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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/12/2015 TO 18/12/2015

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
2015/12/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/12/18	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	2025	04/02/2016	126.01	Put	Bond Future	6,207.8400	6.2078	6,223.3000	6.2233	0.249	0	0	0
2015/12/18	2025	04/02/2016			Bond Future	119.8022	119.8022	119.7867	119.7867	(0.013)	0.0000	0.0000	1,831
2015/12/18	2025	04/02/2016	126.00	Put	Bond Future	6,197.8400	6.1978	6,213.3000	6.2133	0.249	0	0	0
2015/12/18	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	2025	04/02/2016	125.99	Put	Bond Future	6,187.8400	6.1878	6,203.3000	6.2033	0.250	0	0	0
2015/12/18	2025	05/05/2016			Bond Future	121.9627	121.9627	121.9444	121.9444	(0.015)	0.0000	0.0000	0
2015/12/18	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	2025	05/05/2016	125.99	Put	Bond Future	4,027.3000	4.0273	4,045.5700	4.0456	0.454	0	0	0
2015/12/18	2025	05/05/2016	126.01	Put	Bond Future	4,047.3000	4.0473	4,065.5700	4.0656	0.451	0	0	0
2015/12/18	2025	05/05/2016	126.00	Put	Bond Future	4,037.3000	4.0373	4,055.5700	4.0556	0.453	0	0	0
2015/12/18	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	2030	04/02/2016			Bond Future	9.6826	87.4511	9.7835	86.7615	1.042	0.0000	0.0000	18,207
2015/12/18	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	2030	04/02/2016	8.74	Put	Bond Future	6,837.5800	6.8376	7,527.1100	7.5271	10.084	0	0	0
2015/12/18	2030	04/02/2016	8.76	Put	Bond Future	6,684.8000	6.6848	7,374.3300	7.3743	10.315	0	0	0
2015/12/18	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	2030	04/02/2016	8.75	Put	Bond Future	6,761.1400	6.7611	7,450.6700	7.4507	10.198	0	0	0
2015/12/18	2030	05/05/2016	8.99	Put	Bond Future	5,412.3400	5.4123	6,116.3200	6.1163	13.007	0	0	0
2015/12/18	2030	05/05/2016	9.01	Put	Bond Future	5,265.0500	5.2650	5,969.0300	5.9690	13.371	0	0	0
2015/12/18	2030	05/05/2016			Bond Future	9.7559	89.0452	9.8604	88.3412	1.072	0.0000	0.0000	0
2015/12/18	2030	05/05/2016	9.00	Put	Bond Future	5,338.6500	5.3387	6,042.6300	6.0426	13.186	0	0	0
2015/12/18	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	2032	04/02/2016			Bond Future	9.7772	90.6821	9.8729	89.9876	0.979	0.0000	0.0000	8,437
2015/12/18	2032	04/02/2016	8.69	Put	Bond Future	8,551.9200	8.5519	9,224.4700	9.2245	7.864	0	0	0
2015/12/18	2032	04/02/2016	8.71	Put	Bond Future	8,390.2000	8.3902	9,060.9700	9.0610	7.995	0	0	0
2015/12/18	2032	04/02/2016	9.20	Call	Bond Future	391.5600	0.3916	276.6400	0.2766	(29.349)	0	0	0
2015/12/18	2032	04/02/2016	8.70	Put	Bond Future	8,470.9600	8.4710	9,142.6300	9.1426	7.929	0	0	0
2015/12/18	2032	04/02/2016	9.30	Call	Bond Future	532.4000	0.5324	385.4000	0.3854	(27.611)	0	0	0
2015/12/18	2032	04/02/2016	8.71	Call	Bond Future	61.9100	0.0619	38.2000	0.0382	(38.298)	0	0	0
2015/12/18	2032	04/02/2016	9.20	Put	Bond Future	4,758.2000	4.7582	5,337.7600	5.3378	12.180	0	0	22
2015/12/18	2032	04/02/2016	8.69	Call	Bond Future	56.6900	0.0567	34.7600	0.0348	(38.684)	0	0	0
2015/12/18	2032	04/02/2016	8.70	Call	Bond Future	59.2500	0.0592	36.4400	0.0364	(38.498)	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
2015/12/18	2032	04/02/2016	9.30	Put	Bond Future	4,119.9300	4.1199	4,667.4100	4.6674	13.289	0	0	22
2015/12/18	2032	05/05/2016			Bond Future	9.8485	88.1769	9.9476	87.4679	1.007	0.0000	0.0000	0
2015/12/18	2032	05/05/2016	8.99	Put	Bond Future	7,349.2600	7.3493	7,912.8800	7.9129	7.669	0	0	0
2015/12/18	2032	05/05/2016	9.01	Put	Bond Future	7,219.6400	7.2196	7,779.1500	7.7791	7.750	0	0	0
2015/12/18	2032	05/05/2016	9.00	Put	Bond Future	7,284.3000	7.2843	7,845.8700	7.8459	7.709	0	0	0
2015/12/18	2032	05/05/2016	9.01	Call	Bond Future	866.2700	0.8663	716.7600	0.7168	(17.259)	0	0	0
2015/12/18	2032	05/05/2016	8.99	Call	Bond Future	836.1900	0.8362	690.7900	0.6908	(17.388)	0	0	0
2015/12/18	2032	05/05/2016	9.00	Call	Bond Future	851.1300	0.8511	703.6800	0.7037	(17.324)	0	0	0
2015/12/18	2032	04/08/2016	9.01	Call	Bond Future	1,433.5700	1.4336	1,245.4100	1.2454	(13.125)	0	0	0
2015/12/18	2032	04/08/2016			Bond Future	9.9050	89.9307	10.0075	89.2063	1.036	0.0000	0.0000	0
2015/12/18	2032	04/08/2016	8.99	Call	Bond Future	1,397.4200	1.3974	1,212.9100	1.2129	(13.204)	0	0	0
2015/12/18	2032	04/08/2016	9.00	Call	Bond Future	1,415.4100	1.4154	1,229.0800	1.2291	(13.164)	0	0	0
2015/12/18	2032	04/08/2016	8.99	Put	Bond Future	8,273.1000	8.2731	8,812.9700	8.8130	6.526	0	0	0
2015/12/18	2032	04/08/2016	9.01	Put	Bond Future	8,150.6200	8.1506	8,686.8400	8.6868	6.579	0	0	0
2015/12/18	2032	04/08/2016	9.00	Put	Bond Future	8,211.7200	8.2117	8,749.7700	8.7498	6.552	0	0	0
2015/12/18	2033	04/02/2016	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	2033	04/02/2016			Bond Future	99.0265	99.0265	99.0141	99.0141	(0.012)	0.0000	0.0000	185
2015/12/18	2033	04/02/2016	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	2033	04/02/2016	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	2033	04/02/2016	102.40	Put	Bond Future	3,373.5400	3.3735	3,385.8900	3.3859	0.366	0	0	0
2015/12/18	2033	04/02/2016	102.39	Put	Bond Future	3,363.5400	3.3635	3,375.8900	3.3759	0.367	0	0	0
2015/12/18	2033	04/02/2016	102.41	Put	Bond Future	3,383.5400	3.3835	3,395.8900	3.3959	0.365	0	0	0
2015/12/18	2033	05/05/2016			Bond Future	99.8370	99.8370	99.8225	99.8225	(0.015)	0.0000	0.0000	0
2015/12/18	2033	05/05/2016	102.39	Put	Bond Future	2,553.0000	2.5530	2,567.4800	2.5675	0.567	0	0	0
2015/12/18	2033	05/05/2016	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	2033	05/05/2016	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	2033	05/05/2016	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	2033	05/05/2016	102.41	Put	Bond Future	2,573.0000	2.5730	2,587.4800	2.5875	0.563	0	0	0
2015/12/18	2033	05/05/2016	102.40	Put	Bond Future	2,563.0000	2.5630	2,577.4800	2.5775	0.565	0	0	0
2015/12/18	2037	04/02/2016	8.74	Call	Bond Future	44.4100	0.0444	27.3400	0.0273	(38.437)	0	0	0
2015/12/18	2037	04/02/2016	8.75	Put	Bond Future	9,946.8700	9.9469	10,640.4200	10.6404	6.973	0	0	0
2015/12/18	2037	04/02/2016	9.43	Call	Bond Future	595.7500	0.5958	439.8500	0.4398	(26.169)	0	0	0
2015/12/18	2037	04/02/2016			Bond Future	9.9006	87.9225	9.9912	87.2111	0.915	0.0000	0.0000	50,569
2015/12/18	2037	04/02/2016	8.75	Call	Bond Future	46.5300	0.0465	28.7300	0.0287	(38.255)	0	0	0
2015/12/18	2037	04/02/2016	8.76	Call	Bond Future	48.7300	0.0487	30.1800	0.0302	(38.067)	0	0	0
2015/12/18	2037	04/02/2016	9.30	Call	Bond Future	399.0500	0.3991	285.8800	0.2859	(28.360)	0	0	0
2015/12/18	2037	04/02/2016	8.74	Put	Bond Future	10,038.3700	10.0384	10,732.6500	10.7327	6.916	0	0	0
2015/12/18	2037	04/02/2016	9.43	Put	Bond Future	4,444.2800	4.4443	4,999.7300	4.9997	12.498	0	0	16
2015/12/18	2037	04/02/2016	8.76	Put	Bond Future	9,855.5800	9.8556	10,548.3800	10.5484	7.030	0	0	0
2015/12/18	2037	04/02/2016	9.30	Put	Bond Future	5,358.1100	5.3581	5,956.2900	5.9563	11.164	0	0	16
2015/12/18	2037	05/05/2016	9.00	Put	Bond Future	8,866.2000	8.8662	9,465.1200	9.4651	6.755	0	0	0
2015/12/18	2037	05/05/2016	8.99	Call	Bond Future	725.1300	0.7251	599.6700	0.5997	(17.302)	0	0	0
2015/12/18	2037	05/05/2016			Bond Future	9.9704	89.5253	10.0641	88.7990	0.940	0.0000	0.0000	0
2015/12/18	2037	05/05/2016	9.00	Call	Bond Future	738.9600	0.7390	611.5900	0.6116	(17.236)	0	0	0
2015/12/18	2037	05/05/2016	9.01	Call	Bond Future	753.0000	0.7530	623.6900	0.6237	(17.173)	0	0	0
2015/12/18	2037	05/05/2016	8.99	Put	Bond Future	8,942.2500	8.9423	9,543.0800	9.5431	6.719	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
2015/12/18	2037	05/05/2016	9.01	Put	Bond Future	8,790.4900	8.7905	9,387.4700	9.3875	6.791	0	0	0
2015/12/18	2037	04/08/2016			Bond Future	10.0278	87.0458	10.1246	86.3038	0.966	0.0000	0.0000	0
2015/12/18	2037	04/08/2016	9.24	Put	Bond Future	8,227.1200	8.2271	8,752.9100	8.7529	6.391	0	0	0
2015/12/18	2037	04/08/2016	9.26	Put	Bond Future	8,098.9400	8.0989	8,620.7400	8.6207	6.443	0	0	0
2015/12/18	2037	04/08/2016	9.25	Put	Bond Future	8,162.8800	8.1629	8,686.6700	8.6867	6.417	0	0	0
2015/12/18	2037	04/08/2016	9.24	Call	Bond Future	1,795.3000	1.7953	1,579.1800	1.5792	(12.038)	0	0	0
2015/12/18	2037	04/08/2016	9.25	Call	Bond Future	1,817.3600	1.8174	1,599.2400	1.5992	(12.002)	0	0	0
2015/12/18	2037	04/08/2016	9.26	Call	Bond Future	1,839.5900	1.8396	1,619.4800	1.6195	(11.965)	0	0	0
2015/12/18	2038	04/02/2016			Bond Future	125.0555	125.0555	125.0392	125.0392	(0.013)	0.0000	0.0000	17,749
2015/12/18	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	2038	04/02/2016	130.99	Put	Bond Future	5,934.5100	5.9345	5,950.8000	5.9508	0.274	0	0	0
2015/12/18	2038	04/02/2016	131.01	Put	Bond Future	5,954.5100	5.9545	5,970.8000	5.9708	0.274	0	0	0
2015/12/18	2038	04/02/2016	131.00	Put	Bond Future	5,944.5100	5.9445	5,960.8000	5.9608	0.274	0	0	0
2015/12/18	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	2038	05/05/2016	131.01	Put	Bond Future	3,699.2600	3.6993	3,718.4500	3.7185	0.519	0	0	0
2015/12/18	2038	05/05/2016			Bond Future	127.3107	127.3107	127.2916	127.2916	(0.015)	0.0000	0.0000	0
2015/12/18	2038	05/05/2016	131.00	Put	Bond Future	3,689.2600	3.6893	3,708.4500	3.7085	0.520	0	0	0
2015/12/18	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	2038	05/05/2016	130.99	Put	Bond Future	3,679.2600	3.6793	3,698.4500	3.6985	0.522	0	0	0
2015/12/18	2040	04/02/2016	9.51	Put	Bond Future	4,892.3500	4.8924	5,522.5800	5.5226	12.882	0	0	0
2015/12/18	2040	04/02/2016			Bond Future	10.0064	91.1279	10.1021	90.3351	0.956	0.0000	0.0000	1,820
2015/12/18	2040	04/02/2016	9.50	Put	Bond Future	4,965.1700	4.9652	5,599.2200	5.5992	12.770	0	0	0
2015/12/18	2040	04/02/2016	9.49	Put	Bond Future	5,038.5200	5.0385	5,676.3500	5.6763	12.659	0	0	0
2015/12/18	2040	04/02/2016	9.50	Call	Bond Future	569.9000	0.5699	411.1600	0.4112	(27.854)	0	0	0
2015/12/18	2040	04/02/2016	9.51	Call	Bond Future	587.2600	0.5873	424.7000	0.4247	(27.681)	0	0	0
2015/12/18	2040	04/02/2016	9.49	Call	Bond Future	552.9200	0.5529	397.9600	0.3980	(28.026)	0	0	0
2015/12/18	2040	05/05/2016	9.50	Call	Bond Future	1,544.9300	1.5449	1,305.3600	1.3054	(15.507)	0	0	0
2015/12/18	2040	05/05/2016			Bond Future	10.0777	92.7892	10.1766	91.9799	0.982	0.0000	0.0000	0
2015/12/18	2040	05/05/2016	9.51	Call	Bond Future	1,569.2900	1.5693	1,326.8900	1.3269	(15.446)	0	0	0
2015/12/18	2040	05/05/2016	9.49	Call	Bond Future	1,520.8400	1.5208	1,284.0800	1.2841	(15.568)	0	0	0
2015/12/18	2040	05/05/2016	9.50	Put	Bond Future	6,521.2800	6.5213	7,090.9300	7.0909	8.735	0	0	0
2015/12/18	2040	05/05/2016	9.49	Put	Bond Future	6,587.3000	6.5873	7,159.7600	7.1598	8.690	0	0	0
2015/12/18	2040	05/05/2016	9.51	Put	Bond Future	6,455.6700	6.4557	7,022.4900	7.0225	8.780	0	0	0
2015/12/18	2040	04/08/2016			Bond Future	10.1370	90.1239	10.2392	89.2974	1.009	0.0000	0.0000	0
2015/12/18	2040	04/08/2016	9.49	Put	Bond Future	7,795.9800	7.7960	8,349.9500	8.3500	7.106	0	0	0
2015/12/18	2040	04/08/2016	9.50	Call	Bond Future	2,284.4000	2.2844	2,009.5300	2.0095	(12.032)	0	0	0
2015/12/18	2040	04/08/2016	9.51	Call	Bond Future	2,310.8200	2.3108	2,033.6200	2.0336	(11.996)	0	0	0
2015/12/18	2040	04/08/2016	9.49	Call	Bond Future	2,258.1900	2.2582	1,985.6300	1.9856	(12.070)	0	0	0
2015/12/18	2040	04/08/2016	9.51	Put	Bond Future	7,669.0600	7.6691	8,218.3900	8.2184	7.163	0	0	0
2015/12/18	2040	04/08/2016	9.50	Put	Bond Future	7,732.3500	7.7324	8,284.0100	8.2840	7.134	0	0	0
2015/12/18	2044	04/02/2016	8.99	Put	Bond Future	9,290.0700	9.2901	10,013.7200	10.0137	7.789	0	0	0
2015/12/18	2044	04/02/2016			Bond Future	9.9948	88.5705	10.0854	87.8145	0.907	0.0000	0.0000	19,969

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
2015/12/18	2044	04/02/2016	9.01	Put	Bond Future	9,099.2800		9.0993	9,820.3900	9.8204	7.925	0	0	0
2015/12/18	2044	04/02/2016	9.58	Put	Bond Future	4,347.5200		4.3475	4,916.4200	4.9164	13.086	0	0	0
2015/12/18	2044	04/02/2016	9.00	Put	Bond Future	9,194.5100		9.1945	9,916.9100	9.9169	7.857	0	0	0
2015/12/18	2044	04/02/2016	9.01	Call	Bond Future	98.4200		0.0984	63.5400	0.0635	(35.440)	0	0	0
2015/12/18	2044	04/02/2016	8.99	Call	Bond Future	90.2900		0.0903	57.9500	0.0580	(35.818)	0	0	0
2015/12/18	2044	04/02/2016	9.58	Call	Bond Future	738.2100		0.7382	551.1200	0.5511	(25.344)	0	0	0
2015/12/18	2044	04/02/2016	9.00	Call	Bond Future	94.2800		0.0943	60.6900	0.0607	(35.628)	0	0	0
2015/12/18	2044	05/05/2016	8.99	Put	Bond Future	10,386.9000		10.3869	11,045.2300	11.0452	6.338	0	0	0
2015/12/18	2044	05/05/2016			Bond Future	10.0633		90.1851	10.1569	89.4135	0.931	0.0000	0.0000	0
2015/12/18	2044	05/05/2016	9.01	Put	Bond Future	10,214.2000		10.2142	10,868.7400	10.8687	6.408	0	0	0
2015/12/18	2044	05/05/2016	9.00	Put	Bond Future	10,300.3600		10.3004	10,956.8100	10.9568	6.373	0	0	0
2015/12/18	2044	05/05/2016	9.01	Call	Bond Future	654.3600		0.6544	537.2600	0.5373	(17.895)	0	0	0
2015/12/18	2044	05/05/2016	8.99	Call	Bond Future	628.5000		0.6285	515.1900	0.5152	(18.029)	0	0	0
2015/12/18	2044	05/05/2016	9.00	Call	Bond Future	641.3300		0.6413	526.1400	0.5261	(17.961)	0	0	0
2015/12/18	2044	04/08/2016	9.50	Call	Bond Future	2,315.4800		2.3155	2,049.5800	2.0496	(11.484)	0	0	0
2015/12/18	2044	04/08/2016			Bond Future	10.1200		87.5934	10.2167	86.8052	0.956	0.0000	0.0000	0
2015/12/18	2044	04/08/2016	9.51	Call	Bond Future	2,342.4600		2.3425	2,074.3000	2.0743	(11.448)	0	0	0
2015/12/18	2044	04/08/2016	9.49	Put	Bond Future	7,740.7800		7.7408	8,265.3300	8.2653	6.776	0	0	0
2015/12/18	2044	04/08/2016	9.51	Put	Bond Future	7,612.5300		7.6125	8,132.5600	8.1326	6.831	0	0	0
2015/12/18	2044	04/08/2016	9.49	Call	Bond Future	2,288.7000		2.2887	2,025.0600	2.0251	(11.519)	0	0	0
2015/12/18	2044	04/08/2016	9.50	Put	Bond Future	7,676.4800		7.6765	8,198.7700	8.1988	6.804	0	0	0
2015/12/18	2046	04/02/2016	127.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	2046	04/02/2016			Bond Future	123.5973		123.5973	123.5817	123.5817	(0.013)	0.0000	0.0000	12,126
2015/12/18	2046	04/02/2016	128.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	2046	04/02/2016	128.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	2046	04/02/2016	127.99	Put	Bond Future	4,392.7400		4.3927	4,408.2900	4.4083	0.354	0	0	0
2015/12/18	2046	04/02/2016	128.01	Put	Bond Future	4,412.7400		4.4127	4,428.2900	4.4283	0.352	0	0	0
2015/12/18	2046	04/02/2016	128.00	Put	Bond Future	4,402.7400		4.4027	4,418.2900	4.4183	0.353	0	0	0
2015/12/18	2046	05/05/2016			Bond Future	124.3970		124.3970	124.3784	124.3784	(0.015)	0.0000	0.0000	0
2015/12/18	2046	05/05/2016	129.99	Put	Bond Future	5,593.0200		5.5930	5,611.6000	5.6116	0.332	0	0	0
2015/12/18	2046	05/05/2016	130.01	Put	Bond Future	5,613.0200		5.6130	5,631.6000	5.6316	0.331	0	0	0
2015/12/18	2046	05/05/2016	130.00	Put	Bond Future	5,603.0200		5.6030	5,621.6000	5.6216	0.332	0	0	0
2015/12/18	2046	05/05/2016	130.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	2046	05/05/2016	129.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	2046	05/05/2016	130.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	2050	04/02/2016			Bond Future	128.1749		128.1749	128.1592	128.1592	(0.012)	0.0000	0.0000	13,173
2015/12/18	2050	04/02/2016	138.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	2050	04/02/2016	137.99	Put	Bond Future	9,815.0700		9.8151	9,830.7600	9.8308	0.160	0	0	0
2015/12/18	2050	04/02/2016	138.01	Put	Bond Future	9,835.0700		9.8351	9,850.7600	9.8508	0.160	0	0	0
2015/12/18	2050	04/02/2016	138.00	Put	Bond Future	9,825.0700		9.8251	9,840.7600	9.8408	0.160	0	0	0
2015/12/18	2050	04/02/2016	138.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	2050	04/02/2016	137.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	2050	05/05/2016	138.00	Put	Bond Future	7,513.5600		7.5136	7,532.4100	7.5324	0.251	0	0	0
2015/12/18	2050	05/05/2016			Bond Future	130.4864		130.4864	130.4676	130.4676	(0.014)	0.0000	0.0000	0
2015/12/18	2050	05/05/2016	138.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	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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2015/12/18	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	2050	05/05/2016	137.99	Put	Bond Future	7,503.5600	7.5036	7,522.4100	7.5224	0.251	0	0	0
2015/12/18	2050	05/05/2016	138.01	Put	Bond Future	7,523.5600	7.5236	7,542.4100	7.5424	0.251	0	0	0
2015/12/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	AL37	04/02/2016			Index Future	460.8020	460.8020	459.1130	459.1130	(0.367)	0.0000	0.0000	2
2015/12/18	AL37	05/05/2016			Index Future	469.1990	469.1990	467.4700	467.4700	(0.369)	0.0000	0.0000	0
2015/12/18	AL7T	04/02/2016			Index Future	529.1550	529.1550	525.9210	525.9210	(0.611)	0.0000	0.0000	0
2015/12/18	AL7T	05/05/2016			Index Future	538.7980	538.7980	535.4940	535.4940	(0.613)	0.0000	0.0000	0
2015/12/18	ALBI	04/02/2016			Index Future	480.6810	480.6810	477.6190	477.6190	(0.637)	0.0000	0.0000	620
2015/12/18	ALBI	05/05/2016			Index Future	489.4410	489.4410	486.3130	486.3130	(0.639)	0.0000	0.0000	0
2015/12/18	ALBI	04/08/2016			Index Future	499.0640	499.0640	495.8680	495.8680	(0.640)	0.0000	0.0000	0
2015/12/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	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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2015/12/18	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/12/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	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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2015/12/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/18	EL28	04/02/2016	128.99	Put	Bond Future	8,350.3400	8.3503	8,363.5700	8.3636	0.158	0	0	0
2015/12/18	EL28	04/02/2016			Bond Future	120.6397	120.6397	120.6264	120.6264	(0.011)	0.0000	0.0000	0
2015/12/18	EL28	04/02/2016	129.01	Put	Bond Future	8,370.3400	8.3703	8,383.5700	8.3836	0.158	0	0	0
2015/12/18	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	EL28	04/02/2016	129.00	Put	Bond Future	8,360.3400	8.3603	8,373.5700	8.3736	0.158	0	0	0
2015/12/18	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	EL28	05/05/2016			Bond Future	121.2403	121.2403	121.2246	121.2246	(0.013)	0.0000	0.0000	0
2015/12/18	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	EL28	05/05/2016	128.99	Put	Bond Future	7,749.6700	7.7497	7,765.4200	7.7654	0.203	0	0	0
2015/12/18	EL28	05/05/2016	129.01	Put	Bond Future	7,769.6700	7.7697	7,785.4200	7.7854	0.203	0	0	0
2015/12/18	EL28	05/05/2016	129.00	Put	Bond Future	7,759.6700	7.7597	7,775.4200	7.7754	0.203	0	0	0
2015/12/18	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	ES33	04/02/2016			Bond Future	10.7022	77.8708	10.7977	77.2727	0.892	0.0000	0.0000	8,710
2015/12/18	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	ES33	04/02/2016	9.99	Put	Bond Future	4,702.8200	4.7028	5,300.9500	5.3010	12.719	0	0	0
2015/12/18	ES33	04/02/2016	10.01	Put	Bond Future	4,564.6900	4.5647	5,162.8200	5.1628	13.103	0	0	0
2015/12/18	ES33	04/02/2016	10.00	Put	Bond Future	4,633.7100	4.6337	5,231.8400	5.2318	12.908	0	0	0
2015/12/18	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	ES33	05/05/2016			Bond Future	10.7991	75.4982	10.8981	74.8875	0.917	0.0000	0.0000	0
2015/12/18	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	ES33	05/05/2016	9.99	Put	Bond Future	5,292.7200	5.2927	5,903.4300	5.9034	11.539	0	0	0
2015/12/18	ES33	05/05/2016	10.01	Put	Bond Future	5,155.0800	5.1551	5,765.7900	5.7658	11.847	0	0	0
2015/12/18	ES33	05/05/2016	10.00	Put	Bond Future	5,223.8500	5.2238	5,834.5600	5.8346	11.691	0	0	0
2015/12/18	ES33	04/08/2016			Bond Future	10.8819	76.9996	10.9845	76.3758	0.942	0.0000	0.0000	0
2015/12/18	ES33	04/08/2016	10.24	Put	Bond Future	4,095.9100	4.0959	4,719.7600	4.7198	15.231	0	0	0
2015/12/18	ES33	04/08/2016	10.26	Put	Bond Future	3,963.1600	3.9632	4,587.0100	4.5870	15.741	0	0	0
2015/12/18	ES33	04/08/2016	10.25	Put	Bond Future	4,029.4900	4.0295	4,653.3400	4.6533	15.482	0	0	0
2015/12/18	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	ES42	04/02/2016			Bond Future	10.8600	82.0863	10.9504	81.4489	0.833	0.0000	0.0000	2,750
2015/12/18	ES42	05/05/2016			Bond Future	10.9574	79.3195	11.0513	78.6688	0.857	0.0000	0.0000	4,500
2015/12/18	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	GOVI	04/02/2016			GOVI	479.9540	479.9540	477.0870	477.0870	(0.597)	0.0000	0.0000	483
2015/12/18	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	GOVI	04/02/2016	511.99	Put	GOVI	320,360.0000	32.0360	349,030.0000	34.9030	8.949	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
2015/12/18	GOVI	04/02/2016	512.01	Put	GOVI	320,560.0000		32.0560	349,230.0000	34.9230	8.944	0	0	0
2015/12/18	GOVI	04/02/2016	512.00	Put	GOVI	320,460.0000		32.0460	349,130.0000	34.9130	8.947	0	0	0
2015/12/18	GOVI	05/05/2016	518.01	Put	GOVI	293,100.0000		29.3100	322,400.0000	32.2400	9.997	0	0	0
2015/12/18	GOVI	05/05/2016			GOVI	488.7000		488.7000	485.7700	485.7700	(0.600)	0.0000	0.0000	146
2015/12/18	GOVI	05/05/2016	518.00	Put	GOVI	293,000.0000		29.3000	322,300.0000	32.2300	10.000	0	0	0
2015/12/18	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	GOVI	05/05/2016	517.99	Put	GOVI	292,900.0000		29.2900	322,200.0000	32.2200	10.003	0	0	0
2015/12/18	GOVI	04/08/2016	520.99	Put	GOVI	226,810.0000		22.6810	256,750.0000	25.6750	13.200	0	0	0
2015/12/18	GOVI	04/08/2016			GOVI	498.3090		498.3090	495.3150	495.3150	(0.601)	0.0000	0.0000	0
2015/12/18	GOVI	04/08/2016	521.01	Put	GOVI	227,010.0000		22.7010	256,950.0000	25.6950	13.189	0	0	0
2015/12/18	GOVI	04/08/2016	521.00	Put	GOVI	226,910.0000		22.6910	256,850.0000	25.6850	13.195	0	0	0
2015/12/18	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/12/18	IGOV	04/02/2016			Index Future	226.0480		226.0480	227.3110	227.3110	0.559	0.0000	0.0000	1,038
2015/12/18	IGOV	05/05/2016			Index Future	230.1250		230.1250	231.4060	231.4060	0.557	0.0000	0.0000	21
2015/12/18	IGOV	04/08/2016			Index Future	234.6460		234.6460	235.9490	235.9490	0.555	0.0000	0.0000	0
2015/12/18	ILBI	04/02/2016			Index Future	613.7220		613.7220	617.0840	617.0840	0.548	0.0000	0.0000	157
2015/12/18	ILBI	05/05/2016			Index Future	624.2060		624.2060	627.6240	627.6240	0.548	0.0000	0.0000	0
2015/12/18	IS01	19/12/2016			Interest Rate Swap	100.1999		100.1999	100.1983	100.1983	(0.002)	0.0000	0.0000	0
2015/12/18	IS01	16/03/2017			Interest Rate Swap	100.2917		100.2917	100.2897	100.2897	(0.002)	0.0000	0.0000	0
2015/12/18	IS02	18/12/2017			Interest Rate Swap	100.8780		100.8780	100.8751	100.8751	(0.003)	0.0000	0.0000	0
2015/12/18	IS02	16/03/2018			Interest Rate Swap	100.4076		100.4076	100.4045	100.4045	(0.003)	0.0000	0.0000	0
2015/12/18	IS05	17/12/2020			Interest Rate Swap	101.8840		101.8840	101.8796	101.8796	(0.004)	0.0000	0.0000	0
2015/12/18	IS05	16/03/2021			Interest Rate Swap	101.4623		101.4623	101.4578	101.4578	(0.004)	0.0000	0.0000	0
2015/12/18	IS10	17/12/2025			Interest Rate Swap	104.7829		104.7829	104.7778	104.7778	(0.005)	0.0000	0.0000	0
2015/12/18	IS10	16/03/2026			Interest Rate Swap	102.1322		102.1322	102.1269	102.1269	(0.005)	0.0000	0.0000	0
2015/12/18	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/12/18	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/12/18	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/12/18	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/12/18	JBAF	20/01/2016			Jibar Tradeable Future	6.7100		93.2900	6.7100	93.2900	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
2015/12/18	JBAF	17/02/2016			Jibar Tradeable Future	6.9900	93.0100	6.9900	93.0100	0.000	0.0000	0.0000	2,000
2015/12/18	JBAF	16/03/2016			Jibar Tradeable Future	7.0600	92.9400	7.0600	92.9400	0.000	0.0000	0.0000	0
2015/12/18	JBAF	20/04/2016			Jibar Tradeable Future	7.2300	92.7700	7.2300	92.7700	0.000	0.0000	0.0000	0
2015/12/18	JBAF	18/05/2016			Jibar Tradeable Future	7.2800	92.7200	7.2800	92.7200	0.000	0.0000	0.0000	0
2015/12/18	JBAF	15/06/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2015/12/18	JBAF	21/09/2016			Jibar Tradeable Future	7.7400	92.2600	7.7400	92.2600	0.000	0.0000	0.0000	0
2015/12/18	JBAF	21/12/2016			Jibar Tradeable Future	8.0700	91.9300	8.0700	91.9300	0.000	0.0000	0.0000	0
2015/12/18	JBAF	15/03/2017			Jibar Tradeable Future	8.2100	91.7900	8.2100	91.7900	0.000	0.0000	0.0000	0
2015/12/18	JBAF	21/06/2017			Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000	0
2015/12/18	JBAF	20/09/2017			Jibar Tradeable Future	8.5300	91.4700	8.5300	91.4700	0.000	0.0000	0.0000	0
2015/12/18	JBAF	20/12/2017			Jibar Tradeable Future	8.6300	91.3700	8.6300	91.3700	0.000	0.0000	0.0000	0
2015/12/18	R023	04/02/2016	8.01	Put	Bond Future	5,916.7400	5.9167	6,376.2000	6.3762	7.765	0	0	0
2015/12/18	R023	04/02/2016			Bond Future	9.1741	96.1827	9.2704	95.7151	1.049	0.0000	0.0000	16,357
2015/12/18	R023	04/02/2016	8.00	Put	Bond Future	5,968.4800	5.9685	6,428.3000	6.4283	7.704	0	0	0
2015/12/18	R023	04/02/2016	8.01	Call	Bond Future	18.9000	0.0189	10.7600	0.0108	(43.069)	0	0	0
2015/12/18	R023	04/02/2016	7.99	Call	Bond Future	17.1000	0.0171	9.6700	0.0097	(43.450)	0	0	0
2015/12/18	R023	04/02/2016	8.00	Call	Bond Future	17.9800	0.0180	10.2000	0.0102	(43.270)	0	0	0
2015/12/18	R023	04/02/2016	7.99	Put	Bond Future	6,020.3000	6.0203	6,480.4700	6.4805	7.644	0	0	0
2015/12/18	R023	05/05/2016			Bond Future	9.2563	94.0051	9.3576	93.5270	1.095	0.0000	0.0000	0
2015/12/18	R023	05/05/2016	8.24	Put	Bond Future	5,314.4300	5.3144	5,723.4800	5.7235	7.697	0	0	0
2015/12/18	R023	05/05/2016	8.26	Put	Bond Future	5,227.6600	5.2277	5,634.3900	5.6344	7.780	0	0	0
2015/12/18	R023	05/05/2016	8.24	Call	Bond Future	344.0900	0.3441	275.0100	0.2750	(20.076)	0	0	0
2015/12/18	R023	05/05/2016	8.25	Put	Bond Future	5,270.9700	5.2710	5,678.8700	5.6789	7.739	0	0	0
2015/12/18	R023	05/05/2016	8.25	Call	Bond Future	351.1300	0.3511	280.9000	0.2809	(20.001)	0	0	0
2015/12/18	R023	05/05/2016	8.26	Call	Bond Future	358.2900	0.3583	286.8900	0.2869	(19.928)	0	0	0
2015/12/18	R023	04/08/2016	8.24	Call	Bond Future	635.2800	0.6353	538.8000	0.5388	(15.187)	0	0	0
2015/12/18	R023	04/08/2016	8.25	Put	Bond Future	5,704.2400	5.7042	6,095.5900	6.0956	6.861	0	0	0
2015/12/18	R023	04/08/2016			Bond Future	9.3150	95.8739	9.4217	95.3849	1.146	0.0000	0.0000	0
2015/12/18	R023	04/08/2016	8.25	Call	Bond Future	644.4700	0.6445	546.8800	0.5469	(15.143)	0	0	0
2015/12/18	R023	04/08/2016	8.26	Call	Bond Future	653.7500	0.6538	555.0500	0.5551	(15.098)	0	0	0
2015/12/18	R023	04/08/2016	8.24	Put	Bond Future	5,744.1700	5.7442	6,136.6300	6.1366	6.832	0	0	0
2015/12/18	R023	04/08/2016	8.26	Put	Bond Future	5,664.4300	5.6644	6,054.6700	6.0547	6.889	0	0	0
2015/12/18	R186	04/02/2016	7.50	Call	Bond Future	0.8900	0.0009	0.3900	0.0004	(56.180)	0	0	0
2015/12/18	R186	04/02/2016	8.40	Put	Bond Future	6,663.4000	6.6634	7,339.6500	7.3397	10.149	0	0	0
2015/12/18	R186	04/02/2016	8.83	Put	Bond Future	3,801.4000	3.8014	4,368.7700	4.3688	14.925	0	0	33
2015/12/18	R186	04/02/2016	9.20	Call	Bond Future	1,360.4400	1.3604	1,046.0800	1.0461	(23.107)	0	0	0
2015/12/18	R186	04/02/2016			Bond Future	9.2825	109.6323	9.3836	108.9145	1.089	0.0000	0.0000	65,510
2015/12/18	R186	04/02/2016	7.51	Call	Bond Future	0.9500	0.0010	0.4200	0.0004	(55.789)	0	0	0
2015/12/18	R186	04/02/2016	8.02	Put	Bond Future	9,562.3300	9.5623	10,271.4600	10.2715	7.416	0	0	0
2015/12/18	R186	04/02/2016	7.90	Call	Bond Future	10.0400	0.0100	5.2400	0.0052	(47.809)	0	0	680
2015/12/18	R186	04/02/2016	8.45	Call	Bond Future	133.6700	0.1337	84.2000	0.0842	(37.009)	0	0	350
2015/12/18	R186	04/02/2016	8.75	Call	Bond Future	393.7200	0.3937	270.9100	0.2709	(31.192)	0	0	0
2015/12/18	R186	04/02/2016	7.49	Call	Bond Future	0.8300	0.0008	0.3700	0.0004	(55.422)	0	0	0
2015/12/18	R186	04/02/2016	7.50	Put	Bond Future	13,808.0300	13.8080	14,525.2900	14.5253	5.195	0	0	0
2015/12/18	R186	04/02/2016	8.83	Call	Bond Future	506.6300	0.5066	356.2400	0.3562	(29.684)	0	0	0
2015/12/18	R186	04/02/2016	8.65	Put	Bond Future	4,924.9800	4.9250	5,549.5800	5.5496	12.682	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
2015/12/18	R186	04/02/2016	8.70	Put	Bond Future	4,600.5200	4.6005	5,210.9700	5.2110	13.269	0	0	5,000
2015/12/18	R186	04/02/2016	8.80	Put	Bond Future	3,979.7500	3.9798	4,557.8500	4.5579	14.526	0	0	5,000
2015/12/18	R186	04/02/2016	7.49	Put	Bond Future	13,891.9900	13.8920	14,609.2900	14.6093	5.163	0	0	0
2015/12/18	R186	04/02/2016	8.85	Put	Bond Future	3,684.6400	3.6846	4,244.5900	4.2446	15.197	0	0	0
2015/12/18	R186	04/02/2016	7.51	Put	Bond Future	13,724.1500	13.7241	14,441.3800	14.4414	5.226	0	0	0
2015/12/18	R186	04/02/2016	8.02	Call	Bond Future	18.9700	0.0190	10.3400	0.0103	(45.493)	0	0	700
2015/12/18	R186	04/02/2016	8.40	Call	Bond Future	109.2500	0.1093	67.7400	0.0677	(37.995)	0	0	680
2015/12/18	R186	04/02/2016	7.90	Put	Bond Future	10,519.2700	10.5193	11,232.2300	11.2322	6.778	0	0	0
2015/12/18	R186	04/02/2016	8.45	Put	Bond Future	6,302.2100	6.3022	6,970.5000	6.9705	10.604	0	0	0
2015/12/18	R186	04/02/2016	9.20	Put	Bond Future	1,951.0900	1.9511	2,354.4900	2.3545	20.676	0	0	700
2015/12/18	R186	04/02/2016	8.75	Put	Bond Future	4,285.2400	4.2852	4,880.1900	4.8802	13.884	0	0	11,695
2015/12/18	R186	04/02/2016	8.65	Call	Bond Future	281.3800	0.2814	188.2200	0.1882	(33.108)	0	0	0
2015/12/18	R186	04/02/2016	8.85	Call	Bond Future	538.3800	0.5384	380.5700	0.3806	(29.312)	0	0	0
2015/12/18	R186	04/02/2016	8.70	Call	Bond Future	333.8200	0.3338	226.5100	0.2265	(32.146)	0	0	0
2015/12/18	R186	04/02/2016	8.80	Call	Bond Future	461.7100	0.4617	322.0500	0.3220	(30.248)	0	0	0
2015/12/18	R186	05/05/2016			Bond Future	9.3544	111.6301	9.4598	110.8969	1.127	0.0000	0.0000	0
2015/12/18	R186	05/05/2016	8.34	Call	Bond Future	535.8200	0.5358	426.5800	0.4266	(20.387)	0	0	0
2015/12/18	R186	05/05/2016	8.75	Put	Bond Future	5,472.3900	5.4724	6,007.5900	6.0076	9.780	0	0	1,900
2015/12/18	R186	05/05/2016	8.35	Call	Bond Future	546.6200	0.5466	435.5900	0.4356	(20.312)	0	0	0
2015/12/18	R186	05/05/2016	8.85	Put	Bond Future	4,939.7300	4.9397	5,449.0100	5.4490	10.310	0	0	5,350
2015/12/18	R186	05/05/2016	8.33	Call	Bond Future	525.1800	0.5252	417.7300	0.4177	(20.460)	0	0	0
2015/12/18	R186	05/05/2016	8.75	Call	Bond Future	1,135.5200	1.1355	937.5400	0.9375	(17.435)	0	0	0
2015/12/18	R186	05/05/2016	8.35	Put	Bond Future	7,885.6300	7.8856	8,507.7800	8.5078	7.890	0	0	0
2015/12/18	R186	05/05/2016	7.56	Put	Bond Future	13,681.6500	13.6816	14,392.1800	14.3922	5.193	0	0	0
2015/12/18	R186	05/05/2016	8.34	Put	Bond Future	7,951.2800	7.9513	8,575.2200	8.5752	7.847	0	0	0
2015/12/18	R186	05/05/2016	8.85	Call	Bond Future	1,336.7100	1.3367	1,112.8100	1.1128	(16.750)	0	0	0
2015/12/18	R186	05/05/2016	7.56	Call	Bond Future	85.5700	0.0856	62.9200	0.0629	(26.470)	0	0	0
2015/12/18	R186	05/05/2016	8.33	Put	Bond Future	8,017.1500	8.0172	8,642.8800	8.6429	7.805	0	0	0
2015/12/18	R186	04/08/2016	8.51	Put	Bond Future	7,655.3200	7.6553	8,220.8000	8.2208	7.387	0	0	0
2015/12/18	R186	04/08/2016			Bond Future	9.4077	108.5431	9.5177	107.7938	1.169	0.0000	0.0000	0
2015/12/18	R186	04/08/2016	8.50	Put	Bond Future	7,712.7600	7.7128	8,280.1300	8.2801	7.356	0	0	0
2015/12/18	R186	04/08/2016	8.51	Call	Bond Future	1,260.3500	1.2603	1,076.5800	1.0766	(14.581)	0	0	0
2015/12/18	R186	04/08/2016	8.49	Call	Bond Future	1,227.1500	1.2272	1,047.1400	1.0471	(14.669)	0	0	0
2015/12/18	R186	04/08/2016	8.50	Call	Bond Future	1,243.6700	1.2437	1,061.7900	1.0618	(14.624)	0	0	0
2015/12/18	R186	04/08/2016	8.49	Put	Bond Future	7,770.4200	7.7704	8,339.6600	8.3397	7.326	0	0	0
2015/12/18	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	R197	04/02/2016			Bond Future	286.3185	286.3185	286.2816	286.2816	(0.013)	0.0000	0.0000	714
2015/12/18	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	R197	04/02/2016	296.99	Put	Bond Future	10,671.4800	10.6715	10,708.4400	10.7084	0.346	0	0	0
2015/12/18	R197	04/02/2016	297.01	Put	Bond Future	10,691.4800	10.6915	10,728.4400	10.7284	0.346	0	0	0
2015/12/18	R197	04/02/2016	297.00	Put	Bond Future	10,681.4800	10.6815	10,718.4400	10.7184	0.346	0	0	0
2015/12/18	R197	05/05/2016			Bond Future	291.4816	291.4816	291.4383	291.4383	(0.015)	0.0000	0.0000	0
2015/12/18	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	R197	05/05/2016	299.99	Put	Bond Future	8,508.3900	8.5084	8,551.7300	8.5517	0.509	0	0	0
2015/12/18	R197	05/05/2016	300.01	Put	Bond Future	8,528.3900	8.5284	8,571.7300	8.5717	0.508	0	0	0
2015/12/18	R197	05/05/2016	300.00	Put	Bond Future	8,518.3900	8.5184	8,561.7300	8.5617	0.509	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
2015/12/18	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	R202	04/02/2016			Bond Future	223.0111	223.0111	229.1978	229.1978	2.774	0.0000	0.0000	43,015
2015/12/18	R202	04/02/2016	239.99	Put	Bond Future	16,978.8800	16.9789	10,792.2000	10.7922	(36.438)	0	0	0
2015/12/18	R202	04/02/2016	240.01	Put	Bond Future	16,998.8800	16.9989	10,812.2000	10.8122	(36.395)	0	0	0
2015/12/18	R202	04/02/2016	240.00	Put	Bond Future	16,988.8800	16.9889	10,802.2000	10.8022	(36.416)	0	0	0
2015/12/18	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	R202	05/05/2016	246.99	Put	Bond Future	19,957.4500	19.9574	13,663.3900	13.6634	(31.537)	0	0	0
2015/12/18	R202	05/05/2016			Bond Future	227.0326	227.0326	233.3266	233.3266	2.772	0.0000	0.0000	0
2015/12/18	R202	05/05/2016	247.01	Put	Bond Future	19,977.4500	19.9774	13,683.3900	13.6834	(31.506)	0	0	0
2015/12/18	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	R202	05/05/2016	247.00	Put	Bond Future	19,967.4500	19.9674	13,673.3900	13.6734	(31.522)	0	0	0
2015/12/18	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	R203	04/02/2016	7.25	Put	Bond Future	1,245.3300	1.2453	1,405.5200	1.4055	12.863	0	0	0
2015/12/18	R203	04/02/2016	7.26	Put	Bond Future	1,230.9200	1.2309	1,390.8500	1.3909	12.993	0	0	0
2015/12/18	R203	04/02/2016			Bond Future	8.0811	103.5672	8.1934	103.4019	1.389	0.0000	0.0000	17,164
2015/12/18	R203	04/02/2016	7.26	Call	Bond Future	10.7400	0.0107	5.3800	0.0054	(49.907)	0	0	0
2015/12/18	R203	04/02/2016	7.24	Call	Bond Future	9.6400	0.0096	4.7800	0.0048	(50.415)	0	0	0
2015/12/18	R203	04/02/2016	7.25	Call	Bond Future	10.1700	0.0102	5.0700	0.0051	(50.147)	0	0	0
2015/12/18	R203	04/02/2016	7.24	Put	Bond Future	1,259.7900	1.2598	1,420.2200	1.4202	12.735	0	0	0
2015/12/18	R203	05/05/2016	7.25	Put	Bond Future	1,274.5000	1.2745	1,427.5000	1.4275	12.005	0	0	0
2015/12/18	R203	05/05/2016			Bond Future	8.2134	101.2837	8.3495	101.1132	1.657	0.0000	0.0000	0
2015/12/18	R203	05/05/2016	7.26	Call	Bond Future	57.2900	0.0573	39.4200	0.0394	(31.192)	0	0	0
2015/12/18	R203	05/05/2016	7.24	Call	Bond Future	54.4100	0.0544	37.3000	0.0373	(31.446)	0	0	0
2015/12/18	R203	05/05/2016	7.25	Call	Bond Future	55.8400	0.0558	38.3500	0.0384	(31.322)	0	0	0
2015/12/18	R203	05/05/2016	7.26	Put	Bond Future	1,263.2000	1.2632	1,415.8200	1.4158	12.082	0	0	0
2015/12/18	R203	05/05/2016	7.24	Put	Bond Future	1,285.8300	1.2858	1,439.2100	1.4392	11.928	0	0	0
2015/12/18	R203	04/08/2016	7.26	Call	Bond Future	104.0200	0.1040	76.0700	0.0761	(26.870)	0	0	0
2015/12/18	R203	04/08/2016			Bond Future	8.2571	103.2975	8.4273	103.1222	2.062	0.0000	0.0000	0
2015/12/18	R203	04/08/2016	7.24	Call	Bond Future	100.4500	0.1004	73.2900	0.0733	(27.038)	0	0	0
2015/12/18	R203	04/08/2016	7.25	Call	Bond Future	102.2200	0.1022	74.6700	0.0747	(26.952)	0	0	0
2015/12/18	R203	04/08/2016	7.24	Put	Bond Future	1,157.1000	1.1571	1,305.2300	1.3052	12.802	0	0	0
2015/12/18	R203	04/08/2016	7.26	Put	Bond Future	1,139.7300	1.1397	1,287.0700	1.2871	12.928	0	0	0
2015/12/18	R203	04/08/2016	7.25	Put	Bond Future	1,148.4000	1.1484	1,296.1400	1.2961	12.865	0	0	0
2015/12/18	R204	04/02/2016	7.50	Call	Bond Future	12.2600	0.0123	6.0900	0.0061	(50.326)	0	0	0
2015/12/18	R204	04/02/2016			Bond Future	8.4680	99.9081	8.5821	99.6258	1.346	0.0000	0.0000	38,369
2015/12/18	R204	04/02/2016	7.51	Call	Bond Future	12.9300	0.0129	6.4600	0.0065	(50.039)	0	0	0
2015/12/18	R204	04/02/2016	7.49	Put	Bond Future	2,474.6500	2.4747	2,751.0100	2.7510	11.168	0	0	0
2015/12/18	R204	04/02/2016	7.51	Put	Bond Future	2,424.8300	2.4248	2,700.6000	2.7006	11.373	0	0	0
2015/12/18	R204	04/02/2016	7.49	Call	Bond Future	11.6300	0.0116	5.7500	0.0057	(50.559)	0	0	0
2015/12/18	R204	04/02/2016	7.50	Put	Bond Future	2,449.7200	2.4497	2,725.7900	2.7258	11.269	0	0	0
2015/12/18	R204	05/05/2016	7.75	Call	Bond Future	169.2100	0.1692	124.8900	0.1249	(26.192)	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
2015/12/18	R204	05/05/2016			Bond Future	8.5823	101.7287	8.7095	101.4392	1.482	0.0000	0.0000	0
2015/12/18	R204	05/05/2016	7.76	Call	Bond Future	173.0000	0.1730	127.8700	0.1279	(26.087)	0	0	0
2015/12/18	R204	05/05/2016	7.74	Put	Bond Future	2,110.2000	2.1102	2,356.2400	2.3562	11.660	0	0	0
2015/12/18	R204	05/05/2016	7.76	Put	Bond Future	2,070.9900	2.0710	2,315.4200	2.3154	11.803	0	0	0
2015/12/18	R204	05/05/2016	7.74	Call	Bond Future	165.4800	0.1655	121.9600	0.1220	(26.299)	0	0	0
2015/12/18	R204	05/05/2016	7.75	Put	Bond Future	2,090.5600	2.0906	2,335.8000	2.3358	11.731	0	0	0
2015/12/18	R204	04/08/2016			Bond Future	8.6525	99.7079	8.7954	99.4113	1.651	0.0000	0.0000	0
2015/12/18	R204	04/08/2016	7.74	Put	Bond Future	2,192.2200	2.1922	2,430.8800	2.4309	10.887	0	0	0
2015/12/18	R204	04/08/2016	7.76	Put	Bond Future	2,158.3400	2.1583	2,395.5000	2.3955	10.988	0	0	0
2015/12/18	R204	04/08/2016	7.75	Put	Bond Future	2,175.2500	2.1753	2,413.1700	2.4132	10.938	0	0	0
2015/12/18	R204	04/08/2016	7.74	Call	Bond Future	270.4200	0.2704	212.4400	0.2124	(21.441)	0	0	0
2015/12/18	R204	04/08/2016	7.75	Call	Bond Future	274.7600	0.2748	216.0400	0.2160	(21.371)	0	0	0
2015/12/18	R204	04/08/2016	7.76	Call	Bond Future	279.1600	0.2792	219.6800	0.2197	(21.307)	0	0	0
2015/12/18	R207	04/02/2016	7.27	Put	Bond Future	4,813.6300	4.8136	5,153.4700	5.1535	7.060	0	0	0
2015/12/18	R207	04/02/2016	7.49	Put	Bond Future	4,079.9300	4.0799	4,417.9800	4.4180	8.286	0	0	0
2015/12/18	R207	04/02/2016			Bond Future	8.7430	95.6106	8.8506	95.2701	1.232	0.0000	0.0000	46,579
2015/12/18	R207	04/02/2016	7.51	Put	Bond Future	4,013.8200	4.0138	4,351.5800	4.3516	8.415	0	0	0
2015/12/18	R207	04/02/2016	7.27	Call	Bond Future	1.2900	0.0013	0.5600	0.0006	(56.589)	0	0	43
2015/12/18	R207	04/02/2016	7.50	Call	Bond Future	5.1800	0.0052	2.5200	0.0025	(51.351)	0	0	19
2015/12/18	R207	04/02/2016	7.51	Call	Bond Future	5.4800	0.0055	2.6700	0.0027	(51.277)	0	0	0
2015/12/18	R207	04/02/2016	7.49	Call	Bond Future	4.8900	0.0049	2.3700	0.0024	(51.534)	0	0	0
2015/12/18	R207	04/02/2016	7.50	Put	Bond Future	4,046.8600	4.0469	4,384.7700	4.3848	8.350	0	0	0
2015/12/18	R207	05/05/2016	7.86	Put	Bond Future	3,208.0900	3.2081	3,512.0400	3.5120	9.474	0	0	0
2015/12/18	R207	05/05/2016			Bond Future	8.8513	97.3532	8.9682	97.0044	1.320	0.0000	0.0000	0
2015/12/18	R207	05/05/2016	7.85	Put	Bond Future	3,235.1400	3.2351	3,539.9100	3.5399	9.421	0	0	0
2015/12/18	R207	05/05/2016	7.56	Put	Bond Future	4,052.6600	4.0527	4,376.8000	4.3768	7.998	0	0	0
2015/12/18	R207	05/05/2016	7.84	Put	Bond Future	3,262.2800	3.2623	3,567.8500	3.5679	9.367	0	0	0
2015/12/18	R207	05/05/2016	7.56	Call	Bond Future	91.2300	0.0912	66.5300	0.0665	(27.074)	0	0	43
2015/12/18	R207	05/05/2016	7.85	Call	Bond Future	180.6500	0.1807	136.5800	0.1366	(24.395)	0	0	0
2015/12/18	R207	05/05/2016	7.86	Call	Bond Future	184.6900	0.1847	139.8000	0.1398	(24.306)	0	0	0
2015/12/18	R207	05/05/2016	7.84	Call	Bond Future	176.6800	0.1767	133.4100	0.1334	(24.491)	0	0	0
2015/12/18	R207	04/08/2016			Bond Future	8.9262	95.6430	9.0534	95.2859	1.426	0.0000	0.0000	0
2015/12/18	R207	04/08/2016	7.99	Put	Bond Future	3,081.0200	3.0810	3,364.2700	3.3643	9.193	0	0	0
2015/12/18	R207	04/08/2016	8.01	Put	Bond Future	3,035.0200	3.0350	3,316.5100	3.3165	9.275	0	0	0
2015/12/18	R207	04/08/2016	8.00	Put	Bond Future	3,057.9800	3.0580	3,340.3600	3.3404	9.234	0	0	0
2015/12/18	R207	04/08/2016	8.01	Call	Bond Future	414.6100	0.4146	339.0000	0.3390	(18.236)	0	0	0
2015/12/18	R207	04/08/2016	7.99	Call	Bond Future	402.4300	0.4024	328.5800	0.3286	(18.351)	0	0	0
2015/12/18	R207	04/08/2016	8.00	Call	Bond Future	408.4800	0.4085	333.7600	0.3338	(18.292)	0	0	0
2015/12/18	R208	04/02/2016			Bond Future	8.9105	93.6636	9.0227	93.2348	1.259	0.0000	0.0000	41,528
2015/12/18	R208	04/02/2016	7.74	Put	Bond Future	4,636.2200	4.6362	5,059.3900	5.0594	9.127	0	0	0
2015/12/18	R208	04/02/2016	7.76	Put	Bond Future	4,556.1000	4.5561	4,978.7000	4.9787	9.275	0	0	0
2015/12/18	R208	04/02/2016	7.75	Put	Bond Future	4,596.1300	4.5961	5,019.0200	5.0190	9.201	0	0	0
2015/12/18	R208	04/02/2016	7.76	Call	Bond Future	12.7000	0.0127	6.4500	0.0065	(49.213)	0	0	0
2015/12/18	R208	04/02/2016	7.74	Call	Bond Future	11.4500	0.0115	5.7700	0.0058	(49.607)	0	0	0
2015/12/18	R208	04/02/2016	7.75	Call	Bond Future	12.0600	0.0121	6.1000	0.0061	(49.420)	0	0	0
2015/12/18	R208	05/05/2016	7.99	Call	Bond Future	239.3100	0.2393	181.5400	0.1815	(24.140)	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
2015/12/18	R208	05/05/2016	8.00	Put	Bond Future	4,023.8000		4.0238	4,403.6300	4.4036	9.440	0	0	0
2015/12/18	R208	05/05/2016			Bond Future	9.0028		91.9687	9.1224	91.5300	1.329	0.0000	0.0000	0
2015/12/18	R208	05/05/2016	8.00	Call	Bond Future	244.4600		0.2445	185.6600	0.1857	(24.053)	0	0	0
2015/12/18	R208	05/05/2016	8.01	Call	Bond Future	249.7000		0.2497	189.8500	0.1898	(23.969)	0	0	0
2015/12/18	R208	05/05/2016	7.99	Put	Bond Future	4,057.2800		4.0573	4,438.1400	4.4381	9.387	0	0	0
2015/12/18	R208	05/05/2016	8.01	Put	Bond Future	3,990.4200		3.9904	4,369.2000	4.3692	9.492	0	0	0
2015/12/18	R208	04/08/2016	8.01	Put	Bond Future	4,271.8600		4.2719	4,636.7900	4.6368	8.543	0	0	0
2015/12/18	R208	04/08/2016			Bond Future	9.0679		93.7974	9.1957	93.3488	1.409	0.0000	0.0000	0
2015/12/18	R208	04/08/2016	8.00	Put	Bond Future	4,302.1400		4.3021	4,668.0800	4.6681	8.506	0	0	0
2015/12/18	R208	04/08/2016	7.99	Call	Bond Future	438.1900		0.4382	356.5200	0.3565	(18.638)	0	0	0
2015/12/18	R208	04/08/2016	8.00	Call	Bond Future	444.8500		0.4448	362.1900	0.3622	(18.582)	0	0	0
2015/12/18	R208	04/08/2016	8.01	Call	Bond Future	451.6000		0.4516	367.9300	0.3679	(18.527)	0	0	0
2015/12/18	R208	04/08/2016	7.99	Put	Bond Future	4,332.5200		4.3325	4,699.4500	4.6994	8.469	0	0	0
2015/12/18	R209	04/02/2016	8.74	Call	Bond Future	62.1800		0.0622	38.4900	0.0385	(38.099)	0	0	0
2015/12/18	R209	04/02/2016	8.75	Put	Bond Future	7,317.4600		7.3175	7,920.4600	7.9205	8.241	0	0	0
2015/12/18	R209	04/02/2016			Bond Future	9.7667		71.5087	9.8624	70.8811	0.980	0.0000	0.0000	41,013
2015/12/18	R209	04/02/2016	8.75	Call	Bond Future	64.9700		0.0650	40.3400	0.0403	(37.910)	0	0	0
2015/12/18	R209	04/02/2016	8.76	Call	Bond Future	67.8600		0.0679	42.2700	0.0423	(37.710)	0	0	0
2015/12/18	R209	04/02/2016	9.52	Put	Bond Future	2,550.1200		2.5501	2,963.8500	2.9638	16.224	0	0	2,200
2015/12/18	R209	04/02/2016	8.74	Put	Bond Future	7,391.6500		7.3916	7,995.5900	7.9956	8.171	0	0	0
2015/12/18	R209	04/02/2016	8.76	Put	Bond Future	7,243.4800		7.2435	7,845.5200	7.8455	8.311	0	0	0
2015/12/18	R209	04/02/2016	9.52	Call	Bond Future	890.2000		0.8902	676.3000	0.6763	(24.028)	0	0	0
2015/12/18	R209	05/05/2016			Bond Future	9.8283		69.6620	9.9270	69.0214	1.004	0.0000	0.0000	0
2015/12/18	R209	05/05/2016	9.00	Call	Bond Future	779.8900		0.7799	644.2200	0.6442	(17.396)	0	0	6,700
2015/12/18	R209	05/05/2016	8.25	Put	Bond Future	11,781.4100		11.7814	12,386.0400	12.3860	5.132	0	0	0
2015/12/18	R209	05/05/2016	8.99	Put	Bond Future	6,597.9300		6.5979	7,104.7200	7.1047	7.681	0	0	0
2015/12/18	R209	05/05/2016	9.01	Put	Bond Future	6,478.0900		6.4781	6,981.0600	6.9811	7.764	0	0	0
2015/12/18	R209	05/05/2016	9.00	Put	Bond Future	6,537.8600		6.5379	7,042.7500	7.0427	7.723	0	0	0
2015/12/18	R209	05/05/2016	9.01	Call	Bond Future	793.9400		0.7939	656.3500	0.6564	(17.330)	0	0	0
2015/12/18	R209	05/05/2016	8.25	Call	Bond Future	158.2600		0.1583	122.3300	0.1223	(22.703)	0	0	6,700
2015/12/18	R209	05/05/2016	8.99	Call	Bond Future	766.0300		0.7660	632.2600	0.6323	(17.463)	0	0	0
2015/12/18	R209	04/08/2016	9.26	Call	Bond Future	1,795.1700		1.7952	1,576.4800	1.5765	(12.182)	0	0	0
2015/12/18	R209	04/08/2016			Bond Future	9.8768		71.0475	9.9785	70.3933	1.030	0.0000	0.0000	0
2015/12/18	R209	04/08/2016	10.60	Call	Bond Future	6,055.5700		6.0556	5,585.3700	5.5854	(7.765)	0	0	6,000
2015/12/18	R209	04/08/2016	9.60	Put	Bond Future	4,431.5300		4.4315	4,800.9900	4.8010	8.337	0	0	0
2015/12/18	R209	04/08/2016	9.24	Call	Bond Future	1,753.5700		1.7536	1,538.6200	1.5386	(12.258)	0	0	0
2015/12/18	R209	04/08/2016	9.25	Call	Bond Future	1,774.2900		1.7743	1,557.4700	1.5575	(12.220)	0	0	0
2015/12/18	R209	04/08/2016	10.60	Put	Bond Future	1,606.0800		1.6061	1,790.1000	1.7901	11.458	0	0	0
2015/12/18	R209	04/08/2016	9.24	Put	Bond Future	6,076.4600		6.0765	6,515.7300	6.5157	7.229	0	0	0
2015/12/18	R209	04/08/2016	9.26	Put	Bond Future	5,976.0600		5.9761	6,411.5900	6.4116	7.288	0	0	0
2015/12/18	R209	04/08/2016	9.60	Call	Bond Future	2,601.9200		2.6019	2,317.1600	2.3172	(10.944)	0	0	6,000
2015/12/18	R209	04/08/2016	9.25	Put	Bond Future	6,026.1300		6.0261	6,463.5300	6.4635	7.258	0	0	0
2015/12/18	R210	04/02/2016	184.99	Put	Bond Future	12,389.2300		12.3892	12,410.4100	12.4104	0.171	0	0	0
2015/12/18	R210	04/02/2016			Bond Future	172.6008		172.6008	172.5796	172.5796	(0.012)	0.0000	0.0000	3,861
2015/12/18	R210	04/02/2016	185.01	Put	Bond Future	12,409.2300		12.4092	12,430.4100	12.4304	0.171	0	0	0
2015/12/18	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/12/18	R210	04/02/2016	185.00	Put	Bond Future	12,399.2300		12.3992	12,420.4100	12.4204	0.171	0	0	0
2015/12/18	R210	04/02/2016	185.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	R210	04/02/2016	185.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	R210	05/05/2016			Bond Future	173.5465		173.5465	173.5215	173.5215	(0.014)	0.0000	0.0000	0
2015/12/18	R210	05/05/2016	184.99	Put	Bond Future	11,443.5400		11.4435	11,468.4900	11.4685	0.218	0	0	0
2015/12/18	R210	05/05/2016	185.00	Put	Bond Future	11,453.5400		11.4535	11,478.4900	11.4785	0.218	0	0	0
2015/12/18	R210	05/05/2016	185.01	Put	Bond Future	11,463.5400		11.4635	11,488.4900	11.4885	0.218	0	0	0
2015/12/18	R210	05/05/2016	184.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	R210	05/05/2016	185.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	R210	05/05/2016	185.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	R211	04/02/2016	138.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	R211	04/02/2016	139.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	R211	04/02/2016			Bond Future	134.8167		134.8167	134.7988	134.7988	(0.013)	0.0000	0.0000	860
2015/12/18	R211	04/02/2016	139.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	R211	04/02/2016	138.99	Put	Bond Future	4,173.3400		4.1733	4,191.2000	4.1912	0.428	0	0	0
2015/12/18	R211	04/02/2016	139.01	Put	Bond Future	4,193.3400		4.1933	4,211.2000	4.2112	0.426	0	0	0
2015/12/18	R211	04/02/2016	139.00	Put	Bond Future	4,183.3400		4.1833	4,201.2000	4.2012	0.427	0	0	0
2015/12/18	R211	05/05/2016	139.01	Put	Bond Future	1,762.0500		1.7621	1,782.9600	1.7830	1.187	0	0	0
2015/12/18	R211	05/05/2016			Bond Future	137.2480		137.2480	137.2270	137.2270	(0.015)	0.0000	0.0000	0
2015/12/18	R211	05/05/2016	139.00	Put	Bond Future	1,752.0500		1.7521	1,772.9600	1.7730	1.193	0	0	0
2015/12/18	R211	05/05/2016	139.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	R211	05/05/2016	138.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	R211	05/05/2016	139.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	R211	05/05/2016	138.99	Put	Bond Future	1,742.0500		1.7421	1,762.9600	1.7630	1.200	0	0	0
2015/12/18	R212	04/02/2016			Bond Future	136.4095		136.4095	136.3929	136.3929	(0.012)	0.0000	0.0000	1,569
2015/12/18	R212	04/02/2016	146.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	R212	04/02/2016	145.99	Put	Bond Future	9,580.5000		9.5805	9,597.1200	9.5971	0.173	0	0	0
2015/12/18	R212	04/02/2016	146.01	Put	Bond Future	9,600.5000		9.6005	9,617.1200	9.6171	0.173	0	0	0
2015/12/18	R212	04/02/2016	146.00	Put	Bond Future	9,590.5000		9.5905	9,607.1200	9.6071	0.173	0	0	0
2015/12/18	R212	04/02/2016	146.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	R212	04/02/2016	145.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	R212	05/05/2016	145.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	R212	05/05/2016			Bond Future	138.8695		138.8695	138.8498	138.8498	(0.014)	0.0000	0.0000	0
2015/12/18	R212	05/05/2016	145.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	R212	05/05/2016	144.99	Put	Bond Future	6,120.5100		6.1205	6,140.1600	6.1402	0.321	0	0	0
2015/12/18	R212	05/05/2016	145.01	Put	Bond Future	6,140.5100		6.1405	6,160.1600	6.1602	0.320	0	0	0
2015/12/18	R212	05/05/2016	144.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/18	R212	05/05/2016	145.00	Put	Bond Future	6,130.5100		6.1305	6,150.1600	6.1502	0.321	0	0	0
2015/12/18	R213	04/02/2016			Bond Future	9.7179		81.8606	9.8136	81.2327	0.985	0.0000	0.0000	41,590
2015/12/18	R213	04/02/2016	8.75	Call	Bond Future	83.6400		0.0836	52.9800	0.0530	(36.657)	0	0	0
2015/12/18	R213	04/02/2016	8.74	Put	Bond Future	6,929.7800		6.9298	7,528.1600	7.5282	8.635	0	0	0
2015/12/18	R213	04/02/2016	8.76	Put	Bond Future	6,788.3100		6.7883	7,384.4700	7.3845	8.782	0	0	0
2015/12/18	R213	04/02/2016	8.75	Put	Bond Future	6,858.9400		6.8589	7,456.2200	7.4562	8.708	0	0	0
2015/12/18	R213	04/02/2016	8.76	Call	Bond Future	87.1600		0.0872	55.3800	0.0554	(36.462)	0	0	0
2015/12/18	R213	04/02/2016	8.74	Call	Bond Future	80.2400		0.0802	50.6800	0.0507	(36.839)	0	0	0

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2015/12/18	R213	05/05/2016	8.74	Put	Bond Future	7,773.7700		7.7738	8,315.7800	8.3158	6.972	0	0	0
2015/12/18	R213	05/05/2016	8.76	Put	Bond Future	7,647.1400		7.6471	8,186.0100	8.1860	7.047	0	0	0
2015/12/18	R213	05/05/2016			Bond Future	9.7844		79.8024	9.8835	79.1613	1.012	0.0000	0.0000	0
2015/12/18	R213	05/05/2016	8.75	Put	Bond Future	7,710.3300		7.7103	8,250.7800	8.2508	7.009	0	0	0
2015/12/18	R213	05/05/2016	8.74	Call	Bond Future	529.8300		0.5298	430.7100	0.4307	(18.708)	0	0	0
2015/12/18	R213	05/05/2016	8.75	Call	Bond Future	540.1400		0.5401	439.4600	0.4395	(18.640)	0	0	0
2015/12/18	R213	05/05/2016	8.76	Call	Bond Future	550.6100		0.5506	448.3500	0.4484	(18.572)	0	0	0
2015/12/18	R213	04/08/2016			Bond Future	9.8358		81.3889	9.9382	80.7340	1.041	0.0000	0.0000	0
2015/12/18	R213	04/08/2016	8.99	Put	Bond Future	7,090.3400		7.0903	7,567.7100	7.5677	6.733	0	0	0
2015/12/18	R213	04/08/2016	9.01	Put	Bond Future	6,982.8900		6.9829	7,456.8500	7.4568	6.787	0	0	0
2015/12/18	R213	04/08/2016	9.00	Put	Bond Future	7,036.5000		7.0365	7,512.1700	7.5122	6.760	0	0	0
2015/12/18	R213	04/08/2016	9.01	Call	Bond Future	1,400.6700		1.4007	1,219.6900	1.2197	(12.921)	0	0	0
2015/12/18	R213	04/08/2016	8.99	Call	Bond Future	1,366.0600		1.3661	1,188.4900	1.1885	(12.999)	0	0	0
2015/12/18	R213	04/08/2016	9.00	Call	Bond Future	1,383.2900		1.3833	1,204.0200	1.2040	(12.960)	0	0	0
2015/12/18	R214	04/02/2016			Bond Future	9.9042		71.5814	9.9948	70.9728	0.915	0.0000	0.0000	29,362
2015/12/18	R214	04/02/2016	7.99	Put	Bond Future	15,293.0600		15.2931	15,901.4400	15.9014	3.978	0	0	0
2015/12/18	R214	04/02/2016	9.45	Call	Bond Future	517.5900		0.5176	381.5400	0.3815	(26.285)	0	0	0
2015/12/18	R214	04/02/2016	8.00	Call	Bond Future	0.3600		0.0004	0.1700	0.0002	(52.778)	0	0	0
2015/12/18	R214	04/02/2016	8.01	Call	Bond Future	0.3800		0.0004	0.1800	0.0002	(52.632)	0	0	0
2015/12/18	R214	04/02/2016	7.99	Call	Bond Future	0.3300		0.0003	0.1500	0.0002	(54.545)	0	0	0
2015/12/18	R214	04/02/2016	9.35	Call	Bond Future	379.9300		0.3799	273.5300	0.2735	(28.005)	0	0	0
2015/12/18	R214	04/02/2016	9.45	Put	Bond Future	3,709.6800		3.7097	4,182.1900	4.1822	12.737	0	0	25
2015/12/18	R214	04/02/2016	8.01	Put	Bond Future	15,105.7800		15.1058	15,714.1400	15.7141	4.027	0	0	0
2015/12/18	R214	04/02/2016	9.35	Put	Bond Future	4,307.9900		4.3080	4,810.1500	4.8101	11.656	0	0	25
2015/12/18	R214	04/02/2016	8.00	Put	Bond Future	15,199.3400		15.1993	15,807.7100	15.8077	4.003	0	0	0
2015/12/18	R214	05/05/2016	9.01	Call	Bond Future	630.0700		0.6301	520.5700	0.5206	(17.379)	0	0	0
2015/12/18	R214	05/05/2016	9.30	Put	Bond Future	5,768.1300		5.7681	6,224.6600	6.2247	7.915	0	0	0
2015/12/18	R214	05/05/2016			Bond Future	9.9652		69.5894	10.0586	68.9682	0.938	0.0000	0.0000	4,680
2015/12/18	R214	05/05/2016	8.99	Call	Bond Future	606.2100		0.6062	500.0500	0.5001	(17.512)	0	0	0
2015/12/18	R214	05/05/2016	9.00	Call	Bond Future	618.0500		0.6180	510.2300	0.5102	(17.445)	0	0	0
2015/12/18	R214	05/05/2016	8.99	Put	Bond Future	7,694.0900		7.6941	8,209.0800	8.2091	6.693	0	0	0
2015/12/18	R214	05/05/2016	9.01	Put	Bond Future	7,560.6500		7.5607	8,072.3000	8.0723	6.767	0	0	0
2015/12/18	R214	05/05/2016	9.30	Call	Bond Future	1,059.7900		1.0598	895.1700	0.8952	(15.533)	0	0	0
2015/12/18	R214	05/05/2016	9.00	Put	Bond Future	7,627.2100		7.6272	8,140.5400	8.1405	6.730	0	0	0
2015/12/18	R214	04/08/2016	11.30	Call	Bond Future	8,611.2400		8.6112	8,085.1300	8.0851	(6.110)	0	0	6,300
2015/12/18	R214	04/08/2016	9.24	Call	Bond Future	1,520.3400		1.5203	1,335.4700	1.3355	(12.160)	0	0	0
2015/12/18	R214	04/08/2016	9.25	Put	Bond Future	6,937.7300		6.9377	7,385.5100	7.3855	6.454	0	0	0
2015/12/18	R214	04/08/2016			Bond Future	10.0131		70.9729	10.1094	70.3385	0.962	0.0000	0.0000	0
2015/12/18	R214	04/08/2016	9.30	Call	Bond Future	1,637.7900		1.6378	1,442.3300	1.4423	(11.934)	0	0	1,300
2015/12/18	R214	04/08/2016	8.55	Put	Bond Future	11,553.2200		11.5532	12,103.7600	12.1038	4.765	0	0	0
2015/12/18	R214	04/08/2016	11.30	Put	Bond Future	889.1000		0.8891	997.3900	0.9974	12.180	0	0	0
2015/12/18	R214	04/08/2016	9.25	Call	Bond Future	1,539.5100		1.5395	1,352.8900	1.3529	(12.122)	0	0	0
2015/12/18	R214	04/08/2016	10.30	Put	Bond Future	2,645.1900		2.6452	2,895.0200	2.8950	9.445	0	0	0
2015/12/18	R214	04/08/2016	9.26	Call	Bond Future	1,558.8500		1.5588	1,370.4700	1.3705	(12.085)	0	0	0
2015/12/18	R214	04/08/2016	9.30	Put	Bond Future	6,661.0600		6.6611	7,100.0000	7.1000	6.590	0	0	0
2015/12/18	R214	04/08/2016	8.55	Call	Bond Future	560.2300		0.5602	476.3700	0.4764	(14.969)	0	0	1,300
2015/12/18	R214	04/08/2016	9.24	Put	Bond Future	6,993.9300		6.9939	7,443.4600	7.4435	6.427	0	0	0

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2015/12/18	R214	04/08/2016	10.30	Call	Bond Future	4,506.5000	4.5065	4,121.9300	4.1219	(8.534)	0	0	6,300
2015/12/18	R214	04/08/2016	9.26	Put	Bond Future	6,881.8300	6.8818	7,327.8500	7.3278	6.481	0	0	0
2015/12/18	R248	04/02/2016	8.99	Put	Bond Future	9,286.7500	9.2867	10,024.2200	10.0242	7.941	0	0	0
2015/12/18	R248	04/02/2016	9.55	Put	Bond Future	4,467.9800	4.4680	5,053.7000	5.0537	13.109	0	0	75
2015/12/18	R248	04/02/2016			Bond Future	9.9707	92.2043	10.0613	91.4328	0.909	0.0000	0.0000	57,933
2015/12/18	R248	04/02/2016	9.00	Put	Bond Future	9,188.7800	9.1888	9,924.9200	9.9249	8.011	0	0	0
2015/12/18	R248	04/02/2016	9.01	Put	Bond Future	9,091.1700	9.0912	9,825.9300	9.8259	8.082	0	0	0
2015/12/18	R248	04/02/2016	8.99	Call	Bond Future	94.6500	0.0946	60.6800	0.0607	(35.890)	0	0	0
2015/12/18	R248	04/02/2016	9.00	Call	Bond Future	98.8900	0.0989	63.5900	0.0636	(35.696)	0	0	0
2015/12/18	R248	04/02/2016	9.45	Put	Bond Future	5,211.5500	5.2115	5,836.7400	5.8367	11.996	0	0	75
2015/12/18	R248	04/02/2016	9.01	Call	Bond Future	103.3000	0.1033	66.6200	0.0666	(35.508)	0	0	0
2015/12/18	R248	04/02/2016	9.45	Call	Bond Future	533.0200	0.5330	386.7700	0.3868	(27.438)	0	0	0
2015/12/18	R248	04/02/2016	9.55	Call	Bond Future	721.9300	0.7219	536.2100	0.5362	(25.725)	0	0	0
2015/12/18	R248	05/05/2016			Bond Future	10.0343	89.4470	10.1279	88.6597	0.933	0.0000	0.0000	0
2015/12/18	R248	05/05/2016	8.99	Put	Bond Future	10,388.6900	10.3887	11,056.7700	11.0568	6.431	0	0	0
2015/12/18	R248	05/05/2016	9.01	Put	Bond Future	10,212.0800	10.2121	10,876.1600	10.8762	6.503	0	0	0
2015/12/18	R248	05/05/2016	9.00	Put	Bond Future	10,300.1900	10.3002	10,966.2800	10.9663	6.467	0	0	0
2015/12/18	R248	05/05/2016	8.99	Call	Bond Future	662.6400	0.6626	543.3400	0.5433	(18.004)	0	0	0
2015/12/18	R248	05/05/2016	9.00	Call	Bond Future	676.2300	0.6762	554.9400	0.5549	(17.936)	0	0	0
2015/12/18	R248	05/05/2016	9.01	Call	Bond Future	690.0200	0.6900	566.7200	0.5667	(17.869)	0	0	0
2015/12/18	R248	04/08/2016			Bond Future	10.0848	91.2255	10.1813	90.4212	0.958	0.0000	0.0000	0
2015/12/18	R248	04/08/2016	9.25	Call	Bond Future	1,771.6900	1.7717	1,551.7500	1.5518	(12.414)	0	0	0
2015/12/18	R248	04/08/2016	9.24	Put	Bond Future	9,395.2000	9.3952	9,981.7100	9.9817	6.243	0	0	0
2015/12/18	R248	04/08/2016	9.26	Put	Bond Future	9,246.6900	9.2467	9,828.8500	9.8288	6.296	0	0	0
2015/12/18	R248	04/08/2016	9.25	Put	Bond Future	9,320.7600	9.3208	9,905.0900	9.9051	6.269	0	0	0
2015/12/18	R248	04/08/2016	9.26	Call	Bond Future	1,794.8500	1.7949	1,572.7400	1.5727	(12.375)	0	0	0
2015/12/18	R248	04/08/2016	9.24	Call	Bond Future	1,748.7200	1.7487	1,530.9600	1.5310	(12.453)	0	0	0

Total

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