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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/12/2015 TO 30/12/2015

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
2015/12/30	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	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
2015/12/30	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	2025	04/02/2016	126.01	Put	Bond Future	4,388.7700	4.3888	4,395.5400	4.3955	0.154	0	0	0
2015/12/30	2025	04/02/2016			Bond Future	121.6212	121.6212	121.6145	121.6145	(0.006)	0.0000	0.0000	2,111
2015/12/30	2025	04/02/2016	126.00	Put	Bond Future	4,378.7700	4.3788	4,385.5400	4.3855	0.155	0	0	0
2015/12/30	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	2025	04/02/2016	125.99	Put	Bond Future	4,368.7700	4.3688	4,375.5400	4.3755	0.155	0	0	0
2015/12/30	2025	05/05/2016			Bond Future	123.8002	123.8002	123.7924	123.7924	(0.006)	0.0000	0.0000	0
2015/12/30	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	2025	05/05/2016	125.99	Put	Bond Future	2,189.7500	2.1897	2,197.6100	2.1976	0.359	0	0	0
2015/12/30	2025	05/05/2016	126.01	Put	Bond Future	2,209.7500	2.2097	2,217.6100	2.2176	0.356	0	0	0
2015/12/30	2025	05/05/2016	126.00	Put	Bond Future	2,199.7500	2.1997	2,207.6100	2.2076	0.357	0	0	0
2015/12/30	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	2030	04/02/2016			Bond Future	9.9902	85.3722	10.0602	84.9094	0.700	0.0000	0.0000	18,752
2015/12/30	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	2030	04/02/2016	8.74	Put	Bond Future	8,916.4000	8.9164	9,379.2400	9.3792	5.191	0	0	0
2015/12/30	2030	04/02/2016	8.76	Put	Bond Future	8,763.6200	8.7636	9,226.4600	9.2265	5.281	0	0	0
2015/12/30	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	2030	04/02/2016	8.75	Put	Bond Future	8,839.9600	8.8400	9,302.8000	9.3028	5.236	0	0	0
2015/12/30	2030	05/05/2016	8.99	Put	Bond Future	7,540.7700	7.5408	8,012.7800	8.0128	6.259	0	0	0
2015/12/30	2030	05/05/2016	9.01	Put	Bond Future	7,393.4800	7.3935	7,865.4900	7.8655	6.384	0	0	0
2015/12/30	2030	05/05/2016			Bond Future	10.0758	86.9168	10.1483	86.4448	0.720	0.0000	0.0000	0
2015/12/30	2030	05/05/2016	9.00	Put	Bond Future	7,467.0800	7.4671	7,939.0900	7.9391	6.321	0	0	0
2015/12/30	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	2032	04/02/2016			Bond Future	10.0747	88.5504	10.1497	88.0251	0.744	0.0000	0.0000	8,437
2015/12/30	2032	04/02/2016	8.69	Put	Bond Future	10,635.8600	10.6359	11,157.3500	11.1573	4.903	0	0	0
2015/12/30	2032	04/02/2016	8.71	Put	Bond Future	10,469.9800	10.4700	10,991.0700	10.9911	4.977	0	0	0
2015/12/30	2032	04/02/2016	9.20	Call	Bond Future	110.8800	0.1109	75.8300	0.0758	(31.611)	0	0	0
2015/12/30	2032	04/02/2016	8.70	Put	Bond Future	10,552.8600	10.5529	11,074.1500	11.0741	4.940	0	0	0
2015/12/30	2032	04/02/2016	9.30	Call	Bond Future	167.1300	0.1671	117.6000	0.1176	(29.636)	0	0	0
2015/12/30	2032	04/02/2016	8.71	Call	Bond Future	9.9500	0.0100	5.8200	0.0058	(41.508)	0	0	0
2015/12/30	2032	04/02/2016	9.20	Put	Bond Future	6,609.2600	6.6093	7,099.4300	7.0994	7.416	0	0	22
2015/12/30	2032	04/02/2016	8.69	Call	Bond Future	8.8900	0.0089	5.1600	0.0052	(41.957)	0	0	0
2015/12/30	2032	04/02/2016	8.70	Call	Bond Future	9.4100	0.0094	5.4800	0.0055	(41.764)	0	0	0

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2015/12/30	2032	04/02/2016	9.30	Put	Bond Future	5,886.4000	5.8864	6,362.0900	6.3621	8.081	0	0	22
2015/12/30	2032	05/05/2016			Bond Future	10.1575	85.9946	10.2352	85.4589	0.765	0.0000	0.0000	0
2015/12/30	2032	05/05/2016	8.99	Put	Bond Future	9,239.9400	9.2399	9,695.5400	9.6955	4.931	0	0	0
2015/12/30	2032	05/05/2016	9.01	Put	Bond Future	9,101.2700	9.1013	9,554.3900	9.5544	4.979	0	0	0
2015/12/30	2032	05/05/2016	9.00	Put	Bond Future	9,170.2500	9.1702	9,624.6300	9.6246	4.955	0	0	0
2015/12/30	2032	05/05/2016	9.01	Call	Bond Future	565.5700	0.5656	483.0400	0.4830	(14.592)	0	0	0
2015/12/30	2032	05/05/2016	8.99	Call	Bond Future	544.5400	0.5445	464.4900	0.4645	(14.700)	0	0	0
2015/12/30	2032	05/05/2016	9.00	Call	Bond Future	554.7500	0.5548	473.4800	0.4735	(14.650)	0	0	0
2015/12/30	2032	04/08/2016	9.01	Call	Bond Future	1,014.1400	1.0141	903.0100	0.9030	(10.958)	0	0	0
2015/12/30	2032	04/08/2016			Bond Future	10.2276	87.6819	10.3081	87.1342	0.787	0.0000	0.0000	0
2015/12/30	2032	04/08/2016	8.99	Call	Bond Future	986.5300	0.9865	877.7700	0.8778	(11.025)	0	0	0
2015/12/30	2032	04/08/2016	9.00	Call	Bond Future	999.8900	0.9999	889.9700	0.8900	(10.993)	0	0	0
2015/12/30	2032	04/08/2016	8.99	Put	Bond Future	10,111.0100	10.1110	10,549.9800	10.5500	4.342	0	0	0
2015/12/30	2032	04/08/2016	9.01	Put	Bond Future	9,979.9900	9.9800	10,416.5900	10.4166	4.375	0	0	0
2015/12/30	2032	04/08/2016	9.00	Put	Bond Future	10,045.0000	10.0450	10,482.8100	10.4828	4.358	0	0	0
2015/12/30	2033	04/02/2016	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	2033	04/02/2016			Bond Future	98.8867	98.8867	100.3192	100.3192	1.449	0.0000	0.0000	185
2015/12/30	2033	04/02/2016	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	2033	04/02/2016	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	2033	04/02/2016	102.40	Put	Bond Future	3,513.3100	3.5133	2,080.7600	2.0808	(40.775)	0	0	0
2015/12/30	2033	04/02/2016	102.39	Put	Bond Future	3,503.3100	3.5033	2,070.7600	2.0708	(40.891)	0	0	0
2015/12/30	2033	04/02/2016	102.41	Put	Bond Future	3,523.3100	3.5233	2,090.7600	2.0908	(40.659)	0	0	0
2015/12/30	2033	05/05/2016			Bond Future	99.6832	99.6832	101.1407	101.1407	1.462	0.0000	0.0000	0
2015/12/30	2033	05/05/2016	102.39	Put	Bond Future	2,706.7800	2.7068	1,249.2900	1.2493	(53.846)	0	0	0
2015/12/30	2033	05/05/2016	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	2033	05/05/2016	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	2033	05/05/2016	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	2033	05/05/2016	102.41	Put	Bond Future	2,726.7800	2.7268	1,269.2900	1.2693	(53.451)	0	0	0
2015/12/30	2033	05/05/2016	102.40	Put	Bond Future	2,716.7800	2.7168	1,259.2900	1.2593	(53.648)	0	0	0
2015/12/30	2037	04/02/2016	8.74	Call	Bond Future	7.6700	0.0077	4.4100	0.0044	(42.503)	0	0	0
2015/12/30	2037	04/02/2016	8.75	Put	Bond Future	12,019.6500	12.0196	12,583.1300	12.5831	4.688	0	0	0
2015/12/30	2037	04/02/2016	9.43	Call	Bond Future	208.9400	0.2089	148.7300	0.1487	(28.817)	0	0	0
2015/12/30	2037	04/02/2016			Bond Future	10.1730	85.8113	10.2481	85.2444	0.737	0.0000	0.0000	50,569
2015/12/30	2037	04/02/2016	8.75	Call	Bond Future	8.1300	0.0081	4.6900	0.0047	(42.312)	0	0	0
2015/12/30	2037	04/02/2016	8.76	Call	Bond Future	8.6100	0.0086	4.9900	0.0050	(42.044)	0	0	0
2015/12/30	2037	04/02/2016	9.30	Call	Bond Future	123.5300	0.1235	84.7900	0.0848	(31.361)	0	0	0
2015/12/30	2037	04/02/2016	8.74	Put	Bond Future	12,112.8100	12.1128	12,676.4700	12.6765	4.653	0	0	0
2015/12/30	2037	04/02/2016	9.43	Put	Bond Future	6,168.6500	6.1687	6,675.3600	6.6754	8.214	0	0	16
2015/12/30	2037	04/02/2016	8.76	Put	Bond Future	11,926.6400	11.9266	12,489.9400	12.4899	4.723	0	0	0
2015/12/30	2037	04/02/2016	9.30	Put	Bond Future	7,193.7700	7.1938	7,721.9500	7.7220	7.342	0	0	16
2015/12/30	2037	05/05/2016	9.00	Put	Bond Future	10,801.6600	10.8017	11,302.9200	11.3029	4.641	0	0	0
2015/12/30	2037	05/05/2016	8.99	Call	Bond Future	503.1600	0.5032	427.6000	0.4276	(15.017)	0	0	0
2015/12/30	2037	05/05/2016			Bond Future	10.2530	87.3639	10.3306	86.7858	0.756	0.0000	0.0000	0
2015/12/30	2037	05/05/2016	9.00	Call	Bond Future	513.0000	0.5130	436.2400	0.4362	(14.963)	0	0	0
2015/12/30	2037	05/05/2016	9.01	Call	Bond Future	523.5400	0.5235	445.5100	0.4455	(14.904)	0	0	0
2015/12/30	2037	05/05/2016	8.99	Put	Bond Future	10,881.7000	10.8817	11,384.1600	11.3842	4.617	0	0	0

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2015/12/30	2037	05/05/2016	9.01	Put	Bond Future	10,722.4500	10.7224	11,222.4400	11.2224	4.663	0	0	0
2015/12/30	2037	04/08/2016			Bond Future	10.3226	84.8181	10.4029	84.2271	0.778	0.0000	0.0000	0
2015/12/30	2037	04/08/2016	9.24	Put	Bond Future	10,003.2700	10.0033	10,454.3100	10.4543	4.509	0	0	0
2015/12/30	2037	04/08/2016	9.26	Put	Bond Future	9,866.2500	9.8663	10,314.4800	10.3145	4.543	0	0	0
2015/12/30	2037	04/08/2016	9.25	Put	Bond Future	9,934.1100	9.9341	10,383.7800	10.3838	4.527	0	0	0
2015/12/30	2037	04/08/2016	9.24	Call	Bond Future	1,343.7800	1.3438	1,203.8600	1.2039	(10.412)	0	0	0
2015/12/30	2037	04/08/2016	9.25	Call	Bond Future	1,360.9200	1.3609	1,219.6300	1.2196	(10.382)	0	0	0
2015/12/30	2037	04/08/2016	9.26	Call	Bond Future	1,379.2300	1.3792	1,236.5000	1.2365	(10.349)	0	0	0
2015/12/30	2038	04/02/2016			Bond Future	125.9648	125.9648	125.9580	125.9580	(0.005)	0.0000	0.0000	17,818
2015/12/30	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	2038	04/02/2016	130.99	Put	Bond Future	5,025.2000	5.0252	5,031.9900	5.0320	0.135	0	0	0
2015/12/30	2038	04/02/2016	131.01	Put	Bond Future	5,045.2000	5.0452	5,051.9900	5.0520	0.135	0	0	0
2015/12/30	2038	04/02/2016	131.00	Put	Bond Future	5,035.2000	5.0352	5,041.9900	5.0420	0.135	0	0	0
2015/12/30	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	2038	05/05/2016	131.01	Put	Bond Future	2,788.4500	2.7885	2,796.3700	2.7964	0.284	0	0	0
2015/12/30	2038	05/05/2016			Bond Future	128.2216	128.2216	128.2136	128.2136	(0.006)	0.0000	0.0000	0
2015/12/30	2038	05/05/2016	131.00	Put	Bond Future	2,778.4500	2.7785	2,786.3700	2.7864	0.285	0	0	0
2015/12/30	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	2038	05/05/2016	130.99	Put	Bond Future	2,768.4500	2.7685	2,776.3700	2.7764	0.286	0	0	0
2015/12/30	2040	04/02/2016	9.51	Put	Bond Future	6,667.0700	6.6671	7,202.5700	7.2026	8.032	0	0	0
2015/12/30	2040	04/02/2016			Bond Future	10.2685	88.9837	10.3435	88.3858	0.730	0.0000	0.0000	1,820
2015/12/30	2040	04/02/2016	9.50	Put	Bond Future	6,749.0000	6.7490	7,286.4600	7.2865	7.964	0	0	0
2015/12/30	2040	04/02/2016	9.49	Put	Bond Future	6,831.3300	6.8313	7,370.7200	7.3707	7.896	0	0	0
2015/12/30	2040	04/02/2016	9.50	Call	Bond Future	209.5200	0.2095	149.0700	0.1491	(28.852)	0	0	0
2015/12/30	2040	04/02/2016	9.51	Call	Bond Future	217.7700	0.2178	155.3600	0.1554	(28.659)	0	0	0
2015/12/30	2040	04/02/2016	9.49	Call	Bond Future	201.5200	0.2015	143.0000	0.1430	(29.039)	0	0	0
2015/12/30	2040	05/05/2016	9.50	Call	Bond Future	1,154.4700	1.1545	1,008.5100	1.0085	(12.643)	0	0	0
2015/12/30	2040	05/05/2016			Bond Future	10.3497	90.5936	10.4272	89.9840	0.749	0.0000	0.0000	0
2015/12/30	2040	05/05/2016	9.51	Call	Bond Future	1,173.8100	1.1738	1,026.0100	1.0260	(12.591)	0	0	0
2015/12/30	2040	05/05/2016	9.49	Call	Bond Future	1,135.5200	1.1355	991.3800	0.9914	(12.694)	0	0	0
2015/12/30	2040	05/05/2016	9.50	Put	Bond Future	8,326.3600	8.3264	8,789.9900	8.7900	5.568	0	0	0
2015/12/30	2040	05/05/2016	9.49	Put	Bond Future	8,397.5200	8.3975	8,862.9700	8.8630	5.543	0	0	0
2015/12/30	2040	05/05/2016	9.51	Put	Bond Future	8,255.7300	8.2557	8,717.5200	8.7175	5.594	0	0	0
2015/12/30	2040	04/08/2016			Bond Future	10.4208	87.8606	10.5011	87.2374	0.771	0.0000	0.0000	0
2015/12/30	2040	04/08/2016	9.49	Put	Bond Future	9,572.1100	9.5721	10,022.3200	10.0223	4.703	0	0	0
2015/12/30	2040	04/08/2016	9.50	Call	Bond Future	1,792.9400	1.7929	1,618.3400	1.6183	(9.738)	0	0	0
2015/12/30	2040	04/08/2016	9.51	Call	Bond Future	1,815.2800	1.8153	1,639.0800	1.6391	(9.706)	0	0	0
2015/12/30	2040	04/08/2016	9.49	Call	Bond Future	1,771.0100	1.7710	1,598.0000	1.5980	(9.769)	0	0	0
2015/12/30	2040	04/08/2016	9.51	Put	Bond Future	9,436.8300	9.4368	9,883.8500	9.8838	4.737	0	0	0
2015/12/30	2040	04/08/2016	9.50	Put	Bond Future	9,504.2000	9.5042	9,952.8200	9.9528	4.720	0	0	0
2015/12/30	2044	04/02/2016	8.99	Put	Bond Future	11,299.2300	11.2992	11,891.9500	11.8919	5.246	0	0	0
2015/12/30	2044	04/02/2016			Bond Future	10.2472	86.4929	10.3222	85.8917	0.732	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
2015/12/30	2044	04/02/2016	9.01	Put	Bond Future	11,102.7500		11.1028	11,694.6300	11.6946	5.331	0	0	0
2015/12/30	2044	04/02/2016	9.58	Put	Bond Future	5,990.7800		5.9908	6,509.7900	6.5098	8.663	0	0	0
2015/12/30	2044	04/02/2016	9.00	Put	Bond Future	11,200.8700		11.2009	11,793.1800	11.7932	5.288	0	0	0
2015/12/30	2044	04/02/2016	9.01	Call	Bond Future	24.3200		0.0243	15.0100	0.0150	(38.281)	0	0	0
2015/12/30	2044	04/02/2016	8.99	Call	Bond Future	21.8800		0.0219	13.4100	0.0134	(38.711)	0	0	0
2015/12/30	2044	04/02/2016	9.58	Call	Bond Future	303.9000		0.3039	221.7200	0.2217	(27.042)	0	0	0
2015/12/30	2044	04/02/2016	9.00	Call	Bond Future	23.0700		0.0231	14.1900	0.0142	(38.492)	0	0	0
2015/12/30	2044	05/05/2016	8.99	Put	Bond Future	12,356.4300		12.3564	12,897.5200	12.8975	4.379	0	0	0
2015/12/30	2044	05/05/2016			Bond Future	10.3250		88.0578	10.4026	87.4449	0.751	0.0000	0.0000	0
2015/12/30	2044	05/05/2016	9.01	Put	Bond Future	12,177.1800		12.1772	12,715.8500	12.7159	4.424	0	0	0
2015/12/30	2044	05/05/2016	9.00	Put	Bond Future	12,266.6400		12.2666	12,806.5200	12.8065	4.401	0	0	0
2015/12/30	2044	05/05/2016	9.01	Call	Bond Future	490.0600		0.4901	415.8000	0.4158	(15.153)	0	0	0
2015/12/30	2044	05/05/2016	8.99	Call	Bond Future	470.7500		0.4708	398.9100	0.3989	(15.261)	0	0	0
2015/12/30	2044	05/05/2016	9.00	Call	Bond Future	480.3300		0.4803	407.2800	0.4073	(15.208)	0	0	0
2015/12/30	2044	04/08/2016	9.50	Call	Bond Future	1,855.6000		1.8556	1,675.9500	1.6759	(9.682)	0	0	0
2015/12/30	2044	04/08/2016			Bond Future	10.3930		85.4004	10.4733	84.7739	0.772	0.0000	0.0000	0
2015/12/30	2044	04/08/2016	9.51	Call	Bond Future	1,878.6300		1.8786	1,697.3500	1.6974	(9.650)	0	0	0
2015/12/30	2044	04/08/2016	9.49	Put	Bond Future	9,477.8600		9.4779	9,926.3500	9.9263	4.732	0	0	0
2015/12/30	2044	04/08/2016	9.51	Put	Bond Future	9,341.7200		9.3417	9,786.9500	9.7870	4.766	0	0	0
2015/12/30	2044	04/08/2016	9.49	Call	Bond Future	1,832.7600		1.8328	1,654.7400	1.6547	(9.713)	0	0	0
2015/12/30	2044	04/08/2016	9.50	Put	Bond Future	9,409.6200		9.4096	9,856.4800	9.8565	4.749	0	0	0
2015/12/30	2046	04/02/2016	127.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	2046	04/02/2016			Bond Future	126.0972		126.0972	126.0907	126.0907	(0.005)	0.0000	0.0000	12,126
2015/12/30	2046	04/02/2016	128.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	2046	04/02/2016	128.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	2046	04/02/2016	127.99	Put	Bond Future	1,892.8000		1.8928	1,899.2900	1.8993	0.343	0	0	0
2015/12/30	2046	04/02/2016	128.01	Put	Bond Future	1,912.8000		1.9128	1,919.2900	1.9193	0.339	0	0	0
2015/12/30	2046	04/02/2016	128.00	Put	Bond Future	1,902.8000		1.9028	1,909.2900	1.9093	0.341	0	0	0
2015/12/30	2046	05/05/2016			Bond Future	126.9271		126.9271	126.9195	126.9195	(0.006)	0.0000	0.0000	0
2015/12/30	2046	05/05/2016	129.99	Put	Bond Future	3,062.8700		3.0629	3,070.4800	3.0705	0.248	0	0	0
2015/12/30	2046	05/05/2016	130.01	Put	Bond Future	3,082.8700		3.0829	3,090.4800	3.0905	0.247	0	0	0
2015/12/30	2046	05/05/2016	130.00	Put	Bond Future	3,072.8700		3.0729	3,080.4800	3.0805	0.248	0	0	0
2015/12/30	2046	05/05/2016	130.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	2046	05/05/2016	129.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	2046	05/05/2016	130.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	2050	04/02/2016			Bond Future	134.2292		134.2292	134.2225	134.2225	(0.005)	0.0000	0.0000	13,364
2015/12/30	2050	04/02/2016	138.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	2050	04/02/2016	137.99	Put	Bond Future	3,760.7900		3.7608	3,767.5100	3.7675	0.179	0	0	0
2015/12/30	2050	04/02/2016	138.01	Put	Bond Future	3,780.7900		3.7808	3,787.5100	3.7875	0.178	0	0	0
2015/12/30	2050	04/02/2016	138.00	Put	Bond Future	3,770.7900		3.7708	3,777.5100	3.7775	0.178	0	0	0
2015/12/30	2050	04/02/2016	138.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	2050	04/02/2016	137.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	2050	05/05/2016	138.00	Put	Bond Future	1,365.8600		1.3659	1,373.9200	1.3739	0.590	0	0	0
2015/12/30	2050	05/05/2016			Bond Future	136.6341		136.6341	136.6261	136.6261	(0.006)	0.0000	0.0000	0
2015/12/30	2050	05/05/2016	138.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	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
2015/12/30	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	2050	05/05/2016	137.99	Put	Bond Future	1,355.8600	1.3559	1,363.9200	1.3639	0.594	0	0	0
2015/12/30	2050	05/05/2016	138.01	Put	Bond Future	1,375.8600	1.3759	1,383.9200	1.3839	0.586	0	0	0
2015/12/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	AL37	04/02/2016			Index Future	455.4130	455.4130	454.0890	454.0890	(0.291)	0.0000	0.0000	2
2015/12/30	AL37	05/05/2016			Index Future	463.6520	463.6520	462.3000	462.3000	(0.292)	0.0000	0.0000	0
2015/12/30	AL7T	04/02/2016			Index Future	519.3720	519.3720	516.8770	516.8770	(0.480)	0.0000	0.0000	0
2015/12/30	AL7T	05/05/2016			Index Future	528.7680	528.7680	526.2240	526.2240	(0.481)	0.0000	0.0000	0
2015/12/30	ALBI	04/02/2016			Index Future	471.6110	471.6110	469.3070	469.3070	(0.489)	0.0000	0.0000	620
2015/12/30	ALBI	05/05/2016			Index Future	480.1430	480.1430	477.7930	477.7930	(0.489)	0.0000	0.0000	0
2015/12/30	ALBI	04/08/2016			Index Future	489.4600	489.4600	487.0560	487.0560	(0.491)	0.0000	0.0000	0
2015/12/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	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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2015/12/30	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/12/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	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
2015/12/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/12/30	EL28	04/02/2016	128.99	Put	Bond Future	4,000.6400	4.0006	4,005.7100	4.0057	0.127	0	0	0
2015/12/30	EL28	04/02/2016			Bond Future	124.9894	124.9894	124.9843	124.9843	(0.004)	0.0000	0.0000	0
2015/12/30	EL28	04/02/2016	129.01	Put	Bond Future	4,020.6400	4.0206	4,025.7100	4.0257	0.126	0	0	0
2015/12/30	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	EL28	04/02/2016	129.00	Put	Bond Future	4,010.6400	4.0106	4,015.7100	4.0157	0.126	0	0	0
2015/12/30	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	EL28	05/05/2016			Bond Future	125.6539	125.6539	125.6477	125.6477	(0.005)	0.0000	0.0000	0
2015/12/30	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	EL28	05/05/2016	128.99	Put	Bond Future	3,336.0700	3.3361	3,342.2700	3.3423	0.186	0	0	0
2015/12/30	EL28	05/05/2016	129.01	Put	Bond Future	3,356.0700	3.3561	3,362.2700	3.3623	0.185	0	0	0
2015/12/30	EL28	05/05/2016	129.00	Put	Bond Future	3,346.0700	3.3461	3,352.2700	3.3523	0.185	0	0	0
2015/12/30	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	ES33	04/02/2016			Bond Future	10.9807	76.1470	11.0554	75.6948	0.681	0.0000	0.0000	8,710
2015/12/30	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	ES33	04/02/2016	9.99	Put	Bond Future	6,426.5700	6.4266	6,878.8300	6.8788	7.037	0	0	0
2015/12/30	ES33	04/02/2016	10.01	Put	Bond Future	6,288.4400	6.2884	6,740.7000	6.7407	7.192	0	0	0
2015/12/30	ES33	04/02/2016	10.00	Put	Bond Future	6,357.4600	6.3575	6,809.7200	6.8097	7.114	0	0	0
2015/12/30	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	ES33	05/05/2016			Bond Future	11.0888	73.7329	11.1662	73.2718	0.699	0.0000	0.0000	0
2015/12/30	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	ES33	05/05/2016	9.99	Put	Bond Future	7,058.0600	7.0581	7,519.1100	7.5191	6.532	0	0	0
2015/12/30	ES33	05/05/2016	10.01	Put	Bond Future	6,920.4200	6.9204	7,381.4700	7.3815	6.662	0	0	0
2015/12/30	ES33	05/05/2016	10.00	Put	Bond Future	6,989.1900	6.9892	7,450.2400	7.4502	6.597	0	0	0
2015/12/30	ES33	04/08/2016			Bond Future	11.1849	75.1794	11.2653	74.7080	0.719	0.0000	0.0000	0
2015/12/30	ES33	04/08/2016	10.24	Put	Bond Future	5,916.1000	5.9161	6,387.5700	6.3876	7.969	0	0	0
2015/12/30	ES33	04/08/2016	10.26	Put	Bond Future	5,783.3500	5.7834	6,254.8200	6.2548	8.152	0	0	0
2015/12/30	ES33	04/08/2016	10.25	Put	Bond Future	5,849.6800	5.8497	6,321.1500	6.3212	8.060	0	0	0
2015/12/30	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	ES42	04/02/2016			Bond Future	11.1188	80.2860	11.1885	79.8131	0.627	0.0000	0.0000	2,750
2015/12/30	ES42	05/05/2016			Bond Future	11.2270	77.4757	11.2993	76.9936	0.645	0.0000	0.0000	4,500
2015/12/30	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	GOVI	04/02/2016			GOVI	471.4210	471.4210	469.2850	469.2850	(0.453)	0.0000	0.0000	487
2015/12/30	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	GOVI	04/02/2016	511.99	Put	GOVI	405,690.0000	40.5690	427,050.0000	42.7050	5.265	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
2015/12/30	GOVI	04/02/2016	512.01	Put	GOVI	405,890.0000		40.5890	427,250.0000	42.7250	5.263	0	0	0
2015/12/30	GOVI	04/02/2016	512.00	Put	GOVI	405,790.0000		40.5790	427,150.0000	42.7150	5.264	0	0	0
2015/12/30	GOVI	05/05/2016	518.01	Put	GOVI	380,600.0000		38.0600	402,390.0000	40.2390	5.725	0	0	0
2015/12/30	GOVI	05/05/2016			GOVI	479.9500		479.9500	477.7710	477.7710	(0.454)	0.0000	0.0000	146
2015/12/30	GOVI	05/05/2016	518.00	Put	GOVI	380,500.0000		38.0500	402,290.0000	40.2290	5.727	0	0	0
2015/12/30	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	GOVI	05/05/2016	517.99	Put	GOVI	380,400.0000		38.0400	402,190.0000	40.2190	5.728	0	0	0
2015/12/30	GOVI	04/08/2016	520.99	Put	GOVI	317,270.0000		31.7270	339,570.0000	33.9570	7.029	0	0	0
2015/12/30	GOVI	04/08/2016			GOVI	489.2630		489.2630	487.0330	487.0330	(0.456)	0.0000	0.0000	0
2015/12/30	GOVI	04/08/2016	521.01	Put	GOVI	317,470.0000		31.7470	339,770.0000	33.9770	7.024	0	0	0
2015/12/30	GOVI	04/08/2016	521.00	Put	GOVI	317,370.0000		31.7370	339,670.0000	33.9670	7.026	0	0	0
2015/12/30	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/12/30	IGOV	04/02/2016			Index Future	232.5900		232.5900	232.4920	232.4920	(0.042)	0.0000	0.0000	1,038
2015/12/30	IGOV	05/05/2016			Index Future	236.7580		236.7580	236.6560	236.6560	(0.043)	0.0000	0.0000	21
2015/12/30	IGOV	04/08/2016			Index Future	241.3470		241.3470	241.2390	241.2390	(0.045)	0.0000	0.0000	0
2015/12/30	ILBI	04/02/2016			Index Future	630.2880		630.2880	629.9490	629.9490	(0.054)	0.0000	0.0000	157
2015/12/30	ILBI	05/05/2016			Index Future	641.0370		641.0370	640.6910	640.6910	(0.054)	0.0000	0.0000	0
2015/12/30	IS01	19/12/2016			Interest Rate Swap	100.3336		100.3336	100.3315	100.3315	(0.002)	0.0000	0.0000	0
2015/12/30	IS01	16/03/2017			Interest Rate Swap	100.4785		100.4785	100.4759	100.4759	(0.003)	0.0000	0.0000	0
2015/12/30	IS02	18/12/2017			Interest Rate Swap	101.2975		101.2975	101.2939	101.2939	(0.004)	0.0000	0.0000	0
2015/12/30	IS02	16/03/2018			Interest Rate Swap	100.9163		100.9163	100.9125	100.9125	(0.004)	0.0000	0.0000	0
2015/12/30	IS05	17/12/2020			Interest Rate Swap	103.0471		103.0471	103.0419	103.0419	(0.005)	0.0000	0.0000	0
2015/12/30	IS05	16/03/2021			Interest Rate Swap	102.6752		102.6752	102.6698	102.6698	(0.005)	0.0000	0.0000	0
2015/12/30	IS10	17/12/2025			Interest Rate Swap	106.4788		106.4788	106.4730	106.4730	(0.005)	0.0000	0.0000	0
2015/12/30	IS10	16/03/2026			Interest Rate Swap	103.8843		103.8843	103.8784	103.8784	(0.006)	0.0000	0.0000	0
2015/12/30	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/12/30	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/12/30	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/12/30	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/12/30	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
2015/12/30	JBAF	17/02/2016			Jibar Tradeable Future	6.9900	93.0100	6.9900	93.0100	0.000	0.0000	0.0000	2,000
2015/12/30	JBAF	16/03/2016			Jibar Tradeable Future	7.0600	92.9400	7.0600	92.9400	0.000	0.0000	0.0000	0
2015/12/30	JBAF	20/04/2016			Jibar Tradeable Future	7.2300	92.7700	7.2300	92.7700	0.000	0.0000	0.0000	0
2015/12/30	JBAF	18/05/2016			Jibar Tradeable Future	7.2800	92.7200	7.2800	92.7200	0.000	0.0000	0.0000	0
2015/12/30	JBAF	15/06/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2015/12/30	JBAF	21/09/2016			Jibar Tradeable Future	7.7400	92.2600	7.7400	92.2600	0.000	0.0000	0.0000	0
2015/12/30	JBAF	21/12/2016			Jibar Tradeable Future	8.0700	91.9300	8.0700	91.9300	0.000	0.0000	0.0000	0
2015/12/30	JBAF	15/03/2017			Jibar Tradeable Future	8.2100	91.7900	8.2100	91.7900	0.000	0.0000	0.0000	0
2015/12/30	JBAF	21/06/2017			Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000	0
2015/12/30	JBAF	20/09/2017			Jibar Tradeable Future	8.5300	91.4700	8.5300	91.4700	0.000	0.0000	0.0000	0
2015/12/30	JBAF	20/12/2017			Jibar Tradeable Future	8.6300	91.3700	8.6300	91.3700	0.000	0.0000	0.0000	0
2015/12/30	R023	04/02/2016	8.01	Put	Bond Future	7,401.8500	7.4018	7,758.7400	7.7587	4.822	0	0	0
2015/12/30	R023	04/02/2016			Bond Future	9.4855	94.6808	9.5606	94.3230	0.792	0.0000	0.0000	16,357
2015/12/30	R023	04/02/2016	8.00	Put	Bond Future	7,454.3800	7.4544	7,811.3200	7.8113	4.788	0	0	0
2015/12/30	R023	04/02/2016	8.01	Call	Bond Future	2.1100	0.0021	1.1200	0.0011	(46.919)	0	0	0
2015/12/30	R023	04/02/2016	7.99	Call	Bond Future	1.8500	0.0019	0.9800	0.0010	(47.027)	0	0	0
2015/12/30	R023	04/02/2016	8.00	Call	Bond Future	1.9800	0.0020	1.0400	0.0010	(47.475)	0	0	0
2015/12/30	R023	04/02/2016	7.99	Put	Bond Future	7,506.9500	7.5070	7,863.9600	7.8640	4.756	0	0	0
2015/12/30	R023	05/05/2016			Bond Future	9.5855	92.4634	9.6645	92.0981	0.824	0.0000	0.0000	0
2015/12/30	R023	05/05/2016	8.24	Put	Bond Future	6,718.1700	6.7182	7,048.2000	7.0482	4.912	0	0	0
2015/12/30	R023	05/05/2016	8.26	Put	Bond Future	6,626.4100	6.6264	6,955.1400	6.9551	4.961	0	0	0
2015/12/30	R023	05/05/2016	8.24	Call	Bond Future	206.0800	0.2061	170.8300	0.1708	(17.105)	0	0	0
2015/12/30	R023	05/05/2016	8.25	Put	Bond Future	6,672.0900	6.6721	7,001.4900	7.0015	4.937	0	0	0
2015/12/30	R023	05/05/2016	8.25	Call	Bond Future	210.5000	0.2105	174.6200	0.1746	(17.045)	0	0	0
2015/12/30	R023	05/05/2016	8.26	Call	Bond Future	215.2900	0.2153	178.7400	0.1787	(16.977)	0	0	0
2015/12/30	R023	04/08/2016	8.24	Call	Bond Future	417.3500	0.4173	363.8800	0.3639	(12.812)	0	0	0
2015/12/30	R023	04/08/2016	8.25	Put	Bond Future	7,080.5800	7.0806	7,400.5600	7.4006	4.519	0	0	0
2015/12/30	R023	04/08/2016			Bond Future	9.6663	94.2768	9.7498	93.9027	0.863	0.0000	0.0000	0
2015/12/30	R023	04/08/2016	8.25	Call	Bond Future	423.7200	0.4237	369.5800	0.3696	(12.777)	0	0	0
2015/12/30	R023	04/08/2016	8.26	Call	Bond Future	430.1700	0.4302	375.3600	0.3754	(12.741)	0	0	0
2015/12/30	R023	04/08/2016	8.24	Put	Bond Future	7,123.3300	7.1233	7,443.9800	7.4440	4.501	0	0	0
2015/12/30	R023	04/08/2016	8.26	Put	Bond Future	7,037.9400	7.0379	7,357.2500	7.3573	4.537	0	0	0
2015/12/30	R186	04/02/2016	7.50	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2015/12/30	R186	04/02/2016	8.40	Put	Bond Future	8,704.7400	8.7047	9,251.6400	9.2516	6.283	0	0	0
2015/12/30	R186	04/02/2016	8.83	Put	Bond Future	5,572.9000	5.5729	6,079.9500	6.0800	9.098	0	0	33
2015/12/30	R186	04/02/2016	9.20	Call	Bond Future	557.9100	0.5579	417.9200	0.4179	(25.092)	0	0	0
2015/12/30	R186	04/02/2016			Bond Future	9.5856	107.4999	9.6658	106.9454	0.837	0.0000	0.0000	68,934
2015/12/30	R186	04/02/2016	7.51	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2015/12/30	R186	04/02/2016	8.02	Put	Bond Future	11,677.5600	11.6776	12,231.2000	12.2312	4.741	0	0	0
2015/12/30	R186	04/02/2016	7.90	Call	Bond Future	0.8200	0.0008	0.3900	0.0004	(52.439)	0	0	680
2015/12/30	R186	04/02/2016	8.45	Call	Bond Future	23.8100	0.0238	14.0600	0.0141	(40.949)	0	0	350
2015/12/30	R186	04/02/2016	8.75	Call	Bond Future	103.2800	0.1033	67.8200	0.0678	(34.334)	0	0	0
2015/12/30	R186	04/02/2016	7.49	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2015/12/30	R186	04/02/2016	7.50	Put	Bond Future	15,939.5200	15.9395	16,494.0600	16.4941	3.479	0	0	0
2015/12/30	R186	04/02/2016	8.83	Call	Bond Future	145.7900	0.1458	98.2700	0.0983	(32.595)	0	0	0
2015/12/30	R186	04/02/2016	8.65	Put	Bond Future	6,841.2400	6.8412	7,371.9600	7.3720	7.758	0	0	340

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2015/12/30	R186	04/02/2016	8.70	Put	Bond Future	6,481.5000	6.4815	7,006.8600	7.0069	8.106	0	0	5,000
2015/12/30	R186	04/02/2016	8.80	Put	Bond Future	5,778.8000	5.7788	6,290.6800	6.2907	8.858	0	0	5,000
2015/12/30	R186	04/02/2016	7.49	Put	Bond Future	16,023.5300	16.0235	16,578.0800	16.5781	3.461	0	0	0
2015/12/30	R186	04/02/2016	8.85	Put	Bond Future	5,436.9900	5.4370	5,940.6200	5.9406	9.263	0	0	0
2015/12/30	R186	04/02/2016	7.51	Put	Bond Future	15,855.5800	15.8556	16,410.1300	16.4101	3.498	0	0	0
2015/12/30	R186	04/02/2016	8.02	Call	Bond Future	1.8600	0.0019	0.9300	0.0009	(50.000)	0	0	700
2015/12/30	R186	04/02/2016	8.40	Call	Bond Future	18.2500	0.0183	10.5800	0.0106	(42.027)	0	0	680
2015/12/30	R186	04/02/2016	7.90	Put	Bond Future	12,642.3900	12.6424	13,196.5300	13.1965	4.383	0	0	0
2015/12/30	R186	04/02/2016	8.45	Put	Bond Future	8,324.6900	8.3247	8,869.5100	8.8695	6.545	0	0	0
2015/12/30	R186	04/02/2016	9.20	Put	Bond Future	3,280.9000	3.2809	3,695.4800	3.6955	12.636	0	0	700
2015/12/30	R186	04/02/2016	8.75	Put	Bond Future	6,127.1400	6.1271	6,646.2500	6.6463	8.472	0	0	11,695
2015/12/30	R186	04/02/2016	8.65	Call	Bond Future	65.3000	0.0653	41.4500	0.0414	(36.524)	0	0	0
2015/12/30	R186	04/02/2016	8.85	Call	Bond Future	158.3900	0.1584	107.4500	0.1074	(32.161)	0	0	0
2015/12/30	R186	04/02/2016	8.70	Call	Bond Future	82.4600	0.0825	53.2500	0.0533	(35.423)	0	0	0
2015/12/30	R186	04/02/2016	8.80	Call	Bond Future	128.4200	0.1284	85.7300	0.0857	(33.242)	0	0	0
2015/12/30	R186	05/05/2016			Bond Future	9.6717	109.4445	9.7553	108.8789	0.864	0.0000	0.0000	0
2015/12/30	R186	05/05/2016	8.34	Call	Bond Future	321.9300	0.3219	265.1000	0.2651	(17.653)	0	0	0
2015/12/30	R186	05/05/2016	8.75	Put	Bond Future	7,253.3000	7.2533	7,708.7600	7.7088	6.279	0	0	1,900
2015/12/30	R186	05/05/2016	8.35	Call	Bond Future	328.8000	0.3288	270.9600	0.2710	(17.591)	0	0	0
2015/12/30	R186	05/05/2016	8.85	Put	Bond Future	6,664.4100	6.6644	7,103.3700	7.1034	6.587	0	0	5,350
2015/12/30	R186	05/05/2016	8.33	Call	Bond Future	315.1800	0.3152	259.3400	0.2593	(17.717)	0	0	0
2015/12/30	R186	05/05/2016	8.75	Call	Bond Future	730.8100	0.7308	620.6400	0.6206	(15.075)	0	0	0
2015/12/30	R186	05/05/2016	8.35	Put	Bond Future	9,853.4300	9.8534	10,361.2200	10.3612	5.153	0	0	0
2015/12/30	R186	05/05/2016	7.56	Put	Bond Future	15,829.2900	15.8293	16,384.1000	16.3841	3.505	0	0	0
2015/12/30	R186	05/05/2016	8.34	Put	Bond Future	9,923.0100	9.9230	10,431.8100	10.4318	5.127	0	0	0
2015/12/30	R186	05/05/2016	8.85	Call	Bond Future	875.7700	0.8758	749.1000	0.7491	(14.464)	0	0	0
2015/12/30	R186	05/05/2016	7.56	Call	Bond Future	47.5900	0.0476	36.7700	0.0368	(22.736)	0	0	0
2015/12/30	R186	05/05/2016	8.33	Put	Bond Future	9,992.7700	9.9928	10,502.5600	10.5026	5.102	0	0	0
2015/12/30	R186	04/08/2016	8.51	Put	Bond Future	9,495.9900	9.4960	9,968.8000	9.9688	4.979	0	0	0
2015/12/30	R186	04/08/2016			Bond Future	9.7422	106.2856	9.8296	105.7069	0.897	0.0000	0.0000	0
2015/12/30	R186	04/08/2016	8.50	Put	Bond Future	9,557.5400	9.5575	10,031.5900	10.0316	4.960	0	0	0
2015/12/30	R186	04/08/2016	8.51	Call	Bond Future	843.5500	0.8436	737.7000	0.7377	(12.548)	0	0	0
2015/12/30	R186	04/08/2016	8.49	Call	Bond Future	819.2000	0.8192	715.7600	0.7158	(12.627)	0	0	0
2015/12/30	R186	04/08/2016	8.50	Call	Bond Future	830.9800	0.8310	726.3700	0.7264	(12.589)	0	0	0
2015/12/30	R186	04/08/2016	8.49	Put	Bond Future	9,619.9400	9.6199	10,095.1600	10.0952	4.940	0	0	0
2015/12/30	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	R197	04/02/2016			Bond Future	289.7077	289.7077	289.6912	289.6912	(0.006)	0.0000	0.0000	714
2015/12/30	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	R197	04/02/2016	296.99	Put	Bond Future	7,282.2900	7.2823	7,298.7600	7.2988	0.226	0	0	0
2015/12/30	R197	04/02/2016	297.01	Put	Bond Future	7,302.2900	7.3023	7,318.7600	7.3188	0.226	0	0	0
2015/12/30	R197	04/02/2016	297.00	Put	Bond Future	7,292.2900	7.2923	7,308.7600	7.3088	0.226	0	0	0
2015/12/30	R197	05/05/2016			Bond Future	294.8980	294.8980	294.8789	294.8789	(0.006)	0.0000	0.0000	0
2015/12/30	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	R197	05/05/2016	299.99	Put	Bond Future	5,091.9600	5.0920	5,111.0700	5.1111	0.375	0	0	0
2015/12/30	R197	05/05/2016	300.01	Put	Bond Future	5,111.9600	5.1120	5,131.0700	5.1311	0.374	0	0	0
2015/12/30	R197	05/05/2016	300.00	Put	Bond Future	5,101.9600	5.1020	5,121.0700	5.1211	0.375	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
2015/12/30	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	R202	04/02/2016			Bond Future	235.3013	235.3013	235.2887	235.2887	(0.005)	0.0000	0.0000	43,034
2015/12/30	R202	04/02/2016	239.99	Put	Bond Future	4,688.6700	4.6887	4,701.2700	4.7013	0.269	0	0	0
2015/12/30	R202	04/02/2016	240.01	Put	Bond Future	4,708.6700	4.7087	4,721.2700	4.7213	0.268	0	0	0
2015/12/30	R202	04/02/2016	240.00	Put	Bond Future	4,698.6700	4.6987	4,711.2700	4.7113	0.268	0	0	0
2015/12/30	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	R202	05/05/2016	246.99	Put	Bond Future	7,473.2200	7.4732	7,487.7600	7.4878	0.195	0	0	0
2015/12/30	R202	05/05/2016			Bond Future	239.5168	239.5168	239.5022	239.5022	(0.006)	0.0000	0.0000	0
2015/12/30	R202	05/05/2016	247.01	Put	Bond Future	7,493.2200	7.4932	7,507.7600	7.5078	0.194	0	0	0
2015/12/30	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	R202	05/05/2016	247.00	Put	Bond Future	7,483.2200	7.4832	7,497.7600	7.4978	0.194	0	0	0
2015/12/30	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	R203	04/02/2016	7.25	Put	Bond Future	1,716.8500	1.7169	1,829.9700	1.8300	6.589	0	0	0
2015/12/30	R203	04/02/2016	7.26	Put	Bond Future	1,701.9200	1.7019	1,815.0100	1.8150	6.645	0	0	0
2015/12/30	R203	04/02/2016			Bond Future	8.4086	103.0861	8.4861	102.9727	0.922	0.0000	0.0000	16,689
2015/12/30	R203	04/02/2016	7.26	Call	Bond Future	0.6500	0.0007	0.3000	0.0003	(53.846)	0	0	0
2015/12/30	R203	04/02/2016	7.24	Call	Bond Future	0.5600	0.0006	0.2600	0.0003	(53.571)	0	0	0
2015/12/30	R203	04/02/2016	7.25	Call	Bond Future	0.6000	0.0006	0.2800	0.0003	(53.333)	0	0	0
2015/12/30	R203	04/02/2016	7.24	Put	Bond Future	1,731.8000	1.7318	1,844.9400	1.8449	6.533	0	0	0
2015/12/30	R203	05/05/2016	7.25	Put	Bond Future	1,750.0700	1.7501	1,859.8700	1.8599	6.274	0	0	0
2015/12/30	R203	05/05/2016			Bond Future	8.6163	100.7801	8.7099	100.6637	1.086	0.0000	0.0000	0
2015/12/30	R203	05/05/2016	7.26	Call	Bond Future	28.7100	0.0287	21.8700	0.0219	(23.824)	0	0	0
2015/12/30	R203	05/05/2016	7.24	Call	Bond Future	27.1500	0.0271	20.6300	0.0206	(24.015)	0	0	0
2015/12/30	R203	05/05/2016	7.25	Call	Bond Future	27.8800	0.0279	21.2100	0.0212	(23.924)	0	0	0
2015/12/30	R203	05/05/2016	7.26	Put	Bond Future	1,738.1500	1.7381	1,847.7800	1.8478	6.307	0	0	0
2015/12/30	R203	05/05/2016	7.24	Put	Bond Future	1,762.1000	1.7621	1,872.0500	1.8721	6.240	0	0	0
2015/12/30	R203	04/08/2016	7.26	Call	Bond Future	50.9200	0.0509	40.2900	0.0403	(20.876)	0	0	0
2015/12/30	R203	04/08/2016			Bond Future	8.7835	102.7570	8.9015	102.6364	1.344	0.0000	0.0000	0
2015/12/30	R203	04/08/2016	7.24	Call	Bond Future	49.0400	0.0490	38.7400	0.0387	(21.003)	0	0	0
2015/12/30	R203	04/08/2016	7.25	Call	Bond Future	49.9700	0.0500	39.5100	0.0395	(20.933)	0	0	0
2015/12/30	R203	04/08/2016	7.24	Put	Bond Future	1,646.2000	1.6462	1,756.5000	1.7565	6.700	0	0	0
2015/12/30	R203	04/08/2016	7.26	Put	Bond Future	1,627.1400	1.6271	1,737.1100	1.7371	6.758	0	0	0
2015/12/30	R203	04/08/2016	7.25	Put	Bond Future	1,636.6600	1.6367	1,746.8000	1.7468	6.730	0	0	0
2015/12/30	R204	04/02/2016	7.50	Call	Bond Future	0.9400	0.0009	0.4300	0.0004	(54.255)	0	0	0
2015/12/30	R204	04/02/2016			Bond Future	8.8124	99.0588	8.8988	98.8470	0.981	0.0000	0.0000	38,369
2015/12/30	R204	04/02/2016	7.51	Call	Bond Future	1.0100	0.0010	0.4600	0.0005	(54.455)	0	0	0
2015/12/30	R204	04/02/2016	7.49	Put	Bond Future	3,313.2000	3.3132	3,524.4600	3.5245	6.376	0	0	0
2015/12/30	R204	04/02/2016	7.51	Put	Bond Future	3,262.2100	3.2622	3,473.4000	3.4734	6.474	0	0	0
2015/12/30	R204	04/02/2016	7.49	Call	Bond Future	0.8800	0.0009	0.4000	0.0004	(54.545)	0	0	0
2015/12/30	R204	04/02/2016	7.50	Put	Bond Future	3,287.7000	3.2877	3,498.9300	3.4989	6.425	0	0	0
2015/12/30	R204	05/05/2016	7.75	Call	Bond Future	93.2600	0.0933	73.1700	0.0732	(21.542)	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
2015/12/30	R204	05/05/2016			Bond Future	8.9694	100.8507	9.0655	100.6342	1.072	0.0000	0.0000	0
2015/12/30	R204	05/05/2016	7.76	Call	Bond Future	95.5400	0.0955	75.0300	0.0750	(21.467)	0	0	0
2015/12/30	R204	05/05/2016	7.74	Put	Bond Future	2,913.9100	2.9139	3,110.7100	3.1107	6.754	0	0	0
2015/12/30	R204	05/05/2016	7.76	Put	Bond Future	2,871.5900	2.8716	3,067.5900	3.0676	6.825	0	0	0
2015/12/30	R204	05/05/2016	7.74	Call	Bond Future	91.1300	0.0911	71.4200	0.0714	(21.628)	0	0	0
2015/12/30	R204	05/05/2016	7.75	Put	Bond Future	2,892.6700	2.8927	3,089.0900	3.0891	6.790	0	0	0
2015/12/30	R204	04/08/2016			Bond Future	9.0982	98.7862	9.2066	98.5636	1.192	0.0000	0.0000	0
2015/12/30	R204	04/08/2016	7.74	Put	Bond Future	3,002.6100	3.0026	3,197.1900	3.1972	6.480	0	0	0
2015/12/30	R204	04/08/2016	7.76	Put	Bond Future	2,965.5600	2.9656	3,159.3400	3.1593	6.534	0	0	0
2015/12/30	R204	04/08/2016	7.75	Put	Bond Future	2,983.9900	2.9840	3,178.1700	3.1782	6.507	0	0	0
2015/12/30	R204	04/08/2016	7.74	Call	Bond Future	159.0500	0.1590	131.0600	0.1311	(17.598)	0	0	0
2015/12/30	R204	04/08/2016	7.75	Call	Bond Future	161.7400	0.1617	133.3500	0.1334	(17.553)	0	0	0
2015/12/30	R204	04/08/2016	7.76	Call	Bond Future	164.6200	0.1646	135.8300	0.1358	(17.489)	0	0	0
2015/12/30	R207	04/02/2016	7.27	Put	Bond Future	5,859.6900	5.8597	6,109.8500	6.1099	4.269	0	0	0
2015/12/30	R207	04/02/2016	7.49	Put	Bond Future	5,122.6200	5.1226	5,372.6600	5.3727	4.881	0	0	0
2015/12/30	R207	04/02/2016			Bond Future	9.0756	94.5633	9.1557	94.3131	0.883	0.0000	0.0000	46,608
2015/12/30	R207	04/02/2016	7.51	Put	Bond Future	5,055.9700	5.0560	5,305.9800	5.3060	4.945	0	0	0
2015/12/30	R207	04/02/2016	7.27	Call	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	43
2015/12/30	R207	04/02/2016	7.50	Call	Bond Future	0.3100	0.0003	0.1400	0.0001	(54.839)	0	0	19
2015/12/30	R207	04/02/2016	7.51	Call	Bond Future	0.3300	0.0003	0.1500	0.0002	(54.545)	0	0	0
2015/12/30	R207	04/02/2016	7.49	Call	Bond Future	0.2800	0.0003	0.1300	0.0001	(53.571)	0	0	0
2015/12/30	R207	04/02/2016	7.50	Put	Bond Future	5,089.2900	5.0893	5,339.3100	5.3393	4.913	0	0	0
2015/12/30	R207	05/05/2016	7.86	Put	Bond Future	4,205.4700	4.2055	4,440.7500	4.4407	5.595	0	0	0
2015/12/30	R207	05/05/2016			Bond Future	9.2145	96.2740	9.3013	96.0183	0.942	0.0000	0.0000	0
2015/12/30	R207	05/05/2016	7.85	Put	Bond Future	4,234.2100	4.2342	4,469.8900	4.4699	5.566	0	0	0
2015/12/30	R207	05/05/2016	7.56	Put	Bond Future	5,090.1100	5.0901	5,334.9500	5.3350	4.810	0	0	0
2015/12/30	R207	05/05/2016	7.84	Put	Bond Future	4,263.0100	4.2630	4,499.0800	4.4991	5.538	0	0	0
2015/12/30	R207	05/05/2016	7.56	Call	Bond Future	49.4300	0.0494	38.5500	0.0386	(22.011)	0	0	43
2015/12/30	R207	05/05/2016	7.85	Call	Bond Future	100.4700	0.1005	80.4300	0.0804	(19.946)	0	0	0
2015/12/30	R207	05/05/2016	7.86	Call	Bond Future	102.8200	0.1028	82.3800	0.0824	(19.879)	0	0	0
2015/12/30	R207	05/05/2016	7.84	Call	Bond Future	98.1600	0.0982	78.5100	0.0785	(20.018)	0	0	0
2015/12/30	R207	04/08/2016			Bond Future	9.3295	94.5168	9.4244	94.2542	1.017	0.0000	0.0000	0
2015/12/30	R207	04/08/2016	7.99	Put	Bond Future	4,046.6700	4.0467	4,272.8600	4.2729	5.590	0	0	0
2015/12/30	R207	04/08/2016	8.01	Put	Bond Future	3,996.6800	3.9967	4,221.8700	4.2219	5.634	0	0	0
2015/12/30	R207	04/08/2016	8.00	Put	Bond Future	4,021.4800	4.0215	4,247.1900	4.2472	5.613	0	0	0
2015/12/30	R207	04/08/2016	8.01	Call	Bond Future	250.0900	0.2501	212.6400	0.2126	(14.975)	0	0	0
2015/12/30	R207	04/08/2016	7.99	Call	Bond Future	241.9000	0.2419	205.4500	0.2055	(15.068)	0	0	0
2015/12/30	R207	04/08/2016	8.00	Call	Bond Future	245.8000	0.2458	208.8700	0.2089	(15.024)	0	0	0
2015/12/30	R208	04/02/2016			Bond Future	9.2431	92.3993	9.3236	92.0965	0.871	0.0000	0.0000	40,521
2015/12/30	R208	04/02/2016	7.74	Put	Bond Future	5,890.0900	5.8901	6,192.3500	6.1924	5.132	0	0	0
2015/12/30	R208	04/02/2016	7.76	Put	Bond Future	5,808.8600	5.8089	6,111.0500	6.1111	5.202	0	0	0
2015/12/30	R208	04/02/2016	7.75	Put	Bond Future	5,849.4600	5.8495	6,151.6800	6.1517	5.167	0	0	0
2015/12/30	R208	04/02/2016	7.76	Call	Bond Future	1.0800	0.0011	0.5300	0.0005	(50.926)	0	0	0
2015/12/30	R208	04/02/2016	7.74	Call	Bond Future	0.9400	0.0009	0.4600	0.0005	(51.064)	0	0	0
2015/12/30	R208	04/02/2016	7.75	Call	Bond Future	1.0100	0.0010	0.4900	0.0005	(51.485)	0	0	0
2015/12/30	R208	05/05/2016	7.99	Call	Bond Future	133.7600	0.1338	108.0300	0.1080	(19.236)	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
2015/12/30	R208	05/05/2016	8.00	Put	Bond Future	5,215.8600		5.2159	5,498.7000	5.4987	5.423	0	0	0
2015/12/30	R208	05/05/2016			Bond Future	9.3593		90.6690	9.4451	90.3599	0.916	0.0000	0.0000	0
2015/12/30	R208	05/05/2016	8.00	Call	Bond Future	136.7900		0.1368	110.5700	0.1106	(19.168)	0	0	0
2015/12/30	R208	05/05/2016	8.01	Call	Bond Future	140.0600		0.1401	113.3100	0.1133	(19.099)	0	0	0
2015/12/30	R208	05/05/2016	7.99	Put	Bond Future	5,251.4600		5.2515	5,534.7900	5.5348	5.395	0	0	0
2015/12/30	R208	05/05/2016	8.01	Put	Bond Future	5,180.5100		5.1805	5,462.8200	5.4628	5.449	0	0	0
2015/12/30	R208	04/08/2016	8.01	Put	Bond Future	5,446.3100		5.4463	5,722.6200	5.7226	5.073	0	0	0
2015/12/30	R208	04/08/2016			Bond Future	9.4546		92.4476	9.5464	92.1308	0.971	0.0000	0.0000	0
2015/12/30	R208	04/08/2016	8.00	Put	Bond Future	5,478.9400		5.4789	5,755.7800	5.7558	5.053	0	0	0
2015/12/30	R208	04/08/2016	7.99	Call	Bond Future	267.5300		0.2675	228.0800	0.2281	(14.746)	0	0	0
2015/12/30	R208	04/08/2016	8.00	Call	Bond Future	271.8700		0.2719	231.9000	0.2319	(14.702)	0	0	0
2015/12/30	R208	04/08/2016	8.01	Call	Bond Future	276.2700		0.2763	235.7700	0.2358	(14.660)	0	0	0
2015/12/30	R208	04/08/2016	7.99	Put	Bond Future	5,511.6400		5.5116	5,789.0000	5.7890	5.032	0	0	0
2015/12/30	R209	04/02/2016	8.74	Call	Bond Future	11.5300		0.0115	6.8400	0.0068	(40.676)	0	0	0
2015/12/30	R209	04/02/2016	8.75	Put	Bond Future	9,098.4100		9.0984	9,566.3300	9.5663	5.143	0	0	0
2015/12/30	R209	04/02/2016			Bond Future	10.0501		69.6750	10.1251	69.2021	0.747	0.0000	0.0000	41,344
2015/12/30	R209	04/02/2016	8.75	Call	Bond Future	12.1900		0.0122	7.2600	0.0073	(40.443)	0	0	0
2015/12/30	R209	04/02/2016	8.76	Call	Bond Future	12.8800		0.0129	7.6900	0.0077	(40.295)	0	0	0
2015/12/30	R209	04/02/2016	9.52	Put	Bond Future	3,856.7500		3.8568	4,238.4000	4.2384	9.896	0	0	2,200
2015/12/30	R209	04/02/2016	8.74	Put	Bond Future	9,174.7300		9.1747	9,642.8900	9.6429	5.103	0	0	0
2015/12/30	R209	04/02/2016	8.76	Put	Bond Future	9,022.2300		9.0222	9,489.8900	9.4899	5.183	0	0	0
2015/12/30	R209	04/02/2016	9.52	Call	Bond Future	363.1000		0.3631	271.9000	0.2719	(25.117)	0	0	0
2015/12/30	R209	05/05/2016			Bond Future	10.1216		67.7856	10.1990	67.3035	0.765	0.0000	0.0000	0
2015/12/30	R209	05/05/2016	9.00	Call	Bond Future	531.8000		0.5318	454.7200	0.4547	(14.494)	0	0	6,700
2015/12/30	R209	05/05/2016	8.25	Put	Bond Future	13,604.3500		13.6043	14,066.8000	14.0668	3.399	0	0	0
2015/12/30	R209	05/05/2016	8.99	Put	Bond Future	8,230.3100		8.2303	8,636.4700	8.6365	4.935	0	0	0
2015/12/30	R209	05/05/2016	9.01	Put	Bond Future	8,102.7200		8.1027	8,506.5500	8.5065	4.984	0	0	0
2015/12/30	R209	05/05/2016	9.00	Put	Bond Future	8,166.1500		8.1662	8,571.1700	8.5712	4.960	0	0	0
2015/12/30	R209	05/05/2016	9.01	Call	Bond Future	542.1900		0.5422	463.9200	0.4639	(14.436)	0	0	0
2015/12/30	R209	05/05/2016	8.25	Call	Bond Future	104.8200		0.1048	85.1700	0.0852	(18.746)	0	0	6,700
2015/12/30	R209	05/05/2016	8.99	Call	Bond Future	522.0300		0.5220	446.0900	0.4461	(14.547)	0	0	0
2015/12/30	R209	04/08/2016	9.26	Call	Bond Future	1,357.6600		1.3577	1,222.3600	1.2224	(9.966)	0	0	0
2015/12/30	R209	04/08/2016			Bond Future	10.1816		69.1156	10.2615	68.6228	0.785	0.0000	0.0000	0
2015/12/30	R209	04/08/2016	10.60	Call	Bond Future	4,959.2400		4.9592	4,642.9800	4.6430	(6.377)	0	0	6,000
2015/12/30	R209	04/08/2016	9.60	Put	Bond Future	5,789.0800		5.7891	6,101.2900	6.1013	5.393	0	0	0
2015/12/30	R209	04/08/2016	9.24	Call	Bond Future	1,323.4300		1.3234	1,190.6600	1.1907	(10.032)	0	0	0
2015/12/30	R209	04/08/2016	9.25	Call	Bond Future	1,340.4700		1.3405	1,206.4400	1.2064	(9.999)	0	0	0
2015/12/30	R209	04/08/2016	10.60	Put	Bond Future	2,441.6200		2.4416	2,618.1700	2.6182	7.231	0	0	0
2015/12/30	R209	04/08/2016	9.24	Put	Bond Future	7,578.1900		7.5782	7,938.2300	7.9382	4.751	0	0	0
2015/12/30	R209	04/08/2016	9.26	Put	Bond Future	7,470.4200		7.4704	7,827.9300	7.8279	4.786	0	0	0
2015/12/30	R209	04/08/2016	9.60	Call	Bond Future	2,027.6000		2.0276	1,847.0000	1.8470	(8.907)	0	0	6,000
2015/12/30	R209	04/08/2016	9.25	Put	Bond Future	7,524.1800		7.5242	7,882.9600	7.8830	4.768	0	0	0
2015/12/30	R210	04/02/2016	184.99	Put	Bond Future	6,218.5900		6.2186	6,228.2300	6.2282	0.155	0	0	0
2015/12/30	R210	04/02/2016			Bond Future	178.7714		178.7714	178.7618	178.7618	(0.005)	0.0000	0.0000	3,861
2015/12/30	R210	04/02/2016	185.01	Put	Bond Future	6,238.5900		6.2386	6,248.2300	6.2482	0.155	0	0	0
2015/12/30	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
2015/12/30	R210	04/02/2016	185.00	Put	Bond Future	6,228.5900	6.2286	6,238.2300	6.2382	0.155	0	0	0
2015/12/30	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	R210	05/05/2016			Bond Future	179.8076	179.8076	179.7964	179.7964	(0.006)	0.0000	0.0000	0
2015/12/30	R210	05/05/2016	184.99	Put	Bond Future	5,182.3800	5.1824	5,193.6200	5.1936	0.217	0	0	0
2015/12/30	R210	05/05/2016	185.00	Put	Bond Future	5,192.3800	5.1924	5,203.6200	5.2036	0.216	0	0	0
2015/12/30	R210	05/05/2016	185.01	Put	Bond Future	5,202.3800	5.2024	5,213.6200	5.2136	0.216	0	0	0
2015/12/30	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	R211	04/02/2016			Bond Future	134.6128	134.6128	134.6056	134.6056	(0.005)	0.0000	0.0000	860
2015/12/30	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	R211	04/02/2016	138.99	Put	Bond Future	4,377.2200	4.3772	4,384.4400	4.3844	0.165	0	0	0
2015/12/30	R211	04/02/2016	139.01	Put	Bond Future	4,397.2200	4.3972	4,404.4400	4.4044	0.164	0	0	0
2015/12/30	R211	04/02/2016	139.00	Put	Bond Future	4,387.2200	4.3872	4,394.4400	4.3944	0.165	0	0	0
2015/12/30	R211	05/05/2016	139.01	Put	Bond Future	1,985.4300	1.9854	1,993.8700	1.9939	0.425	0	0	0
2015/12/30	R211	05/05/2016			Bond Future	137.0246	137.0246	137.0161	137.0161	(0.006)	0.0000	0.0000	0
2015/12/30	R211	05/05/2016	139.00	Put	Bond Future	1,975.4300	1.9754	1,983.8700	1.9839	0.427	0	0	0
2015/12/30	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	R211	05/05/2016	138.99	Put	Bond Future	1,965.4300	1.9654	1,973.8700	1.9739	0.429	0	0	0
2015/12/30	R212	04/02/2016			Bond Future	140.4800	140.4800	140.0789	140.0789	(0.286)	0.0000	0.0000	1,569
2015/12/30	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	R212	04/02/2016	145.99	Put	Bond Future	5,509.9500	5.5100	5,911.1200	5.9111	7.281	0	0	0
2015/12/30	R212	04/02/2016	146.01	Put	Bond Future	5,529.9500	5.5300	5,931.1200	5.9311	7.254	0	0	0
2015/12/30	R212	04/02/2016	146.00	Put	Bond Future	5,519.9500	5.5200	5,921.1200	5.9211	7.268	0	0	0
2015/12/30	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	R212	05/05/2016			Bond Future	142.9969	142.9969	142.5875	142.5875	(0.286)	0.0000	0.0000	0
2015/12/30	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	R212	05/05/2016	144.99	Put	Bond Future	1,993.0900	1.9931	2,402.5300	2.4025	20.543	0	0	0
2015/12/30	R212	05/05/2016	145.01	Put	Bond Future	2,013.0900	2.0131	2,422.5300	2.4225	20.339	0	0	0
2015/12/30	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/12/30	R212	05/05/2016	145.00	Put	Bond Future	2,003.0900	2.0031	2,412.5300	2.4125	20.440	0	0	0
2015/12/30	R213	04/02/2016			Bond Future	10.0101	79.9658	10.0801	79.5221	0.699	0.0000	0.0000	41,590
2015/12/30	R213	04/02/2016	8.75	Call	Bond Future	15.3100	0.0153	9.4900	0.0095	(38.014)	0	0	0
2015/12/30	R213	04/02/2016	8.74	Put	Bond Future	8,758.8800	8.7589	9,197.0500	9.1971	5.003	0	0	0
2015/12/30	R213	04/02/2016	8.76	Put	Bond Future	8,612.1200	8.6121	9,049.7300	9.0497	5.081	0	0	0
2015/12/30	R213	04/02/2016	8.75	Put	Bond Future	8,685.4300	8.6854	9,123.3300	9.1233	5.042	0	0	0
2015/12/30	R213	04/02/2016	8.76	Call	Bond Future	16.1500	0.0162	10.0400	0.0100	(37.833)	0	0	0
2015/12/30	R213	04/02/2016	8.74	Call	Bond Future	14.5200	0.0145	8.9700	0.0090	(38.223)	0	0	0

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2015/12/30	R213	05/05/2016	8.74	Put	Bond Future	9,526.1000		9.5261	9,927.6700	9.9277	4.215	0	0	0
2015/12/30	R213	05/05/2016	8.76	Put	Bond Future	9,392.6600		9.3927	9,792.5200	9.7925	4.257	0	0	0
2015/12/30	R213	05/05/2016			Bond Future	10.0877		77.8624	10.1600	77.4100	0.717	0.0000	0.0000	0
2015/12/30	R213	05/05/2016	8.75	Put	Bond Future	9,459.2800		9.4593	9,860.0000	9.8600	4.236	0	0	0
2015/12/30	R213	05/05/2016	8.74	Call	Bond Future	342.1600		0.3422	291.3100	0.2913	(14.861)	0	0	0
2015/12/30	R213	05/05/2016	8.75	Call	Bond Future	349.0900		0.3491	297.3900	0.2974	(14.810)	0	0	0
2015/12/30	R213	05/05/2016	8.76	Call	Bond Future	356.1300		0.3561	303.5700	0.3036	(14.759)	0	0	0
2015/12/30	R213	04/08/2016			Bond Future	10.1522		79.3895	10.2271	78.9268	0.738	0.0000	0.0000	0
2015/12/30	R213	04/08/2016	8.99	Put	Bond Future	8,698.3200		8.6983	9,061.7100	9.0617	4.178	0	0	0
2015/12/30	R213	04/08/2016	9.01	Put	Bond Future	8,582.9600		8.5830	8,944.2600	8.9443	4.210	0	0	0
2015/12/30	R213	04/08/2016	9.00	Put	Bond Future	8,640.1800		8.6402	9,002.5400	9.0025	4.194	0	0	0
2015/12/30	R213	04/08/2016	9.01	Call	Bond Future	1,001.3800		1.0014	899.9400	0.8999	(10.130)	0	0	0
2015/12/30	R213	04/08/2016	8.99	Call	Bond Future	974.6800		0.9747	875.3300	0.8753	(10.193)	0	0	0
2015/12/30	R213	04/08/2016	9.00	Call	Bond Future	987.6100		0.9876	887.2300	0.8872	(10.164)	0	0	0
2015/12/30	R214	04/02/2016			Bond Future	10.1668		69.8419	10.2367	69.3911	0.688	0.0000	0.0000	29,967
2015/12/30	R214	04/02/2016	7.99	Put	Bond Future	17,032.2200		17.0322	17,483.0300	17.4830	2.647	0	0	0
2015/12/30	R214	04/02/2016	9.45	Call	Bond Future	195.8200		0.1958	143.1200	0.1431	(26.912)	0	0	0
2015/12/30	R214	04/02/2016	8.00	Call	Bond Future	0.0300		0.0000	0.0100	0.0000	(66.667)	0	0	0
2015/12/30	R214	04/02/2016	8.01	Call	Bond Future	0.0300		0.0000	0.0100	0.0000	(66.667)	0	0	0
2015/12/30	R214	04/02/2016	7.99	Call	Bond Future	0.0200		0.0000	0.0100	0.0000	(50.000)	0	0	0
2015/12/30	R214	04/02/2016	9.35	Call	Bond Future	131.6700		0.1317	93.7300	0.0937	(28.814)	0	0	0
2015/12/30	R214	04/02/2016	9.45	Put	Bond Future	5,127.3800		5.1274	5,525.5000	5.5255	7.765	0	0	25
2015/12/30	R214	04/02/2016	8.01	Put	Bond Future	16,844.9000		16.8449	17,295.7000	17.2957	2.676	0	0	0
2015/12/30	R214	04/02/2016	9.35	Put	Bond Future	5,799.2000		5.7992	6,212.0800	6.2121	7.120	0	0	25
2015/12/30	R214	04/02/2016	8.00	Put	Bond Future	16,938.4800		16.9385	17,389.2800	17.3893	2.661	0	0	0
2015/12/30	R214	05/05/2016	9.01	Call	Bond Future	459.0900		0.4591	394.9500	0.3949	(13.971)	0	0	0
2015/12/30	R214	05/05/2016	9.30	Put	Bond Future	7,281.8600		7.2819	7,642.9800	7.6430	4.959	0	0	0
2015/12/30	R214	05/05/2016			Bond Future	10.2369		67.8090	10.3091	67.3493	0.705	0.0000	0.0000	4,680
2015/12/30	R214	05/05/2016	8.99	Call	Bond Future	441.1700		0.4412	379.0600	0.3791	(14.078)	0	0	0
2015/12/30	R214	05/05/2016	9.00	Call	Bond Future	449.8500		0.4498	386.7400	0.3867	(14.029)	0	0	0
2015/12/30	R214	05/05/2016	8.99	Put	Bond Future	9,309.3500		9.3093	9,706.9500	9.7070	4.271	0	0	0
2015/12/30	R214	05/05/2016	9.01	Put	Bond Future	9,169.9700		9.1700	9,565.5400	9.5655	4.314	0	0	0
2015/12/30	R214	05/05/2016	9.30	Call	Bond Future	793.2200		0.7932	694.6300	0.6946	(12.429)	0	0	0
2015/12/30	R214	05/05/2016	9.00	Put	Bond Future	9,239.3100		9.2393	9,635.9100	9.6359	4.293	0	0	0
2015/12/30	R214	04/08/2016	11.30	Call	Bond Future	7,323.4200		7.3234	6,962.0100	6.9620	(4.935)	0	0	6,300
2015/12/30	R214	04/08/2016	9.24	Call	Bond Future	1,184.5200		1.1845	1,069.9000	1.0699	(9.676)	0	0	0
2015/12/30	R214	04/08/2016	9.25	Put	Bond Future	8,431.7900		8.4318	8,786.0000	8.7860	4.201	0	0	0
2015/12/30	R214	04/08/2016			Bond Future	10.2957		69.1390	10.3702	68.6691	0.724	0.0000	0.0000	0
2015/12/30	R214	04/08/2016	9.30	Call	Bond Future	1,281.9100		1.2819	1,160.2700	1.1603	(9.489)	0	0	1,300
2015/12/30	R214	04/08/2016	8.55	Put	Bond Future	13,259.9600		13.2600	13,678.7100	13.6787	3.158	0	0	0
2015/12/30	R214	04/08/2016	11.30	Put	Bond Future	1,435.1300		1.4351	1,543.6700	1.5437	7.563	0	0	0
2015/12/30	R214	04/08/2016	9.25	Call	Bond Future	1,199.7200		1.1997	1,083.9800	1.0840	(9.647)	0	0	0
2015/12/30	R214	04/08/2016	10.30	Put	Bond Future	3,670.9000		3.6709	3,889.1900	3.8892	5.946	0	0	0
2015/12/30	R214	04/08/2016	9.26	Call	Bond Future	1,215.9000		1.2159	1,098.9900	1.0990	(9.615)	0	0	0
2015/12/30	R214	04/08/2016	9.30	Put	Bond Future	8,139.0300		8.1390	8,487.3400	8.4873	4.280	0	0	0
2015/12/30	R214	04/08/2016	8.55	Call	Bond Future	433.1200		0.4331	381.9200	0.3819	(11.821)	0	0	1,300
2015/12/30	R214	04/08/2016	9.24	Put	Bond Future	8,491.9600		8.4920	8,847.2900	8.8473	4.184	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
2015/12/30	R214	04/08/2016	10.30	Call	Bond Future	3,698.3600	3.6984	3,446.7000	3.4467	(6.805)	0	0	6,300
2015/12/30	R214	04/08/2016	9.26	Put	Bond Future	8,372.7300	8.3727	8,725.7700	8.7258	4.217	0	0	0
2015/12/30	R248	04/02/2016	8.99	Put	Bond Future	11,374.1400	11.3741	11,976.7600	11.9768	5.298	0	0	0
2015/12/30	R248	04/02/2016	9.55	Put	Bond Future	6,198.0800	6.1981	6,729.5800	6.7296	8.575	0	0	75
2015/12/30	R248	04/02/2016			Bond Future	10.2280	90.0456	10.3030	89.4340	0.734	0.0000	0.0000	60,433
2015/12/30	R248	04/02/2016	9.00	Put	Bond Future	11,273.2100	11.2732	11,875.3900	11.8754	5.342	0	0	0
2015/12/30	R248	04/02/2016	9.01	Put	Bond Future	11,172.5400	11.1725	11,774.2500	11.7742	5.386	0	0	0
2015/12/30	R248	04/02/2016	8.99	Call	Bond Future	23.4100	0.0234	14.4000	0.0144	(38.488)	0	0	0
2015/12/30	R248	04/02/2016	9.00	Call	Bond Future	24.6900	0.0247	15.2400	0.0152	(38.275)	0	0	0
2015/12/30	R248	04/02/2016	9.45	Put	Bond Future	7,037.0500	7.0371	7,590.2500	7.5902	7.861	0	0	75
2015/12/30	R248	04/02/2016	9.01	Call	Bond Future	26.0400	0.0260	16.1200	0.0161	(38.095)	0	0	0
2015/12/30	R248	04/02/2016	9.45	Call	Bond Future	199.8900	0.1999	141.4600	0.1415	(29.231)	0	0	0
2015/12/30	R248	04/02/2016	9.55	Call	Bond Future	293.4000	0.2934	213.2700	0.2133	(27.311)	0	0	0
2015/12/30	R248	05/05/2016			Bond Future	10.3010	87.2372	10.3785	86.6137	0.752	0.0000	0.0000	0
2015/12/30	R248	05/05/2016	8.99	Put	Bond Future	12,431.9500	12.4319	12,980.1100	12.9801	4.409	0	0	0
2015/12/30	R248	05/05/2016	9.01	Put	Bond Future	12,248.3400	12.2483	12,793.9700	12.7940	4.455	0	0	0
2015/12/30	R248	05/05/2016	9.00	Put	Bond Future	12,339.9700	12.3400	12,886.8700	12.8869	4.432	0	0	0
2015/12/30	R248	05/05/2016	8.99	Call	Bond Future	496.0500	0.4960	420.7300	0.4207	(15.184)	0	0	0
2015/12/30	R248	05/05/2016	9.00	Call	Bond Future	506.1600	0.5062	429.5800	0.4296	(15.130)	0	0	0
2015/12/30	R248	05/05/2016	9.01	Call	Bond Future	516.4300	0.5164	438.5800	0.4386	(15.075)	0	0	0
2015/12/30	R248	04/08/2016			Bond Future	10.3625	88.9483	10.4426	88.3109	0.773	0.0000	0.0000	0
2015/12/30	R248	04/08/2016	9.25	Call	Bond Future	1,403.1300	1.4031	1,256.9600	1.2570	(10.417)	0	0	0
2015/12/30	R248	04/08/2016	9.24	Put	Bond Future	11,308.4700	11.3085	11,801.1000	11.8011	4.356	0	0	0
2015/12/30	R248	04/08/2016	9.26	Put	Bond Future	11,151.7100	11.1517	11,641.3200	11.6413	4.390	0	0	0
2015/12/30	R248	04/08/2016	9.25	Put	Bond Future	11,229.3900	11.2294	11,720.5500	11.7206	4.374	0	0	0
2015/12/30	R248	04/08/2016	9.26	Call	Bond Future	1,422.6800	1.4227	1,274.9600	1.2750	(10.383)	0	0	0
2015/12/30	R248	04/08/2016	9.24	Call	Bond Future	1,384.8000	1.3848	1,240.1000	1.2401	(10.449)	0	0	0

**Total**

**696721**