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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/12/2015 TO 23/12/2015

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
2015/12/23	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	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
2015/12/23	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	2025	04/02/2016	126.01	Put	Bond Future	6,303.0400	6.3030	4,318.4700	4.3185	(31.486)	0	0	0
2015/12/23	2025	04/02/2016			Bond Future	119.7070	119.7070	121.6915	121.6915	1.658	0.0000	0.0000	2,111
2015/12/23	2025	04/02/2016	126.00	Put	Bond Future	6,293.0400	6.2930	4,308.4700	4.3085	(31.536)	0	0	0
2015/12/23	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	2025	04/02/2016	125.99	Put	Bond Future	6,283.0400	6.2830	4,298.4700	4.2985	(31.586)	0	0	0
2015/12/23	2025	05/05/2016			Bond Future	121.8592	121.8592	123.8786	123.8786	1.657	0.0000	0.0000	0
2015/12/23	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	2025	05/05/2016	125.99	Put	Bond Future	4,130.8500	4.1308	2,111.4000	2.1114	(48.887)	0	0	0
2015/12/23	2025	05/05/2016	126.01	Put	Bond Future	4,150.8500	4.1508	2,131.4000	2.1314	(48.651)	0	0	0
2015/12/23	2025	05/05/2016	126.00	Put	Bond Future	4,140.8500	4.1408	2,121.4000	2.1214	(48.769)	0	0	0
2015/12/23	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	2030	04/02/2016			Bond Future	9.8703	86.1743	9.8846	86.0783	0.145	0.0000	0.0000	18,752
2015/12/23	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	2030	04/02/2016	8.74	Put	Bond Future	8,114.3200	8.1143	8,210.3800	8.2104	1.184	0	0	0
2015/12/23	2030	04/02/2016	8.76	Put	Bond Future	7,961.5400	7.9615	8,057.6000	8.0576	1.207	0	0	0
2015/12/23	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	2030	04/02/2016	8.75	Put	Bond Future	8,037.8800	8.0379	8,133.9400	8.1339	1.195	0	0	0
2015/12/23	2030	05/05/2016	8.99	Put	Bond Future	6,717.8000	6.7178	6,816.4000	6.8164	1.468	0	0	0
2015/12/23	2030	05/05/2016	9.01	Put	Bond Future	6,570.5100	6.5705	6,669.1100	6.6691	1.501	0	0	0
2015/12/23	2030	05/05/2016			Bond Future	9.9507	87.7398	9.9656	87.6411	0.150	0.0000	0.0000	0
2015/12/23	2030	05/05/2016	9.00	Put	Bond Future	6,644.1100	6.6441	6,742.7100	6.7427	1.484	0	0	0
2015/12/23	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	2032	04/02/2016			Bond Future	9.9496	89.4373	9.9689	89.2991	0.195	0.0000	0.0000	8,437
2015/12/23	2032	04/02/2016	8.69	Put	Bond Future	9,757.7100	9.7577	9,905.3000	9.9053	1.513	0	0	0
2015/12/23	2032	04/02/2016	8.71	Put	Bond Future	9,592.7300	9.5927	9,741.0400	9.7410	1.546	0	0	0
2015/12/23	2032	04/02/2016	9.20	Call	Bond Future	179.6800	0.1797	223.7900	0.2238	24.549	0	0	0
2015/12/23	2032	04/02/2016	8.70	Put	Bond Future	9,675.1500	9.6751	9,823.0900	9.8231	1.529	0	0	0
2015/12/23	2032	04/02/2016	9.30	Call	Bond Future	260.2900	0.2603	315.6800	0.3157	21.280	0	0	0
2015/12/23	2032	04/02/2016	8.71	Call	Bond Future	19.6400	0.0196	29.7200	0.0297	51.324	0	0	0
2015/12/23	2032	04/02/2016	9.20	Put	Bond Future	5,791.1200	5.7911	5,973.4600	5.9735	3.149	0	0	22
2015/12/23	2032	04/02/2016	8.69	Call	Bond Future	17.6800	0.0177	27.0400	0.0270	52.941	0	0	0
2015/12/23	2032	04/02/2016	8.70	Call	Bond Future	18.6400	0.0186	28.3500	0.0284	52.092	0	0	0

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2015/12/23	2032	04/02/2016	9.30	Put	Bond Future	5,092.6200		5.0926	5,286.2400	5.2862	3.802	0	0	22
2015/12/23	2032	05/05/2016			Bond Future	10.0273		86.9038	10.0475	86.7623	0.201	0.0000	0.0000	0
2015/12/23	2032	05/05/2016	8.99	Put	Bond Future	8,354.8200		8.3548	8,638.5700	8.6386	3.396	0	0	0
2015/12/23	2032	05/05/2016	9.01	Put	Bond Future	8,217.6400		8.2176	8,504.3800	8.5044	3.489	0	0	0
2015/12/23	2032	05/05/2016	9.00	Put	Bond Future	8,286.1000		8.2861	8,571.0600	8.5711	3.439	0	0	0
2015/12/23	2032	05/05/2016	9.01	Call	Bond Future	591.2200		0.5912	736.4200	0.7364	24.559	0	0	0
2015/12/23	2032	05/05/2016	8.99	Call	Bond Future	568.7000		0.5687	710.9100	0.7109	25.006	0	0	0
2015/12/23	2032	05/05/2016	9.00	Call	Bond Future	579.8800		0.5799	723.3000	0.7233	24.733	0	0	0
2015/12/23	2032	04/08/2016	9.01	Call	Bond Future	1,088.1100		1.0881	1,222.1500	1.2222	12.319	0	0	0
2015/12/23	2032	04/08/2016			Bond Future	10.0910		88.6234	10.1122	88.4765	0.210	0.0000	0.0000	0
2015/12/23	2032	04/08/2016	8.99	Call	Bond Future	1,058.6500		1.0586	1,190.5700	1.1906	12.461	0	0	0
2015/12/23	2032	04/08/2016	9.00	Call	Bond Future	1,073.3100		1.0733	1,205.8700	1.2059	12.351	0	0	0
2015/12/23	2032	04/08/2016	8.99	Put	Bond Future	9,241.5700		9.2416	9,520.4100	9.5204	3.017	0	0	0
2015/12/23	2032	04/08/2016	9.01	Put	Bond Future	9,112.4000		9.1124	9,393.3600	9.3934	3.083	0	0	0
2015/12/23	2032	04/08/2016	9.00	Put	Bond Future	9,176.8600		9.1769	9,456.3400	9.4563	3.045	0	0	0
2015/12/23	2033	04/02/2016	102.40	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	2033	04/02/2016			Bond Future	98.9507		98.9507	98.9378	98.9378	(0.013)	0.0000	0.0000	185
2015/12/23	2033	04/02/2016	102.41	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	2033	04/02/2016	102.39	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	2033	04/02/2016	102.40	Put	Bond Future	3,449.2700		3.4493	3,462.1700	3.4622	0.374	0	0	0
2015/12/23	2033	04/02/2016	102.39	Put	Bond Future	3,439.2700		3.4393	3,452.1700	3.4522	0.375	0	0	0
2015/12/23	2033	04/02/2016	102.41	Put	Bond Future	3,459.2700		3.4593	3,472.1700	3.4722	0.373	0	0	0
2015/12/23	2033	05/05/2016			Bond Future	99.7545		99.7545	99.7408	99.7408	(0.014)	0.0000	0.0000	0
2015/12/23	2033	05/05/2016	102.39	Put	Bond Future	2,635.4500		2.6355	2,649.2100	2.6492	0.522	0	0	0
2015/12/23	2033	05/05/2016	102.40	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	2033	05/05/2016	102.41	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	2033	05/05/2016	102.39	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	2033	05/05/2016	102.41	Put	Bond Future	2,655.4500		2.6555	2,669.2100	2.6692	0.518	0	0	0
2015/12/23	2033	05/05/2016	102.40	Put	Bond Future	2,645.4500		2.6455	2,659.2100	2.6592	0.520	0	0	0
2015/12/23	2037	04/02/2016	8.74	Call	Bond Future	14.5100		0.0145	23.6100	0.0236	62.715	0	0	0
2015/12/23	2037	04/02/2016	8.75	Put	Bond Future	11,105.1200		11.1051	11,264.3500	11.2643	1.434	0	0	0
2015/12/23	2037	04/02/2016	9.43	Call	Bond Future	315.2700		0.3153	379.6000	0.3796	20.405	0	0	0
2015/12/23	2037	04/02/2016			Bond Future	10.0528		86.7330	10.0722	86.5832	0.193	0.0000	0.0000	50,569
2015/12/23	2037	04/02/2016	8.75	Call	Bond Future	15.3300		0.0153	24.7900	0.0248	61.709	0	0	0
2015/12/23	2037	04/02/2016	8.76	Call	Bond Future	16.1900		0.0162	26.0300	0.0260	60.778	0	0	0
2015/12/23	2037	04/02/2016	9.30	Call	Bond Future	195.6800		0.1957	243.9400	0.2439	24.663	0	0	0
2015/12/23	2037	04/02/2016	8.74	Put	Bond Future	11,197.9200		11.1979	11,356.7900	11.3568	1.419	0	0	0
2015/12/23	2037	04/02/2016	9.43	Put	Bond Future	5,353.2500		5.3533	5,567.3500	5.5674	3.999	0	0	16
2015/12/23	2037	04/02/2016	8.76	Put	Bond Future	11,012.4900		11.0125	11,172.1000	11.1721	1.449	0	0	0
2015/12/23	2037	04/02/2016	9.30	Put	Bond Future	6,344.1900		6.3442	6,542.2200	6.5422	3.121	0	0	16
2015/12/23	2037	05/05/2016	9.00	Put	Bond Future	9,858.3900		9.8584	10,166.4700	10.1665	3.125	0	0	0
2015/12/23	2037	05/05/2016	8.99	Call	Bond Future	503.9800		0.5040	657.2800	0.6573	30.418	0	0	0
2015/12/23	2037	05/05/2016			Bond Future	10.1281		88.3086	10.1482	88.1553	0.199	0.0000	0.0000	0
2015/12/23	2037	05/05/2016	9.00	Call	Bond Future	514.4600		0.5145	669.2700	0.6693	30.092	0	0	0
2015/12/23	2037	05/05/2016	9.01	Call	Bond Future	525.1100		0.5251	682.0800	0.6821	29.893	0	0	0
2015/12/23	2037	05/05/2016	8.99	Put	Bond Future	9,937.7900		9.9378	10,244.3600	10.2444	3.085	0	0	0

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2015/12/23	2037	05/05/2016	9.01	Put	Bond Future	9,779.2900	9.7793	10,089.5300	10.0895	3.172	0	0	0
2015/12/23	2037	04/08/2016			Bond Future	10.1917	85.7958	10.2128	85.6369	0.207	0.0000	0.0000	0
2015/12/23	2037	04/08/2016	9.24	Put	Bond Future	9,100.2500	9.1002	9,432.2100	9.4322	3.648	0	0	0
2015/12/23	2037	04/08/2016	9.26	Put	Bond Future	8,965.2000	8.9652	9,299.6000	9.2996	3.730	0	0	0
2015/12/23	2037	04/08/2016	9.25	Put	Bond Future	9,032.5700	9.0326	9,365.2100	9.3652	3.683	0	0	0
2015/12/23	2037	04/08/2016	9.24	Call	Bond Future	1,418.5300	1.4185	1,591.5500	1.5916	12.197	0	0	0
2015/12/23	2037	04/08/2016	9.25	Call	Bond Future	1,437.1500	1.4372	1,610.8500	1.6109	12.086	0	0	0
2015/12/23	2037	04/08/2016	9.26	Call	Bond Future	1,455.9500	1.4559	1,631.4100	1.6314	12.051	0	0	0
2015/12/23	2038	04/02/2016			Bond Future	124.9552	124.9552	126.0356	126.0356	0.865	0.0000	0.0000	17,818
2015/12/23	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	2038	04/02/2016	130.99	Put	Bond Future	6,034.8400	6.0348	4,954.3900	4.9544	(17.904)	0	0	0
2015/12/23	2038	04/02/2016	131.01	Put	Bond Future	6,054.8400	6.0548	4,974.3900	4.9744	(17.844)	0	0	0
2015/12/23	2038	04/02/2016	131.00	Put	Bond Future	6,044.8400	6.0448	4,964.3900	4.9644	(17.874)	0	0	0
2015/12/23	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	2038	05/05/2016	131.01	Put	Bond Future	3,808.2400	3.8082	2,709.4700	2.7095	(28.852)	0	0	0
2015/12/23	2038	05/05/2016			Bond Future	127.2018	127.2018	128.3005	128.3005	0.864	0.0000	0.0000	0
2015/12/23	2038	05/05/2016	131.00	Put	Bond Future	3,798.2400	3.7982	2,699.4700	2.6995	(28.928)	0	0	0
2015/12/23	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	2038	05/05/2016	130.99	Put	Bond Future	3,788.2400	3.7882	2,689.4700	2.6895	(29.005)	0	0	0
2015/12/23	2040	04/02/2016	9.51	Put	Bond Future	5,902.9100	5.9029	6,100.8200	6.1008	3.353	0	0	0
2015/12/23	2040	04/02/2016			Bond Future	10.1636	89.8319	10.1779	89.7154	0.141	0.0000	0.0000	1,820
2015/12/23	2040	04/02/2016	9.50	Put	Bond Future	5,982.4600	5.9825	6,178.6400	6.1786	3.279	0	0	0
2015/12/23	2040	04/02/2016	9.49	Put	Bond Future	6,062.4700	6.0625	6,256.9300	6.2569	3.208	0	0	0
2015/12/23	2040	04/02/2016	9.50	Call	Bond Future	291.1800	0.2912	370.9100	0.3709	27.382	0	0	0
2015/12/23	2040	04/02/2016	9.51	Call	Bond Future	301.8100	0.3018	383.2700	0.3833	26.990	0	0	0
2015/12/23	2040	04/02/2016	9.49	Call	Bond Future	280.8600	0.2809	358.8700	0.3589	27.775	0	0	0
2015/12/23	2040	05/05/2016	9.50	Call	Bond Future	1,134.6700	1.1347	1,407.2000	1.4072	24.018	0	0	0
2015/12/23	2040	05/05/2016			Bond Future	10.2405	91.4637	10.2554	91.3443	0.145	0.0000	0.0000	0
2015/12/23	2040	05/05/2016	9.51	Call	Bond Future	1,154.2500	1.1542	1,429.2500	1.4293	23.825	0	0	0
2015/12/23	2040	05/05/2016	9.49	Call	Bond Future	1,115.3200	1.1153	1,385.5600	1.3856	24.230	0	0	0
2015/12/23	2040	05/05/2016	9.50	Put	Bond Future	7,436.4300	7.4364	7,828.3500	7.8284	5.270	0	0	0
2015/12/23	2040	05/05/2016	9.49	Put	Bond Future	7,507.1900	7.5072	7,896.8200	7.8968	5.190	0	0	0
2015/12/23	2040	05/05/2016	9.51	Put	Bond Future	7,366.0400	7.3660	7,760.4300	7.7604	5.354	0	0	0
2015/12/23	2040	04/08/2016			Bond Future	10.3062	88.7629	10.3219	88.6384	0.152	0.0000	0.0000	0
2015/12/23	2040	04/08/2016	9.49	Put	Bond Future	8,693.5900	8.6936	9,069.7200	9.0697	4.327	0	0	0
2015/12/23	2040	04/08/2016	9.50	Call	Bond Future	1,817.0700	1.8171	2,070.5000	2.0705	13.947	0	0	0
2015/12/23	2040	04/08/2016	9.51	Call	Bond Future	1,839.5700	1.8396	2,095.0700	2.0951	13.889	0	0	0
2015/12/23	2040	04/08/2016	9.49	Call	Bond Future	1,794.7500	1.7947	2,046.3600	2.0464	14.019	0	0	0
2015/12/23	2040	04/08/2016	9.51	Put	Bond Future	8,558.8600	8.5589	8,938.8800	8.9389	4.440	0	0	0
2015/12/23	2040	04/08/2016	9.50	Put	Bond Future	8,626.0700	8.6261	9,004.0200	9.0040	4.381	0	0	0
2015/12/23	2044	04/02/2016	8.99	Put	Bond Future	10,415.0500	10.4151	10,594.5200	10.5945	1.723	0	0	0
2015/12/23	2044	04/02/2016			Bond Future	10.1369	87.3900	10.1563	87.2308	0.192	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
2015/12/23	2044	04/02/2016	9.01	Put	Bond Future	10,219.8500	10.2199	10,400.7400	10.4007	1.770	0	0	0
2015/12/23	2044	04/02/2016	9.58	Put	Bond Future	5,205.5200	5.2055	5,458.6100	5.4586	4.862	0	0	0
2015/12/23	2044	04/02/2016	9.00	Put	Bond Future	10,317.3200	10.3173	10,497.4900	10.4975	1.746	0	0	0
2015/12/23	2044	04/02/2016	9.01	Call	Bond Future	38.5100	0.0385	60.1500	0.0601	56.193	0	0	0
2015/12/23	2044	04/02/2016	8.99	Call	Bond Future	34.7900	0.0348	55.0100	0.0550	58.120	0	0	0
2015/12/23	2044	04/02/2016	9.58	Call	Bond Future	415.7300	0.4157	509.5700	0.5096	22.572	0	0	0
2015/12/23	2044	04/02/2016	9.00	Call	Bond Future	36.6100	0.0366	57.5300	0.0575	57.143	0	0	0
2015/12/23	2044	05/05/2016	8.99	Put	Bond Future	11,404.1500	11.4041	11,736.9100	11.7369	2.918	0	0	0
2015/12/23	2044	05/05/2016			Bond Future	10.2105	88.9775	10.2306	88.8147	0.197	0.0000	0.0000	0
2015/12/23	2044	05/05/2016	9.01	Put	Bond Future	11,225.1700	11.2252	11,561.6900	11.5617	2.998	0	0	0
2015/12/23	2044	05/05/2016	9.00	Put	Bond Future	11,314.4900	11.3145	11,649.1200	11.6491	2.958	0	0	0
2015/12/23	2044	05/05/2016	9.01	Call	Bond Future	457.7600	0.4578	631.4200	0.6314	37.937	0	0	0
2015/12/23	2044	05/05/2016	8.99	Call	Bond Future	438.1800	0.4382	608.0800	0.6081	38.774	0	0	0
2015/12/23	2044	05/05/2016	9.00	Call	Bond Future	447.8900	0.4479	619.6600	0.6197	38.351	0	0	0
2015/12/23	2044	04/08/2016	9.50	Call	Bond Future	1,878.5700	1.8786	2,140.9500	2.1409	13.967	0	0	0
2015/12/23	2044	04/08/2016			Bond Future	10.2730	86.3527	10.2941	86.1840	0.205	0.0000	0.0000	0
2015/12/23	2044	04/08/2016	9.51	Call	Bond Future	1,901.9000	1.9019	2,166.2600	2.1663	13.900	0	0	0
2015/12/23	2044	04/08/2016	9.49	Put	Bond Future	8,548.1600	8.5482	8,977.2900	8.9773	5.020	0	0	0
2015/12/23	2044	04/08/2016	9.51	Put	Bond Future	8,412.6200	8.4126	8,845.7000	8.8457	5.148	0	0	0
2015/12/23	2044	04/08/2016	9.49	Call	Bond Future	1,855.4300	1.8554	2,115.8400	2.1158	14.035	0	0	0
2015/12/23	2044	04/08/2016	9.50	Put	Bond Future	8,480.2200	8.4802	8,911.3200	8.9113	5.084	0	0	0
2015/12/23	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	2046	04/02/2016			Bond Future	123.5014	123.5014	126.1661	126.1661	2.158	0.0000	0.0000	12,126
2015/12/23	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	2046	04/02/2016	127.99	Put	Bond Future	4,488.6500	4.4887	1,823.8500	1.8238	(59.368)	0	0	0
2015/12/23	2046	04/02/2016	128.01	Put	Bond Future	4,508.6500	4.5087	1,843.8500	1.8438	(59.104)	0	0	0
2015/12/23	2046	04/02/2016	128.00	Put	Bond Future	4,498.6500	4.4987	1,833.8500	1.8338	(59.236)	0	0	0
2015/12/23	2046	05/05/2016			Bond Future	124.2925	124.2925	127.0042	127.0042	2.182	0.0000	0.0000	0
2015/12/23	2046	05/05/2016	129.99	Put	Bond Future	5,697.5100	5.6975	2,985.8400	2.9858	(47.594)	0	0	0
2015/12/23	2046	05/05/2016	130.01	Put	Bond Future	5,717.5100	5.7175	3,005.8400	3.0058	(47.427)	0	0	0
2015/12/23	2046	05/05/2016	130.00	Put	Bond Future	5,707.5100	5.7075	2,995.8400	2.9958	(47.511)	0	0	0
2015/12/23	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	2050	04/02/2016			Bond Future	128.0772	128.0772	134.3026	134.3026	4.861	0.0000	0.0000	13,364
2015/12/23	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	2050	04/02/2016	137.99	Put	Bond Future	9,912.8100	9.9128	3,687.4400	3.6874	(62.801)	0	0	0
2015/12/23	2050	04/02/2016	138.01	Put	Bond Future	9,932.8100	9.9328	3,707.4400	3.7074	(62.675)	0	0	0
2015/12/23	2050	04/02/2016	138.00	Put	Bond Future	9,922.8100	9.9228	3,697.4400	3.6974	(62.738)	0	0	0
2015/12/23	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	2050	05/05/2016	138.00	Put	Bond Future	7,620.2200	7.6202	1,283.8900	1.2839	(83.152)	0	0	0
2015/12/23	2050	05/05/2016			Bond Future	130.3798	130.3798	136.7161	136.7161	4.860	0.0000	0.0000	0
2015/12/23	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/12/23	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	2050	05/05/2016	137.99	Put	Bond Future	7,610.2200	7.6102	1,273.8900	1.2739	(83.261)	0	0	0
2015/12/23	2050	05/05/2016	138.01	Put	Bond Future	7,630.2200	7.6302	1,293.8900	1.2939	(83.043)	0	0	0
2015/12/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	AL37	04/02/2016			Index Future	457.5350	457.5350	457.1750	457.1750	(0.079)	0.0000	0.0000	2
2015/12/23	AL37	05/05/2016			Index Future	465.8460	465.8460	465.4750	465.4750	(0.080)	0.0000	0.0000	0
2015/12/23	AL7T	04/02/2016			Index Future	523.1110	523.1110	522.4600	522.4600	(0.124)	0.0000	0.0000	0
2015/12/23	AL7T	05/05/2016			Index Future	532.6130	532.6130	531.9460	531.9460	(0.125)	0.0000	0.0000	0
2015/12/23	ALBI	04/02/2016			Index Future	475.2780	475.2780	474.6890	474.6890	(0.124)	0.0000	0.0000	620
2015/12/23	ALBI	05/05/2016			Index Future	483.9100	483.9100	483.3070	483.3070	(0.125)	0.0000	0.0000	0
2015/12/23	ALBI	04/08/2016			Index Future	493.3790	493.3790	492.7500	492.7500	(0.127)	0.0000	0.0000	0
2015/12/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/12/23	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/12/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	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
2015/12/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/23	EL28	04/02/2016	128.99	Put	Bond Future	5,944.1400	5.9441	3,940.1700	3.9402	(33.713)	0	0	0
2015/12/23	EL28	04/02/2016			Bond Future	123.0459	123.0459	125.0498	125.0498	1.629	0.0000	0.0000	0
2015/12/23	EL28	04/02/2016	129.01	Put	Bond Future	5,964.1400	5.9641	3,960.1700	3.9602	(33.600)	0	0	0
2015/12/23	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	EL28	04/02/2016	129.00	Put	Bond Future	5,954.1400	5.9541	3,950.1700	3.9502	(33.657)	0	0	0
2015/12/23	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	EL28	05/05/2016			Bond Future	123.6834	123.6834	125.7223	125.7223	1.648	0.0000	0.0000	0
2015/12/23	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	EL28	05/05/2016	128.99	Put	Bond Future	5,306.5800	5.3066	3,267.7100	3.2677	(38.422)	0	0	0
2015/12/23	EL28	05/05/2016	129.01	Put	Bond Future	5,326.5800	5.3266	3,287.7100	3.2877	(38.277)	0	0	0
2015/12/23	EL28	05/05/2016	129.00	Put	Bond Future	5,316.5800	5.3166	3,277.7100	3.2777	(38.349)	0	0	0
2015/12/23	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	ES33	04/02/2016			Bond Future	10.8627	76.8697	10.8818	76.7520	0.176	0.0000	0.0000	8,710
2015/12/23	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	ES33	04/02/2016	9.99	Put	Bond Future	5,703.9100	5.7039	5,821.6000	5.8216	2.063	0	0	0
2015/12/23	ES33	04/02/2016	10.01	Put	Bond Future	5,565.7800	5.5658	5,683.4700	5.6835	2.115	0	0	0
2015/12/23	ES33	04/02/2016	10.00	Put	Bond Future	5,634.8000	5.6348	5,752.4900	5.7525	2.089	0	0	0
2015/12/23	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	ES33	05/05/2016			Bond Future	10.9658	74.4741	10.9857	74.3536	0.181	0.0000	0.0000	0
2015/12/23	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	ES33	05/05/2016	9.99	Put	Bond Future	6,316.8600	6.3169	6,437.3100	6.4373	1.907	0	0	0
2015/12/23	ES33	05/05/2016	10.01	Put	Bond Future	6,179.2200	6.1792	6,299.6700	6.2997	1.949	0	0	0
2015/12/23	ES33	05/05/2016	10.00	Put	Bond Future	6,247.9900	6.2480	6,368.4400	6.3684	1.928	0	0	0
2015/12/23	ES33	04/08/2016			Bond Future	11.0556	75.9475	11.0765	75.8224	0.189	0.0000	0.0000	0
2015/12/23	ES33	04/08/2016	10.24	Put	Bond Future	5,148.0300	5.1480	5,273.1300	5.2731	2.430	0	0	0
2015/12/23	ES33	04/08/2016	10.26	Put	Bond Future	5,015.2800	5.0153	5,140.3800	5.1404	2.494	0	0	0
2015/12/23	ES33	04/08/2016	10.25	Put	Bond Future	5,081.6100	5.0816	5,206.7100	5.2067	2.462	0	0	0
2015/12/23	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	ES42	04/02/2016			Bond Future	11.0055	81.0650	11.0246	80.9325	0.174	0.0000	0.0000	2,750
2015/12/23	ES42	05/05/2016			Bond Future	11.1088	78.2746	11.1287	78.1389	0.179	0.0000	0.0000	4,500
2015/12/23	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	GOVI	04/02/2016			GOVI	474.7950	474.7950	474.2660	474.2660	(0.111)	0.0000	0.0000	485
2015/12/23	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	GOVI	04/02/2016	511.99	Put	GOVI	371,950.0000	37.1950	377,240.0000	37.7240	1.422	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
2015/12/23	GOVI	04/02/2016	512.01	Put	GOVI	372,150.0000		37.2150	377,440.0000	37.7440	1.421	0	0	0
2015/12/23	GOVI	04/02/2016	512.00	Put	GOVI	372,050.0000		37.2050	377,340.0000	37.7340	1.422	0	0	0
2015/12/23	GOVI	05/05/2016	518.01	Put	GOVI	345,910.0000		34.5910	351,340.0000	35.1340	1.570	0	0	0
2015/12/23	GOVI	05/05/2016			GOVI	483.4190		483.4190	482.8760	482.8760	(0.112)	0.0000	0.0000	146
2015/12/23	GOVI	05/05/2016	518.00	Put	GOVI	345,810.0000		34.5810	351,240.0000	35.1240	1.570	0	0	0
2015/12/23	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	GOVI	05/05/2016	517.99	Put	GOVI	345,710.0000		34.5710	351,140.0000	35.1140	1.571	0	0	0
2015/12/23	GOVI	04/08/2016	520.99	Put	GOVI	281,110.0000		28.1110	286,800.0000	28.6800	2.024	0	0	0
2015/12/23	GOVI	04/08/2016			GOVI	492.8790		492.8790	492.3100	492.3100	(0.115)	0.0000	0.0000	0
2015/12/23	GOVI	04/08/2016	521.01	Put	GOVI	281,310.0000		28.1310	287,000.0000	28.7000	2.023	0	0	0
2015/12/23	GOVI	04/08/2016	521.00	Put	GOVI	281,210.0000		28.1210	286,900.0000	28.6900	2.023	0	0	0
2015/12/23	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/12/23	IGOV	04/02/2016			Index Future	228.4310		228.4310	232.7800	232.7800	1.904	0.0000	0.0000	1,038
2015/12/23	IGOV	05/05/2016			Index Future	232.5380		232.5380	236.9630	236.9630	1.903	0.0000	0.0000	21
2015/12/23	IGOV	04/08/2016			Index Future	237.0840		237.0840	241.5880	241.5880	1.900	0.0000	0.0000	0
2015/12/23	ILBI	04/02/2016			Index Future	620.3330		620.3330	630.7090	630.7090	1.673	0.0000	0.0000	157
2015/12/23	ILBI	05/05/2016			Index Future	630.9230		630.9230	641.4740	641.4740	1.672	0.0000	0.0000	0
2015/12/23	IS01	19/12/2016			Interest Rate Swap	100.2860		100.2860	100.2842	100.2842	(0.002)	0.0000	0.0000	0
2015/12/23	IS01	16/03/2017			Interest Rate Swap	100.4103		100.4103	100.4081	100.4081	(0.002)	0.0000	0.0000	0
2015/12/23	IS02	18/12/2017			Interest Rate Swap	101.1620		101.1620	101.1587	101.1587	(0.003)	0.0000	0.0000	0
2015/12/23	IS02	16/03/2018			Interest Rate Swap	100.7556		100.7556	100.7521	100.7521	(0.003)	0.0000	0.0000	0
2015/12/23	IS05	17/12/2020			Interest Rate Swap	102.5897		102.5897	102.5849	102.5849	(0.005)	0.0000	0.0000	0
2015/12/23	IS05	16/03/2021			Interest Rate Swap	102.1942		102.1942	102.1892	102.1892	(0.005)	0.0000	0.0000	0
2015/12/23	IS10	17/12/2025			Interest Rate Swap	105.7313		105.7313	105.7259	105.7259	(0.005)	0.0000	0.0000	0
2015/12/23	IS10	16/03/2026			Interest Rate Swap	103.1168		103.1168	103.1112	103.1112	(0.005)	0.0000	0.0000	0
2015/12/23	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/12/23	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/12/23	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/12/23	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/12/23	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
2015/12/23	JBAF	17/02/2016			Jibar Tradeable Future	6.9900	93.0100	6.9900	93.0100	0.000	0.0000	0.0000	2,000
2015/12/23	JBAF	16/03/2016			Jibar Tradeable Future	7.0600	92.9400	7.0600	92.9400	0.000	0.0000	0.0000	0
2015/12/23	JBAF	20/04/2016			Jibar Tradeable Future	7.2300	92.7700	7.2300	92.7700	0.000	0.0000	0.0000	0
2015/12/23	JBAF	18/05/2016			Jibar Tradeable Future	7.2800	92.7200	7.2800	92.7200	0.000	0.0000	0.0000	0
2015/12/23	JBAF	15/06/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2015/12/23	JBAF	21/09/2016			Jibar Tradeable Future	7.7400	92.2600	7.7400	92.2600	0.000	0.0000	0.0000	0
2015/12/23	JBAF	21/12/2016			Jibar Tradeable Future	8.0700	91.9300	8.0700	91.9300	0.000	0.0000	0.0000	0
2015/12/23	JBAF	15/03/2017			Jibar Tradeable Future	8.2100	91.7900	8.2100	91.7900	0.000	0.0000	0.0000	0
2015/12/23	JBAF	21/06/2017			Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000	0
2015/12/23	JBAF	20/09/2017			Jibar Tradeable Future	8.5300	91.4700	8.5300	91.4700	0.000	0.0000	0.0000	0
2015/12/23	JBAF	20/12/2017			Jibar Tradeable Future	8.6300	91.3700	8.6300	91.3700	0.000	0.0000	0.0000	0
2015/12/23	R023	04/02/2016	8.01	Put	Bond Future	6,786.0100	6.7860	6,906.2400	6.9062	1.772	0	0	0
2015/12/23	R023	04/02/2016			Bond Future	9.3565	95.2992	9.3809	95.1821	0.260	0.0000	0.0000	16,357
2015/12/23	R023	04/02/2016	8.00	Put	Bond Future	6,838.4000	6.8384	6,958.5000	6.9585	1.756	0	0	0
2015/12/23	R023	04/02/2016	8.01	Call	Bond Future	4.6400	0.0046	7.7100	0.0077	66.164	0	0	0
2015/12/23	R023	04/02/2016	7.99	Call	Bond Future	4.1200	0.0041	6.9300	0.0069	68.204	0	0	0
2015/12/23	R023	04/02/2016	8.00	Call	Bond Future	4.3700	0.0044	7.3100	0.0073	67.277	0	0	0
2015/12/23	R023	04/02/2016	7.99	Put	Bond Future	6,890.8500	6.8909	7,010.8200	7.0108	1.741	0	0	0
2015/12/23	R023	05/05/2016			Bond Future	9.4488	93.0996	9.4745	92.9795	0.272	0.0000	0.0000	0
2015/12/23	R023	05/05/2016	8.24	Put	Bond Future	6,089.5100	6.0895	6,277.8600	6.2779	3.093	0	0	0
2015/12/23	R023	05/05/2016	8.26	Put	Bond Future	5,998.3200	5.9983	6,188.5800	6.1886	3.172	0	0	0
2015/12/23	R023	05/05/2016	8.24	Call	Bond Future	213.6700	0.2137	281.9200	0.2819	31.942	0	0	0
2015/12/23	R023	05/05/2016	8.25	Put	Bond Future	6,043.8500	6.0438	6,232.9800	6.2330	3.129	0	0	0
2015/12/23	R023	05/05/2016	8.25	Call	Bond Future	218.5100	0.2185	287.5400	0.2875	31.591	0	0	0
2015/12/23	R023	05/05/2016	8.26	Call	Bond Future	223.4500	0.2234	293.6100	0.2936	31.399	0	0	0
2015/12/23	R023	04/08/2016	8.24	Call	Bond Future	451.8400	0.4518	519.8800	0.5199	15.058	0	0	0
2015/12/23	R023	04/08/2016	8.25	Put	Bond Future	6,451.6400	6.4516	6,645.4400	6.6454	3.004	0	0	0
2015/12/23	R023	04/08/2016			Bond Future	9.5193	94.9409	9.5470	94.8156	0.290	0.0000	0.0000	0
2015/12/23	R023	04/08/2016	8.25	Call	Bond Future	458.9100	0.4589	527.4000	0.5274	14.924	0	0	0
2015/12/23	R023	04/08/2016	8.26	Call	Bond Future	466.0600	0.4661	535.0000	0.5350	14.792	0	0	0
2015/12/23	R023	04/08/2016	8.24	Put	Bond Future	6,493.6900	6.4937	6,687.0400	6.6870	2.978	0	0	0
2015/12/23	R023	04/08/2016	8.26	Put	Bond Future	6,409.7000	6.4097	6,603.9500	6.6039	3.031	0	0	0
2015/12/23	R186	04/02/2016	7.50	Call	Bond Future	0.1100	0.0001	0.2600	0.0003	136.364	0	0	0
2015/12/23	R186	04/02/2016	8.40	Put	Bond Future	7,919.2200	7.9192	8,067.7500	8.0677	1.876	0	0	0
2015/12/23	R186	04/02/2016	8.83	Put	Bond Future	4,853.1900	4.8532	5,034.0600	5.0341	3.727	0	0	33
2015/12/23	R186	04/02/2016	9.20	Call	Bond Future	769.6500	0.7697	849.1100	0.8491	10.324	0	0	0
2015/12/23	R186	04/02/2016			Bond Future	9.4705	108.3024	9.4900	108.1664	0.205	0.0000	0.0000	68,705
2015/12/23	R186	04/02/2016	7.51	Call	Bond Future	0.1200	0.0001	0.2800	0.0003	133.333	0	0	0
2015/12/23	R186	04/02/2016	8.02	Put	Bond Future	10,877.4900	10.8775	11,016.2600	11.0163	1.276	0	0	0
2015/12/23	R186	04/02/2016	7.90	Call	Bond Future	1.9800	0.0020	3.5200	0.0035	77.778	0	0	680
2015/12/23	R186	04/02/2016	8.45	Call	Bond Future	44.9500	0.0450	59.6500	0.0596	32.703	0	0	350
2015/12/23	R186	04/02/2016	8.75	Call	Bond Future	167.8200	0.1678	204.5900	0.2046	21.910	0	0	0
2015/12/23	R186	04/02/2016	7.49	Call	Bond Future	0.1000	0.0001	0.2400	0.0002	140.000	0	0	0
2015/12/23	R186	04/02/2016	7.50	Put	Bond Future	15,137.1400	15.1371	15,273.2800	15.2733	0.899	0	0	0
2015/12/23	R186	04/02/2016	8.83	Call	Bond Future	228.5300	0.2285	273.4100	0.2734	19.639	0	0	0
2015/12/23	R186	04/02/2016	8.65	Put	Bond Future	6,084.7900	6.0848	6,248.6600	6.2487	2.693	0	0	340

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2015/12/23	R186	04/02/2016	8.70	Put	Bond Future	5,733.7400	5.7337	5,901.9000	5.9019	2.933	0	0	5,000
2015/12/23	R186	04/02/2016	8.80	Put	Bond Future	5,051.8800	5.0519	5,229.6400	5.2296	3.519	0	0	5,000
2015/12/23	R186	04/02/2016	7.49	Put	Bond Future	15,221.1500	15.2212	15,357.2800	15.3573	0.894	0	0	0
2015/12/23	R186	04/02/2016	8.85	Put	Bond Future	4,722.3600	4.7224	4,905.3200	4.9053	3.874	0	0	0
2015/12/23	R186	04/02/2016	7.51	Put	Bond Future	15,053.2100	15.0532	15,189.3600	15.1894	0.904	0	0	0
2015/12/23	R186	04/02/2016	8.02	Call	Bond Future	4.2400	0.0042	7.0200	0.0070	65.566	0	0	700
2015/12/23	R186	04/02/2016	8.40	Call	Bond Future	35.1800	0.0352	47.7200	0.0477	35.645	0	0	680
2015/12/23	R186	04/02/2016	7.90	Put	Bond Future	11,841.1000	11.8411	11,978.6300	11.9786	1.161	0	0	0
2015/12/23	R186	04/02/2016	8.45	Put	Bond Future	7,543.3800	7.5434	7,694.0700	7.6941	1.998	0	0	0
2015/12/23	R186	04/02/2016	9.20	Put	Bond Future	2,690.1900	2.6902	2,905.6400	2.9056	8.009	0	0	700
2015/12/23	R186	04/02/2016	8.75	Put	Bond Future	5,389.2300	5.3892	5,561.9900	5.5620	3.206	0	0	11,695
2015/12/23	R186	04/02/2016	8.65	Call	Bond Future	111.3000	0.1113	139.1800	0.1392	25.049	0	0	0
2015/12/23	R186	04/02/2016	8.85	Call	Bond Future	246.2100	0.2462	293.1800	0.2932	19.077	0	0	0
2015/12/23	R186	04/02/2016	8.70	Call	Bond Future	137.1500	0.1371	169.3200	0.1693	23.456	0	0	0
2015/12/23	R186	04/02/2016	8.80	Call	Bond Future	203.9500	0.2039	245.7200	0.2457	20.481	0	0	0
2015/12/23	R186	05/05/2016			Bond Future	9.5509	110.2692	9.5713	110.1299	0.213	0.0000	0.0000	0
2015/12/23	R186	05/05/2016	8.34	Call	Bond Future	333.1600	0.3332	429.2400	0.4292	28.839	0	0	0
2015/12/23	R186	05/05/2016	8.75	Put	Bond Future	6,464.2600	6.4643	6,758.8100	6.7588	4.557	0	0	1,900
2015/12/23	R186	05/05/2016	8.35	Call	Bond Future	340.6100	0.3406	437.7800	0.4378	28.528	0	0	0
2015/12/23	R186	05/05/2016	8.85	Put	Bond Future	5,882.9500	5.8829	6,194.2100	6.1942	5.291	0	0	5,350
2015/12/23	R186	05/05/2016	8.33	Call	Bond Future	325.8500	0.3259	420.8300	0.4208	29.148	0	0	0
2015/12/23	R186	05/05/2016	8.75	Call	Bond Future	766.5000	0.7665	921.7100	0.9217	20.249	0	0	0
2015/12/23	R186	05/05/2016	8.35	Put	Bond Future	9,040.5100	9.0405	9,277.0200	9.2770	2.616	0	0	0
2015/12/23	R186	05/05/2016	7.56	Put	Bond Future	15,001.1500	15.0012	15,168.2700	15.1683	1.114	0	0	0
2015/12/23	R186	05/05/2016	8.34	Put	Bond Future	9,109.5100	9.1095	9,344.9300	9.3449	2.584	0	0	0
2015/12/23	R186	05/05/2016	8.85	Call	Bond Future	919.0400	0.9190	1,090.9600	1.0910	18.706	0	0	0
2015/12/23	R186	05/05/2016	7.56	Call	Bond Future	44.1800	0.0442	71.9600	0.0720	62.879	0	0	0
2015/12/23	R186	05/05/2016	8.33	Put	Bond Future	9,178.7100	9.1787	9,413.0300	9.4130	2.553	0	0	0
2015/12/23	R186	04/08/2016	8.51	Put	Bond Future	8,710.9500	8.7110	8,955.4200	8.9554	2.806	0	0	0
2015/12/23	R186	04/08/2016			Bond Future	9.6138	107.1442	9.6355	106.9988	0.225	0.0000	0.0000	0
2015/12/23	R186	04/08/2016	8.50	Put	Bond Future	8,771.9200	8.7719	9,015.1700	9.0152	2.773	0	0	0
2015/12/23	R186	04/08/2016	8.51	Call	Bond Future	917.1000	0.9171	1,016.2400	1.0162	10.810	0	0	0
2015/12/23	R186	04/08/2016	8.49	Call	Bond Future	890.9600	0.8910	988.3500	0.9883	10.931	0	0	0
2015/12/23	R186	04/08/2016	8.50	Call	Bond Future	903.9500	0.9039	1,001.8700	1.0019	10.832	0	0	0
2015/12/23	R186	04/08/2016	8.49	Put	Bond Future	8,833.1100	8.8331	9,075.8300	9.0758	2.748	0	0	0
2015/12/23	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	R197	04/02/2016			Bond Future	286.0915	286.0915	289.8753	289.8753	1.323	0.0000	0.0000	714
2015/12/23	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	R197	04/02/2016	296.99	Put	Bond Future	10,898.5500	10.8986	7,114.7000	7.1147	(34.719)	0	0	0
2015/12/23	R197	04/02/2016	297.01	Put	Bond Future	10,918.5500	10.9186	7,134.7000	7.1347	(34.655)	0	0	0
2015/12/23	R197	04/02/2016	297.00	Put	Bond Future	10,908.5500	10.9086	7,124.7000	7.1247	(34.687)	0	0	0
2015/12/23	R197	05/05/2016			Bond Future	291.2350	291.2350	295.0847	295.0847	1.322	0.0000	0.0000	0
2015/12/23	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	R197	05/05/2016	299.99	Put	Bond Future	8,754.9800	8.7550	4,905.3100	4.9053	(43.971)	0	0	0
2015/12/23	R197	05/05/2016	300.01	Put	Bond Future	8,774.9800	8.7750	4,925.3100	4.9253	(43.871)	0	0	0
2015/12/23	R197	05/05/2016	300.00	Put	Bond Future	8,764.9800	8.7650	4,915.3100	4.9153	(43.921)	0	0	0

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2015/12/23	R197	05/05/2016	300.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	R197	05/05/2016	299.99	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	R202	04/02/2016			Bond Future		230.6339	230.6339	235.4316	2.080	0.0000	0.0000	43,034
2015/12/23	R202	04/02/2016	239.99	Put	Bond Future		9,356.1200	9.3561	4,558.3700	(51.279)	0	0	0
2015/12/23	R202	04/02/2016	240.01	Put	Bond Future		9,376.1200	9.3761	4,578.3700	(51.170)	0	0	0
2015/12/23	R202	04/02/2016	240.00	Put	Bond Future		9,366.1200	9.3661	4,568.3700	(51.225)	0	0	0
2015/12/23	R202	04/02/2016	239.99	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	R202	04/02/2016	240.00	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	R202	04/02/2016	240.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	R202	05/05/2016	246.99	Put	Bond Future		12,209.7900	12.2098	7,327.4300	(39.987)	0	0	0
2015/12/23	R202	05/05/2016			Bond Future		234.7802	234.7802	239.6626	2.080	0.0000	0.0000	0
2015/12/23	R202	05/05/2016	247.01	Put	Bond Future		12,229.7900	12.2298	7,347.4300	(39.922)	0	0	0
2015/12/23	R202	05/05/2016	246.99	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	R202	05/05/2016	247.00	Put	Bond Future		12,219.7900	12.2198	7,337.4300	(39.955)	0	0	0
2015/12/23	R202	05/05/2016	247.00	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	R202	05/05/2016	247.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	R203	04/02/2016	7.25	Put	Bond Future		1,553.7200	1.5537	1,582.5100	1.853	0	0	0
2015/12/23	R203	04/02/2016	7.26	Put	Bond Future		1,538.8800	1.5389	1,567.6800	1.871	0	0	0
2015/12/23	R203	04/02/2016			Bond Future		8.2964	103.2506	8.3158	0.234	0.0000	0.0000	17,164
2015/12/23	R203	04/02/2016	7.26	Call	Bond Future		2.0600	0.0021	2.4300	0.0024	17.961	0	0
2015/12/23	R203	04/02/2016	7.24	Call	Bond Future		1.8000	0.0018	2.1300	0.0021	18.333	0	0
2015/12/23	R203	04/02/2016	7.25	Call	Bond Future		1.9200	0.0019	2.2800	0.0023	18.750	0	0
2015/12/23	R203	04/02/2016	7.24	Put	Bond Future		1,568.5900	1.5686	1,597.3500	1.833	0	0	0
2015/12/23	R203	05/05/2016	7.25	Put	Bond Future		1,572.5300	1.5725	1,618.7700	2.940	0	0	0
2015/12/23	R203	05/05/2016			Bond Future		8.4762	100.9549	8.5001	0.282	0.0000	0.0000	0
2015/12/23	R203	05/05/2016	7.26	Call	Bond Future		25.8300	0.0258	42.6100	0.0426	64.963	0	0
2015/12/23	R203	05/05/2016	7.24	Call	Bond Future		24.3400	0.0243	40.4700	0.0405	66.270	0	0
2015/12/23	R203	05/05/2016	7.25	Call	Bond Future		25.0700	0.0251	41.4800	0.0415	65.457	0	0
2015/12/23	R203	05/05/2016	7.26	Put	Bond Future		1,560.5400	1.5605	1,607.1500	2.987	0	0	0
2015/12/23	R203	05/05/2016	7.24	Put	Bond Future		1,584.5600	1.5846	1,630.5200	2.900	0	0	0
2015/12/23	R203	04/08/2016	7.26	Call	Bond Future		53.6800	0.0537	71.0900	0.0711	32.433	0	0
2015/12/23	R203	04/08/2016			Bond Future		8.5932	102.9518	8.6259	0.380	0.0000	0.0000	0
2015/12/23	R203	04/08/2016	7.24	Call	Bond Future		51.5700	0.0516	68.6400	0.0686	33.101	0	0
2015/12/23	R203	04/08/2016	7.25	Call	Bond Future		52.6200	0.0526	69.8600	0.0699	32.763	0	0
2015/12/23	R203	04/08/2016	7.24	Put	Bond Future		1,453.8700	1.4539	1,504.4100	3.476	0	0	0
2015/12/23	R203	04/08/2016	7.26	Put	Bond Future		1,435.0400	1.4350	1,485.9200	3.546	0	0	0
2015/12/23	R203	04/08/2016	7.25	Put	Bond Future		1,444.4500	1.4444	1,495.1600	3.511	0	0	0
2015/12/23	R204	04/02/2016	7.50	Call	Bond Future		2.1400	0.0021	3.4500	0.0035	61.215	0	0
2015/12/23	R204	04/02/2016			Bond Future		8.6944	99.3486	8.7189	0.281	0.0000	0.0000	38,369
2015/12/23	R204	04/02/2016	7.51	Call	Bond Future		2.2900	0.0023	3.6600	0.0037	59.825	0	0
2015/12/23	R204	04/02/2016	7.49	Put	Bond Future		3,024.4900	3.0245	3,085.9600	2.032	0	0	0
2015/12/23	R204	04/02/2016	7.51	Put	Bond Future		2,973.6500	2.9737	3,035.2500	2.072	0	0	0
2015/12/23	R204	04/02/2016	7.49	Call	Bond Future		2.0100	0.0020	3.2500	0.0033	61.692	0	0
2015/12/23	R204	04/02/2016	7.50	Put	Bond Future		2,999.0600	2.9991	3,060.6000	2.052	0	0	0
2015/12/23	R204	05/05/2016	7.75	Call	Bond Future		86.9500	0.0870	128.3600	0.1284	47.625	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
2015/12/23	R204	05/05/2016			Bond Future	8.8357	101.1528	8.8632	101.0907	0.311	0.0000	0.0000	0
2015/12/23	R204	05/05/2016	7.76	Call	Bond Future	89.1900	0.0892	131.2600	0.1313	47.169	0	0	0
2015/12/23	R204	05/05/2016	7.74	Put	Bond Future	2,605.3800	2.6054	2,708.4200	2.7084	3.955	0	0	0
2015/12/23	R204	05/05/2016	7.76	Put	Bond Future	2,563.0800	2.5631	2,667.3200	2.6673	4.067	0	0	0
2015/12/23	R204	05/05/2016	7.74	Call	Bond Future	84.7600	0.0848	125.6300	0.1256	48.218	0	0	0
2015/12/23	R204	05/05/2016	7.75	Put	Bond Future	2,584.2000	2.5842	2,687.7800	2.6878	4.008	0	0	0
2015/12/23	R204	04/08/2016			Bond Future	8.9408	99.1106	8.9729	99.0442	0.360	0.0000	0.0000	0
2015/12/23	R204	04/08/2016	7.74	Put	Bond Future	2,679.7800	2.6798	2,789.1900	2.7892	4.083	0	0	0
2015/12/23	R204	04/08/2016	7.76	Put	Bond Future	2,642.9900	2.6430	2,753.2800	2.7533	4.173	0	0	0
2015/12/23	R204	04/08/2016	7.75	Put	Bond Future	2,661.3600	2.6614	2,771.1200	2.7711	4.124	0	0	0
2015/12/23	R204	04/08/2016	7.74	Call	Bond Future	160.6200	0.1606	203.6500	0.2036	26.790	0	0	0
2015/12/23	R204	04/08/2016	7.75	Call	Bond Future	163.5100	0.1635	206.8900	0.2069	26.530	0	0	0
2015/12/23	R204	04/08/2016	7.76	Call	Bond Future	166.4500	0.1664	210.3600	0.2104	26.380	0	0	0
2015/12/23	R207	04/02/2016	7.27	Put	Bond Future	5,456.8500	5.4568	5,533.6800	5.5337	1.408	0	0	0
2015/12/23	R207	04/02/2016	7.49	Put	Bond Future	4,720.2000	4.7202	4,797.4400	4.7974	1.636	0	0	0
2015/12/23	R207	04/02/2016			Bond Future	8.9471	94.9663	8.9715	94.8896	0.273	0.0000	0.0000	46,776
2015/12/23	R207	04/02/2016	7.51	Put	Bond Future	4,653.6200	4.6536	4,730.9300	4.7309	1.661	0	0	0
2015/12/23	R207	04/02/2016	7.27	Call	Bond Future	0.1600	0.0002	0.3200	0.0003	100.000	0	0	43
2015/12/23	R207	04/02/2016	7.50	Call	Bond Future	0.8700	0.0009	1.4700	0.0015	68.966	0	0	19
2015/12/23	R207	04/02/2016	7.51	Call	Bond Future	0.9300	0.0009	1.5700	0.0016	68.817	0	0	0
2015/12/23	R207	04/02/2016	7.49	Call	Bond Future	0.8100	0.0008	1.3800	0.0014	70.370	0	0	0
2015/12/23	R207	04/02/2016	7.50	Put	Bond Future	4,686.9000	4.6869	4,764.1700	4.7642	1.649	0	0	0
2015/12/23	R207	05/05/2016	7.86	Put	Bond Future	3,788.0900	3.7881	3,909.5300	3.9095	3.206	0	0	0
2015/12/23	R207	05/05/2016			Bond Future	9.0735	96.6911	9.1001	96.6122	0.293	0.0000	0.0000	0
2015/12/23	R207	05/05/2016	7.85	Put	Bond Future	3,816.6600	3.8167	3,937.5400	3.9375	3.167	0	0	0
2015/12/23	R207	05/05/2016	7.56	Put	Bond Future	4,670.0600	4.6701	4,776.0100	4.7760	2.269	0	0	0
2015/12/23	R207	05/05/2016	7.84	Put	Bond Future	3,845.3000	3.8453	3,965.6200	3.9656	3.129	0	0	0
2015/12/23	R207	05/05/2016	7.56	Call	Bond Future	46.5100	0.0465	73.5600	0.0736	58.160	0	0	43
2015/12/23	R207	05/05/2016	7.85	Call	Bond Future	100.0500	0.1001	142.0300	0.1420	41.959	0	0	0
2015/12/23	R207	05/05/2016	7.86	Call	Bond Future	102.5700	0.1026	145.1100	0.1451	41.474	0	0	0
2015/12/23	R207	05/05/2016	7.84	Call	Bond Future	97.5800	0.0976	139.0000	0.1390	42.447	0	0	0
2015/12/23	R207	04/08/2016			Bond Future	9.1708	94.9579	9.2007	94.8746	0.326	0.0000	0.0000	0
2015/12/23	R207	04/08/2016	7.99	Put	Bond Future	3,628.5800	3.6286	3,755.4200	3.7554	3.496	0	0	0
2015/12/23	R207	04/08/2016	8.01	Put	Bond Future	3,579.2500	3.5793	3,707.0500	3.7070	3.571	0	0	0
2015/12/23	R207	04/08/2016	8.00	Put	Bond Future	3,603.8900	3.6039	3,731.0100	3.7310	3.527	0	0	0
2015/12/23	R207	04/08/2016	8.01	Call	Bond Future	273.7900	0.2738	318.2400	0.3182	16.235	0	0	0
2015/12/23	R207	04/08/2016	7.99	Call	Bond Future	264.9400	0.2649	308.4300	0.3084	16.415	0	0	0
2015/12/23	R207	04/08/2016	8.00	Call	Bond Future	269.3400	0.2693	313.1100	0.3131	16.251	0	0	0
2015/12/23	R208	04/02/2016			Bond Future	9.1141	92.8872	9.1334	92.8141	0.211	0.0000	0.0000	40,521
2015/12/23	R208	04/02/2016	7.74	Put	Bond Future	5,403.5200	5.4035	5,478.2900	5.4783	1.384	0	0	0
2015/12/23	R208	04/02/2016	7.76	Put	Bond Future	5,322.4600	5.3225	5,397.4000	5.3974	1.408	0	0	0
2015/12/23	R208	04/02/2016	7.75	Put	Bond Future	5,362.9700	5.3630	5,437.8200	5.4378	1.396	0	0	0
2015/12/23	R208	04/02/2016	7.76	Call	Bond Future	2.5700	0.0026	4.4300	0.0044	72.374	0	0	0
2015/12/23	R208	04/02/2016	7.74	Call	Bond Future	2.2600	0.0023	3.9500	0.0040	74.779	0	0	0
2015/12/23	R208	04/02/2016	7.75	Call	Bond Future	2.4100	0.0024	4.1800	0.0042	73.444	0	0	0
2015/12/23	R208	05/05/2016	7.99	Call	Bond Future	136.7200	0.1367	188.9400	0.1889	38.195	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
2015/12/23	R208	05/05/2016	8.00	Put	Bond Future	4,715.7400		4.7157	4,843.8500	4.8438	2.717	0	0	0
2015/12/23	R208	05/05/2016			Bond Future	9.2205		91.1723	9.2412	91.0971	0.224	0.0000	0.0000	0
2015/12/23	R208	05/05/2016	8.00	Call	Bond Future	140.0200		0.1400	192.9000	0.1929	37.766	0	0	0
2015/12/23	R208	05/05/2016	8.01	Call	Bond Future	143.3800		0.1434	197.1500	0.1971	37.502	0	0	0
2015/12/23	R208	05/05/2016	7.99	Put	Bond Future	4,751.0700		4.7511	4,878.5200	4.8785	2.683	0	0	0
2015/12/23	R208	05/05/2016	8.01	Put	Bond Future	4,680.4800		4.6805	4,809.4800	4.8095	2.756	0	0	0
2015/12/23	R208	04/08/2016	8.01	Put	Bond Future	4,943.0200		4.9430	5,074.6900	5.0747	2.664	0	0	0
2015/12/23	R208	04/08/2016			Bond Future	9.3024		92.9759	9.3252	92.8964	0.245	0.0000	0.0000	0
2015/12/23	R208	04/08/2016	8.00	Put	Bond Future	4,975.1300		4.9751	5,106.4100	5.1064	2.639	0	0	0
2015/12/23	R208	04/08/2016	7.99	Call	Bond Future	291.4700		0.2915	342.9000	0.3429	17.645	0	0	0
2015/12/23	R208	04/08/2016	8.00	Call	Bond Future	296.3300		0.2963	348.1500	0.3481	17.487	0	0	0
2015/12/23	R208	04/08/2016	8.01	Call	Bond Future	301.2500		0.3013	353.4600	0.3535	17.331	0	0	0
2015/12/23	R208	04/08/2016	7.99	Put	Bond Future	5,007.3100		5.0073	5,138.2000	5.1382	2.614	0	0	0
2015/12/23	R209	04/02/2016	8.74	Call	Bond Future	20.9800		0.0210	32.4800	0.0325	54.814	0	0	0
2015/12/23	R209	04/02/2016	8.75	Put	Bond Future	8,336.4000		8.3364	8,473.7100	8.4737	1.647	0	0	0
2015/12/23	R209	04/02/2016			Bond Future	9.9293		70.4469	9.9488	70.3215	0.196	0.0000	0.0000	41,013
2015/12/23	R209	04/02/2016	8.75	Call	Bond Future	22.1100		0.0221	34.0200	0.0340	53.867	0	0	0
2015/12/23	R209	04/02/2016	8.76	Call	Bond Future	23.2900		0.0233	35.6300	0.0356	52.984	0	0	0
2015/12/23	R209	04/02/2016	9.52	Put	Bond Future	3,229.5700		3.2296	3,436.5500	3.4365	6.409	0	0	2,200
2015/12/23	R209	04/02/2016	8.74	Put	Bond Future	8,412.2500		8.4123	8,549.1500	8.5491	1.627	0	0	0
2015/12/23	R209	04/02/2016	8.76	Put	Bond Future	8,260.7100		8.2607	8,398.4500	8.3985	1.667	0	0	0
2015/12/23	R209	04/02/2016	9.52	Call	Bond Future	507.8500		0.5078	589.4300	0.5894	16.064	0	0	0
2015/12/23	R209	05/05/2016			Bond Future	9.9965		68.5765	10.0166	68.4482	0.202	0.0000	0.0000	0
2015/12/23	R209	05/05/2016	9.00	Call	Bond Future	541.1500		0.5412	685.4100	0.6854	26.658	0	0	6,700
2015/12/23	R209	05/05/2016	8.25	Put	Bond Future	12,803.5900		12.8036	12,987.5000	12.9875	1.436	0	0	0
2015/12/23	R209	05/05/2016	8.99	Put	Bond Future	7,448.0400		7.4480	7,719.3800	7.7194	3.643	0	0	0
2015/12/23	R209	05/05/2016	9.01	Put	Bond Future	7,321.5000		7.3215	7,595.8400	7.5958	3.747	0	0	0
2015/12/23	R209	05/05/2016	9.00	Put	Bond Future	7,384.6300		7.3846	7,657.2000	7.6572	3.691	0	0	0
2015/12/23	R209	05/05/2016	9.01	Call	Bond Future	551.8400		0.5518	697.8700	0.6979	26.462	0	0	0
2015/12/23	R209	05/05/2016	8.25	Call	Bond Future	94.9300		0.0949	150.5300	0.1505	58.569	0	0	6,700
2015/12/23	R209	05/05/2016	8.99	Call	Bond Future	530.6300		0.5306	673.6600	0.6737	26.955	0	0	0
2015/12/23	R209	04/08/2016	9.26	Call	Bond Future	1,413.2400		1.4132	1,593.8600	1.5939	12.781	0	0	0
2015/12/23	R209	04/08/2016			Bond Future	10.0509		69.9334	10.0720	69.8005	0.210	0.0000	0.0000	0
2015/12/23	R209	04/08/2016	10.60	Call	Bond Future	5,242.7200		5.2427	5,449.9900	5.4500	3.953	0	0	6,000
2015/12/23	R209	04/08/2016	9.60	Put	Bond Future	5,049.6700		5.0497	5,408.6800	5.4087	7.110	0	0	0
2015/12/23	R209	04/08/2016	9.24	Call	Bond Future	1,378.1100		1.3781	1,555.7000	1.5557	12.886	0	0	0
2015/12/23	R209	04/08/2016	9.25	Call	Bond Future	1,395.6000		1.3956	1,574.7100	1.5747	12.834	0	0	0
2015/12/23	R209	04/08/2016	10.60	Put	Bond Future	1,907.3500		1.9074	2,247.5300	2.2475	17.835	0	0	0
2015/12/23	R209	04/08/2016	9.24	Put	Bond Future	6,815.1200		6.8151	7,125.6200	7.1256	4.556	0	0	0
2015/12/23	R209	04/08/2016	9.26	Put	Bond Future	6,708.2500		6.7083	7,021.7800	7.0218	4.674	0	0	0
2015/12/23	R209	04/08/2016	9.60	Call	Bond Future	2,105.9400		2.1059	2,332.0400	2.3320	10.736	0	0	6,000
2015/12/23	R209	04/08/2016	9.25	Put	Bond Future	6,761.5600		6.7616	7,073.5800	7.0736	4.615	0	0	0
2015/12/23	R210	04/02/2016	184.99	Put	Bond Future	8,972.4200		8.9724	6,117.9200	6.1179	(31.814)	0	0	0
2015/12/23	R210	04/02/2016			Bond Future	176.0176		176.0176	178.8721	178.8721	1.622	0.0000	0.0000	3,861
2015/12/23	R210	04/02/2016	185.01	Put	Bond Future	8,992.4200		8.9924	6,137.9200	6.1379	(31.743)	0	0	0
2015/12/23	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
2015/12/23	R210	04/02/2016	185.00	Put	Bond Future	8,982.4200	8.9824	6,127.9200	6.1279	(31.779)	0	0	0
2015/12/23	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	R210	05/05/2016			Bond Future	177.0154	177.0154	179.9199	179.9199	1.641	0.0000	0.0000	0
2015/12/23	R210	05/05/2016	184.99	Put	Bond Future	7,974.5700	7.9746	5,070.1500	5.0701	(36.421)	0	0	0
2015/12/23	R210	05/05/2016	185.00	Put	Bond Future	7,984.5700	7.9846	5,080.1500	5.0801	(36.375)	0	0	0
2015/12/23	R210	05/05/2016	185.01	Put	Bond Future	7,994.5700	7.9946	5,090.1500	5.0901	(36.330)	0	0	0
2015/12/23	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	R211	04/02/2016			Bond Future	134.7071	134.7071	134.6886	134.6886	(0.014)	0.0000	0.0000	860
2015/12/23	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	R211	04/02/2016	138.99	Put	Bond Future	4,282.9100	4.2829	4,301.4200	4.3014	0.432	0	0	0
2015/12/23	R211	04/02/2016	139.01	Put	Bond Future	4,302.9100	4.3029	4,321.4200	4.3214	0.430	0	0	0
2015/12/23	R211	04/02/2016	139.00	Put	Bond Future	4,292.9100	4.2929	4,311.4200	4.3114	0.431	0	0	0
2015/12/23	R211	05/05/2016	139.01	Put	Bond Future	1,881.0000	1.8810	1,900.8100	1.9008	1.053	0	0	0
2015/12/23	R211	05/05/2016			Bond Future	137.1290	137.1290	137.1092	137.1092	(0.014)	0.0000	0.0000	0
2015/12/23	R211	05/05/2016	139.00	Put	Bond Future	1,871.0000	1.8710	1,890.8100	1.8908	1.059	0	0	0
2015/12/23	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	R211	05/05/2016	138.99	Put	Bond Future	1,861.0000	1.8610	1,880.8100	1.8808	1.064	0	0	0
2015/12/23	R212	04/02/2016			Bond Future	138.2321	138.2321	140.5626	140.5626	1.686	0.0000	0.0000	1,569
2015/12/23	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	R212	04/02/2016	145.99	Put	Bond Future	7,757.9000	7.7579	5,427.3900	5.4274	(30.040)	0	0	0
2015/12/23	R212	04/02/2016	146.01	Put	Bond Future	7,777.9000	7.7779	5,447.3900	5.4474	(29.963)	0	0	0
2015/12/23	R212	04/02/2016	146.00	Put	Bond Future	7,767.9000	7.7679	5,437.3900	5.4374	(30.002)	0	0	0
2015/12/23	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	R212	05/05/2016			Bond Future	140.7174	140.7174	143.0888	143.0888	1.685	0.0000	0.0000	0
2015/12/23	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	R212	05/05/2016	144.99	Put	Bond Future	4,272.5900	4.2726	1,901.2200	1.9012	(55.502)	0	0	0
2015/12/23	R212	05/05/2016	145.01	Put	Bond Future	4,292.5900	4.2926	1,921.2200	1.9212	(55.243)	0	0	0
2015/12/23	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/23	R212	05/05/2016	145.00	Put	Bond Future	4,282.5900	4.2826	1,911.2200	1.9112	(55.372)	0	0	0
2015/12/23	R213	04/02/2016			Bond Future	9.8851	80.7682	9.9045	80.6431	0.196	0.0000	0.0000	41,590
2015/12/23	R213	04/02/2016	8.75	Call	Bond Future	29.3300	0.0293	42.0200	0.0420	43.266	0	0	0
2015/12/23	R213	04/02/2016	8.74	Put	Bond Future	7,969.8200	7.9698	8,107.2400	8.1072	1.724	0	0	0
2015/12/23	R213	04/02/2016	8.76	Put	Bond Future	7,824.3300	7.8243	7,962.5900	7.9626	1.767	0	0	0
2015/12/23	R213	04/02/2016	8.75	Put	Bond Future	7,897.0000	7.8970	8,034.8300	8.0348	1.745	0	0	0
2015/12/23	R213	04/02/2016	8.76	Call	Bond Future	30.8100	0.0308	43.9300	0.0439	42.584	0	0	0
2015/12/23	R213	04/02/2016	8.74	Call	Bond Future	27.9100	0.0279	40.1900	0.0402	43.999	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
2015/12/23	R213	05/05/2016	8.74	Put	Bond Future	8,712.8500		8.7128	8,947.5900	8.9476	2.694	0	0	0
2015/12/23	R213	05/05/2016	8.76	Put	Bond Future	8,580.5600		8.5806	8,817.5800	8.8176	2.762	0	0	0
2015/12/23	R213	05/05/2016			Bond Future	9.9578		78.6851	9.9779	78.5570	0.202	0.0000	0.0000	0
2015/12/23	R213	05/05/2016	8.75	Put	Bond Future	8,646.5900		8.6466	8,882.4800	8.8825	2.728	0	0	0
2015/12/23	R213	05/05/2016	8.74	Call	Bond Future	351.5500		0.3516	458.2600	0.4583	30.354	0	0	0
2015/12/23	R213	05/05/2016	8.75	Call	Bond Future	359.0400		0.3590	466.9000	0.4669	30.041	0	0	0
2015/12/23	R213	05/05/2016	8.76	Call	Bond Future	366.6700		0.3667	475.6600	0.4757	29.724	0	0	0
2015/12/23	R213	04/08/2016			Bond Future	10.0160		80.2414	10.0371	80.1084	0.211	0.0000	0.0000	0
2015/12/23	R213	04/08/2016	8.99	Put	Bond Future	7,919.8500		7.9199	8,176.2300	8.1762	3.237	0	0	0
2015/12/23	R213	04/08/2016	9.01	Put	Bond Future	7,806.3300		7.8063	8,064.5700	8.0646	3.308	0	0	0
2015/12/23	R213	04/08/2016	9.00	Put	Bond Future	7,862.9800		7.8630	8,119.9000	8.1199	3.267	0	0	0
2015/12/23	R213	04/08/2016	9.01	Call	Bond Future	1,076.5900		1.0766	1,201.8800	1.2019	11.638	0	0	0
2015/12/23	R213	04/08/2016	8.99	Call	Bond Future	1,048.0500		1.0481	1,171.4800	1.1715	11.777	0	0	0
2015/12/23	R213	04/08/2016	9.00	Call	Bond Future	1,062.2500		1.0622	1,186.2200	1.1862	11.671	0	0	0
2015/12/23	R214	04/02/2016			Bond Future	10.0514		70.5971	10.0708	70.4689	0.193	0.0000	0.0000	30,186
2015/12/23	R214	04/02/2016	7.99	Put	Bond Future	16,277.0800		16.2771	16,405.4100	16.4054	0.788	0	0	0
2015/12/23	R214	04/02/2016	9.45	Call	Bond Future	278.3000		0.2783	345.4000	0.3454	24.111	0	0	0
2015/12/23	R214	04/02/2016	8.00	Call	Bond Future	0.0500		0.0001	0.2000	0.0002	300.000	0	0	0
2015/12/23	R214	04/02/2016	8.01	Call	Bond Future	0.0600		0.0001	0.2100	0.0002	250.000	0	0	0
2015/12/23	R214	04/02/2016	7.99	Call	Bond Future	0.0500		0.0001	0.1800	0.0002	260.000	0	0	0
2015/12/23	R214	04/02/2016	9.35	Call	Bond Future	192.7500		0.1927	247.0500	0.2470	28.171	0	0	0
2015/12/23	R214	04/02/2016	9.45	Put	Bond Future	4,454.6900		4.4547	4,649.9900	4.6500	4.384	0	0	25
2015/12/23	R214	04/02/2016	8.01	Put	Bond Future	16,089.7600		16.0898	16,218.1100	16.2181	0.798	0	0	0
2015/12/23	R214	04/02/2016	9.35	Put	Bond Future	5,105.1100		5.1051	5,287.6100	5.2876	3.575	0	0	25
2015/12/23	R214	04/02/2016	8.00	Put	Bond Future	16,183.3300		16.1833	16,311.6800	16.3117	0.793	0	0	0
2015/12/23	R214	05/05/2016	9.01	Call	Bond Future	441.9600		0.4420	591.9300	0.5919	33.933	0	0	0
2015/12/23	R214	05/05/2016	9.30	Put	Bond Future	6,493.3200		6.4933	6,832.3400	6.8323	5.221	0	0	0
2015/12/23	R214	05/05/2016			Bond Future	10.1173		68.5828	10.1374	68.4517	0.199	0.0000	0.0000	4,680
2015/12/23	R214	05/05/2016	8.99	Call	Bond Future	423.7900		0.4238	570.3100	0.5703	34.574	0	0	0
2015/12/23	R214	05/05/2016	9.00	Call	Bond Future	432.8000		0.4328	580.7900	0.5808	34.194	0	0	0
2015/12/23	R214	05/05/2016	8.99	Put	Bond Future	8,518.2600		8.5183	8,795.8800	8.7959	3.259	0	0	0
2015/12/23	R214	05/05/2016	9.01	Put	Bond Future	8,379.1300		8.3791	8,660.2000	8.6602	3.354	0	0	0
2015/12/23	R214	05/05/2016	9.30	Call	Bond Future	778.3900		0.7784	986.3100	0.9863	26.712	0	0	0
2015/12/23	R214	05/05/2016	9.00	Put	Bond Future	8,448.5500		8.4486	8,727.6400	8.7276	3.303	0	0	0
2015/12/23	R214	04/08/2016	11.30	Call	Bond Future	7,741.2700		7.7413	7,875.4800	7.8755	1.734	0	0	6,300
2015/12/23	R214	04/08/2016	9.24	Call	Bond Future	1,207.1700		1.2072	1,391.3800	1.3914	15.260	0	0	0
2015/12/23	R214	04/08/2016	9.25	Put	Bond Future	7,655.2300		7.6552	7,975.9500	7.9760	4.190	0	0	0
2015/12/23	R214	04/08/2016			Bond Future	10.1708		69.9393	10.1918	69.8035	0.207	0.0000	0.0000	0
2015/12/23	R214	04/08/2016	9.30	Call	Bond Future	1,306.9400		1.3069	1,499.9800	1.5000	14.770	0	0	1,300
2015/12/23	R214	04/08/2016	8.55	Put	Bond Future	12,443.5600		12.4436	12,695.6500	12.6957	2.026	0	0	0
2015/12/23	R214	04/08/2016	11.30	Put	Bond Future	1,052.7200		1.0527	1,322.6900	1.3227	25.645	0	0	0
2015/12/23	R214	04/08/2016	9.25	Call	Bond Future	1,223.4200		1.2234	1,408.3800	1.4084	15.118	0	0	0
2015/12/23	R214	04/08/2016	10.30	Put	Bond Future	3,035.9500		3.0360	3,416.7500	3.4168	12.543	0	0	0
2015/12/23	R214	04/08/2016	9.26	Call	Bond Future	1,239.8100		1.2398	1,426.4400	1.4264	15.053	0	0	0
2015/12/23	R214	04/08/2016	9.30	Put	Bond Future	7,363.8000		7.3638	7,692.6000	7.6926	4.465	0	0	0
2015/12/23	R214	04/08/2016	8.55	Call	Bond Future	416.9800		0.4170	533.3100	0.5333	27.898	0	0	1,300
2015/12/23	R214	04/08/2016	9.24	Put	Bond Future	7,714.3500		7.7143	8,034.3200	8.0343	4.148	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
2015/12/23	R214	04/08/2016	10.30	Call	Bond Future	3,863.6700	3.8637	4,108.7100	4.1087	6.342	0	0	6,300
2015/12/23	R214	04/08/2016	9.26	Put	Bond Future	7,596.3800	7.5964	7,918.7700	7.9188	4.244	0	0	0
2015/12/23	R248	04/02/2016	8.99	Put	Bond Future	10,473.9100	10.4739	10,617.7000	10.6177	1.373	0	0	0
2015/12/23	R248	04/02/2016	9.55	Put	Bond Future	5,387.8500	5.3878	5,615.3700	5.6154	4.223	0	0	75
2015/12/23	R248	04/02/2016			Bond Future	10.1178	90.9581	10.1322	90.8383	0.142	0.0000	0.0000	60,433
2015/12/23	R248	04/02/2016	9.00	Put	Bond Future	10,373.5900	10.3736	10,518.2300	10.5182	1.394	0	0	0
2015/12/23	R248	04/02/2016	9.01	Put	Bond Future	10,273.5500	10.2736	10,419.0600	10.4191	1.416	0	0	0
2015/12/23	R248	04/02/2016	8.99	Call	Bond Future	35.6200	0.0356	59.6500	0.0596	67.462	0	0	0
2015/12/23	R248	04/02/2016	9.00	Call	Bond Future	37.5100	0.0375	62.3900	0.0624	66.329	0	0	0
2015/12/23	R248	04/02/2016	9.45	Put	Bond Future	6,200.6100	6.2006	6,408.3700	6.4084	3.351	0	0	75
2015/12/23	R248	04/02/2016	9.01	Call	Bond Future	39.4900	0.0395	65.2400	0.0652	65.206	0	0	0
2015/12/23	R248	04/02/2016	9.45	Call	Bond Future	275.8900	0.2759	363.8900	0.3639	31.897	0	0	0
2015/12/23	R248	04/02/2016	9.55	Call	Bond Future	395.6100	0.3956	503.3700	0.5034	27.239	0	0	0
2015/12/23	R248	05/05/2016			Bond Future	10.1866	88.1725	10.2014	88.0499	0.146	0.0000	0.0000	0
2015/12/23	R248	05/05/2016	8.99	Put	Bond Future	11,458.1400	11.4581	11,768.7400	11.7687	2.711	0	0	0
2015/12/23	R248	05/05/2016	9.01	Put	Bond Future	11,274.7200	11.2747	11,589.5300	11.5895	2.792	0	0	0
2015/12/23	R248	05/05/2016	9.00	Put	Bond Future	11,366.2500	11.3663	11,678.9500	11.6789	2.751	0	0	0
2015/12/23	R248	05/05/2016	8.99	Call	Bond Future	457.5700	0.4576	645.5300	0.6455	41.078	0	0	0
2015/12/23	R248	05/05/2016	9.00	Call	Bond Future	467.7700	0.4678	657.8300	0.6578	40.631	0	0	0
2015/12/23	R248	05/05/2016	9.01	Call	Bond Future	478.1400	0.4781	670.3100	0.6703	40.191	0	0	0
2015/12/23	R248	04/08/2016			Bond Future	10.2428	89.9166	10.2584	89.7888	0.153	0.0000	0.0000	0
2015/12/23	R248	04/08/2016	9.25	Call	Bond Future	1,399.1700	1.3992	1,652.3700	1.6524	18.096	0	0	0
2015/12/23	R248	04/08/2016	9.24	Put	Bond Future	10,335.2300	10.3352	10,714.9000	10.7149	3.674	0	0	0
2015/12/23	R248	04/08/2016	9.26	Put	Bond Future	10,179.4500	10.1795	10,562.7300	10.5627	3.765	0	0	0
2015/12/23	R248	04/08/2016	9.25	Put	Bond Future	10,257.1600	10.2572	10,638.0700	10.6381	3.714	0	0	0
2015/12/23	R248	04/08/2016	9.26	Call	Bond Future	1,418.6900	1.4187	1,674.2600	1.6743	18.015	0	0	0
2015/12/23	R248	04/08/2016	9.24	Call	Bond Future	1,379.8300	1.3798	1,631.7900	1.6318	18.260	0	0	0

**Total**

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