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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/12/2015 TO 17/12/2015

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
2015/12/17	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/12/17	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	2025	04/02/2016	126.01	Put	Bond Future	6,191.9800	6.1920	6,207.8400	6.2078	0.256	0	0	0
2015/12/17	2025	04/02/2016			Bond Future	119.8180	119.8180	119.8022	119.8022	(0.013)	0.0000	0.0000	1,831
2015/12/17	2025	04/02/2016	126.00	Put	Bond Future	6,181.9800	6.1820	6,197.8400	6.1978	0.257	0	0	0
2015/12/17	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	2025	04/02/2016	125.99	Put	Bond Future	6,171.9800	6.1720	6,187.8400	6.1878	0.257	0	0	0
2015/12/17	2025	05/05/2016			Bond Future	121.9807	121.9807	121.9627	121.9627	(0.015)	0.0000	0.0000	0
2015/12/17	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	2025	05/05/2016	125.99	Put	Bond Future	4,009.3300	4.0093	4,027.3000	4.0273	0.448	0	0	0
2015/12/17	2025	05/05/2016	126.01	Put	Bond Future	4,029.3300	4.0293	4,047.3000	4.0473	0.446	0	0	0
2015/12/17	2025	05/05/2016	126.00	Put	Bond Future	4,019.3300	4.0193	4,037.3000	4.0373	0.447	0	0	0
2015/12/17	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	2030	04/02/2016			Bond Future	9.9536	85.6164	9.6826	87.4511	(2.722)	0.0000	0.0000	18,207
2015/12/17	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	2030	04/02/2016	8.74	Put	Bond Future	8,672.2400	8.6722	6,837.5800	6.8376	(21.156)	0	0	0
2015/12/17	2030	04/02/2016	8.76	Put	Bond Future	8,519.4600	8.5195	6,684.8000	6.6848	(21.535)	0	0	0
2015/12/17	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	2030	04/02/2016	8.75	Put	Bond Future	8,595.8000	8.5958	6,761.1400	6.7611	(21.344)	0	0	0
2015/12/17	2030	05/05/2016	8.99	Put	Bond Future	7,278.8700	7.2789	5,412.3400	5.4123	(25.643)	0	0	0
2015/12/17	2030	05/05/2016	9.01	Put	Bond Future	7,131.5800	7.1316	5,265.0500	5.2650	(26.173)	0	0	0
2015/12/17	2030	05/05/2016			Bond Future	10.0358	87.1787	9.7559	89.0452	(2.789)	0.0000	0.0000	0
2015/12/17	2030	05/05/2016	9.00	Put	Bond Future	7,205.1800	7.2052	5,338.6500	5.3387	(25.905)	0	0	0
2015/12/17	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	2032	04/02/2016			Bond Future	10.0530	88.7029	9.7772	90.6821	(2.744)	0.0000	0.0000	8,437
2015/12/17	2032	04/02/2016	8.69	Put	Bond Future	10,493.0200	10.4930	8,551.9200	8.5519	(18.499)	0	0	0
2015/12/17	2032	04/02/2016	8.71	Put	Bond Future	10,328.0000	10.3280	8,390.2000	8.3902	(18.763)	0	0	0
2015/12/17	2032	04/02/2016	9.20	Call	Bond Future	164.4100	0.1644	391.5600	0.3916	138.161	0	0	0
2015/12/17	2032	04/02/2016	8.70	Put	Bond Future	10,410.4400	10.4104	8,470.9600	8.4710	(18.630)	0	0	0
2015/12/17	2032	04/02/2016	9.30	Call	Bond Future	234.2300	0.2342	532.4000	0.5324	127.298	0	0	0
2015/12/17	2032	04/02/2016	8.71	Call	Bond Future	20.5100	0.0205	61.9100	0.0619	201.853	0	0	0
2015/12/17	2032	04/02/2016	9.20	Put	Bond Future	6,510.2500	6.5102	4,758.2000	4.7582	(26.912)	0	0	22
2015/12/17	2032	04/02/2016	8.69	Call	Bond Future	18.5900	0.0186	56.6900	0.0567	204.949	0	0	0
2015/12/17	2032	04/02/2016	8.70	Call	Bond Future	19.5300	0.0195	59.2500	0.0592	203.379	0	0	0

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2015/12/17	2032	04/02/2016	9.30	Put	Bond Future	5,800.9600		5.8010	4,119.9300	4.1199	(28.978)	0	0	22
2015/12/17	2032	05/05/2016			Bond Future	10.1332		86.1631	9.8485	88.1769	(2.810)	0.0000	0.0000	0
2015/12/17	2032	05/05/2016	8.99	Put	Bond Future	9,027.4400		9.0274	7,349.2600	7.3493	(18.590)	0	0	0
2015/12/17	2032	05/05/2016	9.01	Put	Bond Future	8,887.6300		8.8876	7,219.6400	7.2196	(18.768)	0	0	0
2015/12/17	2032	05/05/2016	9.00	Put	Bond Future	8,957.4100		8.9574	7,284.3000	7.2843	(18.679)	0	0	0
2015/12/17	2032	05/05/2016	9.01	Call	Bond Future	520.5100		0.5205	866.2700	0.8663	66.427	0	0	0
2015/12/17	2032	05/05/2016	8.99	Call	Bond Future	500.6200		0.5006	836.1900	0.8362	67.031	0	0	0
2015/12/17	2032	05/05/2016	9.00	Call	Bond Future	510.4900		0.5105	851.1300	0.8511	66.728	0	0	0
2015/12/17	2032	04/08/2016	9.01	Call	Bond Future	974.7000		0.9747	1,433.5700	1.4336	47.078	0	0	0
2015/12/17	2032	04/08/2016			Bond Future	10.1983		87.8827	9.9050	89.9307	(2.876)	0.0000	0.0000	0
2015/12/17	2032	04/08/2016	8.99	Call	Bond Future	948.0200		0.9480	1,397.4200	1.3974	47.404	0	0	0
2015/12/17	2032	04/08/2016	9.00	Call	Bond Future	961.2900		0.9613	1,415.4100	1.4154	47.241	0	0	0
2015/12/17	2032	04/08/2016	8.99	Put	Bond Future	9,871.7100		9.8717	8,273.1000	8.2731	(16.194)	0	0	0
2015/12/17	2032	04/08/2016	9.01	Put	Bond Future	9,739.7600		9.7398	8,150.6200	8.1506	(16.316)	0	0	0
2015/12/17	2032	04/08/2016	9.00	Put	Bond Future	9,805.6100		9.8056	8,211.7200	8.2117	(16.255)	0	0	0
2015/12/17	2033	04/02/2016	102.40	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	2033	04/02/2016			Bond Future	97.6191		97.6191	99.0265	99.0265	1.442	0.0000	0.0000	185
2015/12/17	2033	04/02/2016	102.41	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	2033	04/02/2016	102.39	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	2033	04/02/2016	102.40	Put	Bond Future	4,780.8900		4.7809	3,373.5400	3.3735	(29.437)	0	0	0
2015/12/17	2033	04/02/2016	102.39	Put	Bond Future	4,770.8900		4.7709	3,363.5400	3.3635	(29.499)	0	0	0
2015/12/17	2033	04/02/2016	102.41	Put	Bond Future	4,790.8900		4.7909	3,383.5400	3.3835	(29.376)	0	0	0
2015/12/17	2033	05/05/2016			Bond Future	98.4059		98.4059	99.8370	99.8370	1.454	0.0000	0.0000	0
2015/12/17	2033	05/05/2016	102.39	Put	Bond Future	3,984.0500		3.9840	2,553.0000	2.5530	(35.919)	0	0	0
2015/12/17	2033	05/05/2016	102.40	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	2033	05/05/2016	102.41	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	2033	05/05/2016	102.39	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	2033	05/05/2016	102.41	Put	Bond Future	4,004.0500		4.0040	2,573.0000	2.5730	(35.740)	0	0	0
2015/12/17	2033	05/05/2016	102.40	Put	Bond Future	3,994.0500		3.9940	2,563.0000	2.5630	(35.830)	0	0	0
2015/12/17	2037	04/02/2016	8.74	Call	Bond Future	13.8400		0.0138	44.4100	0.0444	220.882	0	0	0
2015/12/17	2037	04/02/2016	8.75	Put	Bond Future	12,088.9700		12.0890	9,946.8700	9.9469	(17.719)	0	0	0
2015/12/17	2037	04/02/2016	9.43	Call	Bond Future	260.3700		0.2604	595.7500	0.5958	128.809	0	0	0
2015/12/17	2037	04/02/2016			Bond Future	10.1813		85.7484	9.9006	87.9225	(2.757)	0.0000	0.0000	50,569
2015/12/17	2037	04/02/2016	8.75	Call	Bond Future	14.5700		0.0146	46.5300	0.0465	219.355	0	0	0
2015/12/17	2037	04/02/2016	8.76	Call	Bond Future	15.3400		0.0153	48.7300	0.0487	217.666	0	0	0
2015/12/17	2037	04/02/2016	9.30	Call	Bond Future	164.0100		0.1640	399.0500	0.3991	143.308	0	0	0
2015/12/17	2037	04/02/2016	8.74	Put	Bond Future	12,181.8600		12.1819	10,038.3700	10.0384	(17.596)	0	0	0
2015/12/17	2037	04/02/2016	9.43	Put	Bond Future	6,282.9600		6.2830	4,444.2800	4.4443	(29.265)	0	0	16
2015/12/17	2037	04/02/2016	8.76	Put	Bond Future	11,996.2500		11.9963	9,855.5800	9.8556	(17.844)	0	0	0
2015/12/17	2037	04/02/2016	9.30	Put	Bond Future	7,297.1300		7.2971	5,358.1100	5.3581	(26.572)	0	0	16
2015/12/17	2037	05/05/2016	9.00	Put	Bond Future	10,769.5400		10.7695	8,866.2000	8.8662	(17.673)	0	0	0
2015/12/17	2037	05/05/2016	8.99	Call	Bond Future	421.3200		0.4213	725.1300	0.7251	72.109	0	0	0
2015/12/17	2037	05/05/2016			Bond Future	10.2598		87.3132	9.9704	89.5253	(2.821)	0.0000	0.0000	0
2015/12/17	2037	05/05/2016	9.00	Call	Bond Future	430.1700		0.4302	738.9600	0.7390	71.783	0	0	0
2015/12/17	2037	05/05/2016	9.01	Call	Bond Future	439.1700		0.4392	753.0000	0.7530	71.460	0	0	0
2015/12/17	2037	05/05/2016	8.99	Put	Bond Future	10,850.5700		10.8506	8,942.2500	8.9423	(17.587)	0	0	0

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2015/12/17	2037	05/05/2016	9.01	Put	Bond Future	10,688.7900	10.6888	8,790.4900	8.7905	(17.760)	0	0	0
2015/12/17	2037	04/08/2016			Bond Future	10.3257	84.7954	10.0278	87.0458	(2.885)	0.0000	0.0000	0
2015/12/17	2037	04/08/2016	9.24	Put	Bond Future	9,911.1600	9.9112	8,227.1200	8.2271	(16.991)	0	0	0
2015/12/17	2037	04/08/2016	9.26	Put	Bond Future	9,771.7800	9.7718	8,098.9400	8.0989	(17.119)	0	0	0
2015/12/17	2037	04/08/2016	9.25	Put	Bond Future	9,841.3300	9.8413	8,162.8800	8.1629	(17.055)	0	0	0
2015/12/17	2037	04/08/2016	9.24	Call	Bond Future	1,228.9600	1.2290	1,795.3000	1.7953	46.083	0	0	0
2015/12/17	2037	04/08/2016	9.25	Call	Bond Future	1,245.4300	1.2454	1,817.3600	1.8174	45.922	0	0	0
2015/12/17	2037	04/08/2016	9.26	Call	Bond Future	1,262.0500	1.2620	1,839.5900	1.8396	45.762	0	0	0
2015/12/17	2038	04/02/2016			Bond Future	125.0722	125.0722	125.0555	125.0555	(0.013)	0.0000	0.0000	17,749
2015/12/17	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	2038	04/02/2016	130.99	Put	Bond Future	5,917.7700	5.9178	5,934.5100	5.9345	0.283	0	0	0
2015/12/17	2038	04/02/2016	131.01	Put	Bond Future	5,937.7700	5.9378	5,954.5100	5.9545	0.282	0	0	0
2015/12/17	2038	04/02/2016	131.00	Put	Bond Future	5,927.7700	5.9278	5,944.5100	5.9445	0.282	0	0	0
2015/12/17	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	2038	05/05/2016	131.01	Put	Bond Future	3,680.2800	3.6803	3,699.2600	3.6993	0.516	0	0	0
2015/12/17	2038	05/05/2016			Bond Future	127.3297	127.3297	127.3107	127.3107	(0.015)	0.0000	0.0000	0
2015/12/17	2038	05/05/2016	131.00	Put	Bond Future	3,670.2800	3.6703	3,689.2600	3.6893	0.517	0	0	0
2015/12/17	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	2038	05/05/2016	130.99	Put	Bond Future	3,660.2800	3.6603	3,679.2600	3.6793	0.519	0	0	0
2015/12/17	2040	04/02/2016	9.51	Put	Bond Future	6,889.7500	6.8898	4,892.3500	4.8924	(28.991)	0	0	0
2015/12/17	2040	04/02/2016			Bond Future	10.2922	88.7937	10.0064	91.1279	(2.778)	0.0000	0.0000	1,820
2015/12/17	2040	04/02/2016	9.50	Put	Bond Future	6,971.3600	6.9714	4,965.1700	4.9652	(28.778)	0	0	0
2015/12/17	2040	04/02/2016	9.49	Put	Bond Future	7,053.3700	7.0534	5,038.5200	5.0385	(28.566)	0	0	0
2015/12/17	2040	04/02/2016	9.50	Call	Bond Future	241.8800	0.2419	569.9000	0.5699	135.613	0	0	0
2015/12/17	2040	04/02/2016	9.51	Call	Bond Future	250.4500	0.2505	587.2600	0.5873	134.482	0	0	0
2015/12/17	2040	04/02/2016	9.49	Call	Bond Future	233.5600	0.2336	552.9200	0.5529	136.736	0	0	0
2015/12/17	2040	05/05/2016	9.50	Call	Bond Future	959.2900	0.9593	1,544.9300	1.5449	61.049	0	0	0
2015/12/17	2040	05/05/2016			Bond Future	10.3724	90.4140	10.0777	92.7892	(2.842)	0.0000	0.0000	0
2015/12/17	2040	05/05/2016	9.51	Call	Bond Future	976.1400	0.9761	1,569.2900	1.5693	60.765	0	0	0
2015/12/17	2040	05/05/2016	9.49	Call	Bond Future	942.6600	0.9427	1,520.8400	1.5208	61.335	0	0	0
2015/12/17	2040	05/05/2016	9.50	Put	Bond Future	8,310.7500	8.3108	6,521.2800	6.5213	(21.532)	0	0	0
2015/12/17	2040	05/05/2016	9.49	Put	Bond Future	8,384.2300	8.3842	6,587.3000	6.5873	(21.432)	0	0	0
2015/12/17	2040	05/05/2016	9.51	Put	Bond Future	8,237.6300	8.2376	6,455.6700	6.4557	(21.632)	0	0	0
2015/12/17	2040	04/08/2016			Bond Future	10.4405	87.7076	10.1370	90.1239	(2.907)	0.0000	0.0000	0
2015/12/17	2040	04/08/2016	9.49	Put	Bond Future	9,515.9900	9.5160	7,795.9800	7.7960	(18.075)	0	0	0
2015/12/17	2040	04/08/2016	9.50	Call	Bond Future	1,581.6700	1.5817	2,284.4000	2.2844	44.430	0	0	0
2015/12/17	2040	04/08/2016	9.51	Call	Bond Future	1,601.7000	1.6017	2,310.8200	2.3108	44.273	0	0	0
2015/12/17	2040	04/08/2016	9.49	Call	Bond Future	1,561.8300	1.5618	2,258.1900	2.2582	44.586	0	0	0
2015/12/17	2040	04/08/2016	9.51	Put	Bond Future	9,376.3100	9.3763	7,669.0600	7.6691	(18.208)	0	0	0
2015/12/17	2040	04/08/2016	9.50	Put	Bond Future	9,445.9900	9.4460	7,732.3500	7.7324	(18.141)	0	0	0
2015/12/17	2044	04/02/2016	8.99	Put	Bond Future	11,535.1500	11.5352	9,290.0700	9.2901	(19.463)	0	0	0
2015/12/17	2044	04/02/2016			Bond Future	10.2755	86.2654	9.9948	88.5705	(2.732)	0.0000	0.0000	19,969

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/12/17	2044	04/02/2016	9.01	Put	Bond Future	11,339.2900	11.3393	9,099.2800	9.0993	(19.754)	0	0	0
2015/12/17	2044	04/02/2016	9.58	Put	Bond Future	6,244.9800	6.2450	4,347.5200	4.3475	(30.384)	0	0	0
2015/12/17	2044	04/02/2016	9.00	Put	Bond Future	11,437.0900	11.4371	9,194.5100	9.1945	(19.608)	0	0	0
2015/12/17	2044	04/02/2016	9.01	Call	Bond Future	33.3200	0.0333	98.4200	0.0984	195.378	0	0	0
2015/12/17	2044	04/02/2016	8.99	Call	Bond Future	30.2600	0.0303	90.2900	0.0903	198.381	0	0	0
2015/12/17	2044	04/02/2016	9.58	Call	Bond Future	330.5600	0.3306	738.2100	0.7382	123.321	0	0	0
2015/12/17	2044	04/02/2016	9.00	Call	Bond Future	31.7500	0.0317	94.2800	0.0943	196.945	0	0	0
2015/12/17	2044	05/05/2016	8.99	Put	Bond Future	12,461.6400	12.4616	10,386.9000	10.3869	(16.649)	0	0	0
2015/12/17	2044	05/05/2016			Bond Future	10.3526	87.8395	10.0633	90.1851	(2.794)	0.0000	0.0000	0
2015/12/17	2044	05/05/2016	9.01	Put	Bond Future	12,279.2600	12.2793	10,214.2000	10.2142	(16.817)	0	0	0
2015/12/17	2044	05/05/2016	9.00	Put	Bond Future	12,370.2900	12.3703	10,300.3600	10.3004	(16.733)	0	0	0
2015/12/17	2044	05/05/2016	9.01	Call	Bond Future	373.8300	0.3738	654.3600	0.6544	75.042	0	0	0
2015/12/17	2044	05/05/2016	8.99	Call	Bond Future	357.6500	0.3577	628.5000	0.6285	75.730	0	0	0
2015/12/17	2044	05/05/2016	9.00	Call	Bond Future	365.6700	0.3657	641.3300	0.6413	75.385	0	0	0
2015/12/17	2044	04/08/2016	9.50	Call	Bond Future	1,612.4000	1.6124	2,315.4800	2.3155	43.605	0	0	0
2015/12/17	2044	04/08/2016			Bond Future	10.4177	85.2070	10.1200	87.5934	(2.858)	0.0000	0.0000	0
2015/12/17	2044	04/08/2016	9.51	Call	Bond Future	1,632.9400	1.6329	2,342.4600	2.3425	43.450	0	0	0
2015/12/17	2044	04/08/2016	9.49	Put	Bond Future	9,430.4700	9.4305	7,740.7800	7.7408	(17.917)	0	0	0
2015/12/17	2044	04/08/2016	9.51	Put	Bond Future	9,289.3700	9.2894	7,612.5300	7.6125	(18.051)	0	0	0
2015/12/17	2044	04/08/2016	9.49	Call	Bond Future	1,592.0300	1.5920	2,288.7000	2.2887	43.760	0	0	0
2015/12/17	2044	04/08/2016	9.50	Put	Bond Future	9,359.7600	9.3598	7,676.4800	7.6765	(17.984)	0	0	0
2015/12/17	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	2046	04/02/2016			Bond Future	124.9474	124.9474	123.5973	123.5973	(1.081)	0.0000	0.0000	12,126
2015/12/17	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	2046	04/02/2016	127.99	Put	Bond Future	3,042.5800	3.0426	4,392.7400	4.3927	44.375	0	0	0
2015/12/17	2046	04/02/2016	128.01	Put	Bond Future	3,062.5800	3.0626	4,412.7400	4.4127	44.086	0	0	0
2015/12/17	2046	04/02/2016	128.00	Put	Bond Future	3,052.5800	3.0526	4,402.7400	4.4027	44.230	0	0	0
2015/12/17	2046	05/05/2016			Bond Future	125.7733	125.7733	124.3970	124.3970	(1.094)	0.0000	0.0000	0
2015/12/17	2046	05/05/2016	129.99	Put	Bond Future	4,216.6500	4.2167	5,593.0200	5.5930	32.641	0	0	0
2015/12/17	2046	05/05/2016	130.01	Put	Bond Future	4,236.6500	4.2367	5,613.0200	5.6130	32.487	0	0	0
2015/12/17	2046	05/05/2016	130.00	Put	Bond Future	4,226.6500	4.2267	5,603.0200	5.6030	32.564	0	0	0
2015/12/17	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	2050	04/02/2016			Bond Future	128.1912	128.1912	128.1749	128.1749	(0.013)	0.0000	0.0000	13,173
2015/12/17	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	2050	04/02/2016	137.99	Put	Bond Future	9,798.7700	9.7988	9,815.0700	9.8151	0.166	0	0	0
2015/12/17	2050	04/02/2016	138.01	Put	Bond Future	9,818.7700	9.8188	9,835.0700	9.8351	0.166	0	0	0
2015/12/17	2050	04/02/2016	138.00	Put	Bond Future	9,808.7700	9.8088	9,825.0700	9.8251	0.166	0	0	0
2015/12/17	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	2050	05/05/2016	138.00	Put	Bond Future	7,495.0100	7.4950	7,513.5600	7.5136	0.247	0	0	0
2015/12/17	2050	05/05/2016			Bond Future	130.5050	130.5050	130.4864	130.4864	(0.014)	0.0000	0.0000	0
2015/12/17	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/12/17	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	2050	05/05/2016	137.99	Put	Bond Future	7,485.0100	7.4850	7,503.5600	7.5036	0.248	0	0	0
2015/12/17	2050	05/05/2016	138.01	Put	Bond Future	7,505.0100	7.5050	7,523.5600	7.5236	0.247	0	0	0
2015/12/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	AL37	04/02/2016			Index Future	456.8900	456.8900	460.8020	460.8020	0.856	0.0000	0.0000	2
2015/12/17	AL37	05/05/2016			Index Future	465.2250	465.2250	469.1990	469.1990	0.854	0.0000	0.0000	0
2015/12/17	AL7T	04/02/2016			Index Future	520.6910	520.6910	529.1550	529.1550	1.626	0.0000	0.0000	0
2015/12/17	AL7T	05/05/2016			Index Future	530.1900	530.1900	538.7980	538.7980	1.624	0.0000	0.0000	0
2015/12/17	ALBI	04/02/2016			Index Future	472.1170	472.1170	480.6810	480.6810	1.814	0.0000	0.0000	620
2015/12/17	ALBI	05/05/2016			Index Future	480.7300	480.7300	489.4410	489.4410	1.812	0.0000	0.0000	0
2015/12/17	ALBI	04/08/2016			Index Future	490.2160	490.2160	499.0640	499.0640	1.805	0.0000	0.0000	0
2015/12/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/12/17	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/12/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/12/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/17	EL28	04/02/2016	128.99	Put	Bond Future	8,336.8600	8.3369	8,350.3400	8.3503	0.162	0	0	0
2015/12/17	EL28	04/02/2016			Bond Future	120.6531	120.6531	120.6397	120.6397	(0.011)	0.0000	0.0000	0
2015/12/17	EL28	04/02/2016	129.01	Put	Bond Future	8,356.8600	8.3569	8,370.3400	8.3703	0.161	0	0	0
2015/12/17	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	EL28	04/02/2016	129.00	Put	Bond Future	8,346.8600	8.3469	8,360.3400	8.3603	0.161	0	0	0
2015/12/17	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	EL28	05/05/2016			Bond Future	121.2559	121.2559	121.2403	121.2403	(0.013)	0.0000	0.0000	0
2015/12/17	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	EL28	05/05/2016	128.99	Put	Bond Future	7,734.0500	7.7340	7,749.6700	7.7497	0.202	0	0	0
2015/12/17	EL28	05/05/2016	129.01	Put	Bond Future	7,754.0500	7.7540	7,769.6700	7.7697	0.201	0	0	0
2015/12/17	EL28	05/05/2016	129.00	Put	Bond Future	7,744.0500	7.7440	7,759.6700	7.7597	0.202	0	0	0
2015/12/17	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	ES33	04/02/2016			Bond Future	10.9837	76.1288	10.7022	77.8708	(2.563)	0.0000	0.0000	8,710
2015/12/17	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	ES33	04/02/2016	9.99	Put	Bond Future	6,444.8100	6.4448	4,702.8200	4.7028	(27.029)	0	0	0
2015/12/17	ES33	04/02/2016	10.01	Put	Bond Future	6,306.6800	6.3067	4,564.6900	4.5647	(27.621)	0	0	0
2015/12/17	ES33	04/02/2016	10.00	Put	Bond Future	6,375.7000	6.3757	4,633.7100	4.6337	(27.322)	0	0	0
2015/12/17	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	ES33	05/05/2016			Bond Future	11.0900	73.7257	10.7991	75.4982	(2.623)	0.0000	0.0000	0
2015/12/17	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	ES33	05/05/2016	9.99	Put	Bond Future	7,065.2400	7.0652	5,292.7200	5.2927	(25.088)	0	0	0
2015/12/17	ES33	05/05/2016	10.01	Put	Bond Future	6,927.6000	6.9276	5,155.0800	5.1551	(25.586)	0	0	0
2015/12/17	ES33	05/05/2016	10.00	Put	Bond Future	6,996.3700	6.9964	5,223.8500	5.2238	(25.335)	0	0	0
2015/12/17	ES33	04/08/2016			Bond Future	11.1819	75.1968	10.8819	76.9996	(2.683)	0.0000	0.0000	0
2015/12/17	ES33	04/08/2016	10.24	Put	Bond Future	5,898.7100	5.8987	4,095.9100	4.0959	(30.563)	0	0	0
2015/12/17	ES33	04/08/2016	10.26	Put	Bond Future	5,765.9600	5.7660	3,963.1600	3.9632	(31.266)	0	0	0
2015/12/17	ES33	04/08/2016	10.25	Put	Bond Future	5,832.2900	5.8323	4,029.4900	4.0295	(30.911)	0	0	0
2015/12/17	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	ES42	04/02/2016			Bond Future	11.1414	80.1320	10.8600	82.0863	(2.526)	0.0000	0.0000	2,750
2015/12/17	ES42	05/05/2016			Bond Future	11.2486	77.3310	10.9574	79.3195	(2.589)	0.0000	0.0000	4,500
2015/12/17	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	GOVI	04/02/2016			GOVI	472.1650	472.1650	479.9540	479.9540	1.650	0.0000	0.0000	477
2015/12/17	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	GOVI	04/02/2016	511.99	Put	GOVI	398,250.0000	39.8250	320,360.0000	32.0360	(19.558)	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
2015/12/17	GOVI	04/02/2016	512.01	Put	GOVI	398,450.0000		39.8450	320,560.0000	32.0560	(19.548)	0	0	0
2015/12/17	GOVI	04/02/2016	512.00	Put	GOVI	398,350.0000		39.8350	320,460.0000	32.0460	(19.553)	0	0	0
2015/12/17	GOVI	05/05/2016	518.01	Put	GOVI	372,310.0000		37.2310	293,100.0000	29.3100	(21.275)	0	0	0
2015/12/17	GOVI	05/05/2016			GOVI	480.7790		480.7790	488.7000	488.7000	1.648	0.0000	0.0000	146
2015/12/17	GOVI	05/05/2016	518.00	Put	GOVI	372,210.0000		37.2210	293,000.0000	29.3000	(21.281)	0	0	0
2015/12/17	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	GOVI	05/05/2016	517.99	Put	GOVI	372,110.0000		37.2110	292,900.0000	29.2900	(21.287)	0	0	0
2015/12/17	GOVI	04/08/2016	520.99	Put	GOVI	307,240.0000		30.7240	226,810.0000	22.6810	(26.178)	0	0	0
2015/12/17	GOVI	04/08/2016			GOVI	490.2660		490.2660	498.3090	498.3090	1.641	0.0000	0.0000	0
2015/12/17	GOVI	04/08/2016	521.01	Put	GOVI	307,440.0000		30.7440	227,010.0000	22.7010	(26.161)	0	0	0
2015/12/17	GOVI	04/08/2016	521.00	Put	GOVI	307,340.0000		30.7340	226,910.0000	22.6910	(26.170)	0	0	0
2015/12/17	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/12/17	IGOV	04/02/2016			Index Future	226.2570		226.2570	226.0480	226.0480	(0.092)	0.0000	0.0000	1,038
2015/12/17	IGOV	05/05/2016			Index Future	230.3410		230.3410	230.1250	230.1250	(0.094)	0.0000	0.0000	21
2015/12/17	IGOV	04/08/2016			Index Future	234.8840		234.8840	234.6460	234.6460	(0.101)	0.0000	0.0000	0
2015/12/17	ILBI	04/02/2016			Index Future	614.3960		614.3960	613.7220	613.7220	(0.110)	0.0000	0.0000	157
2015/12/17	ILBI	05/05/2016			Index Future	624.8940		624.8940	624.2060	624.2060	(0.110)	0.0000	0.0000	0
2015/12/17	IS01	19/12/2016			Interest Rate Swap	100.2580		100.2580	100.1999	100.1999	(0.058)	0.0000	0.0000	0
2015/12/17	IS01	16/03/2017			Interest Rate Swap	100.3757		100.3757	100.2917	100.2917	(0.084)	0.0000	0.0000	0
2015/12/17	IS02	18/12/2017			Interest Rate Swap	101.0103		101.0103	100.8780	100.8780	(0.131)	0.0000	0.0000	0
2015/12/17	IS02	16/03/2018			Interest Rate Swap	100.5606		100.5606	100.4076	100.4076	(0.152)	0.0000	0.0000	0
2015/12/17	IS05	17/12/2020			Interest Rate Swap	102.6070		102.6070	101.8840	101.8840	(0.705)	0.0000	0.0000	0
2015/12/17	IS05	16/03/2021			Interest Rate Swap	102.2124		102.2124	101.4623	101.4623	(0.734)	0.0000	0.0000	0
2015/12/17	IS10	17/12/2025			Interest Rate Swap	105.8886		105.8886	104.7829	104.7829	(1.044)	0.0000	0.0000	0
2015/12/17	IS10	16/03/2026			Interest Rate Swap	103.2723		103.2723	102.1322	102.1322	(1.104)	0.0000	0.0000	0
2015/12/17	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/12/17	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/12/17	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/12/17	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/12/17	JBAF	20/01/2016			Jibar Tradeable Future	6.6800		93.3200	6.7100	93.2900	0.449	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
2015/12/17	JBAF	17/02/2016			Jibar Tradeable Future	6.8500	93.1500	6.9900	93.0100	2.044	0.0000	0.0000	2,000
2015/12/17	JBAF	16/03/2016			Jibar Tradeable Future	6.9500	93.0500	7.0600	92.9400	1.583	0.0000	0.0000	0
2015/12/17	JBAF	20/04/2016			Jibar Tradeable Future	7.1400	92.8600	7.2300	92.7700	1.261	0.0000	0.0000	0
2015/12/17	JBAF	18/05/2016			Jibar Tradeable Future	7.2000	92.8000	7.2800	92.7200	1.111	0.0000	0.0000	0
2015/12/17	JBAF	15/06/2016			Jibar Tradeable Future	7.3800	92.6200	7.4300	92.5700	0.678	0.0000	0.0000	0
2015/12/17	JBAF	21/09/2016			Jibar Tradeable Future	7.7300	92.2700	7.7400	92.2600	0.129	0.0000	0.0000	0
2015/12/17	JBAF	21/12/2016			Jibar Tradeable Future	8.0700	91.9300	8.0700	91.9300	0.000	0.0000	0.0000	0
2015/12/17	JBAF	15/03/2017			Jibar Tradeable Future	8.0900	91.9100	8.2100	91.7900	1.483	0.0000	0.0000	0
2015/12/17	JBAF	21/06/2017			Jibar Tradeable Future	8.3200	91.6800	8.4000	91.6000	0.962	0.0000	0.0000	0
2015/12/17	JBAF	20/09/2017			Jibar Tradeable Future	8.4800	91.5200	8.5300	91.4700	0.590	0.0000	0.0000	0
2015/12/17	JBAF	20/12/2017			Jibar Tradeable Future	8.5600	8.5600	8.6300	91.3700	0.818	0.0000	0.0000	0
2015/12/17	R023	04/02/2016	8.01	Put	Bond Future	7,101.1600	7.1012	5,916.7400	5.9167	(16.679)	0	0	0
2015/12/17	R023	04/02/2016			Bond Future	9.4218	94.9856	9.1741	96.1827	(2.628)	0.0000	0.0000	16,357
2015/12/17	R023	04/02/2016	8.00	Put	Bond Future	7,153.4900	7.1535	5,968.4800	5.9685	(16.565)	0	0	0
2015/12/17	R023	04/02/2016	8.01	Call	Bond Future	6.1600	0.0062	18.9000	0.0189	206.818	0	0	0
2015/12/17	R023	04/02/2016	7.99	Call	Bond Future	5.5200	0.0055	17.1000	0.0171	209.783	0	0	0
2015/12/17	R023	04/02/2016	8.00	Call	Bond Future	5.8300	0.0058	17.9800	0.0180	208.405	0	0	0
2015/12/17	R023	04/02/2016	7.99	Put	Bond Future	7,205.8800	7.2059	6,020.3000	6.0203	(16.453)	0	0	0
2015/12/17	R023	05/05/2016			Bond Future	9.5157	92.7878	9.2563	94.0051	(2.726)	0.0000	0.0000	0
2015/12/17	R023	05/05/2016	8.24	Put	Bond Future	6,390.0300	6.3900	5,314.4300	5.3144	(16.832)	0	0	0
2015/12/17	R023	05/05/2016	8.26	Put	Bond Future	6,298.2000	6.2982	5,227.6600	5.2277	(16.998)	0	0	0
2015/12/17	R023	05/05/2016	8.24	Call	Bond Future	202.3300	0.2023	344.0900	0.3441	70.064	0	0	0
2015/12/17	R023	05/05/2016	8.25	Put	Bond Future	6,344.0600	6.3441	5,270.9700	5.2710	(16.915)	0	0	0
2015/12/17	R023	05/05/2016	8.25	Call	Bond Future	206.8600	0.2069	351.1300	0.3511	69.743	0	0	0
2015/12/17	R023	05/05/2016	8.26	Call	Bond Future	211.4700	0.2115	358.2900	0.3583	69.428	0	0	0
2015/12/17	R023	04/08/2016	8.24	Call	Bond Future	426.1400	0.4261	635.2800	0.6353	49.078	0	0	0
2015/12/17	R023	04/08/2016	8.25	Put	Bond Future	6,727.9700	6.7280	5,704.2400	5.7042	(15.216)	0	0	0
2015/12/17	R023	04/08/2016			Bond Future	9.5861	94.6385	9.3150	95.8739	(2.828)	0.0000	0.0000	0
2015/12/17	R023	04/08/2016	8.25	Call	Bond Future	432.8000	0.4328	644.4700	0.6445	48.907	0	0	0
2015/12/17	R023	04/08/2016	8.26	Call	Bond Future	439.5400	0.4395	653.7500	0.6538	48.735	0	0	0
2015/12/17	R023	04/08/2016	8.24	Put	Bond Future	6,770.4300	6.7704	5,744.1700	5.7442	(15.158)	0	0	0
2015/12/17	R023	04/08/2016	8.26	Put	Bond Future	6,685.6200	6.6856	5,664.4300	5.6644	(15.274)	0	0	0
2015/12/17	R186	04/02/2016	7.50	Call	Bond Future	0.2000	0.0002	0.8900	0.0009	345.000	0	0	0
2015/12/17	R186	04/02/2016	8.40	Put	Bond Future	8,470.5400	8.4705	6,663.4000	6.6634	(21.334)	0	0	0
2015/12/17	R186	04/02/2016	8.83	Put	Bond Future	5,394.4500	5.3945	3,801.4000	3.8014	(29.531)	0	0	33
2015/12/17	R186	04/02/2016	9.20	Call	Bond Future	707.6100	0.7076	1,360.4400	1.3604	92.258	0	0	0
2015/12/17	R186	04/02/2016			Bond Future	9.5489	107.7545	9.2825	109.6323	(2.790)	0.0000	0.0000	65,510
2015/12/17	R186	04/02/2016	7.51	Call	Bond Future	0.2100	0.0002	0.9500	0.0010	352.381	0	0	0
2015/12/17	R186	04/02/2016	8.02	Put	Bond Future	11,426.6600	11.4267	9,562.3300	9.5623	(16.316)	0	0	0
2015/12/17	R186	04/02/2016	7.90	Call	Bond Future	2.7500	0.0028	10.0400	0.0100	265.091	0	0	680
2015/12/17	R186	04/02/2016	8.45	Call	Bond Future	48.4600	0.0485	133.6700	0.1337	175.836	0	0	350
2015/12/17	R186	04/02/2016	8.75	Call	Bond Future	165.8500	0.1659	393.7200	0.3937	137.395	0	0	0
2015/12/17	R186	04/02/2016	7.49	Call	Bond Future	0.1800	0.0002	0.8300	0.0008	361.111	0	0	0
2015/12/17	R186	04/02/2016	7.50	Put	Bond Future	15,685.1200	15.6851	13,808.0300	13.8080	(11.967)	0	0	0
2015/12/17	R186	04/02/2016	8.83	Call	Bond Future	221.9000	0.2219	506.6300	0.5066	128.315	0	0	0
2015/12/17	R186	04/02/2016	8.65	Put	Bond Future	6,634.1900	6.6342	4,924.9800	4.9250	(25.764)	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
2015/12/17	R186	04/02/2016	8.70	Put	Bond Future	6,281.6700	6.2817	4,600.5200	4.6005	(26.763)	0	0	5,000
2015/12/17	R186	04/02/2016	8.80	Put	Bond Future	5,595.1200	5.5951	3,979.7500	3.9798	(28.871)	0	0	5,000
2015/12/17	R186	04/02/2016	7.49	Put	Bond Future	15,769.1200	15.7691	13,891.9900	13.8920	(11.904)	0	0	0
2015/12/17	R186	04/02/2016	8.85	Put	Bond Future	5,262.1400	5.2621	3,684.6400	3.6846	(29.978)	0	0	0
2015/12/17	R186	04/02/2016	7.51	Put	Bond Future	15,601.1900	15.6012	13,724.1500	13.7241	(12.031)	0	0	0
2015/12/17	R186	04/02/2016	8.02	Call	Bond Future	5.5200	0.0055	18.9700	0.0190	243.659	0	0	700
2015/12/17	R186	04/02/2016	8.40	Call	Bond Future	38.6100	0.0386	109.2500	0.1093	182.958	0	0	680
2015/12/17	R186	04/02/2016	7.90	Put	Bond Future	12,389.7600	12.3898	10,519.2700	10.5193	(15.097)	0	0	0
2015/12/17	R186	04/02/2016	8.45	Put	Bond Future	8,094.7800	8.0948	6,302.2100	6.3022	(22.145)	0	0	0
2015/12/17	R186	04/02/2016	9.20	Put	Bond Future	3,176.0400	3.1760	1,951.0900	1.9511	(38.568)	0	0	700
2015/12/17	R186	04/02/2016	8.75	Put	Bond Future	5,935.1500	5.9351	4,285.2400	4.2852	(27.799)	0	0	11,695
2015/12/17	R186	04/02/2016	8.65	Call	Bond Future	112.8100	0.1128	281.3800	0.2814	149.428	0	0	0
2015/12/17	R186	04/02/2016	8.85	Call	Bond Future	238.1000	0.2381	538.3800	0.5384	126.115	0	0	0
2015/12/17	R186	04/02/2016	8.70	Call	Bond Future	137.1900	0.1372	333.8200	0.3338	143.327	0	0	0
2015/12/17	R186	04/02/2016	8.80	Call	Bond Future	199.3000	0.1993	461.7100	0.4617	131.666	0	0	0
2015/12/17	R186	05/05/2016			Bond Future	9.6313	109.7199	9.3544	111.6301	(2.875)	0.0000	0.0000	0
2015/12/17	R186	05/05/2016	8.34	Call	Bond Future	307.0700	0.3071	535.8200	0.5358	74.494	0	0	0
2015/12/17	R186	05/05/2016	8.75	Put	Bond Future	6,950.5500	6.9505	5,472.3900	5.4724	(21.267)	0	0	1,900
2015/12/17	R186	05/05/2016	8.35	Call	Bond Future	313.8800	0.3139	546.6200	0.5466	74.149	0	0	0
2015/12/17	R186	05/05/2016	8.85	Put	Bond Future	6,356.5300	6.3565	4,939.7300	4.9397	(22.289)	0	0	5,350
2015/12/17	R186	05/05/2016	8.33	Call	Bond Future	300.3800	0.3004	525.1800	0.5252	74.839	0	0	0
2015/12/17	R186	05/05/2016	8.75	Call	Bond Future	703.4900	0.7035	1,135.5200	1.1355	61.412	0	0	0
2015/12/17	R186	05/05/2016	8.35	Put	Bond Future	9,563.0800	9.5631	7,885.6300	7.8856	(17.541)	0	0	0
2015/12/17	R186	05/05/2016	7.56	Put	Bond Future	15,548.0600	15.5481	13,681.6500	13.6816	(12.004)	0	0	0
2015/12/17	R186	05/05/2016	8.34	Put	Bond Future	9,632.7200	9.6327	7,951.2800	7.9513	(17.456)	0	0	0
2015/12/17	R186	05/05/2016	8.85	Call	Bond Future	843.3200	0.8433	1,336.7100	1.3367	58.506	0	0	0
2015/12/17	R186	05/05/2016	7.56	Call	Bond Future	41.7900	0.0418	85.5700	0.0856	104.762	0	0	0
2015/12/17	R186	05/05/2016	8.33	Put	Bond Future	9,702.5400	9.7025	8,017.1500	8.0172	(17.371)	0	0	0
2015/12/17	R186	04/08/2016	8.51	Put	Bond Future	9,184.2400	9.1842	7,655.3200	7.6553	(16.647)	0	0	0
2015/12/17	R186	04/08/2016			Bond Future	9.6948	106.6020	9.4077	108.5431	(2.961)	0.0000	0.0000	0
2015/12/17	R186	04/08/2016	8.50	Put	Bond Future	9,246.1600	9.2462	7,712.7600	7.7128	(16.584)	0	0	0
2015/12/17	R186	04/08/2016	8.51	Call	Bond Future	848.2300	0.8482	1,260.3500	1.2603	48.586	0	0	0
2015/12/17	R186	04/08/2016	8.49	Call	Bond Future	823.9600	0.8240	1,227.1500	1.2272	48.933	0	0	0
2015/12/17	R186	04/08/2016	8.50	Call	Bond Future	836.0300	0.8360	1,243.6700	1.2437	48.759	0	0	0
2015/12/17	R186	04/08/2016	8.49	Put	Bond Future	9,308.2700	9.3083	7,770.4200	7.7704	(16.521)	0	0	0
2015/12/17	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	R197	04/02/2016			Bond Future	286.3562	286.3562	286.3185	286.3185	(0.013)	0.0000	0.0000	714
2015/12/17	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	R197	04/02/2016	296.99	Put	Bond Future	10,633.7700	10.6338	10,671.4800	10.6715	0.355	0	0	0
2015/12/17	R197	04/02/2016	297.01	Put	Bond Future	10,653.7700	10.6538	10,691.4800	10.6915	0.354	0	0	0
2015/12/17	R197	04/02/2016	297.00	Put	Bond Future	10,643.7700	10.6438	10,681.4800	10.6815	0.354	0	0	0
2015/12/17	R197	05/05/2016			Bond Future	291.5246	291.5246	291.4816	291.4816	(0.015)	0.0000	0.0000	0
2015/12/17	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	R197	05/05/2016	299.99	Put	Bond Future	8,465.4100	8.4654	8,508.3900	8.5084	0.508	0	0	0
2015/12/17	R197	05/05/2016	300.01	Put	Bond Future	8,485.4100	8.4854	8,528.3900	8.5284	0.507	0	0	0
2015/12/17	R197	05/05/2016	300.00	Put	Bond Future	8,475.4100	8.4754	8,518.3900	8.5184	0.507	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
2015/12/17	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	R202	04/02/2016			Bond Future	223.0384	223.0384	223.0111	223.0111	(0.012)	0.0000	0.0000	43,005
2015/12/17	R202	04/02/2016	239.99	Put	Bond Future	16,951.6100	16.9516	16,978.8800	16.9789	0.161	0	0	0
2015/12/17	R202	04/02/2016	240.01	Put	Bond Future	16,971.6100	16.9716	16,998.8800	16.9989	0.161	0	0	0
2015/12/17	R202	04/02/2016	240.00	Put	Bond Future	16,961.6100	16.9616	16,988.8800	16.9889	0.161	0	0	0
2015/12/17	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	R202	05/05/2016	246.99	Put	Bond Future	19,926.2600	19.9263	19,957.4500	19.9574	0.157	0	0	0
2015/12/17	R202	05/05/2016			Bond Future	227.0637	227.0637	227.0326	227.0326	(0.014)	0.0000	0.0000	0
2015/12/17	R202	05/05/2016	247.01	Put	Bond Future	19,946.2600	19.9463	19,977.4500	19.9774	0.156	0	0	0
2015/12/17	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	R202	05/05/2016	247.00	Put	Bond Future	19,936.2600	19.9363	19,967.4500	19.9674	0.156	0	0	0
2015/12/17	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	R203	04/02/2016	7.25	Put	Bond Future	1,594.6100	1.5946	1,245.3300	1.2453	(21.904)	0	0	0
2015/12/17	R203	04/02/2016	7.26	Put	Bond Future	1,579.8100	1.5798	1,230.9200	1.2309	(22.084)	0	0	0
2015/12/17	R203	04/02/2016			Bond Future	8.3237	103.2106	8.0811	103.5672	(2.914)	0.0000	0.0000	17,164
2015/12/17	R203	04/02/2016	7.26	Call	Bond Future	3.0600	0.0031	10.7400	0.0107	250.980	0	0	0
2015/12/17	R203	04/02/2016	7.24	Call	Bond Future	2.7100	0.0027	9.6400	0.0096	255.720	0	0	0
2015/12/17	R203	04/02/2016	7.25	Call	Bond Future	2.8800	0.0029	10.1700	0.0102	253.125	0	0	0
2015/12/17	R203	04/02/2016	7.24	Put	Bond Future	1,609.4300	1.6094	1,259.7900	1.2598	(21.724)	0	0	0
2015/12/17	R203	05/05/2016	7.25	Put	Bond Future	1,606.0900	1.6061	1,274.5000	1.2745	(20.646)	0	0	0
2015/12/17	R203	05/05/2016			Bond Future	8.5022	100.9224	8.2134	101.2837	(3.397)	0.0000	0.0000	0
2015/12/17	R203	05/05/2016	7.26	Call	Bond Future	26.8800	0.0269	57.2900	0.0573	113.132	0	0	0
2015/12/17	R203	05/05/2016	7.24	Call	Bond Future	25.3700	0.0254	54.4100	0.0544	114.466	0	0	0
2015/12/17	R203	05/05/2016	7.25	Call	Bond Future	26.1200	0.0261	55.8400	0.0558	113.783	0	0	0
2015/12/17	R203	05/05/2016	7.26	Put	Bond Future	1,594.1000	1.5941	1,263.2000	1.2632	(20.758)	0	0	0
2015/12/17	R203	05/05/2016	7.24	Put	Bond Future	1,618.1000	1.6181	1,285.8300	1.2858	(20.535)	0	0	0
2015/12/17	R203	04/08/2016	7.26	Call	Bond Future	55.0100	0.0550	104.0200	0.1040	89.093	0	0	0
2015/12/17	R203	04/08/2016			Bond Future	8.6090	102.9357	8.2571	103.2975	(4.088)	0.0000	0.0000	0
2015/12/17	R203	04/08/2016	7.24	Call	Bond Future	52.8900	0.0529	100.4500	0.1004	89.922	0	0	0
2015/12/17	R203	04/08/2016	7.25	Call	Bond Future	53.9400	0.0539	102.2200	0.1022	89.507	0	0	0
2015/12/17	R203	04/08/2016	7.24	Put	Bond Future	1,471.3600	1.4714	1,157.1000	1.1571	(21.358)	0	0	0
2015/12/17	R203	04/08/2016	7.26	Put	Bond Future	1,452.5400	1.4525	1,139.7300	1.1397	(21.535)	0	0	0
2015/12/17	R203	04/08/2016	7.25	Put	Bond Future	1,461.9400	1.4619	1,148.4000	1.1484	(21.447)	0	0	0
2015/12/17	R204	04/02/2016	7.50	Call	Bond Future	3.9600	0.0040	12.2600	0.0123	209.596	0	0	0
2015/12/17	R204	04/02/2016			Bond Future	8.6960	99.3448	8.4680	99.9081	(2.621)	0.0000	0.0000	38,369
2015/12/17	R204	04/02/2016	7.51	Call	Bond Future	4.2000	0.0042	12.9300	0.0129	207.857	0	0	0
2015/12/17	R204	04/02/2016	7.49	Put	Bond Future	3,030.0800	3.0301	2,474.6500	2.4747	(18.331)	0	0	0
2015/12/17	R204	04/02/2016	7.51	Put	Bond Future	2,979.4300	2.9794	2,424.8300	2.4248	(18.614)	0	0	0
2015/12/17	R204	04/02/2016	7.49	Call	Bond Future	3.7300	0.0037	11.6300	0.0116	211.796	0	0	0
2015/12/17	R204	04/02/2016	7.50	Put	Bond Future	3,004.7500	3.0048	2,449.7200	2.4497	(18.472)	0	0	0
2015/12/17	R204	05/05/2016	7.75	Call	Bond Future	95.9400	0.0959	169.2100	0.1692	76.371	0	0	0

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2015/12/17	R204	05/05/2016			Bond Future	8.8339	101.1568	8.5823	101.7287	(2.849)	0.0000	0.0000	0
2015/12/17	R204	05/05/2016	7.76	Call	Bond Future	98.3200	0.0983	173.0000	0.1730	75.956	0	0	0
2015/12/17	R204	05/05/2016	7.74	Put	Bond Future	2,610.2400	2.6102	2,110.2000	2.1102	(19.157)	0	0	0
2015/12/17	R204	05/05/2016	7.76	Put	Bond Future	2,568.2200	2.5682	2,070.9900	2.0710	(19.361)	0	0	0
2015/12/17	R204	05/05/2016	7.74	Call	Bond Future	93.6100	0.0936	165.4800	0.1655	76.776	0	0	0
2015/12/17	R204	05/05/2016	7.75	Put	Bond Future	2,589.2000	2.5892	2,090.5600	2.0906	(19.258)	0	0	0
2015/12/17	R204	04/08/2016			Bond Future	8.9308	99.1312	8.6525	99.7079	(3.116)	0.0000	0.0000	0
2015/12/17	R204	04/08/2016	7.74	Put	Bond Future	2,670.0100	2.6700	2,192.2200	2.1922	(17.895)	0	0	0
2015/12/17	R204	04/08/2016	7.76	Put	Bond Future	2,633.4600	2.6335	2,158.3400	2.1583	(18.042)	0	0	0
2015/12/17	R204	04/08/2016	7.75	Put	Bond Future	2,651.7100	2.6517	2,175.2500	2.1753	(17.968)	0	0	0
2015/12/17	R204	04/08/2016	7.74	Call	Bond Future	171.4600	0.1715	270.4200	0.2704	57.716	0	0	0
2015/12/17	R204	04/08/2016	7.75	Call	Bond Future	174.4700	0.1745	274.7600	0.2748	57.483	0	0	0
2015/12/17	R204	04/08/2016	7.76	Call	Bond Future	177.5300	0.1775	279.1600	0.2792	57.247	0	0	0
2015/12/17	R207	04/02/2016	7.27	Put	Bond Future	5,653.6900	5.6537	4,813.6300	4.8136	(14.859)	0	0	0
2015/12/17	R207	04/02/2016	7.49	Put	Bond Future	4,917.3100	4.9173	4,079.9300	4.0799	(17.029)	0	0	0
2015/12/17	R207	04/02/2016			Bond Future	9.0097	94.7695	8.7430	95.6106	(2.961)	0.0000	0.0000	46,579
2015/12/17	R207	04/02/2016	7.51	Put	Bond Future	4,850.7700	4.8508	4,013.8200	4.0138	(17.254)	0	0	0
2015/12/17	R207	04/02/2016	7.27	Call	Bond Future	0.2700	0.0003	1.2900	0.0013	377.778	0	0	43
2015/12/17	R207	04/02/2016	7.50	Call	Bond Future	1.2700	0.0013	5.1800	0.0052	307.874	0	0	19
2015/12/17	R207	04/02/2016	7.51	Call	Bond Future	1.3500	0.0014	5.4800	0.0055	305.926	0	0	0
2015/12/17	R207	04/02/2016	7.49	Call	Bond Future	1.1900	0.0012	4.8900	0.0049	310.924	0	0	0
2015/12/17	R207	04/02/2016	7.50	Put	Bond Future	4,884.0300	4.8840	4,046.8600	4.0469	(17.141)	0	0	0
2015/12/17	R207	05/05/2016	7.86	Put	Bond Future	3,974.9800	3.9750	3,208.0900	3.2081	(19.293)	0	0	0
2015/12/17	R207	05/05/2016			Bond Future	9.1386	96.4985	8.8513	97.3532	(3.143)	0.0000	0.0000	0
2015/12/17	R207	05/05/2016	7.85	Put	Bond Future	4,003.7200	4.0037	3,235.1400	3.2351	(19.197)	0	0	0
2015/12/17	R207	05/05/2016	7.56	Put	Bond Future	4,860.6000	4.8606	4,052.6600	4.0527	(16.622)	0	0	0
2015/12/17	R207	05/05/2016	7.84	Put	Bond Future	4,032.5300	4.0325	3,262.2800	3.2623	(19.101)	0	0	0
2015/12/17	R207	05/05/2016	7.56	Call	Bond Future	44.4000	0.0444	91.2300	0.0912	105.473	0	0	43
2015/12/17	R207	05/05/2016	7.85	Call	Bond Future	94.4600	0.0945	180.6500	0.1807	91.245	0	0	0
2015/12/17	R207	05/05/2016	7.86	Call	Bond Future	96.8100	0.0968	184.6900	0.1847	90.776	0	0	0
2015/12/17	R207	05/05/2016	7.84	Call	Bond Future	92.1600	0.0922	176.6800	0.1767	91.710	0	0	0
2015/12/17	R207	04/08/2016			Bond Future	9.2356	94.7775	8.9262	95.6430	(3.350)	0.0000	0.0000	0
2015/12/17	R207	04/08/2016	7.99	Put	Bond Future	3,793.0900	3.7931	3,081.0200	3.0810	(18.773)	0	0	0
2015/12/17	R207	04/08/2016	8.01	Put	Bond Future	3,743.2200	3.7432	3,035.0200	3.0350	(18.920)	0	0	0
2015/12/17	R207	04/08/2016	8.00	Put	Bond Future	3,768.1300	3.7681	3,057.9800	3.0580	(18.846)	0	0	0
2015/12/17	R207	04/08/2016	8.01	Call	Bond Future	257.3600	0.2574	414.6100	0.4146	61.101	0	0	0
2015/12/17	R207	04/08/2016	7.99	Call	Bond Future	249.0500	0.2491	402.4300	0.4024	61.586	0	0	0
2015/12/17	R207	04/08/2016	8.00	Call	Bond Future	253.1800	0.2532	408.4800	0.4085	61.340	0	0	0
2015/12/17	R208	04/02/2016			Bond Future	9.1699	92.6758	8.9105	93.6636	(2.828)	0.0000	0.0000	41,528
2015/12/17	R208	04/02/2016	7.74	Put	Bond Future	5,615.8200	5.6158	4,636.2200	4.6362	(17.444)	0	0	0
2015/12/17	R208	04/02/2016	7.76	Put	Bond Future	5,534.8400	5.5348	4,556.1000	4.5561	(17.683)	0	0	0
2015/12/17	R208	04/02/2016	7.75	Put	Bond Future	5,575.3100	5.5753	4,596.1300	4.5961	(17.563)	0	0	0
2015/12/17	R208	04/02/2016	7.76	Call	Bond Future	3.6500	0.0037	12.7000	0.0127	247.945	0	0	0
2015/12/17	R208	04/02/2016	7.74	Call	Bond Future	3.2600	0.0033	11.4500	0.0115	251.227	0	0	0
2015/12/17	R208	04/02/2016	7.75	Call	Bond Future	3.4500	0.0035	12.0600	0.0121	249.565	0	0	0
2015/12/17	R208	05/05/2016	7.99	Call	Bond Future	131.9700	0.1320	239.3100	0.2393	81.337	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
2015/12/17	R208	05/05/2016	8.00	Put	Bond Future	4,918.6200	4.9186	4,023.8000	4.0238	(18.193)	0	0	0
2015/12/17	R208	05/05/2016			Bond Future	9.2777	90.9645	9.0028	91.9687	(2.963)	0.0000	0.0000	0
2015/12/17	R208	05/05/2016	8.00	Call	Bond Future	135.1000	0.1351	244.4600	0.2445	80.947	0	0	0
2015/12/17	R208	05/05/2016	8.01	Call	Bond Future	138.2900	0.1383	249.7000	0.2497	80.563	0	0	0
2015/12/17	R208	05/05/2016	7.99	Put	Bond Future	4,954.1200	4.9541	4,057.2800	4.0573	(18.103)	0	0	0
2015/12/17	R208	05/05/2016	8.01	Put	Bond Future	4,883.1900	4.8832	3,990.4200	3.9904	(18.283)	0	0	0
2015/12/17	R208	04/08/2016	8.01	Put	Bond Future	5,126.3200	5.1263	4,271.8600	4.2719	(16.668)	0	0	0
2015/12/17	R208	04/08/2016			Bond Future	9.3589	92.7792	9.0679	93.7974	(3.110)	0.0000	0.0000	0
2015/12/17	R208	04/08/2016	8.00	Put	Bond Future	5,158.6600	5.1587	4,302.1400	4.3021	(16.604)	0	0	0
2015/12/17	R208	04/08/2016	7.99	Call	Bond Future	278.6200	0.2786	438.1900	0.4382	57.272	0	0	0
2015/12/17	R208	04/08/2016	8.00	Call	Bond Future	283.2400	0.2832	444.8500	0.4448	57.058	0	0	0
2015/12/17	R208	04/08/2016	8.01	Call	Bond Future	287.9300	0.2879	451.6000	0.4516	56.844	0	0	0
2015/12/17	R208	04/08/2016	7.99	Put	Bond Future	5,191.0800	5.1911	4,332.5200	4.3325	(16.539)	0	0	0
2015/12/17	R209	04/02/2016	8.74	Call	Bond Future	20.1900	0.0202	62.1800	0.0622	207.974	0	0	0
2015/12/17	R209	04/02/2016	8.75	Put	Bond Future	9,087.7800	9.0878	7,317.4600	7.3175	(19.480)	0	0	0
2015/12/17	R209	04/02/2016			Bond Future	10.0470	69.6946	9.7667	71.5087	(2.790)	0.0000	0.0000	41,013
2015/12/17	R209	04/02/2016	8.75	Call	Bond Future	21.2100	0.0212	64.9700	0.0650	206.318	0	0	0
2015/12/17	R209	04/02/2016	8.76	Call	Bond Future	22.2700	0.0223	67.8600	0.0679	204.715	0	0	0
2015/12/17	R209	04/02/2016	9.52	Put	Bond Future	3,899.0400	3.8990	2,550.1200	2.5501	(34.596)	0	0	2,200
2015/12/17	R209	04/02/2016	8.74	Put	Bond Future	9,163.7400	9.1637	7,391.6500	7.3916	(19.338)	0	0	0
2015/12/17	R209	04/02/2016	8.76	Put	Bond Future	9,011.9700	9.0120	7,243.4800	7.2435	(19.624)	0	0	0
2015/12/17	R209	04/02/2016	9.52	Call	Bond Future	425.0400	0.4250	890.2000	0.8902	109.439	0	0	0
2015/12/17	R209	05/05/2016			Bond Future	10.1167	67.8161	9.8283	69.6620	(2.851)	0.0000	0.0000	0
2015/12/17	R209	05/05/2016	9.00	Call	Bond Future	462.2300	0.4622	779.8900	0.7799	68.723	0	0	6,700
2015/12/17	R209	05/05/2016	8.25	Put	Bond Future	13,549.8200	13.5498	11,781.4100	11.7814	(13.051)	0	0	0
2015/12/17	R209	05/05/2016	8.99	Put	Bond Future	8,130.9900	8.1310	6,597.9300	6.5979	(18.855)	0	0	0
2015/12/17	R209	05/05/2016	9.01	Put	Bond Future	8,001.5300	8.0015	6,478.0900	6.4781	(19.039)	0	0	0
2015/12/17	R209	05/05/2016	9.00	Put	Bond Future	8,066.1400	8.0661	6,537.8600	6.5379	(18.947)	0	0	0
2015/12/17	R209	05/05/2016	9.01	Call	Bond Future	471.4400	0.4714	793.9400	0.7939	68.407	0	0	0
2015/12/17	R209	05/05/2016	8.25	Call	Bond Future	80.7300	0.0807	158.2600	0.1583	96.036	0	0	6,700
2015/12/17	R209	05/05/2016	8.99	Call	Bond Future	453.1500	0.4531	766.0300	0.7660	69.046	0	0	0
2015/12/17	R209	04/08/2016	9.26	Call	Bond Future	1,245.1700	1.2452	1,795.1700	1.7952	44.171	0	0	0
2015/12/17	R209	04/08/2016			Bond Future	10.1729	69.1693	9.8768	71.0475	(2.911)	0.0000	0.0000	0
2015/12/17	R209	04/08/2016	10.60	Call	Bond Future	4,785.3100	4.7853	6,055.5700	6.0556	26.545	0	0	6,000
2015/12/17	R209	04/08/2016	9.60	Put	Bond Future	5,578.6200	5.5786	4,431.5300	4.4315	(20.562)	0	0	0
2015/12/17	R209	04/08/2016	9.24	Call	Bond Future	1,213.6400	1.2136	1,753.5700	1.7536	44.488	0	0	0
2015/12/17	R209	04/08/2016	9.25	Call	Bond Future	1,229.3300	1.2293	1,774.2900	1.7743	44.330	0	0	0
2015/12/17	R209	04/08/2016	10.60	Put	Bond Future	2,213.9700	2.2140	1,606.0800	1.6061	(27.457)	0	0	0
2015/12/17	R209	04/08/2016	9.24	Put	Bond Future	7,414.6800	7.4147	6,076.4600	6.0765	(18.048)	0	0	0
2015/12/17	R209	04/08/2016	9.26	Put	Bond Future	7,304.2100	7.3042	5,976.0600	5.9761	(18.183)	0	0	0
2015/12/17	R209	04/08/2016	9.60	Call	Bond Future	1,870.8600	1.8709	2,601.9200	2.6019	39.076	0	0	6,000
2015/12/17	R209	04/08/2016	9.25	Put	Bond Future	7,359.3200	7.3593	6,026.1300	6.0261	(18.116)	0	0	0
2015/12/17	R210	04/02/2016	184.99	Put	Bond Future	12,367.6900	12.3677	12,389.2300	12.3892	0.174	0	0	0
2015/12/17	R210	04/02/2016			Bond Future	172.6223	172.6223	172.6008	172.6008	(0.012)	0.0000	0.0000	3,861
2015/12/17	R210	04/02/2016	185.01	Put	Bond Future	12,387.6900	12.3877	12,409.2300	12.4092	0.174	0	0	0
2015/12/17	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/12/17	R210	04/02/2016	185.00	Put	Bond Future	12,377.6900	12.3777	12,399.2300	12.3992	0.174	0	0	0
2015/12/17	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	R210	05/05/2016			Bond Future	173.5712	173.5712	173.5465	173.5465	(0.014)	0.0000	0.0000	0
2015/12/17	R210	05/05/2016	184.99	Put	Bond Future	11,418.7700	11.4188	11,443.5400	11.4435	0.217	0	0	0
2015/12/17	R210	05/05/2016	185.00	Put	Bond Future	11,428.7700	11.4288	11,453.5400	11.4535	0.217	0	0	0
2015/12/17	R210	05/05/2016	185.01	Put	Bond Future	11,438.7700	11.4388	11,463.5400	11.4635	0.217	0	0	0
2015/12/17	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	R211	04/02/2016			Bond Future	134.8349	134.8349	134.8167	134.8167	(0.013)	0.0000	0.0000	1,010
2015/12/17	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	R211	04/02/2016	138.99	Put	Bond Future	4,155.1400	4.1551	4,173.3400	4.1733	0.438	0	0	0
2015/12/17	R211	04/02/2016	139.01	Put	Bond Future	4,175.1400	4.1751	4,193.3400	4.1933	0.436	0	0	0
2015/12/17	R211	04/02/2016	139.00	Put	Bond Future	4,165.1400	4.1651	4,183.3400	4.1833	0.437	0	0	0
2015/12/17	R211	05/05/2016	139.01	Put	Bond Future	1,741.3800	1.7414	1,762.0500	1.7621	1.187	0	0	0
2015/12/17	R211	05/05/2016			Bond Future	137.2686	137.2686	137.2480	137.2480	(0.015)	0.0000	0.0000	0
2015/12/17	R211	05/05/2016	139.00	Put	Bond Future	1,731.3800	1.7314	1,752.0500	1.7521	1.194	0	0	0
2015/12/17	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	R211	05/05/2016	138.99	Put	Bond Future	1,721.3800	1.7214	1,742.0500	1.7421	1.201	0	0	0
2015/12/17	R212	04/02/2016			Bond Future	136.4264	136.4264	136.4095	136.4095	(0.012)	0.0000	0.0000	1,569
2015/12/17	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	R212	04/02/2016	145.99	Put	Bond Future	9,563.5700	9.5636	9,580.5000	9.5805	0.177	0	0	0
2015/12/17	R212	04/02/2016	146.01	Put	Bond Future	9,583.5700	9.5836	9,600.5000	9.6005	0.177	0	0	0
2015/12/17	R212	04/02/2016	146.00	Put	Bond Future	9,573.5700	9.5736	9,590.5000	9.5905	0.177	0	0	0
2015/12/17	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	R212	05/05/2016			Bond Future	138.8889	138.8889	138.8695	138.8695	(0.014)	0.0000	0.0000	0
2015/12/17	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	R212	05/05/2016	144.99	Put	Bond Future	6,101.0700	6.1011	6,120.5100	6.1205	0.319	0	0	0
2015/12/17	R212	05/05/2016	145.01	Put	Bond Future	6,121.0700	6.1211	6,140.5100	6.1405	0.318	0	0	0
2015/12/17	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/17	R212	05/05/2016	145.00	Put	Bond Future	6,111.0700	6.1111	6,130.5100	6.1305	0.318	0	0	0
2015/12/17	R213	04/02/2016			Bond Future	9.9988	80.0377	9.7179	81.8606	(2.810)	0.0000	0.0000	41,590
2015/12/17	R213	04/02/2016	8.75	Call	Bond Future	28.1800	0.0282	83.6400	0.0836	196.806	0	0	0
2015/12/17	R213	04/02/2016	8.74	Put	Bond Future	8,699.3300	8.6993	6,929.7800	6.9298	(20.341)	0	0	0
2015/12/17	R213	04/02/2016	8.76	Put	Bond Future	8,553.5600	8.5536	6,788.3100	6.7883	(20.638)	0	0	0
2015/12/17	R213	04/02/2016	8.75	Put	Bond Future	8,626.3800	8.6264	6,858.9400	6.8589	(20.489)	0	0	0
2015/12/17	R213	04/02/2016	8.76	Call	Bond Future	29.5100	0.0295	87.1600	0.0872	195.358	0	0	0
2015/12/17	R213	04/02/2016	8.74	Call	Bond Future	26.8900	0.0269	80.2400	0.0802	198.401	0	0	0

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2015/12/17	R213	05/05/2016	8.74	Put	Bond Future	9,400.8700		9.4009	7,773.7700	7.7738	(17.308)	0	0	0
2015/12/17	R213	05/05/2016	8.76	Put	Bond Future	9,266.5100		9.2665	7,647.1400	7.6471	(17.476)	0	0	0
2015/12/17	R213	05/05/2016			Bond Future	10.0741		77.9476	9.7844	79.8024	(2.876)	0.0000	0.0000	0
2015/12/17	R213	05/05/2016	8.75	Put	Bond Future	9,333.5900		9.3336	7,710.3300	7.7103	(17.392)	0	0	0
2015/12/17	R213	05/05/2016	8.74	Call	Bond Future	302.1400		0.3021	529.8300	0.5298	75.359	0	0	0
2015/12/17	R213	05/05/2016	8.75	Call	Bond Future	308.6100		0.3086	540.1400	0.5401	75.023	0	0	0
2015/12/17	R213	05/05/2016	8.76	Call	Bond Future	315.1900		0.3152	550.6100	0.5506	74.691	0	0	0
2015/12/17	R213	04/08/2016			Bond Future	10.1340		79.5024	9.8358	81.3889	(2.943)	0.0000	0.0000	0
2015/12/17	R213	04/08/2016	8.99	Put	Bond Future	8,535.3900		8.5354	7,090.3400	7.0903	(16.930)	0	0	0
2015/12/17	R213	04/08/2016	9.01	Put	Bond Future	8,418.8900		8.4189	6,982.8900	6.9829	(17.057)	0	0	0
2015/12/17	R213	04/08/2016	9.00	Put	Bond Future	8,477.0400		8.4770	7,036.5000	7.0365	(16.993)	0	0	0
2015/12/17	R213	04/08/2016	9.01	Call	Bond Future	950.2100		0.9502	1,400.6700	1.4007	47.406	0	0	0
2015/12/17	R213	04/08/2016	8.99	Call	Bond Future	924.6500		0.9247	1,366.0600	1.3661	47.738	0	0	0
2015/12/17	R213	04/08/2016	9.00	Call	Bond Future	937.3700		0.9374	1,383.2900	1.3833	47.571	0	0	0
2015/12/17	R214	04/02/2016			Bond Future	10.1847		69.7261	9.9042	71.5814	(2.754)	0.0000	0.0000	29,362
2015/12/17	R214	04/02/2016	7.99	Put	Bond Future	17,148.0600		17.1481	15,293.0600	15.2931	(10.818)	0	0	0
2015/12/17	R214	04/02/2016	9.45	Call	Bond Future	224.9300		0.2249	517.5900	0.5176	130.112	0	0	0
2015/12/17	R214	04/02/2016	8.00	Call	Bond Future	0.0700		0.0001	0.3600	0.0004	414.286	0	0	0
2015/12/17	R214	04/02/2016	8.01	Call	Bond Future	0.0800		0.0001	0.3800	0.0004	375.000	0	0	0
2015/12/17	R214	04/02/2016	7.99	Call	Bond Future	0.0700		0.0001	0.3300	0.0003	371.429	0	0	0
2015/12/17	R214	04/02/2016	9.35	Call	Bond Future	157.2700		0.1573	379.9300	0.3799	141.578	0	0	0
2015/12/17	R214	04/02/2016	9.45	Put	Bond Future	5,272.2800		5.2723	3,709.6800	3.7097	(29.638)	0	0	25
2015/12/17	R214	04/02/2016	8.01	Put	Bond Future	16,960.7400		16.9607	15,105.7800	15.1058	(10.937)	0	0	0
2015/12/17	R214	04/02/2016	9.35	Put	Bond Future	5,940.5900		5.9406	4,307.9900	4.3080	(27.482)	0	0	25
2015/12/17	R214	04/02/2016	8.00	Put	Bond Future	17,054.3100		17.0543	15,199.3400	15.1993	(10.877)	0	0	0
2015/12/17	R214	05/05/2016	9.01	Call	Bond Future	365.0400		0.3650	630.0700	0.6301	72.603	0	0	0
2015/12/17	R214	05/05/2016	9.30	Put	Bond Future	7,244.6900		7.2447	5,768.1300	5.7681	(20.381)	0	0	0
2015/12/17	R214	05/05/2016			Bond Future	10.2537		67.7015	9.9652	69.5894	(2.814)	0.0000	0.0000	4,680
2015/12/17	R214	05/05/2016	8.99	Call	Bond Future	349.8500		0.3498	606.2100	0.6062	73.277	0	0	0
2015/12/17	R214	05/05/2016	9.00	Call	Bond Future	357.3800		0.3574	618.0500	0.6180	72.939	0	0	0
2015/12/17	R214	05/05/2016	8.99	Put	Bond Future	9,325.5900		9.3256	7,694.0900	7.6941	(17.495)	0	0	0
2015/12/17	R214	05/05/2016	9.01	Put	Bond Future	9,183.4800		9.1835	7,560.6500	7.5607	(17.671)	0	0	0
2015/12/17	R214	05/05/2016	9.30	Call	Bond Future	648.4900		0.6485	1,059.7900	1.0598	63.424	0	0	0
2015/12/17	R214	05/05/2016	9.00	Put	Bond Future	9,254.4000		9.2544	7,627.2100	7.6272	(17.583)	0	0	0
2015/12/17	R214	04/08/2016	11.30	Call	Bond Future	7,083.6000		7.0836	8,611.2400	8.6112	21.566	0	0	6,300
2015/12/17	R214	04/08/2016	9.24	Call	Bond Future	1,036.7800		1.0368	1,520.3400	1.5203	46.641	0	0	0
2015/12/17	R214	04/08/2016	9.25	Put	Bond Future	8,370.1200		8.3701	6,937.7300	6.9377	(17.113)	0	0	0
2015/12/17	R214	04/08/2016			Bond Future	10.3094		69.0520	10.0131	70.9729	(2.874)	0.0000	0.0000	0
2015/12/17	R214	04/08/2016	9.30	Call	Bond Future	1,124.5000		1.1245	1,637.7900	1.6378	45.646	0	0	1,300
2015/12/17	R214	04/08/2016	8.55	Put	Bond Future	13,265.0800		13.2651	11,553.2200	11.5532	(12.905)	0	0	0
2015/12/17	R214	04/08/2016	11.30	Put	Bond Future	1,282.3100		1.2823	889.1000	0.8891	(30.664)	0	0	0
2015/12/17	R214	04/08/2016	9.25	Call	Bond Future	1,051.0500		1.0511	1,539.5100	1.5395	46.474	0	0	0
2015/12/17	R214	04/08/2016	10.30	Put	Bond Future	3,494.3100		3.4943	2,645.1900	2.6452	(24.300)	0	0	0
2015/12/17	R214	04/08/2016	9.26	Call	Bond Future	1,065.4600		1.0655	1,558.8500	1.5588	46.308	0	0	0
2015/12/17	R214	04/08/2016	9.30	Put	Bond Future	8,068.6200		8.0686	6,661.0600	6.6611	(17.445)	0	0	0
2015/12/17	R214	04/08/2016	8.55	Call	Bond Future	351.2400		0.3512	560.2300	0.5602	59.501	0	0	1,300
2015/12/17	R214	04/08/2016	9.24	Put	Bond Future	8,431.2200		8.4312	6,993.9300	6.9939	(17.047)	0	0	0

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2015/12/17	R214	04/08/2016	10.30	Call	Bond Future	3,434.7700	3.4348	4,506.5000	4.5065	31.202	0	0	6,300
2015/12/17	R214	04/08/2016	9.26	Put	Bond Future	8,309.2900	8.3093	6,881.8300	6.8818	(17.179)	0	0	0
2015/12/17	R248	04/02/2016	8.99	Put	Bond Future	11,615.3100	11.6153	9,286.7500	9.2867	(20.047)	0	0	0
2015/12/17	R248	04/02/2016	9.55	Put	Bond Future	6,452.1600	6.4522	4,467.9800	4.4680	(30.752)	0	0	75
2015/12/17	R248	04/02/2016			Bond Future	10.2566	89.8118	9.9707	92.2043	(2.787)	0.0000	0.0000	57,933
2015/12/17	R248	04/02/2016	9.00	Put	Bond Future	11,514.6600	11.5147	9,188.7800	9.1888	(20.199)	0	0	0
2015/12/17	R248	04/02/2016	9.01	Put	Bond Future	11,414.2600	11.4143	9,091.1700	9.0912	(20.353)	0	0	0
2015/12/17	R248	04/02/2016	8.99	Call	Bond Future	30.7800	0.0308	94.6500	0.0946	207.505	0	0	0
2015/12/17	R248	04/02/2016	9.00	Call	Bond Future	32.3400	0.0323	98.8900	0.0989	205.782	0	0	0
2015/12/17	R248	04/02/2016	9.45	Put	Bond Future	7,291.3600	7.2914	5,211.5500	5.2115	(28.524)	0	0	75
2015/12/17	R248	04/02/2016	9.01	Call	Bond Future	33.9600	0.0340	103.3000	0.1033	204.181	0	0	0
2015/12/17	R248	04/02/2016	9.45	Call	Bond Future	220.4000	0.2204	533.0200	0.5330	141.842	0	0	0
2015/12/17	R248	04/02/2016	9.55	Call	Bond Future	313.6800	0.3137	721.9300	0.7219	130.149	0	0	0
2015/12/17	R248	05/05/2016			Bond Future	10.3288	87.0125	10.0343	89.4470	(2.851)	0.0000	0.0000	0
2015/12/17	R248	05/05/2016	8.99	Put	Bond Future	12,533.4700	12.5335	10,388.6900	10.3887	(17.112)	0	0	0
2015/12/17	R248	05/05/2016	9.01	Put	Bond Future	12,346.4700	12.3465	10,212.0800	10.2121	(17.287)	0	0	0
2015/12/17	R248	05/05/2016	9.00	Put	Bond Future	12,439.8000	12.4398	10,300.1900	10.3002	(17.200)	0	0	0
2015/12/17	R248	05/05/2016	8.99	Call	Bond Future	372.9100	0.3729	662.6400	0.6626	77.694	0	0	0
2015/12/17	R248	05/05/2016	9.00	Call	Bond Future	381.3300	0.3813	676.2300	0.6762	77.335	0	0	0
2015/12/17	R248	05/05/2016	9.01	Call	Bond Future	389.9000	0.3899	690.0200	0.6900	76.974	0	0	0
2015/12/17	R248	04/08/2016			Bond Future	10.3875	88.7483	10.0848	91.2255	(2.915)	0.0000	0.0000	0
2015/12/17	R248	04/08/2016	9.25	Call	Bond Future	1,190.2700	1.1903	1,771.6900	1.7717	48.848	0	0	0
2015/12/17	R248	04/08/2016	9.24	Put	Bond Future	11,297.0900	11.2971	9,395.2000	9.3952	(16.835)	0	0	0
2015/12/17	R248	04/08/2016	9.26	Put	Bond Future	11,136.2700	11.1363	9,246.6900	9.2467	(16.968)	0	0	0
2015/12/17	R248	04/08/2016	9.25	Put	Bond Future	11,216.5000	11.2165	9,320.7600	9.3208	(16.901)	0	0	0
2015/12/17	R248	04/08/2016	9.26	Call	Bond Future	1,207.2700	1.2073	1,794.8500	1.7949	48.670	0	0	0
2015/12/17	R248	04/08/2016	9.24	Call	Bond Future	1,173.4500	1.1734	1,748.7200	1.7487	49.024	0	0	0

Total

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