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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/11/2015 TO 20/11/2015

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
2015/11/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	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
2015/11/20	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	2025	04/02/2016	126.01	Put	Bond Future	2,192.0100	2.1920	2,073.3300	2.0733	(5.414)	0	0	0
2015/11/20	2025	04/02/2016			Bond Future	123.8180	123.8180	123.9367	123.9367	0.096	0.0000	0.0000	950
2015/11/20	2025	04/02/2016	126.00	Put	Bond Future	2,182.0100	2.1820	2,063.3300	2.0633	(5.439)	0	0	0
2015/11/20	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	2025	04/02/2016	125.99	Put	Bond Future	2,172.0100	2.1720	2,053.3300	2.0533	(5.464)	0	0	0
2015/11/20	2025	05/05/2016			Bond Future	125.9415	125.9415	126.0911	126.0911	0.119	0.0000	0.0000	0
2015/11/20	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	91.1500	0.0912	100.000	0	0	0
2015/11/20	2025	05/05/2016	125.99	Put	Bond Future	48.5200	0.0485	0.0000	0.0000	(100.000)	0	0	0
2015/11/20	2025	05/05/2016	126.01	Put	Bond Future	68.5200	0.0685	0.0000	0.0000	(100.000)	0	0	0
2015/11/20	2025	05/05/2016	126.00	Put	Bond Future	58.5200	0.0585	0.0000	0.0000	(100.000)	0	0	0
2015/11/20	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	81.1500	0.0812	100.000	0	0	0
2015/11/20	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	101.1500	0.1012	100.000	0	0	0
2015/11/20	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	2030	04/02/2016			Bond Future	8.8675	93.3207	8.8631	93.3537	(0.049)	0.0000	0.0000	9,973
2015/11/20	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	2030	04/02/2016	8.74	Put	Bond Future	967.9100	0.9679	934.9600	0.9350	(3.404)	0	0	0
2015/11/20	2030	04/02/2016	8.76	Put	Bond Future	815.1300	0.8151	782.1800	0.7822	(4.042)	0	0	0
2015/11/20	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	2030	04/02/2016	8.75	Put	Bond Future	891.4700	0.8915	858.5200	0.8585	(3.696)	0	0	0
2015/11/20	2030	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	2030	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	2030	05/05/2016			Bond Future	8.9283	94.9143	8.9184	94.9877	(0.111)	0.0000	0.0000	0
2015/11/20	2030	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	2030	05/05/2016	8.99	Call	Bond Future	456.7800	0.4568	530.1700	0.5302	16.067	0	0	0
2015/11/20	2030	05/05/2016	9.00	Call	Bond Future	530.4700	0.5305	603.8600	0.6039	13.835	0	0	0
2015/11/20	2030	05/05/2016	9.01	Call	Bond Future	604.0700	0.6041	677.4600	0.6775	12.149	0	0	0
2015/11/20	2032	04/02/2016			Bond Future	8.9773	96.8193	8.9680	96.8940	(0.103)	0.0000	0.0000	8,417
2015/11/20	2032	04/02/2016	8.69	Put	Bond Future	3,582.0600	3.5821	3,520.1600	3.5202	(1.728)	0	0	0
2015/11/20	2032	04/02/2016	8.71	Put	Bond Future	3,471.7100	3.4717	3,410.4900	3.4105	(1.763)	0	0	0
2015/11/20	2032	04/02/2016	9.20	Call	Bond Future	3,193.1500	3.1931	3,227.4000	3.2274	1.073	0	0	0
2015/11/20	2032	04/02/2016	8.70	Put	Bond Future	3,526.5400	3.5265	3,464.9700	3.4650	(1.746)	0	0	0
2015/11/20	2032	04/02/2016	9.30	Call	Bond Future	3,701.0400	3.7010	3,739.9100	3.7399	1.050	0	0	0
2015/11/20	2032	04/02/2016	8.71	Call	Bond Future	1,280.6300	1.2806	1,294.1000	1.2941	1.052	0	0	0
2015/11/20	2032	04/02/2016	9.20	Put	Bond Future	1,422.5800	1.4226	1,382.1400	1.3821	(2.843)	0	0	22
2015/11/20	2032	04/02/2016	8.69	Call	Bond Future	1,224.0400	1.2240	1,236.8300	1.2368	1.045	0	0	0
2015/11/20	2032	04/02/2016	8.70	Call	Bond Future	1,252.0400	1.2520	1,265.1600	1.2652	1.048	0	0	0

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2015/11/20	2032	04/02/2016	9.30	Put	Bond Future	1,151.3600	1.1514	1,115.5400	1.1155	(3.111)	0	0	22
2015/11/20	2032	05/05/2016			Bond Future	9.0369	94.3161	9.0222	94.4327	(0.162)	0.0000	0.0000	0
2015/11/20	2032	05/05/2016	8.99	Put	Bond Future	3,436.6900	3.4367	3,368.9400	3.3689	(1.971)	0	0	0
2015/11/20	2032	05/05/2016	9.01	Put	Bond Future	3,353.8500	3.3538	3,287.0100	3.2870	(1.993)	0	0	0
2015/11/20	2032	05/05/2016	9.00	Put	Bond Future	3,395.0900	3.3951	3,327.8000	3.3278	(1.982)	0	0	0
2015/11/20	2032	05/05/2016	9.01	Call	Bond Future	3,139.7400	3.1397	3,189.4600	3.1895	1.584	0	0	0
2015/11/20	2032	05/05/2016	8.99	Call	Bond Future	3,062.8800	3.0629	3,111.6900	3.1117	1.594	0	0	0
2015/11/20	2032	05/05/2016	9.00	Call	Bond Future	3,101.1800	3.1012	3,150.4500	3.1505	1.589	0	0	0
2015/11/20	2032	04/08/2016	9.01	Call	Bond Future	3,712.2900	3.7123	3,792.2000	3.7922	2.153	0	0	0
2015/11/20	2032	04/08/2016			Bond Future	9.0901	96.0161	9.0678	96.1917	(0.246)	0.0000	0.0000	0
2015/11/20	2032	04/08/2016	8.99	Call	Bond Future	3,638.1400	3.6381	3,716.9500	3.7169	2.166	0	0	0
2015/11/20	2032	04/08/2016	9.00	Call	Bond Future	3,675.1100	3.6751	3,754.4800	3.7545	2.160	0	0	0
2015/11/20	2032	04/08/2016	8.99	Put	Bond Future	4,428.3500	4.4283	4,331.6000	4.3316	(2.185)	0	0	0
2015/11/20	2032	04/08/2016	9.01	Put	Bond Future	4,343.8700	4.3439	4,248.2200	4.2482	(2.202)	0	0	0
2015/11/20	2032	04/08/2016	9.00	Put	Bond Future	4,385.9500	4.3860	4,289.7600	4.2898	(2.193)	0	0	0
2015/11/20	2033	04/02/2016	102.40	Call	Bond Future	3,085.9300	3.0859	3,796.6500	3.7967	23.031	0	0	0
2015/11/20	2033	04/02/2016			Bond Future	105.4859	105.4859	106.1967	106.1967	0.674	0.0000	0.0000	185
2015/11/20	2033	04/02/2016	102.41	Call	Bond Future	3,075.9300	3.0759	3,786.6500	3.7867	23.106	0	0	0
2015/11/20	2033	04/02/2016	102.39	Call	Bond Future	3,095.9300	3.0959	3,806.6500	3.8067	22.957	0	0	0
2015/11/20	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	2033	05/05/2016			Bond Future	106.3206	106.3206	107.0681	107.0681	0.703	0.0000	0.0000	0
2015/11/20	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	2033	05/05/2016	102.40	Call	Bond Future	3,920.6300	3.9206	4,668.1400	4.6681	19.066	0	0	0
2015/11/20	2033	05/05/2016	102.41	Call	Bond Future	3,910.6300	3.9106	4,658.1400	4.6581	19.115	0	0	0
2015/11/20	2033	05/05/2016	102.39	Call	Bond Future	3,930.6300	3.9306	4,678.1400	4.6781	19.018	0	0	0
2015/11/20	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	2037	04/02/2016	8.74	Call	Bond Future	1,144.9200	1.1449	1,155.5100	1.1555	0.925	0	0	0
2015/11/20	2037	04/02/2016	8.75	Put	Bond Future	4,406.4400	4.4064	4,337.7600	4.3378	(1.559)	0	0	0
2015/11/20	2037	04/02/2016	9.43	Call	Bond Future	4,099.5000	4.0995	4,140.3700	4.1404	0.997	0	0	0
2015/11/20	2037	04/02/2016			Bond Future	9.1049	94.5889	9.0959	94.6684	(0.098)	0.0000	0.0000	50,887
2015/11/20	2037	04/02/2016	8.75	Call	Bond Future	1,172.4900	1.1725	1,183.3900	1.1834	0.930	0	0	0
2015/11/20	2037	04/02/2016	8.76	Call	Bond Future	1,200.5000	1.2005	1,211.7300	1.2117	0.935	0	0	0
2015/11/20	2037	04/02/2016	9.30	Call	Bond Future	3,388.5900	3.3886	3,423.0800	3.4231	1.018	0	0	0
2015/11/20	2037	04/02/2016	8.74	Put	Bond Future	4,472.4900	4.4725	4,403.5000	4.4035	(1.543)	0	0	0
2015/11/20	2037	04/02/2016	9.43	Put	Bond Future	1,281.6400	1.2816	1,242.9300	1.2429	(3.020)	0	0	16
2015/11/20	2037	04/02/2016	8.76	Put	Bond Future	4,340.9600	4.3410	4,272.6100	4.2726	(1.575)	0	0	0
2015/11/20	2037	04/02/2016	9.30	Put	Bond Future	1,681.2600	1.6813	1,636.1700	1.6362	(2.682)	0	0	16
2015/11/20	2037	05/05/2016	9.00	Put	Bond Future	4,417.6000	4.4176	4,341.1000	4.3411	(1.732)	0	0	0
2015/11/20	2037	05/05/2016	8.99	Call	Bond Future	2,930.7700	2.9308	2,975.2000	2.9752	1.516	0	0	0
2015/11/20	2037	05/05/2016			Bond Future	9.1632	96.2042	9.1494	96.3256	(0.151)	0.0000	0.0000	0
2015/11/20	2037	05/05/2016	9.00	Call	Bond Future	2,969.2500	2.9693	3,014.1400	3.0141	1.512	0	0	0
2015/11/20	2037	05/05/2016	9.01	Call	Bond Future	3,008.2800	3.0083	3,053.6300	3.0536	1.508	0	0	0
2015/11/20	2037	05/05/2016	8.99	Put	Bond Future	4,469.0000	4.4690	4,392.0400	4.3920	(1.722)	0	0	0

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2015/11/20	2037	05/05/2016	9.01	Put	Bond Future	4,366.8800	4.3669	4,290.8400	4.2908	(1.741)	0	0	0
2015/11/20	2037	04/08/2016			Bond Future	9.2167	93.6793	9.1958	93.8606	(0.227)	0.0000	0.0000	0
2015/11/20	2037	04/08/2016	9.24	Put	Bond Future	4,380.0400	4.3800	4,286.9600	4.2870	(2.125)	0	0	0
2015/11/20	2037	04/08/2016	9.26	Put	Bond Future	4,294.2600	4.2943	4,202.2900	4.2023	(2.142)	0	0	0
2015/11/20	2037	04/08/2016	9.25	Put	Bond Future	4,337.1400	4.3371	4,244.6200	4.2446	(2.133)	0	0	0
2015/11/20	2037	04/08/2016	9.24	Call	Bond Future	4,581.7900	4.5818	4,670.0000	4.6700	1.925	0	0	0
2015/11/20	2037	04/08/2016	9.25	Call	Bond Future	4,625.1900	4.6252	4,713.9600	4.7140	1.919	0	0	0
2015/11/20	2037	04/08/2016	9.26	Call	Bond Future	4,668.4800	4.6685	4,757.8000	4.7578	1.913	0	0	0
2015/11/20	2038	04/02/2016			Bond Future	129.6774	129.6774	129.9226	129.9226	0.189	0.0000	0.0000	16,637
2015/11/20	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	2038	04/02/2016	130.99	Put	Bond Future	1,312.6200	1.3126	1,067.4200	1.0674	(18.680)	0	0	0
2015/11/20	2038	04/02/2016	131.01	Put	Bond Future	1,332.6200	1.3326	1,087.4200	1.0874	(18.400)	0	0	0
2015/11/20	2038	04/02/2016	131.00	Put	Bond Future	1,322.6200	1.3226	1,077.4200	1.0774	(18.539)	0	0	0
2015/11/20	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	2038	05/05/2016			Bond Future	131.9016	131.9016	132.1812	132.1812	0.212	0.0000	0.0000	0
2015/11/20	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	2038	05/05/2016	131.01	Call	Bond Future	891.5600	0.8916	1,171.1800	1.1712	31.363	0	0	0
2015/11/20	2038	05/05/2016	130.99	Call	Bond Future	911.5600	0.9116	1,191.1800	1.1912	30.675	0	0	0
2015/11/20	2038	05/05/2016	131.00	Call	Bond Future	901.5600	0.9016	1,181.1800	1.1812	31.015	0	0	0
2015/11/20	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	2040	04/02/2016	9.51	Put	Bond Future	1,318.3700	1.3184	1,307.1100	1.3071	(0.854)	0	0	0
2015/11/20	2040	04/02/2016			Bond Future	9.1596	98.6793	9.1609	98.6663	0.015	0.0000	0.0000	1,820
2015/11/20	2040	04/02/2016	9.50	Put	Bond Future	1,346.7900	1.3468	1,335.4900	1.3355	(0.839)	0	0	0
2015/11/20	2040	04/02/2016	9.49	Put	Bond Future	1,375.8700	1.3759	1,364.5300	1.3645	(0.824)	0	0	0
2015/11/20	2040	04/02/2016	9.50	Call	Bond Future	4,502.9400	4.5029	4,478.6000	4.4786	(0.541)	0	0	0
2015/11/20	2040	04/02/2016	9.51	Call	Bond Future	4,564.7000	4.5647	4,540.4000	4.5404	(0.532)	0	0	0
2015/11/20	2040	04/02/2016	9.49	Call	Bond Future	4,441.6900	4.4417	4,417.3100	4.4173	(0.549)	0	0	0
2015/11/20	2040	05/05/2016	9.50	Call	Bond Future	5,323.0100	5.3230	5,329.8900	5.3299	0.129	0	0	0
2015/11/20	2040	05/05/2016			Bond Future	9.2177	100.3644	9.2146	100.3933	(0.033)	0.0000	0.0000	0
2015/11/20	2040	05/05/2016	9.51	Call	Bond Future	5,377.4500	5.3775	5,384.4600	5.3845	0.130	0	0	0
2015/11/20	2040	05/05/2016	9.49	Call	Bond Future	5,269.0600	5.2691	5,275.8100	5.2758	0.128	0	0	0
2015/11/20	2040	05/05/2016	9.50	Put	Bond Future	2,724.0600	2.7241	2,702.0500	2.7020	(0.808)	0	0	0
2015/11/20	2040	05/05/2016	9.49	Put	Bond Future	2,760.2200	2.7602	2,738.0800	2.7381	(0.802)	0	0	0
2015/11/20	2040	05/05/2016	9.51	Put	Bond Future	2,688.5300	2.6885	2,666.6500	2.6667	(0.814)	0	0	0
2015/11/20	2040	04/08/2016			Bond Future	9.2711	97.6641	9.2614	97.7536	(0.104)	0.0000	0.0000	0
2015/11/20	2040	04/08/2016	9.49	Put	Bond Future	3,890.2200	3.8902	3,844.5100	3.8445	(1.175)	0	0	0
2015/11/20	2040	04/08/2016	9.50	Call	Bond Future	5,942.9600	5.9430	5,986.9800	5.9870	0.741	0	0	0
2015/11/20	2040	04/08/2016	9.51	Call	Bond Future	5,993.8000	5.9938	6,038.0900	6.0381	0.739	0	0	0
2015/11/20	2040	04/08/2016	9.49	Call	Bond Future	5,892.6300	5.8926	5,936.3800	5.9364	0.742	0	0	0
2015/11/20	2040	04/08/2016	9.51	Put	Bond Future	3,811.8400	3.8118	3,766.6700	3.7667	(1.185)	0	0	0
2015/11/20	2040	04/08/2016	9.50	Put	Bond Future	3,850.7100	3.8507	3,805.2700	3.8053	(1.180)	0	0	0
2015/11/20	2044	04/02/2016	8.99	Put	Bond Future	3,708.8400	3.7088	3,642.1000	3.6421	(1.799)	0	0	0
2015/11/20	2044	04/02/2016			Bond Future	9.1778	95.9296	9.1690	96.0138	(0.095)	0.0000	0.0000	18,852

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
2015/11/20	2044	04/02/2016	9.01	Put	Bond Future	3,588.1500	3.5881	3,522.2700	3.5223	(1.836)	0	0	0
2015/11/20	2044	04/02/2016	9.58	Put	Bond Future	1,198.5800	1.1986	1,160.8800	1.1609	(3.145)	0	0	25
2015/11/20	2044	04/02/2016	9.00	Put	Bond Future	3,648.1600	3.6482	3,581.8500	3.5819	(1.818)	0	0	0
2015/11/20	2044	04/02/2016	9.01	Call	Bond Future	1,946.3700	1.9464	1,964.6600	1.9647	0.940	0	0	0
2015/11/20	2044	04/02/2016	8.99	Call	Bond Future	1,868.1400	1.8681	1,885.5700	1.8856	0.933	0	0	0
2015/11/20	2044	04/02/2016	9.58	Call	Bond Future	4,948.3500	4.9483	4,994.8200	4.9948	0.939	0	0	0
2015/11/20	2044	04/02/2016	9.00	Call	Bond Future	1,907.0100	1.9070	1,924.8700	1.9249	0.937	0	0	0
2015/11/20	2044	05/05/2016	8.99	Put	Bond Future	5,274.3800	5.2744	5,190.3500	5.1903	(1.593)	0	0	0
2015/11/20	2044	05/05/2016			Bond Future	9.2339	97.5678	9.2206	97.6945	(0.144)	0.0000	0.0000	0
2015/11/20	2044	05/05/2016	9.01	Put	Bond Future	5,155.8800	5.1559	5,072.8000	5.0728	(1.611)	0	0	0
2015/11/20	2044	05/05/2016	9.00	Put	Bond Future	5,214.8900	5.2149	5,131.3300	5.1313	(1.602)	0	0	0
2015/11/20	2044	05/05/2016	9.01	Call	Bond Future	2,978.7200	2.9787	3,022.3600	3.0224	1.465	0	0	0
2015/11/20	2044	05/05/2016	8.99	Call	Bond Future	2,898.6600	2.8987	2,941.3500	2.9413	1.473	0	0	0
2015/11/20	2044	05/05/2016	9.00	Call	Bond Future	2,938.5400	2.9385	2,981.7000	2.9817	1.469	0	0	0
2015/11/20	2044	04/08/2016	9.50	Call	Bond Future	5,951.2800	5.9513	6,053.0900	6.0531	1.711	0	0	0
2015/11/20	2044	04/08/2016			Bond Future	9.2855	94.9424	9.2656	95.1298	(0.214)	0.0000	0.0000	0
2015/11/20	2044	04/08/2016	9.51	Call	Bond Future	6,002.5500	6.0025	6,104.9100	6.1049	1.705	0	0	0
2015/11/20	2044	04/08/2016	9.49	Put	Bond Future	4,003.9000	4.0039	3,917.7300	3.9177	(2.152)	0	0	0
2015/11/20	2044	04/08/2016	9.51	Put	Bond Future	3,923.6300	3.9236	3,838.5700	3.8386	(2.168)	0	0	0
2015/11/20	2044	04/08/2016	9.49	Call	Bond Future	5,900.8100	5.9008	6,002.0600	6.0021	1.716	0	0	0
2015/11/20	2044	04/08/2016	9.50	Put	Bond Future	3,963.2900	3.9633	3,877.6800	3.8777	(2.160)	0	0	0
2015/11/20	2046	04/02/2016	127.99	Call	Bond Future	3,408.7000	3.4087	4,288.6000	4.2886	25.813	0	0	0
2015/11/20	2046	04/02/2016			Bond Future	131.3987	131.3987	132.2786	132.2786	0.670	0.0000	0.0000	11,598
2015/11/20	2046	04/02/2016	128.00	Call	Bond Future	3,398.7000	3.3987	4,278.6000	4.2786	25.889	0	0	0
2015/11/20	2046	04/02/2016	128.01	Call	Bond Future	3,388.7000	3.3887	4,268.6000	4.2686	25.966	0	0	0
2015/11/20	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	2046	05/05/2016			Bond Future	132.2236	132.2236	133.1493	133.1493	0.700	0.0000	0.0000	0
2015/11/20	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	2046	05/05/2016	130.01	Call	Bond Future	2,213.6200	2.2136	3,139.2600	3.1393	41.816	0	0	0
2015/11/20	2046	05/05/2016	129.99	Call	Bond Future	2,233.6200	2.2336	3,159.2600	3.1593	41.441	0	0	0
2015/11/20	2046	05/05/2016	130.00	Call	Bond Future	2,223.6200	2.2236	3,149.2600	3.1493	41.628	0	0	0
2015/11/20	2050	04/02/2016			Bond Future	137.4332	137.4332	138.4512	138.4512	0.741	0.0000	0.0000	9,655
2015/11/20	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	451.2300	0.4512	100.000	0	0	0
2015/11/20	2050	04/02/2016	137.99	Put	Bond Future	556.8500	0.5569	0.0000	0.0000	(100.000)	0	0	0
2015/11/20	2050	04/02/2016	138.01	Put	Bond Future	576.8500	0.5769	0.0000	0.0000	(100.000)	0	0	0
2015/11/20	2050	04/02/2016	138.00	Put	Bond Future	566.8500	0.5669	0.0000	0.0000	(100.000)	0	0	0
2015/11/20	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	441.2300	0.4412	100.000	0	0	0
2015/11/20	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	461.2300	0.4612	100.000	0	0	0
2015/11/20	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	2050	05/05/2016			Bond Future	139.7899	139.7899	140.8576	140.8576	0.764	0.0000	0.0000	0
2015/11/20	2050	05/05/2016	138.00	Call	Bond Future	1,789.9200	1.7899	2,857.6400	2.8576	59.652	0	0	0
2015/11/20	2050	05/05/2016	137.99	Call	Bond Future	1,799.9200	1.7999	2,867.6400	2.8676	59.320	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
2015/11/20	2050	05/05/2016	138.01	Call	Bond Future	1,779.9200	1.7799	2,847.6400	2.8476	59.987	0	0	0
2015/11/20	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	AL37	04/02/2016			Index Future	473.5060	473.5060	474.0020	474.0020	0.105	0.0000	0.0000	2
2015/11/20	AL37	05/05/2016			Index Future	481.5870	481.5870	482.2930	482.2930	0.147	0.0000	0.0000	0
2015/11/20	AL7T	04/02/2016			Index Future	555.5630	555.5630	556.3070	556.3070	0.134	0.0000	0.0000	0
2015/11/20	AL7T	05/05/2016			Index Future	565.0440	565.0440	566.0380	566.0380	0.176	0.0000	0.0000	0
2015/11/20	ALBI	04/02/2016			Index Future	507.0840	507.0840	507.5630	507.5630	0.094	0.0000	0.0000	611
2015/11/20	ALBI	05/05/2016			Index Future	515.7380	515.7380	516.4410	516.4410	0.136	0.0000	0.0000	0
2015/11/20	ALBI	04/08/2016			Index Future	524.9300	524.9300	525.9530	525.9530	0.195	0.0000	0.0000	0
2015/11/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/11/20	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/11/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	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
2015/11/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/20	EL28	04/02/2016	128.99	Put	Bond Future	897.5000	0.8975	880.6500	0.8806	(1.877)	0	0	0
2015/11/20	EL28	04/02/2016			Bond Future	128.0925	128.0925	128.1093	128.1093	0.013	0.0000	0.0000	0
2015/11/20	EL28	04/02/2016	129.01	Put	Bond Future	917.5000	0.9175	900.6500	0.9006	(1.837)	0	0	0
2015/11/20	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	EL28	04/02/2016	129.00	Put	Bond Future	907.5000	0.9075	890.6500	0.8906	(1.857)	0	0	0
2015/11/20	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	EL28	05/05/2016			Bond Future	128.7148	128.7148	128.7617	128.7617	0.036	0.0000	0.0000	0
2015/11/20	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	EL28	05/05/2016	128.99	Put	Bond Future	275.1600	0.2752	228.2700	0.2283	(17.041)	0	0	0
2015/11/20	EL28	05/05/2016	129.01	Put	Bond Future	295.1600	0.2952	248.2700	0.2483	(15.886)	0	0	0
2015/11/20	EL28	05/05/2016	129.00	Put	Bond Future	285.1600	0.2852	238.2700	0.2383	(16.443)	0	0	0
2015/11/20	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	ES33	04/02/2016	10.01	Call	Bond Future	231.4400	0.2314	297.6500	0.2977	28.608	0	0	0
2015/11/20	ES33	04/02/2016			Bond Future	9.9765	82.6669	9.9670	82.7331	(0.096)	0.0000	0.0000	6,569
2015/11/20	ES33	04/02/2016	9.99	Call	Bond Future	93.3100	0.0933	159.5200	0.1595	70.957	0	0	0
2015/11/20	ES33	04/02/2016	10.00	Call	Bond Future	162.4200	0.1624	228.6300	0.2286	40.765	0	0	0
2015/11/20	ES33	04/02/2016	9.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	ES33	04/02/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	ES33	05/05/2016			Bond Future	10.0632	80.2890	10.0483	80.3907	(0.148)	0.0000	0.0000	0
2015/11/20	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	ES33	05/05/2016	9.99	Put	Bond Future	501.9500	0.5020	400.2200	0.4002	(20.267)	0	0	0
2015/11/20	ES33	05/05/2016	10.01	Put	Bond Future	364.3100	0.3643	262.5800	0.2626	(27.924)	0	0	0
2015/11/20	ES33	05/05/2016	10.00	Put	Bond Future	433.0800	0.4331	331.3500	0.3313	(23.490)	0	0	0
2015/11/20	ES33	04/08/2016			Bond Future	10.1442	81.7360	10.1217	81.8880	(0.222)	0.0000	0.0000	0
2015/11/20	ES33	04/08/2016	10.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	ES33	04/08/2016	10.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	ES33	04/08/2016	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	ES33	04/08/2016	10.26	Call	Bond Future	773.2600	0.7733	925.2100	0.9252	19.651	0	0	0
2015/11/20	ES33	04/08/2016	10.24	Call	Bond Future	640.5100	0.6405	792.4600	0.7925	23.723	0	0	0
2015/11/20	ES33	04/08/2016	10.25	Call	Bond Future	706.9300	0.7069	858.8800	0.8589	21.494	0	0	0
2015/11/20	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	GOVI	04/02/2016			GOVI	503.9420	503.9420	504.4320	504.4320	0.097	0.0000	0.0000	449
2015/11/20	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	GOVI	04/02/2016	511.99	Put	GOVI	80,480.0000	8.0480	75,580.0000	7.5580	(6.088)	0	0	0
2015/11/20	GOVI	04/02/2016	512.01	Put	GOVI	80,680.0000	8.0680	75,780.0000	7.5780	(6.073)	0	0	0
2015/11/20	GOVI	04/02/2016	512.00	Put	GOVI	80,580.0000	8.0580	75,680.0000	7.5680	(6.081)	0	0	0
2015/11/20	GOVI	05/05/2016	518.01	Put	GOVI	54,680.0000	5.4680	47,550.0000	4.7550	(13.040)	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
2015/11/20	GOVI	05/05/2016			GOVI	512.5420	512.5420	513.2550	513.2550	0.139	0.0000	0.0000	146
2015/11/20	GOVI	05/05/2016	518.00	Put	GOVI	54,580.0000	5.4580	47,450.0000	4.7450	(13.063)	0	0	0
2015/11/20	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	GOVI	05/05/2016	517.99	Put	GOVI	54,480.0000	5.4480	47,350.0000	4.7350	(13.087)	0	0	0
2015/11/20	GOVI	04/08/2016	520.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	GOVI	04/08/2016			GOVI	521.6770	521.6770	522.7080	522.7080	0.198	0.0000	0.0000	0
2015/11/20	GOVI	04/08/2016	521.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	GOVI	04/08/2016	521.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	GOVI	04/08/2016	521.00	Call	GOVI	6,770.0000	0.6770	17,080.0000	1.7080	152.290	0	0	0
2015/11/20	GOVI	04/08/2016	521.01	Call	GOVI	6,670.0000	0.6670	16,980.0000	1.6980	154.573	0	0	0
2015/11/20	GOVI	04/08/2016	520.99	Call	GOVI	6,870.0000	0.6870	17,180.0000	1.7180	150.073	0	0	0
2015/11/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/11/20	IGOV	04/02/2016			Index Future	237.9930	237.9930	238.3560	238.3560	0.153	0.0000	0.0000	1,035
2015/11/20	IGOV	05/05/2016			Index Future	242.0740	242.0740	242.4990	242.4990	0.176	0.0000	0.0000	21
2015/11/20	IGOV	04/08/2016			Index Future	246.4080	246.4080	247.0120	247.0120	0.245	0.0000	0.0000	0
2015/11/20	ILBI	04/02/2016			Index Future	644.1670	644.1670	644.8100	644.8100	0.100	0.0000	0.0000	157
2015/11/20	ILBI	05/05/2016			Index Future	655.2130	655.2130	655.8660	655.8660	0.100	0.0000	0.0000	0
2015/11/20	IS01	19/12/2016			Interest Rate Swap	99.8714	99.8714	99.8800	99.8800	0.009	0.0000	0.0000	0
2015/11/20	IS02	18/12/2017			Interest Rate Swap	100.0077	100.0077	99.9243	99.9243	(0.083)	0.0000	0.0000	0
2015/11/20	IS05	17/12/2020			Interest Rate Swap	99.5273	99.5273	99.2906	99.2906	(0.238)	0.0000	0.0000	0
2015/11/20	IS10	17/12/2025			Interest Rate Swap	100.9488	100.9488	100.5708	100.5708	(0.374)	0.0000	0.0000	0
2015/11/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/11/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/11/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/11/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/11/20	JBAF	15/12/2015			Jibar Tradeable Future	6.4500	93.5500	6.5100	93.4900	0.930	0.0000	0.0000	0
2015/11/20	JBAF	20/01/2016			Jibar Tradeable Future	6.5400	93.4600	6.5300	93.4700	(0.153)	0.0000	0.0000	0
2015/11/20	JBAF	17/02/2016			Jibar Tradeable Future	6.6500	93.3500	6.6200	93.3800	(0.451)	0.0000	0.0000	2,000
2015/11/20	JBAF	16/03/2016			Jibar Tradeable Future	6.7100	93.2900	6.7700	93.2300	0.894	0.0000	0.0000	0
2015/11/20	JBAF	20/04/2016			Jibar Tradeable Future	6.8200	93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0
2015/11/20	JBAF	18/05/2016			Jibar Tradeable Future	6.9000	93.1000	6.9400	93.0600	0.580	0.0000	0.0000	0
2015/11/20	JBAF	15/06/2016			Jibar Tradeable Future	6.9800	93.0200	6.9700	93.0300	(0.143)	0.0000	0.0000	0
2015/11/20	JBAF	21/09/2016			Jibar Tradeable Future	7.2200	92.7800	7.1800	92.8200	(0.554)	0.0000	0.0000	0

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2015/11/20	JBAF	21/12/2016			Jibar Tradeable Future	7.4000	92.6000	7.3500	92.6500	(0.676)	0.0000	0.0000	0
2015/11/20	JBAF	15/03/2017			Jibar Tradeable Future	7.5700	92.4300	7.5200	92.4800	(0.661)	0.0000	0.0000	0
2015/11/20	JBAF	21/06/2017			Jibar Tradeable Future	7.7200	92.2800	7.6600	92.3400	(0.777)	0.0000	0.0000	0
2015/11/20	JBAF	20/09/2017			Jibar Tradeable Future	7.9000	92.1000	7.7900	92.2100	(1.392)	0.0000	0.0000	0
2015/11/20	R023	04/02/2016	8.01	Put	Bond Future	2,205.0200	2.2050	2,103.4200	2.1034	(4.608)	0	0	0
2015/11/20	R023	04/02/2016			Bond Future	8.3047	100.5442	8.2775	100.6847	(0.327)	0.0000	0.0000	9,637
2015/11/20	R023	04/02/2016	8.00	Put	Bond Future	2,240.8900	2.2409	2,138.5200	2.1385	(4.568)	0	0	0
2015/11/20	R023	04/02/2016	8.01	Call	Bond Future	668.6800	0.6687	707.5700	0.7076	5.816	0	0	0
2015/11/20	R023	04/02/2016	7.99	Call	Bond Future	635.4000	0.6354	672.7500	0.6728	5.878	0	0	0
2015/11/20	R023	04/02/2016	8.00	Call	Bond Future	651.8900	0.6519	690.0100	0.6900	5.848	0	0	0
2015/11/20	R023	04/02/2016	7.99	Put	Bond Future	2,277.1000	2.2771	2,173.9600	2.1740	(4.529)	0	0	0
2015/11/20	R023	05/05/2016			Bond Future	8.3676	98.3337	8.3308	98.5183	(0.440)	0.0000	0.0000	0
2015/11/20	R023	05/05/2016	8.24	Put	Bond Future	2,222.4100	2.2224	2,117.7200	2.1177	(4.711)	0	0	0
2015/11/20	R023	05/05/2016	8.26	Put	Bond Future	2,167.5300	2.1675	2,064.4000	2.0644	(4.758)	0	0	0
2015/11/20	R023	05/05/2016	8.24	Call	Bond Future	1,580.6000	1.5806	1,660.5300	1.6605	5.057	0	0	0
2015/11/20	R023	05/05/2016	8.25	Put	Bond Future	2,194.8500	2.1949	2,090.9400	2.0909	(4.734)	0	0	0
2015/11/20	R023	05/05/2016	8.25	Call	Bond Future	1,603.5400	1.6035	1,684.2500	1.6843	5.033	0	0	0
2015/11/20	R023	05/05/2016	8.26	Call	Bond Future	1,626.6900	1.6267	1,708.1800	1.7082	5.010	0	0	0
2015/11/20	R023	04/08/2016	8.24	Call	Bond Future	1,880.9100	1.8809	1,990.0500	1.9900	5.803	0	0	0
2015/11/20	R023	04/08/2016	8.25	Put	Bond Future	2,731.2000	2.7312	2,593.9100	2.5939	(5.027)	0	0	0
2015/11/20	R023	04/08/2016			Bond Future	8.4196	100.1055	8.3687	100.3527	(0.603)	0.0000	0.0000	0
2015/11/20	R023	04/08/2016	8.25	Call	Bond Future	1,903.0300	1.9030	2,013.0000	2.0130	5.779	0	0	0
2015/11/20	R023	04/08/2016	8.26	Call	Bond Future	1,924.9600	1.9250	2,035.7700	2.0358	5.756	0	0	0
2015/11/20	R023	04/08/2016	8.24	Put	Bond Future	2,758.2000	2.7582	2,620.0800	2.6201	(5.008)	0	0	0
2015/11/20	R023	04/08/2016	8.26	Put	Bond Future	2,704.0400	2.7040	2,567.5900	2.5676	(5.046)	0	0	0
2015/11/20	R186	04/02/2016	7.50	Call	Bond Future	126.9000	0.1269	132.9500	0.1329	4.768	0	0	0
2015/11/20	R186	04/02/2016	8.40	Put	Bond Future	2,272.5400	2.2725	2,175.9300	2.1759	(4.251)	0	0	0
2015/11/20	R186	04/02/2016	8.83	Put	Bond Future	919.4300	0.9194	864.1000	0.8641	(6.018)	0	0	33
2015/11/20	R186	04/02/2016	9.20	Call	Bond Future	5,762.0700	5.7621	5,892.2900	5.8923	2.260	0	0	0
2015/11/20	R186	04/02/2016			Bond Future	8.4725	115.6283	8.4519	115.7863	(0.243)	0.0000	0.0000	51,304
2015/11/20	R186	04/02/2016	7.51	Call	Bond Future	131.7300	0.1317	138.0100	0.1380	4.767	0	0	0
2015/11/20	R186	04/02/2016	8.02	Put	Bond Future	4,237.5600	4.2376	4,108.6700	4.1087	(3.042)	0	0	0
2015/11/20	R186	04/02/2016	7.90	Call	Bond Future	488.5100	0.4885	509.9900	0.5100	4.397	0	0	680
2015/11/20	R186	04/02/2016	8.45	Call	Bond Future	1,895.9700	1.8960	1,962.2400	1.9622	3.495	0	0	350
2015/11/20	R186	04/02/2016	8.75	Call	Bond Future	3,209.1200	3.2091	3,304.5600	3.3046	2.974	0	0	0
2015/11/20	R186	04/02/2016	7.49	Call	Bond Future	122.2100	0.1222	128.0500	0.1280	4.779	0	0	0
2015/11/20	R186	04/02/2016	7.50	Put	Bond Future	7,938.0700	7.9381	7,786.0900	7.7861	(1.915)	0	0	0
2015/11/20	R186	04/02/2016	8.83	Call	Bond Future	3,620.6300	3.6206	3,723.3300	3.7233	2.837	0	0	0
2015/11/20	R186	04/02/2016	8.65	Put	Bond Future	1,378.2700	1.3783	1,306.1400	1.3061	(5.233)	0	0	340
2015/11/20	R186	04/02/2016	8.70	Put	Bond Future	1,235.8100	1.2358	1,168.5000	1.1685	(5.447)	0	0	5,000
2015/11/20	R186	04/02/2016	8.80	Put	Bond Future	985.8500	0.9858	927.8400	0.9278	(5.884)	0	0	5,000
2015/11/20	R186	04/02/2016	7.49	Put	Bond Future	8,017.4000	8.0174	7,865.2100	7.8652	(1.898)	0	0	0
2015/11/20	R186	04/02/2016	8.85	Put	Bond Future	877.2700	0.8773	823.6900	0.8237	(6.108)	0	0	0
2015/11/20	R186	04/02/2016	7.51	Put	Bond Future	7,858.9600	7.8590	7,707.2100	7.7072	(1.931)	0	0	0
2015/11/20	R186	04/02/2016	8.02	Call	Bond Future	690.1700	0.6902	719.3100	0.7193	4.222	0	0	700
2015/11/20	R186	04/02/2016	8.40	Call	Bond Future	1,714.3600	1.7144	1,775.7800	1.7758	3.583	0	0	680

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
2015/11/20	R186	04/02/2016	7.90	Put	Bond Future	5,001.7700	5.0018	4,865.2200	4.8652	(2.730)	0	0	0
2015/11/20	R186	04/02/2016	8.45	Put	Bond Future	2,068.5400	2.0685	1,976.7800	1.9768	(4.436)	0	0	0
2015/11/20	R186	04/02/2016	9.20	Put	Bond Future	356.7500	0.3567	328.9400	0.3289	(7.795)	0	0	700
2015/11/20	R186	04/02/2016	8.75	Put	Bond Future	1,104.6700	1.1047	1,042.0800	1.0421	(5.666)	0	0	11,695
2015/11/20	R186	04/02/2016	8.65	Call	Bond Future	2,730.6400	2.7306	2,816.5400	2.8165	3.146	0	0	0
2015/11/20	R186	04/02/2016	8.85	Call	Bond Future	3,726.9800	3.7270	3,831.4300	3.8314	2.803	0	0	0
2015/11/20	R186	04/02/2016	8.70	Call	Bond Future	2,965.0800	2.9651	3,055.8000	3.0558	3.060	0	0	0
2015/11/20	R186	04/02/2016	8.80	Call	Bond Future	3,463.7800	3.4638	3,563.8000	3.5638	2.888	0	0	0
2015/11/20	R186	05/05/2016			Bond Future	8.5304	117.6021	8.5025	117.8121	(0.327)	0.0000	0.0000	0
2015/11/20	R186	05/05/2016	8.34	Call	Bond Future	2,235.8900	2.2359	2,319.5800	2.3196	3.743	0	0	0
2015/11/20	R186	05/05/2016	8.75	Put	Bond Future	2,159.6900	2.1597	2,068.6500	2.0687	(4.215)	0	0	1,900
2015/11/20	R186	05/05/2016	8.35	Call	Bond Future	2,268.2800	2.2683	2,352.8300	2.3528	3.727	0	0	0
2015/11/20	R186	05/05/2016	8.85	Put	Bond Future	1,876.6800	1.8767	1,793.8600	1.7939	(4.413)	0	0	5,350
2015/11/20	R186	05/05/2016	8.33	Call	Bond Future	2,203.7900	2.2038	2,286.6300	2.2866	3.759	0	0	0
2015/11/20	R186	05/05/2016	8.75	Call	Bond Future	3,794.8000	3.7948	3,913.7800	3.9138	3.135	0	0	0
2015/11/20	R186	05/05/2016	8.35	Put	Bond Future	3,635.3100	3.6353	3,509.8400	3.5098	(3.451)	0	0	0
2015/11/20	R186	05/05/2016	7.56	Put	Bond Future	8,183.2600	8.1833	8,001.4300	8.0014	(2.222)	0	0	0
2015/11/20	R186	05/05/2016	8.34	Put	Bond Future	3,679.3700	3.6794	3,553.0400	3.5530	(3.433)	0	0	0
2015/11/20	R186	05/05/2016	8.85	Call	Bond Future	4,245.6400	4.2456	4,372.8400	4.3728	2.996	0	0	0
2015/11/20	R186	05/05/2016	7.56	Call	Bond Future	559.1600	0.5592	587.3500	0.5873	5.041	0	0	0
2015/11/20	R186	05/05/2016	8.33	Put	Bond Future	3,723.7800	3.7238	3,596.6000	3.5966	(3.415)	0	0	0
2015/11/20	R186	04/08/2016	8.51	Put	Bond Future	3,830.3500	3.8304	3,681.5500	3.6815	(3.885)	0	0	0
2015/11/20	R186	04/08/2016			Bond Future	8.5801	114.4202	8.5417	114.7034	(0.447)	0.0000	0.0000	0
2015/11/20	R186	04/08/2016	8.50	Put	Bond Future	3,868.8600	3.8689	3,719.1200	3.7191	(3.870)	0	0	0
2015/11/20	R186	04/08/2016	8.51	Call	Bond Future	3,312.5500	3.3125	3,446.8900	3.4469	4.055	0	0	0
2015/11/20	R186	04/08/2016	8.49	Call	Bond Future	3,241.9200	3.2419	3,374.3900	3.3744	4.086	0	0	0
2015/11/20	R186	04/08/2016	8.50	Call	Bond Future	3,276.9400	3.2769	3,410.3400	3.4103	4.071	0	0	0
2015/11/20	R186	04/08/2016	8.49	Put	Bond Future	3,908.0200	3.9080	3,757.3500	3.7574	(3.855)	0	0	0
2015/11/20	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	R197	04/02/2016			Bond Future	294.1718	294.1718	294.3047	294.3047	0.045	0.0000	0.0000	714
2015/11/20	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	R197	04/02/2016	296.99	Put	Bond Future	2,818.1700	2.8182	2,685.3100	2.6853	(4.714)	0	0	0
2015/11/20	R197	04/02/2016	297.01	Put	Bond Future	2,838.1700	2.8382	2,705.3100	2.7053	(4.681)	0	0	0
2015/11/20	R197	04/02/2016	297.00	Put	Bond Future	2,828.1700	2.8282	2,695.3100	2.6953	(4.698)	0	0	0
2015/11/20	R197	05/05/2016			Bond Future	299.2164	299.2164	299.4203	299.4203	0.068	0.0000	0.0000	0
2015/11/20	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	R197	05/05/2016	299.99	Put	Bond Future	773.5700	0.7736	569.6500	0.5697	(26.361)	0	0	0
2015/11/20	R197	05/05/2016	300.01	Put	Bond Future	793.5700	0.7936	589.6500	0.5897	(25.697)	0	0	0
2015/11/20	R197	05/05/2016	300.00	Put	Bond Future	783.5700	0.7836	579.6500	0.5797	(26.024)	0	0	0
2015/11/20	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	R202	04/02/2016			Bond Future	241.4914	241.4914	241.5201	241.5201	0.012	0.0000	0.0000	42,265
2015/11/20	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	R202	04/02/2016	240.00	Put	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
2015/11/20	R202	04/02/2016	239.99	Call	Bond Future	1,501.4100	1.5014	1,530.0900	1.5301	1.910	0	0	0
2015/11/20	R202	04/02/2016	240.00	Call	Bond Future	1,491.4100	1.4914	1,520.0900	1.5201	1.923	0	0	0
2015/11/20	R202	04/02/2016	240.01	Call	Bond Future	1,481.4100	1.4814	1,510.0900	1.5101	1.936	0	0	0
2015/11/20	R202	05/05/2016	246.99	Put	Bond Future	1,357.3500	1.3574	1,271.7100	1.2717	(6.309)	0	0	0
2015/11/20	R202	05/05/2016			Bond Future	245.6326	245.6326	245.7183	245.7183	0.035	0.0000	0.0000	0
2015/11/20	R202	05/05/2016	247.01	Put	Bond Future	1,377.3500	1.3774	1,291.7100	1.2917	(6.218)	0	0	0
2015/11/20	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	R202	05/05/2016	247.00	Put	Bond Future	1,367.3500	1.3674	1,281.7100	1.2817	(6.263)	0	0	0
2015/11/20	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	R203	04/02/2016	7.25	Put	Bond Future	357.2900	0.3573	321.0400	0.3210	(10.146)	0	0	0
2015/11/20	R203	04/02/2016	7.26	Put	Bond Future	349.4400	0.3494	313.6900	0.3137	(10.231)	0	0	0
2015/11/20	R203	04/02/2016			Bond Future	7.3021	104.7243	7.2583	104.7899	(0.600)	0.0000	0.0000	15,947
2015/11/20	R203	04/02/2016	7.26	Call	Bond Future	286.3800	0.2864	316.2100	0.3162	10.416	0	0	0
2015/11/20	R203	04/02/2016	7.24	Call	Bond Future	272.2300	0.2722	301.0700	0.3011	10.594	0	0	0
2015/11/20	R203	04/02/2016	7.25	Call	Bond Future	279.2500	0.2793	308.5800	0.3086	10.503	0	0	0
2015/11/20	R203	04/02/2016	7.24	Put	Bond Future	365.2600	0.3653	328.5200	0.3285	(10.059)	0	0	0
2015/11/20	R203	05/05/2016	7.25	Put	Bond Future	486.1400	0.4861	425.4700	0.4255	(12.480)	0	0	0
2015/11/20	R203	05/05/2016			Bond Future	7.3743	102.3439	7.2877	102.4543	(1.175)	0.0000	0.0000	0
2015/11/20	R203	05/05/2016	7.26	Call	Bond Future	333.5600	0.3336	383.8200	0.3838	15.068	0	0	0
2015/11/20	R203	05/05/2016	7.24	Call	Bond Future	321.9000	0.3219	371.0500	0.3710	15.269	0	0	0
2015/11/20	R203	05/05/2016	7.25	Call	Bond Future	327.7000	0.3277	377.4100	0.3774	15.169	0	0	0
2015/11/20	R203	05/05/2016	7.26	Put	Bond Future	479.2500	0.4792	419.1300	0.4191	(12.545)	0	0	0
2015/11/20	R203	05/05/2016	7.24	Put	Bond Future	493.1000	0.4931	431.8700	0.4319	(12.417)	0	0	0
2015/11/20	R203	04/08/2016	7.26	Call	Bond Future	345.3500	0.3453	428.0500	0.4280	23.947	0	0	0
2015/11/20	R203	04/08/2016			Bond Future	7.3986	104.1882	7.2322	104.3623	(2.249)	0.0000	0.0000	0
2015/11/20	R203	04/08/2016	7.24	Call	Bond Future	335.4800	0.3355	416.7700	0.4168	24.231	0	0	0
2015/11/20	R203	04/08/2016	7.25	Call	Bond Future	340.3900	0.3404	422.3900	0.4224	24.090	0	0	0
2015/11/20	R203	04/08/2016	7.24	Put	Bond Future	501.3700	0.5014	408.6100	0.4086	(18.501)	0	0	0
2015/11/20	R203	04/08/2016	7.26	Put	Bond Future	490.3000	0.4903	398.9500	0.3990	(18.631)	0	0	0
2015/11/20	R203	04/08/2016	7.25	Put	Bond Future	495.8100	0.4958	403.7600	0.4038	(18.566)	0	0	0
2015/11/20	R204	04/02/2016	7.50	Call	Bond Future	368.3500	0.3684	393.0600	0.3931	6.708	0	0	0
2015/11/20	R204	04/02/2016			Bond Future	7.6803	101.8860	7.6515	101.9593	(0.375)	0.0000	0.0000	35,420
2015/11/20	R204	04/02/2016	7.51	Call	Bond Future	378.2800	0.3783	403.4700	0.4035	6.659	0	0	0
2015/11/20	R204	04/02/2016	7.49	Put	Bond Future	843.6600	0.8437	794.6400	0.7946	(5.810)	0	0	0
2015/11/20	R204	04/02/2016	7.51	Put	Bond Future	812.2200	0.8122	764.1700	0.7642	(5.916)	0	0	0
2015/11/20	R204	04/02/2016	7.49	Call	Bond Future	358.6000	0.3586	382.8200	0.3828	6.754	0	0	0
2015/11/20	R204	04/02/2016	7.50	Put	Bond Future	827.8500	0.8278	779.3200	0.7793	(5.862)	0	0	0
2015/11/20	R204	05/05/2016	7.75	Call	Bond Future	784.2300	0.7842	842.1100	0.8421	7.380	0	0	0
2015/11/20	R204	05/05/2016			Bond Future	7.7607	103.6252	7.7102	103.7432	(0.650)	0.0000	0.0000	0
2015/11/20	R204	05/05/2016	7.76	Call	Bond Future	796.3200	0.7963	854.7500	0.8547	7.338	0	0	0
2015/11/20	R204	05/05/2016	7.74	Put	Bond Future	820.5100	0.8205	759.8400	0.7598	(7.394)	0	0	0
2015/11/20	R204	05/05/2016	7.76	Put	Bond Future	797.8600	0.7979	738.2900	0.7383	(7.466)	0	0	0
2015/11/20	R204	05/05/2016	7.74	Call	Bond Future	772.2400	0.7722	829.5700	0.8296	7.424	0	0	0
2015/11/20	R204	05/05/2016	7.75	Put	Bond Future	809.1300	0.8091	749.0100	0.7490	(7.430)	0	0	0
2015/11/20	R204	04/08/2016			Bond Future	7.8228	101.4535	7.7376	101.6348	(1.088)	0.0000	0.0000	0

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2015/11/20	R204	04/08/2016	7.74	Put	Bond Future	984.5800	0.9846	890.2600	0.8903	(9.580)	0	0	0
2015/11/20	R204	04/08/2016	7.76	Put	Bond Future	962.5900	0.9626	869.6400	0.8696	(9.656)	0	0	0
2015/11/20	R204	04/08/2016	7.75	Put	Bond Future	973.5400	0.9735	879.9100	0.8799	(9.617)	0	0	0
2015/11/20	R204	04/08/2016	7.74	Call	Bond Future	808.3200	0.8083	895.2700	0.8953	10.757	0	0	0
2015/11/20	R204	04/08/2016	7.75	Call	Bond Future	818.5900	0.8186	906.2300	0.9062	10.706	0	0	0
2015/11/20	R204	04/08/2016	7.76	Call	Bond Future	828.9500	0.8289	917.2700	0.9173	10.654	0	0	0
2015/11/20	R207	04/02/2016	7.27	Put	Bond Future	2,276.9300	2.2769	2,171.6800	2.1717	(4.622)	0	0	0
2015/11/20	R207	04/02/2016	7.49	Put	Bond Future	1,672.6100	1.6726	1,578.6300	1.5786	(5.619)	0	0	0
2015/11/20	R207	04/02/2016			Bond Future	7.9187	98.2678	7.8825	98.3866	(0.457)	0.0000	0.0000	48,120
2015/11/20	R207	04/02/2016	7.51	Put	Bond Future	1,621.9300	1.6219	1,529.1700	1.5292	(5.719)	0	0	0
2015/11/20	R207	04/02/2016	7.27	Call	Bond Future	121.7600	0.1218	135.2800	0.1353	11.104	0	0	43
2015/11/20	R207	04/02/2016	7.50	Call	Bond Future	262.6600	0.2627	288.0600	0.2881	9.670	0	0	19
2015/11/20	R207	04/02/2016	7.51	Call	Bond Future	270.7600	0.2708	296.7700	0.2968	9.606	0	0	0
2015/11/20	R207	04/02/2016	7.49	Call	Bond Future	254.7400	0.2547	279.5300	0.2795	9.731	0	0	0
2015/11/20	R207	04/02/2016	7.50	Put	Bond Future	1,647.1700	1.6472	1,553.8000	1.5538	(5.669)	0	0	0
2015/11/20	R207	05/05/2016	7.86	Put	Bond Future	1,327.4500	1.3275	1,235.4200	1.2354	(6.933)	0	0	0
2015/11/20	R207	05/05/2016			Bond Future	7.9991	99.9455	7.9464	100.1083	(0.658)	0.0000	0.0000	0
2015/11/20	R207	05/05/2016	7.85	Put	Bond Future	1,344.6300	1.3446	1,251.8700	1.2519	(6.899)	0	0	0
2015/11/20	R207	05/05/2016	7.56	Put	Bond Future	1,906.2100	1.9062	1,793.0500	1.7931	(5.936)	0	0	0
2015/11/20	R207	05/05/2016	7.84	Put	Bond Future	1,361.9600	1.3620	1,268.4800	1.2685	(6.864)	0	0	0
2015/11/20	R207	05/05/2016	7.56	Call	Bond Future	537.0200	0.5370	586.7200	0.5867	9.255	0	0	43
2015/11/20	R207	05/05/2016	7.85	Call	Bond Future	882.3800	0.8824	952.4800	0.9525	7.944	0	0	0
2015/11/20	R207	05/05/2016	7.86	Call	Bond Future	896.2900	0.8963	967.1200	0.9671	7.903	0	0	0
2015/11/20	R207	05/05/2016	7.84	Call	Bond Future	868.6000	0.8686	937.9800	0.9380	7.988	0	0	0
2015/11/20	R207	04/08/2016			Bond Future	8.0652	98.1029	7.9877	98.3283	(0.961)	0.0000	0.0000	0
2015/11/20	R207	04/08/2016	7.99	Put	Bond Future	1,388.8800	1.3889	1,272.2300	1.2722	(8.399)	0	0	0
2015/11/20	R207	04/08/2016	8.01	Put	Bond Future	1,359.3600	1.3594	1,244.3400	1.2443	(8.461)	0	0	0
2015/11/20	R207	04/08/2016	8.00	Put	Bond Future	1,374.0700	1.3741	1,258.2300	1.2582	(8.430)	0	0	0
2015/11/20	R207	04/08/2016	8.01	Call	Bond Future	1,198.8800	1.1989	1,309.2200	1.3092	9.204	0	0	0
2015/11/20	R207	04/08/2016	7.99	Call	Bond Future	1,170.2200	1.1702	1,278.9300	1.2789	9.290	0	0	0
2015/11/20	R207	04/08/2016	8.00	Call	Bond Future	1,184.5000	1.1845	1,294.0200	1.2940	9.246	0	0	0
2015/11/20	R208	04/02/2016			Bond Future	8.0549	97.0168	8.0262	97.1318	(0.356)	0.0000	0.0000	38,640
2015/11/20	R208	04/02/2016	7.74	Put	Bond Future	1,733.4800	1.7335	1,648.7900	1.6488	(4.886)	0	0	0
2015/11/20	R208	04/02/2016	7.76	Put	Bond Future	1,677.2800	1.6773	1,593.8800	1.5939	(4.972)	0	0	0
2015/11/20	R208	04/02/2016	7.75	Put	Bond Future	1,705.2500	1.7053	1,621.2000	1.6212	(4.929)	0	0	0
2015/11/20	R208	04/02/2016	7.76	Call	Bond Future	487.0100	0.4870	518.6600	0.5187	6.499	0	0	0
2015/11/20	R208	04/02/2016	7.74	Call	Bond Future	461.8400	0.4618	492.2000	0.4922	6.574	0	0	0
2015/11/20	R208	04/02/2016	7.75	Call	Bond Future	474.3100	0.4743	505.3100	0.5053	6.536	0	0	0
2015/11/20	R208	05/05/2016	7.99	Call	Bond Future	1,148.4700	1.1485	1,216.5800	1.2166	5.930	0	0	0
2015/11/20	R208	05/05/2016	8.00	Put	Bond Future	1,641.3400	1.6413	1,552.2700	1.5523	(5.427)	0	0	0
2015/11/20	R208	05/05/2016			Bond Future	8.1235	95.2725	8.0824	95.4304	(0.506)	0.0000	0.0000	0
2015/11/20	R208	05/05/2016	8.00	Call	Bond Future	1,165.8400	1.1658	1,234.6400	1.2346	5.901	0	0	0
2015/11/20	R208	05/05/2016	8.01	Call	Bond Future	1,183.3700	1.1834	1,252.8700	1.2529	5.873	0	0	0
2015/11/20	R208	05/05/2016	7.99	Put	Bond Future	1,662.6000	1.6626	1,572.8400	1.5728	(5.399)	0	0	0
2015/11/20	R208	05/05/2016	8.01	Put	Bond Future	1,620.2500	1.6203	1,531.8800	1.5319	(5.454)	0	0	0
2015/11/20	R208	04/08/2016	8.01	Put	Bond Future	1,997.8700	1.9979	1,876.6300	1.8766	(6.068)	0	0	0

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2015/11/20	R208	04/08/2016			Bond Future	8.1804	96.9894	8.1211	97.2076	(0.725)	0.0000	0.0000	0
2015/11/20	R208	04/08/2016	8.00	Put	Bond Future	2,018.3300	2.0183	1,896.3200	1.8963	(6.045)	0	0	0
2015/11/20	R208	04/08/2016	7.99	Call	Bond Future	1,336.6300	1.3366	1,432.0500	1.4321	7.139	0	0	0
2015/11/20	R208	04/08/2016	8.00	Call	Bond Future	1,353.0700	1.3531	1,449.2600	1.4493	7.109	0	0	0
2015/11/20	R208	04/08/2016	8.01	Call	Bond Future	1,369.6400	1.3696	1,466.6000	1.4666	7.079	0	0	0
2015/11/20	R208	04/08/2016	7.99	Put	Bond Future	2,038.9300	2.0389	1,916.1500	1.9162	(6.022)	0	0	0
2015/11/20	R209	04/02/2016	8.74	Call	Bond Future	1,149.8500	1.1498	1,160.3500	1.1603	0.913	0	0	0
2015/11/20	R209	04/02/2016	8.75	Put	Bond Future	3,215.3700	3.2154	3,161.8900	3.1619	(1.663)	0	0	0
2015/11/20	R209	04/02/2016			Bond Future	9.0206	76.7217	9.0119	76.7860	(0.096)	0.0000	0.0000	41,102
2015/11/20	R209	04/02/2016	8.75	Call	Bond Future	1,175.9000	1.1759	1,186.7000	1.1867	0.918	0	0	0
2015/11/20	R209	04/02/2016	8.76	Call	Bond Future	1,202.3400	1.2023	1,213.4300	1.2134	0.922	0	0	0
2015/11/20	R209	04/02/2016	9.52	Put	Bond Future	720.0500	0.7200	695.1600	0.6952	(3.457)	0	0	2,200
2015/11/20	R209	04/02/2016	8.74	Put	Bond Future	3,266.3000	3.2663	3,212.5200	3.2125	(1.647)	0	0	0
2015/11/20	R209	04/02/2016	8.76	Put	Bond Future	3,164.9400	3.1649	3,111.7500	3.1118	(1.681)	0	0	0
2015/11/20	R209	04/02/2016	9.52	Call	Bond Future	4,273.1500	4.2731	4,312.5400	4.3125	0.922	0	0	0
2015/11/20	R209	05/05/2016			Bond Future	9.0731	74.8830	9.0598	74.9805	(0.147)	0.0000	0.0000	0
2015/11/20	R209	05/05/2016	9.00	Call	Bond Future	2,738.1000	2.7381	2,777.3500	2.7774	1.433	0	0	6,700
2015/11/20	R209	05/05/2016	8.25	Put	Bond Future	7,252.3500	7.2524	7,169.5000	7.1695	(1.142)	0	0	0
2015/11/20	R209	05/05/2016	8.99	Put	Bond Future	3,314.7000	3.3147	3,256.0800	3.2561	(1.768)	0	0	0
2015/11/20	R209	05/05/2016	9.01	Put	Bond Future	3,235.7200	3.2357	3,177.8500	3.1779	(1.788)	0	0	0
2015/11/20	R209	05/05/2016	9.00	Put	Bond Future	3,275.0400	3.2750	3,216.7900	3.2168	(1.779)	0	0	0
2015/11/20	R209	05/05/2016	9.01	Call	Bond Future	2,772.6000	2.7726	2,812.2300	2.8122	1.429	0	0	0
2015/11/20	R209	05/05/2016	8.25	Call	Bond Future	850.2300	0.8502	864.8800	0.8649	1.723	0	0	6,700
2015/11/20	R209	05/05/2016	8.99	Call	Bond Future	2,703.8300	2.7038	2,742.7100	2.7427	1.438	0	0	0
2015/11/20	R209	04/08/2016	9.26	Call	Bond Future	4,235.9700	4.2360	4,311.2800	4.3113	1.778	0	0	0
2015/11/20	R209	04/08/2016			Bond Future	9.1198	76.2326	9.0999	76.3772	(0.219)	0.0000	0.0000	0
2015/11/20	R209	04/08/2016	9.24	Call	Bond Future	4,160.0000	4.1600	4,234.4200	4.2344	1.789	0	0	0
2015/11/20	R209	04/08/2016	9.25	Call	Bond Future	4,197.7800	4.1978	4,272.6400	4.2726	1.783	0	0	0
2015/11/20	R209	04/08/2016	9.24	Put	Bond Future	3,297.7600	3.2978	3,227.6400	3.2276	(2.126)	0	0	0
2015/11/20	R209	04/08/2016	9.26	Put	Bond Future	3,231.7300	3.2317	3,162.5000	3.1625	(2.142)	0	0	0
2015/11/20	R209	04/08/2016	9.25	Put	Bond Future	3,264.4900	3.2645	3,194.8100	3.1948	(2.134)	0	0	0
2015/11/20	R210	04/02/2016	184.99	Put	Bond Future	621.2200	0.6212	599.7100	0.5997	(3.463)	0	0	0
2015/11/20	R210	04/02/2016			Bond Future	184.3688	184.3688	184.3903	184.3903	0.012	0.0000	0.0000	3,296
2015/11/20	R210	04/02/2016	185.01	Put	Bond Future	641.2200	0.6412	619.7100	0.6197	(3.355)	0	0	0
2015/11/20	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	R210	04/02/2016	185.00	Put	Bond Future	631.2200	0.6312	609.7100	0.6097	(3.408)	0	0	0
2015/11/20	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	R210	05/05/2016			Bond Future	185.3651	185.3651	185.4296	185.4296	0.035	0.0000	0.0000	0
2015/11/20	R210	05/05/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	R210	05/05/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	R210	05/05/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	R210	05/05/2016	184.99	Call	Bond Future	375.1000	0.3751	439.5900	0.4396	17.193	0	0	0
2015/11/20	R210	05/05/2016	185.00	Call	Bond Future	365.1000	0.3651	429.5900	0.4296	17.664	0	0	0
2015/11/20	R210	05/05/2016	185.01	Call	Bond Future	355.1000	0.3551	419.5900	0.4196	18.161	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
2015/11/20	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	R211	04/02/2016			Bond Future	135.6294	135.6294	135.6455	135.6455	0.012	0.0000	0.0000	1,010
2015/11/20	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	R211	04/02/2016	138.99	Put	Bond Future	3,360.5900	3.3606	3,344.5400	3.3445	(0.478)	0	0	0
2015/11/20	R211	04/02/2016	139.01	Put	Bond Future	3,380.5900	3.3806	3,364.5400	3.3645	(0.475)	0	0	0
2015/11/20	R211	04/02/2016	139.00	Put	Bond Future	3,370.5900	3.3706	3,354.5400	3.3545	(0.476)	0	0	0
2015/11/20	R211	05/05/2016	139.01	Put	Bond Future	1,054.4300	1.0544	1,006.5600	1.0066	(4.540)	0	0	0
2015/11/20	R211	05/05/2016			Bond Future	137.9556	137.9556	138.0034	138.0034	0.035	0.0000	0.0000	0
2015/11/20	R211	05/05/2016	139.00	Put	Bond Future	1,044.4300	1.0444	996.5600	0.9966	(4.583)	0	0	0
2015/11/20	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	R211	05/05/2016	138.99	Put	Bond Future	1,034.4300	1.0344	986.5600	0.9866	(4.628)	0	0	0
2015/11/20	R212	04/02/2016			Bond Future	141.9283	141.9283	142.0264	142.0264	0.069	0.0000	0.0000	1,569
2015/11/20	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	R212	04/02/2016	145.99	Put	Bond Future	4,061.6700	4.0617	3,963.6400	3.9636	(2.414)	0	0	0
2015/11/20	R212	04/02/2016	146.01	Put	Bond Future	4,081.6700	4.0817	3,983.6400	3.9836	(2.402)	0	0	0
2015/11/20	R212	04/02/2016	146.00	Put	Bond Future	4,071.6700	4.0717	3,973.6400	3.9736	(2.408)	0	0	0
2015/11/20	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	R212	05/05/2016			Bond Future	144.3625	144.4953	144.4953	144.4953	0.092	0.0000	0.0000	0
2015/11/20	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	R212	05/05/2016	144.99	Put	Bond Future	627.4900	0.6275	494.7000	0.4947	(21.162)	0	0	0
2015/11/20	R212	05/05/2016	145.01	Put	Bond Future	647.4900	0.6475	514.7000	0.5147	(20.508)	0	0	0
2015/11/20	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/20	R212	05/05/2016	145.00	Put	Bond Future	637.4900	0.6375	504.7000	0.5047	(20.830)	0	0	0
2015/11/20	R213	04/02/2016			Bond Future	8.9286	87.3253	8.9193	87.3927	(0.104)	0.0000	0.0000	31,687
2015/11/20	R213	04/02/2016	8.75	Call	Bond Future	1,384.9500	1.3850	1,400.0700	1.4001	1.092	0	0	0
2015/11/20	R213	04/02/2016	8.74	Put	Bond Future	2,740.8300	2.7408	2,688.2100	2.6882	(1.920)	0	0	0
2015/11/20	R213	04/02/2016	8.76	Put	Bond Future	2,650.7700	2.6508	2,598.8400	2.5988	(1.959)	0	0	0
2015/11/20	R213	04/02/2016	8.75	Put	Bond Future	2,695.5600	2.6956	2,643.2800	2.6433	(1.939)	0	0	0
2015/11/20	R213	04/02/2016	8.76	Call	Bond Future	1,414.3100	1.4143	1,429.7800	1.4298	1.094	0	0	0
2015/11/20	R213	04/02/2016	8.74	Call	Bond Future	1,355.9800	1.3560	1,370.7600	1.3708	1.090	0	0	0
2015/11/20	R213	05/05/2016	8.74	Put	Bond Future	3,885.2500	3.8852	3,816.3600	3.8164	(1.773)	0	0	0
2015/11/20	R213	05/05/2016	8.76	Put	Bond Future	3,797.5700	3.7976	3,729.4700	3.7295	(1.793)	0	0	0
2015/11/20	R213	05/05/2016			Bond Future	8.9844	85.2690	8.9698	85.3738	(0.163)	0.0000	0.0000	0
2015/11/20	R213	05/05/2016	8.75	Put	Bond Future	3,841.1300	3.8411	3,772.6300	3.7726	(1.783)	0	0	0
2015/11/20	R213	05/05/2016	8.74	Call	Bond Future	2,107.9200	2.1079	2,143.8100	2.1438	1.703	0	0	0
2015/11/20	R213	05/05/2016	8.75	Call	Bond Future	2,137.5500	2.1375	2,173.8300	2.1738	1.697	0	0	0
2015/11/20	R213	05/05/2016	8.76	Call	Bond Future	2,167.6500	2.1676	2,204.3300	2.2043	1.692	0	0	0
2015/11/20	R213	04/08/2016			Bond Future	9.0334	86.8056	9.0111	86.9635	(0.247)	0.0000	0.0000	0
2015/11/20	R213	04/08/2016	8.99	Put	Bond Future	3,753.4500	3.7535	3,669.1800	3.6692	(2.245)	0	0	0
2015/11/20	R213	04/08/2016	9.01	Put	Bond Future	3,680.3300	3.6803	3,597.0600	3.5971	(2.263)	0	0	0
2015/11/20	R213	04/08/2016	9.00	Put	Bond Future	3,716.7600	3.7168	3,632.9900	3.6330	(2.254)	0	0	0

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2015/11/20	R213	04/08/2016	9.01	Call	Bond Future	3,514.7600	3.5148	3,589.4700	3.5895	2.126	0	0	0
2015/11/20	R213	04/08/2016	8.99	Call	Bond Future	3,445.8200	3.4458	3,519.5300	3.5195	2.139	0	0	0
2015/11/20	R213	04/08/2016	9.00	Call	Bond Future	3,480.2000	3.4802	3,554.4100	3.5544	2.132	0	0	0
2015/11/20	R214	04/02/2016			Bond Future	9.0818	77.5453	9.0732	77.6122	(0.095)	0.0000	0.0000	30,365
2015/11/20	R214	04/02/2016	7.99	Put	Bond Future	9,434.5000	9.4345	9,367.4100	9.3674	(0.711)	0	0	0
2015/11/20	R214	04/02/2016	9.45	Call	Bond Future	3,784.2700	3.7843	3,820.0700	3.8201	0.946	0	0	0
2015/11/20	R214	04/02/2016	8.00	Call	Bond Future	109.8100	0.1098	109.6500	0.1096	(0.146)	0	0	0
2015/11/20	R214	04/02/2016	8.01	Call	Bond Future	114.0500	0.1140	113.9100	0.1139	(0.123)	0	0	0
2015/11/20	R214	04/02/2016	7.99	Call	Bond Future	105.7100	0.1057	105.5300	0.1055	(0.170)	0	0	0
2015/11/20	R214	04/02/2016	9.35	Call	Bond Future	3,291.0600	3.2911	3,322.7500	3.3227	0.963	0	0	0
2015/11/20	R214	04/02/2016	9.45	Put	Bond Future	1,012.4200	1.0124	981.3100	0.9813	(3.073)	0	0	25
2015/11/20	R214	04/02/2016	8.01	Put	Bond Future	9,255.5100	9.2555	9,188.4600	9.1885	(0.724)	0	0	0
2015/11/20	R214	04/02/2016	9.35	Put	Bond Future	1,255.1800	1.2552	1,219.9600	1.2200	(2.806)	0	0	25
2015/11/20	R214	04/02/2016	8.00	Put	Bond Future	9,344.8500	9.3449	9,277.7800	9.2778	(0.718)	0	0	0
2015/11/20	R214	05/05/2016	9.01	Call	Bond Future	2,729.6800	2.7297	2,767.9000	2.7679	1.400	0	0	0
2015/11/20	R214	05/05/2016			Bond Future	9.1315	75.5756	9.1185	75.6756	(0.142)	0.0000	0.0000	0
2015/11/20	R214	05/05/2016	8.99	Call	Bond Future	2,660.2700	2.6603	2,697.7200	2.6977	1.408	0	0	0
2015/11/20	R214	05/05/2016	9.00	Call	Bond Future	2,694.8600	2.6949	2,732.6900	2.7327	1.404	0	0	0
2015/11/20	R214	05/05/2016	8.99	Put	Bond Future	3,761.9300	3.7619	3,699.3500	3.6994	(1.664)	0	0	0
2015/11/20	R214	05/05/2016	9.01	Put	Bond Future	3,674.0400	3.6740	3,612.2300	3.6122	(1.682)	0	0	0
2015/11/20	R214	05/05/2016	9.00	Put	Bond Future	3,717.8000	3.7178	3,655.6000	3.6556	(1.673)	0	0	0
2015/11/20	R214	04/08/2016	9.25	Put	Bond Future	3,659.3500	3.6594	3,585.6000	3.5856	(2.015)	0	0	0
2015/11/20	R214	04/08/2016	9.24	Call	Bond Future	4,186.9900	4.1870	4,260.2700	4.2603	1.750	0	0	0
2015/11/20	R214	04/08/2016			Bond Future	9.1753	76.9374	9.1560	77.0849	(0.210)	0.0000	0.0000	0
2015/11/20	R214	04/08/2016	9.25	Call	Bond Future	4,225.6300	4.2256	4,299.3600	4.2994	1.745	0	0	0
2015/11/20	R214	04/08/2016	9.26	Call	Bond Future	4,264.9400	4.2649	4,339.1300	4.3391	1.740	0	0	0
2015/11/20	R214	04/08/2016	9.24	Put	Bond Future	3,696.0800	3.6961	3,621.8800	3.6219	(2.008)	0	0	0
2015/11/20	R214	04/08/2016	9.26	Put	Bond Future	3,623.4200	3.6234	3,550.1300	3.5501	(2.023)	0	0	0
2015/11/20	R248	04/02/2016	8.99	Put	Bond Future	3,654.1300	3.6541	3,586.9800	3.5870	(1.838)	0	0	0
2015/11/20	R248	04/02/2016	9.55	Put	Bond Future	1,238.4600	1.2385	1,199.7100	1.1997	(3.129)	0	0	75
2015/11/20	R248	04/02/2016			Bond Future	9.1536	99.7479	9.1449	99.8337	(0.094)	0.0000	0.0000	56,273
2015/11/20	R248	04/02/2016	9.00	Put	Bond Future	3,593.2000	3.5932	3,526.5000	3.5265	(1.856)	0	0	0
2015/11/20	R248	04/02/2016	9.01	Put	Bond Future	3,532.9800	3.5330	3,466.7200	3.4667	(1.875)	0	0	0
2015/11/20	R248	04/02/2016	8.99	Call	Bond Future	2,005.6500	2.0056	2,024.3500	2.0244	0.932	0	0	0
2015/11/20	R248	04/02/2016	9.00	Call	Bond Future	2,046.9300	2.0469	2,066.0800	2.0661	0.936	0	0	0
2015/11/20	R248	04/02/2016	9.45	Put	Bond Future	1,532.9200	1.5329	1,489.0100	1.4890	(2.864)	0	0	75
2015/11/20	R248	04/02/2016	9.01	Call	Bond Future	2,088.7300	2.0887	2,108.3200	2.1083	0.938	0	0	0
2015/11/20	R248	04/02/2016	9.45	Call	Bond Future	4,398.0100	4.3980	4,439.9500	4.4400	0.954	0	0	0
2015/11/20	R248	04/02/2016	9.55	Call	Bond Future	5,036.0300	5.0360	5,083.1300	5.0831	0.935	0	0	0
2015/11/20	R248	05/05/2016			Bond Future	9.2052	97.0170	9.1921	97.1456	(0.142)	0.0000	0.0000	0
2015/11/20	R248	05/05/2016	8.99	Put	Bond Future	5,238.0300	5.2380	5,154.0500	5.1540	(1.603)	0	0	0
2015/11/20	R248	05/05/2016	9.01	Put	Bond Future	5,118.2400	5.1182	5,035.2300	5.0352	(1.622)	0	0	0
2015/11/20	R248	05/05/2016	9.00	Put	Bond Future	5,177.8800	5.1779	5,094.3900	5.0944	(1.612)	0	0	0
2015/11/20	R248	05/05/2016	8.99	Call	Bond Future	3,081.9800	3.0820	3,126.5600	3.1266	1.446	0	0	0
2015/11/20	R248	05/05/2016	9.00	Call	Bond Future	3,123.9200	3.1239	3,168.9900	3.1690	1.443	0	0	0
2015/11/20	R248	05/05/2016	9.01	Call	Bond Future	3,166.1800	3.1662	3,211.7300	3.2117	1.439	0	0	0

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2015/11/20	R248	04/08/2016			Bond Future	9.2510	98.7653	9.2315	98.9547	(0.210)	0.0000	0.0000	0
2015/11/20	R248	04/08/2016	9.25	Call	Bond Future	5,027.2500	5.0273	5,117.5600	5.1176	1.796	0	0	0
2015/11/20	R248	04/08/2016	9.24	Put	Bond Future	5,086.2000	5.0862	4,986.5400	4.9865	(1.959)	0	0	0
2015/11/20	R248	04/08/2016	9.26	Put	Bond Future	4,987.1800	4.9872	4,888.6800	4.8887	(1.975)	0	0	0
2015/11/20	R248	04/08/2016	9.25	Put	Bond Future	5,036.4900	5.0365	4,937.4100	4.9374	(1.967)	0	0	0
2015/11/20	R248	04/08/2016	9.26	Call	Bond Future	5,075.1700	5.0752	5,166.0600	5.1661	1.791	0	0	0
2015/11/20	R248	04/08/2016	9.24	Call	Bond Future	4,979.5500	4.9795	5,069.2800	5.0693	1.802	0	0	0
Total													595747