/08	R186	05/05/2016	8.85	Put	Bond Future	2,764.0300	2.7640	3,007.2600	3.0073	8.800	0	0	5,350
2015/12/08	R186	05/05/2016	8.33	Call	Bond Future	1,170.8000	1.1708	1,026.5200	1.0265	(12.323)	0	0	0
2015/12/08	R186	05/05/2016	8.75	Call	Bond Future	2,318.7200	2.3187	2,087.1700	2.0872	(9.986)	0	0	0
2015/12/08	R186	05/05/2016	8.35	Put	Bond Future	5,043.8800	5.0439	5,392.0300	5.3920	6.902	0	0	0
2015/12/08	R186	05/05/2016	7.56	Put	Bond Future	10,295.6600	10.2957	10,755.4400	10.7554	4.466	0	0	0
2015/12/08	R186	05/05/2016	8.34	Put	Bond Future	5,098.5600	5.0986	5,448.6500	5.4487	6.866	0	0	0
2015/12/08	R186	05/05/2016	8.85	Call	Bond Future	2,670.2000	2.6702	2,417.1300	2.4171	(9.478)	0	0	0
2015/12/08	R186	05/05/2016	7.56	Call	Bond Future	208.7700	0.2088	172.2500	0.1723	(17.493)	0	0	0
2015/12/08	R186	05/05/2016	8.33	Put	Bond Future	5,153.5800	5.1536	5,505.6000	5.5056	6.831	0	0	0
2015/12/08	R186	04/08/2016	8.51	Put	Bond Future	5,086.0900	5.0861	5,400.7000	5.4007	6.186	0	0	0
2015/12/08	R186	04/08/2016			Bond Future	8.9177	111.9709	8.9889	111.4640	0.798	0.0000	0.0000	0
2015/12/08	R186	04/08/2016	8.50	Put	Bond Future	5,133.3600	5.1334	5,449.6600	5.4497	6.162	0	0	0
2015/12/08	R186	04/08/2016	8.51	Call	Bond Future	2,118.9800	2.1190	1,926.6500	1.9266	(9.077)	0	0	0
2015/12/08	R186	04/08/2016	8.49	Call	Bond Future	2,065.1600	2.0652	1,876.2100	1.8762	(9.149)	0	0	0
2015/12/08	R186	04/08/2016	8.50	Call	Bond Future	2,092.1300	2.0921	1,901.4900	1.9015	(9.112)	0	0	0
2015/12/08	R186	04/08/2016	8.49	Put	Bond Future	5,180.5700	5.1806	5,498.5600	5.4986	6.138	0	0	0
2015/12/08	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	R197	04/02/2016			Bond Future	293.4999	293.4999	293.3617	293.3617	(0.047)	0.0000	0.0000	714
2015/12/08	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	R197	04/02/2016	296.99	Put	Bond Future	3,490.0700	3.4901	3,628.2600	3.6283	3.960	0	0	0
2015/12/08	R197	04/02/2016	297.01	Put	Bond Future	3,510.0700	3.5101	3,648.2600	3.6483	3.937	0	0	0
2015/12/08	R197	04/02/2016	297.00	Put	Bond Future	3,500.0700	3.5001	3,638.2600	3.6383	3.948	0	0	0
2015/12/08	R197	05/05/2016			Bond Future	298.5388	298.5388	298.3941	298.3941	(0.048)	0.0000	0.0000	0
2015/12/08	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	R197	05/05/2016	299.99	Put	Bond Future	1,451.2300	1.4512	1,595.9200	1.5959	9.970	0	0	0
2015/12/08	R197	05/05/2016	300.01	Put	Bond Future	1,471.2300	1.4712	1,615.9200	1.6159	9.835	0	0	0
2015/12/08	R197	05/05/2016	300.00	Put	Bond Future	1,461.2300	1.4612	1,605.9200	1.6059	9.902	0	0	0
2015/12/08	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	R202	04/02/2016			Bond Future	243.5787	243.5787	243.5460	243.5460	(0.013)	0.0000	0.0000	43,055

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
2015/12/08	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	R202	04/02/2016	239.99	Call	Bond Future	3,588.6500	3.5887	3,555.9700	3.5560	(0.911)	0	0	0
2015/12/08	R202	04/02/2016	240.00	Call	Bond Future	3,578.6500	3.5787	3,545.9700	3.5460	(0.913)	0	0	0
2015/12/08	R202	04/02/2016	240.01	Call	Bond Future	3,568.6500	3.5687	3,535.9700	3.5360	(0.916)	0	0	0
2015/12/08	R202	05/05/2016	246.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	R202	05/05/2016			Bond Future	247.7606	247.7606	247.7239	247.7239	(0.015)	0.0000	0.0000	0
2015/12/08	R202	05/05/2016	247.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	R202	05/05/2016	246.99	Call	Bond Future	770.6100	0.7706	733.9200	0.7339	(4.761)	0	0	0
2015/12/08	R202	05/05/2016	247.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	R202	05/05/2016	247.00	Call	Bond Future	760.6100	0.7606	723.9200	0.7239	(4.824)	0	0	0
2015/12/08	R202	05/05/2016	247.01	Call	Bond Future	750.6100	0.7506	713.9200	0.7139	(4.888)	0	0	0
2015/12/08	R203	04/02/2016	7.25	Put	Bond Future	614.2600	0.6143	683.1100	0.6831	11.209	0	0	0
2015/12/08	R203	04/02/2016	7.26	Put	Bond Future	602.8100	0.6028	671.0600	0.6711	11.322	0	0	0
2015/12/08	R203	04/02/2016			Bond Future	7.6011	104.2781	7.6608	104.1893	0.786	0.0000	0.0000	16,624
2015/12/08	R203	04/02/2016	7.26	Call	Bond Future	93.5700	0.0936	72.9800	0.0730	(22.005)	0	0	0
2015/12/08	R203	04/02/2016	7.24	Call	Bond Future	86.6100	0.0866	67.2000	0.0672	(22.411)	0	0	0
2015/12/08	R203	04/02/2016	7.25	Call	Bond Future	90.0400	0.0900	70.0500	0.0700	(22.201)	0	0	0
2015/12/08	R203	04/02/2016	7.24	Put	Bond Future	625.8200	0.6258	695.2500	0.6953	11.094	0	0	0
2015/12/08	R203	05/05/2016	7.25	Put	Bond Future	746.4800	0.7465	814.0000	0.8140	9.045	0	0	0
2015/12/08	R203	05/05/2016			Bond Future	7.7162	101.9101	7.7886	101.8185	0.939	0.0000	0.0000	0
2015/12/08	R203	05/05/2016	7.26	Call	Bond Future	157.8600	0.1579	133.3400	0.1333	(15.533)	0	0	0
2015/12/08	R203	05/05/2016	7.24	Call	Bond Future	150.6700	0.1507	126.9800	0.1270	(15.723)	0	0	0
2015/12/08	R203	05/05/2016	7.25	Call	Bond Future	154.2400	0.1542	130.1300	0.1301	(15.631)	0	0	0
2015/12/08	R203	05/05/2016	7.26	Put	Bond Future	737.3500	0.7373	804.4600	0.8045	9.102	0	0	0
2015/12/08	R203	05/05/2016	7.24	Put	Bond Future	755.6700	0.7557	823.6100	0.8236	8.991	0	0	0
2015/12/08	R203	04/08/2016	7.26	Call	Bond Future	184.1300	0.1841	156.9800	0.1570	(14.745)	0	0	0
2015/12/08	R203	04/08/2016			Bond Future	7.7722	103.7992	7.8632	103.7047	1.171	0.0000	0.0000	0
2015/12/08	R203	04/08/2016	7.24	Call	Bond Future	177.7800	0.1778	151.3200	0.1513	(14.884)	0	0	0
2015/12/08	R203	04/08/2016	7.25	Call	Bond Future	180.7900	0.1808	154.0000	0.1540	(14.818)	0	0	0
2015/12/08	R203	04/08/2016	7.24	Put	Bond Future	732.7100	0.7327	800.7200	0.8007	9.282	0	0	0
2015/12/08	R203	04/08/2016	7.26	Put	Bond Future	718.1200	0.7181	785.4400	0.7854	9.374	0	0	0
2015/12/08	R203	04/08/2016	7.25	Put	Bond Future	725.2500	0.7253	792.9300	0.7929	9.332	0	0	0
2015/12/08	R204	04/02/2016	7.50	Call	Bond Future	124.6000	0.1246	93.7900	0.0938	(24.727)	0	0	0
2015/12/08	R204	04/02/2016			Bond Future	7.9464	101.2123	8.0138	101.0425	0.849	0.0000	0.0000	39,163
2015/12/08	R204	04/02/2016	7.51	Call	Bond Future	129.5100	0.1295	97.7600	0.0978	(24.515)	0	0	0
2015/12/08	R204	04/02/2016	7.49	Put	Bond Future	1,278.6100	1.2786	1,418.5400	1.4185	10.944	0	0	0
2015/12/08	R204	04/02/2016	7.51	Put	Bond Future	1,237.1800	1.2372	1,375.2300	1.3752	11.158	0	0	0
2015/12/08	R204	04/02/2016	7.49	Call	Bond Future	119.8200	0.1198	89.9500	0.0899	(24.929)	0	0	0
2015/12/08	R204	04/02/2016	7.50	Put	Bond Future	1,257.8300	1.2578	1,396.8200	1.3968	11.050	0	0	0
2015/12/08	R204	05/05/2016	7.75	Call	Bond Future	450.2100	0.4502	388.4400	0.3884	(13.720)	0	0	0
2015/12/08	R204	05/05/2016			Bond Future	8.0467	102.9598	8.1219	102.7857	0.935	0.0000	0.0000	0
2015/12/08	R204	05/05/2016	7.76	Call	Bond Future	458.7500	0.4588	396.1600	0.3962	(13.644)	0	0	0
2015/12/08	R204	05/05/2016	7.74	Put	Bond Future	1,155.1800	1.1552	1,268.3700	1.2684	9.798	0	0	0
2015/12/08	R204	05/05/2016	7.76	Put	Bond Future	1,125.6600	1.1257	1,237.2000	1.2372	9.909	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
2015/12/08	R204	05/05/2016	7.74	Call	Bond Future	441.5400	0.4415	380.6000	0.3806	(13.802)	0	0	0
2015/12/08	R204	05/05/2016	7.75	Put	Bond Future	1,140.4800	1.1405	1,252.8400	1.2528	9.852	0	0	0
2015/12/08	R204	04/08/2016			Bond Future	8.1180	100.8280	8.2027	100.6494	1.044	0.0000	0.0000	0
2015/12/08	R204	04/08/2016	7.74	Put	Bond Future	1,321.8800	1.3219	1,437.4500	1.4375	8.743	0	0	0
2015/12/08	R204	04/08/2016	7.76	Put	Bond Future	1,295.3200	1.2953	1,409.5500	1.4096	8.819	0	0	0
2015/12/08	R204	04/08/2016	7.75	Put	Bond Future	1,308.7100	1.3087	1,423.6100	1.4236	8.780	0	0	0
2015/12/08	R204	04/08/2016	7.74	Call	Bond Future	520.1400	0.5201	457.0800	0.4571	(12.124)	0	0	0
2015/12/08	R204	04/08/2016	7.75	Call	Bond Future	528.2800	0.5283	464.5500	0.4645	(12.064)	0	0	0
2015/12/08	R204	04/08/2016	7.76	Call	Bond Future	536.2000	0.5362	471.8000	0.4718	(12.010)	0	0	0
2015/12/08	R207	04/02/2016	7.27	Put	Bond Future	3,126.9000	3.1269	3,337.4100	3.3374	6.732	0	0	0
2015/12/08	R207	04/02/2016	7.49	Put	Bond Future	2,428.6800	2.4287	2,628.8500	2.6288	8.242	0	0	0
2015/12/08	R207	04/02/2016			Bond Future	8.2109	97.3157	8.2780	97.0987	0.817	0.0000	0.0000	48,130
2015/12/08	R207	04/02/2016	7.51	Put	Bond Future	2,367.5400	2.3675	2,566.3700	2.5664	8.398	0	0	0
2015/12/08	R207	04/02/2016	7.27	Call	Bond Future	19.6700	0.0197	13.1100	0.0131	(33.350)	0	0	43
2015/12/08	R207	04/02/2016	7.50	Call	Bond Future	61.4800	0.0615	43.9200	0.0439	(28.562)	0	0	19
2015/12/08	R207	04/02/2016	7.51	Call	Bond Future	64.3100	0.0643	46.0700	0.0461	(28.363)	0	0	0
2015/12/08	R207	04/02/2016	7.49	Call	Bond Future	58.7500	0.0588	41.8500	0.0418	(28.766)	0	0	0
2015/12/08	R207	04/02/2016	7.50	Put	Bond Future	2,398.0500	2.3981	2,597.5600	2.5976	8.320	0	0	0
2015/12/08	R207	05/05/2016	7.86	Put	Bond Future	1,868.8100	1.8688	2,024.2300	2.0242	8.317	0	0	0
2015/12/08	R207	05/05/2016			Bond Future	8.3079	98.9963	8.3807	98.7742	0.876	0.0000	0.0000	0
2015/12/08	R207	05/05/2016	7.85	Put	Bond Future	1,890.4100	1.8904	2,046.7700	2.0468	8.271	0	0	0
2015/12/08	R207	05/05/2016	7.56	Put	Bond Future	2,575.3500	2.5754	2,756.3400	2.7563	7.028	0	0	0
2015/12/08	R207	05/05/2016	7.84	Put	Bond Future	1,912.1700	1.9122	2,069.4600	2.0695	8.226	0	0	0
2015/12/08	R207	05/05/2016	7.56	Call	Bond Future	256.9300	0.2569	215.8900	0.2159	(15.973)	0	0	43
2015/12/08	R207	05/05/2016	7.85	Call	Bond Future	478.9300	0.4789	413.2600	0.4133	(13.712)	0	0	0
2015/12/08	R207	05/05/2016	7.86	Call	Bond Future	488.4200	0.4884	421.8100	0.4218	(13.638)	0	0	0
2015/12/08	R207	05/05/2016	7.84	Call	Bond Future	469.5800	0.4696	404.8400	0.4048	(13.787)	0	0	0
2015/12/08	R207	04/08/2016			Bond Future	8.3827	97.1870	8.4620	96.9597	0.946	0.0000	0.0000	0
2015/12/08	R207	04/08/2016	7.99	Put	Bond Future	1,878.5700	1.8786	2,024.3200	2.0243	7.759	0	0	0
2015/12/08	R207	04/08/2016	8.01	Put	Bond Future	1,842.1700	1.8422	1,986.2800	1.9863	7.823	0	0	0
2015/12/08	R207	04/08/2016	8.00	Put	Bond Future	1,860.3200	1.8603	2,005.2500	2.0053	7.791	0	0	0
2015/12/08	R207	04/08/2016	8.01	Call	Bond Future	765.7500	0.7658	682.6300	0.6826	(10.855)	0	0	0
2015/12/08	R207	04/08/2016	7.99	Call	Bond Future	743.9700	0.7440	662.4900	0.6625	(10.952)	0	0	0
2015/12/08	R207	04/08/2016	8.00	Call	Bond Future	754.8100	0.7548	672.5100	0.6725	(10.903)	0	0	0
2015/12/08	R208	04/02/2016			Bond Future	8.3678	95.7734	8.4344	95.5115	0.795	0.0000	0.0000	40,686
2015/12/08	R208	04/02/2016	7.74	Put	Bond Future	2,636.8300	2.6368	2,867.4900	2.8675	8.748	0	0	0
2015/12/08	R208	04/02/2016	7.76	Put	Bond Future	2,565.4700	2.5655	2,794.0500	2.7940	8.910	0	0	0
2015/12/08	R208	04/02/2016	7.75	Put	Bond Future	2,601.0600	2.6011	2,830.6900	2.8307	8.828	0	0	0
2015/12/08	R208	04/02/2016	7.76	Call	Bond Future	131.8000	0.1318	98.5000	0.0985	(25.266)	0	0	0
2015/12/08	R208	04/02/2016	7.74	Call	Bond Future	121.7900	0.1218	90.5700	0.0906	(25.634)	0	0	0
2015/12/08	R208	04/02/2016	7.75	Call	Bond Future	126.7200	0.1267	94.4700	0.0945	(25.450)	0	0	0
2015/12/08	R208	05/05/2016	7.99	Call	Bond Future	613.8400	0.6138	533.2200	0.5332	(13.134)	0	0	0
2015/12/08	R208	05/05/2016	8.00	Put	Bond Future	2,347.0300	2.3470	2,532.8600	2.5329	7.918	0	0	0
2015/12/08	R208	05/05/2016			Bond Future	8.4507	94.0265	8.5216	93.7590	0.840	0.0000	0.0000	0
2015/12/08	R208	05/05/2016	8.00	Call	Bond Future	625.5500	0.6255	543.8100	0.5438	(13.067)	0	0	0
2015/12/08	R208	05/05/2016	8.01	Call	Bond Future	637.4100	0.6374	554.5500	0.5545	(12.999)	0	0	0

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2015/12/08	R208	05/05/2016	7.99	Put	Bond Future	2,373.9500		2.3740	2,560.9000	2.5609	7.875	0	0	0
2015/12/08	R208	05/05/2016	8.01	Put	Bond Future	2,320.2700		2.3203	2,504.9800	2.5050	7.961	0	0	0
2015/12/08	R208	04/08/2016	8.01	Put	Bond Future	2,690.1600		2.6902	2,873.9700	2.8740	6.833	0	0	0
2015/12/08	R208	04/08/2016			Bond Future	8.5152		95.7695	8.5910	95.4960	0.890	0.0000	0.0000	0
2015/12/08	R208	04/08/2016	8.00	Put	Bond Future	2,715.0200		2.7150	2,899.7600	2.8998	6.804	0	0	0
2015/12/08	R208	04/08/2016	7.99	Call	Bond Future	817.8200		0.8178	729.9400	0.7299	(10.746)	0	0	0
2015/12/08	R208	04/08/2016	8.00	Call	Bond Future	829.8600		0.8299	741.0600	0.7411	(10.701)	0	0	0
2015/12/08	R208	04/08/2016	8.01	Call	Bond Future	842.0300		0.8420	752.3000	0.7523	(10.656)	0	0	0
2015/12/08	R208	04/08/2016	7.99	Put	Bond Future	2,740.0200		2.7400	2,925.6800	2.9257	6.776	0	0	0
2015/12/08	R209	04/02/2016	8.74	Call	Bond Future	328.9500		0.3290	257.3500	0.2573	(21.766)	0	0	0
2015/12/08	R209	04/02/2016	8.75	Put	Bond Future	4,890.3500		4.8904	5,273.7900	5.2738	7.841	0	0	0
2015/12/08	R209	04/02/2016			Bond Future	9.3696		74.2110	9.4351	73.7540	0.699	0.0000	0.0000	43,529
2015/12/08	R209	04/02/2016	8.75	Call	Bond Future	340.1800		0.3402	266.6300	0.2666	(21.621)	0	0	0
2015/12/08	R209	04/02/2016	8.76	Call	Bond Future	351.7000		0.3517	276.1800	0.2762	(21.473)	0	0	0
2015/12/08	R209	04/02/2016	9.52	Put	Bond Future	1,264.7100		1.2647	1,439.4100	1.4394	13.813	0	0	2,200
2015/12/08	R209	04/02/2016	8.74	Put	Bond Future	4,956.1000		4.9561	5,341.4900	5.3415	7.776	0	0	0
2015/12/08	R209	04/02/2016	8.76	Put	Bond Future	4,825.0000		4.8250	5,206.4700	5.2065	7.906	0	0	0
2015/12/08	R209	04/02/2016	9.52	Call	Bond Future	2,307.1100		2.3071	2,024.8200	2.0248	(12.236)	0	0	0
2015/12/08	R209	05/05/2016			Bond Future	9.4299		72.3438	9.4974	71.8780	0.716	0.0000	0.0000	0
2015/12/08	R209	05/05/2016	9.00	Call	Bond Future	1,510.1200		1.5101	1,346.2400	1.3462	(10.852)	0	0	6,700
2015/12/08	R209	05/05/2016	8.25	Put	Bond Future	9,286.4900		9.2865	9,699.6600	9.6997	4.449	0	0	0
2015/12/08	R209	05/05/2016	8.99	Put	Bond Future	4,636.3600		4.6364	4,940.1200	4.9401	6.552	0	0	0
2015/12/08	R209	05/05/2016	9.01	Put	Bond Future	4,536.5200		4.5365	4,836.6200	4.8366	6.615	0	0	0
2015/12/08	R209	05/05/2016	9.00	Put	Bond Future	4,586.2600		4.5863	4,888.1900	4.8882	6.583	0	0	0
2015/12/08	R209	05/05/2016	9.01	Call	Bond Future	1,534.2000		1.5342	1,368.4900	1.3685	(10.801)	0	0	0
2015/12/08	R209	05/05/2016	8.25	Call	Bond Future	345.1700		0.3452	292.5300	0.2925	(15.250)	0	0	6,700
2015/12/08	R209	05/05/2016	8.99	Call	Bond Future	1,486.2900		1.4863	1,324.2400	1.3242	(10.903)	0	0	0
2015/12/08	R209	04/08/2016	9.26	Call	Bond Future	2,798.1000		2.7981	2,580.4300	2.5804	(7.779)	0	0	0
2015/12/08	R209	04/08/2016			Bond Future	9.4812		73.6851	9.5508	73.2099	0.734	0.0000	0.0000	0
2015/12/08	R209	04/08/2016	9.24	Call	Bond Future	2,738.0800		2.7381	2,523.4600	2.5235	(7.838)	0	0	0
2015/12/08	R209	04/08/2016	9.25	Call	Bond Future	2,767.8800		2.7679	2,551.7400	2.5517	(7.809)	0	0	0
2015/12/08	R209	04/08/2016	9.24	Put	Bond Future	4,423.3500		4.4233	4,683.9700	4.6840	5.892	0	0	0
2015/12/08	R209	04/08/2016	9.26	Put	Bond Future	4,341.3700		4.3414	4,598.9400	4.5989	5.933	0	0	0
2015/12/08	R209	04/08/2016	9.25	Put	Bond Future	4,382.1000		4.3821	4,641.2000	4.6412	5.913	0	0	0
2015/12/08	R210	04/02/2016	184.99	Put	Bond Future	486.3500		0.4863	511.5200	0.5115	5.175	0	0	0
2015/12/08	R210	04/02/2016			Bond Future	184.5037		184.5037	184.4785	184.4785	(0.014)	0.0000	0.0000	3,896
2015/12/08	R210	04/02/2016	185.01	Put	Bond Future	506.3500		0.5063	531.5200	0.5315	4.971	0	0	0
2015/12/08	R210	04/02/2016	184.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	R210	04/02/2016	185.00	Put	Bond Future	496.3500		0.4963	521.5200	0.5215	5.071	0	0	0
2015/12/08	R210	04/02/2016	185.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	R210	04/02/2016	185.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	R210	05/05/2016			Bond Future	185.5055		185.5055	185.4773	185.4773	(0.015)	0.0000	0.0000	0
2015/12/08	R210	05/05/2016	184.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	R210	05/05/2016	185.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	R210	05/05/2016	185.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	R210	05/05/2016	184.99	Call	Bond Future	515.5400		0.5155	487.2900	0.4873	(5.480)	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
2015/12/08	R210	05/05/2016	185.00	Call	Bond Future	505.5400	0.5055	477.2900	0.4773	(5.588)	0	0	0
2015/12/08	R210	05/05/2016	185.01	Call	Bond Future	495.5400	0.4955	467.2900	0.4673	(5.701)	0	0	0
2015/12/08	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	R211	04/02/2016			Bond Future	135.4139	135.4139	135.3953	135.3953	(0.014)	0.0000	0.0000	1,010
2015/12/08	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	R211	04/02/2016	138.99	Put	Bond Future	3,576.1100	3.5761	3,594.7200	3.5947	0.520	0	0	0
2015/12/08	R211	04/02/2016	139.01	Put	Bond Future	3,596.1100	3.5961	3,614.7200	3.6147	0.518	0	0	0
2015/12/08	R211	04/02/2016	139.00	Put	Bond Future	3,586.1100	3.5861	3,604.7200	3.6047	0.519	0	0	0
2015/12/08	R211	05/05/2016	139.01	Put	Bond Future	1,271.0600	1.2711	1,291.9300	1.2919	1.642	0	0	0
2015/12/08	R211	05/05/2016			Bond Future	137.7389	137.7389	137.7181	137.7181	(0.015)	0.0000	0.0000	0
2015/12/08	R211	05/05/2016	139.00	Put	Bond Future	1,261.0600	1.2611	1,281.9300	1.2819	1.655	0	0	0
2015/12/08	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	R211	05/05/2016	138.99	Put	Bond Future	1,251.0600	1.2511	1,271.9300	1.2719	1.668	0	0	0
2015/12/08	R212	04/02/2016			Bond Future	142.0589	142.0589	142.0393	142.0393	(0.014)	0.0000	0.0000	1,569
2015/12/08	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	R212	04/02/2016	145.99	Put	Bond Future	3,931.1400	3.9311	3,950.7400	3.9507	0.499	0	0	0
2015/12/08	R212	04/02/2016	146.01	Put	Bond Future	3,951.1400	3.9511	3,970.7400	3.9707	0.496	0	0	0
2015/12/08	R212	04/02/2016	146.00	Put	Bond Future	3,941.1400	3.9411	3,960.7400	3.9607	0.497	0	0	0
2015/12/08	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	R212	05/05/2016			Bond Future	144.4980	144.4980	144.4761	144.4761	(0.015)	0.0000	0.0000	0
2015/12/08	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	R212	05/05/2016	144.99	Put	Bond Future	492.0000	0.4920	513.9400	0.5139	4.459	0	0	0
2015/12/08	R212	05/05/2016	145.01	Put	Bond Future	512.0000	0.5120	533.9400	0.5339	4.285	0	0	0
2015/12/08	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/08	R212	05/05/2016	145.00	Put	Bond Future	502.0000	0.5020	523.9400	0.5239	4.371	0	0	0
2015/12/08	R213	04/02/2016			Bond Future	9.2662	84.9239	9.3318	84.4688	0.708	0.0000	0.0000	41,590
2015/12/08	R213	04/02/2016	8.75	Call	Bond Future	453.3400	0.4533	360.5100	0.3605	(20.477)	0	0	0
2015/12/08	R213	04/02/2016	8.74	Put	Bond Future	4,225.5700	4.2256	4,590.1300	4.5901	8.627	0	0	0
2015/12/08	R213	04/02/2016	8.76	Put	Bond Future	4,105.4900	4.1055	4,465.5500	4.4656	8.770	0	0	0
2015/12/08	R213	04/02/2016	8.75	Put	Bond Future	4,165.3200	4.1653	4,527.6500	4.5276	8.699	0	0	0
2015/12/08	R213	04/02/2016	8.76	Call	Bond Future	467.6600	0.4677	372.5600	0.3726	(20.335)	0	0	0
2015/12/08	R213	04/02/2016	8.74	Call	Bond Future	439.3500	0.4394	348.7500	0.3488	(20.621)	0	0	0
2015/12/08	R213	05/05/2016	8.74	Put	Bond Future	5,315.7200	5.3157	5,647.3500	5.6474	6.239	0	0	0
2015/12/08	R213	05/05/2016	8.76	Put	Bond Future	5,208.0600	5.2081	5,536.2400	5.5362	6.301	0	0	0
2015/12/08	R213	05/05/2016			Bond Future	9.3301	82.8428	9.3979	82.3789	0.726	0.0000	0.0000	0
2015/12/08	R213	05/05/2016	8.75	Put	Bond Future	5,261.6300	5.2616	5,591.5500	5.5915	6.270	0	0	0
2015/12/08	R213	05/05/2016	8.74	Call	Bond Future	1,112.1400	1.1121	979.8300	0.9798	(11.897)	0	0	0
2015/12/08	R213	05/05/2016	8.75	Call	Bond Future	1,131.8000	1.1318	997.7800	0.9978	(11.841)	0	0	0
2015/12/08	R213	05/05/2016	8.76	Call	Bond Future	1,151.8900	1.1519	1,016.1300	1.0161	(11.786)	0	0	0
2015/12/08	R213	04/08/2016			Bond Future	9.3836	84.3783	9.4537	83.9048	0.746	0.0000	0.0000	0

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2015/12/08	R213	04/08/2016	8.99	Put	Bond Future	4,961.6000	4.9616	5,246.9800	5.2470	5.752	0	0	0
2015/12/08	R213	04/08/2016	9.01	Put	Bond Future	4,872.6900	4.8727	5,155.0300	5.1550	5.794	0	0	0
2015/12/08	R213	04/08/2016	9.00	Put	Bond Future	4,917.0100	4.9170	5,200.8700	5.2009	5.773	0	0	0
2015/12/08	R213	04/08/2016	9.01	Call	Bond Future	2,279.8500	2.2799	2,088.7200	2.0887	(8.383)	0	0	0
2015/12/08	R213	04/08/2016	8.99	Call	Bond Future	2,226.7000	2.2267	2,038.6100	2.0386	(8.447)	0	0	0
2015/12/08	R213	04/08/2016	9.00	Call	Bond Future	2,253.1800	2.2532	2,063.5700	2.0636	(8.415)	0	0	0
2015/12/08	R214	04/02/2016			Bond Future	9.4359	74.8768	9.5116	74.3263	0.803	0.0000	0.0000	30,261
2015/12/08	R214	04/02/2016	7.99	Put	Bond Future	12,006.2800	12.0063	12,553.3400	12.5533	4.556	0	0	0
2015/12/08	R214	04/02/2016	9.45	Call	Bond Future	1,888.7900	1.8888	1,599.5100	1.5995	(15.316)	0	0	0
2015/12/08	R214	04/02/2016	8.00	Call	Bond Future	9.4800	0.0095	5.8700	0.0059	(38.080)	0	0	0
2015/12/08	R214	04/02/2016	8.01	Call	Bond Future	10.0300	0.0100	6.2300	0.0062	(37.886)	0	0	0
2015/12/08	R214	04/02/2016	7.99	Call	Bond Future	8.9600	0.0090	5.5300	0.0055	(38.281)	0	0	0
2015/12/08	R214	04/02/2016	9.35	Call	Bond Future	1,538.4700	1.5385	1,284.6100	1.2846	(16.501)	0	0	0
2015/12/08	R214	04/02/2016	9.45	Put	Bond Future	1,785.4700	1.7855	2,046.6800	2.0467	14.630	0	0	25
2015/12/08	R214	04/02/2016	8.01	Put	Bond Future	11,820.0200	11.8200	12,366.7100	12.3667	4.625	0	0	0
2015/12/08	R214	04/02/2016	9.35	Put	Bond Future	2,171.1200	2.1711	2,467.7500	2.4678	13.663	0	0	25
2015/12/08	R214	04/02/2016	8.00	Put	Bond Future	11,913.0500	11.9131	12,459.9300	12.4599	4.591	0	0	0
2015/12/08	R214	05/05/2016	9.01	Call	Bond Future	1,476.2600	1.4763	1,291.4300	1.2914	(12.520)	0	0	0
2015/12/08	R214	05/05/2016	9.30	Put	Bond Future	3,699.4700	3.6995	4,011.0000	4.0110	8.421	0	0	0
2015/12/08	R214	05/05/2016			Bond Future	9.4933	72.8756	9.5713	72.3147	0.821	0.0000	0.0000	4,680
2015/12/08	R214	05/05/2016	8.99	Call	Bond Future	1,428.9500	1.4290	1,248.4000	1.2484	(12.635)	0	0	0
2015/12/08	R214	05/05/2016	9.00	Call	Bond Future	1,452.4900	1.4525	1,269.8000	1.2698	(12.578)	0	0	0
2015/12/08	R214	05/05/2016	8.99	Put	Bond Future	5,230.5300	5.2305	5,610.8900	5.6109	7.272	0	0	0
2015/12/08	R214	05/05/2016	9.01	Put	Bond Future	5,120.5400	5.1205	5,496.6200	5.4966	7.345	0	0	0
2015/12/08	R214	05/05/2016	9.30	Call	Bond Future	2,277.4300	2.2774	2,028.0500	2.0281	(10.950)	0	0	0
2015/12/08	R214	05/05/2016	9.00	Put	Bond Future	5,175.3500	5.1753	5,553.5700	5.5536	7.308	0	0	0
2015/12/08	R214	04/08/2016	9.24	Call	Bond Future	2,720.0800	2.7201	2,473.5200	2.4735	(9.064)	0	0	0
2015/12/08	R214	04/08/2016	9.25	Put	Bond Future	4,894.8700	4.8949	5,218.6000	5.2186	6.614	0	0	0
2015/12/08	R214	04/08/2016			Bond Future	9.5418	74.2264	9.6221	73.6543	0.841	0.0000	0.0000	0
2015/12/08	R214	04/08/2016	9.30	Call	Bond Future	2,905.6300	2.9056	2,648.1100	2.6481	(8.863)	0	0	1,300
2015/12/08	R214	04/08/2016	8.55	Put	Bond Future	8,838.0800	8.8381	9,281.9800	9.2820	5.023	0	0	0
2015/12/08	R214	04/08/2016	9.25	Call	Bond Future	2,750.1900	2.7502	2,501.8100	2.5018	(9.031)	0	0	0
2015/12/08	R214	04/08/2016	9.26	Call	Bond Future	2,780.9600	2.7810	2,530.7500	2.5307	(8.997)	0	0	0
2015/12/08	R214	04/08/2016	9.30	Put	Bond Future	4,675.3600	4.6754	4,989.9500	4.9900	6.729	0	0	0
2015/12/08	R214	04/08/2016	8.55	Call	Bond Future	1,098.6300	1.0986	970.4200	0.9704	(11.670)	0	0	1,300
2015/12/08	R214	04/08/2016	9.24	Put	Bond Future	4,940.1300	4.9401	5,265.6800	5.2657	6.590	0	0	0
2015/12/08	R214	04/08/2016	9.26	Put	Bond Future	4,850.4000	4.8504	5,172.3000	5.1723	6.637	0	0	0
2015/12/08	R248	04/02/2016	8.99	Put	Bond Future	5,738.5400	5.7385	6,295.7900	6.2958	9.711	0	0	0
2015/12/08	R248	04/02/2016	9.55	Put	Bond Future	2,174.1200	2.1741	2,496.0200	2.4960	14.806	0	0	75
2015/12/08	R248	04/02/2016			Bond Future	9.5126	96.2971	9.5884	95.5969	0.797	0.0000	0.0000	57,883
2015/12/08	R248	04/02/2016	9.00	Put	Bond Future	5,656.1900	5.6562	6,209.9900	6.2100	9.791	0	0	0
2015/12/08	R248	04/02/2016	9.01	Put	Bond Future	5,574.4700	5.5745	6,124.7800	6.1248	9.872	0	0	0
2015/12/08	R248	04/02/2016	8.99	Call	Bond Future	639.2800	0.6393	496.3500	0.4963	(22.358)	0	0	0
2015/12/08	R248	04/02/2016	9.00	Call	Bond Future	659.1400	0.6591	512.7600	0.5128	(22.208)	0	0	0
2015/12/08	R248	04/02/2016	9.45	Put	Bond Future	2,650.2800	2.6503	3,016.8800	3.0169	13.833	0	0	75
2015/12/08	R248	04/02/2016	9.01	Call	Bond Future	679.4400	0.6794	529.5700	0.5296	(22.058)	0	0	0

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2015/12/08	R248	04/02/2016	9.45	Call	Bond Future	2,064.5900	2.0646	1,731.0100	1.7310	(16.157)	0	0	0
2015/12/08	R248	04/02/2016	9.55	Call	Bond Future	2,520.9100	2.5209	2,142.6300	2.1426	(15.006)	0	0	0
2015/12/08	R248	05/05/2016			Bond Future	9.5725	93.5256	9.6506	92.8122	0.816	0.0000	0.0000	0
2015/12/08	R248	05/05/2016	8.99	Put	Bond Future	7,275.4400	7.2754	7,778.5800	7.7786	6.916	0	0	0
2015/12/08	R248	05/05/2016	9.01	Put	Bond Future	7,127.3700	7.1274	7,625.2500	7.6252	6.985	0	0	0
2015/12/08	R248	05/05/2016	9.00	Put	Bond Future	7,201.1600	7.2012	7,701.6700	7.7017	6.950	0	0	0
2015/12/08	R248	05/05/2016	8.99	Call	Bond Future	1,627.9100	1.6279	1,417.6500	1.4176	(12.916)	0	0	0
2015/12/08	R248	05/05/2016	9.00	Call	Bond Future	1,655.7200	1.6557	1,442.8300	1.4428	(12.858)	0	0	0
2015/12/08	R248	05/05/2016	9.01	Call	Bond Future	1,683.8300	1.6838	1,468.3100	1.4683	(12.799)	0	0	0
2015/12/08	R248	04/08/2016			Bond Future	9.6235	95.2592	9.7040	94.5315	0.837	0.0000	0.0000	0
2015/12/08	R248	04/08/2016	9.25	Call	Bond Future	3,208.5200	3.2085	2,911.1700	2.9112	(9.268)	0	0	0
2015/12/08	R248	04/08/2016	9.24	Put	Bond Future	6,784.7700	6.7848	7,217.4300	7.2174	6.377	0	0	0
2015/12/08	R248	04/08/2016	9.26	Put	Bond Future	6,663.3900	6.6634	7,091.4400	7.0914	6.424	0	0	0
2015/12/08	R248	04/08/2016	9.25	Put	Bond Future	6,723.8700	6.7239	7,154.2300	7.1542	6.400	0	0	0
2015/12/08	R248	04/08/2016	9.26	Call	Bond Future	3,245.2700	3.2453	2,945.6100	2.9456	(9.234)	0	0	0
2015/12/08	R248	04/08/2016	9.24	Call	Bond Future	3,172.0100	3.1720	2,876.9600	2.8770	(9.302)	0	0	0

Total

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