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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/11/2015 TO 30/11/2015

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
2015/11/30	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	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
2015/11/30	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	2025	04/02/2016	126.01	Put	Bond Future	2,295.0400	2.2950	2,311.5800	2.3116	0.721	0	0	0
2015/11/30	2025	04/02/2016			Bond Future	123.7150	123.7150	123.6984	123.6984	(0.013)	0.0000	0.0000	950
2015/11/30	2025	04/02/2016	126.00	Put	Bond Future	2,285.0400	2.2850	2,301.5800	2.3016	0.724	0	0	0
2015/11/30	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	2025	04/02/2016	125.99	Put	Bond Future	2,275.0400	2.2750	2,291.5800	2.2916	0.727	0	0	0
2015/11/30	2025	05/05/2016			Bond Future	125.8538	125.8538	125.8331	125.8331	(0.016)	0.0000	0.0000	0
2015/11/30	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	2025	05/05/2016	125.99	Put	Bond Future	136.2400	0.1362	156.8600	0.1569	15.135	0	0	0
2015/11/30	2025	05/05/2016	126.01	Put	Bond Future	156.2400	0.1562	176.8600	0.1769	13.198	0	0	0
2015/11/30	2025	05/05/2016	126.00	Put	Bond Future	146.2400	0.1462	166.8600	0.1669	14.100	0	0	0
2015/11/30	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	2030	04/02/2016			Bond Future	9.0223	92.1639	9.0676	91.8289	0.503	0.0000	0.0000	15,526
2015/11/30	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	2030	04/02/2016	8.74	Put	Bond Future	2,124.7700	2.1248	2,459.7200	2.4597	15.764	0	0	0
2015/11/30	2030	04/02/2016	8.76	Put	Bond Future	1,971.9900	1.9720	2,306.9400	2.3069	16.985	0	0	0
2015/11/30	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	2030	04/02/2016	8.75	Put	Bond Future	2,048.3300	2.0483	2,383.2800	2.3833	16.352	0	0	0
2015/11/30	2030	05/05/2016	8.99	Put	Bond Future	689.7900	0.6898	1,033.7500	1.0338	49.864	0	0	0
2015/11/30	2030	05/05/2016	9.01	Put	Bond Future	542.5000	0.5425	886.4600	0.8865	63.403	0	0	0
2015/11/30	2030	05/05/2016			Bond Future	9.0840	93.7678	9.1313	93.4238	0.520	0.0000	0.0000	0
2015/11/30	2030	05/05/2016	9.00	Put	Bond Future	616.1000	0.6161	960.0600	0.9601	55.829	0	0	0
2015/11/30	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	2032	04/02/2016			Bond Future	9.1219	95.6638	9.1723	95.2660	0.553	0.0000	0.0000	8,417
2015/11/30	2032	04/02/2016	8.69	Put	Bond Future	4,276.4200	4.2764	4,555.4100	4.5554	6.524	0	0	0
2015/11/30	2032	04/02/2016	8.71	Put	Bond Future	4,151.4500	4.1514	4,425.9600	4.4260	6.612	0	0	0
2015/11/30	2032	04/02/2016	9.20	Call	Bond Future	2,374.2000	2.3742	2,129.3700	2.1294	(10.312)	0	0	0
2015/11/30	2032	04/02/2016	8.70	Put	Bond Future	4,213.6900	4.2137	4,490.3800	4.4904	6.566	0	0	0
2015/11/30	2032	04/02/2016	9.30	Call	Bond Future	2,823.8500	2.8238	2,555.8200	2.5558	(9.492)	0	0	0
2015/11/30	2032	04/02/2016	8.71	Call	Bond Future	804.8400	0.8048	681.5300	0.6815	(15.321)	0	0	0
2015/11/30	2032	04/02/2016	9.20	Put	Bond Future	1,759.1600	1.7592	1,912.1500	1.9122	8.697	0	0	22
2015/11/30	2032	04/02/2016	8.69	Call	Bond Future	762.8700	0.7629	644.0400	0.6440	(15.577)	0	0	0
2015/11/30	2032	04/02/2016	8.70	Call	Bond Future	783.6600	0.7837	662.5300	0.6625	(15.457)	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
2015/11/30	2032	04/02/2016	9.30	Put	Bond Future	1,429.7000	1.4297	1,559.4900	1.5595	9.078	0	0	22
2015/11/30	2032	05/05/2016			Bond Future	9.1822	93.1716	9.2346	92.7636	0.571	0.0000	0.0000	0
2015/11/30	2032	05/05/2016	8.99	Put	Bond Future	3,968.6200	3.9686	4,170.0200	4.1700	5.075	0	0	0
2015/11/30	2032	05/05/2016	9.01	Put	Bond Future	3,877.0500	3.8770	4,074.5700	4.0746	5.095	0	0	0
2015/11/30	2032	05/05/2016	9.00	Put	Bond Future	3,922.4000	3.9224	4,122.1100	4.1221	5.092	0	0	0
2015/11/30	2032	05/05/2016	9.01	Call	Bond Future	2,518.3600	2.5184	2,307.9300	2.3079	(8.356)	0	0	0
2015/11/30	2032	05/05/2016	8.99	Call	Bond Future	2,450.2300	2.4502	2,243.6800	2.2437	(8.430)	0	0	0
2015/11/30	2032	05/05/2016	9.00	Call	Bond Future	2,483.9100	2.4839	2,275.6700	2.2757	(8.384)	0	0	0
2015/11/30	2032	04/08/2016	9.01	Call	Bond Future	3,124.5900	3.1246	2,917.1800	2.9172	(6.638)	0	0	0
2015/11/30	2032	04/08/2016			Bond Future	9.2332	94.9035	9.2874	94.4873	0.587	0.0000	0.0000	0
2015/11/30	2032	04/08/2016	8.99	Call	Bond Future	3,056.9800	3.0570	2,852.9100	2.8529	(6.676)	0	0	0
2015/11/30	2032	04/08/2016	9.00	Call	Bond Future	3,090.3800	3.0904	2,884.9400	2.8849	(6.648)	0	0	0
2015/11/30	2032	04/08/2016	8.99	Put	Bond Future	4,959.8100	4.9598	5,171.9300	5.1719	4.277	0	0	0
2015/11/30	2032	04/08/2016	9.01	Put	Bond Future	4,868.7900	4.8688	5,077.5700	5.0776	4.288	0	0	0
2015/11/30	2032	04/08/2016	9.00	Put	Bond Future	4,913.8400	4.9138	5,124.5900	5.1246	4.289	0	0	0
2015/11/30	2033	04/02/2016	102.40	Call	Bond Future	3,697.2600	3.6973	3,683.2900	3.6833	(0.378)	0	0	0
2015/11/30	2033	04/02/2016			Bond Future	106.0973	106.0973	106.0833	106.0833	(0.013)	0.0000	0.0000	185
2015/11/30	2033	04/02/2016	102.41	Call	Bond Future	3,687.2600	3.6873	3,673.2900	3.6733	(0.379)	0	0	0
2015/11/30	2033	04/02/2016	102.39	Call	Bond Future	3,707.2600	3.7073	3,693.2900	3.6933	(0.377)	0	0	0
2015/11/30	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	2033	05/05/2016			Bond Future	106.9572	106.9572	106.9397	106.9397	(0.016)	0.0000	0.0000	0
2015/11/30	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	2033	05/05/2016	102.40	Call	Bond Future	4,557.1900	4.5572	4,539.6900	4.5397	(0.384)	0	0	0
2015/11/30	2033	05/05/2016	102.41	Call	Bond Future	4,547.1900	4.5472	4,529.6900	4.5297	(0.385)	0	0	0
2015/11/30	2033	05/05/2016	102.39	Call	Bond Future	4,567.1900	4.5672	4,549.6900	4.5497	(0.383)	0	0	0
2015/11/30	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	2037	04/02/2016	8.74	Call	Bond Future	734.4300	0.7344	584.1100	0.5841	(20.468)	0	0	0
2015/11/30	2037	04/02/2016	8.75	Put	Bond Future	5,128.4900	5.1285	5,500.7700	5.5008	7.259	0	0	0
2015/11/30	2037	04/02/2016	9.43	Call	Bond Future	3,232.5000	3.2325	2,855.0400	2.8550	(11.677)	0	0	0
2015/11/30	2037	04/02/2016			Bond Future	9.2345	93.4494	9.2951	92.9238	0.657	0.0000	0.0000	52,037
2015/11/30	2037	04/02/2016	8.75	Call	Bond Future	755.0900	0.7551	601.7600	0.6018	(20.306)	0	0	0
2015/11/30	2037	04/02/2016	8.76	Call	Bond Future	776.1700	0.7762	619.8100	0.6198	(20.145)	0	0	0
2015/11/30	2037	04/02/2016	9.30	Call	Bond Future	2,592.6900	2.5927	2,256.3100	2.2563	(12.974)	0	0	0
2015/11/30	2037	04/02/2016	8.74	Put	Bond Future	5,201.4500	5.2014	5,576.7400	5.5767	7.215	0	0	0
2015/11/30	2037	04/02/2016	9.43	Put	Bond Future	1,554.0900	1.5541	1,702.2400	1.7022	9.533	0	0	16
2015/11/30	2037	04/02/2016	8.76	Put	Bond Future	5,056.0800	5.0561	5,425.3300	5.4253	7.303	0	0	0
2015/11/30	2037	04/02/2016	9.30	Put	Bond Future	2,024.8100	2.0248	2,214.0400	2.2140	9.346	0	0	16
2015/11/30	2037	05/05/2016	9.00	Put	Bond Future	4,948.9500	4.9489	5,267.0600	5.2671	6.428	0	0	0
2015/11/30	2037	05/05/2016	8.99	Call	Bond Future	2,338.0000	2.3380	2,120.3800	2.1204	(9.308)	0	0	0
2015/11/30	2037	05/05/2016			Bond Future	9.2931	95.0757	9.3559	94.5378	0.676	0.0000	0.0000	0
2015/11/30	2037	05/05/2016	9.00	Call	Bond Future	2,372.0800	2.3721	2,152.3100	2.1523	(9.265)	0	0	0
2015/11/30	2037	05/05/2016	9.01	Call	Bond Future	2,406.2100	2.4062	2,184.3100	2.1843	(9.222)	0	0	0
2015/11/30	2037	05/05/2016	8.99	Put	Bond Future	5,004.7500	5.0048	5,325.0100	5.3250	6.399	0	0	0

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2015/11/30	2037	05/05/2016	9.01	Put	Bond Future	4,893.3300	4.8933	5,209.3100	5.2093	6.457	0	0	0
2015/11/30	2037	04/08/2016			Bond Future	9.3443	92.5838	9.4091	92.0352	0.693	0.0000	0.0000	0
2015/11/30	2037	04/08/2016	9.24	Put	Bond Future	4,839.9100	4.8399	5,128.8700	5.1289	5.970	0	0	0
2015/11/30	2037	04/08/2016	9.26	Put	Bond Future	4,747.9500	4.7480	5,033.4500	5.0335	6.013	0	0	0
2015/11/30	2037	04/08/2016	9.25	Put	Bond Future	4,793.6100	4.7936	5,080.8400	5.0808	5.992	0	0	0
2015/11/30	2037	04/08/2016	9.24	Call	Bond Future	3,946.1700	3.9462	3,686.5300	3.6865	(6.580)	0	0	0
2015/11/30	2037	04/08/2016	9.25	Call	Bond Future	3,986.1700	3.9862	3,724.8000	3.7248	(6.557)	0	0	0
2015/11/30	2037	04/08/2016	9.26	Call	Bond Future	4,026.6800	4.0267	3,763.5800	3.7636	(6.534)	0	0	0
2015/11/30	2038	04/02/2016			Bond Future	130.7226	130.7226	130.7052	130.7052	(0.013)	0.0000	0.0000	16,637
2015/11/30	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	2038	04/02/2016	130.99	Put	Bond Future	267.4200	0.2674	284.8200	0.2848	6.507	0	0	0
2015/11/30	2038	04/02/2016	131.01	Put	Bond Future	287.4200	0.2874	304.8200	0.3048	6.054	0	0	0
2015/11/30	2038	04/02/2016	131.00	Put	Bond Future	277.4200	0.2774	294.8200	0.2948	6.272	0	0	0
2015/11/30	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	2038	05/05/2016			Bond Future	132.9824	132.9824	132.9609	132.9609	(0.016)	0.0000	0.0000	0
2015/11/30	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	2038	05/05/2016	131.01	Call	Bond Future	1,972.4400	1.9724	1,950.8600	1.9509	(1.094)	0	0	0
2015/11/30	2038	05/05/2016	130.99	Call	Bond Future	1,992.4400	1.9924	1,970.8600	1.9709	(1.083)	0	0	0
2015/11/30	2038	05/05/2016	131.00	Call	Bond Future	1,982.4400	1.9824	1,960.8600	1.9609	(1.089)	0	0	0
2015/11/30	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	2040	04/02/2016	9.51	Put	Bond Future	1,671.1000	1.6711	1,824.7200	1.8247	9.193	0	0	0
2015/11/30	2040	04/02/2016			Bond Future	9.3097	97.2665	9.3703	96.7055	0.651	0.0000	0.0000	1,820
2015/11/30	2040	04/02/2016	9.50	Put	Bond Future	1,705.9800	1.7060	1,862.7000	1.8627	9.187	0	0	0
2015/11/30	2040	04/02/2016	9.49	Put	Bond Future	1,741.5900	1.7416	1,901.4300	1.9014	9.178	0	0	0
2015/11/30	2040	04/02/2016	9.50	Call	Bond Future	3,449.2800	3.4493	3,045.0800	3.0451	(11.718)	0	0	0
2015/11/30	2040	04/02/2016	9.51	Call	Bond Future	3,504.5800	3.5046	3,097.2800	3.0973	(11.622)	0	0	0
2015/11/30	2040	04/02/2016	9.49	Call	Bond Future	3,394.5600	3.3946	2,993.4800	2.9935	(11.815)	0	0	0
2015/11/30	2040	05/05/2016	9.50	Call	Bond Future	4,408.1100	4.4081	4,034.8900	4.0349	(8.467)	0	0	0
2015/11/30	2040	05/05/2016			Bond Future	9.3688	98.9592	9.4315	98.3851	0.670	0.0000	0.0000	0
2015/11/30	2040	05/05/2016	9.51	Call	Bond Future	4,457.8500	4.4579	4,082.2600	4.0823	(8.425)	0	0	0
2015/11/30	2040	05/05/2016	9.49	Call	Bond Future	4,358.8900	4.3589	3,988.0500	3.9881	(8.508)	0	0	0
2015/11/30	2040	05/05/2016	9.50	Put	Bond Future	3,214.3700	3.2144	3,415.2700	3.4153	6.250	0	0	0
2015/11/30	2040	05/05/2016	9.49	Put	Bond Future	3,255.2600	3.2553	3,458.5400	3.4585	6.245	0	0	0
2015/11/30	2040	05/05/2016	9.51	Put	Bond Future	3,174.1400	3.1741	3,372.6700	3.3727	6.255	0	0	0
2015/11/30	2040	04/08/2016			Bond Future	9.4206	96.2891	9.4853	95.7036	0.687	0.0000	0.0000	0
2015/11/30	2040	04/08/2016	9.49	Put	Bond Future	4,424.9700	4.4250	4,647.1000	4.6471	5.020	0	0	0
2015/11/30	2040	04/08/2016	9.50	Call	Bond Future	5,099.2800	5.0993	4,733.5800	4.7336	(7.172)	0	0	0
2015/11/30	2040	04/08/2016	9.51	Call	Bond Future	5,146.4300	5.1464	4,778.6600	4.7787	(7.146)	0	0	0
2015/11/30	2040	04/08/2016	9.49	Call	Bond Future	5,052.3300	5.0523	4,689.0100	4.6890	(7.191)	0	0	0
2015/11/30	2040	04/08/2016	9.51	Put	Bond Future	4,339.5200	4.3395	4,557.2000	4.5572	5.016	0	0	0
2015/11/30	2040	04/08/2016	9.50	Put	Bond Future	4,382.0800	4.3821	4,601.8300	4.6018	5.015	0	0	0
2015/11/30	2044	04/02/2016	8.99	Put	Bond Future	4,333.8200	4.3338	4,670.1400	4.6701	7.760	0	0	0
2015/11/30	2044	04/02/2016			Bond Future	9.3026	94.7384	9.3632	94.1689	0.652	0.0000	0.0000	19,202

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
2015/11/30	2044	04/02/2016	9.01	Put	Bond Future	4,198.1500	4.1981	4,527.1800	4.5272	7.837	0	0	0
2015/11/30	2044	04/02/2016	9.58	Put	Bond Future	1,443.9300	1.4439	1,572.4300	1.5724	8.899	0	0	0
2015/11/30	2044	04/02/2016	9.00	Put	Bond Future	4,265.6500	4.2656	4,598.3300	4.5983	7.799	0	0	0
2015/11/30	2044	04/02/2016	9.01	Call	Bond Future	1,365.1500	1.3651	1,124.7600	1.1248	(17.609)	0	0	0
2015/11/30	2044	04/02/2016	8.99	Call	Bond Future	1,301.9000	1.3019	1,068.8000	1.0688	(17.905)	0	0	0
2015/11/30	2044	04/02/2016	9.58	Call	Bond Future	4,002.4800	4.0025	3,561.5600	3.5616	(11.016)	0	0	0
2015/11/30	2044	04/02/2016	9.00	Call	Bond Future	1,333.2800	1.3333	1,096.5400	1.0965	(17.756)	0	0	0
2015/11/30	2044	05/05/2016	8.99	Put	Bond Future	5,898.5500	5.8986	6,250.1400	6.2501	5.961	0	0	0
2015/11/30	2044	05/05/2016			Bond Future	9.3590	96.3872	9.4217	95.8046	0.670	0.0000	0.0000	0
2015/11/30	2044	05/05/2016	9.01	Put	Bond Future	5,770.3700	5.7704	6,117.3100	6.1173	6.012	0	0	0
2015/11/30	2044	05/05/2016	9.00	Put	Bond Future	5,834.2100	5.8342	6,183.4800	6.1835	5.987	0	0	0
2015/11/30	2044	05/05/2016	9.01	Call	Bond Future	2,412.5700	2.4126	2,176.9600	2.1770	(9.766)	0	0	0
2015/11/30	2044	05/05/2016	8.99	Call	Bond Future	2,342.1900	2.3422	2,111.2300	2.1112	(9.861)	0	0	0
2015/11/30	2044	05/05/2016	9.00	Call	Bond Future	2,377.2200	2.3772	2,143.9400	2.1439	(9.813)	0	0	0
2015/11/30	2044	04/08/2016	9.50	Call	Bond Future	5,241.0900	5.2411	4,858.9100	4.8589	(7.292)	0	0	0
2015/11/30	2044	04/08/2016			Bond Future	9.4084	93.7944	9.4730	93.2004	0.687	0.0000	0.0000	0
2015/11/30	2044	04/08/2016	9.51	Call	Bond Future	5,289.0300	5.2890	4,905.0900	4.9051	(7.259)	0	0	0
2015/11/30	2044	04/08/2016	9.49	Put	Bond Future	4,444.4000	4.4444	4,658.6400	4.6586	4.820	0	0	0
2015/11/30	2044	04/08/2016	9.51	Put	Bond Future	4,358.0600	4.3581	4,568.1700	4.5682	4.821	0	0	0
2015/11/30	2044	04/08/2016	9.49	Call	Bond Future	5,193.3600	5.1934	4,813.5500	4.8136	(7.313)	0	0	0
2015/11/30	2044	04/08/2016	9.50	Put	Bond Future	4,401.0500	4.4011	4,612.9200	4.6129	4.814	0	0	0
2015/11/30	2046	04/02/2016	127.99	Call	Bond Future	3,878.7500	3.8788	3,861.8800	3.8619	(0.435)	0	0	0
2015/11/30	2046	04/02/2016			Bond Future	131.8688	131.8688	131.8519	131.8519	(0.013)	0.0000	0.0000	11,948
2015/11/30	2046	04/02/2016	128.00	Call	Bond Future	3,868.7500	3.8688	3,851.8800	3.8519	(0.436)	0	0	0
2015/11/30	2046	04/02/2016	128.01	Call	Bond Future	3,858.7500	3.8588	3,841.8800	3.8419	(0.437)	0	0	0
2015/11/30	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	2046	05/05/2016			Bond Future	132.7199	132.7199	132.6987	132.6987	(0.016)	0.0000	0.0000	0
2015/11/30	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	2046	05/05/2016	130.01	Call	Bond Future	2,709.9400	2.7099	2,688.6700	2.6887	(0.785)	0	0	0
2015/11/30	2046	05/05/2016	129.99	Call	Bond Future	2,729.9400	2.7299	2,708.6700	2.7087	(0.779)	0	0	0
2015/11/30	2046	05/05/2016	130.00	Call	Bond Future	2,719.9400	2.7199	2,698.6700	2.6987	(0.782)	0	0	0
2015/11/30	2050	04/02/2016			Bond Future	138.9962	138.9962	138.6423	138.6423	(0.255)	0.0000	0.0000	11,023
2015/11/30	2050	04/02/2016	138.00	Call	Bond Future	996.1600	0.9962	642.2500	0.6422	(35.527)	0	0	0
2015/11/30	2050	04/02/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	2050	04/02/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	2050	04/02/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	2050	04/02/2016	138.01	Call	Bond Future	986.1600	0.9862	632.2500	0.6323	(35.888)	0	0	0
2015/11/30	2050	04/02/2016	137.99	Call	Bond Future	1,006.1600	1.0062	652.2500	0.6522	(35.174)	0	0	0
2015/11/30	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	2050	05/05/2016			Bond Future	141.3993	141.3993	141.0345	141.0345	(0.258)	0.0000	0.0000	0
2015/11/30	2050	05/05/2016	138.00	Call	Bond Future	3,399.2700	3.3993	3,034.5300	3.0345	(10.730)	0	0	0
2015/11/30	2050	05/05/2016	137.99	Call	Bond Future	3,409.2700	3.4093	3,044.5300	3.0445	(10.698)	0	0	0

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2015/11/30	2050	05/05/2016	138.01	Call	Bond Future	3,389.2700	3.3893	3,024.5300	3.0245	(10.762)	0	0	0
2015/11/30	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	AL37	04/02/2016			Index Future	471.6790	471.6790	471.3360	471.3360	(0.073)	0.0000	0.0000	2
2015/11/30	AL37	05/05/2016			Index Future	479.8830	479.8830	479.5150	479.5150	(0.077)	0.0000	0.0000	0
2015/11/30	AL7T	04/02/2016			Index Future	551.6490	551.6490	550.3380	550.3380	(0.238)	0.0000	0.0000	0
2015/11/30	AL7T	05/05/2016			Index Future	561.2430	561.2430	559.8870	559.8870	(0.242)	0.0000	0.0000	0
2015/11/30	ALBI	04/02/2016			Index Future	502.6490	502.6490	501.0380	501.0380	(0.321)	0.0000	0.0000	611
2015/11/30	ALBI	05/05/2016			Index Future	511.3910	511.3910	509.7320	509.7320	(0.324)	0.0000	0.0000	0
2015/11/30	ALBI	04/08/2016			Index Future	520.7900	520.7900	519.0930	519.0930	(0.326)	0.0000	0.0000	0
2015/11/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	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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2015/11/30	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/11/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2015/11/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/30	EL28	04/02/2016	128.99	Put	Bond Future	852.8300	0.8528	868.0800	0.8681	1.788	0	0	0
2015/11/30	EL28	04/02/2016			Bond Future	128.1372	128.1372	128.1219	128.1219	(0.012)	0.0000	0.0000	0
2015/11/30	EL28	04/02/2016	129.01	Put	Bond Future	872.8300	0.8728	888.0800	0.8881	1.747	0	0	0
2015/11/30	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	EL28	04/02/2016	129.00	Put	Bond Future	862.8300	0.8628	878.0800	0.8781	1.767	0	0	0
2015/11/30	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	EL28	05/05/2016			Bond Future	128.7779	128.7779	128.7585	128.7585	(0.015)	0.0000	0.0000	0
2015/11/30	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	EL28	05/05/2016	128.99	Put	Bond Future	212.0700	0.2121	231.4600	0.2315	9.143	0	0	0
2015/11/30	EL28	05/05/2016	129.01	Put	Bond Future	232.0700	0.2321	251.4600	0.2515	8.355	0	0	0
2015/11/30	EL28	05/05/2016	129.00	Put	Bond Future	222.0700	0.2221	241.4600	0.2415	8.731	0	0	0
2015/11/30	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	ES33	04/02/2016			Bond Future	10.1086	81.7598	10.1639	81.3847	0.547	0.0000	0.0000	8,569
2015/11/30	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	ES33	04/02/2016	9.99	Put	Bond Future	813.8000	0.8138	1,188.9000	1.1889	46.092	0	0	0
2015/11/30	ES33	04/02/2016	10.01	Put	Bond Future	675.6700	0.6757	1,050.7700	1.0508	55.515	0	0	0
2015/11/30	ES33	04/02/2016	10.00	Put	Bond Future	744.6900	0.7447	1,119.7900	1.1198	50.370	0	0	0
2015/11/30	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	ES33	05/05/2016			Bond Future	10.1957	79.3923	10.2532	79.0080	0.564	0.0000	0.0000	0
2015/11/30	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	ES33	05/05/2016	9.99	Put	Bond Future	1,398.6400	1.3986	1,782.9600	1.7830	27.478	0	0	0
2015/11/30	ES33	05/05/2016	10.01	Put	Bond Future	1,261.0000	1.2610	1,645.3200	1.6453	30.477	0	0	0
2015/11/30	ES33	05/05/2016	10.00	Put	Bond Future	1,329.7700	1.3298	1,714.0900	1.7141	28.901	0	0	0
2015/11/30	ES33	04/08/2016			Bond Future	10.2743	80.8680	10.3338	80.4760	0.579	0.0000	0.0000	0
2015/11/30	ES33	04/08/2016	10.24	Put	Bond Future	227.5300	0.2275	619.5400	0.6195	172.289	0	0	0
2015/11/30	ES33	04/08/2016	10.26	Put	Bond Future	94.7800	0.0948	486.7900	0.4868	413.600	0	0	0
2015/11/30	ES33	04/08/2016	10.25	Put	Bond Future	161.1100	0.1611	553.1200	0.5531	243.318	0	0	0
2015/11/30	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	ES42	04/02/2016			Bond Future	10.1882	87.1148	10.2384	86.7201	0.493	0.0000	0.0000	2,750
2015/11/30	ES42	05/05/2016			Bond Future	10.2723	84.3679	10.3246	83.9634	0.509	0.0000	0.0000	4,500
2015/11/30	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	GOVI	04/02/2016			GOVI	499.9570	499.9570	498.5970	498.5970	(0.272)	0.0000	0.0000	452
2015/11/30	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	GOVI	04/02/2016	511.99	Put	GOVI	120,330.0000	12.0330	133,930.0000	13.3930	11.302	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
2015/11/30	GOVI	04/02/2016	512.01	Put	GOVI	120,530.0000		12.0530	134,130.0000	13.4130	11.283	0	0	0
2015/11/30	GOVI	04/02/2016	512.00	Put	GOVI	120,430.0000		12.0430	134,030.0000	13.4030	11.293	0	0	0
2015/11/30	GOVI	05/05/2016	518.01	Put	GOVI	93,580.0000		9.3580	107,610.0000	10.7610	14.993	0	0	0
2015/11/30	GOVI	05/05/2016			GOVI	508.6520		508.6520	507.2490	507.2490	(0.276)	0.0000	0.0000	146
2015/11/30	GOVI	05/05/2016	518.00	Put	GOVI	93,480.0000		9.3480	107,510.0000	10.7510	15.009	0	0	0
2015/11/30	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	GOVI	05/05/2016	517.99	Put	GOVI	93,380.0000		9.3380	107,410.0000	10.7410	15.025	0	0	0
2015/11/30	GOVI	04/08/2016	520.99	Put	GOVI	29,890.0000		2.9890	44,260.0000	4.4260	48.076	0	0	0
2015/11/30	GOVI	04/08/2016			GOVI	518.0010		518.0010	516.5640	516.5640	(0.277)	0.0000	0.0000	0
2015/11/30	GOVI	04/08/2016	521.01	Put	GOVI	30,090.0000		3.0090	44,460.0000	4.4460	47.757	0	0	0
2015/11/30	GOVI	04/08/2016	521.00	Put	GOVI	29,990.0000		2.9990	44,360.0000	4.4360	47.916	0	0	0
2015/11/30	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/11/30	IGOV	04/02/2016			Index Future	238.6450		238.6450	238.5000	238.5000	(0.061)	0.0000	0.0000	1,038
2015/11/30	IGOV	05/05/2016			Index Future	242.7710		242.7710	242.6140	242.6140	(0.065)	0.0000	0.0000	21
2015/11/30	IGOV	04/08/2016			Index Future	247.2780		247.2780	247.1140	247.1140	(0.066)	0.0000	0.0000	0
2015/11/30	ILBI	04/02/2016			Index Future	645.5390		645.5390	645.3400	645.3400	(0.031)	0.0000	0.0000	157
2015/11/30	ILBI	05/05/2016			Index Future	656.5970		656.5970	656.3900	656.3900	(0.032)	0.0000	0.0000	0
2015/11/30	IS01	19/12/2016			Interest Rate Swap	99.8889		99.8889	99.9059	99.9059	0.017	0.0000	0.0000	0
2015/11/30	IS02	18/12/2017			Interest Rate Swap	99.9694		99.9694	100.0390	100.0390	0.070	0.0000	0.0000	0
2015/11/30	IS05	17/12/2020			Interest Rate Swap	99.5336		99.5336	99.7362	99.7362	0.204	0.0000	0.0000	0
2015/11/30	IS10	17/12/2025			Interest Rate Swap	101.2561		101.2561	101.5593	101.5593	0.299	0.0000	0.0000	0
2015/11/30	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/11/30	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/11/30	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/11/30	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/11/30	JBAF	15/12/2015			Jibar Tradeable Future	6.5100		93.4900	6.5100	93.4900	0.000	0.0000	0.0000	0
2015/11/30	JBAF	20/01/2016			Jibar Tradeable Future	6.5300		93.4700	6.5300	93.4700	0.000	0.0000	0.0000	0
2015/11/30	JBAF	17/02/2016			Jibar Tradeable Future	6.6200		93.3800	6.6200	93.3800	0.000	0.0000	0.0000	2,000
2015/11/30	JBAF	16/03/2016			Jibar Tradeable Future	6.7700		93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2015/11/30	JBAF	20/04/2016			Jibar Tradeable Future	6.8200		93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0

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2015/11/30	JBAF	18/05/2016			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2015/11/30	JBAF	15/06/2016			Jibar Tradeable Future	6.9700	93.0300	6.9700	93.0300	0.000	0.0000	0.0000	0
2015/11/30	JBAF	21/09/2016			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0
2015/11/30	JBAF	21/12/2016			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2015/11/30	JBAF	15/03/2017			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2015/11/30	JBAF	21/06/2017			Jibar Tradeable Future	7.7000	92.3000	7.7000	92.3000	0.000	0.0000	0.0000	0
2015/11/30	JBAF	20/09/2017			Jibar Tradeable Future	7.7900	92.2100	7.7900	92.2100	0.000	0.0000	0.0000	0
2015/11/30	R023	04/02/2016	8.01	Put	Bond Future	2,553.3400	2.5533	2,639.1300	2.6391	3.360	0	0	0
2015/11/30	R023	04/02/2016			Bond Future	8.4170	99.9666	8.4420	99.8387	0.297	0.0000	0.0000	15,449
2015/11/30	R023	04/02/2016	8.00	Put	Bond Future	2,593.1400	2.5931	2,679.7800	2.6798	3.341	0	0	0
2015/11/30	R023	04/02/2016	8.01	Call	Bond Future	439.3200	0.4393	397.2200	0.3972	(9.583)	0	0	0
2015/11/30	R023	04/02/2016	7.99	Call	Bond Future	413.8800	0.4139	373.5900	0.3736	(9.735)	0	0	0
2015/11/30	R023	04/02/2016	8.00	Call	Bond Future	426.4600	0.4265	385.2100	0.3852	(9.673)	0	0	0
2015/11/30	R023	04/02/2016	7.99	Put	Bond Future	2,633.2600	2.6333	2,720.8600	2.7209	3.327	0	0	0
2015/11/30	R023	05/05/2016			Bond Future	8.4789	97.7777	8.5058	97.6443	0.317	0.0000	0.0000	0
2015/11/30	R023	05/05/2016	8.24	Put	Bond Future	2,482.0100	2.4820	2,567.6300	2.5676	3.450	0	0	0
2015/11/30	R023	05/05/2016	8.26	Put	Bond Future	2,421.8600	2.4219	2,506.6000	2.5066	3.499	0	0	0
2015/11/30	R023	05/05/2016	8.24	Call	Bond Future	1,284.2900	1.2843	1,236.4400	1.2364	(3.726)	0	0	0
2015/11/30	R023	05/05/2016	8.25	Put	Bond Future	2,451.6900	2.4517	2,537.0000	2.5370	3.480	0	0	0
2015/11/30	R023	05/05/2016	8.25	Call	Bond Future	1,304.4700	1.3045	1,256.3100	1.2563	(3.692)	0	0	0
2015/11/30	R023	05/05/2016	8.26	Call	Bond Future	1,325.1100	1.3251	1,276.3800	1.2764	(3.677)	0	0	0
2015/11/30	R023	04/08/2016	8.24	Call	Bond Future	1,605.8700	1.6059	1,562.9600	1.5630	(2.672)	0	0	0
2015/11/30	R023	04/08/2016	8.25	Put	Bond Future	2,965.1300	2.9651	3,058.0700	3.0581	3.134	0	0	0
2015/11/30	R023	04/08/2016			Bond Future	8.5250	99.5947	8.5534	99.4580	0.332	0.0000	0.0000	0
2015/11/30	R023	04/08/2016	8.25	Call	Bond Future	1,626.1400	1.6261	1,582.4600	1.5825	(2.686)	0	0	0
2015/11/30	R023	04/08/2016	8.26	Call	Bond Future	1,646.5700	1.6466	1,602.4400	1.6024	(2.680)	0	0	0
2015/11/30	R023	04/08/2016	8.24	Put	Bond Future	2,993.9800	2.9940	3,087.6900	3.0877	3.130	0	0	0
2015/11/30	R023	04/08/2016	8.26	Put	Bond Future	2,936.4700	2.9365	3,028.9600	3.0290	3.150	0	0	0
2015/11/30	R186	04/02/2016	7.50	Call	Bond Future	55.7400	0.0557	42.2300	0.0422	(24.238)	0	0	0
2015/11/30	R186	04/02/2016	8.40	Put	Bond Future	2,688.9600	2.6890	2,868.0800	2.8681	6.661	0	0	0
2015/11/30	R186	04/02/2016	8.83	Put	Bond Future	1,114.0500	1.1141	1,192.5600	1.1926	7.047	0	0	33
2015/11/30	R186	04/02/2016	9.20	Call	Bond Future	4,930.1900	4.9302	4,613.8000	4.6138	(6.417)	0	0	0
2015/11/30	R186	04/02/2016			Bond Future	8.5911	114.7218	8.6366	114.3769	0.530	0.0000	0.0000	59,594
2015/11/30	R186	04/02/2016	7.51	Call	Bond Future	58.3700	0.0584	44.2200	0.0442	(24.242)	0	0	0
2015/11/30	R186	04/02/2016	8.02	Put	Bond Future	4,878.6000	4.8786	5,143.5500	5.1436	5.431	0	0	0
2015/11/30	R186	04/02/2016	7.90	Call	Bond Future	283.8500	0.2839	224.5000	0.2245	(20.909)	0	0	680
2015/11/30	R186	04/02/2016	8.45	Call	Bond Future	1,375.8900	1.3759	1,198.0900	1.1981	(12.923)	0	0	350
2015/11/30	R186	04/02/2016	8.75	Call	Bond Future	2,534.0500	2.5341	2,282.8800	2.2829	(9.912)	0	0	0
2015/11/30	R186	04/02/2016	7.49	Call	Bond Future	53.3100	0.0533	40.3100	0.0403	(24.386)	0	0	0
2015/11/30	R186	04/02/2016	7.50	Put	Bond Future	8,773.3800	8.7734	9,104.7700	9.1048	3.777	0	0	0
2015/11/30	R186	04/02/2016	8.83	Call	Bond Future	2,908.7800	2.9088	2,642.3900	2.6424	(9.158)	0	0	0
2015/11/30	R186	04/02/2016	8.65	Put	Bond Future	1,656.6200	1.6566	1,773.7000	1.7737	7.067	0	0	340
2015/11/30	R186	04/02/2016	8.70	Put	Bond Future	1,490.0800	1.4901	1,595.2300	1.5952	7.057	0	0	5,000
2015/11/30	R186	04/02/2016	8.80	Put	Bond Future	1,193.8000	1.1938	1,277.8400	1.2778	7.040	0	0	5,000
2015/11/30	R186	04/02/2016	7.49	Put	Bond Future	8,854.9700	8.8550	9,186.8700	9.1869	3.748	0	0	0
2015/11/30	R186	04/02/2016	8.85	Put	Bond Future	1,063.2300	1.0632	1,138.1700	1.1382	7.048	0	0	0

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2015/11/30	R186	04/02/2016	7.51	Put	Bond Future	8,692.0700	8.6921	9,022.8200	9.0228	3.805	0	0	0
2015/11/30	R186	04/02/2016	8.02	Call	Bond Future	424.7400	0.4247	344.7900	0.3448	(18.823)	0	0	700
2015/11/30	R186	04/02/2016	8.40	Call	Bond Future	1,224.3100	1.2243	1,058.5300	1.0585	(13.541)	0	0	680
2015/11/30	R186	04/02/2016	7.90	Put	Bond Future	5,703.5800	5.7036	5,989.1300	5.9891	5.007	0	0	0
2015/11/30	R186	04/02/2016	8.45	Put	Bond Future	2,454.9300	2.4549	2,622.0300	2.6220	6.807	0	0	0
2015/11/30	R186	04/02/2016	9.20	Put	Bond Future	431.3400	0.4313	459.8500	0.4598	6.610	0	0	700
2015/11/30	R186	04/02/2016	8.75	Put	Bond Future	1,336.0700	1.3361	1,429.8000	1.4298	7.015	0	0	11,695
2015/11/30	R186	04/02/2016	8.65	Call	Bond Future	2,102.5200	2.1025	1,874.7000	1.8747	(10.836)	0	0	0
2015/11/30	R186	04/02/2016	8.85	Call	Bond Future	3,006.4700	3.0065	2,736.5100	2.7365	(8.979)	0	0	0
2015/11/30	R186	04/02/2016	8.70	Call	Bond Future	2,312.8800	2.3129	2,073.1300	2.0731	(10.366)	0	0	0
2015/11/30	R186	04/02/2016	8.80	Call	Bond Future	2,765.2600	2.7653	2,504.4000	2.5044	(9.433)	0	0	0
2015/11/30	R186	05/05/2016			Bond Future	8.6486	116.7175	8.6964	116.3627	0.553	0.0000	0.0000	0
2015/11/30	R186	05/05/2016	8.34	Call	Bond Future	1,801.8000	1.8018	1,647.9100	1.6479	(8.541)	0	0	0
2015/11/30	R186	05/05/2016	8.75	Put	Bond Future	2,467.2600	2.4673	2,596.3700	2.5964	5.233	0	0	1,900
2015/11/30	R186	05/05/2016	8.35	Call	Bond Future	1,830.3200	1.8303	1,674.8800	1.6749	(8.493)	0	0	0
2015/11/30	R186	05/05/2016	8.85	Put	Bond Future	2,150.7300	2.1507	2,265.7200	2.2657	5.347	0	0	5,350
2015/11/30	R186	05/05/2016	8.33	Call	Bond Future	1,773.5700	1.7736	1,621.2300	1.6212	(8.589)	0	0	0
2015/11/30	R186	05/05/2016	8.75	Call	Bond Future	3,217.8300	3.2178	2,992.0600	2.9921	(7.016)	0	0	0
2015/11/30	R186	05/05/2016	8.35	Put	Bond Future	4,081.8900	4.0819	4,281.3300	4.2813	4.886	0	0	0
2015/11/30	R186	05/05/2016	7.56	Put	Bond Future	8,894.2800	8.8943	9,207.0700	9.2071	3.517	0	0	0
2015/11/30	R186	05/05/2016	8.34	Put	Bond Future	4,129.8200	4.1298	4,330.8100	4.3308	4.867	0	0	0
2015/11/30	R186	05/05/2016	8.85	Call	Bond Future	3,635.1500	3.6351	3,395.2600	3.3953	(6.599)	0	0	0
2015/11/30	R186	05/05/2016	7.56	Call	Bond Future	385.6400	0.3856	343.5500	0.3435	(10.914)	0	0	0
2015/11/30	R186	05/05/2016	8.33	Put	Bond Future	4,178.1000	4.1781	4,380.6400	4.3806	4.848	0	0	0
2015/11/30	R186	04/08/2016	8.51	Put	Bond Future	4,208.4000	4.2084	4,392.1100	4.3921	4.365	0	0	0
2015/11/30	R186	04/08/2016			Bond Future	8.6943	113.5839	8.7441	113.2217	0.573	0.0000	0.0000	0
2015/11/30	R186	04/08/2016	8.50	Put	Bond Future	4,249.7600	4.2498	4,435.0900	4.4351	4.361	0	0	0
2015/11/30	R186	04/08/2016	8.51	Call	Bond Future	2,854.2800	2.8543	2,675.7900	2.6758	(6.253)	0	0	0
2015/11/30	R186	04/08/2016	8.49	Call	Bond Future	2,788.9900	2.7890	2,613.3700	2.6134	(6.297)	0	0	0
2015/11/30	R186	04/08/2016	8.50	Call	Bond Future	2,821.5200	2.8215	2,644.6500	2.6446	(6.269)	0	0	0
2015/11/30	R186	04/08/2016	8.49	Put	Bond Future	4,291.4100	4.2914	4,477.9900	4.4780	4.348	0	0	0
2015/11/30	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	R197	04/02/2016			Bond Future	294.0151	294.0151	293.9758	293.9758	(0.013)	0.0000	0.0000	714
2015/11/30	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	R197	04/02/2016	296.99	Put	Bond Future	2,974.8600	2.9749	3,014.1600	3.0142	1.321	0	0	0
2015/11/30	R197	04/02/2016	297.01	Put	Bond Future	2,994.8600	2.9949	3,034.1600	3.0342	1.312	0	0	0
2015/11/30	R197	04/02/2016	297.00	Put	Bond Future	2,984.8600	2.9849	3,024.1600	3.0242	1.317	0	0	0
2015/11/30	R197	05/05/2016			Bond Future	299.0977	299.0977	299.0487	299.0487	(0.016)	0.0000	0.0000	0
2015/11/30	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	R197	05/05/2016	299.99	Put	Bond Future	892.2600	0.8923	941.3000	0.9413	5.496	0	0	0
2015/11/30	R197	05/05/2016	300.01	Put	Bond Future	912.2600	0.9123	961.3000	0.9613	5.376	0	0	0
2015/11/30	R197	05/05/2016	300.00	Put	Bond Future	902.2600	0.9023	951.3000	0.9513	5.435	0	0	0
2015/11/30	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	R202	04/02/2016			Bond Future	242.6466	242.6466	242.6147	242.6147	(0.013)	0.0000	0.0000	42,265

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
2015/11/30	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	R202	04/02/2016	239.99	Call	Bond Future	2,656.5800	2.6566	2,624.7200	2.6247	(1.199)	0	0	0
2015/11/30	R202	04/02/2016	240.00	Call	Bond Future	2,646.5800	2.6466	2,614.7200	2.6147	(1.204)	0	0	0
2015/11/30	R202	04/02/2016	240.01	Call	Bond Future	2,636.5800	2.6366	2,604.7200	2.6047	(1.208)	0	0	0
2015/11/30	R202	05/05/2016	246.99	Put	Bond Future	149.0300	0.1490	188.5700	0.1886	26.532	0	0	0
2015/11/30	R202	05/05/2016			Bond Future	246.8410	246.8410	246.8014	246.8014	(0.016)	0.0000	0.0000	0
2015/11/30	R202	05/05/2016	247.01	Put	Bond Future	169.0300	0.1690	208.5700	0.2086	23.392	0	0	0
2015/11/30	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	R202	05/05/2016	247.00	Put	Bond Future	159.0300	0.1590	198.5700	0.1986	24.863	0	0	0
2015/11/30	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	R203	04/02/2016	7.25	Put	Bond Future	450.4100	0.4504	470.2500	0.4702	4.405	0	0	0
2015/11/30	R203	04/02/2016	7.26	Put	Bond Future	441.2300	0.4412	460.5500	0.4605	4.379	0	0	0
2015/11/30	R203	04/02/2016			Bond Future	7.4270	104.5375	7.4539	104.4975	0.361	0.0000	0.0000	16,632
2015/11/30	R203	04/02/2016	7.26	Call	Bond Future	191.4000	0.1914	170.6700	0.1707	(10.831)	0	0	0
2015/11/30	R203	04/02/2016	7.24	Call	Bond Future	180.0800	0.1801	160.2200	0.1602	(11.028)	0	0	0
2015/11/30	R203	04/02/2016	7.25	Call	Bond Future	185.6000	0.1856	165.3900	0.1654	(10.889)	0	0	0
2015/11/30	R203	04/02/2016	7.24	Put	Bond Future	459.8800	0.4599	480.0700	0.4801	4.390	0	0	0
2015/11/30	R203	05/05/2016	7.25	Put	Bond Future	569.5000	0.5695	594.0300	0.5940	4.307	0	0	0
2015/11/30	R203	05/05/2016			Bond Future	7.4975	102.1872	7.5324	102.1430	0.465	0.0000	0.0000	0
2015/11/30	R203	05/05/2016	7.26	Call	Bond Future	259.4500	0.2595	239.5000	0.2395	(7.689)	0	0	0
2015/11/30	R203	05/05/2016	7.24	Call	Bond Future	249.4400	0.2494	229.9700	0.2300	(7.805)	0	0	0
2015/11/30	R203	05/05/2016	7.25	Call	Bond Future	254.4100	0.2544	234.7100	0.2347	(7.743)	0	0	0
2015/11/30	R203	05/05/2016	7.26	Put	Bond Future	561.7900	0.5618	586.0700	0.5861	4.322	0	0	0
2015/11/30	R203	05/05/2016	7.24	Put	Bond Future	577.2900	0.5773	602.0500	0.6020	4.289	0	0	0
2015/11/30	R203	04/08/2016	7.26	Call	Bond Future	288.9000	0.2889	271.7700	0.2718	(5.929)	0	0	0
2015/11/30	R203	04/08/2016			Bond Future	7.4962	104.0864	7.5401	104.0406	0.585	0.0000	0.0000	0
2015/11/30	R203	04/08/2016	7.24	Call	Bond Future	280.2600	0.2803	263.4900	0.2635	(5.984)	0	0	0
2015/11/30	R203	04/08/2016	7.25	Call	Bond Future	284.3900	0.2844	267.4500	0.2675	(5.957)	0	0	0
2015/11/30	R203	04/08/2016	7.24	Put	Bond Future	548.0100	0.5480	577.0000	0.5770	5.290	0	0	0
2015/11/30	R203	04/08/2016	7.26	Put	Bond Future	535.7100	0.5357	564.3400	0.5643	5.344	0	0	0
2015/11/30	R203	04/08/2016	7.25	Put	Bond Future	541.6700	0.5417	570.4900	0.5705	5.321	0	0	0
2015/11/30	R204	04/02/2016	7.50	Call	Bond Future	242.4600	0.2425	218.0900	0.2181	(10.051)	0	0	0
2015/11/30	R204	04/02/2016			Bond Future	7.8008	101.5803	7.8211	101.5289	0.260	0.0000	0.0000	38,324
2015/11/30	R204	04/02/2016	7.51	Call	Bond Future	250.1100	0.2501	225.2800	0.2253	(9.928)	0	0	0
2015/11/30	R204	04/02/2016	7.49	Put	Bond Future	1,025.7900	1.0258	1,053.2300	1.0532	2.675	0	0	0
2015/11/30	R204	04/02/2016	7.51	Put	Bond Future	989.8000	0.9898	1,016.3300	1.0163	2.680	0	0	0
2015/11/30	R204	04/02/2016	7.49	Call	Bond Future	234.9800	0.2350	211.0600	0.2111	(10.180)	0	0	0
2015/11/30	R204	04/02/2016	7.50	Put	Bond Future	1,007.7100	1.0077	1,034.7000	1.0347	2.678	0	0	0
2015/11/30	R204	05/05/2016	7.75	Call	Bond Future	626.2800	0.6263	597.5700	0.5976	(4.584)	0	0	0
2015/11/30	R204	05/05/2016			Bond Future	7.8798	103.3473	7.9038	103.2916	0.304	0.0000	0.0000	0
2015/11/30	R204	05/05/2016	7.76	Call	Bond Future	637.0100	0.6370	607.7500	0.6077	(4.593)	0	0	0
2015/11/30	R204	05/05/2016	7.74	Put	Bond Future	942.0300	0.9420	969.0500	0.9691	2.868	0	0	0
2015/11/30	R204	05/05/2016	7.76	Put	Bond Future	916.3900	0.9164	942.8400	0.9428	2.886	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
2015/11/30	R204	05/05/2016	7.74	Call	Bond Future	615.9200	0.6159	587.2300	0.5872	(4.658)	0	0	0
2015/11/30	R204	05/05/2016	7.75	Put	Bond Future	929.0200	0.9290	956.0200	0.9560	2.906	0	0	0
2015/11/30	R204	04/08/2016			Bond Future	7.9291	101.2276	7.9562	101.1702	0.342	0.0000	0.0000	0
2015/11/30	R204	04/08/2016	7.74	Put	Bond Future	1,094.1300	1.0941	1,125.1700	1.1252	2.837	0	0	0
2015/11/30	R204	04/08/2016	7.76	Put	Bond Future	1,071.0400	1.0710	1,101.3000	1.1013	2.825	0	0	0
2015/11/30	R204	04/08/2016	7.75	Put	Bond Future	1,082.5400	1.0825	1,113.3600	1.1134	2.847	0	0	0
2015/11/30	R204	04/08/2016	7.74	Call	Bond Future	692.0000	0.6920	665.6000	0.6656	(3.815)	0	0	0
2015/11/30	R204	04/08/2016	7.75	Call	Bond Future	701.7200	0.7017	675.1000	0.6751	(3.794)	0	0	0
2015/11/30	R204	04/08/2016	7.76	Call	Bond Future	711.5300	0.7115	684.3500	0.6844	(3.820)	0	0	0
2015/11/30	R207	04/02/2016	7.27	Put	Bond Future	2,600.2900	2.6003	2,671.1900	2.6712	2.727	0	0	0
2015/11/30	R207	04/02/2016	7.49	Put	Bond Future	1,951.3800	1.9514	2,011.8800	2.0119	3.100	0	0	0
2015/11/30	R207	04/02/2016			Bond Future	8.0350	97.8873	8.0604	97.8047	0.315	0.0000	0.0000	48,100
2015/11/30	R207	04/02/2016	7.51	Put	Bond Future	1,895.9700	1.8960	1,955.3400	1.9553	3.131	0	0	0
2015/11/30	R207	04/02/2016	7.27	Call	Bond Future	64.6600	0.0647	52.9300	0.0529	(18.141)	0	0	43
2015/11/30	R207	04/02/2016	7.50	Call	Bond Future	158.6200	0.1586	135.9300	0.1359	(14.305)	0	0	19
2015/11/30	R207	04/02/2016	7.51	Call	Bond Future	164.3400	0.1643	141.0800	0.1411	(14.154)	0	0	0
2015/11/30	R207	04/02/2016	7.49	Call	Bond Future	153.0500	0.1530	130.9200	0.1309	(14.459)	0	0	0
2015/11/30	R207	04/02/2016	7.50	Put	Bond Future	1,923.5900	1.9236	1,983.5300	1.9835	3.116	0	0	0
2015/11/30	R207	05/05/2016	7.86	Put	Bond Future	1,497.6300	1.4976	1,555.6100	1.5556	3.871	0	0	0
2015/11/30	R207	05/05/2016			Bond Future	8.1141	99.5905	8.1426	99.5030	0.350	0.0000	0.0000	0
2015/11/30	R207	05/05/2016	7.85	Put	Bond Future	1,516.5200	1.5165	1,574.8800	1.5749	3.848	0	0	0
2015/11/30	R207	05/05/2016	7.56	Put	Bond Future	2,128.4700	2.1285	2,196.2300	2.1962	3.184	0	0	0
2015/11/30	R207	05/05/2016	7.84	Put	Bond Future	1,535.5700	1.5356	1,594.3000	1.5943	3.825	0	0	0
2015/11/30	R207	05/05/2016	7.56	Call	Bond Future	404.3000	0.4043	384.5900	0.3846	(4.875)	0	0	43
2015/11/30	R207	05/05/2016	7.85	Call	Bond Future	699.2900	0.6993	670.1800	0.6702	(4.163)	0	0	0
2015/11/30	R207	05/05/2016	7.86	Call	Bond Future	711.4900	0.7115	682.0000	0.6820	(4.145)	0	0	0
2015/11/30	R207	05/05/2016	7.84	Call	Bond Future	687.2300	0.6872	658.4900	0.6585	(4.182)	0	0	0
2015/11/30	R207	04/08/2016			Bond Future	8.1709	97.7970	8.2019	97.7072	0.380	0.0000	0.0000	0
2015/11/30	R207	04/08/2016	7.99	Put	Bond Future	1,534.4400	1.5344	1,581.0000	1.5810	3.034	0	0	0
2015/11/30	R207	04/08/2016	8.01	Put	Bond Future	1,502.6200	1.5026	1,548.5100	1.5485	3.054	0	0	0
2015/11/30	R207	04/08/2016	8.00	Put	Bond Future	1,518.4800	1.5185	1,564.7000	1.5647	3.044	0	0	0
2015/11/30	R207	04/08/2016	8.01	Call	Bond Future	1,036.2300	1.0362	992.3400	0.9923	(4.236)	0	0	0
2015/11/30	R207	04/08/2016	7.99	Call	Bond Future	1,009.8700	1.0099	966.6500	0.9667	(4.280)	0	0	0
2015/11/30	R207	04/08/2016	8.00	Call	Bond Future	1,023.0000	1.0230	979.4400	0.9794	(4.258)	0	0	0
2015/11/30	R208	04/02/2016			Bond Future	8.1722	96.5483	8.1974	96.4482	0.308	0.0000	0.0000	40,743
2015/11/30	R208	04/02/2016	7.74	Put	Bond Future	2,030.4900	2.0305	2,101.5300	2.1015	3.499	0	0	0
2015/11/30	R208	04/02/2016	7.76	Put	Bond Future	1,967.8600	1.9679	2,037.5900	2.0376	3.543	0	0	0
2015/11/30	R208	04/02/2016	7.75	Put	Bond Future	1,999.0500	1.9991	2,069.4400	2.0694	3.521	0	0	0
2015/11/30	R208	04/02/2016	7.76	Call	Bond Future	309.1200	0.3091	278.7000	0.2787	(9.841)	0	0	0
2015/11/30	R208	04/02/2016	7.74	Call	Bond Future	290.3800	0.2904	261.2700	0.2613	(10.025)	0	0	0
2015/11/30	R208	04/02/2016	7.75	Call	Bond Future	299.6400	0.2996	269.8800	0.2699	(9.932)	0	0	0
2015/11/30	R208	05/05/2016	7.99	Call	Bond Future	915.6700	0.9157	879.4200	0.8794	(3.959)	0	0	0
2015/11/30	R208	05/05/2016	8.00	Put	Bond Future	1,851.8600	1.8519	1,920.2800	1.9203	3.695	0	0	0
2015/11/30	R208	05/05/2016			Bond Future	8.2398	94.8271	8.2674	94.7220	0.334	0.0000	0.0000	0
2015/11/30	R208	05/05/2016	8.00	Call	Bond Future	930.9600	0.9310	894.2500	0.8942	(3.943)	0	0	0
2015/11/30	R208	05/05/2016	8.01	Call	Bond Future	946.4100	0.9464	909.2500	0.9092	(3.926)	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
2015/11/30	R208	05/05/2016	7.99	Put	Bond Future	1,875.2000		1.8752	1,944.0800	1.9441	3.673	0	0	0
2015/11/30	R208	05/05/2016	8.01	Put	Bond Future	1,828.6900		1.8287	1,896.6600	1.8967	3.717	0	0	0
2015/11/30	R208	04/08/2016	8.01	Put	Bond Future	2,182.2100		2.1822	2,258.7000	2.2587	3.505	0	0	0
2015/11/30	R208	04/08/2016			Bond Future	8.2896		96.5895	8.3191	96.4818	0.356	0.0000	0.0000	0
2015/11/30	R208	04/08/2016	8.00	Put	Bond Future	2,204.1800		2.2042	2,281.0300	2.2810	3.487	0	0	0
2015/11/30	R208	04/08/2016	7.99	Call	Bond Future	1,124.0500		1.1241	1,093.5600	1.0936	(2.713)	0	0	0
2015/11/30	R208	04/08/2016	8.00	Call	Bond Future	1,138.9900		1.1390	1,108.1500	1.1081	(2.708)	0	0	0
2015/11/30	R208	04/08/2016	8.01	Call	Bond Future	1,154.0500		1.1541	1,122.8500	1.1228	(2.704)	0	0	0
2015/11/30	R208	04/08/2016	7.99	Put	Bond Future	2,226.2800		2.2263	2,303.4800	2.3035	3.468	0	0	0
2015/11/30	R209	04/02/2016	8.74	Call	Bond Future	737.5400		0.7375	604.9300	0.6049	(17.980)	0	0	0
2015/11/30	R209	04/02/2016	8.75	Put	Bond Future	3,784.5600		3.7846	4,085.9300	4.0859	7.963	0	0	0
2015/11/30	R209	04/02/2016			Bond Future	9.1557		75.7340	9.2163	75.2974	0.662	0.0000	0.0000	40,791
2015/11/30	R209	04/02/2016	8.75	Call	Bond Future	757.3200		0.7573	622.1900	0.6222	(17.843)	0	0	0
2015/11/30	R209	04/02/2016	8.76	Call	Bond Future	777.4800		0.7775	639.8100	0.6398	(17.707)	0	0	0
2015/11/30	R209	04/02/2016	9.52	Put	Bond Future	872.7000		0.8727	977.0600	0.9771	11.958	0	0	2,200
2015/11/30	R209	04/02/2016	8.74	Put	Bond Future	3,841.7600		3.8418	4,145.6500	4.1456	7.910	0	0	0
2015/11/30	R209	04/02/2016	8.76	Put	Bond Future	3,727.8500		3.7279	4,026.6800	4.0267	8.016	0	0	0
2015/11/30	R209	04/02/2016	9.52	Call	Bond Future	3,438.0300		3.4380	3,105.8900	3.1059	(9.661)	0	0	0
2015/11/30	R209	05/05/2016			Bond Future	9.2086		73.9026	9.2713	73.4560	0.680	0.0000	0.0000	0
2015/11/30	R209	05/05/2016	9.00	Call	Bond Future	2,211.6300		2.2116	1,991.9900	1.9920	(9.931)	0	0	6,700
2015/11/30	R209	05/05/2016	8.25	Put	Bond Future	7,995.5700		7.9956	8,352.9300	8.3529	4.469	0	0	0
2015/11/30	R209	05/05/2016	8.99	Put	Bond Future	3,772.6400		3.7726	4,001.4200	4.0014	6.064	0	0	0
2015/11/30	R209	05/05/2016	9.01	Put	Bond Future	3,686.0900		3.6861	3,910.8000	3.9108	6.096	0	0	0
2015/11/30	R209	05/05/2016	9.00	Put	Bond Future	3,729.0000		3.7290	3,955.9300	3.9559	6.086	0	0	0
2015/11/30	R209	05/05/2016	9.01	Call	Bond Future	2,242.5400		2.2425	2,020.6800	2.0207	(9.893)	0	0	0
2015/11/30	R209	05/05/2016	8.25	Call	Bond Future	613.0200		0.6130	523.8100	0.5238	(14.553)	0	0	6,700
2015/11/30	R209	05/05/2016	8.99	Call	Bond Future	2,181.3400		2.1813	1,963.5500	1.9635	(9.984)	0	0	0
2015/11/30	R209	04/08/2016	9.26	Call	Bond Future	3,625.7400		3.6257	3,393.9100	3.3939	(6.394)	0	0	0
2015/11/30	R209	04/08/2016			Bond Future	9.2532		75.2763	9.3177	74.8210	0.697	0.0000	0.0000	0
2015/11/30	R209	04/08/2016	9.24	Call	Bond Future	3,555.5500		3.5556	3,326.5900	3.3266	(6.440)	0	0	0
2015/11/30	R209	04/08/2016	9.25	Call	Bond Future	3,590.4400		3.5904	3,360.0400	3.3600	(6.417)	0	0	0
2015/11/30	R209	04/08/2016	9.24	Put	Bond Future	3,649.6000		3.6496	3,876.0000	3.8760	6.203	0	0	0
2015/11/30	R209	04/08/2016	9.26	Put	Bond Future	3,577.7900		3.5778	3,801.3200	3.8013	6.248	0	0	0
2015/11/30	R209	04/08/2016	9.25	Put	Bond Future	3,613.4400		3.6134	3,838.4000	3.8384	6.226	0	0	0
2015/11/30	R210	04/02/2016	184.99	Put	Bond Future	579.1600		0.5792	603.7400	0.6037	4.244	0	0	0
2015/11/30	R210	04/02/2016			Bond Future	184.4108		184.4108	184.3863	184.3863	(0.013)	0.0000	0.0000	3,296
2015/11/30	R210	04/02/2016	185.01	Put	Bond Future	599.1600		0.5992	623.7400	0.6237	4.102	0	0	0
2015/11/30	R210	04/02/2016	184.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	R210	04/02/2016	185.00	Put	Bond Future	589.1600		0.5892	613.7400	0.6137	4.172	0	0	0
2015/11/30	R210	04/02/2016	185.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	R210	04/02/2016	185.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	R210	05/05/2016			Bond Future	185.4334		185.4334	185.4027	185.4027	(0.017)	0.0000	0.0000	0
2015/11/30	R210	05/05/2016	184.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	R210	05/05/2016	185.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	R210	05/05/2016	185.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	R210	05/05/2016	184.99	Call	Bond Future	443.4000		0.4434	412.6800	0.4127	(6.928)	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
2015/11/30	R210	05/05/2016	185.00	Call	Bond Future	433.4000	0.4334	402.6800	0.4027	(7.088)	0	0	0
2015/11/30	R210	05/05/2016	185.01	Call	Bond Future	423.4000	0.4234	392.6800	0.3927	(7.256)	0	0	0
2015/11/30	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	R211	04/02/2016			Bond Future	135.5627	135.5627	135.5444	135.5444	(0.013)	0.0000	0.0000	1,010
2015/11/30	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	R211	04/02/2016	138.99	Put	Bond Future	3,427.3100	3.4273	3,445.6100	3.4456	0.534	0	0	0
2015/11/30	R211	04/02/2016	139.01	Put	Bond Future	3,447.3100	3.4473	3,465.6100	3.4656	0.531	0	0	0
2015/11/30	R211	04/02/2016	139.00	Put	Bond Future	3,437.3100	3.4373	3,455.6100	3.4556	0.532	0	0	0
2015/11/30	R211	05/05/2016	139.01	Put	Bond Future	1,103.5900	1.1036	1,126.4200	1.1264	2.069	0	0	0
2015/11/30	R211	05/05/2016			Bond Future	137.9064	137.9064	137.8836	137.8836	(0.017)	0.0000	0.0000	0
2015/11/30	R211	05/05/2016	139.00	Put	Bond Future	1,093.5900	1.0936	1,116.4200	1.1164	2.088	0	0	0
2015/11/30	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	R211	05/05/2016	138.99	Put	Bond Future	1,083.5900	1.0836	1,106.4200	1.1064	2.107	0	0	0
2015/11/30	R212	04/02/2016			Bond Future	141.8101	141.8101	141.7912	141.7912	(0.013)	0.0000	0.0000	1,569
2015/11/30	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	R212	04/02/2016	145.99	Put	Bond Future	4,179.9000	4.1799	4,198.8400	4.1988	0.453	0	0	0
2015/11/30	R212	04/02/2016	146.01	Put	Bond Future	4,199.9000	4.1999	4,218.8400	4.2188	0.451	0	0	0
2015/11/30	R212	04/02/2016	146.00	Put	Bond Future	4,189.9000	4.1899	4,208.8400	4.2088	0.452	0	0	0
2015/11/30	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	R212	05/05/2016			Bond Future	144.2619	144.2619	144.2381	144.2381	(0.016)	0.0000	0.0000	0
2015/11/30	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	R212	05/05/2016	144.99	Put	Bond Future	728.1300	0.7281	751.8600	0.7519	3.259	0	0	0
2015/11/30	R212	05/05/2016	145.01	Put	Bond Future	748.1300	0.7481	771.8600	0.7719	3.172	0	0	0
2015/11/30	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/30	R212	05/05/2016	145.00	Put	Bond Future	738.1300	0.7381	761.8600	0.7619	3.215	0	0	0
2015/11/30	R213	04/02/2016			Bond Future	9.0731	86.2852	9.1235	85.9268	0.555	0.0000	0.0000	41,590
2015/11/30	R213	04/02/2016	8.75	Call	Bond Future	913.1300	0.9131	770.5200	0.7705	(15.618)	0	0	0
2015/11/30	R213	04/02/2016	8.74	Put	Bond Future	3,315.6800	3.3157	3,533.7900	3.5338	6.578	0	0	0
2015/11/30	R213	04/02/2016	8.76	Put	Bond Future	3,212.5000	3.2125	3,425.9900	3.4260	6.646	0	0	0
2015/11/30	R213	04/02/2016	8.75	Put	Bond Future	3,263.8600	3.2639	3,479.6600	3.4797	6.612	0	0	0
2015/11/30	R213	04/02/2016	8.76	Call	Bond Future	935.9200	0.9359	791.0000	0.7910	(15.484)	0	0	0
2015/11/30	R213	04/02/2016	8.74	Call	Bond Future	890.7100	0.8907	750.4100	0.7504	(15.751)	0	0	0
2015/11/30	R213	05/05/2016	8.74	Put	Bond Future	4,446.6800	4.4467	4,661.1500	4.6612	4.823	0	0	0
2015/11/30	R213	05/05/2016	8.76	Put	Bond Future	4,350.2500	4.3502	4,561.8600	4.5619	4.864	0	0	0
2015/11/30	R213	05/05/2016			Bond Future	9.1295	84.2385	9.1819	83.8710	0.574	0.0000	0.0000	0
2015/11/30	R213	05/05/2016	8.75	Put	Bond Future	4,398.3000	4.3983	4,611.2300	4.6112	4.841	0	0	0
2015/11/30	R213	05/05/2016	8.74	Call	Bond Future	1,638.8200	1.6388	1,485.7400	1.4857	(9.341)	0	0	0
2015/11/30	R213	05/05/2016	8.75	Call	Bond Future	1,664.1900	1.6642	1,509.5700	1.5096	(9.291)	0	0	0
2015/11/30	R213	05/05/2016	8.76	Call	Bond Future	1,689.8000	1.6898	1,533.8600	1.5339	(9.228)	0	0	0
2015/11/30	R213	04/08/2016			Bond Future	9.1762	85.8039	9.2302	85.4290	0.589	0.0000	0.0000	0

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2015/11/30	R213	04/08/2016	8.99	Put	Bond Future	4,211.6100	4.2116	4,398.9400	4.3989	4.448	0	0	0
2015/11/30	R213	04/08/2016	9.01	Put	Bond Future	4,132.6200	4.1326	4,316.9400	4.3169	4.460	0	0	0
2015/11/30	R213	04/08/2016	9.00	Put	Bond Future	4,171.7000	4.1717	4,357.8100	4.3578	4.461	0	0	0
2015/11/30	R213	04/08/2016	9.01	Call	Bond Future	2,965.3900	2.9654	2,774.7800	2.7748	(6.428)	0	0	0
2015/11/30	R213	04/08/2016	8.99	Call	Bond Future	2,902.3200	2.9023	2,714.7200	2.7147	(6.464)	0	0	0
2015/11/30	R213	04/08/2016	9.00	Call	Bond Future	2,933.4800	2.9335	2,744.6600	2.7447	(6.437)	0	0	0
2015/11/30	R214	04/02/2016			Bond Future	9.2170	76.5078	9.2776	76.0502	0.657	0.0000	0.0000	30,289
2015/11/30	R214	04/02/2016	7.99	Put	Bond Future	10,410.0000	10.4100	10,853.8000	10.8538	4.263	0	0	0
2015/11/30	R214	04/02/2016	9.45	Call	Bond Future	2,984.5700	2.9846	2,661.9800	2.6620	(10.809)	0	0	0
2015/11/30	R214	04/02/2016	8.00	Call	Bond Future	45.7300	0.0457	31.3700	0.0314	(31.402)	0	0	0
2015/11/30	R214	04/02/2016	8.01	Call	Bond Future	47.8200	0.0478	32.8900	0.0329	(31.221)	0	0	0
2015/11/30	R214	04/02/2016	7.99	Call	Bond Future	43.7200	0.0437	29.9100	0.0299	(31.587)	0	0	0
2015/11/30	R214	04/02/2016	9.35	Call	Bond Future	2,538.8800	2.5389	2,240.8300	2.2408	(11.739)	0	0	0
2015/11/30	R214	04/02/2016	9.45	Put	Bond Future	1,250.2100	1.2502	1,385.2300	1.3852	10.800	0	0	25
2015/11/30	R214	04/02/2016	8.01	Put	Bond Future	10,226.7700	10.2268	10,669.4500	10.6694	4.329	0	0	0
2015/11/30	R214	04/02/2016	9.35	Put	Bond Future	1,540.4900	1.5405	1,700.0500	1.7000	10.358	0	0	25
2015/11/30	R214	04/02/2016	8.00	Put	Bond Future	10,318.2600	10.3183	10,761.5100	10.7615	4.296	0	0	0
2015/11/30	R214	05/05/2016	9.01	Call	Bond Future	2,176.9400	2.1769	1,972.5900	1.9726	(9.387)	0	0	0
2015/11/30	R214	05/05/2016			Bond Future	9.2671	74.5444	9.3297	74.0764	0.675	0.0000	0.0000	4,680
2015/11/30	R214	05/05/2016	8.99	Call	Bond Future	2,116.0000	2.1160	1,915.4400	1.9154	(9.478)	0	0	0
2015/11/30	R214	05/05/2016	9.00	Call	Bond Future	2,146.3500	2.1463	1,943.8900	1.9439	(9.433)	0	0	0
2015/11/30	R214	05/05/2016	8.99	Put	Bond Future	4,248.8500	4.2488	4,516.2800	4.5163	6.294	0	0	0
2015/11/30	R214	05/05/2016	9.01	Put	Bond Future	4,152.4900	4.1525	4,416.1300	4.4161	6.349	0	0	0
2015/11/30	R214	05/05/2016	9.00	Put	Bond Future	4,200.4800	4.2005	4,466.0100	4.4660	6.321	0	0	0
2015/11/30	R214	04/08/2016	9.25	Put	Bond Future	4,048.9500	4.0489	4,286.2400	4.2862	5.861	0	0	0
2015/11/30	R214	04/08/2016	9.24	Call	Bond Future	3,572.0400	3.5720	3,333.5500	3.3336	(6.677)	0	0	0
2015/11/30	R214	04/08/2016			Bond Future	9.3089	75.9297	9.3733	75.4525	0.691	0.0000	0.0000	0
2015/11/30	R214	04/08/2016	9.25	Call	Bond Future	3,607.5900	3.6076	3,367.6000	3.3676	(6.652)	0	0	0
2015/11/30	R214	04/08/2016	9.26	Call	Bond Future	3,643.8300	3.6438	3,402.3200	3.4023	(6.628)	0	0	0
2015/11/30	R214	04/08/2016	9.24	Put	Bond Future	4,088.7700	4.0888	4,327.5600	4.3276	5.840	0	0	0
2015/11/30	R214	04/08/2016	9.26	Put	Bond Future	4,009.9500	4.0100	4,245.7200	4.2457	5.880	0	0	0
2015/11/30	R248	04/02/2016	8.99	Put	Bond Future	4,317.7700	4.3178	4,653.4100	4.6534	7.773	0	0	0
2015/11/30	R248	04/02/2016	9.55	Put	Bond Future	1,515.5800	1.5156	1,648.6200	1.6486	8.778	0	0	75
2015/11/30	R248	04/02/2016			Bond Future	9.2835	98.4729	9.3441	97.8883	0.653	0.0000	0.0000	56,523
2015/11/30	R248	04/02/2016	9.00	Put	Bond Future	4,248.8400	4.2488	4,580.6900	4.5807	7.810	0	0	0
2015/11/30	R248	04/02/2016	9.01	Put	Bond Future	4,180.6100	4.1806	4,508.6600	4.5087	7.847	0	0	0
2015/11/30	R248	04/02/2016	8.99	Call	Bond Future	1,394.3100	1.3943	1,145.3100	1.1453	(17.858)	0	0	0
2015/11/30	R248	04/02/2016	9.00	Call	Bond Future	1,427.5900	1.4276	1,174.8000	1.1748	(17.707)	0	0	0
2015/11/30	R248	04/02/2016	9.45	Put	Bond Future	1,866.6700	1.8667	2,030.8000	2.0308	8.793	0	0	75
2015/11/30	R248	04/02/2016	9.01	Call	Bond Future	1,461.3800	1.4614	1,204.7900	1.2048	(17.558)	0	0	0
2015/11/30	R248	04/02/2016	9.45	Call	Bond Future	3,456.7800	3.4568	3,036.2700	3.0363	(12.165)	0	0	0
2015/11/30	R248	04/02/2016	9.55	Call	Bond Future	4,038.1700	4.0382	3,586.5700	3.5866	(11.183)	0	0	0
2015/11/30	R248	05/05/2016			Bond Future	9.3355	95.7513	9.3982	95.1533	0.671	0.0000	0.0000	0
2015/11/30	R248	05/05/2016	8.99	Put	Bond Future	5,904.8500	5.9049	6,257.3200	6.2573	5.969	0	0	0
2015/11/30	R248	05/05/2016	9.01	Put	Bond Future	5,774.6900	5.7747	6,122.3300	6.1223	6.020	0	0	0
2015/11/30	R248	05/05/2016	9.00	Put	Bond Future	5,839.5100	5.8395	6,189.5700	6.1896	5.995	0	0	0

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2015/11/30	R248	05/05/2016	8.99	Call	Bond Future	2,483.0500	2.4831	2,237.5400	2.2375	(9.887)	0	0	0
2015/11/30	R248	05/05/2016	9.00	Call	Bond Future	2,519.8000	2.5198	2,271.8800	2.2719	(9.839)	0	0	0
2015/11/30	R248	05/05/2016	9.01	Call	Bond Future	2,556.8800	2.5569	2,306.5400	2.3065	(9.791)	0	0	0
2015/11/30	R248	04/08/2016			Bond Future	9.3793	97.5307	9.4438	96.9210	0.688	0.0000	0.0000	0
2015/11/30	R248	04/08/2016	9.25	Call	Bond Future	4,341.8200	4.3418	4,000.6700	4.0007	(7.857)	0	0	0
2015/11/30	R248	04/08/2016	9.24	Put	Bond Future	5,639.1900	5.6392	5,909.7600	5.9098	4.798	0	0	0
2015/11/30	R248	04/08/2016	9.26	Put	Bond Future	5,533.1000	5.5331	5,799.1100	5.7991	4.808	0	0	0
2015/11/30	R248	04/08/2016	9.25	Put	Bond Future	5,585.6300	5.5856	5,854.2300	5.8542	4.809	0	0	0
2015/11/30	R248	04/08/2016	9.26	Call	Bond Future	4,386.5200	4.3865	4,042.7800	4.0428	(7.836)	0	0	0
2015/11/30	R248	04/08/2016	9.24	Call	Bond Future	4,297.9700	4.2980	3,958.7900	3.9588	(7.892)	0	0	0

Total

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