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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/12/2015 TO 14/12/2015

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
2015/12/14	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	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
2015/12/14	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	2025	04/02/2016	126.01	Put	Bond Future	8,104.2600	8.1043	6,144.4900	6.1445	(24.182)	0	0	0
2015/12/14	2025	04/02/2016			Bond Future	117.9057	117.9057	119.8655	119.8655	1.662	0.0000	0.0000	1,831
2015/12/14	2025	04/02/2016	126.00	Put	Bond Future	8,094.2600	8.0943	6,134.4900	6.1345	(24.212)	0	0	0
2015/12/14	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	2025	04/02/2016	125.99	Put	Bond Future	8,084.2600	8.0843	6,124.4900	6.1245	(24.242)	0	0	0
2015/12/14	2025	05/05/2016			Bond Future	120.0388	120.0388	122.0314	122.0314	1.660	0.0000	0.0000	0
2015/12/14	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	2025	05/05/2016	125.99	Put	Bond Future	5,951.1700	5.9512	3,958.5700	3.9586	(33.482)	0	0	0
2015/12/14	2025	05/05/2016	126.01	Put	Bond Future	5,971.1700	5.9712	3,978.5700	3.9786	(33.370)	0	0	0
2015/12/14	2025	05/05/2016	126.00	Put	Bond Future	5,961.1700	5.9612	3,968.5700	3.9686	(33.426)	0	0	0
2015/12/14	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	2030	04/02/2016			Bond Future	10.9024	79.6100	10.2933	83.3925	(5.586)	0.0000	0.0000	18,207
2015/12/14	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	2030	04/02/2016	8.74	Put	Bond Future	14,678.6600	14.6787	10,896.1900	10.8962	(25.768)	0	0	0
2015/12/14	2030	04/02/2016	8.76	Put	Bond Future	14,525.8800	14.5259	10,743.4100	10.7434	(26.040)	0	0	0
2015/12/14	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	2030	04/02/2016	8.75	Put	Bond Future	14,602.2200	14.6022	10,819.7500	10.8197	(25.903)	0	0	0
2015/12/14	2030	05/05/2016	8.99	Put	Bond Future	13,391.0100	13.3910	9,541.3300	9.5413	(28.748)	0	0	0
2015/12/14	2030	05/05/2016	9.01	Put	Bond Future	13,243.7200	13.2437	9,394.0400	9.3940	(29.068)	0	0	0
2015/12/14	2030	05/05/2016			Bond Future	11.0177	81.0665	10.3871	84.9162	(5.724)	0.0000	0.0000	0
2015/12/14	2030	05/05/2016	9.00	Put	Bond Future	13,317.3200	13.3173	9,467.6400	9.4676	(28.907)	0	0	0
2015/12/14	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	2032	04/02/2016			Bond Future	11.0165	82.2893	10.3976	86.3222	(5.618)	0.0000	0.0000	8,417
2015/12/14	2032	04/02/2016	8.69	Put	Bond Future	16,888.1600	16.8882	12,858.7200	12.8587	(23.860)	0	0	0
2015/12/14	2032	04/02/2016	8.71	Put	Bond Future	16,721.2400	16.7212	12,692.2000	12.6922	(24.095)	0	0	0
2015/12/14	2032	04/02/2016	9.20	Call	Bond Future	3.2200	0.0032	45.1400	0.0451	1301.863	0	0	0
2015/12/14	2032	04/02/2016	8.70	Put	Bond Future	16,804.6500	16.8046	12,775.4000	12.7754	(23.977)	0	0	0
2015/12/14	2032	04/02/2016	9.30	Call	Bond Future	5.4600	0.0055	68.7000	0.0687	1158.242	0	0	0
2015/12/14	2032	04/02/2016	8.71	Call	Bond Future	0.1700	0.0002	4.0100	0.0040	2258.824	0	0	0
2015/12/14	2032	04/02/2016	9.20	Put	Bond Future	12,762.6400	12.7626	8,771.6800	8.7717	(31.271)	0	0	22
2015/12/14	2032	04/02/2016	8.69	Call	Bond Future	0.1500	0.0002	3.5900	0.0036	2293.333	0	0	0
2015/12/14	2032	04/02/2016	8.70	Call	Bond Future	0.1600	0.0002	3.7900	0.0038	2268.750	0	0	0

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2015/12/14	2032	04/02/2016	9.30	Put	Bond Future	11,985.7700		11.9858	8,016.1300	8.0161	(33.120)	0	0	22
2015/12/14	2032	05/05/2016			Bond Future	11.1297		79.6364	10.4893	83.7411	(5.755)	0.0000	0.0000	0
2015/12/14	2032	05/05/2016	8.99	Put	Bond Future	15,111.8900		15.1119	11,193.3400	11.1933	(25.930)	0	0	0
2015/12/14	2032	05/05/2016	9.01	Put	Bond Future	14,955.3400		14.9553	11,044.5900	11.0446	(26.150)	0	0	0
2015/12/14	2032	05/05/2016	9.00	Put	Bond Future	15,033.5500		15.0336	11,118.8700	11.1189	(26.040)	0	0	0
2015/12/14	2032	05/05/2016	9.01	Call	Bond Future	61.5200		0.0615	255.3900	0.2554	315.133	0	0	0
2015/12/14	2032	05/05/2016	8.99	Call	Bond Future	58.3700		0.0584	244.4400	0.2444	318.777	0	0	0
2015/12/14	2032	05/05/2016	9.00	Call	Bond Future	59.9300		0.0599	249.8700	0.2499	316.936	0	0	0
2015/12/14	2032	04/08/2016	9.01	Call	Bond Future	202.8500		0.2029	574.8400	0.5748	183.382	0	0	0
2015/12/14	2032	04/08/2016			Bond Future	11.2282		81.2330	10.5660	85.4150	(5.898)	0.0000	0.0000	0
2015/12/14	2032	04/08/2016	8.99	Call	Bond Future	195.6800		0.1957	557.4600	0.5575	184.883	0	0	0
2015/12/14	2032	04/08/2016	9.00	Call	Bond Future	199.2400		0.1992	566.1000	0.5661	184.130	0	0	0
2015/12/14	2032	04/08/2016	8.99	Put	Bond Future	15,769.0300		15.7690	11,948.8300	11.9488	(24.226)	0	0	0
2015/12/14	2032	04/08/2016	9.01	Put	Bond Future	15,617.5700		15.6176	11,807.5800	11.8076	(24.396)	0	0	0
2015/12/14	2032	04/08/2016	9.00	Put	Bond Future	15,693.2200		15.6932	11,878.1000	11.8781	(24.311)	0	0	0
2015/12/14	2033	04/02/2016	102.40	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	2033	04/02/2016			Bond Future	97.6673		97.6673	97.6555	97.6555	(0.012)	0.0000	0.0000	185
2015/12/14	2033	04/02/2016	102.41	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	2033	04/02/2016	102.39	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	2033	04/02/2016	102.40	Put	Bond Future	4,732.7300		4.7327	4,744.4600	4.7445	0.248	0	0	0
2015/12/14	2033	04/02/2016	102.39	Put	Bond Future	4,722.7300		4.7227	4,734.4600	4.7345	0.248	0	0	0
2015/12/14	2033	04/02/2016	102.41	Put	Bond Future	4,742.7300		4.7427	4,754.4600	4.7545	0.247	0	0	0
2015/12/14	2033	05/05/2016			Bond Future	98.4589		98.4589	98.4451	98.4451	(0.014)	0.0000	0.0000	0
2015/12/14	2033	05/05/2016	102.39	Put	Bond Future	3,931.1000		3.9311	3,944.9400	3.9449	0.352	0	0	0
2015/12/14	2033	05/05/2016	102.40	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	2033	05/05/2016	102.41	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	2033	05/05/2016	102.39	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	2033	05/05/2016	102.41	Put	Bond Future	3,951.1000		3.9511	3,964.9400	3.9649	0.350	0	0	0
2015/12/14	2033	05/05/2016	102.40	Put	Bond Future	3,941.1000		3.9411	3,954.9400	3.9549	0.351	0	0	0
2015/12/14	2037	04/02/2016	8.74	Call	Bond Future	0.0900		0.0001	2.1900	0.0022	2333.333	0	0	0
2015/12/14	2037	04/02/2016	8.75	Put	Bond Future	19,008.1500		19.0082	14,847.7700	14.8478	(21.887)	0	0	0
2015/12/14	2037	04/02/2016	9.43	Call	Bond Future	6.1100		0.0061	69.0200	0.0690	1029.624	0	0	0
2015/12/14	2037	04/02/2016			Bond Future	11.1597		78.8148	10.5563	82.9774	(5.407)	0.0000	0.0000	50,559
2015/12/14	2037	04/02/2016	8.75	Call	Bond Future	0.1000		0.0001	2.3200	0.0023	2220.000	0	0	0
2015/12/14	2037	04/02/2016	8.76	Call	Bond Future	0.1100		0.0001	2.4600	0.0025	2136.364	0	0	0
2015/12/14	2037	04/02/2016	9.30	Call	Bond Future	3.0700		0.0031	39.6100	0.0396	1190.228	0	0	0
2015/12/14	2037	04/02/2016	8.74	Put	Bond Future	19,101.7600		19.1018	14,941.2600	14.9413	(21.781)	0	0	0
2015/12/14	2037	04/02/2016	9.43	Put	Bond Future	12,962.3500		12.9623	8,862.6600	8.8627	(31.628)	0	0	16
2015/12/14	2037	04/02/2016	8.76	Put	Bond Future	18,914.6700		18.9147	14,754.4200	14.7544	(21.995)	0	0	0
2015/12/14	2037	04/02/2016	9.30	Put	Bond Future	14,069.8400		14.0698	9,943.7800	9.9438	(29.326)	0	0	16
2015/12/14	2037	05/05/2016	9.00	Put	Bond Future	17,442.1100		17.4421	13,350.8600	13.3509	(23.456)	0	0	0
2015/12/14	2037	05/05/2016	8.99	Call	Bond Future	45.1000		0.0451	187.4800	0.1875	315.698	0	0	0
2015/12/14	2037	05/05/2016			Bond Future	11.2707		80.2568	10.6467	84.4936	(5.536)	0.0000	0.0000	0
2015/12/14	2037	05/05/2016	9.00	Call	Bond Future	46.3700		0.0464	191.9400	0.1919	313.931	0	0	0
2015/12/14	2037	05/05/2016	9.01	Call	Bond Future	47.6700		0.0477	196.4900	0.1965	312.188	0	0	0
2015/12/14	2037	05/05/2016	8.99	Put	Bond Future	17,530.7200		17.5307	13,436.2800	13.4363	(23.356)	0	0	0

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2015/12/14	2037	05/05/2016	9.01	Put	Bond Future	17,353.6600		17.3537	13,265.6600	13.2657	(23.557)	0	0	0
2015/12/14	2037	04/08/2016			Bond Future	11.3702		77.6055	10.7251	81.9223	(5.673)	0.0000	0.0000	0
2015/12/14	2037	04/08/2016	9.24	Put	Bond Future	16,138.1100		16.1381	12,260.8600	12.2609	(24.025)	0	0	0
2015/12/14	2037	04/08/2016	9.26	Put	Bond Future	15,975.0300		15.9750	12,109.6600	12.1097	(24.196)	0	0	0
2015/12/14	2037	04/08/2016	9.25	Put	Bond Future	16,056.4700		16.0565	12,185.1300	12.1851	(24.111)	0	0	0
2015/12/14	2037	04/08/2016	9.24	Call	Bond Future	266.0700		0.2661	705.5600	0.7056	165.178	0	0	0
2015/12/14	2037	04/08/2016	9.25	Call	Bond Future	270.7300		0.2707	716.1300	0.7161	164.518	0	0	0
2015/12/14	2037	04/08/2016	9.26	Call	Bond Future	275.4600		0.2755	726.8300	0.7268	163.860	0	0	0
2015/12/14	2038	04/02/2016			Bond Future	117.7398		117.7398	125.1224	125.1224	6.270	0.0000	0.0000	17,749
2015/12/14	2038	04/02/2016	131.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	2038	04/02/2016	130.99	Put	Bond Future	13,250.2200		13.2502	5,867.5600	5.8676	(55.717)	0	0	0
2015/12/14	2038	04/02/2016	131.01	Put	Bond Future	13,270.2200		13.2702	5,887.5600	5.8876	(55.633)	0	0	0
2015/12/14	2038	04/02/2016	131.00	Put	Bond Future	13,260.2200		13.2602	5,877.5600	5.8776	(55.675)	0	0	0
2015/12/14	2038	04/02/2016	131.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	2038	04/02/2016	130.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	2038	05/05/2016	131.01	Put	Bond Future	11,140.2500		11.1403	3,626.6200	3.6266	(67.446)	0	0	0
2015/12/14	2038	05/05/2016			Bond Future	119.8698		119.8698	127.3834	127.3834	6.268	0.0000	0.0000	0
2015/12/14	2038	05/05/2016	131.00	Put	Bond Future	11,130.2500		11.1303	3,616.6200	3.6166	(67.506)	0	0	0
2015/12/14	2038	05/05/2016	131.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	2038	05/05/2016	130.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	2038	05/05/2016	131.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	2038	05/05/2016	130.99	Put	Bond Future	11,120.2500		11.1203	3,606.6200	3.6066	(67.567)	0	0	0
2015/12/14	2040	04/02/2016	9.51	Put	Bond Future	13,846.7300		13.8467	9,543.8700	9.5439	(31.075)	0	0	0
2015/12/14	2040	04/02/2016			Bond Future	11.2608		81.5924	10.6571	85.9576	(5.360)	0.0000	0.0000	1,820
2015/12/14	2040	04/02/2016	9.50	Put	Bond Future	13,936.6000		13.9366	9,631.2500	9.6313	(30.892)	0	0	0
2015/12/14	2040	04/02/2016	9.49	Put	Bond Future	14,026.6300		14.0266	9,718.8900	9.7189	(30.711)	0	0	0
2015/12/14	2040	04/02/2016	9.50	Call	Bond Future	5.8300		0.0058	65.6900	0.0657	1026.758	0	0	0
2015/12/14	2040	04/02/2016	9.51	Call	Bond Future	6.1400		0.0061	68.4900	0.0685	1015.472	0	0	0
2015/12/14	2040	04/02/2016	9.49	Call	Bond Future	5.5300		0.0055	63.0000	0.0630	1039.241	0	0	0
2015/12/14	2040	05/05/2016	9.50	Call	Bond Future	140.3600		0.1404	486.3400	0.4863	246.495	0	0	0
2015/12/14	2040	05/05/2016			Bond Future	11.3735		83.0853	10.7491	87.5283	(5.490)	0.0000	0.0000	0
2015/12/14	2040	05/05/2016	9.51	Call	Bond Future	143.7400		0.1437	496.0900	0.4961	245.130	0	0	0
2015/12/14	2040	05/05/2016	9.49	Call	Bond Future	137.0500		0.1371	476.7400	0.4767	247.858	0	0	0
2015/12/14	2040	05/05/2016	9.50	Put	Bond Future	14,820.5900		14.8206	10,723.5800	10.7236	(27.644)	0	0	0
2015/12/14	2040	05/05/2016	9.49	Put	Bond Future	14,907.3900		14.9074	10,804.0900	10.8041	(27.525)	0	0	0
2015/12/14	2040	05/05/2016	9.51	Put	Bond Future	14,734.0000		14.7340	10,643.3600	10.6434	(27.763)	0	0	0
2015/12/14	2040	04/08/2016			Bond Future	11.4752		80.2402	10.8293	84.7671	(5.628)	0.0000	0.0000	0
2015/12/14	2040	04/08/2016	9.49	Put	Bond Future	15,791.0100		15.7910	11,828.5300	11.8285	(25.093)	0	0	0
2015/12/14	2040	04/08/2016	9.50	Call	Bond Future	375.6200		0.3756	947.1900	0.9472	152.167	0	0	0
2015/12/14	2040	04/08/2016	9.51	Call	Bond Future	381.8500		0.3819	960.5900	0.9606	151.562	0	0	0
2015/12/14	2040	04/08/2016	9.49	Call	Bond Future	369.4700		0.3695	933.9300	0.9339	152.776	0	0	0
2015/12/14	2040	04/08/2016	9.51	Put	Bond Future	15,623.8400		15.6238	11,675.6400	11.6756	(25.270)	0	0	0
2015/12/14	2040	04/08/2016	9.50	Put	Bond Future	15,707.3200		15.7073	11,751.9500	11.7519	(25.182)	0	0	0
2015/12/14	2044	04/02/2016	8.99	Put	Bond Future	19,083.6000		19.0836	14,582.2700	14.5823	(23.587)	0	0	0
2015/12/14	2044	04/02/2016			Bond Future	11.2999		78.6869	10.6708	83.1929	(5.568)	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
2015/12/14	2044	04/02/2016	9.01	Put	Bond Future	18,884.7100	18.8847	14,383.9300	14.3839	(23.833)	0	0	0
2015/12/14	2044	04/02/2016	9.58	Put	Bond Future	13,500.0900	13.5001	9,071.6500	9.0716	(32.803)	0	0	0
2015/12/14	2044	04/02/2016	9.00	Put	Bond Future	18,984.0600	18.9841	14,483.0000	14.4830	(23.710)	0	0	0
2015/12/14	2044	04/02/2016	9.01	Call	Bond Future	0.2500	0.0003	5.4500	0.0055	2080.000	0	0	0
2015/12/14	2044	04/02/2016	8.99	Call	Bond Future	0.2200	0.0002	4.8700	0.0049	2113.636	0	0	0
2015/12/14	2044	04/02/2016	9.58	Call	Bond Future	7.1800	0.0072	84.7200	0.0847	1079.944	0	0	0
2015/12/14	2044	04/02/2016	9.00	Call	Bond Future	0.2300	0.0002	5.1500	0.0052	2139.130	0	0	0
2015/12/14	2044	05/05/2016	8.99	Put	Bond Future	19,849.0200	19.8490	15,378.3300	15.3783	(22.523)	0	0	0
2015/12/14	2044	05/05/2016			Bond Future	11.4114	80.1267	10.7606	84.7130	(5.704)	0.0000	0.0000	0
2015/12/14	2044	05/05/2016	9.01	Put	Bond Future	19,652.4200	19.6524	15,187.3700	15.1874	(22.720)	0	0	0
2015/12/14	2044	05/05/2016	9.00	Put	Bond Future	19,750.6200	19.7506	15,282.7200	15.2827	(22.622)	0	0	0
2015/12/14	2044	05/05/2016	9.01	Call	Bond Future	34.1800	0.0342	155.4400	0.1554	354.769	0	0	0
2015/12/14	2044	05/05/2016	8.99	Call	Bond Future	32.2200	0.0322	147.8400	0.1478	358.845	0	0	0
2015/12/14	2044	05/05/2016	9.00	Call	Bond Future	33.1900	0.0332	151.6000	0.1516	356.764	0	0	0
2015/12/14	2044	04/08/2016	9.50	Call	Bond Future	350.2100	0.3502	923.0000	0.9230	163.556	0	0	0
2015/12/14	2044	04/08/2016			Bond Future	11.5120	77.3476	10.8388	82.0209	(5.848)	0.0000	0.0000	0
2015/12/14	2044	04/08/2016	9.51	Call	Bond Future	356.1500	0.3562	936.2800	0.9363	162.889	0	0	0
2015/12/14	2044	04/08/2016	9.49	Put	Bond Future	16,042.2500	16.0422	11,934.4200	11.9344	(25.606)	0	0	0
2015/12/14	2044	04/08/2016	9.51	Put	Bond Future	15,872.0400	15.8720	11,778.8200	11.7788	(25.789)	0	0	0
2015/12/14	2044	04/08/2016	9.49	Call	Bond Future	344.3500	0.3444	909.8700	0.9099	164.228	0	0	0
2015/12/14	2044	04/08/2016	9.50	Put	Bond Future	15,957.0300	15.9570	11,856.4700	11.8565	(25.698)	0	0	0
2015/12/14	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	2046	04/02/2016			Bond Future	116.0285	116.0285	124.9963	124.9963	7.729	0.0000	0.0000	12,126
2015/12/14	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	2046	04/02/2016	127.99	Put	Bond Future	11,961.4800	11.9615	2,993.6700	2.9937	(74.972)	0	0	0
2015/12/14	2046	04/02/2016	128.01	Put	Bond Future	11,981.4800	11.9815	3,013.6700	3.0137	(74.847)	0	0	0
2015/12/14	2046	04/02/2016	128.00	Put	Bond Future	11,971.4800	11.9715	3,003.6700	3.0037	(74.910)	0	0	0
2015/12/14	2046	05/05/2016			Bond Future	116.6984	116.6984	125.8258	125.8258	7.821	0.0000	0.0000	0
2015/12/14	2046	05/05/2016	129.99	Put	Bond Future	13,291.6100	13.2916	4,164.1800	4.1642	(68.671)	0	0	0
2015/12/14	2046	05/05/2016	130.01	Put	Bond Future	13,311.6100	13.3116	4,184.1800	4.1842	(68.567)	0	0	0
2015/12/14	2046	05/05/2016	130.00	Put	Bond Future	13,301.6100	13.3016	4,174.1800	4.1742	(68.619)	0	0	0
2015/12/14	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	2050	04/02/2016			Bond Future	120.9488	120.9488	128.2426	128.2426	6.030	0.0000	0.0000	13,173
2015/12/14	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	2050	04/02/2016	137.99	Put	Bond Future	17,041.2400	17.0412	9,747.4400	9.7474	(42.801)	0	0	0
2015/12/14	2050	04/02/2016	138.01	Put	Bond Future	17,061.2400	17.0612	9,767.4400	9.7674	(42.751)	0	0	0
2015/12/14	2050	04/02/2016	138.00	Put	Bond Future	17,051.2400	17.0512	9,757.4400	9.7574	(42.776)	0	0	0
2015/12/14	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	2050	05/05/2016	138.00	Put	Bond Future	14,863.0400	14.8630	7,440.2600	7.4403	(49.941)	0	0	0
2015/12/14	2050	05/05/2016			Bond Future	123.1370	123.1370	130.5597	130.5597	6.028	0.0000	0.0000	0
2015/12/14	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/12/14	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	2050	05/05/2016	137.99	Put	Bond Future	14,853.0400	14.8530	7,430.2600	7.4303	(49.975)	0	0	0
2015/12/14	2050	05/05/2016	138.01	Put	Bond Future	14,873.0400	14.8730	7,450.2600	7.4503	(49.908)	0	0	0
2015/12/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	AL37	04/02/2016			Index Future	443.9620	443.9620	452.3050	452.3050	1.879	0.0000	0.0000	2
2015/12/14	AL37	05/05/2016			Index Future	452.0830	452.0830	460.5650	460.5650	1.876	0.0000	0.0000	0
2015/12/14	AL7T	04/02/2016			Index Future	493.4580	493.4580	510.8010	510.8010	3.515	0.0000	0.0000	0
2015/12/14	AL7T	05/05/2016			Index Future	502.4840	502.4840	520.1280	520.1280	3.511	0.0000	0.0000	0
2015/12/14	ALBI	04/02/2016			Index Future	444.5910	444.5910	461.6850	461.6850	3.845	0.0000	0.0000	724
2015/12/14	ALBI	05/05/2016			Index Future	452.7230	452.7230	470.1150	470.1150	3.842	0.0000	0.0000	0
2015/12/14	ALBI	04/08/2016			Index Future	461.6960	461.6960	479.4010	479.4010	3.835	0.0000	0.0000	0
2015/12/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	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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2015/12/14	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/12/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	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
2015/12/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/14	EL28	04/02/2016	128.99	Put	Bond Future	8,283.5500	8.2836	8,296.4100	8.2964	0.155	0	0	0
2015/12/14	EL28	04/02/2016			Bond Future	120.7065	120.7065	120.6936	120.6936	(0.011)	0.0000	0.0000	0
2015/12/14	EL28	04/02/2016	129.01	Put	Bond Future	8,303.5500	8.3036	8,316.4100	8.3164	0.155	0	0	0
2015/12/14	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	EL28	04/02/2016	129.00	Put	Bond Future	8,293.5500	8.2936	8,306.4100	8.3064	0.155	0	0	0
2015/12/14	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	EL28	05/05/2016			Bond Future	121.3154	121.3154	121.2996	121.2996	(0.013)	0.0000	0.0000	0
2015/12/14	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	EL28	05/05/2016	128.99	Put	Bond Future	7,674.6200	7.6746	7,690.3800	7.6904	0.205	0	0	0
2015/12/14	EL28	05/05/2016	129.01	Put	Bond Future	7,694.6200	7.6946	7,710.3800	7.7104	0.205	0	0	0
2015/12/14	EL28	05/05/2016	129.00	Put	Bond Future	7,684.6200	7.6846	7,700.3800	7.7004	0.205	0	0	0
2015/12/14	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	ES33	04/02/2016			Bond Future	11.9598	70.5516	11.3500	73.9539	(5.098)	0.0000	0.0000	8,710
2015/12/14	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	ES33	04/02/2016	9.99	Put	Bond Future	12,022.0200	12.0220	8,619.6800	8.6197	(28.301)	0	0	0
2015/12/14	ES33	04/02/2016	10.01	Put	Bond Future	11,883.8900	11.8839	8,481.5500	8.4815	(28.630)	0	0	0
2015/12/14	ES33	04/02/2016	10.00	Put	Bond Future	11,952.9100	11.9529	8,550.5700	8.5506	(28.465)	0	0	0
2015/12/14	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	ES33	05/05/2016			Bond Future	12.1008	68.0501	11.4689	71.5129	(5.222)	0.0000	0.0000	0
2015/12/14	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	ES33	05/05/2016	9.99	Put	Bond Future	12,740.8600	12.7409	9,278.0000	9.2780	(27.179)	0	0	0
2015/12/14	ES33	05/05/2016	10.01	Put	Bond Future	12,603.2200	12.6032	9,140.3600	9.1404	(27.476)	0	0	0
2015/12/14	ES33	05/05/2016	10.00	Put	Bond Future	12,671.9900	12.6720	9,209.1300	9.2091	(27.327)	0	0	0
2015/12/14	ES33	04/08/2016			Bond Future	12.2282	69.4141	11.5738	72.9422	(5.351)	0.0000	0.0000	0
2015/12/14	ES33	04/08/2016	10.24	Put	Bond Future	11,681.3700	11.6814	8,153.2900	8.1533	(30.203)	0	0	0
2015/12/14	ES33	04/08/2016	10.26	Put	Bond Future	11,548.6200	11.5486	8,020.5400	8.0205	(30.550)	0	0	0
2015/12/14	ES33	04/08/2016	10.25	Put	Bond Future	11,614.9500	11.6149	8,086.8700	8.0869	(30.375)	0	0	0
2015/12/14	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	ES42	04/02/2016			Bond Future	12.1485	73.7876	11.5230	77.6136	(5.148)	0.0000	0.0000	2,750
2015/12/14	ES42	05/05/2016			Bond Future	12.2937	70.8743	11.6440	74.7685	(5.284)	0.0000	0.0000	4,500
2015/12/14	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	GOVI	04/02/2016			GOVI	447.1590	447.1590	462.8100	462.8100	3.500	0.0000	0.0000	475
2015/12/14	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	GOVI	04/02/2016	511.99	Put	GOVI	648,310.0000	64.8310	491,800.0000	49.1800	(24.141)	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
2015/12/14	GOVI	04/02/2016	512.01	Put	GOVI	648,510.0000		64.8510	492,000.0000	49.2000	(24.134)	0	0	0
2015/12/14	GOVI	04/02/2016	512.00	Put	GOVI	648,410.0000		64.8410	491,900.0000	49.1900	(24.138)	0	0	0
2015/12/14	GOVI	05/05/2016	518.01	Put	GOVI	626,720.0000		62.6720	467,490.0000	46.7490	(25.407)	0	0	0
2015/12/14	GOVI	05/05/2016			GOVI	455.3380		455.3380	471.2610	471.2610	3.497	0.0000	0.0000	146
2015/12/14	GOVI	05/05/2016	518.00	Put	GOVI	626,620.0000		62.6620	467,390.0000	46.7390	(25.411)	0	0	0
2015/12/14	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	GOVI	05/05/2016	517.99	Put	GOVI	626,520.0000		62.6520	467,290.0000	46.7290	(25.415)	0	0	0
2015/12/14	GOVI	04/08/2016	520.99	Put	GOVI	566,280.0000		56.6280	404,210.0000	40.4210	(28.620)	0	0	0
2015/12/14	GOVI	04/08/2016			GOVI	464.3620		464.3620	480.5690	480.5690	3.490	0.0000	0.0000	0
2015/12/14	GOVI	04/08/2016	521.01	Put	GOVI	566,480.0000		56.6480	404,410.0000	40.4410	(28.610)	0	0	0
2015/12/14	GOVI	04/08/2016	521.00	Put	GOVI	566,380.0000		56.6380	404,310.0000	40.4310	(28.615)	0	0	0
2015/12/14	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/12/14	IGOV	04/02/2016			Index Future	221.7380		221.7380	226.2850	226.2850	2.051	0.0000	0.0000	1,038
2015/12/14	IGOV	05/05/2016			Index Future	225.7500		225.7500	230.3730	230.3730	2.048	0.0000	0.0000	21
2015/12/14	IGOV	04/08/2016			Index Future	230.2220		230.2220	234.9200	234.9200	2.041	0.0000	0.0000	0
2015/12/14	ILBI	04/02/2016			Index Future	604.1290		604.1290	614.3960	614.3960	1.699	0.0000	0.0000	157
2015/12/14	ILBI	05/05/2016			Index Future	614.4580		614.4580	624.8960	624.8960	1.699	0.0000	0.0000	0
2015/12/14	IS01	19/12/2016			Interest Rate Swap	100.5925		100.5925	100.3758	100.3758	(0.215)	0.0000	0.0000	0
2015/12/14	IS01	16/03/2017			Interest Rate Swap	100.8695		100.8695	100.5491	100.5491	(0.318)	0.0000	0.0000	0
2015/12/14	IS02	18/12/2017			Interest Rate Swap	102.0105		102.0105	101.3893	101.3893	(0.609)	0.0000	0.0000	0
2015/12/14	IS02	16/03/2018			Interest Rate Swap	101.7047		101.7047	101.0249	101.0249	(0.668)	0.0000	0.0000	0
2015/12/14	IS05	17/12/2020			Interest Rate Swap	105.0051		105.0051	103.7755	103.7755	(1.171)	0.0000	0.0000	0
2015/12/14	IS05	16/03/2021			Interest Rate Swap	104.7187		104.7187	103.4473	103.4473	(1.214)	0.0000	0.0000	0
2015/12/14	IS10	17/12/2025			Interest Rate Swap	109.5216		109.5216	107.7336	107.7336	(1.633)	0.0000	0.0000	0
2015/12/14	IS10	16/03/2026			Interest Rate Swap	107.0417		107.0417	105.1907	105.1907	(1.729)	0.0000	0.0000	0
2015/12/14	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/12/14	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/12/14	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/12/14	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/12/14	JBAF	15/12/2015			Jibar Tradeable Future	6.5300		93.4700	6.5800	93.4200	0.766	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
2015/12/14	JBAF	20/01/2016			Jibar Tradeable Future	6.6400	93.3600	6.6800	93.3200	0.602	0.0000	0.0000	0
2015/12/14	JBAF	17/02/2016			Jibar Tradeable Future	6.6900	93.3100	6.8500	93.1500	2.392	0.0000	0.0000	2,000
2015/12/14	JBAF	16/03/2016			Jibar Tradeable Future	6.7800	93.2200	6.9500	93.0500	2.507	0.0000	0.0000	0
2015/12/14	JBAF	20/04/2016			Jibar Tradeable Future	6.8900	93.1100	7.1400	92.8600	3.628	0.0000	0.0000	0
2015/12/14	JBAF	18/05/2016			Jibar Tradeable Future	6.9900	93.0100	7.2000	92.8000	3.004	0.0000	0.0000	0
2015/12/14	JBAF	15/06/2016			Jibar Tradeable Future	7.0700	92.9300	7.3800	92.6200	4.385	0.0000	0.0000	0
2015/12/14	JBAF	21/09/2016			Jibar Tradeable Future	7.3200	92.6800	7.7300	92.2700	5.601	0.0000	0.0000	0
2015/12/14	JBAF	21/12/2016			Jibar Tradeable Future	7.5800	92.4200	8.0700	91.9300	6.464	0.0000	0.0000	0
2015/12/14	JBAF	15/03/2017			Jibar Tradeable Future	7.7100	92.2900	8.0900	91.9100	4.929	0.0000	0.0000	0
2015/12/14	JBAF	21/06/2017			Jibar Tradeable Future	7.8900	92.1100	8.3200	91.6800	5.450	0.0000	0.0000	0
2015/12/14	JBAF	20/09/2017			Jibar Tradeable Future	8.0000	92.0000	8.4800	91.5200	6.000	0.0000	0.0000	0
2015/12/14	R023	04/02/2016	8.01	Put	Bond Future	11,313.1000	11.3131	8,627.5300	8.6275	(23.739)	0	0	0
2015/12/14	R023	04/02/2016			Bond Future	10.3280	90.7675	9.7446	93.4541	(5.648)	0.0000	0.0000	16,357
2015/12/14	R023	04/02/2016	8.00	Put	Bond Future	11,365.7600	11.3658	8,680.1300	8.6801	(23.629)	0	0	0
2015/12/14	R023	04/02/2016	8.01	Call	Bond Future	0.0300	0.0000	1.0700	0.0011	3466.667	0	0	0
2015/12/14	R023	04/02/2016	7.99	Call	Bond Future	0.0300	0.0000	0.9400	0.0009	3033.333	0	0	0
2015/12/14	R023	04/02/2016	8.00	Call	Bond Future	0.0300	0.0000	1.0100	0.0010	3266.667	0	0	0
2015/12/14	R023	04/02/2016	7.99	Put	Bond Future	11,418.4600	11.4185	8,732.7600	8.7328	(23.521)	0	0	0
2015/12/14	R023	05/05/2016			Bond Future	10.4656	88.4970	9.8538	91.2306	(5.846)	0.0000	0.0000	0
2015/12/14	R023	05/05/2016	8.24	Put	Bond Future	10,497.3800	10.4974	7,837.5000	7.8375	(25.339)	0	0	0
2015/12/14	R023	05/05/2016	8.26	Put	Bond Future	10,397.5600	10.3976	7,741.2400	7.7412	(25.548)	0	0	0
2015/12/14	R023	05/05/2016	8.24	Call	Bond Future	18.8900	0.0189	92.6400	0.0926	390.418	0	0	0
2015/12/14	R023	05/05/2016	8.25	Put	Bond Future	10,447.4500	10.4474	7,789.3300	7.7893	(25.443)	0	0	0
2015/12/14	R023	05/05/2016	8.25	Call	Bond Future	19.4600	0.0195	94.9700	0.0950	388.027	0	0	0
2015/12/14	R023	05/05/2016	8.26	Call	Bond Future	20.0400	0.0200	97.3500	0.0973	385.778	0	0	0
2015/12/14	R023	04/08/2016	8.24	Call	Bond Future	74.8400	0.0748	239.3700	0.2394	219.842	0	0	0
2015/12/14	R023	04/08/2016	8.25	Put	Bond Future	10,739.9600	10.7400	8,124.0400	8.1240	(24.357)	0	0	0
2015/12/14	R023	04/08/2016			Bond Future	10.5829	90.2700	9.9408	93.0531	(6.067)	0.0000	0.0000	0
2015/12/14	R023	04/08/2016	8.25	Call	Bond Future	76.3500	0.0763	243.5100	0.2435	218.939	0	0	0
2015/12/14	R023	04/08/2016	8.26	Call	Bond Future	77.9000	0.0779	247.7100	0.2477	217.985	0	0	0
2015/12/14	R023	04/08/2016	8.24	Put	Bond Future	10,787.5700	10.7876	8,169.0200	8.1690	(24.274)	0	0	0
2015/12/14	R023	04/08/2016	8.26	Put	Bond Future	10,692.4200	10.6924	8,079.1500	8.0791	(24.440)	0	0	0
2015/12/14	R186	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2015/12/14	R186	04/02/2016	8.40	Put	Bond Future	14,615.2900	14.6153	10,706.7400	10.7067	(26.743)	0	0	0
2015/12/14	R186	04/02/2016	8.83	Put	Bond Future	11,360.3800	11.3604	7,503.7200	7.5037	(33.948)	0	0	33
2015/12/14	R186	04/02/2016	9.20	Call	Bond Future	29.8700	0.0299	262.7700	0.2628	779.712	0	0	0
2015/12/14	R186	04/02/2016			Bond Future	10.4744	101.5715	9.8793	105.4880	(5.681)	0.0000	0.0000	65,500
2015/12/14	R186	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2015/12/14	R186	04/02/2016	8.02	Put	Bond Future	17,604.1500	17.6041	13,688.5500	13.6886	(22.242)	0	0	0
2015/12/14	R186	04/02/2016	7.90	Call	Bond Future	0.0100	0.0000	0.4100	0.0004	4000.000	0	0	680
2015/12/14	R186	04/02/2016	8.45	Call	Bond Future	0.5200	0.0005	10.8000	0.0108	1976.923	0	0	350
2015/12/14	R186	04/02/2016	8.75	Call	Bond Future	3.1300	0.0031	45.7400	0.0457	1361.342	0	0	0
2015/12/14	R186	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0200	0.0000	100.000	0	0	0
2015/12/14	R186	04/02/2016	7.50	Put	Bond Future	21,867.9000	21.8679	17,951.4500	17.9514	(17.910)	0	0	0
2015/12/14	R186	04/02/2016	8.83	Call	Bond Future	4.8500	0.0049	64.6600	0.0647	1233.196	0	0	0
2015/12/14	R186	04/02/2016	8.65	Put	Bond Future	12,706.1300	12.7061	8,816.9000	8.8169	(30.609)	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
2015/12/14	R186	04/02/2016	8.70	Put	Bond Future	12,329.8200	12.3298	8,447.5300	8.4475	(31.487)	0	0	5,000
2015/12/14	R186	04/02/2016	8.80	Put	Bond Future	11,582.9200	11.5829	7,719.2200	7.7192	(33.357)	0	0	5,000
2015/12/14	R186	04/02/2016	7.49	Put	Bond Future	21,951.9200	21.9519	18,035.4700	18.0355	(17.841)	0	0	0
2015/12/14	R186	04/02/2016	8.85	Put	Bond Future	11,212.4200	11.2124	7,360.8800	7.3609	(34.351)	0	0	0
2015/12/14	R186	04/02/2016	7.51	Put	Bond Future	21,783.9600	21.7840	17,867.5100	17.8675	(17.979)	0	0	0
2015/12/14	R186	04/02/2016	8.02	Call	Bond Future	0.0300	0.0000	0.9000	0.0009	2900.000	0	0	700
2015/12/14	R186	04/02/2016	8.40	Call	Bond Future	0.3800	0.0004	8.3000	0.0083	2084.211	0	0	680
2015/12/14	R186	04/02/2016	7.90	Put	Bond Future	18,570.0000	18.5700	14,653.9300	14.6539	(21.088)	0	0	0
2015/12/14	R186	04/02/2016	8.45	Put	Bond Future	14,229.8200	14.2298	10,323.6300	10.3236	(27.451)	0	0	0
2015/12/14	R186	04/02/2016	9.20	Put	Bond Future	8,681.2800	8.6813	4,997.7100	4.9977	(42.431)	0	0	700
2015/12/14	R186	04/02/2016	8.75	Put	Bond Future	11,955.4100	11.9554	8,081.5500	8.0815	(32.403)	0	0	11,695
2015/12/14	R186	04/02/2016	8.65	Call	Bond Future	1.7700	0.0018	29.0100	0.0290	1538.983	0	0	0
2015/12/14	R186	04/02/2016	8.85	Call	Bond Future	5.4000	0.0054	70.3300	0.0703	1202.407	0	0	0
2015/12/14	R186	04/02/2016	8.70	Call	Bond Future	2.3600	0.0024	36.5400	0.0365	1448.305	0	0	0
2015/12/14	R186	04/02/2016	8.80	Call	Bond Future	4.1200	0.0041	56.8900	0.0569	1280.825	0	0	0
2015/12/14	R186	05/05/2016			Bond Future	10.5942	103.4290	9.9747	107.4146	(5.848)	0.0000	0.0000	0
2015/12/14	R186	05/05/2016	8.34	Call	Bond Future	29.7600	0.0298	141.4300	0.1414	375.235	0	0	0
2015/12/14	R186	05/05/2016	8.75	Put	Bond Future	12,629.2700	12.6293	8,912.2400	8.9122	(29.432)	0	0	1,900
2015/12/14	R186	05/05/2016	8.35	Call	Bond Future	30.6400	0.0306	144.9400	0.1449	373.042	0	0	0
2015/12/14	R186	05/05/2016	8.85	Put	Bond Future	11,921.3600	11.9214	8,260.6300	8.2606	(30.707)	0	0	5,350
2015/12/14	R186	05/05/2016	8.33	Call	Bond Future	28.9000	0.0289	137.9800	0.1380	377.439	0	0	0
2015/12/14	R186	05/05/2016	8.75	Call	Bond Future	91.3100	0.0913	359.8700	0.3599	294.119	0	0	0
2015/12/14	R186	05/05/2016	8.35	Put	Bond Future	15,570.7400	15.5707	11,699.4500	11.6994	(24.863)	0	0	0
2015/12/14	R186	05/05/2016	7.56	Put	Bond Future	21,799.4100	21.7994	17,827.0900	17.8271	(18.222)	0	0	0
2015/12/14	R186	05/05/2016	8.34	Put	Bond Future	15,646.3100	15.6463	11,772.3900	11.7724	(24.759)	0	0	0
2015/12/14	R186	05/05/2016	8.85	Call	Bond Future	117.2500	0.1172	442.1100	0.4421	277.066	0	0	0
2015/12/14	R186	05/05/2016	7.56	Call	Bond Future	2.2400	0.0022	15.5100	0.0155	592.411	0	0	0
2015/12/14	R186	05/05/2016	8.33	Put	Bond Future	15,721.9600	15.7220	11,845.4500	11.8455	(24.657)	0	0	0
2015/12/14	R186	04/08/2016	8.51	Put	Bond Future	14,909.9100	14.9099	11,177.2700	11.1773	(25.035)	0	0	0
2015/12/14	R186	04/08/2016			Bond Future	10.6964	100.1946	10.0518	104.2540	(6.026)	0.0000	0.0000	0
2015/12/14	R186	04/08/2016	8.50	Put	Bond Future	14,980.9200	14.9809	11,243.5400	11.2435	(24.948)	0	0	0
2015/12/14	R186	04/08/2016	8.51	Call	Bond Future	166.5100	0.1665	493.2300	0.4932	196.216	0	0	0
2015/12/14	R186	04/08/2016	8.49	Call	Bond Future	160.3400	0.1603	477.6300	0.4776	197.886	0	0	0
2015/12/14	R186	04/08/2016	8.50	Call	Bond Future	163.4000	0.1634	485.3800	0.4854	197.050	0	0	0
2015/12/14	R186	04/08/2016	8.49	Put	Bond Future	15,052.0400	15.0520	11,309.9700	11.3100	(24.861)	0	0	0
2015/12/14	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	R197	04/02/2016			Bond Future	281.7812	281.7812	286.4696	286.4696	1.664	0.0000	0.0000	714
2015/12/14	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	R197	04/02/2016	296.99	Put	Bond Future	15,208.7600	15.2088	10,520.4100	10.5204	(30.827)	0	0	0
2015/12/14	R197	04/02/2016	297.01	Put	Bond Future	15,228.7600	15.2288	10,540.4100	10.5404	(30.786)	0	0	0
2015/12/14	R197	04/02/2016	297.00	Put	Bond Future	15,218.7600	15.2188	10,530.4100	10.5304	(30.806)	0	0	0
2015/12/14	R197	05/05/2016			Bond Future	286.8788	286.8788	291.6457	291.6457	1.662	0.0000	0.0000	0
2015/12/14	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	R197	05/05/2016	299.99	Put	Bond Future	13,111.1700	13.1112	8,344.2800	8.3443	(36.357)	0	0	0
2015/12/14	R197	05/05/2016	300.01	Put	Bond Future	13,131.1700	13.1312	8,364.2800	8.3643	(36.302)	0	0	0
2015/12/14	R197	05/05/2016	300.00	Put	Bond Future	13,121.1700	13.1212	8,354.2800	8.3543	(36.330)	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
2015/12/14	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	R202	04/02/2016			Bond Future	223.1463	223.1463	223.1202	223.1202	(0.012)	0.0000	0.0000	43,005
2015/12/14	R202	04/02/2016	239.99	Put	Bond Future	16,843.7200	16.8437	16,869.7900	16.8698	0.155	0	0	0
2015/12/14	R202	04/02/2016	240.01	Put	Bond Future	16,863.7200	16.8637	16,889.7900	16.8898	0.155	0	0	0
2015/12/14	R202	04/02/2016	240.00	Put	Bond Future	16,853.7200	16.8537	16,879.7900	16.8798	0.155	0	0	0
2015/12/14	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	R202	05/05/2016	246.99	Put	Bond Future	19,806.9100	19.8069	19,838.1100	19.8381	0.158	0	0	0
2015/12/14	R202	05/05/2016			Bond Future	227.1831	227.1831	227.1519	227.1519	(0.014)	0.0000	0.0000	0
2015/12/14	R202	05/05/2016	247.01	Put	Bond Future	19,826.9100	19.8269	19,858.1100	19.8581	0.157	0	0	0
2015/12/14	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	R202	05/05/2016	247.00	Put	Bond Future	19,816.9100	19.8169	19,848.1100	19.8481	0.157	0	0	0
2015/12/14	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	R203	04/02/2016	7.25	Put	Bond Future	2,863.1500	2.8631	2,044.5000	2.0445	(28.593)	0	0	0
2015/12/14	R203	04/02/2016	7.26	Put	Bond Future	2,848.1700	2.8482	2,029.5500	2.0296	(28.742)	0	0	0
2015/12/14	R203	04/02/2016			Bond Future	9.1979	101.9392	8.6330	102.7583	(6.142)	0.0000	0.0000	17,184
2015/12/14	R203	04/02/2016	7.26	Call	Bond Future	0.0100	0.0000	0.4400	0.0004	4300.000	0	0	0
2015/12/14	R203	04/02/2016	7.24	Call	Bond Future	0.0100	0.0000	0.3800	0.0004	3700.000	0	0	0
2015/12/14	R203	04/02/2016	7.25	Call	Bond Future	0.0100	0.0000	0.4100	0.0004	4000.000	0	0	0
2015/12/14	R203	04/02/2016	7.24	Put	Bond Future	2,878.1400	2.8781	2,059.4600	2.0595	(28.445)	0	0	0
2015/12/14	R203	05/05/2016	7.25	Put	Bond Future	2,870.5700	2.8706	2,046.6400	2.0466	(28.703)	0	0	0
2015/12/14	R203	05/05/2016			Bond Future	9.5453	99.6325	8.8706	100.4642	(7.069)	0.0000	0.0000	0
2015/12/14	R203	05/05/2016	7.26	Call	Bond Future	0.7900	0.0008	8.7900	0.0088	1012.658	0	0	0
2015/12/14	R203	05/05/2016	7.24	Call	Bond Future	0.7300	0.0007	8.2200	0.0082	1026.027	0	0	0
2015/12/14	R203	05/05/2016	7.25	Call	Bond Future	0.7600	0.0008	8.5000	0.0085	1018.421	0	0	0
2015/12/14	R203	05/05/2016	7.26	Put	Bond Future	2,857.8500	2.8579	2,034.1800	2.0342	(28.821)	0	0	0
2015/12/14	R203	05/05/2016	7.24	Put	Bond Future	2,883.3000	2.8833	2,059.1200	2.0591	(28.585)	0	0	0
2015/12/14	R203	04/08/2016	7.26	Call	Bond Future	2.7400	0.0027	21.4000	0.0214	681.022	0	0	0
2015/12/14	R203	04/08/2016			Bond Future	9.8957	101.6290	9.0632	102.4715	(8.413)	0.0000	0.0000	0
2015/12/14	R203	04/08/2016	7.24	Call	Bond Future	2.5900	0.0026	20.4500	0.0204	689.575	0	0	0
2015/12/14	R203	04/08/2016	7.25	Call	Bond Future	2.6700	0.0027	20.9200	0.0209	683.521	0	0	0
2015/12/14	R203	04/08/2016	7.24	Put	Bond Future	2,727.7200	2.7277	1,903.0600	1.9031	(30.233)	0	0	0
2015/12/14	R203	04/08/2016	7.26	Put	Bond Future	2,706.9300	2.7069	1,883.0700	1.8831	(30.435)	0	0	0
2015/12/14	R203	04/08/2016	7.25	Put	Bond Future	2,717.3300	2.7173	1,893.0600	1.8931	(30.334)	0	0	0
2015/12/14	R204	04/02/2016	7.50	Call	Bond Future	0.0200	0.0000	0.7300	0.0007	3550.000	0	0	0
2015/12/14	R204	04/02/2016			Bond Future	9.5388	97.2964	8.9812	98.6456	(5.846)	0.0000	0.0000	38,394
2015/12/14	R204	04/02/2016	7.51	Call	Bond Future	0.0200	0.0000	0.7800	0.0008	3800.000	0	0	0
2015/12/14	R204	04/02/2016	7.49	Put	Bond Future	5,074.7000	5.0747	3,726.1500	3.7262	(26.574)	0	0	0
2015/12/14	R204	04/02/2016	7.51	Put	Bond Future	5,023.5800	5.0236	3,675.1300	3.6751	(26.842)	0	0	0
2015/12/14	R204	04/02/2016	7.49	Call	Bond Future	0.0200	0.0000	0.6800	0.0007	3300.000	0	0	0
2015/12/14	R204	04/02/2016	7.50	Put	Bond Future	5,049.1400	5.0491	3,700.6400	3.7006	(26.708)	0	0	0
2015/12/14	R204	05/05/2016	7.75	Call	Bond Future	6.8700	0.0069	42.7700	0.0428	522.562	0	0	0

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2015/12/14	R204	05/05/2016			Bond Future	9.7655	99.0757	9.1487	100.4473	(6.316)	0.0000	0.0000	0
2015/12/14	R204	05/05/2016	7.76	Call	Bond Future	7.1100	0.0071	43.9700	0.0440	518.425	0	0	0
2015/12/14	R204	05/05/2016	7.74	Put	Bond Future	4,604.3900	4.6044	3,267.7400	3.2677	(29.030)	0	0	0
2015/12/14	R204	05/05/2016	7.76	Put	Bond Future	4,558.1300	4.5581	3,223.3800	3.2234	(29.283)	0	0	0
2015/12/14	R204	05/05/2016	7.74	Call	Bond Future	6.6400	0.0066	41.6000	0.0416	526.506	0	0	0
2015/12/14	R204	05/05/2016	7.75	Put	Bond Future	4,581.2500	4.5813	3,245.5400	3.2455	(29.156)	0	0	0
2015/12/14	R204	04/08/2016			Bond Future	9.9687	97.0172	9.2813	98.4106	(6.895)	0.0000	0.0000	0
2015/12/14	R204	04/08/2016	7.74	Put	Bond Future	4,633.8000	4.6338	3,309.3500	3.3094	(28.582)	0	0	0
2015/12/14	R204	04/08/2016	7.76	Put	Bond Future	4,592.2000	4.5922	3,270.3000	3.2703	(28.786)	0	0	0
2015/12/14	R204	04/08/2016	7.75	Put	Bond Future	4,613.0000	4.6130	3,289.8100	3.2898	(28.684)	0	0	0
2015/12/14	R204	04/08/2016	7.74	Call	Bond Future	21.2600	0.0213	90.2300	0.0902	324.412	0	0	0
2015/12/14	R204	04/08/2016	7.75	Call	Bond Future	21.7700	0.0218	92.0000	0.0920	322.600	0	0	0
2015/12/14	R204	04/08/2016	7.76	Call	Bond Future	22.2800	0.0223	93.8000	0.0938	321.005	0	0	0
2015/12/14	R207	04/02/2016	7.27	Put	Bond Future	8,375.6400	8.3756	6,643.3900	6.6434	(20.682)	0	0	0
2015/12/14	R207	04/02/2016	7.49	Put	Bond Future	7,638.3400	7.6383	5,906.2200	5.9062	(22.677)	0	0	0
2015/12/14	R207	04/02/2016			Bond Future	9.8935	92.0473	9.3275	93.7796	(5.721)	0.0000	0.0000	46,609
2015/12/14	R207	04/02/2016	7.51	Put	Bond Future	7,571.6400	7.5716	5,839.5400	5.8395	(22.876)	0	0	0
2015/12/14	R207	04/02/2016	7.27	Call	Bond Future	0.0000	0.0000	0.0300	0.0000	100.000	0	0	43
2015/12/14	R207	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.1700	0.0002	100.000	0	0	19
2015/12/14	R207	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.1800	0.0002	100.000	0	0	0
2015/12/14	R207	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.1600	0.0002	100.000	0	0	0
2015/12/14	R207	04/02/2016	7.50	Put	Bond Future	7,604.9800	7.6050	5,872.8700	5.8729	(22.776)	0	0	0
2015/12/14	R207	05/05/2016	7.86	Put	Bond Future	6,652.4500	6.6525	4,924.2100	4.9242	(25.979)	0	0	0
2015/12/14	R207	05/05/2016			Bond Future	10.0909	93.7310	9.4807	95.4928	(6.048)	0.0000	0.0000	0
2015/12/14	R207	05/05/2016	7.85	Put	Bond Future	6,683.3200	6.6833	4,954.1900	4.9542	(25.872)	0	0	0
2015/12/14	R207	05/05/2016	7.56	Put	Bond Future	7,586.0500	7.5861	5,838.7100	5.8387	(23.034)	0	0	0
2015/12/14	R207	05/05/2016	7.84	Put	Bond Future	6,714.2100	6.7142	4,984.2300	4.9842	(25.766)	0	0	0
2015/12/14	R207	05/05/2016	7.56	Call	Bond Future	2.4000	0.0024	16.8100	0.0168	600.417	0	0	43
2015/12/14	R207	05/05/2016	7.85	Call	Bond Future	6.6100	0.0066	39.2300	0.0392	493.495	0	0	0
2015/12/14	R207	05/05/2016	7.86	Call	Bond Future	6.8300	0.0068	40.3400	0.0403	490.630	0	0	0
2015/12/14	R207	05/05/2016	7.84	Call	Bond Future	6.3900	0.0064	38.1600	0.0382	497.183	0	0	0
2015/12/14	R207	04/08/2016			Bond Future	10.2664	91.9632	9.6058	93.7548	(6.435)	0.0000	0.0000	0
2015/12/14	R207	04/08/2016	7.99	Put	Bond Future	6,394.0300	6.3940	4,697.8000	4.6978	(26.528)	0	0	0
2015/12/14	R207	04/08/2016	8.01	Put	Bond Future	6,337.4400	6.3374	4,644.5100	4.6445	(26.713)	0	0	0
2015/12/14	R207	04/08/2016	8.00	Put	Bond Future	6,365.7200	6.3657	4,671.1400	4.6711	(26.620)	0	0	0
2015/12/14	R207	04/08/2016	8.01	Call	Bond Future	37.2500	0.0373	135.9100	0.1359	264.859	0	0	0
2015/12/14	R207	04/08/2016	7.99	Call	Bond Future	35.6600	0.0357	131.0200	0.1310	267.414	0	0	0
2015/12/14	R207	04/08/2016	8.00	Call	Bond Future	36.4400	0.0364	133.4500	0.1335	266.218	0	0	0
2015/12/14	R208	04/02/2016			Bond Future	10.0660	89.3615	9.4896	91.4762	(5.727)	0.0000	0.0000	41,528
2015/12/14	R208	04/02/2016	7.74	Put	Bond Future	8,926.9700	8.9270	6,812.7400	6.8127	(23.684)	0	0	0
2015/12/14	R208	04/02/2016	7.76	Put	Bond Future	8,845.6100	8.8456	6,731.4400	6.7314	(23.901)	0	0	0
2015/12/14	R208	04/02/2016	7.75	Put	Bond Future	8,886.2700	8.8863	6,772.0800	6.7721	(23.792)	0	0	0
2015/12/14	R208	04/02/2016	7.76	Call	Bond Future	0.0200	0.0000	0.5800	0.0006	2800.000	0	0	0
2015/12/14	R208	04/02/2016	7.74	Call	Bond Future	0.0100	0.0000	0.5100	0.0005	5000.000	0	0	0
2015/12/14	R208	04/02/2016	7.75	Call	Bond Future	0.0100	0.0000	0.5500	0.0006	5400.000	0	0	0
2015/12/14	R208	05/05/2016	7.99	Call	Bond Future	10.4900	0.0105	57.4500	0.0575	447.664	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
2015/12/14	R208	05/05/2016	8.00	Put	Bond Future	8,165.0300	8.1650	6,061.9000	6.0619	(25.758)	0	0	0
2015/12/14	R208	05/05/2016			Bond Future	10.2285	87.5938	9.6166	89.7451	(5.982)	0.0000	0.0000	0
2015/12/14	R208	05/05/2016	8.00	Call	Bond Future	10.8300	0.0108	58.9800	0.0590	444.598	0	0	0
2015/12/14	R208	05/05/2016	8.01	Call	Bond Future	11.1800	0.0112	60.5500	0.0605	441.592	0	0	0
2015/12/14	R208	05/05/2016	7.99	Put	Bond Future	8,203.3200	8.2033	6,099.0000	6.0990	(25.652)	0	0	0
2015/12/14	R208	05/05/2016	8.01	Put	Bond Future	8,126.7600	8.1268	6,024.8500	6.0249	(25.864)	0	0	0
2015/12/14	R208	04/08/2016	8.01	Put	Bond Future	8,312.5900	8.3126	6,234.3500	6.2343	(25.001)	0	0	0
2015/12/14	R208	04/08/2016			Bond Future	10.3695	89.3492	9.7190	91.5384	(6.273)	0.0000	0.0000	0
2015/12/14	R208	04/08/2016	8.00	Put	Bond Future	8,348.6800	8.3487	6,268.5800	6.2686	(24.915)	0	0	0
2015/12/14	R208	04/08/2016	7.99	Call	Bond Future	42.3300	0.0423	149.5500	0.1496	253.296	0	0	0
2015/12/14	R208	04/08/2016	8.00	Call	Bond Future	43.2500	0.0433	152.3000	0.1523	252.139	0	0	0
2015/12/14	R208	04/08/2016	8.01	Call	Bond Future	44.1900	0.0442	155.1000	0.1551	250.984	0	0	0
2015/12/14	R208	04/08/2016	7.99	Put	Bond Future	8,384.8000	8.3848	6,302.8700	6.3029	(24.830)	0	0	0
2015/12/14	R209	04/02/2016	8.74	Call	Bond Future	0.1600	0.0002	3.5900	0.0036	2143.750	0	0	0
2015/12/14	R209	04/02/2016	8.75	Put	Bond Future	14,810.6900	14.8107	11,317.6700	11.3177	(23.584)	0	0	0
2015/12/14	R209	04/02/2016			Bond Future	11.0185	63.9507	10.4110	67.4473	(5.513)	0.0000	0.0000	43,367
2015/12/14	R209	04/02/2016	8.75	Call	Bond Future	0.1700	0.0002	3.7900	0.0038	2129.412	0	0	0
2015/12/14	R209	04/02/2016	8.76	Call	Bond Future	0.1900	0.0002	4.0200	0.0040	2015.789	0	0	0
2015/12/14	R209	04/02/2016	9.52	Put	Bond Future	9,231.8500	9.2318	5,854.5500	5.8546	(36.583)	0	0	2,200
2015/12/14	R209	04/02/2016	8.74	Put	Bond Future	14,887.6600	14.8877	11,394.4500	11.3944	(23.464)	0	0	0
2015/12/14	R209	04/02/2016	8.76	Put	Bond Future	14,733.8400	14.7338	11,241.0300	11.2410	(23.706)	0	0	0
2015/12/14	R209	04/02/2016	9.52	Call	Bond Future	13.9000	0.0139	133.2400	0.1332	858.561	0	0	0
2015/12/14	R209	05/05/2016			Bond Future	11.1185	61.9703	10.4916	65.5294	(5.638)	0.0000	0.0000	0
2015/12/14	R209	05/05/2016	9.00	Call	Bond Future	53.3400	0.0533	216.2400	0.2162	305.399	0	0	6,700
2015/12/14	R209	05/05/2016	8.25	Put	Bond Future	19,320.2300	19.3202	15,786.3800	15.7864	(18.291)	0	0	0
2015/12/14	R209	05/05/2016	8.99	Put	Bond Future	13,575.5200	13.5755	10,175.9600	10.1760	(25.042)	0	0	0
2015/12/14	R209	05/05/2016	9.01	Put	Bond Future	13,430.6100	13.4306	10,037.9100	10.0379	(25.261)	0	0	0
2015/12/14	R209	05/05/2016	9.00	Put	Bond Future	13,502.9900	13.5030	10,106.8400	10.1068	(25.151)	0	0	0
2015/12/14	R209	05/05/2016	9.01	Call	Bond Future	54.7800	0.0548	221.1300	0.2211	303.669	0	0	0
2015/12/14	R209	05/05/2016	8.25	Call	Bond Future	5.4000	0.0054	30.6000	0.0306	466.667	0	0	6,700
2015/12/14	R209	05/05/2016	8.99	Call	Bond Future	51.9400	0.0519	211.4300	0.2114	307.066	0	0	0
2015/12/14	R209	04/08/2016	9.26	Call	Bond Future	285.0000	0.2850	739.7000	0.7397	159.544	0	0	0
2015/12/14	R209	04/08/2016			Bond Future	11.2049	63.2127	10.5588	66.8392	(5.766)	0.0000	0.0000	0
2015/12/14	R209	04/08/2016	10.60	Call	Bond Future	1,809.9200	1.8099	3,415.5300	3.4155	88.712	0	0	6,000
2015/12/14	R209	04/08/2016	9.60	Put	Bond Future	10,153.8200	10.1538	7,206.2100	7.2062	(29.030)	0	0	0
2015/12/14	R209	04/08/2016	9.24	Call	Bond Future	275.5400	0.2755	718.7800	0.7188	160.862	0	0	0
2015/12/14	R209	04/08/2016	9.25	Call	Bond Future	280.2400	0.2802	729.1800	0.7292	160.198	0	0	0
2015/12/14	R209	04/08/2016	10.60	Put	Bond Future	5,195.2300	5.1952	3,174.3700	3.1744	(38.898)	0	0	0
2015/12/14	R209	04/08/2016	9.24	Put	Bond Future	12,433.2300	12.4332	9,250.0000	9.2500	(25.603)	0	0	0
2015/12/14	R209	04/08/2016	9.26	Put	Bond Future	12,300.6900	12.3007	9,128.9200	9.1289	(25.785)	0	0	0
2015/12/14	R209	04/08/2016	9.60	Call	Bond Future	489.4100	0.4894	1,168.2700	1.1683	138.710	0	0	6,000
2015/12/14	R209	04/08/2016	9.25	Put	Bond Future	12,366.8800	12.3669	9,189.3500	9.1893	(25.694)	0	0	0
2015/12/14	R210	04/02/2016	184.99	Put	Bond Future	12,282.2200	12.2822	12,302.8800	12.3029	0.168	0	0	0
2015/12/14	R210	04/02/2016			Bond Future	172.7078	172.7078	172.6871	172.6871	(0.012)	0.0000	0.0000	3,861
2015/12/14	R210	04/02/2016	185.01	Put	Bond Future	12,302.2200	12.3022	12,322.8800	12.3229	0.168	0	0	0
2015/12/14	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
2015/12/14	R210	04/02/2016	185.00	Put	Bond Future	12,292.2200	12.2922	12,312.8800	12.3129	0.168	0	0	0
2015/12/14	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	R210	05/05/2016			Bond Future	173.6654	173.6654	173.6406	173.6406	(0.014)	0.0000	0.0000	0
2015/12/14	R210	05/05/2016	184.99	Put	Bond Future	11,324.6100	11.3246	11,349.4000	11.3494	0.219	0	0	0
2015/12/14	R210	05/05/2016	185.00	Put	Bond Future	11,334.6100	11.3346	11,359.4000	11.3594	0.219	0	0	0
2015/12/14	R210	05/05/2016	185.01	Put	Bond Future	11,344.6100	11.3446	11,369.4000	11.3694	0.219	0	0	0
2015/12/14	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	R211	04/02/2016			Bond Future	134.9070	134.9070	134.8896	134.8896	(0.013)	0.0000	0.0000	1,010
2015/12/14	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	R211	04/02/2016	138.99	Put	Bond Future	4,082.9800	4.0830	4,100.4300	4.1004	0.427	0	0	0
2015/12/14	R211	04/02/2016	139.01	Put	Bond Future	4,102.9800	4.1030	4,120.4300	4.1204	0.425	0	0	0
2015/12/14	R211	04/02/2016	139.00	Put	Bond Future	4,092.9800	4.0930	4,110.4300	4.1104	0.426	0	0	0
2015/12/14	R211	05/05/2016	139.01	Put	Bond Future	1,662.2400	1.6622	1,682.9600	1.6830	1.247	0	0	0
2015/12/14	R211	05/05/2016			Bond Future	137.3478	137.3478	137.3270	137.3270	(0.015)	0.0000	0.0000	0
2015/12/14	R211	05/05/2016	139.00	Put	Bond Future	1,652.2400	1.6522	1,672.9600	1.6730	1.254	0	0	0
2015/12/14	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	R211	05/05/2016	138.99	Put	Bond Future	1,642.2400	1.6422	1,662.9600	1.6630	1.262	0	0	0
2015/12/14	R212	04/02/2016			Bond Future	136.4936	136.4936	136.4774	136.4774	(0.012)	0.0000	0.0000	1,569
2015/12/14	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	R212	04/02/2016	145.99	Put	Bond Future	9,496.3800	9.4964	9,512.5700	9.5126	0.170	0	0	0
2015/12/14	R212	04/02/2016	146.01	Put	Bond Future	9,516.3800	9.5164	9,532.5700	9.5326	0.170	0	0	0
2015/12/14	R212	04/02/2016	146.00	Put	Bond Future	9,506.3800	9.5064	9,522.5700	9.5226	0.170	0	0	0
2015/12/14	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	R212	05/05/2016			Bond Future	138.9631	138.9631	138.9435	138.9435	(0.014)	0.0000	0.0000	0
2015/12/14	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	R212	05/05/2016	144.99	Put	Bond Future	6,026.9300	6.0269	6,046.4500	6.0464	0.324	0	0	0
2015/12/14	R212	05/05/2016	145.01	Put	Bond Future	6,046.9300	6.0469	6,066.4500	6.0664	0.323	0	0	0
2015/12/14	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/14	R212	05/05/2016	145.00	Put	Bond Future	6,036.9300	6.0369	6,056.4500	6.0564	0.323	0	0	0
2015/12/14	R213	04/02/2016			Bond Future	10.9522	74.2872	10.3435	77.8832	(5.557)	0.0000	0.0000	41,590
2015/12/14	R213	04/02/2016	8.75	Call	Bond Future	0.2700	0.0003	5.8000	0.0058	2048.148	0	0	0
2015/12/14	R213	04/02/2016	8.74	Put	Bond Future	14,423.2600	14.4233	10,832.4500	10.8324	(24.896)	0	0	0
2015/12/14	R213	04/02/2016	8.76	Put	Bond Future	14,274.9000	14.2749	10,684.6800	10.6847	(25.151)	0	0	0
2015/12/14	R213	04/02/2016	8.75	Put	Bond Future	14,349.0300	14.3490	10,758.5100	10.7585	(25.023)	0	0	0
2015/12/14	R213	04/02/2016	8.76	Call	Bond Future	0.2900	0.0003	6.1200	0.0061	2010.345	0	0	0
2015/12/14	R213	04/02/2016	8.74	Call	Bond Future	0.2600	0.0003	5.5000	0.0055	2015.385	0	0	0

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2015/12/14	R213	05/05/2016	8.74	Put	Bond Future	14,981.9500		14.9819	11,430.5600	11.4306	(23.704)	0	0	0
2015/12/14	R213	05/05/2016	8.76	Put	Bond Future	14,836.3300		14.8363	11,289.9300	11.2899	(23.903)	0	0	0
2015/12/14	R213	05/05/2016			Bond Future	11.0587		72.0956	10.4298	75.7557	(5.687)	0.0000	0.0000	0
2015/12/14	R213	05/05/2016	8.75	Put	Bond Future	14,909.0900		14.9091	11,360.1700	11.3602	(23.804)	0	0	0
2015/12/14	R213	05/05/2016	8.74	Call	Bond Future	31.1600		0.0312	139.8800	0.1399	348.909	0	0	0
2015/12/14	R213	05/05/2016	8.75	Call	Bond Future	32.0500		0.0321	143.2400	0.1432	346.927	0	0	0
2015/12/14	R213	05/05/2016	8.76	Call	Bond Future	32.9500		0.0329	146.6600	0.1467	345.099	0	0	0
2015/12/14	R213	04/08/2016			Bond Future	11.1507		73.5402	10.5010	77.2692	(5.826)	0.0000	0.0000	0
2015/12/14	R213	04/08/2016	8.99	Put	Bond Future	13,769.9100		13.7699	10,390.7400	10.3907	(24.540)	0	0	0
2015/12/14	R213	04/08/2016	9.01	Put	Bond Future	13,634.9500		13.6349	10,265.4600	10.2655	(24.712)	0	0	0
2015/12/14	R213	04/08/2016	9.00	Put	Bond Future	13,702.3600		13.7024	10,328.0100	10.3280	(24.626)	0	0	0
2015/12/14	R213	04/08/2016	9.01	Call	Bond Future	204.0300		0.2040	563.5000	0.5635	176.185	0	0	0
2015/12/14	R213	04/08/2016	8.99	Call	Bond Future	196.9300		0.1969	546.7200	0.5467	177.621	0	0	0
2015/12/14	R213	04/08/2016	9.00	Call	Bond Future	200.4500		0.2005	555.0600	0.5551	176.907	0	0	0
2015/12/14	R214	04/02/2016			Bond Future	11.1880		63.7389	10.5644	67.3461	(5.573)	0.0000	0.0000	29,969
2015/12/14	R214	04/02/2016	7.99	Put	Bond Future	23,135.2400		23.1352	19,528.0300	19.5280	(15.592)	0	0	0
2015/12/14	R214	04/02/2016	9.45	Call	Bond Future	4.7200		0.0047	58.2600	0.0583	1134.322	0	0	0
2015/12/14	R214	04/02/2016	8.00	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0
2015/12/14	R214	04/02/2016	8.01	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0
2015/12/14	R214	04/02/2016	7.99	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0
2015/12/14	R214	04/02/2016	9.35	Call	Bond Future	2.7500		0.0028	37.8200	0.0378	1275.273	0	0	0
2015/12/14	R214	04/02/2016	9.45	Put	Bond Future	11,039.3200		11.0393	7,485.6400	7.4856	(32.191)	0	0	25
2015/12/14	R214	04/02/2016	8.01	Put	Bond Future	22,947.9100		22.9479	19,340.7000	19.3407	(15.719)	0	0	0
2015/12/14	R214	04/02/2016	9.35	Put	Bond Future	11,773.3200		11.7733	8,201.1700	8.2012	(30.341)	0	0	25
2015/12/14	R214	04/02/2016	8.00	Put	Bond Future	23,041.4900		23.0415	19,434.2800	19.4343	(15.655)	0	0	0
2015/12/14	R214	05/05/2016	9.01	Call	Bond Future	36.7200		0.0367	160.3400	0.1603	336.656	0	0	0
2015/12/14	R214	05/05/2016	9.30	Put	Bond Future	12,769.8100		12.7698	9,326.5300	9.3265	(26.964)	0	0	0
2015/12/14	R214	05/05/2016			Bond Future	11.2884		61.6080	10.6448	65.2796	(5.701)	0.0000	0.0000	4,680
2015/12/14	R214	05/05/2016	8.99	Call	Bond Future	34.6800		0.0347	152.8000	0.1528	340.600	0	0	0
2015/12/14	R214	05/05/2016	9.00	Call	Bond Future	35.6900		0.0357	156.5400	0.1565	338.610	0	0	0
2015/12/14	R214	05/05/2016	8.99	Put	Bond Future	15,103.9200		15.1039	11,550.4100	11.5504	(23.527)	0	0	0
2015/12/14	R214	05/05/2016	9.01	Put	Bond Future	14,948.6600		14.9487	11,400.6500	11.4007	(23.735)	0	0	0
2015/12/14	R214	05/05/2016	9.30	Call	Bond Future	80.1100		0.0801	308.4600	0.3085	285.046	0	0	0
2015/12/14	R214	05/05/2016	9.00	Put	Bond Future	15,026.2100		15.0262	11,475.4300	11.4754	(23.631)	0	0	0
2015/12/14	R214	04/08/2016	11.30	Call	Bond Future	3,099.5400		3.0995	5,300.4500	5.3004	71.008	0	0	6,300
2015/12/14	R214	04/08/2016	9.24	Call	Bond Future	214.8100		0.2148	588.9600	0.5890	174.177	0	0	0
2015/12/14	R214	04/08/2016	9.25	Put	Bond Future	13,747.2200		13.7472	10,385.1900	10.3852	(24.456)	0	0	0
2015/12/14	R214	04/08/2016			Bond Future	11.3759		62.8426	10.7120	66.5840	(5.835)	0.0000	0.0000	0
2015/12/14	R214	04/08/2016	9.30	Call	Bond Future	239.0200		0.2390	645.0500	0.6450	169.873	0	0	1,300
2015/12/14	R214	04/08/2016	8.55	Put	Bond Future	19,176.5200		19.1765	15,558.8000	15.5588	(18.865)	0	0	0
2015/12/14	R214	04/08/2016	11.30	Put	Bond Future	3,507.7000		3.5077	1,967.2400	1.9672	(43.917)	0	0	0
2015/12/14	R214	04/08/2016	9.25	Call	Bond Future	218.7000		0.2187	598.0400	0.5980	173.452	0	0	0
2015/12/14	R214	04/08/2016	10.30	Put	Bond Future	7,365.2600		7.3653	4,821.3000	4.8213	(34.540)	0	0	0
2015/12/14	R214	04/08/2016	9.26	Call	Bond Future	222.6500		0.2227	607.2300	0.6072	172.728	0	0	0
2015/12/14	R214	04/08/2016	9.30	Put	Bond Future	13,392.5900		13.3926	10,057.2500	10.0573	(24.904)	0	0	0
2015/12/14	R214	04/08/2016	8.55	Call	Bond Future	53.2300		0.0532	176.8800	0.1769	232.294	0	0	1,300
2015/12/14	R214	04/08/2016	9.24	Put	Bond Future	13,818.7000		13.8187	10,451.4800	10.4515	(24.367)	0	0	0



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2015/12/14	R214	04/08/2016	10.30	Call	Bond Future	1,096.2700	1.0963	2,293.6800	2.2937	109.226	0	0	6,300
2015/12/14	R214	04/08/2016	9.26	Put	Bond Future	13,675.9300	13.6759	10,319.1400	10.3191	(24.545)	0	0	0
2015/12/14	R248	04/02/2016	8.99	Put	Bond Future	19,266.7000	19.2667	14,711.4300	14.7114	(23.643)	0	0	0
2015/12/14	R248	04/02/2016	9.55	Put	Bond Future	13,826.9700	13.8270	9,339.1700	9.3392	(32.457)	0	0	75
2015/12/14	R248	04/02/2016			Bond Future	11.2816	82.1299	10.6521	86.6899	(5.580)	0.0000	0.0000	57,883
2015/12/14	R248	04/02/2016	9.00	Put	Bond Future	19,164.5100	19.1645	14,609.5100	14.6095	(23.768)	0	0	0
2015/12/14	R248	04/02/2016	9.01	Put	Bond Future	19,062.5000	19.0625	14,507.8000	14.5078	(23.894)	0	0	0
2015/12/14	R248	04/02/2016	8.99	Call	Bond Future	0.2200	0.0002	4.9100	0.0049	2131.818	0	0	0
2015/12/14	R248	04/02/2016	9.00	Call	Bond Future	0.2400	0.0002	5.2000	0.0052	2066.667	0	0	0
2015/12/14	R248	04/02/2016	9.45	Put	Bond Future	14,756.7300	14.7567	10,244.1500	10.2441	(30.580)	0	0	75
2015/12/14	R248	04/02/2016	9.01	Call	Bond Future	0.2500	0.0003	5.5100	0.0055	2104.000	0	0	0
2015/12/14	R248	04/02/2016	9.45	Call	Bond Future	3.8200	0.0038	51.2000	0.0512	1240.314	0	0	0
2015/12/14	R248	04/02/2016	9.55	Call	Bond Future	6.5400	0.0065	78.7000	0.0787	1103.364	0	0	0
2015/12/14	R248	05/05/2016			Bond Future	11.3878	79.1943	10.7368	83.8357	(5.717)	0.0000	0.0000	0
2015/12/14	R248	05/05/2016	8.99	Put	Bond Future	20,012.5100	20.0125	15,491.6100	15.4916	(22.590)	0	0	0
2015/12/14	R248	05/05/2016	9.01	Put	Bond Future	19,810.5900	19.8106	15,295.6100	15.2956	(22.791)	0	0	0
2015/12/14	R248	05/05/2016	9.00	Put	Bond Future	19,911.4400	19.9114	15,393.4700	15.3935	(22.690)	0	0	0
2015/12/14	R248	05/05/2016	8.99	Call	Bond Future	33.7300	0.0337	154.1700	0.1542	357.071	0	0	0
2015/12/14	R248	05/05/2016	9.00	Call	Bond Future	34.7500	0.0348	158.1200	0.1581	355.022	0	0	0
2015/12/14	R248	05/05/2016	9.01	Call	Bond Future	35.8000	0.0358	162.1600	0.1622	352.961	0	0	0
2015/12/14	R248	04/08/2016			Bond Future	11.4809	80.7814	10.8082	85.5107	(5.859)	0.0000	0.0000	0
2015/12/14	R248	04/08/2016	9.25	Call	Bond Future	233.6700	0.2337	653.7600	0.6538	179.779	0	0	0
2015/12/14	R248	04/08/2016	9.24	Put	Bond Future	18,319.9400	18.3199	14,004.6200	14.0046	(23.555)	0	0	0
2015/12/14	R248	04/08/2016	9.26	Put	Bond Future	18,134.0100	18.1340	13,830.8300	13.8308	(23.730)	0	0	0
2015/12/14	R248	04/08/2016	9.25	Put	Bond Future	18,226.8500	18.2268	13,917.5700	13.9176	(23.642)	0	0	0
2015/12/14	R248	04/08/2016	9.26	Call	Bond Future	238.0600	0.2381	664.2500	0.6642	179.026	0	0	0
2015/12/14	R248	04/08/2016	9.24	Call	Bond Future	229.3500	0.2293	643.4000	0.6434	180.532	0	0	0

**Total**

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