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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/12/2015 TO 24/12/2015

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
2015/12/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	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
2015/12/24	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	2025	04/02/2016	126.01	Put	Bond Future	4,318.4700	4.3185	4,335.2000	4.3352	0.387	0	0	0
2015/12/24	2025	04/02/2016			Bond Future	121.6915	121.6915	121.6748	121.6748	(0.014)	0.0000	0.0000	2,111
2015/12/24	2025	04/02/2016	126.00	Put	Bond Future	4,308.4700	4.3085	4,325.2000	4.3252	0.388	0	0	0
2015/12/24	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	2025	04/02/2016	125.99	Put	Bond Future	4,298.4700	4.2985	4,315.2000	4.3152	0.389	0	0	0
2015/12/24	2025	05/05/2016			Bond Future	123.8786	123.8786	123.8602	123.8602	(0.015)	0.0000	0.0000	0
2015/12/24	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	2025	05/05/2016	125.99	Put	Bond Future	2,111.4000	2.1114	2,129.7800	2.1298	0.871	0	0	0
2015/12/24	2025	05/05/2016	126.01	Put	Bond Future	2,131.4000	2.1314	2,149.7800	2.1498	0.862	0	0	0
2015/12/24	2025	05/05/2016	126.00	Put	Bond Future	2,121.4000	2.1214	2,139.7800	2.1398	0.866	0	0	0
2015/12/24	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	2030	04/02/2016			Bond Future	9.8846	86.0783	9.9141	85.8804	0.298	0.0000	0.0000	18,752
2015/12/24	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	2030	04/02/2016	8.74	Put	Bond Future	8,210.3800	8.2104	8,408.2700	8.4083	2.410	0	0	0
2015/12/24	2030	04/02/2016	8.76	Put	Bond Future	8,057.6000	8.0576	8,255.4900	8.2555	2.456	0	0	0
2015/12/24	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	2030	04/02/2016	8.75	Put	Bond Future	8,133.9400	8.1339	8,331.8300	8.3318	2.433	0	0	0
2015/12/24	2030	05/05/2016	8.99	Put	Bond Future	6,816.4000	6.8164	7,018.9700	7.0190	2.972	0	0	0
2015/12/24	2030	05/05/2016	9.01	Put	Bond Future	6,669.1100	6.6691	6,871.6800	6.8717	3.037	0	0	0
2015/12/24	2030	05/05/2016			Bond Future	9.9656	87.6411	9.9963	87.4386	0.308	0.0000	0.0000	0
2015/12/24	2030	05/05/2016	9.00	Put	Bond Future	6,742.7100	6.7427	6,945.2800	6.9453	3.004	0	0	0
2015/12/24	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	2032	04/02/2016			Bond Future	9.9689	89.2991	10.0035	89.0532	0.347	0.0000	0.0000	8,437
2015/12/24	2032	04/02/2016	8.69	Put	Bond Future	9,905.3000	9.9053	10,145.3100	10.1453	2.423	0	0	0
2015/12/24	2032	04/02/2016	8.71	Put	Bond Future	9,741.0400	9.7410	9,980.5500	9.9805	2.459	0	0	0
2015/12/24	2032	04/02/2016	9.20	Call	Bond Future	223.7900	0.2238	189.7500	0.1898	(15.211)	0	0	0
2015/12/24	2032	04/02/2016	8.70	Put	Bond Future	9,823.0900	9.8231	10,062.8600	10.0629	2.441	0	0	0
2015/12/24	2032	04/02/2016	9.30	Call	Bond Future	315.6800	0.3157	271.2900	0.2713	(14.062)	0	0	0
2015/12/24	2032	04/02/2016	8.71	Call	Bond Future	29.7200	0.0297	23.3400	0.0233	(21.467)	0	0	0
2015/12/24	2032	04/02/2016	9.20	Put	Bond Future	5,973.4600	5.9735	6,185.3100	6.1853	3.547	0	0	22
2015/12/24	2032	04/02/2016	8.69	Call	Bond Future	27.0400	0.0270	21.1600	0.0212	(21.746)	0	0	0
2015/12/24	2032	04/02/2016	8.70	Call	Bond Future	28.3500	0.0284	22.2300	0.0222	(21.587)	0	0	0

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2015/12/24	2032	04/02/2016	9.30	Put	Bond Future	5,286.2400		5.2862	5,487.7400	5.4877	3.812	0	0	22
2015/12/24	2032	05/05/2016			Bond Future	10.0475		86.7623	10.0833	86.5109	0.357	0.0000	0.0000	0
2015/12/24	2032	05/05/2016	8.99	Put	Bond Future	8,638.5700		8.6386	8,839.3800	8.8394	2.325	0	0	0
2015/12/24	2032	05/05/2016	9.01	Put	Bond Future	8,504.3800		8.5044	8,703.8300	8.7038	2.345	0	0	0
2015/12/24	2032	05/05/2016	9.00	Put	Bond Future	8,571.0600		8.5711	8,771.2100	8.7712	2.335	0	0	0
2015/12/24	2032	05/05/2016	9.01	Call	Bond Future	736.4200		0.7364	684.5000	0.6845	(7.050)	0	0	0
2015/12/24	2032	05/05/2016	8.99	Call	Bond Future	710.9100		0.7109	660.3500	0.6603	(7.112)	0	0	0
2015/12/24	2032	05/05/2016	9.00	Call	Bond Future	723.3000		0.7233	672.0800	0.6721	(7.081)	0	0	0
2015/12/24	2032	04/08/2016	9.01	Call	Bond Future	1,222.1500		1.2222	1,157.8100	1.1578	(5.264)	0	0	0
2015/12/24	2032	04/08/2016			Bond Future	10.1122		88.4765	10.1496	88.2177	0.370	0.0000	0.0000	0
2015/12/24	2032	04/08/2016	8.99	Call	Bond Future	1,190.5700		1.1906	1,127.4600	1.1275	(5.301)	0	0	0
2015/12/24	2032	04/08/2016	9.00	Call	Bond Future	1,205.8700		1.2059	1,142.1600	1.1422	(5.283)	0	0	0
2015/12/24	2032	04/08/2016	8.99	Put	Bond Future	9,520.4100		9.5204	9,716.1600	9.7162	2.056	0	0	0
2015/12/24	2032	04/08/2016	9.01	Put	Bond Future	9,393.3600		9.3934	9,587.8800	9.5879	2.071	0	0	0
2015/12/24	2032	04/08/2016	9.00	Put	Bond Future	9,456.3400		9.4563	9,651.4900	9.6515	2.064	0	0	0
2015/12/24	2033	04/02/2016	102.40	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	2033	04/02/2016			Bond Future	98.9378		98.9378	98.9252	98.9252	(0.013)	0.0000	0.0000	185
2015/12/24	2033	04/02/2016	102.41	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	2033	04/02/2016	102.39	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	2033	04/02/2016	102.40	Put	Bond Future	3,462.1700		3.4622	3,474.7800	3.4748	0.364	0	0	0
2015/12/24	2033	04/02/2016	102.39	Put	Bond Future	3,452.1700		3.4522	3,464.7800	3.4648	0.365	0	0	0
2015/12/24	2033	04/02/2016	102.41	Put	Bond Future	3,472.1700		3.4722	3,484.7800	3.4848	0.363	0	0	0
2015/12/24	2033	05/05/2016			Bond Future	99.7408		99.7408	99.7269	99.7269	(0.014)	0.0000	0.0000	0
2015/12/24	2033	05/05/2016	102.39	Put	Bond Future	2,649.2100		2.6492	2,663.1100	2.6631	0.525	0	0	0
2015/12/24	2033	05/05/2016	102.40	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	2033	05/05/2016	102.41	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	2033	05/05/2016	102.39	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	2033	05/05/2016	102.41	Put	Bond Future	2,669.2100		2.6692	2,683.1100	2.6831	0.521	0	0	0
2015/12/24	2033	05/05/2016	102.40	Put	Bond Future	2,659.2100		2.6592	2,673.1100	2.6731	0.523	0	0	0
2015/12/24	2037	04/02/2016	8.74	Call	Bond Future	23.6100		0.0236	18.8100	0.0188	(20.330)	0	0	0
2015/12/24	2037	04/02/2016	8.75	Put	Bond Future	11,264.3500		11.2643	11,486.4400	11.4864	1.972	0	0	0
2015/12/24	2037	04/02/2016	9.43	Call	Bond Future	379.6000		0.3796	333.0800	0.3331	(12.255)	0	0	0
2015/12/24	2037	04/02/2016			Bond Future	10.0722		86.5832	10.1017	86.3561	0.293	0.0000	0.0000	50,569
2015/12/24	2037	04/02/2016	8.75	Call	Bond Future	24.7900		0.0248	19.7800	0.0198	(20.210)	0	0	0
2015/12/24	2037	04/02/2016	8.76	Call	Bond Future	26.0300		0.0260	20.8000	0.0208	(20.092)	0	0	0
2015/12/24	2037	04/02/2016	9.30	Call	Bond Future	243.9400		0.2439	210.6900	0.2107	(13.630)	0	0	0
2015/12/24	2037	04/02/2016	8.74	Put	Bond Future	11,356.7900		11.3568	11,579.0900	11.5791	1.957	0	0	0
2015/12/24	2037	04/02/2016	9.43	Put	Bond Future	5,567.3500		5.5674	5,747.9300	5.7479	3.244	0	0	16
2015/12/24	2037	04/02/2016	8.76	Put	Bond Future	11,172.1000		11.1721	11,393.9700	11.3940	1.986	0	0	0
2015/12/24	2037	04/02/2016	9.30	Put	Bond Future	6,542.2200		6.5422	6,736.0700	6.7361	2.963	0	0	16
2015/12/24	2037	05/05/2016	9.00	Put	Bond Future	10,166.4700		10.1665	10,355.7500	10.3558	1.862	0	0	0
2015/12/24	2037	05/05/2016	8.99	Call	Bond Future	657.2800		0.6573	614.8800	0.6149	(6.451)	0	0	0
2015/12/24	2037	05/05/2016			Bond Future	10.1482		88.1553	10.1788	87.9231	0.302	0.0000	0.0000	0
2015/12/24	2037	05/05/2016	9.00	Call	Bond Future	669.2700		0.6693	626.2800	0.6263	(6.423)	0	0	0
2015/12/24	2037	05/05/2016	9.01	Call	Bond Future	682.0800		0.6821	638.4600	0.6385	(6.395)	0	0	0
2015/12/24	2037	05/05/2016	8.99	Put	Bond Future	10,244.3600		10.2444	10,434.2300	10.4342	1.853	0	0	0

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2015/12/24	2037	05/05/2016	9.01	Put	Bond Future	10,089.5300	10.0895	10,278.1800	10.2782	1.870	0	0	0
2015/12/24	2037	04/08/2016			Bond Future	10.2128	85.6369	10.2447	85.3976	0.313	0.0000	0.0000	0
2015/12/24	2037	04/08/2016	9.24	Put	Bond Future	9,432.2100	9.4322	9,602.2300	9.6022	1.803	0	0	0
2015/12/24	2037	04/08/2016	9.26	Put	Bond Future	9,299.6000	9.2996	9,468.3800	9.4684	1.815	0	0	0
2015/12/24	2037	04/08/2016	9.25	Put	Bond Future	9,365.2100	9.3652	9,534.6200	9.5346	1.809	0	0	0
2015/12/24	2037	04/08/2016	9.24	Call	Bond Future	1,591.5500	1.5916	1,522.2400	1.5222	(4.355)	0	0	0
2015/12/24	2037	04/08/2016	9.25	Call	Bond Future	1,610.8500	1.6109	1,540.9300	1.5409	(4.341)	0	0	0
2015/12/24	2037	04/08/2016	9.26	Call	Bond Future	1,631.4100	1.6314	1,560.8600	1.5609	(4.324)	0	0	0
2015/12/24	2038	04/02/2016			Bond Future	126.0356	126.0356	126.0185	126.0185	(0.014)	0.0000	0.0000	17,818
2015/12/24	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	2038	04/02/2016	130.99	Put	Bond Future	4,954.3900	4.9544	4,971.5000	4.9715	0.345	0	0	0
2015/12/24	2038	04/02/2016	131.01	Put	Bond Future	4,974.3900	4.9744	4,991.5000	4.9915	0.344	0	0	0
2015/12/24	2038	04/02/2016	131.00	Put	Bond Future	4,964.3900	4.9644	4,981.5000	4.9815	0.345	0	0	0
2015/12/24	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	2038	05/05/2016	131.01	Put	Bond Future	2,709.4700	2.7095	2,728.1700	2.7282	0.690	0	0	0
2015/12/24	2038	05/05/2016			Bond Future	128.3005	128.3005	128.2818	128.2818	(0.015)	0.0000	0.0000	0
2015/12/24	2038	05/05/2016	131.00	Put	Bond Future	2,699.4700	2.6995	2,718.1700	2.7182	0.693	0	0	0
2015/12/24	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	2038	05/05/2016	130.99	Put	Bond Future	2,689.4700	2.6895	2,708.1700	2.7082	0.695	0	0	0
2015/12/24	2040	04/02/2016	9.51	Put	Bond Future	6,100.8200	6.1008	6,257.4600	6.2575	2.568	0	0	0
2015/12/24	2040	04/02/2016			Bond Future	10.1779	89.7154	10.2023	89.5171	0.240	0.0000	0.0000	1,820
2015/12/24	2040	04/02/2016	9.50	Put	Bond Future	6,178.6400	6.1786	6,336.2800	6.3363	2.551	0	0	0
2015/12/24	2040	04/02/2016	9.49	Put	Bond Future	6,256.9300	6.2569	6,415.5400	6.4155	2.535	0	0	0
2015/12/24	2040	04/02/2016	9.50	Call	Bond Future	370.9100	0.3709	330.2500	0.3302	(10.962)	0	0	0
2015/12/24	2040	04/02/2016	9.51	Call	Bond Future	383.2700	0.3833	341.6100	0.3416	(10.870)	0	0	0
2015/12/24	2040	04/02/2016	9.49	Call	Bond Future	358.8700	0.3589	319.1800	0.3192	(11.060)	0	0	0
2015/12/24	2040	05/05/2016	9.50	Call	Bond Future	1,407.2000	1.4072	1,343.0500	1.3431	(4.559)	0	0	0
2015/12/24	2040	05/05/2016			Bond Future	10.2554	91.3443	10.2808	91.1414	0.247	0.0000	0.0000	0
2015/12/24	2040	05/05/2016	9.51	Call	Bond Future	1,429.2500	1.4293	1,364.4100	1.3644	(4.537)	0	0	0
2015/12/24	2040	05/05/2016	9.49	Call	Bond Future	1,385.5600	1.3856	1,322.1000	1.3221	(4.580)	0	0	0
2015/12/24	2040	05/05/2016	9.50	Put	Bond Future	7,828.3500	7.8284	7,967.1100	7.9671	1.773	0	0	0
2015/12/24	2040	05/05/2016	9.49	Put	Bond Future	7,896.8200	7.8968	8,036.2700	8.0363	1.766	0	0	0
2015/12/24	2040	05/05/2016	9.51	Put	Bond Future	7,760.4300	7.7604	7,898.5000	7.8985	1.779	0	0	0
2015/12/24	2040	04/08/2016			Bond Future	10.3219	88.6384	10.3484	88.4290	0.257	0.0000	0.0000	0
2015/12/24	2040	04/08/2016	9.49	Put	Bond Future	9,069.7200	9.0697	9,208.1800	9.2082	1.527	0	0	0
2015/12/24	2040	04/08/2016	9.50	Call	Bond Future	2,070.5000	2.0705	1,998.9600	1.9990	(3.455)	0	0	0
2015/12/24	2040	04/08/2016	9.51	Call	Bond Future	2,095.0700	2.0951	2,022.9500	2.0229	(3.442)	0	0	0
2015/12/24	2040	04/08/2016	9.49	Call	Bond Future	2,046.3600	2.0464	1,975.4000	1.9754	(3.468)	0	0	0
2015/12/24	2040	04/08/2016	9.51	Put	Bond Future	8,938.8800	8.9389	9,076.1800	9.0762	1.536	0	0	0
2015/12/24	2040	04/08/2016	9.50	Put	Bond Future	9,004.0200	9.0040	9,141.9000	9.1419	1.531	0	0	0
2015/12/24	2044	04/02/2016	8.99	Put	Bond Future	10,594.5200	10.5945	10,785.3200	10.7853	1.801	0	0	0
2015/12/24	2044	04/02/2016			Bond Future	10.1563	87.2308	10.1808	87.0310	0.241	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
2015/12/24	2044	04/02/2016	9.01	Put	Bond Future	10,400.7400		10.4007	10,590.8400	10.5908	1.828	0	0	0
2015/12/24	2044	04/02/2016	9.58	Put	Bond Future	5,458.6100		5.4586	5,606.9700	5.6070	2.718	0	0	0
2015/12/24	2044	04/02/2016	9.00	Put	Bond Future	10,497.4900		10.4975	10,687.9400	10.6879	1.814	0	0	0
2015/12/24	2044	04/02/2016	9.01	Call	Bond Future	60.1500		0.0601	50.4900	0.0505	(16.060)	0	0	0
2015/12/24	2044	04/02/2016	8.99	Call	Bond Future	55.0100		0.0550	46.0500	0.0461	(16.288)	0	0	0
2015/12/24	2044	04/02/2016	9.58	Call	Bond Future	509.5700		0.5096	458.1700	0.4582	(10.087)	0	0	0
2015/12/24	2044	04/02/2016	9.00	Call	Bond Future	57.5300		0.0575	48.2200	0.0482	(16.183)	0	0	0
2015/12/24	2044	05/05/2016	8.99	Put	Bond Future	11,736.9100		11.7369	11,906.6500	11.9066	1.446	0	0	0
2015/12/24	2044	05/05/2016			Bond Future	10.2306		88.8147	10.2560	88.6101	0.248	0.0000	0.0000	0
2015/12/24	2044	05/05/2016	9.01	Put	Bond Future	11,561.6900		11.5617	11,730.4100	11.7304	1.459	0	0	0
2015/12/24	2044	05/05/2016	9.00	Put	Bond Future	11,649.1200		11.6491	11,818.3600	11.8184	1.453	0	0	0
2015/12/24	2044	05/05/2016	9.01	Call	Bond Future	631.4200		0.6314	595.5800	0.5956	(5.676)	0	0	0
2015/12/24	2044	05/05/2016	8.99	Call	Bond Future	608.0800		0.6081	573.2600	0.5733	(5.726)	0	0	0
2015/12/24	2044	05/05/2016	9.00	Call	Bond Future	619.6600		0.6197	584.3400	0.5843	(5.700)	0	0	0
2015/12/24	2044	04/08/2016	9.50	Call	Bond Future	2,140.9500		2.1409	2,067.3800	2.0674	(3.436)	0	0	0
2015/12/24	2044	04/08/2016			Bond Future	10.2941		86.1840	10.3206	85.9730	0.257	0.0000	0.0000	0
2015/12/24	2044	04/08/2016	9.51	Call	Bond Future	2,166.2600		2.1663	2,092.0900	2.0921	(3.424)	0	0	0
2015/12/24	2044	04/08/2016	9.49	Put	Bond Future	8,977.2900		8.9773	9,115.3000	9.1153	1.537	0	0	0
2015/12/24	2044	04/08/2016	9.51	Put	Bond Future	8,845.7000		8.8457	8,982.5300	8.9825	1.547	0	0	0
2015/12/24	2044	04/08/2016	9.49	Call	Bond Future	2,115.8400		2.1158	2,042.8500	2.0428	(3.450)	0	0	0
2015/12/24	2044	04/08/2016	9.50	Put	Bond Future	8,911.3200		8.9113	9,048.7500	9.0488	1.542	0	0	0
2015/12/24	2046	04/02/2016	127.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	2046	04/02/2016			Bond Future	126.1661		126.1661	126.1494	126.1494	(0.013)	0.0000	0.0000	12,126
2015/12/24	2046	04/02/2016	128.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	2046	04/02/2016	128.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	2046	04/02/2016	127.99	Put	Bond Future	1,823.8500		1.8238	1,840.6200	1.8406	0.919	0	0	0
2015/12/24	2046	04/02/2016	128.01	Put	Bond Future	1,843.8500		1.8438	1,860.6200	1.8606	0.910	0	0	0
2015/12/24	2046	04/02/2016	128.00	Put	Bond Future	1,833.8500		1.8338	1,850.6200	1.8506	0.914	0	0	0
2015/12/24	2046	05/05/2016			Bond Future	127.0042		127.0042	126.9859	126.9859	(0.014)	0.0000	0.0000	0
2015/12/24	2046	05/05/2016	129.99	Put	Bond Future	2,985.8400		2.9858	3,004.0800	3.0041	0.611	0	0	0
2015/12/24	2046	05/05/2016	130.01	Put	Bond Future	3,005.8400		3.0058	3,024.0800	3.0241	0.607	0	0	0
2015/12/24	2046	05/05/2016	130.00	Put	Bond Future	2,995.8400		2.9958	3,014.0800	3.0141	0.609	0	0	0
2015/12/24	2046	05/05/2016	130.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	2046	05/05/2016	129.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	2046	05/05/2016	130.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	2050	04/02/2016			Bond Future	134.3026		134.3026	134.2846	134.2846	(0.013)	0.0000	0.0000	13,364
2015/12/24	2050	04/02/2016	138.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	2050	04/02/2016	137.99	Put	Bond Future	3,687.4400		3.6874	3,705.3800	3.7054	0.487	0	0	0
2015/12/24	2050	04/02/2016	138.01	Put	Bond Future	3,707.4400		3.7074	3,725.3800	3.7254	0.484	0	0	0
2015/12/24	2050	04/02/2016	138.00	Put	Bond Future	3,697.4400		3.6974	3,715.3800	3.7154	0.485	0	0	0
2015/12/24	2050	04/02/2016	138.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	2050	04/02/2016	137.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	2050	05/05/2016	138.00	Put	Bond Future	1,283.8900		1.2839	1,303.5800	1.3036	1.534	0	0	0
2015/12/24	2050	05/05/2016			Bond Future	136.7161		136.7161	136.6964	136.6964	(0.014)	0.0000	0.0000	0
2015/12/24	2050	05/05/2016	138.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	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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2015/12/24	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	2050	05/05/2016	137.99	Put	Bond Future	1,273.8900	1.2739	1,293.5800	1.2936	1.546	0	0	0
2015/12/24	2050	05/05/2016	138.01	Put	Bond Future	1,293.8900	1.2939	1,313.5800	1.3136	1.522	0	0	0
2015/12/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	AL37	04/02/2016			Index Future	457.1750	457.1750	456.6030	456.6030	(0.125)	0.0000	0.0000	2
2015/12/24	AL37	05/05/2016			Index Future	465.4750	465.4750	464.8870	464.8870	(0.126)	0.0000	0.0000	0
2015/12/24	AL7T	04/02/2016			Index Future	522.4600	522.4600	521.4890	521.4890	(0.186)	0.0000	0.0000	0
2015/12/24	AL7T	05/05/2016			Index Future	531.9460	531.9460	530.9500	530.9500	(0.187)	0.0000	0.0000	0
2015/12/24	ALBI	04/02/2016			Index Future	474.6890	474.6890	473.7410	473.7410	(0.200)	0.0000	0.0000	620
2015/12/24	ALBI	05/05/2016			Index Future	483.3070	483.3070	482.3360	482.3360	(0.201)	0.0000	0.0000	0
2015/12/24	ALBI	04/08/2016			Index Future	492.7500	492.7500	491.7460	491.7460	(0.204)	0.0000	0.0000	0
2015/12/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	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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2015/12/24	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/12/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	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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2015/12/24	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/24	EL28	04/02/2016	128.99	Put	Bond Future	3,940.1700		3.9402	3,955.5200	3.9555	0.390	0	0	0
2015/12/24	EL28	04/02/2016			Bond Future	125.0498		125.0498	125.0345	125.0345	(0.012)	0.0000	0.0000	0
2015/12/24	EL28	04/02/2016	129.01	Put	Bond Future	3,960.1700		3.9602	3,975.5200	3.9755	0.388	0	0	0
2015/12/24	EL28	04/02/2016	128.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	EL28	04/02/2016	129.00	Put	Bond Future	3,950.1700		3.9502	3,965.5200	3.9655	0.389	0	0	0
2015/12/24	EL28	04/02/2016	129.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	EL28	04/02/2016	129.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	EL28	05/05/2016	129.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	EL28	05/05/2016			Bond Future	125.7223		125.7223	125.7055	125.7055	(0.013)	0.0000	0.0000	0
2015/12/24	EL28	05/05/2016	129.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	EL28	05/05/2016	128.99	Put	Bond Future	3,267.7100		3.2677	3,284.5100	3.2845	0.514	0	0	0
2015/12/24	EL28	05/05/2016	129.01	Put	Bond Future	3,287.7100		3.2877	3,304.5100	3.3045	0.511	0	0	0
2015/12/24	EL28	05/05/2016	129.00	Put	Bond Future	3,277.7100		3.2777	3,294.5100	3.2945	0.513	0	0	0
2015/12/24	EL28	05/05/2016	128.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	ES33	04/02/2016	10.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	ES33	04/02/2016			Bond Future	10.8818		76.7520	10.9110	76.5725	0.268	0.0000	0.0000	8,710
2015/12/24	ES33	04/02/2016	9.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	ES33	04/02/2016	10.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	ES33	04/02/2016	9.99	Put	Bond Future	5,821.6000		5.8216	6,001.1200	6.0011	3.084	0	0	0
2015/12/24	ES33	04/02/2016	10.01	Put	Bond Future	5,683.4700		5.6835	5,862.9900	5.8630	3.159	0	0	0
2015/12/24	ES33	04/02/2016	10.00	Put	Bond Future	5,752.4900		5.7525	5,932.0100	5.9320	3.121	0	0	0
2015/12/24	ES33	05/05/2016	10.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	ES33	05/05/2016			Bond Future	10.9857		74.3536	11.0161	74.1699	0.276	0.0000	0.0000	0
2015/12/24	ES33	05/05/2016	9.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	ES33	05/05/2016	10.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	ES33	05/05/2016	9.99	Put	Bond Future	6,437.3100		6.4373	6,621.0100	6.6210	2.854	0	0	0
2015/12/24	ES33	05/05/2016	10.01	Put	Bond Future	6,299.6700		6.2997	6,483.3700	6.4834	2.916	0	0	0
2015/12/24	ES33	05/05/2016	10.00	Put	Bond Future	6,368.4400		6.3684	6,552.1400	6.5521	2.885	0	0	0
2015/12/24	ES33	04/08/2016			Bond Future	11.0765		75.8224	11.1083	75.6330	0.287	0.0000	0.0000	0
2015/12/24	ES33	04/08/2016	10.24	Put	Bond Future	5,273.1300		5.2731	5,462.5100	5.4625	3.591	0	0	0
2015/12/24	ES33	04/08/2016	10.26	Put	Bond Future	5,140.3800		5.1404	5,329.7600	5.3298	3.684	0	0	0
2015/12/24	ES33	04/08/2016	10.25	Put	Bond Future	5,206.7100		5.2067	5,396.0900	5.3961	3.637	0	0	0
2015/12/24	ES33	04/08/2016	10.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	ES33	04/08/2016	10.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	ES33	04/08/2016	10.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	ES42	04/02/2016			Bond Future	11.0246		80.9325	11.0539	80.7305	0.265	0.0000	0.0000	2,750
2015/12/24	ES42	05/05/2016			Bond Future	11.1287		78.1389	11.1592	77.9323	0.274	0.0000	0.0000	4,500
2015/12/24	GOVI	04/02/2016	512.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	GOVI	04/02/2016			GOVI	474.2660		474.2660	473.3840	473.3840	(0.186)	0.0000	0.0000	485
2015/12/24	GOVI	04/02/2016	511.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	GOVI	04/02/2016	512.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	GOVI	04/02/2016	511.99	Put	GOVI	377,240.0000		37.7240	386,060.0000	38.6060	2.338	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
2015/12/24	GOVI	04/02/2016	512.01	Put	GOVI	377,440.0000		37.7440	386,260.0000	38.6260	2.337	0	0	0
2015/12/24	GOVI	04/02/2016	512.00	Put	GOVI	377,340.0000		37.7340	386,160.0000	38.6160	2.337	0	0	0
2015/12/24	GOVI	05/05/2016	518.01	Put	GOVI	351,340.0000		35.1340	360,370.0000	36.0370	2.570	0	0	0
2015/12/24	GOVI	05/05/2016			GOVI	482.8760		482.8760	481.9730	481.9730	(0.187)	0.0000	0.0000	146
2015/12/24	GOVI	05/05/2016	518.00	Put	GOVI	351,240.0000		35.1240	360,270.0000	36.0270	2.571	0	0	0
2015/12/24	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	GOVI	05/05/2016	517.99	Put	GOVI	351,140.0000		35.1140	360,170.0000	36.0170	2.572	0	0	0
2015/12/24	GOVI	04/08/2016	520.99	Put	GOVI	286,800.0000		28.6800	296,140.0000	29.6140	3.257	0	0	0
2015/12/24	GOVI	04/08/2016			GOVI	492.3100		492.3100	491.3760	491.3760	(0.190)	0.0000	0.0000	0
2015/12/24	GOVI	04/08/2016	521.01	Put	GOVI	287,000.0000		28.7000	296,340.0000	29.6340	3.254	0	0	0
2015/12/24	GOVI	04/08/2016	521.00	Put	GOVI	286,900.0000		28.6900	296,240.0000	29.6240	3.255	0	0	0
2015/12/24	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/12/24	IGOV	04/02/2016			Index Future	232.7800		232.7800	232.7480	232.7480	(0.014)	0.0000	0.0000	1,038
2015/12/24	IGOV	05/05/2016			Index Future	236.9630		236.9630	236.9290	236.9290	(0.014)	0.0000	0.0000	21
2015/12/24	IGOV	04/08/2016			Index Future	241.5880		241.5880	241.5470	241.5470	(0.017)	0.0000	0.0000	0
2015/12/24	ILBI	04/02/2016			Index Future	630.7090		630.7090	630.6290	630.6290	(0.013)	0.0000	0.0000	157
2015/12/24	ILBI	05/05/2016			Index Future	641.4740		641.4740	641.3910	641.3910	(0.013)	0.0000	0.0000	0
2015/12/24	IS01	19/12/2016			Interest Rate Swap	100.2842		100.2842	100.3269	100.3269	0.043	0.0000	0.0000	0
2015/12/24	IS01	16/03/2017			Interest Rate Swap	100.4081		100.4081	100.4542	100.4542	0.046	0.0000	0.0000	0
2015/12/24	IS02	18/12/2017			Interest Rate Swap	101.1587		101.1587	101.2438	101.2438	0.084	0.0000	0.0000	0
2015/12/24	IS02	16/03/2018			Interest Rate Swap	100.7521		100.7521	100.8490	100.8490	0.096	0.0000	0.0000	0
2015/12/24	IS05	17/12/2020			Interest Rate Swap	102.5849		102.5849	102.7943	102.7943	0.204	0.0000	0.0000	0
2015/12/24	IS05	16/03/2021			Interest Rate Swap	102.1892		102.1892	102.3995	102.3995	0.206	0.0000	0.0000	0
2015/12/24	IS10	17/12/2025			Interest Rate Swap	105.7259		105.7259	106.0323	106.0323	0.290	0.0000	0.0000	0
2015/12/24	IS10	16/03/2026			Interest Rate Swap	103.1112		103.1112	103.4156	103.4156	0.295	0.0000	0.0000	0
2015/12/24	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/12/24	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/12/24	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/12/24	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/12/24	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
2015/12/24	JBAF	17/02/2016			Jibar Tradeable Future	6.9900	93.0100	6.9900	93.0100	0.000	0.0000	0.0000	2,000
2015/12/24	JBAF	16/03/2016			Jibar Tradeable Future	7.0600	92.9400	7.0600	92.9400	0.000	0.0000	0.0000	0
2015/12/24	JBAF	20/04/2016			Jibar Tradeable Future	7.2300	92.7700	7.2300	92.7700	0.000	0.0000	0.0000	0
2015/12/24	JBAF	18/05/2016			Jibar Tradeable Future	7.2800	92.7200	7.2800	92.7200	0.000	0.0000	0.0000	0
2015/12/24	JBAF	15/06/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2015/12/24	JBAF	21/09/2016			Jibar Tradeable Future	7.7400	92.2600	7.7400	92.2600	0.000	0.0000	0.0000	0
2015/12/24	JBAF	21/12/2016			Jibar Tradeable Future	8.0700	91.9300	8.0700	91.9300	0.000	0.0000	0.0000	0
2015/12/24	JBAF	15/03/2017			Jibar Tradeable Future	8.2100	91.7900	8.2100	91.7900	0.000	0.0000	0.0000	0
2015/12/24	JBAF	21/06/2017			Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000	0
2015/12/24	JBAF	20/09/2017			Jibar Tradeable Future	8.5300	91.4700	8.5300	91.4700	0.000	0.0000	0.0000	0
2015/12/24	JBAF	20/12/2017			Jibar Tradeable Future	8.6300	91.3700	8.6300	91.3700	0.000	0.0000	0.0000	0
2015/12/24	R023	04/02/2016	8.01	Put	Bond Future	6,906.2400	6.9062	7,070.1100	7.0701	2.373	0	0	0
2015/12/24	R023	04/02/2016			Bond Future	9.3809	95.1821	9.4154	95.0163	0.368	0.0000	0.0000	16,357
2015/12/24	R023	04/02/2016	8.00	Put	Bond Future	6,958.5000	6.9585	7,122.4600	7.1225	2.356	0	0	0
2015/12/24	R023	04/02/2016	8.01	Call	Bond Future	7.7100	0.0077	5.8000	0.0058	(24.773)	0	0	0
2015/12/24	R023	04/02/2016	7.99	Call	Bond Future	6.9300	0.0069	5.1900	0.0052	(25.108)	0	0	0
2015/12/24	R023	04/02/2016	8.00	Call	Bond Future	7.3100	0.0073	5.4900	0.0055	(24.897)	0	0	0
2015/12/24	R023	04/02/2016	7.99	Put	Bond Future	7,010.8200	7.0108	7,174.8600	7.1749	2.340	0	0	0
2015/12/24	R023	05/05/2016			Bond Future	9.4745	92.9795	9.5110	92.8097	0.385	0.0000	0.0000	0
2015/12/24	R023	05/05/2016	8.24	Put	Bond Future	6,277.8600	6.2779	6,424.3600	6.4244	2.334	0	0	0
2015/12/24	R023	05/05/2016	8.26	Put	Bond Future	6,188.5800	6.1886	6,334.3100	6.3343	2.355	0	0	0
2015/12/24	R023	05/05/2016	8.24	Call	Bond Future	281.9200	0.2819	258.5400	0.2585	(8.293)	0	0	0
2015/12/24	R023	05/05/2016	8.25	Put	Bond Future	6,232.9800	6.2330	6,379.1100	6.3791	2.344	0	0	0
2015/12/24	R023	05/05/2016	8.25	Call	Bond Future	287.5400	0.2875	263.7900	0.2638	(8.260)	0	0	0
2015/12/24	R023	05/05/2016	8.26	Call	Bond Future	293.6100	0.2936	269.4600	0.2695	(8.225)	0	0	0
2015/12/24	R023	04/08/2016	8.24	Call	Bond Future	519.8800	0.5199	487.8300	0.4878	(6.165)	0	0	0
2015/12/24	R023	04/08/2016	8.25	Put	Bond Future	6,645.4400	6.6454	6,788.8800	6.7889	2.158	0	0	0
2015/12/24	R023	04/08/2016			Bond Future	9.5470	94.8156	9.5858	94.6398	0.407	0.0000	0.0000	0
2015/12/24	R023	04/08/2016	8.25	Call	Bond Future	527.4000	0.5274	494.9800	0.4950	(6.147)	0	0	0
2015/12/24	R023	04/08/2016	8.26	Call	Bond Future	535.0000	0.5350	502.2200	0.5022	(6.127)	0	0	0
2015/12/24	R023	04/08/2016	8.24	Put	Bond Future	6,687.0400	6.6870	6,830.8500	6.8309	2.151	0	0	0
2015/12/24	R023	04/08/2016	8.26	Put	Bond Future	6,603.9500	6.6039	6,747.0300	6.7470	2.167	0	0	0
2015/12/24	R186	04/02/2016	7.50	Call	Bond Future	0.2600	0.0003	0.1800	0.0002	(30.769)	0	0	0
2015/12/24	R186	04/02/2016	8.40	Put	Bond Future	8,067.7500	8.0677	8,265.3100	8.2653	2.449	0	0	0
2015/12/24	R186	04/02/2016	8.83	Put	Bond Future	5,034.0600	5.0341	5,204.2700	5.2043	3.381	0	0	33
2015/12/24	R186	04/02/2016	9.20	Call	Bond Future	849.1100	0.8491	767.9700	0.7680	(9.556)	0	0	0
2015/12/24	R186	04/02/2016			Bond Future	9.4900	108.1664	9.5195	107.9600	0.311	0.0000	0.0000	68,866
2015/12/24	R186	04/02/2016	7.51	Call	Bond Future	0.2800	0.0003	0.1900	0.0002	(32.143)	0	0	0
2015/12/24	R186	04/02/2016	8.02	Put	Bond Future	11,016.2600	11.0163	11,221.0100	11.2210	1.859	0	0	0
2015/12/24	R186	04/02/2016	7.90	Call	Bond Future	3.5200	0.0035	2.6200	0.0026	(25.568)	0	0	680
2015/12/24	R186	04/02/2016	8.45	Call	Bond Future	59.6500	0.0596	48.9600	0.0490	(17.921)	0	0	350
2015/12/24	R186	04/02/2016	8.75	Call	Bond Future	204.5900	0.2046	175.6000	0.1756	(14.170)	0	0	0
2015/12/24	R186	04/02/2016	7.49	Call	Bond Future	0.2400	0.0002	0.1600	0.0002	(33.333)	0	0	0
2015/12/24	R186	04/02/2016	7.50	Put	Bond Future	15,273.2800	15.2733	15,479.6300	15.4796	1.351	0	0	0
2015/12/24	R186	04/02/2016	8.83	Call	Bond Future	273.4100	0.2734	237.1900	0.2372	(13.248)	0	0	0
2015/12/24	R186	04/02/2016	8.65	Put	Bond Future	6,248.6600	6.2487	6,433.7000	6.4337	2.961	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
2015/12/24	R186	04/02/2016	8.70	Put	Bond Future	5,901.9000	5.9019	6,083.3400	6.0833	3.074	0	0	5,000
2015/12/24	R186	04/02/2016	8.80	Put	Bond Future	5,229.6400	5.2296	5,402.6800	5.4027	3.309	0	0	5,000
2015/12/24	R186	04/02/2016	7.49	Put	Bond Future	15,357.2800	15.3573	15,563.6300	15.5636	1.344	0	0	0
2015/12/24	R186	04/02/2016	8.85	Put	Bond Future	4,905.3200	4.9053	5,073.5600	5.0736	3.430	0	0	0
2015/12/24	R186	04/02/2016	7.51	Put	Bond Future	15,189.3600	15.1894	15,395.7000	15.3957	1.358	0	0	0
2015/12/24	R186	04/02/2016	8.02	Call	Bond Future	7.0200	0.0070	5.3400	0.0053	(23.932)	0	0	700
2015/12/24	R186	04/02/2016	8.40	Call	Bond Future	47.7200	0.0477	38.8500	0.0388	(18.588)	0	0	680
2015/12/24	R186	04/02/2016	7.90	Put	Bond Future	11,978.6300	11.9786	12,184.1600	12.1842	1.716	0	0	0
2015/12/24	R186	04/02/2016	8.45	Put	Bond Future	7,694.0700	7.6941	7,889.8100	7.8898	2.544	0	0	0
2015/12/24	R186	04/02/2016	9.20	Put	Bond Future	2,905.6400	2.9056	3,030.9300	3.0309	4.312	0	0	700
2015/12/24	R186	04/02/2016	8.75	Put	Bond Future	5,561.9900	5.5620	5,739.4300	5.7394	3.190	0	0	11,695
2015/12/24	R186	04/02/2016	8.65	Call	Bond Future	139.1800	0.1392	117.7900	0.1178	(15.369)	0	0	0
2015/12/24	R186	04/02/2016	8.85	Call	Bond Future	293.1800	0.2932	254.9900	0.2550	(13.026)	0	0	0
2015/12/24	R186	04/02/2016	8.70	Call	Bond Future	169.3200	0.1693	144.3300	0.1443	(14.759)	0	0	0
2015/12/24	R186	04/02/2016	8.80	Call	Bond Future	245.7200	0.2457	212.3300	0.2123	(13.589)	0	0	0
2015/12/24	R186	05/05/2016			Bond Future	9.5713	110.1299	9.6022	109.9183	0.323	0.0000	0.0000	0
2015/12/24	R186	05/05/2016	8.34	Call	Bond Future	429.2400	0.4292	398.4100	0.3984	(7.182)	0	0	0
2015/12/24	R186	05/05/2016	8.75	Put	Bond Future	6,758.8100	6.7588	6,915.4000	6.9154	2.317	0	0	1,900
2015/12/24	R186	05/05/2016	8.35	Call	Bond Future	437.7800	0.4378	406.4700	0.4065	(7.152)	0	0	0
2015/12/24	R186	05/05/2016	8.85	Put	Bond Future	6,194.2100	6.1942	6,343.7400	6.3437	2.414	0	0	5,350
2015/12/24	R186	05/05/2016	8.33	Call	Bond Future	420.8300	0.4208	390.4800	0.3905	(7.212)	0	0	0
2015/12/24	R186	05/05/2016	8.75	Call	Bond Future	921.7100	0.9217	866.7600	0.8668	(5.962)	0	0	0
2015/12/24	R186	05/05/2016	8.35	Put	Bond Future	9,277.0200	9.2770	9,457.2500	9.4573	1.943	0	0	0
2015/12/24	R186	05/05/2016	7.56	Put	Bond Future	15,168.2700	15.1683	15,372.7700	15.3728	1.348	0	0	0
2015/12/24	R186	05/05/2016	8.34	Put	Bond Future	9,344.9300	9.3449	9,525.6400	9.5256	1.934	0	0	0
2015/12/24	R186	05/05/2016	8.85	Call	Bond Future	1,090.9600	1.0910	1,028.9500	1.0289	(5.684)	0	0	0
2015/12/24	R186	05/05/2016	7.56	Call	Bond Future	71.9600	0.0720	64.9200	0.0649	(9.783)	0	0	0
2015/12/24	R186	05/05/2016	8.33	Put	Bond Future	9,413.0300	9.4130	9,594.2200	9.5942	1.925	0	0	0
2015/12/24	R186	04/08/2016	8.51	Put	Bond Future	8,955.4200	8.9554	9,123.6900	9.1237	1.879	0	0	0
2015/12/24	R186	04/08/2016			Bond Future	9.6355	106.9988	9.6681	106.7801	0.339	0.0000	0.0000	0
2015/12/24	R186	04/08/2016	8.50	Put	Bond Future	9,015.1700	9.0152	9,183.9600	9.1840	1.872	0	0	0
2015/12/24	R186	04/08/2016	8.51	Call	Bond Future	1,016.2400	1.0162	965.7900	0.9658	(4.964)	0	0	0
2015/12/24	R186	04/08/2016	8.49	Call	Bond Future	988.3500	0.9883	938.9300	0.9389	(5.000)	0	0	0
2015/12/24	R186	04/08/2016	8.50	Call	Bond Future	1,001.8700	1.0019	951.9400	0.9519	(4.984)	0	0	0
2015/12/24	R186	04/08/2016	8.49	Put	Bond Future	9,075.8300	9.0758	9,245.1300	9.2451	1.865	0	0	0
2015/12/24	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	R197	04/02/2016			Bond Future	289.8753	289.8753	289.8353	289.8353	(0.014)	0.0000	0.0000	714
2015/12/24	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	R197	04/02/2016	296.99	Put	Bond Future	7,114.7000	7.1147	7,154.6600	7.1547	0.562	0	0	0
2015/12/24	R197	04/02/2016	297.01	Put	Bond Future	7,134.7000	7.1347	7,174.6600	7.1747	0.560	0	0	0
2015/12/24	R197	04/02/2016	297.00	Put	Bond Future	7,124.7000	7.1247	7,164.6600	7.1647	0.561	0	0	0
2015/12/24	R197	05/05/2016			Bond Future	295.0847	295.0847	295.0409	295.0409	(0.015)	0.0000	0.0000	0
2015/12/24	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	R197	05/05/2016	299.99	Put	Bond Future	4,905.3100	4.9053	4,949.1100	4.9491	0.893	0	0	0
2015/12/24	R197	05/05/2016	300.01	Put	Bond Future	4,925.3100	4.9253	4,969.1100	4.9691	0.889	0	0	0
2015/12/24	R197	05/05/2016	300.00	Put	Bond Future	4,915.3100	4.9153	4,959.1100	4.9591	0.891	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
2015/12/24	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	R202	04/02/2016			Bond Future	235.4316	235.4316	235.4003	235.4003	(0.013)	0.0000	0.0000	43,034
2015/12/24	R202	04/02/2016	239.99	Put	Bond Future	4,558.3700	4.5584	4,589.7400	4.5897	0.688	0	0	0
2015/12/24	R202	04/02/2016	240.01	Put	Bond Future	4,578.3700	4.5784	4,609.7400	4.6097	0.685	0	0	0
2015/12/24	R202	04/02/2016	240.00	Put	Bond Future	4,568.3700	4.5684	4,599.7400	4.5997	0.687	0	0	0
2015/12/24	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	R202	05/05/2016	246.99	Put	Bond Future	7,327.4300	7.3274	7,362.0300	7.3620	0.472	0	0	0
2015/12/24	R202	05/05/2016			Bond Future	239.6626	239.6626	239.6280	239.6280	(0.014)	0.0000	0.0000	0
2015/12/24	R202	05/05/2016	247.01	Put	Bond Future	7,347.4300	7.3474	7,382.0300	7.3820	0.471	0	0	0
2015/12/24	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	R202	05/05/2016	247.00	Put	Bond Future	7,337.4300	7.3374	7,372.0300	7.3720	0.472	0	0	0
2015/12/24	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	R203	04/02/2016	7.25	Put	Bond Future	1,582.5100	1.5825	1,625.8900	1.6259	2.741	0	0	0
2015/12/24	R203	04/02/2016	7.26	Put	Bond Future	1,567.6800	1.5677	1,611.0300	1.6110	2.765	0	0	0
2015/12/24	R203	04/02/2016			Bond Future	8.3158	103.2221	8.3458	103.1782	0.360	0.0000	0.0000	17,164
2015/12/24	R203	04/02/2016	7.26	Call	Bond Future	2.4300	0.0024	1.8200	0.0018	(25.103)	0	0	0
2015/12/24	R203	04/02/2016	7.24	Call	Bond Future	2.1300	0.0021	1.5900	0.0016	(25.352)	0	0	0
2015/12/24	R203	04/02/2016	7.25	Call	Bond Future	2.2800	0.0023	1.7000	0.0017	(25.439)	0	0	0
2015/12/24	R203	04/02/2016	7.24	Put	Bond Future	1,597.3500	1.5974	1,640.7700	1.6408	2.718	0	0	0
2015/12/24	R203	05/05/2016	7.25	Put	Bond Future	1,618.7700	1.6188	1,660.5300	1.6605	2.580	0	0	0
2015/12/24	R203	05/05/2016			Bond Future	8.5001	100.9250	8.5369	100.8791	0.434	0.0000	0.0000	0
2015/12/24	R203	05/05/2016	7.26	Call	Bond Future	42.6100	0.0426	38.3000	0.0383	(10.115)	0	0	0
2015/12/24	R203	05/05/2016	7.24	Call	Bond Future	40.4700	0.0405	36.3400	0.0363	(10.205)	0	0	0
2015/12/24	R203	05/05/2016	7.25	Call	Bond Future	41.4800	0.0415	37.2700	0.0373	(10.149)	0	0	0
2015/12/24	R203	05/05/2016	7.26	Put	Bond Future	1,607.1500	1.6072	1,648.8100	1.6488	2.592	0	0	0
2015/12/24	R203	05/05/2016	7.24	Put	Bond Future	1,630.5200	1.6305	1,672.3600	1.6724	2.566	0	0	0
2015/12/24	R203	04/08/2016	7.26	Call	Bond Future	71.0900	0.0711	64.7600	0.0648	(8.904)	0	0	0
2015/12/24	R203	04/08/2016			Bond Future	8.6259	102.9184	8.6744	102.8686	0.562	0.0000	0.0000	0
2015/12/24	R203	04/08/2016	7.24	Call	Bond Future	68.6400	0.0686	62.4900	0.0625	(8.960)	0	0	0
2015/12/24	R203	04/08/2016	7.25	Call	Bond Future	69.8600	0.0699	63.6200	0.0636	(8.932)	0	0	0
2015/12/24	R203	04/08/2016	7.24	Put	Bond Future	1,504.4100	1.5044	1,547.9800	1.5480	2.896	0	0	0
2015/12/24	R203	04/08/2016	7.26	Put	Bond Future	1,485.9200	1.4859	1,529.3100	1.5293	2.920	0	0	0
2015/12/24	R203	04/08/2016	7.25	Put	Bond Future	1,495.1600	1.4952	1,538.6400	1.5386	2.908	0	0	0
2015/12/24	R204	04/02/2016	7.50	Call	Bond Future	3.4500	0.0035	2.6200	0.0026	(24.058)	0	0	0
2015/12/24	R204	04/02/2016			Bond Future	8.7189	99.2884	8.7485	99.2157	0.339	0.0000	0.0000	38,369
2015/12/24	R204	04/02/2016	7.51	Call	Bond Future	3.6600	0.0037	2.7800	0.0028	(24.044)	0	0	0
2015/12/24	R204	04/02/2016	7.49	Put	Bond Future	3,085.9600	3.0860	3,157.9000	3.1579	2.331	0	0	0
2015/12/24	R204	04/02/2016	7.51	Put	Bond Future	3,035.2500	3.0352	3,107.1000	3.1071	2.367	0	0	0
2015/12/24	R204	04/02/2016	7.49	Call	Bond Future	3.2500	0.0033	2.4600	0.0025	(24.308)	0	0	0
2015/12/24	R204	04/02/2016	7.50	Put	Bond Future	3,060.6000	3.0606	3,132.5000	3.1325	2.349	0	0	0
2015/12/24	R204	05/05/2016	7.75	Call	Bond Future	128.3600	0.1284	117.8800	0.1179	(8.165)	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
2015/12/24	R204	05/05/2016			Bond Future	8.8632	101.0907	8.8964	101.0154	0.375	0.0000	0.0000	0
2015/12/24	R204	05/05/2016	7.76	Call	Bond Future	131.2600	0.1313	120.6000	0.1206	(8.121)	0	0	0
2015/12/24	R204	05/05/2016	7.74	Put	Bond Future	2,708.4200	2.7084	2,773.3500	2.7733	2.397	0	0	0
2015/12/24	R204	05/05/2016	7.76	Put	Bond Future	2,667.3200	2.6673	2,731.8900	2.7319	2.421	0	0	0
2015/12/24	R204	05/05/2016	7.74	Call	Bond Future	125.6300	0.1256	115.3300	0.1153	(8.199)	0	0	0
2015/12/24	R204	05/05/2016	7.75	Put	Bond Future	2,687.7800	2.6878	2,752.5300	2.7525	2.409	0	0	0
2015/12/24	R204	04/08/2016			Bond Future	8.9729	99.0442	9.0115	98.9647	0.430	0.0000	0.0000	0
2015/12/24	R204	04/08/2016	7.74	Put	Bond Future	2,789.1900	2.7892	2,855.2100	2.8552	2.367	0	0	0
2015/12/24	R204	04/08/2016	7.76	Put	Bond Future	2,753.2800	2.7533	2,818.9600	2.8190	2.386	0	0	0
2015/12/24	R204	04/08/2016	7.75	Put	Bond Future	2,771.1200	2.7711	2,836.9700	2.8370	2.376	0	0	0
2015/12/24	R204	04/08/2016	7.74	Call	Bond Future	203.6500	0.2036	190.1700	0.1902	(6.619)	0	0	0
2015/12/24	R204	04/08/2016	7.75	Call	Bond Future	206.8900	0.2069	193.2400	0.1932	(6.598)	0	0	0
2015/12/24	R204	04/08/2016	7.76	Call	Bond Future	210.3600	0.2104	196.5400	0.1965	(6.570)	0	0	0
2015/12/24	R207	04/02/2016	7.27	Put	Bond Future	5,533.6800	5.5337	5,642.3100	5.6423	1.963	0	0	0
2015/12/24	R207	04/02/2016	7.49	Put	Bond Future	4,797.4400	4.7974	4,905.7800	4.9058	2.258	0	0	0
2015/12/24	R207	04/02/2016			Bond Future	8.9715	94.8896	9.0061	94.7809	0.386	0.0000	0.0000	46,776
2015/12/24	R207	04/02/2016	7.51	Put	Bond Future	4,730.9300	4.7309	4,839.2100	4.8392	2.289	0	0	0
2015/12/24	R207	04/02/2016	7.27	Call	Bond Future	0.3200	0.0003	0.2100	0.0002	(34.375)	0	0	43
2015/12/24	R207	04/02/2016	7.50	Call	Bond Future	1.4700	0.0015	1.0400	0.0010	(29.252)	0	0	19
2015/12/24	R207	04/02/2016	7.51	Call	Bond Future	1.5700	0.0016	1.1100	0.0011	(29.299)	0	0	0
2015/12/24	R207	04/02/2016	7.49	Call	Bond Future	1.3800	0.0014	0.9800	0.0010	(28.986)	0	0	0
2015/12/24	R207	04/02/2016	7.50	Put	Bond Future	4,764.1700	4.7642	4,872.4800	4.8725	2.273	0	0	0
2015/12/24	R207	05/05/2016	7.86	Put	Bond Future	3,909.5300	3.9095	4,008.1100	4.0081	2.522	0	0	0
2015/12/24	R207	05/05/2016			Bond Future	9.1001	96.6122	9.1379	96.5004	0.415	0.0000	0.0000	0
2015/12/24	R207	05/05/2016	7.85	Put	Bond Future	3,937.5400	3.9375	4,036.3500	4.0363	2.509	0	0	0
2015/12/24	R207	05/05/2016	7.56	Put	Bond Future	4,776.0100	4.7760	4,880.2800	4.8803	2.183	0	0	0
2015/12/24	R207	05/05/2016	7.84	Put	Bond Future	3,965.6200	3.9656	4,064.6600	4.0647	2.497	0	0	0
2015/12/24	R207	05/05/2016	7.56	Call	Bond Future	73.5600	0.0736	65.9700	0.0660	(10.318)	0	0	43
2015/12/24	R207	05/05/2016	7.85	Call	Bond Future	142.0300	0.1420	128.9800	0.1290	(9.188)	0	0	0
2015/12/24	R207	05/05/2016	7.86	Call	Bond Future	145.1100	0.1451	131.8300	0.1318	(9.152)	0	0	0
2015/12/24	R207	05/05/2016	7.84	Call	Bond Future	139.0000	0.1390	126.1800	0.1262	(9.223)	0	0	0
2015/12/24	R207	04/08/2016			Bond Future	9.2007	94.8746	9.2427	94.7578	0.456	0.0000	0.0000	0
2015/12/24	R207	04/08/2016	7.99	Put	Bond Future	3,755.4200	3.7554	3,851.0100	3.8510	2.545	0	0	0
2015/12/24	R207	04/08/2016	8.01	Put	Bond Future	3,707.0500	3.7070	3,802.1200	3.8021	2.565	0	0	0
2015/12/24	R207	04/08/2016	8.00	Put	Bond Future	3,731.0100	3.7310	3,826.3500	3.8263	2.555	0	0	0
2015/12/24	R207	04/08/2016	8.01	Call	Bond Future	318.2400	0.3182	296.5700	0.2966	(6.809)	0	0	0
2015/12/24	R207	04/08/2016	7.99	Call	Bond Future	308.4300	0.3084	287.2800	0.2873	(6.857)	0	0	0
2015/12/24	R207	04/08/2016	8.00	Call	Bond Future	313.1100	0.3131	291.7100	0.2917	(6.835)	0	0	0
2015/12/24	R208	04/02/2016			Bond Future	9.1334	92.8141	9.1680	92.6830	0.379	0.0000	0.0000	40,521
2015/12/24	R208	04/02/2016	7.74	Put	Bond Future	5,478.2900	5.4783	5,608.3200	5.6083	2.374	0	0	0
2015/12/24	R208	04/02/2016	7.76	Put	Bond Future	5,397.4000	5.3974	5,527.3100	5.5273	2.407	0	0	0
2015/12/24	R208	04/02/2016	7.75	Put	Bond Future	5,437.8200	5.4378	5,567.7900	5.5678	2.390	0	0	0
2015/12/24	R208	04/02/2016	7.76	Call	Bond Future	4.4300	0.0044	3.2700	0.0033	(26.185)	0	0	0
2015/12/24	R208	04/02/2016	7.74	Call	Bond Future	3.9500	0.0040	2.9100	0.0029	(26.329)	0	0	0
2015/12/24	R208	04/02/2016	7.75	Call	Bond Future	4.1800	0.0042	3.0800	0.0031	(26.316)	0	0	0
2015/12/24	R208	05/05/2016	7.99	Call	Bond Future	188.9400	0.1889	172.2900	0.1723	(8.812)	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
2015/12/24	R208	05/05/2016	8.00	Put	Bond Future	4,843.8500	4.8438	4,961.4600	4.9615	2.428	0	0	0
2015/12/24	R208	05/05/2016			Bond Future	9.2412	91.0971	9.2783	90.9625	0.401	0.0000	0.0000	0
2015/12/24	R208	05/05/2016	8.00	Call	Bond Future	192.9000	0.1929	175.9800	0.1760	(8.771)	0	0	0
2015/12/24	R208	05/05/2016	8.01	Call	Bond Future	197.1500	0.1971	179.9300	0.1799	(8.734)	0	0	0
2015/12/24	R208	05/05/2016	7.99	Put	Bond Future	4,878.5200	4.8785	4,996.4000	4.9964	2.416	0	0	0
2015/12/24	R208	05/05/2016	8.01	Put	Bond Future	4,809.4800	4.8095	4,926.7900	4.9268	2.439	0	0	0
2015/12/24	R208	04/08/2016	8.01	Put	Bond Future	5,074.6900	5.0747	5,190.9300	5.1909	2.291	0	0	0
2015/12/24	R208	04/08/2016			Bond Future	9.3252	92.8964	9.3654	92.7567	0.431	0.0000	0.0000	0
2015/12/24	R208	04/08/2016	8.00	Put	Bond Future	5,106.4100	5.1064	5,222.9300	5.2229	2.282	0	0	0
2015/12/24	R208	04/08/2016	7.99	Call	Bond Future	342.9000	0.3429	319.9600	0.3200	(6.690)	0	0	0
2015/12/24	R208	04/08/2016	8.00	Call	Bond Future	348.1500	0.3481	324.9300	0.3249	(6.670)	0	0	0
2015/12/24	R208	04/08/2016	8.01	Call	Bond Future	353.4600	0.3535	329.9600	0.3300	(6.649)	0	0	0
2015/12/24	R208	04/08/2016	7.99	Put	Bond Future	5,138.2000	5.1382	5,255.0000	5.2550	2.273	0	0	0
2015/12/24	R209	04/02/2016	8.74	Call	Bond Future	32.4800	0.0325	26.2700	0.0263	(19.119)	0	0	0
2015/12/24	R209	04/02/2016	8.75	Put	Bond Future	8,473.7100	8.4737	8,657.0900	8.6571	2.164	0	0	0
2015/12/24	R209	04/02/2016			Bond Future	9.9488	70.3215	9.9784	70.1317	0.297	0.0000	0.0000	41,013
2015/12/24	R209	04/02/2016	8.75	Call	Bond Future	34.0200	0.0340	27.5600	0.0276	(18.989)	0	0	0
2015/12/24	R209	04/02/2016	8.76	Call	Bond Future	35.6300	0.0356	28.9100	0.0289	(18.861)	0	0	0
2015/12/24	R209	04/02/2016	9.52	Put	Bond Future	3,436.5500	3.4365	3,565.4600	3.5655	3.751	0	0	2,200
2015/12/24	R209	04/02/2016	8.74	Put	Bond Future	8,549.1500	8.5491	8,732.7800	8.7328	2.148	0	0	0
2015/12/24	R209	04/02/2016	8.76	Put	Bond Future	8,398.4500	8.3985	8,581.5700	8.5816	2.180	0	0	0
2015/12/24	R209	04/02/2016	9.52	Call	Bond Future	589.4300	0.5894	528.5000	0.5285	(10.337)	0	0	0
2015/12/24	R209	05/05/2016			Bond Future	10.0166	68.4482	10.0472	68.2541	0.305	0.0000	0.0000	0
2015/12/24	R209	05/05/2016	9.00	Call	Bond Future	685.4100	0.6854	643.1000	0.6431	(6.173)	0	0	6,700
2015/12/24	R209	05/05/2016	8.25	Put	Bond Future	12,987.5000	12.9875	13,168.9500	13.1689	1.397	0	0	0
2015/12/24	R209	05/05/2016	8.99	Put	Bond Future	7,719.3800	7.7194	7,871.6900	7.8717	1.973	0	0	0
2015/12/24	R209	05/05/2016	9.01	Put	Bond Future	7,595.8400	7.5958	7,747.0300	7.7470	1.990	0	0	0
2015/12/24	R209	05/05/2016	9.00	Put	Bond Future	7,657.2000	7.6572	7,808.9600	7.8090	1.982	0	0	0
2015/12/24	R209	05/05/2016	9.01	Call	Bond Future	697.8700	0.6979	654.9900	0.6550	(6.144)	0	0	0
2015/12/24	R209	05/05/2016	8.25	Call	Bond Future	150.5300	0.1505	137.9100	0.1379	(8.384)	0	0	6,700
2015/12/24	R209	05/05/2016	8.99	Call	Bond Future	673.6600	0.6737	631.9000	0.6319	(6.199)	0	0	0
2015/12/24	R209	04/08/2016	9.26	Call	Bond Future	1,593.8600	1.5939	1,527.7700	1.5278	(4.147)	0	0	0
2015/12/24	R209	04/08/2016			Bond Future	10.0720	69.8005	10.1038	69.6006	0.316	0.0000	0.0000	0
2015/12/24	R209	04/08/2016	10.60	Call	Bond Future	5,449.9900	5.4500	5,310.8200	5.3108	(2.554)	0	0	6,000
2015/12/24	R209	04/08/2016	9.60	Put	Bond Future	5,408.6800	5.4087	5,523.0800	5.5231	2.115	0	0	0
2015/12/24	R209	04/08/2016	9.24	Call	Bond Future	1,555.7000	1.5557	1,490.7200	1.4907	(4.177)	0	0	0
2015/12/24	R209	04/08/2016	9.25	Call	Bond Future	1,574.7100	1.5747	1,509.1700	1.5092	(4.162)	0	0	0
2015/12/24	R209	04/08/2016	10.60	Put	Bond Future	2,247.5300	2.2475	2,308.1800	2.3082	2.699	0	0	0
2015/12/24	R209	04/08/2016	9.24	Put	Bond Future	7,125.6200	7.1256	7,260.4600	7.2605	1.892	0	0	0
2015/12/24	R209	04/08/2016	9.26	Put	Bond Future	7,021.7800	7.0218	7,155.5100	7.1555	1.905	0	0	0
2015/12/24	R209	04/08/2016	9.60	Call	Bond Future	2,332.0400	2.3320	2,246.6200	2.2466	(3.663)	0	0	6,000
2015/12/24	R209	04/08/2016	9.25	Put	Bond Future	7,073.5800	7.0736	7,207.8600	7.2079	1.898	0	0	0
2015/12/24	R210	04/02/2016	184.99	Put	Bond Future	6,117.9200	6.1179	6,142.2200	6.1422	0.397	0	0	0
2015/12/24	R210	04/02/2016			Bond Future	178.8721	178.8721	178.8478	178.8478	(0.014)	0.0000	0.0000	3,861
2015/12/24	R210	04/02/2016	185.01	Put	Bond Future	6,137.9200	6.1379	6,162.2200	6.1622	0.396	0	0	0
2015/12/24	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/12/24	R210	04/02/2016	185.00	Put	Bond Future	6,127.9200	6.1279	6,152.2200	6.1522	0.397	0	0	0
2015/12/24	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	R210	05/05/2016			Bond Future	179.9199	179.9199	179.8933	179.8933	(0.015)	0.0000	0.0000	0
2015/12/24	R210	05/05/2016	184.99	Put	Bond Future	5,070.1500	5.0701	5,096.6900	5.0967	0.523	0	0	0
2015/12/24	R210	05/05/2016	185.00	Put	Bond Future	5,080.1500	5.0801	5,106.6900	5.1067	0.522	0	0	0
2015/12/24	R210	05/05/2016	185.01	Put	Bond Future	5,090.1500	5.0901	5,116.6900	5.1167	0.521	0	0	0
2015/12/24	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	R211	04/02/2016			Bond Future	134.6886	134.6886	134.6703	134.6703	(0.014)	0.0000	0.0000	860
2015/12/24	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	R211	04/02/2016	138.99	Put	Bond Future	4,301.4200	4.3014	4,319.7200	4.3197	0.425	0	0	0
2015/12/24	R211	04/02/2016	139.01	Put	Bond Future	4,321.4200	4.3214	4,339.7200	4.3397	0.423	0	0	0
2015/12/24	R211	04/02/2016	139.00	Put	Bond Future	4,311.4200	4.3114	4,329.7200	4.3297	0.424	0	0	0
2015/12/24	R211	05/05/2016	139.01	Put	Bond Future	1,900.8100	1.9008	1,920.8900	1.9209	1.056	0	0	0
2015/12/24	R211	05/05/2016			Bond Future	137.1092	137.1092	137.0891	137.0891	(0.015)	0.0000	0.0000	0
2015/12/24	R211	05/05/2016	139.00	Put	Bond Future	1,890.8100	1.8908	1,910.8900	1.9109	1.062	0	0	0
2015/12/24	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	R211	05/05/2016	138.99	Put	Bond Future	1,880.8100	1.8808	1,900.8900	1.9009	1.068	0	0	0
2015/12/24	R212	04/02/2016			Bond Future	140.5626	140.5626	140.5429	140.5429	(0.014)	0.0000	0.0000	1,569
2015/12/24	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	R212	04/02/2016	145.99	Put	Bond Future	5,427.3900	5.4274	5,447.0600	5.4471	0.362	0	0	0
2015/12/24	R212	04/02/2016	146.01	Put	Bond Future	5,447.3900	5.4474	5,467.0600	5.4671	0.361	0	0	0
2015/12/24	R212	04/02/2016	146.00	Put	Bond Future	5,437.3900	5.4374	5,457.0600	5.4571	0.362	0	0	0
2015/12/24	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	R212	05/05/2016			Bond Future	143.0888	143.0888	143.0672	143.0672	(0.015)	0.0000	0.0000	0
2015/12/24	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	R212	05/05/2016	144.99	Put	Bond Future	1,901.2200	1.9012	1,922.7600	1.9228	1.133	0	0	0
2015/12/24	R212	05/05/2016	145.01	Put	Bond Future	1,921.2200	1.9212	1,942.7600	1.9428	1.121	0	0	0
2015/12/24	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/24	R212	05/05/2016	145.00	Put	Bond Future	1,911.2200	1.9112	1,932.7600	1.9328	1.127	0	0	0
2015/12/24	R213	04/02/2016			Bond Future	9.9045	80.6431	9.9390	80.4206	0.349	0.0000	0.0000	41,590
2015/12/24	R213	04/02/2016	8.75	Call	Bond Future	42.0200	0.0420	33.5300	0.0335	(20.205)	0	0	0
2015/12/24	R213	04/02/2016	8.74	Put	Bond Future	8,107.2400	8.1072	8,321.5400	8.3215	2.643	0	0	0
2015/12/24	R213	04/02/2016	8.76	Put	Bond Future	7,962.5900	7.9626	8,176.2500	8.1763	2.683	0	0	0
2015/12/24	R213	04/02/2016	8.75	Put	Bond Future	8,034.8300	8.0348	8,248.8200	8.2488	2.663	0	0	0
2015/12/24	R213	04/02/2016	8.76	Call	Bond Future	43.9300	0.0439	35.1100	0.0351	(20.077)	0	0	0
2015/12/24	R213	04/02/2016	8.74	Call	Bond Future	40.1900	0.0402	32.0100	0.0320	(20.353)	0	0	0

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2015/12/24	R213	05/05/2016	8.74	Put	Bond Future	8,947.5900	8.9476	9,139.8000	9.1398	2.148	0	0	0
2015/12/24	R213	05/05/2016	8.76	Put	Bond Future	8,817.5800	8.8176	9,008.7500	9.0088	2.168	0	0	0
2015/12/24	R213	05/05/2016			Bond Future	9.9779	78.5570	10.0137	78.3296	0.359	0.0000	0.0000	0
2015/12/24	R213	05/05/2016	8.75	Put	Bond Future	8,882.4800	8.8825	9,074.1700	9.0742	2.158	0	0	0
2015/12/24	R213	05/05/2016	8.74	Call	Bond Future	458.2600	0.4583	423.0000	0.4230	(7.694)	0	0	0
2015/12/24	R213	05/05/2016	8.75	Call	Bond Future	466.9000	0.4669	431.1200	0.4311	(7.663)	0	0	0
2015/12/24	R213	05/05/2016	8.76	Call	Bond Future	475.6600	0.4757	439.3600	0.4394	(7.632)	0	0	0
2015/12/24	R213	04/08/2016			Bond Future	10.0371	80.1084	10.0744	79.8743	0.372	0.0000	0.0000	0
2015/12/24	R213	04/08/2016	8.99	Put	Bond Future	8,176.2300	8.1762	8,349.4700	8.3495	2.119	0	0	0
2015/12/24	R213	04/08/2016	9.01	Put	Bond Future	8,064.5700	8.0646	8,236.6600	8.2367	2.134	0	0	0
2015/12/24	R213	04/08/2016	9.00	Put	Bond Future	8,119.9000	8.1199	8,292.5800	8.2926	2.127	0	0	0
2015/12/24	R213	04/08/2016	9.01	Call	Bond Future	1,201.8800	1.2019	1,139.7800	1.1398	(5.167)	0	0	0
2015/12/24	R213	04/08/2016	8.99	Call	Bond Future	1,171.4800	1.1715	1,110.5300	1.1105	(5.203)	0	0	0
2015/12/24	R213	04/08/2016	9.00	Call	Bond Future	1,186.2200	1.1862	1,124.7100	1.1247	(5.185)	0	0	0
2015/12/24	R214	04/02/2016			Bond Future	10.0708	70.4689	10.1004	70.2748	0.293	0.0000	0.0000	30,186
2015/12/24	R214	04/02/2016	7.99	Put	Bond Future	16,405.4100	16.4054	16,599.3800	16.5994	1.182	0	0	0
2015/12/24	R214	04/02/2016	9.45	Call	Bond Future	345.4000	0.3454	303.7300	0.3037	(12.064)	0	0	0
2015/12/24	R214	04/02/2016	8.00	Call	Bond Future	0.2000	0.0002	0.1300	0.0001	(35.000)	0	0	0
2015/12/24	R214	04/02/2016	8.01	Call	Bond Future	0.2100	0.0002	0.1400	0.0001	(33.333)	0	0	0
2015/12/24	R214	04/02/2016	7.99	Call	Bond Future	0.1800	0.0002	0.1200	0.0001	(33.333)	0	0	0
2015/12/24	R214	04/02/2016	9.35	Call	Bond Future	247.0500	0.2470	214.6600	0.2147	(13.111)	0	0	0
2015/12/24	R214	04/02/2016	9.45	Put	Bond Future	4,649.9900	4.6500	4,802.3500	4.8024	3.277	0	0	25
2015/12/24	R214	04/02/2016	8.01	Put	Bond Future	16,218.1100	16.2181	16,412.0700	16.4121	1.196	0	0	0
2015/12/24	R214	04/02/2016	9.35	Put	Bond Future	5,287.6100	5.2876	5,449.2500	5.4492	3.057	0	0	25
2015/12/24	R214	04/02/2016	8.00	Put	Bond Future	16,311.6800	16.3117	16,505.6400	16.5056	1.189	0	0	0
2015/12/24	R214	05/05/2016	9.01	Call	Bond Future	591.9300	0.5919	554.1600	0.5542	(6.381)	0	0	0
2015/12/24	R214	05/05/2016	9.30	Put	Bond Future	6,832.3400	6.8323	6,975.6400	6.9756	2.097	0	0	0
2015/12/24	R214	05/05/2016			Bond Future	10.1374	68.4517	10.1680	68.2533	0.301	0.0000	0.0000	4,680
2015/12/24	R214	05/05/2016	8.99	Call	Bond Future	570.3100	0.5703	533.6000	0.5336	(6.437)	0	0	0
2015/12/24	R214	05/05/2016	9.00	Call	Bond Future	580.7900	0.5808	543.5700	0.5436	(6.409)	0	0	0
2015/12/24	R214	05/05/2016	8.99	Put	Bond Future	8,795.8800	8.7959	8,957.5300	8.9575	1.838	0	0	0
2015/12/24	R214	05/05/2016	9.01	Put	Bond Future	8,660.2000	8.6602	8,820.7900	8.8208	1.854	0	0	0
2015/12/24	R214	05/05/2016	9.30	Call	Bond Future	986.3100	0.9863	931.2500	0.9313	(5.582)	0	0	0
2015/12/24	R214	05/05/2016	9.00	Put	Bond Future	8,727.6400	8.7276	8,888.7800	8.8888	1.846	0	0	0
2015/12/24	R214	04/08/2016	11.30	Call	Bond Future	7,875.4800	7.8755	7,710.2500	7.7102	(2.098)	0	0	6,300
2015/12/24	R214	04/08/2016	9.24	Call	Bond Future	1,391.3800	1.3914	1,331.2500	1.3313	(4.322)	0	0	0
2015/12/24	R214	04/08/2016	9.25	Put	Bond Future	7,975.9500	7.9760	8,119.5100	8.1195	1.800	0	0	0
2015/12/24	R214	04/08/2016			Bond Future	10.1918	69.8035	10.2235	69.5993	0.311	0.0000	0.0000	0
2015/12/24	R214	04/08/2016	9.30	Call	Bond Future	1,499.9800	1.5000	1,436.5500	1.4366	(4.229)	0	0	1,300
2015/12/24	R214	04/08/2016	8.55	Put	Bond Future	12,695.6500	12.6957	12,870.9700	12.8710	1.381	0	0	0
2015/12/24	R214	04/08/2016	11.30	Put	Bond Future	1,322.6900	1.3227	1,361.6800	1.3617	2.948	0	0	0
2015/12/24	R214	04/08/2016	9.25	Call	Bond Future	1,408.3800	1.4084	1,347.7200	1.3477	(4.307)	0	0	0
2015/12/24	R214	04/08/2016	10.30	Put	Bond Future	3,416.7500	3.4168	3,499.9500	3.5000	2.435	0	0	0
2015/12/24	R214	04/08/2016	9.26	Call	Bond Future	1,426.4400	1.4264	1,365.2300	1.3652	(4.291)	0	0	0
2015/12/24	R214	04/08/2016	9.30	Put	Bond Future	7,692.6000	7.6926	7,833.3900	7.8334	1.830	0	0	0
2015/12/24	R214	04/08/2016	8.55	Call	Bond Future	533.3100	0.5333	504.4100	0.5044	(5.419)	0	0	1,300
2015/12/24	R214	04/08/2016	9.24	Put	Bond Future	8,034.3200	8.0343	8,178.4100	8.1784	1.793	0	0	0



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2015/12/24	R214	04/08/2016	10.30	Call	Bond Future	4,108.7100	4.1087	3,987.6900	3.9877	(2.945)	0	0	6,300
2015/12/24	R214	04/08/2016	9.26	Put	Bond Future	7,918.7700	7.9188	8,061.7800	8.0618	1.806	0	0	0
2015/12/24	R248	04/02/2016	8.99	Put	Bond Future	10,617.7000	10.6177	10,852.6600	10.8527	2.213	0	0	0
2015/12/24	R248	04/02/2016	9.55	Put	Bond Future	5,615.3700	5.6154	5,802.7800	5.8028	3.337	0	0	75
2015/12/24	R248	04/02/2016			Bond Future	10.1322	90.8383	10.1617	90.5926	0.291	0.0000	0.0000	60,433
2015/12/24	R248	04/02/2016	9.00	Put	Bond Future	10,518.2300	10.5182	10,752.7800	10.7528	2.230	0	0	0
2015/12/24	R248	04/02/2016	9.01	Put	Bond Future	10,419.0600	10.4191	10,653.1800	10.6532	2.247	0	0	0
2015/12/24	R248	04/02/2016	8.99	Call	Bond Future	59.6500	0.0596	48.9400	0.0489	(17.955)	0	0	0
2015/12/24	R248	04/02/2016	9.00	Call	Bond Future	62.3900	0.0624	51.2700	0.0513	(17.823)	0	0	0
2015/12/24	R248	04/02/2016	9.45	Put	Bond Future	6,408.3700	6.4084	6,608.2300	6.6082	3.119	0	0	75
2015/12/24	R248	04/02/2016	9.01	Call	Bond Future	65.2400	0.0652	53.6900	0.0537	(17.704)	0	0	0
2015/12/24	R248	04/02/2016	9.45	Call	Bond Future	363.8900	0.3639	318.0800	0.3181	(12.589)	0	0	0
2015/12/24	R248	04/02/2016	9.55	Call	Bond Future	503.3700	0.5034	445.1100	0.4451	(11.574)	0	0	0
2015/12/24	R248	05/05/2016			Bond Future	10.2014	88.0499	10.2320	87.7986	0.300	0.0000	0.0000	0
2015/12/24	R248	05/05/2016	8.99	Put	Bond Future	11,768.7400	11.7687	11,977.5100	11.9775	1.774	0	0	0
2015/12/24	R248	05/05/2016	9.01	Put	Bond Future	11,589.5300	11.5895	11,797.0400	11.7970	1.790	0	0	0
2015/12/24	R248	05/05/2016	9.00	Put	Bond Future	11,678.9500	11.6789	11,887.0900	11.8871	1.782	0	0	0
2015/12/24	R248	05/05/2016	8.99	Call	Bond Future	645.5300	0.6455	603.0700	0.6031	(6.578)	0	0	0
2015/12/24	R248	05/05/2016	9.00	Call	Bond Future	657.8300	0.6578	614.7400	0.6147	(6.550)	0	0	0
2015/12/24	R248	05/05/2016	9.01	Call	Bond Future	670.3100	0.6703	626.5900	0.6266	(6.522)	0	0	0
2015/12/24	R248	04/08/2016			Bond Future	10.2584	89.7888	10.2902	89.5302	0.310	0.0000	0.0000	0
2015/12/24	R248	04/08/2016	9.25	Call	Bond Future	1,652.3700	1.6524	1,579.9600	1.5800	(4.382)	0	0	0
2015/12/24	R248	04/08/2016	9.24	Put	Bond Future	10,714.9000	10.7149	10,901.7700	10.9018	1.744	0	0	0
2015/12/24	R248	04/08/2016	9.26	Put	Bond Future	10,562.7300	10.5627	10,748.2500	10.7483	1.756	0	0	0
2015/12/24	R248	04/08/2016	9.25	Put	Bond Future	10,638.0700	10.6381	10,824.2800	10.8243	1.750	0	0	0
2015/12/24	R248	04/08/2016	9.26	Call	Bond Future	1,674.2600	1.6743	1,601.1600	1.6012	(4.366)	0	0	0
2015/12/24	R248	04/08/2016	9.24	Call	Bond Future	1,631.7900	1.6318	1,560.0400	1.5600	(4.397)	0	0	0

**Total**

**697182**