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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/12/2015 TO 10/12/2015

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
2015/12/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	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
2015/12/10	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	2025	04/02/2016	126.01	Put	Bond Future	2,082.7700	2.0828	6,659.8000	6.6598	219.757	0	0	0
2015/12/10	2025	04/02/2016			Bond Future	123.9272	123.9272	119.3502	119.3502	(3.693)	0.0000	0.0000	950
2015/12/10	2025	04/02/2016	126.00	Put	Bond Future	2,072.7700	2.0728	6,649.8000	6.6498	220.817	0	0	0
2015/12/10	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	2025	04/02/2016	125.99	Put	Bond Future	2,062.7700	2.0628	6,639.8000	6.6398	221.888	0	0	0
2015/12/10	2025	05/05/2016			Bond Future	126.0512	126.0512	121.3948	121.3948	(3.694)	0.0000	0.0000	0
2015/12/10	2025	05/05/2016	126.00	Call	Bond Future	51.1700	0.0512	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	2025	05/05/2016	125.99	Put	Bond Future	0.0000	0.0000	4,595.2100	4.5952	100.000	0	0	0
2015/12/10	2025	05/05/2016	126.01	Put	Bond Future	0.0000	0.0000	4,615.2100	4.6152	100.000	0	0	0
2015/12/10	2025	05/05/2016	126.00	Put	Bond Future	0.0000	0.0000	4,605.2100	4.6052	100.000	0	0	0
2015/12/10	2025	05/05/2016	126.01	Call	Bond Future	41.1700	0.0412	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	2025	05/05/2016	125.99	Call	Bond Future	61.1700	0.0612	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	2030	04/02/2016			Bond Future	9.2838	90.2553	10.4117	82.6370	12.149	0.0000	0.0000	17,037
2015/12/10	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	2030	04/02/2016	8.74	Put	Bond Future	4,033.3300	4.0333	11,651.6800	11.6517	188.885	0	0	0
2015/12/10	2030	04/02/2016	8.76	Put	Bond Future	3,880.5500	3.8806	11,498.9000	11.4989	196.321	0	0	0
2015/12/10	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	2030	04/02/2016	8.75	Put	Bond Future	3,956.8900	3.9569	11,575.2400	11.5752	192.534	0	0	0
2015/12/10	2030	05/05/2016	8.99	Put	Bond Future	2,646.4900	2.6465	10,396.7100	10.3967	292.849	0	0	0
2015/12/10	2030	05/05/2016	9.01	Put	Bond Future	2,499.2000	2.4992	10,249.4200	10.2494	310.108	0	0	0
2015/12/10	2030	05/05/2016			Bond Future	9.3563	91.8111	10.5235	84.0608	12.475	0.0000	0.0000	0
2015/12/10	2030	05/05/2016	9.00	Put	Bond Future	2,572.8000	2.5728	10,323.0200	10.3230	301.237	0	0	0
2015/12/10	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	2032	04/02/2016			Bond Future	9.3782	93.6673	10.5206	85.4966	12.182	0.0000	0.0000	8,417
2015/12/10	2032	04/02/2016	8.69	Put	Bond Future	5,791.0400	5.7910	13,682.1200	13.6821	136.264	0	0	0
2015/12/10	2032	04/02/2016	8.71	Put	Bond Future	5,644.7100	5.6447	13,515.3700	13.5154	139.434	0	0	0
2015/12/10	2032	04/02/2016	9.20	Call	Bond Future	1,260.7300	1.2607	25.0100	0.0250	(98.016)	0	0	0
2015/12/10	2032	04/02/2016	8.70	Put	Bond Future	5,717.6900	5.7177	13,598.7000	13.5987	137.836	0	0	0
2015/12/10	2032	04/02/2016	9.30	Call	Bond Future	1,583.6400	1.5836	40.1500	0.0401	(97.465)	0	0	0
2015/12/10	2032	04/02/2016	8.71	Call	Bond Future	301.6400	0.3016	1.5400	0.0015	(99.489)	0	0	0
2015/12/10	2032	04/02/2016	9.20	Put	Bond Future	2,642.1500	2.6421	9,577.1900	9.5772	262.477	0	0	22
2015/12/10	2032	04/02/2016	8.69	Call	Bond Future	281.0300	0.2810	1.3500	0.0014	(99.520)	0	0	0
2015/12/10	2032	04/02/2016	8.70	Call	Bond Future	291.2000	0.2912	1.4500	0.0014	(99.502)	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
2015/12/10	2032	04/02/2016	9.30	Put	Bond Future	2,185.9500	2.1859	8,813.2200	8.8132	303.176	0	0	22
2015/12/10	2032	05/05/2016			Bond Future	9.4486	91.1253	10.6298	82.8132	12.502	0.0000	0.0000	0
2015/12/10	2032	05/05/2016	8.99	Put	Bond Future	5,123.7500	5.1238	12,023.2600	12.0233	134.657	0	0	0
2015/12/10	2032	05/05/2016	9.01	Put	Bond Future	5,014.9000	5.0149	11,871.3800	11.8714	136.722	0	0	0
2015/12/10	2032	05/05/2016	9.00	Put	Bond Future	5,069.1400	5.0691	11,947.2300	11.9472	135.686	0	0	0
2015/12/10	2032	05/05/2016	9.01	Call	Bond Future	1,609.9800	1.6100	154.2800	0.1543	(90.417)	0	0	0
2015/12/10	2032	05/05/2016	8.99	Call	Bond Future	1,559.1300	1.5591	146.4600	0.1465	(90.606)	0	0	0
2015/12/10	2032	05/05/2016	9.00	Call	Bond Future	1,584.4200	1.5844	150.3300	0.1503	(90.512)	0	0	0
2015/12/10	2032	04/08/2016	9.01	Call	Bond Future	2,206.9000	2.2069	373.7700	0.3738	(83.064)	0	0	0
2015/12/10	2032	04/08/2016			Bond Future	9.5088	92.8141	10.7304	84.3456	12.847	0.0000	0.0000	0
2015/12/10	2032	04/08/2016	8.99	Call	Bond Future	2,153.3900	2.1534	360.2100	0.3602	(83.272)	0	0	0
2015/12/10	2032	04/08/2016	9.00	Call	Bond Future	2,180.0400	2.1800	366.9400	0.3669	(83.168)	0	0	0
2015/12/10	2032	04/08/2016	8.99	Put	Bond Future	6,145.6700	6.1457	12,820.9800	12.8210	108.618	0	0	0
2015/12/10	2032	04/08/2016	9.01	Put	Bond Future	6,040.5500	6.0405	12,675.9100	12.6759	109.847	0	0	0
2015/12/10	2032	04/08/2016	9.00	Put	Bond Future	6,092.9500	6.0929	12,748.3400	12.7483	109.231	0	0	0
2015/12/10	2033	04/02/2016	102.40	Call	Bond Future	3,682.7800	3.6828	1,070.4600	1.0705	(70.933)	0	0	0
2015/12/10	2033	04/02/2016			Bond Future	106.0828	106.0828	103.4705	103.4705	(2.463)	0.0000	0.0000	185
2015/12/10	2033	04/02/2016	102.41	Call	Bond Future	3,672.7800	3.6728	1,060.4600	1.0605	(71.127)	0	0	0
2015/12/10	2033	04/02/2016	102.39	Call	Bond Future	3,692.7800	3.6928	1,080.4600	1.0805	(70.741)	0	0	0
2015/12/10	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	2033	05/05/2016			Bond Future	106.9263	106.9263	104.2684	104.2684	(2.486)	0.0000	0.0000	0
2015/12/10	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	2033	05/05/2016	102.40	Call	Bond Future	4,526.3200	4.5263	1,868.3900	1.8684	(58.722)	0	0	0
2015/12/10	2033	05/05/2016	102.41	Call	Bond Future	4,516.3200	4.5163	1,858.3900	1.8584	(58.852)	0	0	0
2015/12/10	2033	05/05/2016	102.39	Call	Bond Future	4,536.3200	4.5363	1,878.3900	1.8784	(58.592)	0	0	0
2015/12/10	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	2037	04/02/2016	8.74	Call	Bond Future	230.1600	0.2302	0.8400	0.0008	(99.635)	0	0	0
2015/12/10	2037	04/02/2016	8.75	Put	Bond Future	7,016.8900	7.0169	15,756.0800	15.7561	124.545	0	0	0
2015/12/10	2037	04/02/2016	9.43	Call	Bond Future	1,719.8700	1.7199	42.1000	0.0421	(97.552)	0	0	0
2015/12/10	2037	04/02/2016			Bond Future	9.5164	91.0446	10.6839	82.0676	12.268	0.0000	0.0000	51,270
2015/12/10	2037	04/02/2016	8.75	Call	Bond Future	238.6900	0.2387	0.9000	0.0009	(99.623)	0	0	0
2015/12/10	2037	04/02/2016	8.76	Call	Bond Future	247.8000	0.2478	0.9600	0.0010	(99.613)	0	0	0
2015/12/10	2037	04/02/2016	9.30	Call	Bond Future	1,276.3800	1.2764	22.6900	0.0227	(98.222)	0	0	0
2015/12/10	2037	04/02/2016	8.74	Put	Bond Future	7,101.9800	7.1020	15,849.6400	15.8496	123.172	0	0	0
2015/12/10	2037	04/02/2016	9.43	Put	Bond Future	2,446.2600	2.4463	9,745.4700	9.7455	298.382	0	0	16
2015/12/10	2037	04/02/2016	8.76	Put	Bond Future	6,932.5100	6.9325	15,662.6500	15.6627	125.930	0	0	0
2015/12/10	2037	04/02/2016	9.30	Put	Bond Future	3,113.3000	3.1133	10,836.5900	10.8366	248.074	0	0	16
2015/12/10	2037	05/05/2016	9.00	Put	Bond Future	6,469.1200	6.4691	14,292.8900	14.2929	120.940	0	0	0
2015/12/10	2037	05/05/2016	8.99	Call	Bond Future	1,406.2500	1.4063	118.8200	0.1188	(91.551)	0	0	0
2015/12/10	2037	05/05/2016			Bond Future	9.5853	92.6139	10.7909	83.4818	12.577	0.0000	0.0000	0
2015/12/10	2037	05/05/2016	9.00	Call	Bond Future	1,430.5400	1.4305	122.1400	0.1221	(91.462)	0	0	0
2015/12/10	2037	05/05/2016	9.01	Call	Bond Future	1,454.9000	1.4549	125.4700	0.1255	(91.376)	0	0	0
2015/12/10	2037	05/05/2016	8.99	Put	Bond Future	6,534.7100	6.5347	14,379.4500	14.3794	120.047	0	0	0

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2015/12/10	2037	05/05/2016	9.01	Put	Bond Future	6,403.7300		6.4037	14,206.4700	14.2065	121.847	0	0	0
2015/12/10	2037	04/08/2016			Bond Future	9.6461		90.0711	10.8922	80.7673	12.918	0.0000	0.0000	0
2015/12/10	2037	04/08/2016	9.24	Put	Bond Future	6,182.7900		6.1828	13,214.1500	13.2141	113.725	0	0	0
2015/12/10	2037	04/08/2016	9.26	Put	Bond Future	6,074.5600		6.0746	13,059.4800	13.0595	114.986	0	0	0
2015/12/10	2037	04/08/2016	9.25	Put	Bond Future	6,128.5000		6.1285	13,136.6900	13.1367	114.354	0	0	0
2015/12/10	2037	04/08/2016	9.24	Call	Bond Future	2,776.2900		2.7763	503.8600	0.5039	(81.851)	0	0	0
2015/12/10	2037	04/08/2016	9.25	Call	Bond Future	2,808.3000		2.8083	512.7000	0.5127	(81.743)	0	0	0
2015/12/10	2037	04/08/2016	9.26	Call	Bond Future	2,840.5300		2.8405	521.6600	0.5217	(81.635)	0	0	0
2015/12/10	2038	04/02/2016			Bond Future	131.4380		131.4380	120.8110	120.8110	(8.085)	0.0000	0.0000	16,994
2015/12/10	2038	04/02/2016	131.00	Call	Bond Future	437.9900		0.4380	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	2038	04/02/2016	130.99	Put	Bond Future	0.0000		0.0000	10,178.9900	10.1790	100.000	0	0	0
2015/12/10	2038	04/02/2016	131.01	Put	Bond Future	0.0000		0.0000	10,198.9900	10.1990	100.000	0	0	0
2015/12/10	2038	04/02/2016	131.00	Put	Bond Future	0.0000		0.0000	10,188.9900	10.1890	100.000	0	0	0
2015/12/10	2038	04/02/2016	131.01	Call	Bond Future	427.9900		0.4280	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	2038	04/02/2016	130.99	Call	Bond Future	447.9900		0.4480	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	2038	05/05/2016	131.01	Put	Bond Future	0.0000		0.0000	8,129.3400	8.1293	100.000	0	0	0
2015/12/10	2038	05/05/2016			Bond Future	133.6907		133.6907	122.8807	122.8807	(8.086)	0.0000	0.0000	0
2015/12/10	2038	05/05/2016	131.00	Put	Bond Future	0.0000		0.0000	8,119.3400	8.1193	100.000	0	0	0
2015/12/10	2038	05/05/2016	131.01	Call	Bond Future	2,680.7100		2.6807	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	2038	05/05/2016	130.99	Call	Bond Future	2,700.7100		2.7007	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	2038	05/05/2016	131.00	Call	Bond Future	2,690.7100		2.6907	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	2038	05/05/2016	130.99	Put	Bond Future	0.0000		0.0000	8,109.3400	8.1093	100.000	0	0	0
2015/12/10	2040	04/02/2016	9.51	Put	Bond Future	2,604.3900		2.6044	10,364.9100	10.3649	297.978	0	0	0
2015/12/10	2040	04/02/2016			Bond Future	9.5916		94.7026	10.7694	85.1159	12.280	0.0000	0.0000	1,820
2015/12/10	2040	04/02/2016	9.50	Put	Bond Future	2,654.7700		2.6548	10,452.9800	10.4530	293.743	0	0	0
2015/12/10	2040	04/02/2016	9.49	Put	Bond Future	2,705.8200		2.7058	10,541.2900	10.5413	289.578	0	0	0
2015/12/10	2040	04/02/2016	9.50	Call	Bond Future	1,834.1900		1.8342	45.7800	0.0458	(97.504)	0	0	0
2015/12/10	2040	04/02/2016	9.51	Call	Bond Future	1,873.9900		1.8740	47.8900	0.0479	(97.444)	0	0	0
2015/12/10	2040	04/02/2016	9.49	Call	Bond Future	1,794.9100		1.7949	43.7600	0.0438	(97.562)	0	0	0
2015/12/10	2040	05/05/2016	9.50	Call	Bond Future	2,935.3600		2.9354	381.7700	0.3818	(86.994)	0	0	0
2015/12/10	2040	05/05/2016			Bond Future	9.6609		96.3350	10.8773	86.5826	12.591	0.0000	0.0000	0
2015/12/10	2040	05/05/2016	9.51	Call	Bond Future	2,974.6800		2.9747	390.3400	0.3903	(86.878)	0	0	0
2015/12/10	2040	05/05/2016	9.49	Call	Bond Future	2,896.5800		2.8966	373.4500	0.3734	(87.107)	0	0	0
2015/12/10	2040	05/05/2016	9.50	Put	Bond Future	4,365.8400		4.3658	11,564.6600	11.5647	164.890	0	0	0
2015/12/10	2040	05/05/2016	9.49	Put	Bond Future	4,417.1700		4.4172	11,646.4500	11.6464	163.663	0	0	0
2015/12/10	2040	05/05/2016	9.51	Put	Bond Future	4,315.1900		4.3152	11,483.2600	11.4833	166.113	0	0	0
2015/12/10	2040	04/08/2016			Bond Future	9.7222		93.6107	10.9796	83.6750	12.934	0.0000	0.0000	0
2015/12/10	2040	04/08/2016	9.49	Put	Bond Future	5,643.5200		5.6435	12,703.8000	12.7038	125.104	0	0	0
2015/12/10	2040	04/08/2016	9.50	Call	Bond Future	3,630.4900		3.6305	728.7600	0.7288	(79.927)	0	0	0
2015/12/10	2040	04/08/2016	9.51	Call	Bond Future	3,668.7400		3.6687	740.5500	0.7406	(79.815)	0	0	0
2015/12/10	2040	04/08/2016	9.49	Call	Bond Future	3,592.4600		3.5925	717.1100	0.7171	(80.038)	0	0	0
2015/12/10	2040	04/08/2016	9.51	Put	Bond Future	5,540.2500		5.5402	12,547.6900	12.5477	126.482	0	0	0
2015/12/10	2040	04/08/2016	9.50	Put	Bond Future	5,591.7100		5.5917	12,625.6100	12.6256	125.792	0	0	0
2015/12/10	2044	04/02/2016	8.99	Put	Bond Future	6,229.3100		6.2293	15,491.0200	15.4910	148.680	0	0	0
2015/12/10	2044	04/02/2016			Bond Future	9.6000		92.0000	10.7930	82.2821	12.427	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
2015/12/10	2044	04/02/2016	9.01	Put	Bond Future	6,061.5100	6.0615	15,292.4700	15.2925	152.288	0	0	0
2015/12/10	2044	04/02/2016	9.58	Put	Bond Future	2,332.0100	2.3320	9,959.2600	9.9593	327.068	0	0	0
2015/12/10	2044	04/02/2016	9.00	Put	Bond Future	6,145.1300	6.1451	15,391.6500	15.3916	150.469	0	0	0
2015/12/10	2044	04/02/2016	9.01	Call	Bond Future	490.2000	0.4902	3.2000	0.0032	(99.347)	0	0	0
2015/12/10	2044	04/02/2016	8.99	Call	Bond Future	459.0800	0.4591	2.8300	0.0028	(99.384)	0	0	0
2015/12/10	2044	04/02/2016	9.58	Call	Bond Future	2,152.2500	2.1522	61.5400	0.0615	(97.141)	0	0	0
2015/12/10	2044	04/02/2016	9.00	Call	Bond Future	474.4500	0.4745	3.0100	0.0030	(99.366)	0	0	0
2015/12/10	2044	05/05/2016	8.99	Put	Bond Future	7,696.6100	7.6966	16,347.9300	16.3479	112.404	0	0	0
2015/12/10	2044	05/05/2016			Bond Future	9.6669	93.5859	10.8987	83.6999	12.743	0.0000	0.0000	0
2015/12/10	2044	05/05/2016	9.01	Put	Bond Future	7,546.4000	7.5464	16,155.4300	16.1554	114.081	0	0	0
2015/12/10	2044	05/05/2016	9.00	Put	Bond Future	7,621.2700	7.6213	16,251.5500	16.2515	113.239	0	0	0
2015/12/10	2044	05/05/2016	9.01	Call	Bond Future	1,387.3600	1.3874	110.3800	0.1104	(92.044)	0	0	0
2015/12/10	2044	05/05/2016	8.99	Call	Bond Future	1,339.0100	1.3390	104.3200	0.1043	(92.209)	0	0	0
2015/12/10	2044	05/05/2016	9.00	Call	Bond Future	1,363.0400	1.3630	107.3100	0.1073	(92.127)	0	0	0
2015/12/10	2044	04/08/2016	9.50	Call	Bond Future	3,658.5600	3.6586	724.3800	0.7244	(80.200)	0	0	0
2015/12/10	2044	04/08/2016			Bond Future	9.7260	90.9359	10.9989	80.8643	13.088	0.0000	0.0000	0
2015/12/10	2044	04/08/2016	9.51	Call	Bond Future	3,697.0800	3.6971	736.1100	0.7361	(80.089)	0	0	0
2015/12/10	2044	04/08/2016	9.49	Put	Bond Future	5,729.8800	5.7299	12,894.0200	12.8940	125.031	0	0	0
2015/12/10	2044	04/08/2016	9.51	Put	Bond Future	5,624.6900	5.6247	12,735.3200	12.7353	126.418	0	0	0
2015/12/10	2044	04/08/2016	9.49	Call	Bond Future	3,620.2600	3.6203	712.8000	0.7128	(80.311)	0	0	0
2015/12/10	2044	04/08/2016	9.50	Put	Bond Future	5,677.1000	5.6771	12,814.5200	12.8145	125.723	0	0	0
2015/12/10	2046	04/02/2016	127.99	Call	Bond Future	4,536.7600	4.5368	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	2046	04/02/2016			Bond Future	132.5268	132.5268	117.9742	117.9742	(10.981)	0.0000	0.0000	12,126
2015/12/10	2046	04/02/2016	128.00	Call	Bond Future	4,526.7600	4.5268	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	2046	04/02/2016	128.01	Call	Bond Future	4,516.7600	4.5168	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	10,015.8100	10.0158	100.000	0	0	0
2015/12/10	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	10,035.8100	10.0358	100.000	0	0	0
2015/12/10	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	10,025.8100	10.0258	100.000	0	0	0
2015/12/10	2046	05/05/2016			Bond Future	133.3694	133.3694	118.5663	118.5663	(11.099)	0.0000	0.0000	0
2015/12/10	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	11,423.7100	11.4237	100.000	0	0	0
2015/12/10	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	11,443.7100	11.4437	100.000	0	0	0
2015/12/10	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	11,433.7100	11.4337	100.000	0	0	0
2015/12/10	2046	05/05/2016	130.01	Call	Bond Future	3,359.4400	3.3594	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	2046	05/05/2016	129.99	Call	Bond Future	3,379.4400	3.3794	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	2046	05/05/2016	130.00	Call	Bond Future	3,369.4400	3.3694	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	2050	04/02/2016			Bond Future	139.1149	139.1149	122.9043	122.9043	(11.653)	0.0000	0.0000	13,173
2015/12/10	2050	04/02/2016	138.00	Call	Bond Future	1,114.8900	1.1149	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	2050	04/02/2016	137.99	Put	Bond Future	0.0000	0.0000	15,085.6800	15.0857	100.000	0	0	0
2015/12/10	2050	04/02/2016	138.01	Put	Bond Future	0.0000	0.0000	15,105.6800	15.1057	100.000	0	0	0
2015/12/10	2050	04/02/2016	138.00	Put	Bond Future	0.0000	0.0000	15,095.6800	15.0957	100.000	0	0	0
2015/12/10	2050	04/02/2016	138.01	Call	Bond Future	1,104.8900	1.1049	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	2050	04/02/2016	137.99	Call	Bond Future	1,124.8900	1.1249	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	12,990.1700	12.9902	100.000	0	0	0
2015/12/10	2050	05/05/2016			Bond Future	141.4989	141.4989	125.0098	125.0098	(11.653)	0.0000	0.0000	0
2015/12/10	2050	05/05/2016	138.00	Call	Bond Future	3,498.9400	3.4989	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	2050	05/05/2016	137.99	Call	Bond Future	3,508.9400	3.5089	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/12/10	2050	05/05/2016	138.01	Call	Bond Future	3,488.9400	3.4889	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	12,980.1700	12.9802	100.000	0	0	0
2015/12/10	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	13,000.1700	13.0002	100.000	0	0	0
2015/12/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	AL37	04/02/2016			Index Future	467.8350	467.8350	452.1790	452.1790	(3.346)	0.0000	0.0000	2
2015/12/10	AL37	05/05/2016			Index Future	475.8960	475.8960	459.9670	459.9670	(3.347)	0.0000	0.0000	0
2015/12/10	AL7T	04/02/2016			Index Future	542.5860	542.5860	508.4240	508.4240	(6.296)	0.0000	0.0000	0
2015/12/10	AL7T	05/05/2016			Index Future	551.9350	551.9350	517.1800	517.1800	(6.297)	0.0000	0.0000	0
2015/12/10	ALBI	04/02/2016			Index Future	493.5400	493.5400	458.7340	458.7340	(7.052)	0.0000	0.0000	620
2015/12/10	ALBI	05/05/2016			Index Future	502.0440	502.0440	466.6340	466.6340	(7.053)	0.0000	0.0000	0
2015/12/10	ALBI	04/08/2016			Index Future	511.2430	511.2430	475.1710	475.1710	(7.056)	0.0000	0.0000	0
2015/12/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	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
2015/12/10	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/12/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	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
2015/12/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/10	EL28	04/02/2016	128.99	Put	Bond Future	358.5900	0.3586	3,794.9100	3.7949	958.287	0	0	0
2015/12/10	EL28	04/02/2016			Bond Future	128.6314	128.6314	125.1951	125.1951	(2.671)	0.0000	0.0000	0
2015/12/10	EL28	04/02/2016	129.01	Put	Bond Future	378.5900	0.3786	3,814.9100	3.8149	907.663	0	0	0
2015/12/10	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	EL28	04/02/2016	129.00	Put	Bond Future	368.5900	0.3686	3,804.9100	3.8049	932.288	0	0	0
2015/12/10	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	EL28	05/05/2016	129.00	Call	Bond Future	261.3000	0.2613	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	EL28	05/05/2016			Bond Future	129.2613	129.2613	125.7651	125.7651	(2.705)	0.0000	0.0000	0
2015/12/10	EL28	05/05/2016	129.01	Call	Bond Future	251.3000	0.2513	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	EL28	05/05/2016	128.99	Put	Bond Future	0.0000	0.0000	3,224.9100	3.2249	100.000	0	0	0
2015/12/10	EL28	05/05/2016	129.01	Put	Bond Future	0.0000	0.0000	3,244.9100	3.2449	100.000	0	0	0
2015/12/10	EL28	05/05/2016	129.00	Put	Bond Future	0.0000	0.0000	3,234.9100	3.2349	100.000	0	0	0
2015/12/10	EL28	05/05/2016	128.99	Call	Bond Future	271.3000	0.2713	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	ES33	04/02/2016			Bond Future	10.3664	80.0334	11.4946	73.1233	10.883	0.0000	0.0000	8,710
2015/12/10	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	ES33	04/02/2016	9.99	Put	Bond Future	2,540.1700	2.5402	9,450.3500	9.4503	272.036	0	0	0
2015/12/10	ES33	04/02/2016	10.01	Put	Bond Future	2,402.0400	2.4020	9,312.2200	9.3122	287.680	0	0	0
2015/12/10	ES33	04/02/2016	10.00	Put	Bond Future	2,471.0600	2.4711	9,381.2400	9.3812	279.644	0	0	0
2015/12/10	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	ES33	05/05/2016			Bond Future	10.4640	77.6231	11.6319	70.5934	11.161	0.0000	0.0000	0
2015/12/10	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	ES33	05/05/2016	9.99	Put	Bond Future	3,167.8400	3.1678	10,197.5500	10.1975	221.909	0	0	0
2015/12/10	ES33	05/05/2016	10.01	Put	Bond Future	3,030.2000	3.0302	10,059.9100	10.0599	231.988	0	0	0
2015/12/10	ES33	05/05/2016	10.00	Put	Bond Future	3,098.9700	3.0990	10,128.6800	10.1287	226.840	0	0	0
2015/12/10	ES33	04/08/2016			Bond Future	10.5522	79.0615	11.7617	71.8995	11.462	0.0000	0.0000	0
2015/12/10	ES33	04/08/2016	10.24	Put	Bond Future	2,033.9700	2.0340	9,195.9900	9.1960	352.120	0	0	0
2015/12/10	ES33	04/08/2016	10.26	Put	Bond Future	1,901.2200	1.9012	9,063.2400	9.0632	376.707	0	0	0
2015/12/10	ES33	04/08/2016	10.25	Put	Bond Future	1,967.5500	1.9675	9,129.5700	9.1296	364.007	0	0	0
2015/12/10	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	ES42	04/02/2016			Bond Future	10.4621	84.9993	11.6467	76.8282	11.323	0.0000	0.0000	2,750
2015/12/10	ES42	05/05/2016			Bond Future	10.5573	82.2019	11.7853	73.8895	11.632	0.0000	0.0000	4,500
2015/12/10	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	GOVI	04/02/2016			GOVI	491.7580	491.7580	460.3330	460.3330	(6.390)	0.0000	0.0000	457
2015/12/10	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	GOVI	04/02/2016	511.99	Put	GOVI	202,320.0000	20.2320	516,570.0000	51.6570	155.323	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
2015/12/10	GOVI	04/02/2016	512.01	Put	GOVI	202,520.0000		20.2520	516,770.0000	51.6770	155.170	0	0	0
2015/12/10	GOVI	04/02/2016	512.00	Put	GOVI	202,420.0000		20.2420	516,670.0000	51.6670	155.247	0	0	0
2015/12/10	GOVI	05/05/2016	518.01	Put	GOVI	177,790.0000		17.7790	497,490.0000	49.7490	179.819	0	0	0
2015/12/10	GOVI	05/05/2016			GOVI	500.2310		500.2310	468.2610	468.2610	(6.391)	0.0000	0.0000	146
2015/12/10	GOVI	05/05/2016	518.00	Put	GOVI	177,690.0000		17.7690	497,390.0000	49.7390	179.920	0	0	0
2015/12/10	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	GOVI	05/05/2016	517.99	Put	GOVI	177,590.0000		17.7590	497,290.0000	49.7290	180.021	0	0	0
2015/12/10	GOVI	04/08/2016	520.99	Put	GOVI	115,930.0000		11.5930	441,630.0000	44.1630	280.945	0	0	0
2015/12/10	GOVI	04/08/2016			GOVI	509.3970		509.3970	476.8270	476.8270	(6.394)	0.0000	0.0000	0
2015/12/10	GOVI	04/08/2016	521.01	Put	GOVI	116,130.0000		11.6130	441,830.0000	44.1830	280.462	0	0	0
2015/12/10	GOVI	04/08/2016	521.00	Put	GOVI	116,030.0000		11.6030	441,730.0000	44.1730	280.703	0	0	0
2015/12/10	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/12/10	IGOV	04/02/2016			Index Future	238.8430		238.8430	228.9680	228.9680	(4.135)	0.0000	0.0000	1,038
2015/12/10	IGOV	05/05/2016			Index Future	242.9360		242.9360	232.8900	232.8900	(4.135)	0.0000	0.0000	21
2015/12/10	IGOV	04/08/2016			Index Future	247.4290		247.4290	237.1910	237.1910	(4.138)	0.0000	0.0000	0
2015/12/10	ILBI	04/02/2016			Index Future	645.8790		645.8790	623.0980	623.0980	(3.527)	0.0000	0.0000	157
2015/12/10	ILBI	05/05/2016			Index Future	656.9250		656.9250	633.7530	633.7530	(3.527)	0.0000	0.0000	0
2015/12/10	IS01	19/12/2016			Interest Rate Swap	99.9466		99.9466	100.3627	100.3627	0.416	0.0000	0.0000	0
2015/12/10	IS01	16/03/2017			Interest Rate Swap	100.0000		100.0000	100.5197	100.5197	0.520	0.0000	0.0000	0
2015/12/10	IS02	18/12/2017			Interest Rate Swap	100.2293		100.2293	101.3625	101.3625	1.131	0.0000	0.0000	0
2015/12/10	IS02	16/03/2018			Interest Rate Swap	100.0000		100.0000	100.9697	100.9697	0.970	0.0000	0.0000	0
2015/12/10	IS05	17/12/2020			Interest Rate Swap	100.6651		100.6651	103.2541	103.2541	2.572	0.0000	0.0000	0
2015/12/10	IS05	16/03/2021			Interest Rate Swap	100.0000		100.0000	102.8983	102.8983	2.898	0.0000	0.0000	0
2015/12/10	IS10	17/12/2025			Interest Rate Swap	102.9787		102.9787	106.7376	106.7376	3.650	0.0000	0.0000	0
2015/12/10	IS10	16/03/2026			Interest Rate Swap	100.0000		100.0000	104.1559	104.1559	4.156	0.0000	0.0000	0
2015/12/10	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/12/10	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/12/10	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/12/10	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/12/10	JBAF	15/12/2015			Jibar Tradeable Future	6.5300		93.4700	6.5300	93.4700	0.000	0.0000	0.0000	0

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2015/12/10	JBAF	20/01/2016			Jibar Tradeable Future	6.6400	93.3600	6.6400	93.3600	0.000	0.0000	0.0000	0
2015/12/10	JBAF	17/02/2016			Jibar Tradeable Future	6.6900	93.3100	6.6900	93.3100	0.000	0.0000	0.0000	2,000
2015/12/10	JBAF	16/03/2016			Jibar Tradeable Future	6.7800	93.2200	6.7800	93.2200	0.000	0.0000	0.0000	0
2015/12/10	JBAF	20/04/2016			Jibar Tradeable Future	6.8900	93.1100	6.8900	93.1100	0.000	0.0000	0.0000	0
2015/12/10	JBAF	18/05/2016			Jibar Tradeable Future	6.9900	93.0100	6.9900	93.0100	0.000	0.0000	0.0000	0
2015/12/10	JBAF	15/06/2016			Jibar Tradeable Future	7.0700	92.9300	7.0700	92.9300	0.000	0.0000	0.0000	0
2015/12/10	JBAF	21/09/2016			Jibar Tradeable Future	7.3200	92.6800	7.3200	92.6800	0.000	0.0000	0.0000	0
2015/12/10	JBAF	21/12/2016			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2015/12/10	JBAF	15/03/2017			Jibar Tradeable Future	7.7100	92.2900	7.7100	92.2900	0.000	0.0000	0.0000	0
2015/12/10	JBAF	21/06/2017			Jibar Tradeable Future	7.8900	92.1100	7.8900	92.1100	0.000	0.0000	0.0000	0
2015/12/10	JBAF	20/09/2017			Jibar Tradeable Future	8.0000	92.0000	8.0000	92.0000	0.000	0.0000	0.0000	0
2015/12/10	R023	04/02/2016	8.01	Put	Bond Future	3,618.8800	3.6189	8,700.4600	8.7005	140.419	0	0	0
2015/12/10	R023	04/02/2016			Bond Future	8.6846	98.6078	9.7603	93.3806	12.386	0.0000	0.0000	15,427
2015/12/10	R023	04/02/2016	8.00	Put	Bond Future	3,665.8500	3.6658	8,753.0900	8.7531	138.774	0	0	0
2015/12/10	R023	04/02/2016	8.01	Call	Bond Future	146.0800	0.1461	0.4800	0.0005	(99.671)	0	0	0
2015/12/10	R023	04/02/2016	7.99	Call	Bond Future	134.8900	0.1349	0.4100	0.0004	(99.696)	0	0	0
2015/12/10	R023	04/02/2016	8.00	Call	Bond Future	140.3900	0.1404	0.4500	0.0005	(99.679)	0	0	0
2015/12/10	R023	04/02/2016	7.99	Put	Bond Future	3,713.0500	3.7131	8,805.7500	8.8058	137.157	0	0	0
2015/12/10	R023	05/05/2016			Bond Future	8.7625	96.3796	9.8909	91.0617	12.877	0.0000	0.0000	0
2015/12/10	R023	05/05/2016	8.24	Put	Bond Future	3,371.5200	3.3715	7,971.0300	7.9710	136.422	0	0	0
2015/12/10	R023	05/05/2016	8.26	Put	Bond Future	3,299.5300	3.2995	7,873.6000	7.8736	138.628	0	0	0
2015/12/10	R023	05/05/2016	8.24	Call	Bond Future	775.6100	0.7756	57.2600	0.0573	(92.617)	0	0	0
2015/12/10	R023	05/05/2016	8.25	Put	Bond Future	3,335.5200	3.3355	7,922.3000	7.9223	137.513	0	0	0
2015/12/10	R023	05/05/2016	8.25	Call	Bond Future	790.1100	0.7901	59.0300	0.0590	(92.529)	0	0	0
2015/12/10	R023	05/05/2016	8.26	Call	Bond Future	804.5900	0.8046	60.8000	0.0608	(92.443)	0	0	0
2015/12/10	R023	04/08/2016	8.24	Call	Bond Future	1,089.6100	1.0896	149.1600	0.1492	(86.311)	0	0	0
2015/12/10	R023	04/08/2016	8.25	Put	Bond Future	3,873.7600	3.8738	8,340.1300	8.3401	115.298	0	0	0
2015/12/10	R023	04/08/2016			Bond Future	8.8240	98.1650	10.0104	92.7460	13.446	0.0000	0.0000	0
2015/12/10	R023	04/08/2016	8.25	Call	Bond Future	1,105.1100	1.1051	152.4400	0.1524	(86.206)	0	0	0
2015/12/10	R023	04/08/2016	8.26	Call	Bond Future	1,120.7500	1.1208	155.7700	0.1558	(86.101)	0	0	0
2015/12/10	R023	04/08/2016	8.24	Put	Bond Future	3,907.3800	3.9074	8,385.9700	8.3860	114.619	0	0	0
2015/12/10	R023	04/08/2016	8.26	Put	Bond Future	3,840.3100	3.8403	8,294.3700	8.2944	115.982	0	0	0
2015/12/10	R186	04/02/2016	7.50	Call	Bond Future	8.8500	0.0089	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	R186	04/02/2016	8.40	Put	Bond Future	4,029.0200	4.0290	11,336.4700	11.3365	181.370	0	0	0
2015/12/10	R186	04/02/2016	8.83	Put	Bond Future	1,847.2500	1.8472	8,110.3100	8.1103	339.048	0	0	33
2015/12/10	R186	04/02/2016	9.20	Call	Bond Future	3,181.8900	3.1819	181.4200	0.1814	(94.298)	0	0	0
2015/12/10	R186	04/02/2016			Bond Future	8.8685	112.6418	9.9737	104.8533	12.462	0.0000	0.0000	62,765
2015/12/10	R186	04/02/2016	7.51	Call	Bond Future	9.3700	0.0094	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	R186	04/02/2016	8.02	Put	Bond Future	6,649.0500	6.6490	14,322.5800	14.3226	115.408	0	0	0
2015/12/10	R186	04/02/2016	7.90	Call	Bond Future	68.0900	0.0681	0.0900	0.0001	(99.868)	0	0	680
2015/12/10	R186	04/02/2016	8.45	Call	Bond Future	567.6500	0.5677	4.5400	0.0045	(99.200)	0	0	350
2015/12/10	R186	04/02/2016	8.75	Call	Bond Future	1,295.9200	1.2959	24.5200	0.0245	(98.108)	0	0	0
2015/12/10	R186	04/02/2016	7.49	Call	Bond Future	8.3600	0.0084	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	R186	04/02/2016	7.50	Put	Bond Future	10,806.4900	10.8065	18,586.1400	18.5861	71.991	0	0	0
2015/12/10	R186	04/02/2016	8.83	Call	Bond Future	1,561.9800	1.5620	36.5400	0.0365	(97.661)	0	0	0
2015/12/10	R186	04/02/2016	8.65	Put	Bond Future	2,641.0700	2.6411	9,437.0700	9.4371	257.320	0	0	340

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
2015/12/10	R186	04/02/2016	8.70	Put	Bond Future	2,402.6400	2.4026	9,064.6100	9.0646	277.277	0	0	5,000
2015/12/10	R186	04/02/2016	8.80	Put	Bond Future	1,967.0600	1.9671	8,328.5700	8.3286	323.402	0	0	5,000
2015/12/10	R186	04/02/2016	7.49	Put	Bond Future	10,890.0200	10.8900	18,670.1600	18.6702	71.443	0	0	0
2015/12/10	R186	04/02/2016	8.85	Put	Bond Future	1,770.0100	1.7700	7,965.4900	7.9655	350.025	0	0	0
2015/12/10	R186	04/02/2016	7.51	Put	Bond Future	10,723.0700	10.7231	18,502.2000	18.5022	72.546	0	0	0
2015/12/10	R186	04/02/2016	8.02	Call	Bond Future	115.1900	0.1152	0.2200	0.0002	(99.809)	0	0	700
2015/12/10	R186	04/02/2016	8.40	Call	Bond Future	484.3700	0.4844	3.3200	0.0033	(99.315)	0	0	680
2015/12/10	R186	04/02/2016	7.90	Put	Bond Future	7,567.8200	7.5678	15,288.3200	15.2883	102.017	0	0	0
2015/12/10	R186	04/02/2016	8.45	Put	Bond Future	3,726.6900	3.7267	10,952.0800	10.9521	193.882	0	0	0
2015/12/10	R186	04/02/2016	9.20	Put	Bond Future	763.0400	0.7630	5,551.0700	5.5511	627.494	0	0	700
2015/12/10	R186	04/02/2016	8.75	Put	Bond Future	2,177.9400	2.1779	8,695.0400	8.6950	299.232	0	0	11,695
2015/12/10	R186	04/02/2016	8.65	Call	Bond Future	1,006.9700	1.0070	14.4700	0.0145	(98.563)	0	0	0
2015/12/10	R186	04/02/2016	8.85	Call	Bond Future	1,633.2500	1.6332	40.2300	0.0402	(97.537)	0	0	0
2015/12/10	R186	04/02/2016	8.70	Call	Bond Future	1,145.4400	1.1454	18.9100	0.0189	(98.349)	0	0	0
2015/12/10	R186	04/02/2016	8.80	Call	Bond Future	1,458.5200	1.4585	31.5300	0.0315	(97.838)	0	0	0
2015/12/10	R186	05/05/2016			Bond Future	8.9394	114.5826	10.0896	106.6591	12.866	0.0000	0.0000	0
2015/12/10	R186	05/05/2016	8.34	Call	Bond Future	1,063.4300	1.0634	77.1400	0.0771	(92.746)	0	0	0
2015/12/10	R186	05/05/2016	8.75	Put	Bond Future	3,485.3100	3.4853	9,544.4400	9.5444	173.848	0	0	1,900
2015/12/10	R186	05/05/2016	8.35	Call	Bond Future	1,083.2600	1.0833	79.4800	0.0795	(92.663)	0	0	0
2015/12/10	R186	05/05/2016	8.85	Put	Bond Future	3,079.2900	3.0793	8,876.7500	8.8767	188.273	0	0	5,350
2015/12/10	R186	05/05/2016	8.33	Call	Bond Future	1,043.8600	1.0439	74.8600	0.0749	(92.829)	0	0	0
2015/12/10	R186	05/05/2016	8.75	Call	Bond Future	2,100.9300	2.1009	236.6100	0.2366	(88.738)	0	0	0
2015/12/10	R186	05/05/2016	8.35	Put	Bond Future	5,469.7800	5.4698	12,389.4500	12.3894	126.507	0	0	0
2015/12/10	R186	05/05/2016	7.56	Put	Bond Future	10,824.7400	10.8247	18,572.0100	18.5720	71.570	0	0	0
2015/12/10	R186	05/05/2016	8.34	Put	Bond Future	5,526.4000	5.5264	12,463.5600	12.4636	125.528	0	0	0
2015/12/10	R186	05/05/2016	8.85	Call	Bond Future	2,428.7600	2.4288	302.7700	0.3028	(87.534)	0	0	0
2015/12/10	R186	05/05/2016	7.56	Call	Bond Future	181.1500	0.1811	4.9700	0.0050	(97.256)	0	0	0
2015/12/10	R186	05/05/2016	8.33	Put	Bond Future	5,583.3400	5.5833	12,537.7900	12.5378	124.557	0	0	0
2015/12/10	R186	04/08/2016	8.51	Put	Bond Future	5,473.9900	5.4740	11,905.0700	11.9051	117.484	0	0	0
2015/12/10	R186	04/08/2016			Bond Future	8.9975	111.4028	10.1955	103.3295	13.315	0.0000	0.0000	0
2015/12/10	R186	04/08/2016	8.50	Put	Bond Future	5,523.0400	5.5230	11,973.3600	11.9734	116.789	0	0	0
2015/12/10	R186	04/08/2016	8.51	Call	Bond Future	1,938.7300	1.9387	296.5500	0.2966	(84.704)	0	0	0
2015/12/10	R186	04/08/2016	8.49	Call	Bond Future	1,888.8000	1.8888	284.9800	0.2850	(84.912)	0	0	0
2015/12/10	R186	04/08/2016	8.50	Call	Bond Future	1,913.6600	1.9137	290.7200	0.2907	(84.808)	0	0	0
2015/12/10	R186	04/08/2016	8.49	Put	Bond Future	5,572.3600	5.5724	12,041.8000	12.0418	116.099	0	0	0
2015/12/10	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	R197	04/02/2016			Bond Future	293.2436	293.2436	293.2038	293.2038	(0.014)	0.0000	0.0000	714
2015/12/10	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	R197	04/02/2016	296.99	Put	Bond Future	3,746.4000	3.7464	3,786.1600	3.7862	1.061	0	0	0
2015/12/10	R197	04/02/2016	297.01	Put	Bond Future	3,766.4000	3.7664	3,806.1600	3.8062	1.056	0	0	0
2015/12/10	R197	04/02/2016	297.00	Put	Bond Future	3,756.4000	3.7564	3,796.1600	3.7962	1.058	0	0	0
2015/12/10	R197	05/05/2016			Bond Future	298.2692	298.2692	298.2263	298.2263	(0.014)	0.0000	0.0000	0
2015/12/10	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	R197	05/05/2016	299.99	Put	Bond Future	1,720.8000	1.7208	1,763.6600	1.7637	2.491	0	0	0
2015/12/10	R197	05/05/2016	300.01	Put	Bond Future	1,740.8000	1.7408	1,783.6600	1.7837	2.462	0	0	0
2015/12/10	R197	05/05/2016	300.00	Put	Bond Future	1,730.8000	1.7308	1,773.6600	1.7737	2.476	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
2015/12/10	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	R202	04/02/2016			Bond Future	243.4493	243.4493	235.0910	235.0910	(3.433)	0.0000	0.0000	43,005
2015/12/10	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	4,898.9600	4.8990	100.000	0	0	0
2015/12/10	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	4,918.9600	4.9190	100.000	0	0	0
2015/12/10	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	4,908.9600	4.9090	100.000	0	0	0
2015/12/10	R202	04/02/2016	239.99	Call	Bond Future	3,459.3100	3.4593	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	R202	04/02/2016	240.00	Call	Bond Future	3,449.3100	3.4493	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	R202	04/02/2016	240.01	Call	Bond Future	3,439.3100	3.4393	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	R202	05/05/2016	246.99	Put	Bond Future	0.0000	0.0000	7,871.9000	7.8719	100.000	0	0	0
2015/12/10	R202	05/05/2016			Bond Future	247.6216	247.6216	239.1181	239.1181	(3.434)	0.0000	0.0000	0
2015/12/10	R202	05/05/2016	247.01	Put	Bond Future	0.0000	0.0000	7,891.9000	7.8919	100.000	0	0	0
2015/12/10	R202	05/05/2016	246.99	Call	Bond Future	631.6200	0.6316	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	R202	05/05/2016	247.00	Put	Bond Future	0.0000	0.0000	7,881.9000	7.8819	100.000	0	0	0
2015/12/10	R202	05/05/2016	247.00	Call	Bond Future	621.6200	0.6216	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	R202	05/05/2016	247.01	Call	Bond Future	611.6200	0.6116	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	R203	04/02/2016	7.25	Put	Bond Future	669.8500	0.6698	2,018.5700	2.0186	201.347	0	0	0
2015/12/10	R203	04/02/2016	7.26	Put	Bond Future	657.8900	0.6579	2,003.6100	2.0036	204.551	0	0	0
2015/12/10	R203	04/02/2016			Bond Future	7.6502	104.2050	8.6153	102.7841	12.615	0.0000	0.0000	16,624
2015/12/10	R203	04/02/2016	7.26	Call	Bond Future	75.5700	0.0756	0.2900	0.0003	(99.616)	0	0	0
2015/12/10	R203	04/02/2016	7.24	Call	Bond Future	69.6200	0.0696	0.2400	0.0002	(99.655)	0	0	0
2015/12/10	R203	04/02/2016	7.25	Call	Bond Future	72.5500	0.0725	0.2700	0.0003	(99.628)	0	0	0
2015/12/10	R203	04/02/2016	7.24	Put	Bond Future	681.9100	0.6819	2,033.5300	2.0335	198.211	0	0	0
2015/12/10	R203	05/05/2016	7.25	Put	Bond Future	804.5300	0.8045	2,120.2200	2.1202	163.535	0	0	0
2015/12/10	R203	05/05/2016			Bond Future	7.7777	101.8323	8.9336	100.3861	14.862	0.0000	0.0000	0
2015/12/10	R203	05/05/2016	7.26	Call	Bond Future	137.7400	0.1377	4.1400	0.0041	(96.994)	0	0	0
2015/12/10	R203	05/05/2016	7.24	Call	Bond Future	131.2400	0.1312	3.7900	0.0038	(97.112)	0	0	0
2015/12/10	R203	05/05/2016	7.25	Call	Bond Future	134.4600	0.1345	3.9600	0.0040	(97.055)	0	0	0
2015/12/10	R203	05/05/2016	7.26	Put	Bond Future	795.0600	0.7951	2,107.6500	2.1076	165.093	0	0	0
2015/12/10	R203	05/05/2016	7.24	Put	Bond Future	814.0700	0.8141	2,132.8100	2.1328	161.993	0	0	0
2015/12/10	R203	04/08/2016	7.26	Call	Bond Future	168.4600	0.1685	6.7200	0.0067	(96.011)	0	0	0
2015/12/10	R203	04/08/2016			Bond Future	7.8494	103.7191	9.2879	102.2430	18.327	0.0000	0.0000	0
2015/12/10	R203	04/08/2016	7.24	Call	Bond Future	162.6000	0.1626	6.3100	0.0063	(96.119)	0	0	0
2015/12/10	R203	04/08/2016	7.25	Call	Bond Future	165.3700	0.1654	6.5000	0.0065	(96.069)	0	0	0
2015/12/10	R203	04/08/2016	7.24	Put	Bond Future	797.6800	0.7977	2,117.4000	2.1174	165.445	0	0	0
2015/12/10	R203	04/08/2016	7.26	Put	Bond Future	782.6000	0.7826	2,096.8700	2.0969	167.936	0	0	0
2015/12/10	R203	04/08/2016	7.25	Put	Bond Future	789.9800	0.7900	2,107.1200	2.1071	166.731	0	0	0
2015/12/10	R204	04/02/2016	7.50	Call	Bond Future	96.6700	0.0967	0.4400	0.0004	(99.545)	0	0	0
2015/12/10	R204	04/02/2016			Bond Future	8.0046	101.0658	8.9625	98.6914	11.967	0.0000	0.0000	39,163
2015/12/10	R204	04/02/2016	7.51	Call	Bond Future	100.6400	0.1006	0.4800	0.0005	(99.523)	0	0	0
2015/12/10	R204	04/02/2016	7.49	Put	Bond Future	1,398.0000	1.3980	3,680.1300	3.6801	163.242	0	0	0
2015/12/10	R204	04/02/2016	7.51	Put	Bond Future	1,354.7900	1.3548	3,629.0800	3.6291	167.870	0	0	0
2015/12/10	R204	04/02/2016	7.49	Call	Bond Future	92.7300	0.0927	0.4100	0.0004	(99.558)	0	0	0
2015/12/10	R204	04/02/2016	7.50	Put	Bond Future	1,376.3800	1.3764	3,654.6000	3.6546	165.523	0	0	0
2015/12/10	R204	05/05/2016	7.75	Call	Bond Future	402.6900	0.4027	29.2000	0.0292	(92.749)	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
2015/12/10	R204	05/05/2016			Bond Future	8.1126	102.8072	9.1738	100.3911	13.080	0.0000	0.0000	0
2015/12/10	R204	05/05/2016	7.76	Call	Bond Future	410.7800	0.4108	30.2200	0.0302	(92.643)	0	0	0
2015/12/10	R204	05/05/2016	7.74	Put	Bond Future	1,261.1900	1.2612	3,310.5600	3.3106	162.495	0	0	0
2015/12/10	R204	05/05/2016	7.76	Put	Bond Future	1,230.2900	1.2303	3,265.7900	3.2658	165.449	0	0	0
2015/12/10	R204	05/05/2016	7.74	Call	Bond Future	394.9500	0.3949	28.2600	0.0283	(92.845)	0	0	0
2015/12/10	R204	05/05/2016	7.75	Put	Bond Future	1,245.5600	1.2456	3,288.1300	3.2881	163.988	0	0	0
2015/12/10	R204	04/08/2016			Bond Future	8.1922	100.6716	9.3806	98.2078	14.507	0.0000	0.0000	0
2015/12/10	R204	04/08/2016	7.74	Put	Bond Future	1,427.1900	1.4272	3,471.4700	3.4715	143.238	0	0	0
2015/12/10	R204	04/08/2016	7.76	Put	Bond Future	1,399.4800	1.3995	3,431.4500	3.4314	145.195	0	0	0
2015/12/10	R204	04/08/2016	7.75	Put	Bond Future	1,413.1500	1.4131	3,451.4000	3.4514	144.235	0	0	0
2015/12/10	R204	04/08/2016	7.74	Call	Bond Future	469.0000	0.4690	49.5300	0.0495	(89.439)	0	0	0
2015/12/10	R204	04/08/2016	7.75	Call	Bond Future	476.2700	0.4763	50.7700	0.0508	(89.340)	0	0	0
2015/12/10	R204	04/08/2016	7.76	Call	Bond Future	483.9100	0.4839	52.1300	0.0521	(89.227)	0	0	0
2015/12/10	R207	04/02/2016	7.27	Put	Bond Future	3,360.0100	3.3600	6,666.0000	6.6660	98.392	0	0	0
2015/12/10	R207	04/02/2016	7.49	Put	Bond Future	2,649.8600	2.6499	5,928.7400	5.9287	123.738	0	0	0
2015/12/10	R207	04/02/2016			Bond Future	8.2848	97.0766	9.3348	93.7570	12.673	0.0000	0.0000	47,034
2015/12/10	R207	04/02/2016	7.51	Put	Bond Future	2,587.1900	2.5872	5,862.0500	5.8621	126.580	0	0	0
2015/12/10	R207	04/02/2016	7.27	Call	Bond Future	13.6200	0.0136	0.0100	0.0000	(99.927)	0	0	43
2015/12/10	R207	04/02/2016	7.50	Call	Bond Future	42.7000	0.0427	0.0500	0.0001	(99.883)	0	0	19
2015/12/10	R207	04/02/2016	7.51	Call	Bond Future	44.8000	0.0448	0.0600	0.0001	(99.866)	0	0	0
2015/12/10	R207	04/02/2016	7.49	Call	Bond Future	40.7700	0.0408	0.0500	0.0001	(99.877)	0	0	0
2015/12/10	R207	04/02/2016	7.50	Put	Bond Future	2,618.4300	2.6184	5,895.3800	5.8954	125.149	0	0	0
2015/12/10	R207	05/05/2016	7.86	Put	Bond Future	2,045.5700	2.0456	5,027.8900	5.0279	145.794	0	0	0
2015/12/10	R207	05/05/2016			Bond Future	8.3888	98.7496	9.5220	95.3722	13.509	0.0000	0.0000	0
2015/12/10	R207	05/05/2016	7.85	Put	Bond Future	2,068.1900	2.0682	5,058.1800	5.0582	144.570	0	0	0
2015/12/10	R207	05/05/2016	7.56	Put	Bond Future	2,780.7400	2.7807	5,950.2900	5.9503	113.982	0	0	0
2015/12/10	R207	05/05/2016	7.84	Put	Bond Future	2,090.9500	2.0909	5,088.5200	5.0885	143.359	0	0	0
2015/12/10	R207	05/05/2016	7.56	Call	Bond Future	215.6800	0.2157	7.7800	0.0078	(96.393)	0	0	43
2015/12/10	R207	05/05/2016	7.85	Call	Bond Future	410.0700	0.4101	22.6100	0.0226	(94.486)	0	0	0
2015/12/10	R207	05/05/2016	7.86	Call	Bond Future	418.5400	0.4185	23.4100	0.0234	(94.407)	0	0	0
2015/12/10	R207	05/05/2016	7.84	Call	Bond Future	401.7200	0.4017	21.8400	0.0218	(94.563)	0	0	0
2015/12/10	R207	04/08/2016			Bond Future	8.4707	96.9349	9.7017	93.4920	14.532	0.0000	0.0000	0
2015/12/10	R207	04/08/2016	7.99	Put	Bond Future	2,052.8200	2.0528	4,902.2200	4.9022	138.804	0	0	0
2015/12/10	R207	04/08/2016	8.01	Put	Bond Future	2,014.7000	2.0147	4,847.6300	4.8476	140.613	0	0	0
2015/12/10	R207	04/08/2016	8.00	Put	Bond Future	2,033.7100	2.0337	4,874.9000	4.8749	139.705	0	0	0
2015/12/10	R207	04/08/2016	8.01	Call	Bond Future	686.2200	0.6862	76.3000	0.0763	(88.881)	0	0	0
2015/12/10	R207	04/08/2016	7.99	Call	Bond Future	666.1600	0.6662	72.7100	0.0727	(89.085)	0	0	0
2015/12/10	R207	04/08/2016	8.00	Call	Bond Future	676.1400	0.6761	74.4800	0.0745	(88.985)	0	0	0
2015/12/10	R208	04/02/2016			Bond Future	8.4415	95.4834	9.5082	91.4069	12.636	0.0000	0.0000	41,528
2015/12/10	R208	04/02/2016	7.74	Put	Bond Future	2,894.3300	2.8943	6,881.7400	6.8817	137.766	0	0	0
2015/12/10	R208	04/02/2016	7.76	Put	Bond Future	2,820.7700	2.8208	6,800.4000	6.8004	141.083	0	0	0
2015/12/10	R208	04/02/2016	7.75	Put	Bond Future	2,857.4700	2.8575	6,841.0500	6.8411	139.409	0	0	0
2015/12/10	R208	04/02/2016	7.76	Call	Bond Future	97.1800	0.0972	0.2300	0.0002	(99.763)	0	0	0
2015/12/10	R208	04/02/2016	7.74	Call	Bond Future	89.3700	0.0894	0.2000	0.0002	(99.776)	0	0	0
2015/12/10	R208	04/02/2016	7.75	Call	Bond Future	93.2100	0.0932	0.2100	0.0002	(99.775)	0	0	0
2015/12/10	R208	05/05/2016	7.99	Call	Bond Future	533.1600	0.5332	32.4700	0.0325	(93.910)	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
2015/12/10	R208	05/05/2016	8.00	Put	Bond Future	2,563.3400		2.5633	6,200.6700	6.2007	141.898	0	0	0
2015/12/10	R208	05/05/2016			Bond Future	8.5297		93.7284	9.6627	89.5809	13.283	0.0000	0.0000	0
2015/12/10	R208	05/05/2016	8.00	Call	Bond Future	543.6900		0.5437	33.5400	0.0335	(93.831)	0	0	0
2015/12/10	R208	05/05/2016	8.01	Call	Bond Future	554.3700		0.5544	34.6500	0.0346	(93.750)	0	0	0
2015/12/10	R208	05/05/2016	7.99	Put	Bond Future	2,591.4400		2.5914	6,238.2300	6.2382	140.724	0	0	0
2015/12/10	R208	05/05/2016	8.01	Put	Bond Future	2,535.4000		2.5354	6,163.1600	6.1632	143.084	0	0	0
2015/12/10	R208	04/08/2016	8.01	Put	Bond Future	2,911.5100		2.9115	6,467.2800	6.4673	122.128	0	0	0
2015/12/10	R208	04/08/2016			Bond Future	8.5996		95.4651	9.8071	91.2381	14.041	0.0000	0.0000	0
2015/12/10	R208	04/08/2016	8.00	Put	Bond Future	2,937.3200		2.9373	6,502.2900	6.5023	121.368	0	0	0
2015/12/10	R208	04/08/2016	7.99	Call	Bond Future	736.6200		0.7366	83.7200	0.0837	(88.635)	0	0	0
2015/12/10	R208	04/08/2016	8.00	Call	Bond Future	747.7200		0.7477	85.7000	0.0857	(88.538)	0	0	0
2015/12/10	R208	04/08/2016	8.01	Call	Bond Future	758.9400		0.7589	87.7200	0.0877	(88.442)	0	0	0
2015/12/10	R208	04/08/2016	7.99	Put	Bond Future	2,963.2600		2.9633	6,537.3500	6.5374	120.613	0	0	0
2015/12/10	R209	04/02/2016	8.74	Call	Bond Future	265.0900		0.2651	1.5300	0.0015	(99.423)	0	0	0
2015/12/10	R209	04/02/2016	8.75	Put	Bond Future	5,195.3100		5.1953	12,159.9500	12.1599	134.056	0	0	0
2015/12/10	R209	04/02/2016			Bond Future	9.4227		73.8405	10.5529	66.6029	11.995	0.0000	0.0000	43,429
2015/12/10	R209	04/02/2016	8.75	Call	Bond Future	274.6300		0.2746	1.6400	0.0016	(99.403)	0	0	0
2015/12/10	R209	04/02/2016	8.76	Call	Bond Future	284.4300		0.2844	1.7500	0.0018	(99.385)	0	0	0
2015/12/10	R209	04/02/2016	9.52	Put	Bond Future	1,389.8000		1.3898	6,652.5100	6.6525	378.667	0	0	2,200
2015/12/10	R209	04/02/2016	8.74	Put	Bond Future	5,262.7500		5.2627	12,236.8200	12.2368	132.518	0	0	0
2015/12/10	R209	04/02/2016	8.76	Put	Bond Future	5,128.2400		5.1282	12,083.1900	12.0832	135.621	0	0	0
2015/12/10	R209	04/02/2016	9.52	Call	Bond Future	2,061.6900		2.0617	86.7700	0.0868	(95.791)	0	0	0
2015/12/10	R209	05/05/2016			Bond Future	9.4849		71.9644	10.6497	64.6016	12.281	0.0000	0.0000	0
2015/12/10	R209	05/05/2016	9.00	Call	Bond Future	1,377.5300		1.3775	135.6700	0.1357	(90.151)	0	0	6,700
2015/12/10	R209	05/05/2016	8.25	Put	Bond Future	9,634.1600		9.6342	16,697.5600	16.6976	73.316	0	0	0
2015/12/10	R209	05/05/2016	8.99	Put	Bond Future	4,884.7400		4.8847	11,024.4800	11.0245	125.692	0	0	0
2015/12/10	R209	05/05/2016	9.01	Put	Bond Future	4,781.9200		4.7819	10,883.8300	10.8838	127.604	0	0	0
2015/12/10	R209	05/05/2016	9.00	Put	Bond Future	4,833.1500		4.8331	10,954.0600	10.9541	126.644	0	0	0
2015/12/10	R209	05/05/2016	9.01	Call	Bond Future	1,400.1200		1.4001	139.2600	0.1393	(90.054)	0	0	0
2015/12/10	R209	05/05/2016	8.25	Call	Bond Future	313.3600		0.3134	13.9900	0.0140	(95.535)	0	0	6,700
2015/12/10	R209	05/05/2016	8.99	Call	Bond Future	1,355.1900		1.3552	132.1600	0.1322	(90.248)	0	0	0
2015/12/10	R209	04/08/2016	9.26	Call	Bond Future	2,627.6800		2.6277	534.3000	0.5343	(79.666)	0	0	0
2015/12/10	R209	04/08/2016			Bond Future	9.5379		73.2980	10.7386	65.7969	12.588	0.0000	0.0000	0
2015/12/10	R209	04/08/2016	10.60	Call	Bond Future	0.0000		0.0000	2,896.9300	2.8969	100.000	0	0	6,000
2015/12/10	R209	04/08/2016	9.60	Put	Bond Future	0.0000		0.0000	7,984.5800	7.9846	100.000	0	0	0
2015/12/10	R209	04/08/2016	9.24	Call	Bond Future	2,570.3700		2.5704	516.7900	0.5168	(79.894)	0	0	0
2015/12/10	R209	04/08/2016	9.25	Call	Bond Future	2,598.9400		2.5989	525.4900	0.5255	(79.781)	0	0	0
2015/12/10	R209	04/08/2016	10.60	Put	Bond Future	0.0000		0.0000	3,698.0200	3.6980	100.000	0	0	0
2015/12/10	R209	04/08/2016	9.24	Put	Bond Future	4,642.7600		4.6428	10,090.2600	10.0903	117.333	0	0	0
2015/12/10	R209	04/08/2016	9.26	Put	Bond Future	4,558.0700		4.5581	9,965.7700	9.9658	118.640	0	0	0
2015/12/10	R209	04/08/2016	9.60	Call	Bond Future	0.0000		0.0000	904.3900	0.9044	100.000	0	0	6,000
2015/12/10	R209	04/08/2016	9.25	Put	Bond Future	4,600.2800		4.6003	10,027.9100	10.0279	117.985	0	0	0
2015/12/10	R210	04/02/2016	184.99	Put	Bond Future	975.0600		0.9751	5,877.0200	5.8770	502.734	0	0	0
2015/12/10	R210	04/02/2016			Bond Future	184.0149		184.0149	179.1130	179.1130	(2.664)	0.0000	0.0000	3,861
2015/12/10	R210	04/02/2016	185.01	Put	Bond Future	995.0600		0.9951	5,897.0200	5.8970	492.630	0	0	0
2015/12/10	R210	04/02/2016	184.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/12/10	R210	04/02/2016	185.00	Put	Bond Future	985.0600	0.9851	5,887.0200	5.8870	497.631	0	0	0
2015/12/10	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	R210	05/05/2016			Bond Future	185.0027	185.0027	180.0152	180.0152	(2.696)	0.0000	0.0000	0
2015/12/10	R210	05/05/2016	184.99	Put	Bond Future	0.0000	0.0000	4,974.8000	4.9748	100.000	0	0	0
2015/12/10	R210	05/05/2016	185.00	Put	Bond Future	0.0000	0.0000	4,984.8000	4.9848	100.000	0	0	0
2015/12/10	R210	05/05/2016	185.01	Put	Bond Future	7.2700	0.0073	4,994.8000	4.9948	68604.264	0	0	0
2015/12/10	R210	05/05/2016	184.99	Call	Bond Future	12.7300	0.0127	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	R210	05/05/2016	185.00	Call	Bond Future	2.7300	0.0027	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	R211	04/02/2016			Bond Future	135.3400	135.3400	135.0205	135.0205	(0.236)	0.0000	0.0000	1,010
2015/12/10	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	R211	04/02/2016	138.99	Put	Bond Future	3,650.0100	3.6500	3,969.5000	3.9695	8.753	0	0	0
2015/12/10	R211	04/02/2016	139.01	Put	Bond Future	3,670.0100	3.6700	3,989.5000	3.9895	8.705	0	0	0
2015/12/10	R211	04/02/2016	139.00	Put	Bond Future	3,660.0100	3.6600	3,979.5000	3.9795	8.729	0	0	0
2015/12/10	R211	05/05/2016	139.01	Put	Bond Future	1,350.3700	1.3504	1,676.4400	1.6764	24.147	0	0	0
2015/12/10	R211	05/05/2016			Bond Future	137.6596	137.6596	137.3336	137.3336	(0.237)	0.0000	0.0000	0
2015/12/10	R211	05/05/2016	139.00	Put	Bond Future	1,340.3700	1.3404	1,666.4400	1.6664	24.327	0	0	0
2015/12/10	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	R211	05/05/2016	138.99	Put	Bond Future	1,330.3700	1.3304	1,656.4400	1.6564	24.510	0	0	0
2015/12/10	R212	04/02/2016			Bond Future	141.7400	141.7400	138.3925	138.3925	(2.362)	0.0000	0.0000	1,569
2015/12/10	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	R212	04/02/2016	145.99	Put	Bond Future	4,250.0300	4.2500	7,597.4800	7.5975	78.763	0	0	0
2015/12/10	R212	04/02/2016	146.01	Put	Bond Future	4,270.0300	4.2700	7,617.4800	7.6175	78.394	0	0	0
2015/12/10	R212	04/02/2016	146.00	Put	Bond Future	4,260.0300	4.2600	7,607.4800	7.6075	78.578	0	0	0
2015/12/10	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	R212	05/05/2016			Bond Future	144.1693	144.1693	140.7634	140.7634	(2.362)	0.0000	0.0000	0
2015/12/10	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	R212	05/05/2016	144.99	Put	Bond Future	820.6800	0.8207	4,226.6100	4.2266	415.013	0	0	0
2015/12/10	R212	05/05/2016	145.01	Put	Bond Future	840.6800	0.8407	4,246.6100	4.2466	405.140	0	0	0
2015/12/10	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/10	R212	05/05/2016	145.00	Put	Bond Future	830.6800	0.8307	4,236.6100	4.2366	410.017	0	0	0
2015/12/10	R213	04/02/2016			Bond Future	9.3343	84.4515	10.4614	77.1663	12.075	0.0000	0.0000	41,590
2015/12/10	R213	04/02/2016	8.75	Call	Bond Future	355.3700	0.3554	2.3800	0.0024	(99.330)	0	0	0
2015/12/10	R213	04/02/2016	8.74	Put	Bond Future	4,602.3900	4.6024	11,546.0700	11.5461	150.871	0	0	0
2015/12/10	R213	04/02/2016	8.76	Put	Bond Future	4,477.5800	4.4776	11,397.9700	11.3980	154.556	0	0	0
2015/12/10	R213	04/02/2016	8.75	Put	Bond Future	4,539.7900	4.5398	11,471.9700	11.4720	152.698	0	0	0
2015/12/10	R213	04/02/2016	8.76	Call	Bond Future	367.3100	0.3673	2.5300	0.0025	(99.311)	0	0	0
2015/12/10	R213	04/02/2016	8.74	Call	Bond Future	343.7300	0.3437	2.2400	0.0022	(99.348)	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
2015/12/10	R213	05/05/2016	8.74	Put	Bond Future	5,686.8500	5.6868	12,177.7600	12.1778	114.139	0	0	0
2015/12/10	R213	05/05/2016	8.76	Put	Bond Future	5,575.7700	5.5758	12,034.9800	12.0350	115.844	0	0	0
2015/12/10	R213	05/05/2016			Bond Future	9.4007	82.3594	10.5646	74.9482	12.381	0.0000	0.0000	0
2015/12/10	R213	05/05/2016	8.75	Put	Bond Future	5,631.1500	5.6312	12,106.2900	12.1063	114.988	0	0	0
2015/12/10	R213	05/05/2016	8.74	Call	Bond Future	999.9000	0.9999	79.5500	0.0796	(92.044)	0	0	0
2015/12/10	R213	05/05/2016	8.75	Call	Bond Future	1,017.9500	1.0180	81.8300	0.0818	(91.961)	0	0	0
2015/12/10	R213	05/05/2016	8.76	Call	Bond Future	1,036.2300	1.0362	84.1800	0.0842	(91.876)	0	0	0
2015/12/10	R213	04/08/2016			Bond Future	9.4566	83.8852	10.6593	76.3345	12.719	0.0000	0.0000	0
2015/12/10	R213	04/08/2016	8.99	Put	Bond Future	5,275.7800	5.2758	11,135.9100	11.1359	111.076	0	0	0
2015/12/10	R213	04/08/2016	9.01	Put	Bond Future	5,183.7900	5.1838	11,007.0800	11.0071	112.337	0	0	0
2015/12/10	R213	04/08/2016	9.00	Put	Bond Future	5,229.6500	5.2297	11,071.4100	11.0714	111.705	0	0	0
2015/12/10	R213	04/08/2016	9.01	Call	Bond Future	2,097.8900	2.0979	370.4700	0.3705	(82.341)	0	0	0
2015/12/10	R213	04/08/2016	8.99	Call	Bond Future	2,047.8200	2.0478	357.2400	0.3572	(82.555)	0	0	0
2015/12/10	R213	04/08/2016	9.00	Call	Bond Future	2,072.7600	2.0728	363.8100	0.3638	(82.448)	0	0	0
2015/12/10	R214	04/02/2016			Bond Future	9.5042	74.3800	10.6862	66.6132	12.437	0.0000	0.0000	30,261
2015/12/10	R214	04/02/2016	7.99	Put	Bond Future	12,499.9900	12.5000	20,260.8700	20.2609	62.087	0	0	0
2015/12/10	R214	04/02/2016	9.45	Call	Bond Future	1,593.0000	1.5930	41.1500	0.0412	(97.417)	0	0	0
2015/12/10	R214	04/02/2016	8.00	Call	Bond Future	6.2400	0.0062	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	R214	04/02/2016	8.01	Call	Bond Future	6.6100	0.0066	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	R214	04/02/2016	7.99	Call	Bond Future	5.8800	0.0059	0.0000	0.0000	(100.000)	0	0	0
2015/12/10	R214	04/02/2016	9.35	Call	Bond Future	1,277.7400	1.2777	25.9200	0.0259	(97.971)	0	0	0
2015/12/10	R214	04/02/2016	9.45	Put	Bond Future	1,986.4700	1.9865	8,201.3800	8.2014	312.862	0	0	25
2015/12/10	R214	04/02/2016	8.01	Put	Bond Future	12,313.3900	12.3134	20,073.5400	20.0735	63.022	0	0	0
2015/12/10	R214	04/02/2016	9.35	Put	Bond Future	2,407.1800	2.4072	8,922.1200	8.9221	270.646	0	0	25
2015/12/10	R214	04/02/2016	8.00	Put	Bond Future	12,406.6000	12.4066	20,167.1200	20.1671	62.552	0	0	0
2015/12/10	R214	05/05/2016	9.01	Call	Bond Future	1,303.8800	1.3039	112.3700	0.1124	(91.382)	0	0	0
2015/12/10	R214	05/05/2016	9.30	Put	Bond Future	3,973.6800	3.9737	10,064.8500	10.0649	153.288	0	0	0
2015/12/10	R214	05/05/2016			Bond Future	9.5638	72.3678	10.7818	64.4667	12.735	0.0000	0.0000	4,680
2015/12/10	R214	05/05/2016	8.99	Call	Bond Future	1,260.5100	1.2605	106.4200	0.1064	(91.557)	0	0	0
2015/12/10	R214	05/05/2016	9.00	Call	Bond Future	1,282.0700	1.2821	109.3700	0.1094	(91.469)	0	0	0
2015/12/10	R214	05/05/2016	8.99	Put	Bond Future	5,569.9400	5.5699	12,316.9400	12.3169	121.132	0	0	0
2015/12/10	R214	05/05/2016	9.01	Put	Bond Future	5,456.0100	5.4560	12,165.5900	12.1656	122.976	0	0	0
2015/12/10	R214	05/05/2016	9.30	Call	Bond Future	2,043.7900	2.0438	233.8700	0.2339	(88.557)	0	0	0
2015/12/10	R214	05/05/2016	9.00	Put	Bond Future	5,512.7800	5.5128	12,241.1700	12.2412	122.051	0	0	0
2015/12/10	R214	04/08/2016	9.24	Call	Bond Future	2,492.8100	2.4928	458.2600	0.4583	(81.617)	0	0	0
2015/12/10	R214	04/08/2016	9.25	Put	Bond Future	5,183.8600	5.1839	11,178.0800	11.1781	115.632	0	0	0
2015/12/10	R214	04/08/2016			Bond Future	9.6144	73.7085	10.8698	65.6592	13.057	0.0000	0.0000	0
2015/12/10	R214	04/08/2016	9.30	Call	Bond Future	2,666.5100	2.6665	507.6900	0.5077	(80.961)	0	0	1,300
2015/12/10	R214	04/08/2016	8.55	Put	Bond Future	9,238.7500	9.2388	16,421.1900	16.4212	77.743	0	0	0
2015/12/10	R214	04/08/2016	9.25	Call	Bond Future	2,521.2600	2.5213	466.2200	0.4662	(81.508)	0	0	0
2015/12/10	R214	04/08/2016	9.26	Call	Bond Future	2,549.9000	2.5499	474.2800	0.4743	(81.400)	0	0	0
2015/12/10	R214	04/08/2016	9.30	Put	Bond Future	4,954.1600	4.9542	10,844.6000	10.8446	118.899	0	0	0
2015/12/10	R214	04/08/2016	8.55	Call	Bond Future	981.3800	0.9814	114.5600	0.1146	(88.327)	0	0	1,300
2015/12/10	R214	04/08/2016	9.24	Put	Bond Future	5,230.7800	5.2308	11,245.4900	11.2455	114.987	0	0	0
2015/12/10	R214	04/08/2016	9.26	Put	Bond Future	5,137.2600	5.1373	11,110.9000	11.1109	116.281	0	0	0
2015/12/10	R248	04/02/2016	8.99	Put	Bond Future	6,224.0700	6.2241	15,632.9500	15.6330	151.169	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
2015/12/10	R248	04/02/2016	9.55	Put	Bond Future	2,435.0600	2.4351	10,244.9000	10.2449	320.725	0	0	75
2015/12/10	R248	04/02/2016			Bond Future	9.5809	95.6660	10.7743	85.7667	12.457	0.0000	0.0000	57,883
2015/12/10	R248	04/02/2016	9.00	Put	Bond Future	6,138.3300	6.1383	15,530.9500	15.5310	153.016	0	0	0
2015/12/10	R248	04/02/2016	9.01	Put	Bond Future	6,053.1900	6.0532	15,429.1500	15.4291	154.893	0	0	0
2015/12/10	R248	04/02/2016	8.99	Call	Bond Future	493.7000	0.4937	3.2700	0.0033	(99.338)	0	0	0
2015/12/10	R248	04/02/2016	9.00	Call	Bond Future	510.1700	0.5102	3.4800	0.0035	(99.318)	0	0	0
2015/12/10	R248	04/02/2016	9.45	Put	Bond Future	2,953.4900	2.9535	11,155.2400	11.1552	277.697	0	0	75
2015/12/10	R248	04/02/2016	9.01	Call	Bond Future	527.0500	0.5270	3.7000	0.0037	(99.298)	0	0	0
2015/12/10	R248	04/02/2016	9.45	Call	Bond Future	1,736.6900	1.7367	39.1300	0.0391	(97.747)	0	0	0
2015/12/10	R248	04/02/2016	9.55	Call	Bond Future	2,150.7400	2.1507	61.2700	0.0613	(97.151)	0	0	0
2015/12/10	R248	05/05/2016			Bond Future	9.6430	92.8804	10.8748	82.8099	12.773	0.0000	0.0000	0
2015/12/10	R248	05/05/2016	8.99	Put	Bond Future	7,712.6100	7.7126	16,476.5100	16.4765	113.631	0	0	0
2015/12/10	R248	05/05/2016	9.01	Put	Bond Future	7,559.5500	7.5596	16,279.0700	16.2791	115.344	0	0	0
2015/12/10	R248	05/05/2016	9.00	Put	Bond Future	7,635.8300	7.6358	16,377.6600	16.3777	114.484	0	0	0
2015/12/10	R248	05/05/2016	8.99	Call	Bond Future	1,419.9300	1.4199	113.3100	0.1133	(92.020)	0	0	0
2015/12/10	R248	05/05/2016	9.00	Call	Bond Future	1,445.2400	1.4452	116.5500	0.1165	(91.936)	0	0	0
2015/12/10	R248	05/05/2016	9.01	Call	Bond Future	1,470.8600	1.4709	119.8600	0.1199	(91.851)	0	0	0
2015/12/10	R248	04/08/2016			Bond Future	9.6962	94.6013	10.9677	84.3418	13.114	0.0000	0.0000	0
2015/12/10	R248	04/08/2016	9.25	Call	Bond Future	2,922.8900	2.9229	514.7300	0.5147	(82.390)	0	0	0
2015/12/10	R248	04/08/2016	9.24	Put	Bond Future	7,159.2000	7.1592	15,035.7000	15.0357	110.019	0	0	0
2015/12/10	R248	04/08/2016	9.26	Put	Bond Future	7,033.5600	7.0336	14,859.4300	14.8594	111.265	0	0	0
2015/12/10	R248	04/08/2016	9.25	Put	Bond Future	7,096.1700	7.0962	14,947.4200	14.9474	110.641	0	0	0
2015/12/10	R248	04/08/2016	9.26	Call	Bond Future	2,957.5100	2.9575	523.9700	0.5240	(82.283)	0	0	0
2015/12/10	R248	04/08/2016	9.24	Call	Bond Future	2,888.5100	2.8885	505.6000	0.5056	(82.496)	0	0	0

**Total**

**675927**