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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/11/2015 TO 26/11/2015

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
2015/11/26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/11/26	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	2025	04/02/2016	126.01	Put	Bond Future	2,260.8400	2.2608	2,277.7900	2.2778	0.750	0	0	0
2015/11/26	2025	04/02/2016			Bond Future	123.7492	123.7492	123.7322	123.7322	(0.014)	0.0000	0.0000	950
2015/11/26	2025	04/02/2016	126.00	Put	Bond Future	2,250.8400	2.2508	2,267.7900	2.2678	0.753	0	0	0
2015/11/26	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	2025	04/02/2016	125.99	Put	Bond Future	2,240.8400	2.2408	2,257.7900	2.2578	0.756	0	0	0
2015/11/26	2025	05/05/2016			Bond Future	125.8920	125.8920	125.8729	125.8729	(0.015)	0.0000	0.0000	0
2015/11/26	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	2025	05/05/2016	125.99	Put	Bond Future	97.9900	0.0980	117.1200	0.1171	19.522	0	0	0
2015/11/26	2025	05/05/2016	126.01	Put	Bond Future	117.9900	0.1180	137.1200	0.1371	16.213	0	0	0
2015/11/26	2025	05/05/2016	126.00	Put	Bond Future	107.9900	0.1080	127.1200	0.1271	17.715	0	0	0
2015/11/26	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	2030	04/02/2016			Bond Future	8.9109	92.9942	8.9563	92.6542	0.510	0.0000	0.0000	10,930
2015/11/26	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	2030	04/02/2016	8.74	Put	Bond Future	1,294.4600	1.2945	1,634.4100	1.6344	26.262	0	0	0
2015/11/26	2030	04/02/2016	8.76	Put	Bond Future	1,141.6800	1.1417	1,481.6300	1.4816	29.776	0	0	0
2015/11/26	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	2030	04/02/2016	8.75	Put	Bond Future	1,218.0200	1.2180	1,557.9700	1.5580	27.910	0	0	0
2015/11/26	2030	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	189.9400	0.1899	100.000	0	0	0
2015/11/26	2030	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	42.6500	0.0426	100.000	0	0	0
2015/11/26	2030	05/05/2016			Bond Future	8.9687	94.6150	9.0158	94.2676	0.525	0.0000	0.0000	0
2015/11/26	2030	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	116.2500	0.1163	100.000	0	0	0
2015/11/26	2030	05/05/2016	8.99	Call	Bond Future	157.4500	0.1574	0.0000	0.0000	(100.000)	0	0	0
2015/11/26	2030	05/05/2016	9.00	Call	Bond Future	231.1400	0.2311	0.0000	0.0000	(100.000)	0	0	0
2015/11/26	2030	05/05/2016	9.01	Call	Bond Future	304.7400	0.3047	0.0000	0.0000	(100.000)	0	0	0
2015/11/26	2032	04/02/2016			Bond Future	9.0158	96.5099	9.0612	96.1467	0.504	0.0000	0.0000	8,417
2015/11/26	2032	04/02/2016	8.69	Put	Bond Future	3,697.0700	3.6971	3,937.5800	3.9376	6.505	0	0	0
2015/11/26	2032	04/02/2016	8.71	Put	Bond Future	3,581.8100	3.5818	3,818.0400	3.8180	6.595	0	0	0
2015/11/26	2032	04/02/2016	9.20	Call	Bond Future	2,902.0600	2.9021	2,667.1600	2.6672	(8.094)	0	0	0
2015/11/26	2032	04/02/2016	8.70	Put	Bond Future	3,639.1800	3.6392	3,877.5500	3.8775	6.550	0	0	0
2015/11/26	2032	04/02/2016	9.30	Call	Bond Future	3,398.8900	3.3989	3,144.3000	3.1443	(7.490)	0	0	0
2015/11/26	2032	04/02/2016	8.71	Call	Bond Future	1,081.2900	1.0813	954.3400	0.9543	(11.741)	0	0	0
2015/11/26	2032	04/02/2016	9.20	Put	Bond Future	1,440.9300	1.4409	1,569.2100	1.5692	8.903	0	0	22
2015/11/26	2032	04/02/2016	8.69	Call	Bond Future	1,029.6100	1.0296	906.9400	0.9069	(11.914)	0	0	0
2015/11/26	2032	04/02/2016	8.70	Call	Bond Future	1,055.2400	1.0552	930.4300	0.9304	(11.828)	0	0	0

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2015/11/26	2032	04/02/2016	9.30	Put	Bond Future	1,158.6500		1.1586	1,267.2400	1.2672	9.372	0	0	22
2015/11/26	2032	05/05/2016			Bond Future	9.0724		94.0349	9.1194	93.6639	0.518	0.0000	0.0000	0
2015/11/26	2032	05/05/2016	8.99	Put	Bond Future	3,523.8900		3.5239	3,708.9900	3.7090	5.253	0	0	0
2015/11/26	2032	05/05/2016	9.01	Put	Bond Future	3,439.2700		3.4393	3,621.3800	3.6214	5.295	0	0	0
2015/11/26	2032	05/05/2016	9.00	Put	Bond Future	3,481.1400		3.4811	3,664.7500	3.6648	5.274	0	0	0
2015/11/26	2032	05/05/2016	9.01	Call	Bond Future	2,943.9100		2.9439	2,754.9800	2.7550	(6.418)	0	0	0
2015/11/26	2032	05/05/2016	8.99	Call	Bond Future	2,868.8300		2.8688	2,682.8900	2.6829	(6.481)	0	0	0
2015/11/26	2032	05/05/2016	9.00	Call	Bond Future	2,905.9800		2.9060	2,718.5500	2.7186	(6.450)	0	0	0
2015/11/26	2032	04/08/2016	9.01	Call	Bond Future	3,552.3000		3.5523	3,363.8500	3.3638	(5.305)	0	0	0
2015/11/26	2032	04/08/2016			Bond Future	9.1198		95.7840	9.1682	95.4063	0.531	0.0000	0.0000	0
2015/11/26	2032	04/08/2016	8.99	Call	Bond Future	3,479.0400		3.4790	3,293.0100	3.2930	(5.347)	0	0	0
2015/11/26	2032	04/08/2016	9.00	Call	Bond Future	3,515.2500		3.5152	3,328.0100	3.3280	(5.327)	0	0	0
2015/11/26	2032	04/08/2016	8.99	Put	Bond Future	4,501.4100		4.5014	4,693.0300	4.6930	4.257	0	0	0
2015/11/26	2032	04/08/2016	9.01	Put	Bond Future	4,416.0400		4.4160	4,605.2400	4.6052	4.284	0	0	0
2015/11/26	2032	04/08/2016	9.00	Put	Bond Future	4,458.2500		4.4582	4,648.6600	4.6487	4.271	0	0	0
2015/11/26	2033	04/02/2016	102.40	Call	Bond Future	3,881.8300		3.8818	3,867.3700	3.8674	(0.373)	0	0	0
2015/11/26	2033	04/02/2016			Bond Future	106.2818		106.2818	106.2674	106.2674	(0.014)	0.0000	0.0000	185
2015/11/26	2033	04/02/2016	102.41	Call	Bond Future	3,871.8300		3.8718	3,857.3700	3.8574	(0.373)	0	0	0
2015/11/26	2033	04/02/2016	102.39	Call	Bond Future	3,891.8300		3.8918	3,877.3700	3.8774	(0.372)	0	0	0
2015/11/26	2033	04/02/2016	102.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	2033	04/02/2016	102.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	2033	04/02/2016	102.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	2033	05/05/2016			Bond Future	107.1477		107.1477	107.1315	107.1315	(0.015)	0.0000	0.0000	0
2015/11/26	2033	05/05/2016	102.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	2033	05/05/2016	102.40	Call	Bond Future	4,747.6700		4.7477	4,731.5100	4.7315	(0.340)	0	0	0
2015/11/26	2033	05/05/2016	102.41	Call	Bond Future	4,737.6700		4.7377	4,721.5100	4.7215	(0.341)	0	0	0
2015/11/26	2033	05/05/2016	102.39	Call	Bond Future	4,757.6700		4.7577	4,741.5100	4.7415	(0.340)	0	0	0
2015/11/26	2033	05/05/2016	102.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	2033	05/05/2016	102.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	2037	04/02/2016	8.74	Call	Bond Future	987.4200		0.9874	865.8400	0.8658	(12.313)	0	0	0
2015/11/26	2037	04/02/2016	8.75	Put	Bond Future	4,500.4300		4.5004	4,776.2800	4.7763	6.129	0	0	0
2015/11/26	2037	04/02/2016	9.43	Call	Bond Future	3,842.6800		3.8427	3,560.2400	3.5602	(7.350)	0	0	0
2015/11/26	2037	04/02/2016			Bond Future	9.1335		94.3353	9.1789	93.9356	0.497	0.0000	0.0000	50,887
2015/11/26	2037	04/02/2016	8.75	Call	Bond Future	1,012.9100		1.0129	889.1000	0.8891	(12.223)	0	0	0
2015/11/26	2037	04/02/2016	8.76	Call	Bond Future	1,038.8600		1.0389	912.7900	0.9128	(12.135)	0	0	0
2015/11/26	2037	04/02/2016	9.30	Call	Bond Future	3,140.0100		3.1400	2,885.2400	2.8852	(8.114)	0	0	0
2015/11/26	2037	04/02/2016	8.74	Put	Bond Future	4,568.5600		4.5686	4,846.6400	4.8466	6.087	0	0	0
2015/11/26	2037	04/02/2016	9.43	Put	Bond Future	1,278.3900		1.2784	1,395.6100	1.3956	9.169	0	0	16
2015/11/26	2037	04/02/2016	8.76	Put	Bond Future	4,432.8900		4.4329	4,706.4800	4.7065	6.172	0	0	0
2015/11/26	2037	04/02/2016	9.30	Put	Bond Future	1,686.2500		1.6863	1,831.1400	1.8311	8.592	0	0	16
2015/11/26	2037	05/05/2016	9.00	Put	Bond Future	4,448.6600		4.4487	4,668.9100	4.6689	4.951	0	0	0
2015/11/26	2037	05/05/2016	8.99	Call	Bond Future	2,738.0000		2.7380	2,551.6600	2.5517	(6.806)	0	0	0
2015/11/26	2037	05/05/2016			Bond Future	9.1889		95.9796	9.2358	95.5713	0.510	0.0000	0.0000	0
2015/11/26	2037	05/05/2016	9.00	Call	Bond Future	2,775.7100		2.7757	2,587.7300	2.5877	(6.772)	0	0	0
2015/11/26	2037	05/05/2016	9.01	Call	Bond Future	2,813.4700		2.8135	2,623.8500	2.6238	(6.740)	0	0	0
2015/11/26	2037	05/05/2016	8.99	Put	Bond Future	4,500.8300		4.5008	4,722.7200	4.7227	4.930	0	0	0

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2015/11/26	2037	05/05/2016	9.01	Put	Bond Future	4,396.6700	4.3967	4,615.2800	4.6153	4.972	0	0	0
2015/11/26	2037	04/08/2016			Bond Future	9.2367	93.5057	9.2850	93.0900	0.523	0.0000	0.0000	0
2015/11/26	2037	04/08/2016	9.24	Put	Bond Future	4,403.7200	4.4037	4,595.7000	4.5957	4.359	0	0	0
2015/11/26	2037	04/08/2016	9.26	Put	Bond Future	4,317.5300	4.3175	4,506.9200	4.5069	4.387	0	0	0
2015/11/26	2037	04/08/2016	9.25	Put	Bond Future	4,360.3100	4.3603	4,550.9800	4.5510	4.373	0	0	0
2015/11/26	2037	04/08/2016	9.24	Call	Bond Future	4,431.8000	4.4318	4,208.1600	4.2082	(5.046)	0	0	0
2015/11/26	2037	04/08/2016	9.25	Call	Bond Future	4,474.6900	4.4747	4,249.7400	4.2497	(5.027)	0	0	0
2015/11/26	2037	04/08/2016	9.26	Call	Bond Future	4,518.0800	4.5181	4,291.8500	4.2919	(5.007)	0	0	0
2015/11/26	2038	04/02/2016			Bond Future	130.7581	130.7581	130.7404	130.7404	(0.013)	0.0000	0.0000	16,637
2015/11/26	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	2038	04/02/2016	130.99	Put	Bond Future	231.9300	0.2319	249.5600	0.2496	7.601	0	0	0
2015/11/26	2038	04/02/2016	131.01	Put	Bond Future	251.9300	0.2519	269.5600	0.2696	6.998	0	0	0
2015/11/26	2038	04/02/2016	131.00	Put	Bond Future	241.9300	0.2419	259.5600	0.2596	7.287	0	0	0
2015/11/26	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	2038	05/05/2016			Bond Future	133.0224	133.0224	133.0024	133.0024	(0.015)	0.0000	0.0000	0
2015/11/26	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	2038	05/05/2016	131.01	Call	Bond Future	2,012.4000	2.0124	1,992.4200	1.9924	(0.993)	0	0	0
2015/11/26	2038	05/05/2016	130.99	Call	Bond Future	2,032.4000	2.0324	2,012.4200	2.0124	(0.983)	0	0	0
2015/11/26	2038	05/05/2016	131.00	Call	Bond Future	2,022.4000	2.0224	2,002.4200	2.0024	(0.988)	0	0	0
2015/11/26	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	2040	04/02/2016	9.51	Put	Bond Future	1,378.1500	1.3781	1,502.7600	1.5028	9.042	0	0	0
2015/11/26	2040	04/02/2016			Bond Future	9.2087	98.2128	9.2541	97.7858	0.493	0.0000	0.0000	1,820
2015/11/26	2040	04/02/2016	9.50	Put	Bond Future	1,408.1900	1.4082	1,534.9200	1.5349	8.999	0	0	0
2015/11/26	2040	04/02/2016	9.49	Put	Bond Future	1,438.9000	1.4389	1,567.7700	1.5678	8.956	0	0	0
2015/11/26	2040	04/02/2016	9.50	Call	Bond Future	4,097.8900	4.0979	3,797.5900	3.7976	(7.328)	0	0	0
2015/11/26	2040	04/02/2016	9.51	Call	Bond Future	4,158.0300	4.1580	3,855.6100	3.8556	(7.273)	0	0	0
2015/11/26	2040	04/02/2016	9.49	Call	Bond Future	4,038.2700	4.0383	3,740.1100	3.7401	(7.383)	0	0	0
2015/11/26	2040	05/05/2016	9.50	Call	Bond Future	4,999.6000	4.9996	4,726.7700	4.7268	(5.457)	0	0	0
2015/11/26	2040	05/05/2016			Bond Future	9.2646	99.9247	9.3114	99.4886	0.506	0.0000	0.0000	0
2015/11/26	2040	05/05/2016	9.51	Call	Bond Future	5,052.8500	5.0529	4,778.4500	4.7785	(5.431)	0	0	0
2015/11/26	2040	05/05/2016	9.49	Call	Bond Future	4,946.8500	4.9469	4,675.5900	4.6756	(5.483)	0	0	0
2015/11/26	2040	05/05/2016	9.50	Put	Bond Future	2,840.4400	2.8404	3,003.6200	3.0036	5.745	0	0	0
2015/11/26	2040	05/05/2016	9.49	Put	Bond Future	2,877.8000	2.8778	3,042.5500	3.0425	5.725	0	0	0
2015/11/26	2040	05/05/2016	9.51	Put	Bond Future	2,803.7200	2.8037	2,965.3300	2.9653	5.764	0	0	0
2015/11/26	2040	04/08/2016			Bond Future	9.3132	97.2737	9.3614	96.8297	0.518	0.0000	0.0000	0
2015/11/26	2040	04/08/2016	9.49	Put	Bond Future	4,012.3300	4.0123	4,193.5700	4.1936	4.517	0	0	0
2015/11/26	2040	04/08/2016	9.50	Call	Bond Future	5,674.1900	5.6742	5,410.0900	5.4101	(4.654)	0	0	0
2015/11/26	2040	04/08/2016	9.51	Call	Bond Future	5,724.2500	5.7242	5,458.8500	5.4588	(4.636)	0	0	0
2015/11/26	2040	04/08/2016	9.49	Call	Bond Future	5,624.3200	5.6243	5,361.5300	5.3615	(4.672)	0	0	0
2015/11/26	2040	04/08/2016	9.51	Put	Bond Future	3,932.7100	3.9327	4,111.3400	4.1113	4.542	0	0	0
2015/11/26	2040	04/08/2016	9.50	Put	Bond Future	3,972.3600	3.9724	4,152.2900	4.1523	4.530	0	0	0
2015/11/26	2044	04/02/2016	8.99	Put	Bond Future	3,780.1600	3.7802	4,004.6500	4.0046	5.939	0	0	0
2015/11/26	2044	04/02/2016			Bond Future	9.2067	95.6509	9.2470	95.2659	0.437	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
2015/11/26	2044	04/02/2016	9.01	Put	Bond Future	3,655.4500	3.6555	3,875.2600	3.8753	6.013	0	0	0
2015/11/26	2044	04/02/2016	9.58	Put	Bond Future	1,196.8300	1.1968	1,293.6000	1.2936	8.086	0	0	0
2015/11/26	2044	04/02/2016	9.00	Put	Bond Future	3,717.4600	3.7175	3,939.6100	3.9396	5.976	0	0	0
2015/11/26	2044	04/02/2016	9.01	Call	Bond Future	1,735.0200	1.7350	1,569.8300	1.5698	(9.521)	0	0	0
2015/11/26	2044	04/02/2016	8.99	Call	Bond Future	1,660.8100	1.6608	1,500.3000	1.5003	(9.665)	0	0	0
2015/11/26	2044	04/02/2016	9.58	Call	Bond Future	4,667.9500	4.6680	4,379.7200	4.3797	(6.175)	0	0	0
2015/11/26	2044	04/02/2016	9.00	Call	Bond Future	1,697.6600	1.6977	1,534.8100	1.5348	(9.593)	0	0	0
2015/11/26	2044	05/05/2016	8.99	Put	Bond Future	5,357.6500	5.3576	5,579.9100	5.5799	4.148	0	0	0
2015/11/26	2044	05/05/2016			Bond Future	9.2601	97.3182	9.3017	96.9249	0.449	0.0000	0.0000	0
2015/11/26	2044	05/05/2016	9.01	Put	Bond Future	5,236.9100	5.2369	5,456.0100	5.4560	4.184	0	0	0
2015/11/26	2044	05/05/2016	9.00	Put	Bond Future	5,297.0300	5.2970	5,517.7200	5.5177	4.166	0	0	0
2015/11/26	2044	05/05/2016	9.01	Call	Bond Future	2,810.1100	2.8101	2,635.9600	2.6360	(6.197)	0	0	0
2015/11/26	2044	05/05/2016	8.99	Call	Bond Future	2,732.2900	2.7323	2,561.3000	2.5613	(6.258)	0	0	0
2015/11/26	2044	05/05/2016	9.00	Call	Bond Future	2,771.0400	2.7710	2,598.4800	2.5985	(6.227)	0	0	0
2015/11/26	2044	04/08/2016	9.50	Call	Bond Future	5,800.1100	5.8001	5,559.3200	5.5593	(4.151)	0	0	0
2015/11/26	2044	04/08/2016			Bond Future	9.3065	94.7439	9.3493	94.3434	0.459	0.0000	0.0000	0
2015/11/26	2044	04/08/2016	9.51	Call	Bond Future	5,850.8400	5.8508	5,608.8800	5.6089	(4.135)	0	0	0
2015/11/26	2044	04/08/2016	9.49	Put	Bond Future	4,051.1100	4.0511	4,211.9800	4.2120	3.971	0	0	0
2015/11/26	2044	04/08/2016	9.51	Put	Bond Future	3,970.3700	3.9704	4,128.9000	4.1289	3.993	0	0	0
2015/11/26	2044	04/08/2016	9.49	Call	Bond Future	5,749.5700	5.7496	5,509.9500	5.5100	(4.168)	0	0	0
2015/11/26	2044	04/08/2016	9.50	Put	Bond Future	4,010.5700	4.0106	4,170.2700	4.1703	3.982	0	0	0
2015/11/26	2046	04/02/2016	127.99	Call	Bond Future	4,202.2600	4.2023	4,184.7700	4.1848	(0.416)	0	0	0
2015/11/26	2046	04/02/2016			Bond Future	132.1923	132.1923	132.1748	132.1748	(0.013)	0.0000	0.0000	11,598
2015/11/26	2046	04/02/2016	128.00	Call	Bond Future	4,192.2600	4.1923	4,174.7700	4.1748	(0.417)	0	0	0
2015/11/26	2046	04/02/2016	128.01	Call	Bond Future	4,182.2600	4.1823	4,164.7700	4.1648	(0.418)	0	0	0
2015/11/26	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	2046	05/05/2016			Bond Future	133.0526	133.0526	133.0330	133.0330	(0.015)	0.0000	0.0000	0
2015/11/26	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	2046	05/05/2016	130.01	Call	Bond Future	3,042.5800	3.0426	3,022.9700	3.0230	(0.645)	0	0	0
2015/11/26	2046	05/05/2016	129.99	Call	Bond Future	3,062.5800	3.0626	3,042.9700	3.0430	(0.640)	0	0	0
2015/11/26	2046	05/05/2016	130.00	Call	Bond Future	3,052.5800	3.0526	3,032.9700	3.0330	(0.642)	0	0	0
2015/11/26	2050	04/02/2016			Bond Future	139.0333	139.0333	139.0149	139.0149	(0.013)	0.0000	0.0000	9,973
2015/11/26	2050	04/02/2016	138.00	Call	Bond Future	1,033.3200	1.0333	1,014.9000	1.0149	(1.783)	0	0	0
2015/11/26	2050	04/02/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	2050	04/02/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	2050	04/02/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	2050	04/02/2016	138.01	Call	Bond Future	1,023.3200	1.0233	1,004.9000	1.0049	(1.800)	0	0	0
2015/11/26	2050	04/02/2016	137.99	Call	Bond Future	1,043.3200	1.0433	1,024.9000	1.0249	(1.766)	0	0	0
2015/11/26	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	2050	05/05/2016			Bond Future	141.4407	141.4407	141.4198	141.4198	(0.015)	0.0000	0.0000	0
2015/11/26	2050	05/05/2016	138.00	Call	Bond Future	3,440.7400	3.4407	3,419.8300	3.4198	(0.608)	0	0	0
2015/11/26	2050	05/05/2016	137.99	Call	Bond Future	3,450.7400	3.4507	3,429.8300	3.4298	(0.606)	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
2015/11/26	2050	05/05/2016	138.01	Call	Bond Future	3,430.7400	3.4307	3,409.8300	3.4098	(0.609)	0	0	0
2015/11/26	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	AL37	04/02/2016			Index Future	473.1310	473.1310	472.4370	472.4370	(0.147)	0.0000	0.0000	2
2015/11/26	AL37	05/05/2016			Index Future	481.3730	481.3730	480.6590	480.6590	(0.148)	0.0000	0.0000	0
2015/11/26	AL7T	04/02/2016			Index Future	554.7360	554.7360	553.3800	553.3800	(0.244)	0.0000	0.0000	0
2015/11/26	AL7T	05/05/2016			Index Future	564.3990	564.3990	563.0110	563.0110	(0.246)	0.0000	0.0000	0
2015/11/26	ALBI	04/02/2016			Index Future	506.0250	506.0250	504.5290	504.5290	(0.296)	0.0000	0.0000	611
2015/11/26	ALBI	05/05/2016			Index Future	514.8390	514.8390	513.3100	513.3100	(0.297)	0.0000	0.0000	0
2015/11/26	ALBI	04/08/2016			Index Future	524.3080	524.3080	522.7510	522.7510	(0.297)	0.0000	0.0000	0
2015/11/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	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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2015/11/26	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/11/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	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
2015/11/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/26	EL28	04/02/2016	128.99	Put	Bond Future	548.6200	0.5486	700.7600	0.7008	27.731	0	0	0
2015/11/26	EL28	04/02/2016			Bond Future	128.4414	128.4414	128.2892	128.2892	(0.118)	0.0000	0.0000	0
2015/11/26	EL28	04/02/2016	129.01	Put	Bond Future	568.6200	0.5686	720.7600	0.7208	26.756	0	0	0
2015/11/26	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	EL28	04/02/2016	129.00	Put	Bond Future	558.6200	0.5586	710.7600	0.7108	27.235	0	0	0
2015/11/26	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	EL28	05/05/2016	129.00	Call	Bond Future	91.0000	0.0910	0.0000	0.0000	(100.000)	0	0	0
2015/11/26	EL28	05/05/2016			Bond Future	129.0910	129.0910	128.9343	128.9343	(0.121)	0.0000	0.0000	0
2015/11/26	EL28	05/05/2016	129.01	Call	Bond Future	81.0000	0.0810	0.0000	0.0000	(100.000)	0	0	0
2015/11/26	EL28	05/05/2016	128.99	Put	Bond Future	0.0000	0.0000	55.7100	0.0557	100.000	0	0	0
2015/11/26	EL28	05/05/2016	129.01	Put	Bond Future	0.0000	0.0000	75.7100	0.0757	100.000	0	0	0
2015/11/26	EL28	05/05/2016	129.00	Put	Bond Future	0.0000	0.0000	65.7100	0.0657	100.000	0	0	0
2015/11/26	EL28	05/05/2016	128.99	Call	Bond Future	101.0000	0.1010	0.0000	0.0000	(100.000)	0	0	0
2015/11/26	ES33	04/02/2016	10.01	Call	Bond Future	13.3800	0.0134	0.0000	0.0000	(100.000)	0	0	0
2015/11/26	ES33	04/02/2016			Bond Future	10.0081	82.4489	10.0532	82.1384	0.451	0.0000	0.0000	8,569
2015/11/26	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	ES33	04/02/2016	9.99	Put	Bond Future	124.7500	0.1247	435.2000	0.4352	248.858	0	0	0
2015/11/26	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	297.0700	0.2971	100.000	0	0	0
2015/11/26	ES33	04/02/2016	10.00	Put	Bond Future	55.6400	0.0556	366.0900	0.3661	557.962	0	0	0
2015/11/26	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	ES33	05/05/2016			Bond Future	10.0916	80.0955	10.1384	79.7783	0.464	0.0000	0.0000	0
2015/11/26	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	ES33	05/05/2016	9.99	Put	Bond Future	695.4300	0.6954	1,012.6500	1.0127	45.615	0	0	0
2015/11/26	ES33	05/05/2016	10.01	Put	Bond Future	557.7900	0.5578	875.0100	0.8750	56.871	0	0	0
2015/11/26	ES33	05/05/2016	10.00	Put	Bond Future	626.5600	0.6266	943.7800	0.9438	50.629	0	0	0
2015/11/26	ES33	04/08/2016			Bond Future	10.1667	81.5853	10.2150	81.2623	0.475	0.0000	0.0000	0
2015/11/26	ES33	04/08/2016	10.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	ES33	04/08/2016	10.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	ES33	04/08/2016	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	ES33	04/08/2016	10.26	Call	Bond Future	622.4900	0.6225	299.5100	0.2995	(51.885)	0	0	0
2015/11/26	ES33	04/08/2016	10.24	Call	Bond Future	489.7400	0.4897	166.7600	0.1668	(65.949)	0	0	0
2015/11/26	ES33	04/08/2016	10.25	Call	Bond Future	556.1600	0.5562	233.1800	0.2332	(58.073)	0	0	0
2015/11/26	ES42	04/02/2016			Bond Future	10.0200	10.0200	10.1327	87.5542	1.125	0.0000	0.0000	2,750
2015/11/26	ES42	05/05/2016			Bond Future	10.0200	10.0200	10.2150	84.8159	1.946	0.0000	0.0000	0
2015/11/26	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	GOVI	04/02/2016			GOVI	502.9930	502.9930	501.6470	501.6470	(0.268)	0.0000	0.0000	451
2015/11/26	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	GOVI	04/02/2016	511.99	Put	GOVI	89,970.0000	8.9970	103,430.0000	10.3430	14.961	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
2015/11/26	GOVI	04/02/2016	512.01	Put	GOVI	90,170.0000		9.0170	103,630.0000	10.3630	14.927	0	0	0
2015/11/26	GOVI	04/02/2016	512.00	Put	GOVI	90,070.0000		9.0070	103,530.0000	10.3530	14.944	0	0	0
2015/11/26	GOVI	05/05/2016	518.01	Put	GOVI	62,550.0000		6.2550	76,330.0000	7.6330	22.030	0	0	0
2015/11/26	GOVI	05/05/2016			GOVI	511.7550		511.7550	510.3770	510.3770	(0.269)	0.0000	0.0000	146
2015/11/26	GOVI	05/05/2016	518.00	Put	GOVI	62,450.0000		6.2450	76,230.0000	7.6230	22.066	0	0	0
2015/11/26	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	GOVI	05/05/2016	517.99	Put	GOVI	62,350.0000		6.2350	76,130.0000	7.6130	22.101	0	0	0
2015/11/26	GOVI	04/08/2016	520.99	Put	GOVI	0.0000		0.0000	12,250.0000	1.2250	100.000	0	0	0
2015/11/26	GOVI	04/08/2016			GOVI	521.1670		521.1670	519.7650	519.7650	(0.269)	0.0000	0.0000	0
2015/11/26	GOVI	04/08/2016	521.01	Put	GOVI	0.0000		0.0000	12,450.0000	1.2450	100.000	0	0	0
2015/11/26	GOVI	04/08/2016	521.00	Put	GOVI	0.0000		0.0000	12,350.0000	1.2350	100.000	0	0	0
2015/11/26	GOVI	04/08/2016	521.00	Call	GOVI	1,670.0000		0.1670	0.0000	0.0000	(100.000)	0	0	0
2015/11/26	GOVI	04/08/2016	521.01	Call	GOVI	1,570.0000		0.1570	0.0000	0.0000	(100.000)	0	0	0
2015/11/26	GOVI	04/08/2016	520.99	Call	GOVI	1,770.0000		0.1770	0.0000	0.0000	(100.000)	0	0	0
2015/11/26	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/11/26	IGOV	04/02/2016			Index Future	238.8060		238.8060	238.7420	238.7420	(0.027)	0.0000	0.0000	1,038
2015/11/26	IGOV	05/05/2016			Index Future	242.9410		242.9410	242.8720	242.8720	(0.028)	0.0000	0.0000	21
2015/11/26	IGOV	04/08/2016			Index Future	247.4540		247.4540	247.3830	247.3830	(0.029)	0.0000	0.0000	0
2015/11/26	ILBI	04/02/2016			Index Future	645.9390		645.9390	645.7680	645.7680	(0.026)	0.0000	0.0000	157
2015/11/26	ILBI	05/05/2016			Index Future	657.0070		657.0070	656.8320	656.8320	(0.027)	0.0000	0.0000	0
2015/11/26	IS01	19/12/2016			Interest Rate Swap	99.8807		99.8807	99.8843	99.8843	0.004	0.0000	0.0000	0
2015/11/26	IS02	18/12/2017			Interest Rate Swap	99.9058		99.9058	99.9493	99.9493	0.044	0.0000	0.0000	0
2015/11/26	IS05	17/12/2020			Interest Rate Swap	99.3247		99.3247	99.4557	99.4557	0.132	0.0000	0.0000	0
2015/11/26	IS10	17/12/2025			Interest Rate Swap	100.8449		100.8449	101.0763	101.0763	0.229	0.0000	0.0000	0
2015/11/26	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/11/26	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/11/26	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/11/26	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/11/26	JBAF	15/12/2015			Jibar Tradeable Future	6.5100		93.4900	6.5100	93.4900	0.000	0.0000	0.0000	0
2015/11/26	JBAF	20/01/2016			Jibar Tradeable Future	6.5300		93.4700	6.5300	93.4700	0.000	0.0000	0.0000	0
2015/11/26	JBAF	17/02/2016			Jibar Tradeable Future	6.6200		93.3800	6.6200	93.3800	0.000	0.0000	0.0000	2,000
2015/11/26	JBAF	16/03/2016			Jibar Tradeable Future	6.7700		93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2015/11/26	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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2015/11/26	JBAF	18/05/2016			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2015/11/26	JBAF	15/06/2016			Jibar Tradeable Future	6.9700	93.0300	6.9700	93.0300	0.000	0.0000	0.0000	0
2015/11/26	JBAF	21/09/2016			Jibar Tradeable Future	7.1800	92.8200	7.1800	92.8200	0.000	0.0000	0.0000	0
2015/11/26	JBAF	21/12/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2015/11/26	JBAF	15/03/2017			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2015/11/26	JBAF	21/06/2017			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2015/11/26	JBAF	20/09/2017			Jibar Tradeable Future	7.7900	92.2100	7.7900	92.2100	0.000	0.0000	0.0000	0
2015/11/26	R023	04/02/2016	8.01	Put	Bond Future	2,207.6900	2.2077	2,348.1600	2.3482	6.363	0	0	0
2015/11/26	R023	04/02/2016			Bond Future	8.3201	100.4648	8.3608	100.2553	0.489	0.0000	0.0000	12,087
2015/11/26	R023	04/02/2016	8.00	Put	Bond Future	2,244.4800	2.2445	2,386.2500	2.3863	6.316	0	0	0
2015/11/26	R023	04/02/2016	8.01	Call	Bond Future	591.8900	0.5919	522.9100	0.5229	(11.654)	0	0	0
2015/11/26	R023	04/02/2016	7.99	Call	Bond Future	560.4400	0.5604	494.0600	0.4941	(11.844)	0	0	0
2015/11/26	R023	04/02/2016	8.00	Call	Bond Future	576.0200	0.5760	508.3400	0.5083	(11.750)	0	0	0
2015/11/26	R023	04/02/2016	7.99	Put	Bond Future	2,281.6000	2.2816	2,424.6700	2.4247	6.271	0	0	0
2015/11/26	R023	05/05/2016			Bond Future	8.3768	98.2872	8.4198	98.0725	0.512	0.0000	0.0000	0
2015/11/26	R023	05/05/2016	8.24	Put	Bond Future	2,201.5200	2.2015	2,316.0600	2.3161	5.203	0	0	0
2015/11/26	R023	05/05/2016	8.26	Put	Bond Future	2,145.8400	2.1458	2,258.4900	2.2585	5.250	0	0	0
2015/11/26	R023	05/05/2016	8.24	Call	Bond Future	1,513.2700	1.5133	1,413.1200	1.4131	(6.618)	0	0	0
2015/11/26	R023	05/05/2016	8.25	Put	Bond Future	2,173.4300	2.1734	2,287.0300	2.2870	5.227	0	0	0
2015/11/26	R023	05/05/2016	8.25	Call	Bond Future	1,535.6800	1.5357	1,434.5900	1.4346	(6.583)	0	0	0
2015/11/26	R023	05/05/2016	8.26	Call	Bond Future	1,558.5600	1.5586	1,456.5200	1.4565	(6.547)	0	0	0
2015/11/26	R023	04/08/2016	8.24	Call	Bond Future	1,838.9300	1.8389	1,737.9600	1.7380	(5.491)	0	0	0
2015/11/26	R023	04/08/2016	8.25	Put	Bond Future	2,679.8500	2.6799	2,796.6300	2.7966	4.358	0	0	0
2015/11/26	R023	04/08/2016			Bond Future	8.4176	100.1148	8.4627	99.8963	0.535	0.0000	0.0000	0
2015/11/26	R023	04/08/2016	8.25	Call	Bond Future	1,861.0100	1.8610	1,759.2800	1.7593	(5.466)	0	0	0
2015/11/26	R023	04/08/2016	8.26	Call	Bond Future	1,883.2500	1.8832	1,780.7600	1.7808	(5.442)	0	0	0
2015/11/26	R023	04/08/2016	8.24	Put	Bond Future	2,706.8900	2.7069	2,824.4300	2.8244	4.342	0	0	0
2015/11/26	R023	04/08/2016	8.26	Put	Bond Future	2,653.0000	2.6530	2,769.0200	2.7690	4.373	0	0	0
2015/11/26	R186	04/02/2016	7.50	Call	Bond Future	88.6800	0.0887	72.2100	0.0722	(18.572)	0	0	0
2015/11/26	R186	04/02/2016	8.40	Put	Bond Future	2,307.4300	2.3074	2,470.4000	2.4704	7.063	0	0	0
2015/11/26	R186	04/02/2016	8.83	Put	Bond Future	916.7300	0.9167	999.0500	0.9991	8.980	0	0	33
2015/11/26	R186	04/02/2016	9.20	Call	Bond Future	5,538.1300	5.5381	5,264.7300	5.2647	(4.937)	0	0	0
2015/11/26	R186	04/02/2016			Bond Future	8.4999	115.4179	8.5403	115.1085	0.476	0.0000	0.0000	51,017
2015/11/26	R186	04/02/2016	7.51	Call	Bond Future	92.5600	0.0926	75.4800	0.0755	(18.453)	0	0	0
2015/11/26	R186	04/02/2016	8.02	Put	Bond Future	4,338.3300	4.3383	4,573.2500	4.5732	5.415	0	0	0
2015/11/26	R186	04/02/2016	7.90	Call	Bond Future	400.2100	0.4002	344.0600	0.3441	(14.030)	0	0	680
2015/11/26	R186	04/02/2016	8.45	Call	Bond Future	1,713.2200	1.7132	1,556.6600	1.5567	(9.138)	0	0	350
2015/11/26	R186	04/02/2016	8.75	Call	Bond Future	3,002.0000	3.0020	2,788.2100	2.7882	(7.122)	0	0	0
2015/11/26	R186	04/02/2016	7.49	Call	Bond Future	85.0900	0.0851	69.1800	0.0692	(18.698)	0	0	0
2015/11/26	R186	04/02/2016	7.50	Put	Bond Future	8,110.2200	8.1102	8,403.1600	8.4032	3.612	0	0	0
2015/11/26	R186	04/02/2016	8.83	Call	Bond Future	3,407.5600	3.4076	3,180.4700	3.1805	(6.664)	0	0	0
2015/11/26	R186	04/02/2016	8.65	Put	Bond Future	1,387.0500	1.3871	1,500.6500	1.5006	8.190	0	0	340
2015/11/26	R186	04/02/2016	8.70	Put	Bond Future	1,241.5900	1.2416	1,346.0200	1.3460	8.411	0	0	5,000
2015/11/26	R186	04/02/2016	8.80	Put	Bond Future	985.1900	0.9852	1,072.3700	1.0724	8.849	0	0	5,000
2015/11/26	R186	04/02/2016	7.49	Put	Bond Future	8,190.6500	8.1907	8,484.1500	8.4841	3.583	0	0	0
2015/11/26	R186	04/02/2016	8.85	Put	Bond Future	873.2400	0.8732	952.4200	0.9524	9.067	0	0	0

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2015/11/26	R186	04/02/2016	7.51	Put	Bond Future	8,030.1600	8.0302	8,322.4900	8.3225	3.640	0	0	0
2015/11/26	R186	04/02/2016	8.02	Call	Bond Future	580.5700	0.5806	506.0800	0.5061	(12.830)	0	0	700
2015/11/26	R186	04/02/2016	8.40	Call	Bond Future	1,538.8800	1.5389	1,392.4400	1.3924	(9.516)	0	0	680
2015/11/26	R186	04/02/2016	7.90	Put	Bond Future	5,123.8400	5.1238	5,377.1000	5.3771	4.943	0	0	0
2015/11/26	R186	04/02/2016	8.45	Put	Bond Future	2,096.1600	2.0962	2,249.0100	2.2490	7.292	0	0	0
2015/11/26	R186	04/02/2016	9.20	Put	Bond Future	343.1800	0.3432	379.1900	0.3792	10.493	0	0	700
2015/11/26	R186	04/02/2016	8.75	Put	Bond Future	1,107.9200	1.1079	1,203.5400	1.2035	8.631	0	0	11,695
2015/11/26	R186	04/02/2016	8.65	Call	Bond Future	2,529.0500	2.5291	2,333.2400	2.3332	(7.742)	0	0	0
2015/11/26	R186	04/02/2016	8.85	Call	Bond Future	3,512.5800	3.5126	3,282.3500	3.2824	(6.554)	0	0	0
2015/11/26	R186	04/02/2016	8.70	Call	Bond Future	2,760.4900	2.7605	2,555.5100	2.5555	(7.425)	0	0	0
2015/11/26	R186	04/02/2016	8.80	Call	Bond Future	3,252.7500	3.2527	3,030.5200	3.0305	(6.832)	0	0	0
2015/11/26	R186	05/05/2016			Bond Future	8.5534	117.4288	8.5957	117.1121	0.495	0.0000	0.0000	0
2015/11/26	R186	05/05/2016	8.34	Call	Bond Future	2,104.5800	2.1046	1,965.2600	1.9653	(6.620)	0	0	0
2015/11/26	R186	05/05/2016	8.75	Put	Bond Future	2,181.4500	2.1815	2,304.4200	2.3044	5.637	0	0	1,900
2015/11/26	R186	05/05/2016	8.35	Call	Bond Future	2,136.1300	2.1361	1,995.4500	1.9954	(6.586)	0	0	0
2015/11/26	R186	05/05/2016	8.85	Put	Bond Future	1,892.9200	1.8929	2,003.5800	2.0036	5.846	0	0	5,350
2015/11/26	R186	05/05/2016	8.33	Call	Bond Future	2,073.3400	2.0733	1,935.3600	1.9354	(6.655)	0	0	0
2015/11/26	R186	05/05/2016	8.75	Call	Bond Future	3,643.3000	3.6433	3,449.5100	3.4495	(5.319)	0	0	0
2015/11/26	R186	05/05/2016	8.35	Put	Bond Future	3,676.4200	3.6764	3,852.5000	3.8525	4.789	0	0	0
2015/11/26	R186	05/05/2016	7.56	Put	Bond Future	8,284.6500	8.2847	8,553.4300	8.5534	3.244	0	0	0
2015/11/26	R186	05/05/2016	8.34	Put	Bond Future	3,721.3200	3.7213	3,898.7600	3.8988	4.768	0	0	0
2015/11/26	R186	05/05/2016	8.85	Call	Bond Future	4,088.6200	4.0886	3,882.5200	3.8825	(5.041)	0	0	0
2015/11/26	R186	05/05/2016	7.56	Call	Bond Future	487.2900	0.4873	439.3100	0.4393	(9.846)	0	0	0
2015/11/26	R186	05/05/2016	8.33	Put	Bond Future	3,766.5900	3.7666	3,945.3700	3.9454	4.746	0	0	0
2015/11/26	R186	04/08/2016	8.51	Put	Bond Future	3,837.6200	3.8376	3,998.5300	3.9985	4.193	0	0	0
2015/11/26	R186	04/08/2016			Bond Future	8.5951	114.3099	8.6390	113.9875	0.511	0.0000	0.0000	0
2015/11/26	R186	04/08/2016	8.50	Put	Bond Future	3,876.5200	3.8765	4,038.5300	4.0385	4.179	0	0	0
2015/11/26	R186	04/08/2016	8.51	Call	Bond Future	3,209.5300	3.2095	3,047.9700	3.0480	(5.034)	0	0	0
2015/11/26	R186	04/08/2016	8.49	Call	Bond Future	3,139.3100	3.1393	2,979.9400	2.9799	(5.077)	0	0	0
2015/11/26	R186	04/08/2016	8.50	Call	Bond Future	3,174.3100	3.1743	3,013.8500	3.0138	(5.055)	0	0	0
2015/11/26	R186	04/08/2016	8.49	Put	Bond Future	3,915.7000	3.9157	4,078.8000	4.0788	4.165	0	0	0
2015/11/26	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	R197	04/02/2016			Bond Future	294.0965	294.0965	294.0560	294.0560	(0.014)	0.0000	0.0000	714
2015/11/26	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	R197	04/02/2016	296.99	Put	Bond Future	2,893.5400	2.8935	2,934.0100	2.9340	1.399	0	0	0
2015/11/26	R197	04/02/2016	297.01	Put	Bond Future	2,913.5400	2.9135	2,954.0100	2.9540	1.389	0	0	0
2015/11/26	R197	04/02/2016	297.00	Put	Bond Future	2,903.5400	2.9035	2,944.0100	2.9440	1.394	0	0	0
2015/11/26	R197	05/05/2016			Bond Future	299.1883	299.1883	299.1430	299.1430	(0.015)	0.0000	0.0000	0
2015/11/26	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	R197	05/05/2016	299.99	Put	Bond Future	801.6900	0.8017	846.9800	0.8470	5.649	0	0	0
2015/11/26	R197	05/05/2016	300.01	Put	Bond Future	821.6900	0.8217	866.9800	0.8670	5.512	0	0	0
2015/11/26	R197	05/05/2016	300.00	Put	Bond Future	811.6900	0.8117	856.9800	0.8570	5.580	0	0	0
2015/11/26	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	R202	04/02/2016			Bond Future	242.7120	242.7120	242.6795	242.6795	(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
2015/11/26	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	R202	04/02/2016	239.99	Call	Bond Future	2,722.0000	2.7220	2,689.4600	2.6895	(1.195)	0	0	0
2015/11/26	R202	04/02/2016	240.00	Call	Bond Future	2,712.0000	2.7120	2,679.4600	2.6795	(1.200)	0	0	0
2015/11/26	R202	04/02/2016	240.01	Call	Bond Future	2,702.0000	2.7020	2,669.4600	2.6695	(1.204)	0	0	0
2015/11/26	R202	05/05/2016	246.99	Put	Bond Future	75.9500	0.0759	112.4900	0.1125	48.111	0	0	0
2015/11/26	R202	05/05/2016			Bond Future	246.9140	246.9140	246.8775	246.8775	(0.015)	0.0000	0.0000	0
2015/11/26	R202	05/05/2016	247.01	Put	Bond Future	95.9500	0.0960	132.4900	0.1325	38.082	0	0	0
2015/11/26	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	R202	05/05/2016	247.00	Put	Bond Future	85.9500	0.0860	122.4900	0.1225	42.513	0	0	0
2015/11/26	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	R203	04/02/2016	7.25	Put	Bond Future	370.0800	0.3701	406.3800	0.4064	9.809	0	0	0
2015/11/26	R203	04/02/2016	7.26	Put	Bond Future	362.0300	0.3620	397.8000	0.3978	9.880	0	0	0
2015/11/26	R203	04/02/2016			Bond Future	7.3328	104.6784	7.3771	104.6122	0.603	0.0000	0.0000	15,947
2015/11/26	R203	04/02/2016	7.26	Call	Bond Future	253.0300	0.2530	222.6500	0.2227	(12.006)	0	0	0
2015/11/26	R203	04/02/2016	7.24	Call	Bond Future	239.4800	0.2395	210.1500	0.2102	(12.247)	0	0	0
2015/11/26	R203	04/02/2016	7.25	Call	Bond Future	246.1000	0.2461	216.2500	0.2163	(12.129)	0	0	0
2015/11/26	R203	04/02/2016	7.24	Put	Bond Future	378.4500	0.3784	415.2700	0.4153	9.729	0	0	0
2015/11/26	R203	05/05/2016	7.25	Put	Bond Future	484.9900	0.4850	523.7800	0.5238	7.998	0	0	0
2015/11/26	R203	05/05/2016			Bond Future	7.3827	102.3333	7.4369	102.2643	0.735	0.0000	0.0000	0
2015/11/26	R203	05/05/2016	7.26	Call	Bond Future	321.6900	0.3217	291.1500	0.2911	(9.494)	0	0	0
2015/11/26	R203	05/05/2016	7.24	Call	Bond Future	310.1800	0.3102	280.3500	0.2804	(9.617)	0	0	0
2015/11/26	R203	05/05/2016	7.25	Call	Bond Future	315.9100	0.3159	285.7200	0.2857	(9.557)	0	0	0
2015/11/26	R203	05/05/2016	7.26	Put	Bond Future	478.0200	0.4780	516.4600	0.5165	8.042	0	0	0
2015/11/26	R203	05/05/2016	7.24	Put	Bond Future	492.0200	0.4920	531.1700	0.5312	7.957	0	0	0
2015/11/26	R203	04/08/2016	7.26	Call	Bond Future	355.5900	0.3556	323.2600	0.3233	(9.092)	0	0	0
2015/11/26	R203	04/08/2016			Bond Future	7.3526	104.2364	7.4197	104.1663	0.913	0.0000	0.0000	0
2015/11/26	R203	04/08/2016	7.24	Call	Bond Future	345.7000	0.3457	313.9600	0.3140	(9.181)	0	0	0
2015/11/26	R203	04/08/2016	7.25	Call	Bond Future	350.4500	0.3505	318.4200	0.3184	(9.140)	0	0	0
2015/11/26	R203	04/08/2016	7.24	Put	Bond Future	463.4500	0.4634	501.8100	0.5018	8.277	0	0	0
2015/11/26	R203	04/08/2016	7.26	Put	Bond Future	452.4000	0.4524	490.1700	0.4902	8.349	0	0	0
2015/11/26	R203	04/08/2016	7.25	Put	Bond Future	457.7300	0.4577	495.8000	0.4958	8.317	0	0	0
2015/11/26	R204	04/02/2016	7.50	Call	Bond Future	326.7000	0.3267	282.5300	0.2825	(13.520)	0	0	0
2015/11/26	R204	04/02/2016			Bond Future	7.7059	101.8210	7.7533	101.7006	0.616	0.0000	0.0000	35,969
2015/11/26	R204	04/02/2016	7.51	Call	Bond Future	336.0500	0.3360	291.0200	0.2910	(13.400)	0	0	0
2015/11/26	R204	04/02/2016	7.49	Put	Bond Future	867.6700	0.8677	944.7300	0.9447	8.881	0	0	0
2015/11/26	R204	04/02/2016	7.51	Put	Bond Future	835.0600	0.8351	910.4100	0.9104	9.023	0	0	0
2015/11/26	R204	04/02/2016	7.49	Call	Bond Future	317.5400	0.3175	274.2200	0.2742	(13.642)	0	0	0
2015/11/26	R204	04/02/2016	7.50	Put	Bond Future	851.2700	0.8513	927.4800	0.9275	8.953	0	0	0
2015/11/26	R204	05/05/2016	7.75	Call	Bond Future	746.6100	0.7466	684.6900	0.6847	(8.293)	0	0	0
2015/11/26	R204	05/05/2016			Bond Future	7.7736	103.5949	7.8268	103.4708	0.684	0.0000	0.0000	0
2015/11/26	R204	05/05/2016	7.76	Call	Bond Future	758.5500	0.7586	696.0300	0.6960	(8.242)	0	0	0
2015/11/26	R204	05/05/2016	7.74	Put	Bond Future	813.6000	0.8136	876.4100	0.8764	7.720	0	0	0
2015/11/26	R204	05/05/2016	7.76	Put	Bond Future	790.3600	0.7904	851.9700	0.8520	7.795	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
2015/11/26	R204	05/05/2016	7.74	Call	Bond Future	735.0600	0.7351	673.7400	0.6737	(8.342)	0	0	0
2015/11/26	R204	05/05/2016	7.75	Put	Bond Future	801.7800	0.8018	863.9900	0.8640	7.759	0	0	0
2015/11/26	R204	04/08/2016			Bond Future	7.8098	101.4811	7.8692	101.3548	0.760	0.0000	0.0000	0
2015/11/26	R204	04/08/2016	7.74	Put	Bond Future	959.3800	0.9594	1,025.0400	1.0250	6.844	0	0	0
2015/11/26	R204	04/08/2016	7.76	Put	Bond Future	938.2600	0.9383	1,002.9400	1.0029	6.894	0	0	0
2015/11/26	R204	04/08/2016	7.75	Put	Bond Future	948.7800	0.9488	1,013.9500	1.0139	6.869	0	0	0
2015/11/26	R204	04/08/2016	7.74	Call	Bond Future	810.7100	0.8107	750.1100	0.7501	(7.475)	0	0	0
2015/11/26	R204	04/08/2016	7.75	Call	Bond Future	821.4200	0.8214	760.3300	0.7603	(7.437)	0	0	0
2015/11/26	R204	04/08/2016	7.76	Call	Bond Future	832.2100	0.8322	770.6300	0.7706	(7.400)	0	0	0
2015/11/26	R207	04/02/2016	7.27	Put	Bond Future	2,328.6600	2.3287	2,463.1800	2.4632	5.777	0	0	0
2015/11/26	R207	04/02/2016	7.49	Put	Bond Future	1,709.8700	1.7099	1,828.7000	1.8287	6.950	0	0	0
2015/11/26	R207	04/02/2016			Bond Future	7.9416	98.1927	7.9883	98.0400	0.588	0.0000	0.0000	48,100
2015/11/26	R207	04/02/2016	7.51	Put	Bond Future	1,657.7700	1.6578	1,774.8900	1.7749	7.065	0	0	0
2015/11/26	R207	04/02/2016	7.27	Call	Bond Future	98.4200	0.0984	80.1700	0.0802	(18.543)	0	0	43
2015/11/26	R207	04/02/2016	7.50	Call	Bond Future	224.1400	0.2241	189.3500	0.1893	(15.522)	0	0	19
2015/11/26	R207	04/02/2016	7.51	Call	Bond Future	231.5300	0.2315	195.8800	0.1959	(15.398)	0	0	0
2015/11/26	R207	04/02/2016	7.49	Call	Bond Future	216.9300	0.2169	182.9900	0.1830	(15.646)	0	0	0
2015/11/26	R207	04/02/2016	7.50	Put	Bond Future	1,683.7200	1.6837	1,801.7000	1.8017	7.007	0	0	0
2015/11/26	R207	05/05/2016	7.86	Put	Bond Future	1,319.7300	1.3197	1,407.0700	1.4071	6.618	0	0	0
2015/11/26	R207	05/05/2016			Bond Future	8.0125	99.9038	8.0634	99.7468	0.635	0.0000	0.0000	0
2015/11/26	R207	05/05/2016	7.85	Put	Bond Future	1,337.1700	1.3372	1,425.2400	1.4252	6.586	0	0	0
2015/11/26	R207	05/05/2016	7.56	Put	Bond Future	1,908.5800	1.9086	2,017.1300	2.0171	5.687	0	0	0
2015/11/26	R207	05/05/2016	7.84	Put	Bond Future	1,354.7600	1.3548	1,443.5600	1.4436	6.555	0	0	0
2015/11/26	R207	05/05/2016	7.56	Call	Bond Future	497.7500	0.4977	449.2400	0.4492	(9.746)	0	0	43
2015/11/26	R207	05/05/2016	7.85	Call	Bond Future	833.2800	0.8333	764.2900	0.7643	(8.279)	0	0	0
2015/11/26	R207	05/05/2016	7.86	Call	Bond Future	846.9300	0.8469	777.2100	0.7772	(8.232)	0	0	0
2015/11/26	R207	05/05/2016	7.84	Call	Bond Future	819.7600	0.8198	751.5000	0.7515	(8.327)	0	0	0
2015/11/26	R207	04/08/2016			Bond Future	8.0602	98.1174	8.1154	97.9576	0.684	0.0000	0.0000	0
2015/11/26	R207	04/08/2016	7.99	Put	Bond Future	1,366.5100	1.3665	1,448.6300	1.4486	6.009	0	0	0
2015/11/26	R207	04/08/2016	8.01	Put	Bond Future	1,337.0700	1.3371	1,418.0100	1.4180	6.054	0	0	0
2015/11/26	R207	04/08/2016	8.00	Put	Bond Future	1,351.7300	1.3517	1,433.2700	1.4333	6.032	0	0	0
2015/11/26	R207	04/08/2016	8.01	Call	Bond Future	1,191.0800	1.1911	1,112.2100	1.1122	(6.622)	0	0	0
2015/11/26	R207	04/08/2016	7.99	Call	Bond Future	1,162.3400	1.1623	1,084.6500	1.0847	(6.684)	0	0	0
2015/11/26	R207	04/08/2016	8.00	Call	Bond Future	1,176.6500	1.1767	1,098.3800	1.0984	(6.652)	0	0	0
2015/11/26	R208	04/02/2016			Bond Future	8.0797	96.9175	8.1207	96.7536	0.507	0.0000	0.0000	38,640
2015/11/26	R208	04/02/2016	7.74	Put	Bond Future	1,764.9600	1.7650	1,879.5800	1.8796	6.494	0	0	0
2015/11/26	R208	04/02/2016	7.76	Put	Bond Future	1,706.8300	1.7068	1,819.3900	1.8194	6.595	0	0	0
2015/11/26	R208	04/02/2016	7.75	Put	Bond Future	1,735.7600	1.7358	1,849.3600	1.8494	6.545	0	0	0
2015/11/26	R208	04/02/2016	7.76	Call	Bond Future	417.2500	0.4173	365.9700	0.3660	(12.290)	0	0	0
2015/11/26	R208	04/02/2016	7.74	Call	Bond Future	394.0100	0.3940	344.7900	0.3448	(12.492)	0	0	0
2015/11/26	R208	04/02/2016	7.75	Call	Bond Future	405.5100	0.4055	355.2700	0.3553	(12.389)	0	0	0
2015/11/26	R208	05/05/2016	7.99	Call	Bond Future	1,081.3600	1.0814	1,005.0700	1.0051	(7.055)	0	0	0
2015/11/26	R208	05/05/2016	8.00	Put	Bond Future	1,641.1300	1.6411	1,732.3600	1.7324	5.559	0	0	0
2015/11/26	R208	05/05/2016			Bond Future	8.1410	95.2052	8.1849	95.0370	0.539	0.0000	0.0000	0
2015/11/26	R208	05/05/2016	8.00	Call	Bond Future	1,098.3600	1.0984	1,021.3100	1.0213	(7.015)	0	0	0
2015/11/26	R208	05/05/2016	8.01	Call	Bond Future	1,115.5300	1.1155	1,037.7100	1.0377	(6.976)	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
2015/11/26	R208	05/05/2016	7.99	Put	Bond Future	1,662.7600	1.6628	1,754.7500	1.7547	5.532	0	0	0
2015/11/26	R208	05/05/2016	8.01	Put	Bond Future	1,619.6800	1.6197	1,710.1400	1.7101	5.585	0	0	0
2015/11/26	R208	04/08/2016	8.01	Put	Bond Future	1,967.0600	1.9671	2,060.2400	2.0602	4.737	0	0	0
2015/11/26	R208	04/08/2016			Bond Future	8.1841	96.9758	8.2308	96.8046	0.570	0.0000	0.0000	0
2015/11/26	R208	04/08/2016	8.00	Put	Bond Future	1,987.6200	1.9876	2,081.4300	2.0814	4.720	0	0	0
2015/11/26	R208	04/08/2016	7.99	Call	Bond Future	1,292.4400	1.2924	1,215.6400	1.2156	(5.942)	0	0	0
2015/11/26	R208	04/08/2016	8.00	Call	Bond Future	1,308.7700	1.3088	1,231.3500	1.2314	(5.915)	0	0	0
2015/11/26	R208	04/08/2016	8.01	Call	Bond Future	1,325.2400	1.3252	1,247.1900	1.2472	(5.889)	0	0	0
2015/11/26	R208	04/08/2016	7.99	Put	Bond Future	2,008.3300	2.0083	2,102.7600	2.1028	4.702	0	0	0
2015/11/26	R209	04/02/2016	8.74	Call	Bond Future	978.1900	0.9782	863.0600	0.8631	(11.770)	0	0	0
2015/11/26	R209	04/02/2016	8.75	Put	Bond Future	3,293.6200	3.2936	3,508.5400	3.5085	6.525	0	0	0
2015/11/26	R209	04/02/2016			Bond Future	9.0548	76.4698	9.1001	76.1378	0.501	0.0000	0.0000	40,791
2015/11/26	R209	04/02/2016	8.75	Call	Bond Future	1,002.2500	1.0022	885.1500	0.8852	(11.684)	0	0	0
2015/11/26	R209	04/02/2016	8.76	Call	Bond Future	1,026.7000	1.0267	907.6300	0.9076	(11.597)	0	0	0
2015/11/26	R209	04/02/2016	9.52	Put	Bond Future	704.5400	0.7045	775.3800	0.7754	10.055	0	0	2,200
2015/11/26	R209	04/02/2016	8.74	Put	Bond Future	3,346.5400	3.3465	3,563.4300	3.5634	6.481	0	0	0
2015/11/26	R209	04/02/2016	8.76	Put	Bond Future	3,241.2000	3.2412	3,454.1500	3.4542	6.570	0	0	0
2015/11/26	R209	04/02/2016	9.52	Call	Bond Future	4,005.7400	4.0057	3,744.5600	3.7446	(6.520)	0	0	0
2015/11/26	R209	05/05/2016			Bond Future	9.1046	74.6533	9.1514	74.3143	0.514	0.0000	0.0000	0
2015/11/26	R209	05/05/2016	9.00	Call	Bond Future	2,572.9700	2.5730	2,405.0200	2.4050	(6.527)	0	0	6,700
2015/11/26	R209	05/05/2016	8.25	Put	Bond Future	7,395.4900	7.3955	7,663.0000	7.6630	3.617	0	0	0
2015/11/26	R209	05/05/2016	8.99	Put	Bond Future	3,380.2500	3.3802	3,552.7100	3.5527	5.102	0	0	0
2015/11/26	R209	05/05/2016	9.01	Put	Bond Future	3,299.7600	3.2998	3,469.4900	3.4695	5.144	0	0	0
2015/11/26	R209	05/05/2016	9.00	Put	Bond Future	3,339.6300	3.3396	3,510.7300	3.5107	5.123	0	0	0
2015/11/26	R209	05/05/2016	9.01	Call	Bond Future	2,606.9200	2.6069	2,437.6000	2.4376	(6.495)	0	0	0
2015/11/26	R209	05/05/2016	8.25	Call	Bond Future	763.6500	0.7636	692.1100	0.6921	(9.368)	0	0	6,700
2015/11/26	R209	05/05/2016	8.99	Call	Bond Future	2,539.6600	2.5397	2,373.0700	2.3731	(6.560)	0	0	0
2015/11/26	R209	04/08/2016	9.26	Call	Bond Future	4,055.6200	4.0556	3,857.8900	3.8579	(4.875)	0	0	0
2015/11/26	R209	04/08/2016			Bond Future	9.1462	76.0419	9.1943	75.6966	0.525	0.0000	0.0000	0
2015/11/26	R209	04/08/2016	9.24	Call	Bond Future	3,980.6700	3.9807	3,785.0800	3.7851	(4.913)	0	0	0
2015/11/26	R209	04/08/2016	9.25	Call	Bond Future	4,017.9400	4.0179	3,821.2800	3.8213	(4.895)	0	0	0
2015/11/26	R209	04/08/2016	9.24	Put	Bond Future	3,309.1300	3.3091	3,458.8100	3.4588	4.523	0	0	0
2015/11/26	R209	04/08/2016	9.26	Put	Bond Future	3,242.0800	3.2421	3,389.6200	3.3896	4.551	0	0	0
2015/11/26	R209	04/08/2016	9.25	Put	Bond Future	3,275.3500	3.2754	3,423.9600	3.4240	4.537	0	0	0
2015/11/26	R210	04/02/2016	184.99	Put	Bond Future	136.8000	0.1368	357.9400	0.3579	161.652	0	0	0
2015/11/26	R210	04/02/2016			Bond Future	184.8532	184.8532	184.6321	184.6321	(0.120)	0.0000	0.0000	3,296
2015/11/26	R210	04/02/2016	185.01	Put	Bond Future	156.8000	0.1568	377.9400	0.3779	141.033	0	0	0
2015/11/26	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	R210	04/02/2016	185.00	Put	Bond Future	146.8000	0.1468	367.9400	0.3679	150.640	0	0	0
2015/11/26	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	R210	05/05/2016			Bond Future	185.8882	185.8882	185.6606	185.6606	(0.122)	0.0000	0.0000	0
2015/11/26	R210	05/05/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	R210	05/05/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	R210	05/05/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	R210	05/05/2016	184.99	Call	Bond Future	898.1900	0.8982	670.6400	0.6706	(25.334)	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
2015/11/26	R210	05/05/2016	185.00	Call	Bond Future	888.1900	0.8882	660.6400	0.6606	(25.620)	0	0	0
2015/11/26	R210	05/05/2016	185.01	Call	Bond Future	878.1900	0.8782	650.6400	0.6506	(25.911)	0	0	0
2015/11/26	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	R211	04/02/2016			Bond Future	135.6006	135.6006	135.5818	135.5818	(0.014)	0.0000	0.0000	1,010
2015/11/26	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	R211	04/02/2016	138.99	Put	Bond Future	3,389.4000	3.3894	3,408.2200	3.4082	0.555	0	0	0
2015/11/26	R211	04/02/2016	139.01	Put	Bond Future	3,409.4000	3.4094	3,428.2200	3.4282	0.552	0	0	0
2015/11/26	R211	04/02/2016	139.00	Put	Bond Future	3,399.4000	3.3994	3,418.2200	3.4182	0.554	0	0	0
2015/11/26	R211	05/05/2016	139.01	Put	Bond Future	1,061.3700	1.0614	1,082.4800	1.0825	1.989	0	0	0
2015/11/26	R211	05/05/2016			Bond Future	137.9486	137.9486	137.9275	137.9275	(0.015)	0.0000	0.0000	0
2015/11/26	R211	05/05/2016	139.00	Put	Bond Future	1,051.3700	1.0514	1,072.4800	1.0725	2.008	0	0	0
2015/11/26	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	R211	05/05/2016	138.99	Put	Bond Future	1,041.3700	1.0414	1,062.4800	1.0625	2.027	0	0	0
2015/11/26	R212	04/02/2016			Bond Future	141.8494	141.8494	141.8299	141.8299	(0.014)	0.0000	0.0000	1,569
2015/11/26	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	R212	04/02/2016	145.99	Put	Bond Future	4,140.6100	4.1406	4,160.1000	4.1601	0.471	0	0	0
2015/11/26	R212	04/02/2016	146.01	Put	Bond Future	4,160.6100	4.1606	4,180.1000	4.1801	0.468	0	0	0
2015/11/26	R212	04/02/2016	146.00	Put	Bond Future	4,150.6100	4.1506	4,170.1000	4.1701	0.470	0	0	0
2015/11/26	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	R212	05/05/2016			Bond Future	144.3057	144.3057	144.2838	144.2838	(0.015)	0.0000	0.0000	0
2015/11/26	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	R212	05/05/2016	144.99	Put	Bond Future	684.3300	0.6843	706.2300	0.7062	3.200	0	0	0
2015/11/26	R212	05/05/2016	145.01	Put	Bond Future	704.3300	0.7043	726.2300	0.7262	3.109	0	0	0
2015/11/26	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/26	R212	05/05/2016	145.00	Put	Bond Future	694.3300	0.6943	716.2300	0.7162	3.154	0	0	0
2015/11/26	R213	04/02/2016			Bond Future	8.9670	87.0473	9.0124	86.7203	0.506	0.0000	0.0000	32,753
2015/11/26	R213	04/02/2016	8.75	Call	Bond Future	1,202.3800	1.2024	1,070.4600	1.0705	(10.972)	0	0	0
2015/11/26	R213	04/02/2016	8.74	Put	Bond Future	2,838.2900	2.8383	3,035.3600	3.0354	6.943	0	0	0
2015/11/26	R213	04/02/2016	8.76	Put	Bond Future	2,744.2900	2.7443	2,937.3600	2.9374	7.035	0	0	0
2015/11/26	R213	04/02/2016	8.75	Put	Bond Future	2,791.0400	2.7910	2,986.1100	2.9861	6.989	0	0	0
2015/11/26	R213	04/02/2016	8.76	Call	Bond Future	1,229.7800	1.2298	1,095.8600	1.0959	(10.890)	0	0	0
2015/11/26	R213	04/02/2016	8.74	Call	Bond Future	1,175.3900	1.1754	1,045.4700	1.0455	(11.053)	0	0	0
2015/11/26	R213	05/05/2016	8.74	Put	Bond Future	3,983.3300	3.9833	4,177.0700	4.1771	4.864	0	0	0
2015/11/26	R213	05/05/2016	8.76	Put	Bond Future	3,893.1600	3.8932	4,084.1800	4.0842	4.907	0	0	0
2015/11/26	R213	05/05/2016			Bond Future	9.0198	85.0161	9.0668	84.6820	0.521	0.0000	0.0000	0
2015/11/26	R213	05/05/2016	8.75	Put	Bond Future	3,938.0700	3.9381	4,130.4500	4.1305	4.885	0	0	0
2015/11/26	R213	05/05/2016	8.74	Call	Bond Future	1,953.0300	1.9530	1,812.6600	1.8127	(7.187)	0	0	0
2015/11/26	R213	05/05/2016	8.75	Call	Bond Future	1,981.5200	1.9815	1,839.7900	1.8398	(7.153)	0	0	0
2015/11/26	R213	05/05/2016	8.76	Call	Bond Future	2,010.2700	2.0103	1,867.1800	1.8672	(7.118)	0	0	0
2015/11/26	R213	04/08/2016			Bond Future	9.0629	86.5969	9.1113	86.2568	0.534	0.0000	0.0000	0

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2015/11/26	R213	04/08/2016	8.99	Put	Bond Future	3,812.6100	3.8126	3,979.2100	3.9792	4.370	0	0	0
2015/11/26	R213	04/08/2016	9.01	Put	Bond Future	3,738.7300	3.7387	3,903.1500	3.9031	4.398	0	0	0
2015/11/26	R213	04/08/2016	9.00	Put	Bond Future	3,775.2500	3.7752	3,940.7600	3.9408	4.384	0	0	0
2015/11/26	R213	04/08/2016	9.01	Call	Bond Future	3,364.5300	3.3645	3,188.8400	3.1888	(5.222)	0	0	0
2015/11/26	R213	04/08/2016	8.99	Call	Bond Future	3,296.3500	3.2963	3,122.8400	3.1228	(5.264)	0	0	0
2015/11/26	R213	04/08/2016	9.00	Call	Bond Future	3,330.0600	3.3301	3,155.4600	3.1555	(5.243)	0	0	0
2015/11/26	R214	04/02/2016			Bond Future	9.1161	77.2804	9.1614	76.9316	0.497	0.0000	0.0000	30,289
2015/11/26	R214	04/02/2016	7.99	Put	Bond Future	9,665.7800	9.6658	10,000.1100	10.0001	3.459	0	0	0
2015/11/26	R214	04/02/2016	9.45	Call	Bond Future	3,531.9100	3.5319	3,278.7600	3.2788	(7.168)	0	0	0
2015/11/26	R214	04/02/2016	8.00	Call	Bond Future	75.1500	0.0751	60.1600	0.0602	(19.947)	0	0	0
2015/11/26	R214	04/02/2016	8.01	Call	Bond Future	78.3400	0.0783	62.8000	0.0628	(19.837)	0	0	0
2015/11/26	R214	04/02/2016	7.99	Call	Bond Future	72.0800	0.0721	57.6100	0.0576	(20.075)	0	0	0
2015/11/26	R214	04/02/2016	9.35	Call	Bond Future	3,045.8500	3.0458	2,810.4200	2.8104	(7.730)	0	0	0
2015/11/26	R214	04/02/2016	9.45	Put	Bond Future	1,024.9700	1.0250	1,120.6200	1.1206	9.332	0	0	25
2015/11/26	R214	04/02/2016	8.01	Put	Bond Future	9,484.7100	9.4847	9,817.9700	9.8180	3.514	0	0	0
2015/11/26	R214	04/02/2016	9.35	Put	Bond Future	1,274.8800	1.2749	1,388.2500	1.3882	8.893	0	0	25
2015/11/26	R214	04/02/2016	8.00	Put	Bond Future	9,575.1000	9.5751	9,908.9100	9.9089	3.486	0	0	0
2015/11/26	R214	05/05/2016	9.01	Call	Bond Future	2,541.5700	2.5416	2,371.8400	2.3718	(6.678)	0	0	0
2015/11/26	R214	05/05/2016			Bond Future	9.1632	75.3324	9.2099	74.9764	0.510	0.0000	0.0000	0
2015/11/26	R214	05/05/2016	8.99	Call	Bond Future	2,474.2600	2.4743	2,307.4200	2.3074	(6.743)	0	0	0
2015/11/26	R214	05/05/2016	9.00	Call	Bond Future	2,507.7900	2.5078	2,339.5000	2.3395	(6.711)	0	0	0
2015/11/26	R214	05/05/2016	8.99	Put	Bond Future	3,819.0500	3.8190	4,008.2800	4.0083	4.955	0	0	0
2015/11/26	R214	05/05/2016	9.01	Put	Bond Future	3,729.0600	3.7291	3,915.4000	3.9154	4.997	0	0	0
2015/11/26	R214	05/05/2016	9.00	Put	Bond Future	3,773.8600	3.7739	3,961.6400	3.9616	4.976	0	0	0
2015/11/26	R214	04/08/2016	9.25	Put	Bond Future	3,681.2600	3.6813	3,843.1200	3.8431	4.397	0	0	0
2015/11/26	R214	04/08/2016	9.24	Call	Bond Future	4,005.4300	4.0054	3,805.8100	3.8058	(4.984)	0	0	0
2015/11/26	R214	04/08/2016			Bond Future	9.2021	76.7333	9.2500	76.3707	0.521	0.0000	0.0000	0
2015/11/26	R214	04/08/2016	9.25	Call	Bond Future	4,043.4900	4.0435	3,842.7500	3.8427	(4.965)	0	0	0
2015/11/26	R214	04/08/2016	9.26	Call	Bond Future	4,082.2200	4.0822	3,880.3600	3.8804	(4.945)	0	0	0
2015/11/26	R214	04/08/2016	9.24	Put	Bond Future	3,718.5700	3.7186	3,881.5500	3.8815	4.383	0	0	0
2015/11/26	R214	04/08/2016	9.26	Put	Bond Future	3,644.7500	3.6448	3,805.4900	3.8055	4.410	0	0	0
2015/11/26	R248	04/02/2016	8.99	Put	Bond Future	3,728.6400	3.7286	3,985.4900	3.9855	6.889	0	0	0
2015/11/26	R248	04/02/2016	9.55	Put	Bond Future	1,242.2100	1.2422	1,358.2000	1.3582	9.337	0	0	75
2015/11/26	R248	04/02/2016			Bond Future	9.1826	99.4608	9.2279	99.0147	0.494	0.0000	0.0000	56,273
2015/11/26	R248	04/02/2016	9.00	Put	Bond Future	3,665.6800	3.6657	3,919.8100	3.9198	6.933	0	0	0
2015/11/26	R248	04/02/2016	9.01	Put	Bond Future	3,603.4300	3.6034	3,854.8400	3.8548	6.977	0	0	0
2015/11/26	R248	04/02/2016	8.99	Call	Bond Future	1,793.1100	1.7931	1,603.8500	1.6038	(10.555)	0	0	0
2015/11/26	R248	04/02/2016	9.00	Call	Bond Future	1,832.3600	1.8324	1,640.3800	1.6404	(10.477)	0	0	0
2015/11/26	R248	04/02/2016	9.45	Put	Bond Future	1,543.8100	1.5438	1,681.4800	1.6815	8.918	0	0	75
2015/11/26	R248	04/02/2016	9.01	Call	Bond Future	1,872.1300	1.8721	1,677.4300	1.6774	(10.400)	0	0	0
2015/11/26	R248	04/02/2016	9.45	Call	Bond Future	4,121.8500	4.1219	3,813.4100	3.8134	(7.483)	0	0	0
2015/11/26	R248	04/02/2016	9.55	Call	Bond Future	4,752.7300	4.7527	4,422.6100	4.4226	(6.946)	0	0	0
2015/11/26	R248	05/05/2016			Bond Future	9.2315	96.7591	9.2783	96.3036	0.507	0.0000	0.0000	0
2015/11/26	R248	05/05/2016	8.99	Put	Bond Future	5,328.6900	5.3287	5,582.8100	5.5828	4.769	0	0	0
2015/11/26	R248	05/05/2016	9.01	Put	Bond Future	5,206.6200	5.2066	5,457.0700	5.4571	4.810	0	0	0
2015/11/26	R248	05/05/2016	9.00	Put	Bond Future	5,267.4000	5.2674	5,519.6800	5.5197	4.789	0	0	0

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2015/11/26	R248	05/05/2016	8.99	Call	Bond Future	2,914.6700	2.9147	2,713.3100	2.7133	(6.909)	0	0	0
2015/11/26	R248	05/05/2016	9.00	Call	Bond Future	2,955.4700	2.9555	2,752.2700	2.7523	(6.875)	0	0	0
2015/11/26	R248	05/05/2016	9.01	Call	Bond Future	2,996.5900	2.9966	2,791.5600	2.7916	(6.842)	0	0	0
2015/11/26	R248	04/08/2016			Bond Future	9.2723	98.5584	9.3203	98.0947	0.518	0.0000	0.0000	0
2015/11/26	R248	04/08/2016	9.25	Call	Bond Future	4,877.1600	4.8772	4,630.3900	4.6304	(5.060)	0	0	0
2015/11/26	R248	04/08/2016	9.24	Put	Bond Future	5,143.6100	5.1436	5,362.0300	5.3620	4.246	0	0	0
2015/11/26	R248	04/08/2016	9.26	Put	Bond Future	5,043.9600	5.0440	5,259.4900	5.2595	4.273	0	0	0
2015/11/26	R248	04/08/2016	9.25	Put	Bond Future	5,093.2600	5.0933	5,310.2300	5.3102	4.260	0	0	0
2015/11/26	R248	04/08/2016	9.26	Call	Bond Future	4,925.0900	4.9251	4,676.8800	4.6769	(5.040)	0	0	0
2015/11/26	R248	04/08/2016	9.24	Call	Bond Future	4,830.1000	4.8301	4,584.7800	4.5848	(5.079)	0	0	0

Total **605123**