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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/11/2015 TO 27/11/2015

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
2015/11/27	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	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
2015/11/27	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	2025	04/02/2016	126.01	Put	Bond Future	2,277.7900	2.2778	2,295.0400	2.2950	0.757	0	0	0
2015/11/27	2025	04/02/2016			Bond Future	123.7322	123.7322	123.7150	123.7150	(0.014)	0.0000	0.0000	950
2015/11/27	2025	04/02/2016	126.00	Put	Bond Future	2,267.7900	2.2678	2,285.0400	2.2850	0.761	0	0	0
2015/11/27	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	2025	04/02/2016	125.99	Put	Bond Future	2,257.7900	2.2578	2,275.0400	2.2750	0.764	0	0	0
2015/11/27	2025	05/05/2016			Bond Future	125.8729	125.8729	125.8538	125.8538	(0.015)	0.0000	0.0000	0
2015/11/27	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	2025	05/05/2016	125.99	Put	Bond Future	117.1200	0.1171	136.2400	0.1362	16.325	0	0	0
2015/11/27	2025	05/05/2016	126.01	Put	Bond Future	137.1200	0.1371	156.2400	0.1562	13.944	0	0	0
2015/11/27	2025	05/05/2016	126.00	Put	Bond Future	127.1200	0.1271	146.2400	0.1462	15.041	0	0	0
2015/11/27	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	2030	04/02/2016			Bond Future	8.9563	92.6542	9.0223	92.1639	0.736	0.0000	0.0000	11,849
2015/11/27	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	2030	04/02/2016	8.74	Put	Bond Future	1,634.4100	1.6344	2,124.7700	2.1248	30.002	0	0	0
2015/11/27	2030	04/02/2016	8.76	Put	Bond Future	1,481.6300	1.4816	1,971.9900	1.9720	33.096	0	0	0
2015/11/27	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	2030	04/02/2016	8.75	Put	Bond Future	1,557.9700	1.5580	2,048.3300	2.0483	31.474	0	0	0
2015/11/27	2030	05/05/2016	8.99	Put	Bond Future	189.9400	0.1899	689.7900	0.6898	263.162	0	0	0
2015/11/27	2030	05/05/2016	9.01	Put	Bond Future	42.6500	0.0426	542.5000	0.5425	1171.981	0	0	0
2015/11/27	2030	05/05/2016			Bond Future	9.0158	94.2676	9.0840	93.7678	0.757	0.0000	0.0000	0
2015/11/27	2030	05/05/2016	9.00	Put	Bond Future	116.2500	0.1163	616.1000	0.6161	429.978	0	0	0
2015/11/27	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	2032	04/02/2016			Bond Future	9.0612	96.1467	9.1219	95.6638	0.671	0.0000	0.0000	8,417
2015/11/27	2032	04/02/2016	8.69	Put	Bond Future	3,937.5800	3.9376	4,276.4200	4.2764	8.605	0	0	0
2015/11/27	2032	04/02/2016	8.71	Put	Bond Future	3,818.0400	3.8180	4,151.4500	4.1514	8.732	0	0	0
2015/11/27	2032	04/02/2016	9.20	Call	Bond Future	2,667.1600	2.6672	2,374.2000	2.3742	(10.984)	0	0	0
2015/11/27	2032	04/02/2016	8.70	Put	Bond Future	3,877.5500	3.8775	4,213.6900	4.2137	8.669	0	0	0
2015/11/27	2032	04/02/2016	9.30	Call	Bond Future	3,144.3000	3.1443	2,823.8500	2.8238	(10.191)	0	0	0
2015/11/27	2032	04/02/2016	8.71	Call	Bond Future	954.3400	0.9543	804.8400	0.8048	(15.665)	0	0	0
2015/11/27	2032	04/02/2016	9.20	Put	Bond Future	1,569.2100	1.5692	1,759.1600	1.7592	12.105	0	0	22
2015/11/27	2032	04/02/2016	8.69	Call	Bond Future	906.9400	0.9069	762.8700	0.7629	(15.885)	0	0	0
2015/11/27	2032	04/02/2016	8.70	Call	Bond Future	930.4300	0.9304	783.6600	0.7837	(15.774)	0	0	0

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2015/11/27	2032	04/02/2016	9.30	Put	Bond Future	1,267.2400	1.2672	1,429.7000	1.4297	12.820	0	0	22
2015/11/27	2032	05/05/2016			Bond Future	9.1194	93.6639	9.1822	93.1716	0.689	0.0000	0.0000	0
2015/11/27	2032	05/05/2016	8.99	Put	Bond Future	3,708.9900	3.7090	3,968.6200	3.9686	7.000	0	0	0
2015/11/27	2032	05/05/2016	9.01	Put	Bond Future	3,621.3800	3.6214	3,877.0500	3.8770	7.060	0	0	0
2015/11/27	2032	05/05/2016	9.00	Put	Bond Future	3,664.7500	3.6648	3,922.4000	3.9224	7.030	0	0	0
2015/11/27	2032	05/05/2016	9.01	Call	Bond Future	2,754.9800	2.7550	2,518.3600	2.5184	(8.589)	0	0	0
2015/11/27	2032	05/05/2016	8.99	Call	Bond Future	2,682.8900	2.6829	2,450.2300	2.4502	(8.672)	0	0	0
2015/11/27	2032	05/05/2016	9.00	Call	Bond Future	2,718.5500	2.7186	2,483.9100	2.4839	(8.631)	0	0	0
2015/11/27	2032	04/08/2016	9.01	Call	Bond Future	3,363.8500	3.3638	3,124.5900	3.1246	(7.113)	0	0	0
2015/11/27	2032	04/08/2016			Bond Future	9.1682	95.4063	9.2332	94.9035	0.709	0.0000	0.0000	0
2015/11/27	2032	04/08/2016	8.99	Call	Bond Future	3,293.0100	3.2930	3,056.9800	3.0570	(7.168)	0	0	0
2015/11/27	2032	04/08/2016	9.00	Call	Bond Future	3,328.0100	3.3280	3,090.3800	3.0904	(7.140)	0	0	0
2015/11/27	2032	04/08/2016	8.99	Put	Bond Future	4,693.0300	4.6930	4,959.8100	4.9598	5.685	0	0	0
2015/11/27	2032	04/08/2016	9.01	Put	Bond Future	4,605.2400	4.6052	4,868.7900	4.8688	5.723	0	0	0
2015/11/27	2032	04/08/2016	9.00	Put	Bond Future	4,648.6600	4.6487	4,913.8400	4.9138	5.704	0	0	0
2015/11/27	2033	04/02/2016	102.40	Call	Bond Future	3,867.3700	3.8674	3,697.2600	3.6973	(4.399)	0	0	0
2015/11/27	2033	04/02/2016			Bond Future	106.2674	106.2674	106.0973	106.0973	(0.160)	0.0000	0.0000	185
2015/11/27	2033	04/02/2016	102.41	Call	Bond Future	3,857.3700	3.8574	3,687.2600	3.6873	(4.410)	0	0	0
2015/11/27	2033	04/02/2016	102.39	Call	Bond Future	3,877.3700	3.8774	3,707.2600	3.7073	(4.387)	0	0	0
2015/11/27	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	2033	05/05/2016			Bond Future	107.1315	107.1315	106.9572	106.9572	(0.163)	0.0000	0.0000	0
2015/11/27	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	2033	05/05/2016	102.40	Call	Bond Future	4,731.5100	4.7315	4,557.1900	4.5572	(3.684)	0	0	0
2015/11/27	2033	05/05/2016	102.41	Call	Bond Future	4,721.5100	4.7215	4,547.1900	4.5472	(3.692)	0	0	0
2015/11/27	2033	05/05/2016	102.39	Call	Bond Future	4,741.5100	4.7415	4,567.1900	4.5672	(3.676)	0	0	0
2015/11/27	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	2037	04/02/2016	8.74	Call	Bond Future	865.8400	0.8658	734.4300	0.7344	(15.177)	0	0	0
2015/11/27	2037	04/02/2016	8.75	Put	Bond Future	4,776.2800	4.7763	5,128.4900	5.1285	7.374	0	0	0
2015/11/27	2037	04/02/2016	9.43	Call	Bond Future	3,560.2400	3.5602	3,232.5000	3.2325	(9.206)	0	0	0
2015/11/27	2037	04/02/2016			Bond Future	9.1789	93.9356	9.2345	93.4494	0.606	0.0000	0.0000	50,887
2015/11/27	2037	04/02/2016	8.75	Call	Bond Future	889.1000	0.8891	755.0900	0.7551	(15.073)	0	0	0
2015/11/27	2037	04/02/2016	8.76	Call	Bond Future	912.7900	0.9128	776.1700	0.7762	(14.967)	0	0	0
2015/11/27	2037	04/02/2016	9.30	Call	Bond Future	2,885.2400	2.8852	2,592.6900	2.5927	(10.140)	0	0	0
2015/11/27	2037	04/02/2016	8.74	Put	Bond Future	4,846.6400	4.8466	5,201.4500	5.2014	7.321	0	0	0
2015/11/27	2037	04/02/2016	9.43	Put	Bond Future	1,395.6100	1.3956	1,554.0900	1.5541	11.356	0	0	16
2015/11/27	2037	04/02/2016	8.76	Put	Bond Future	4,706.4800	4.7065	5,056.0800	5.0561	7.428	0	0	0
2015/11/27	2037	04/02/2016	9.30	Put	Bond Future	1,831.1400	1.8311	2,024.8100	2.0248	10.576	0	0	16
2015/11/27	2037	05/05/2016	9.00	Put	Bond Future	4,668.9100	4.6689	4,948.9500	4.9489	5.998	0	0	0
2015/11/27	2037	05/05/2016	8.99	Call	Bond Future	2,551.6600	2.5517	2,338.0000	2.3380	(8.373)	0	0	0
2015/11/27	2037	05/05/2016			Bond Future	9.2358	95.5713	9.2931	95.0757	0.621	0.0000	0.0000	0
2015/11/27	2037	05/05/2016	9.00	Call	Bond Future	2,587.7300	2.5877	2,372.0800	2.3721	(8.334)	0	0	0
2015/11/27	2037	05/05/2016	9.01	Call	Bond Future	2,623.8500	2.6238	2,406.2100	2.4062	(8.295)	0	0	0
2015/11/27	2037	05/05/2016	8.99	Put	Bond Future	4,722.7200	4.7227	5,004.7500	5.0048	5.972	0	0	0

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2015/11/27	2037	05/05/2016	9.01	Put	Bond Future	4,615.2800	4.6153	4,893.3300	4.8933	6.025	0	0	0
2015/11/27	2037	04/08/2016			Bond Future	9.2850	93.0900	9.3443	92.5838	0.638	0.0000	0.0000	0
2015/11/27	2037	04/08/2016	9.24	Put	Bond Future	4,595.7000	4.5957	4,839.9100	4.8399	5.314	0	0	0
2015/11/27	2037	04/08/2016	9.26	Put	Bond Future	4,506.9200	4.5069	4,747.9500	4.7480	5.348	0	0	0
2015/11/27	2037	04/08/2016	9.25	Put	Bond Future	4,550.9800	4.5510	4,793.6100	4.7936	5.331	0	0	0
2015/11/27	2037	04/08/2016	9.24	Call	Bond Future	4,208.1600	4.2082	3,946.1700	3.9462	(6.226)	0	0	0
2015/11/27	2037	04/08/2016	9.25	Call	Bond Future	4,249.7400	4.2497	3,986.1700	3.9862	(6.202)	0	0	0
2015/11/27	2037	04/08/2016	9.26	Call	Bond Future	4,291.8500	4.2919	4,026.6800	4.0267	(6.178)	0	0	0
2015/11/27	2038	04/02/2016			Bond Future	130.7404	130.7404	130.7226	130.7226	(0.014)	0.0000	0.0000	16,637
2015/11/27	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	2038	04/02/2016	130.99	Put	Bond Future	249.5600	0.2496	267.4200	0.2674	7.157	0	0	0
2015/11/27	2038	04/02/2016	131.01	Put	Bond Future	269.5600	0.2696	287.4200	0.2874	6.626	0	0	0
2015/11/27	2038	04/02/2016	131.00	Put	Bond Future	259.5600	0.2596	277.4200	0.2774	6.881	0	0	0
2015/11/27	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	2038	05/05/2016			Bond Future	133.0024	133.0024	132.9824	132.9824	(0.015)	0.0000	0.0000	0
2015/11/27	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	2038	05/05/2016	131.01	Call	Bond Future	1,992.4200	1.9924	1,972.4400	1.9724	(1.003)	0	0	0
2015/11/27	2038	05/05/2016	130.99	Call	Bond Future	2,012.4200	2.0124	1,992.4400	1.9924	(0.993)	0	0	0
2015/11/27	2038	05/05/2016	131.00	Call	Bond Future	2,002.4200	2.0024	1,982.4400	1.9824	(0.998)	0	0	0
2015/11/27	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	2040	04/02/2016	9.51	Put	Bond Future	1,502.7600	1.5028	1,671.1000	1.6711	11.202	0	0	0
2015/11/27	2040	04/02/2016			Bond Future	9.2541	97.7858	9.3097	97.2665	0.601	0.0000	0.0000	1,820
2015/11/27	2040	04/02/2016	9.50	Put	Bond Future	1,534.9200	1.5349	1,705.9800	1.7060	11.145	0	0	0
2015/11/27	2040	04/02/2016	9.49	Put	Bond Future	1,567.7700	1.5678	1,741.5900	1.7416	11.087	0	0	0
2015/11/27	2040	04/02/2016	9.50	Call	Bond Future	3,797.5900	3.7976	3,449.2800	3.4493	(9.172)	0	0	0
2015/11/27	2040	04/02/2016	9.51	Call	Bond Future	3,855.6100	3.8556	3,504.5800	3.5046	(9.104)	0	0	0
2015/11/27	2040	04/02/2016	9.49	Call	Bond Future	3,740.1100	3.7401	3,394.5600	3.3946	(9.239)	0	0	0
2015/11/27	2040	05/05/2016	9.50	Call	Bond Future	4,726.7700	4.7268	4,408.1100	4.4081	(6.742)	0	0	0
2015/11/27	2040	05/05/2016			Bond Future	9.3114	99.4886	9.3688	98.9592	0.616	0.0000	0.0000	0
2015/11/27	2040	05/05/2016	9.51	Call	Bond Future	4,778.4500	4.7785	4,457.8500	4.4579	(6.709)	0	0	0
2015/11/27	2040	05/05/2016	9.49	Call	Bond Future	4,675.5900	4.6756	4,358.8900	4.3589	(6.773)	0	0	0
2015/11/27	2040	05/05/2016	9.50	Put	Bond Future	3,003.6200	3.0036	3,214.3700	3.2144	7.017	0	0	0
2015/11/27	2040	05/05/2016	9.49	Put	Bond Future	3,042.5500	3.0425	3,255.2600	3.2553	6.991	0	0	0
2015/11/27	2040	05/05/2016	9.51	Put	Bond Future	2,965.3300	2.9653	3,174.1400	3.1741	7.042	0	0	0
2015/11/27	2040	04/08/2016			Bond Future	9.3614	96.8297	9.4206	96.2891	0.632	0.0000	0.0000	0
2015/11/27	2040	04/08/2016	9.49	Put	Bond Future	4,193.5700	4.1936	4,424.9700	4.4250	5.518	0	0	0
2015/11/27	2040	04/08/2016	9.50	Call	Bond Future	5,410.0900	5.4101	5,099.2800	5.0993	(5.745)	0	0	0
2015/11/27	2040	04/08/2016	9.51	Call	Bond Future	5,458.8500	5.4588	5,146.4300	5.1464	(5.723)	0	0	0
2015/11/27	2040	04/08/2016	9.49	Call	Bond Future	5,361.5300	5.3615	5,052.3300	5.0523	(5.767)	0	0	0
2015/11/27	2040	04/08/2016	9.51	Put	Bond Future	4,111.3400	4.1113	4,339.5200	4.3395	5.550	0	0	0
2015/11/27	2040	04/08/2016	9.50	Put	Bond Future	4,152.2900	4.1523	4,382.0800	4.3821	5.534	0	0	0
2015/11/27	2044	04/02/2016	8.99	Put	Bond Future	4,004.6500	4.0046	4,333.8200	4.3338	8.220	0	0	0
2015/11/27	2044	04/02/2016			Bond Future	9.2470	95.2659	9.3026	94.7384	0.601	0.0000	0.0000	19,002

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
2015/11/27	2044	04/02/2016	9.01	Put	Bond Future	3,875.2600	3.8753	4,198.1500	4.1981	8.332	0	0	0
2015/11/27	2044	04/02/2016	9.58	Put	Bond Future	1,293.6000	1.2936	1,443.9300	1.4439	11.621	0	0	0
2015/11/27	2044	04/02/2016	9.00	Put	Bond Future	3,939.6100	3.9396	4,265.6500	4.2656	8.276	0	0	0
2015/11/27	2044	04/02/2016	9.01	Call	Bond Future	1,569.8300	1.5698	1,365.1500	1.3651	(13.038)	0	0	0
2015/11/27	2044	04/02/2016	8.99	Call	Bond Future	1,500.3000	1.5003	1,301.9000	1.3019	(13.224)	0	0	0
2015/11/27	2044	04/02/2016	9.58	Call	Bond Future	4,379.7200	4.3797	4,002.4800	4.0025	(8.613)	0	0	0
2015/11/27	2044	04/02/2016	9.00	Call	Bond Future	1,534.8100	1.5348	1,333.2800	1.3333	(13.131)	0	0	0
2015/11/27	2044	05/05/2016	8.99	Put	Bond Future	5,579.9100	5.5799	5,898.5500	5.8986	5.710	0	0	0
2015/11/27	2044	05/05/2016			Bond Future	9.3017	96.9249	9.3590	96.3872	0.616	0.0000	0.0000	0
2015/11/27	2044	05/05/2016	9.01	Put	Bond Future	5,456.0100	5.4560	5,770.3700	5.7704	5.762	0	0	0
2015/11/27	2044	05/05/2016	9.00	Put	Bond Future	5,517.7200	5.5177	5,834.2100	5.8342	5.736	0	0	0
2015/11/27	2044	05/05/2016	9.01	Call	Bond Future	2,635.9600	2.6360	2,412.5700	2.4126	(8.475)	0	0	0
2015/11/27	2044	05/05/2016	8.99	Call	Bond Future	2,561.3000	2.5613	2,342.1900	2.3422	(8.555)	0	0	0
2015/11/27	2044	05/05/2016	9.00	Call	Bond Future	2,598.4800	2.5985	2,377.2200	2.3772	(8.515)	0	0	0
2015/11/27	2044	04/08/2016	9.50	Call	Bond Future	5,559.3200	5.5593	5,241.0900	5.2411	(5.724)	0	0	0
2015/11/27	2044	04/08/2016			Bond Future	9.3493	94.3434	9.4084	93.7944	0.632	0.0000	0.0000	0
2015/11/27	2044	04/08/2016	9.51	Call	Bond Future	5,608.8800	5.6089	5,289.0300	5.2890	(5.703)	0	0	0
2015/11/27	2044	04/08/2016	9.49	Put	Bond Future	4,211.9800	4.2120	4,444.4000	4.4444	5.518	0	0	0
2015/11/27	2044	04/08/2016	9.51	Put	Bond Future	4,128.9000	4.1289	4,358.0600	4.3581	5.550	0	0	0
2015/11/27	2044	04/08/2016	9.49	Call	Bond Future	5,509.9500	5.5100	5,193.3600	5.1934	(5.746)	0	0	0
2015/11/27	2044	04/08/2016	9.50	Put	Bond Future	4,170.2700	4.1703	4,401.0500	4.4011	5.534	0	0	0
2015/11/27	2046	04/02/2016	127.99	Call	Bond Future	4,184.7700	4.1848	3,878.7500	3.8788	(7.313)	0	0	0
2015/11/27	2046	04/02/2016			Bond Future	132.1748	132.1748	131.8688	131.8688	(0.232)	0.0000	0.0000	11,948
2015/11/27	2046	04/02/2016	128.00	Call	Bond Future	4,174.7700	4.1748	3,868.7500	3.8688	(7.330)	0	0	0
2015/11/27	2046	04/02/2016	128.01	Call	Bond Future	4,164.7700	4.1648	3,858.7500	3.8588	(7.348)	0	0	0
2015/11/27	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	2046	05/05/2016			Bond Future	133.0330	133.0330	132.7199	132.7199	(0.235)	0.0000	0.0000	0
2015/11/27	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	2046	05/05/2016	130.01	Call	Bond Future	3,022.9700	3.0230	2,709.9400	2.7099	(10.355)	0	0	0
2015/11/27	2046	05/05/2016	129.99	Call	Bond Future	3,042.9700	3.0430	2,729.9400	2.7299	(10.287)	0	0	0
2015/11/27	2046	05/05/2016	130.00	Call	Bond Future	3,032.9700	3.0330	2,719.9400	2.7199	(10.321)	0	0	0
2015/11/27	2050	04/02/2016			Bond Future	139.0149	139.0149	138.9962	138.9962	(0.013)	0.0000	0.0000	11,023
2015/11/27	2050	04/02/2016	138.00	Call	Bond Future	1,014.9000	1.0149	996.1600	0.9962	(1.846)	0	0	0
2015/11/27	2050	04/02/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	2050	04/02/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	2050	04/02/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	2050	04/02/2016	138.01	Call	Bond Future	1,004.9000	1.0049	986.1600	0.9862	(1.865)	0	0	0
2015/11/27	2050	04/02/2016	137.99	Call	Bond Future	1,024.9000	1.0249	1,006.1600	1.0062	(1.828)	0	0	0
2015/11/27	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	2050	05/05/2016			Bond Future	141.4198	141.4198	141.3993	141.3993	(0.015)	0.0000	0.0000	0
2015/11/27	2050	05/05/2016	138.00	Call	Bond Future	3,419.8300	3.4198	3,399.2700	3.3993	(0.601)	0	0	0
2015/11/27	2050	05/05/2016	137.99	Call	Bond Future	3,429.8300	3.4298	3,409.2700	3.4093	(0.599)	0	0	0

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2015/11/27	2050	05/05/2016	138.01	Call	Bond Future	3,409.8300	3.4098	3,389.2700	3.3893	(0.603)	0	0	0
2015/11/27	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	AL37	04/02/2016			Index Future	472.4370	472.4370	471.6790	471.6790	(0.160)	0.0000	0.0000	2
2015/11/27	AL37	05/05/2016			Index Future	480.6590	480.6590	479.8830	479.8830	(0.161)	0.0000	0.0000	0
2015/11/27	AL7T	04/02/2016			Index Future	553.3800	553.3800	551.6490	551.6490	(0.313)	0.0000	0.0000	0
2015/11/27	AL7T	05/05/2016			Index Future	563.0110	563.0110	561.2430	561.2430	(0.314)	0.0000	0.0000	0
2015/11/27	ALBI	04/02/2016			Index Future	504.5290	504.5290	502.6490	502.6490	(0.373)	0.0000	0.0000	611
2015/11/27	ALBI	05/05/2016			Index Future	513.3100	513.3100	511.3910	511.3910	(0.374)	0.0000	0.0000	0
2015/11/27	ALBI	04/08/2016			Index Future	522.7510	522.7510	520.7900	520.7900	(0.375)	0.0000	0.0000	0
2015/11/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	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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2015/11/27	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/11/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	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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2015/11/27	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/27	EL28	04/02/2016	128.99	Put	Bond Future	700.7600		0.7008	852.8300	0.8528	21.701	0	0	0
2015/11/27	EL28	04/02/2016			Bond Future	128.2892		128.2892	128.1372	128.1372	(0.119)	0.0000	0.0000	0
2015/11/27	EL28	04/02/2016	129.01	Put	Bond Future	720.7600		0.7208	872.8300	0.8728	21.099	0	0	0
2015/11/27	EL28	04/02/2016	128.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	EL28	04/02/2016	129.00	Put	Bond Future	710.7600		0.7108	862.8300	0.8628	21.395	0	0	0
2015/11/27	EL28	04/02/2016	129.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	EL28	04/02/2016	129.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	EL28	05/05/2016	129.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	EL28	05/05/2016			Bond Future	128.9343		128.9343	128.7779	128.7779	(0.121)	0.0000	0.0000	0
2015/11/27	EL28	05/05/2016	129.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	EL28	05/05/2016	128.99	Put	Bond Future	55.7100		0.0557	212.0700	0.2121	280.668	0	0	0
2015/11/27	EL28	05/05/2016	129.01	Put	Bond Future	75.7100		0.0757	232.0700	0.2321	206.525	0	0	0
2015/11/27	EL28	05/05/2016	129.00	Put	Bond Future	65.7100		0.0657	222.0700	0.2221	237.955	0	0	0
2015/11/27	EL28	05/05/2016	128.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	ES33	04/02/2016	10.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	ES33	04/02/2016			Bond Future	10.0532		82.1384	10.1086	81.7598	0.551	0.0000	0.0000	8,569
2015/11/27	ES33	04/02/2016	9.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	ES33	04/02/2016	10.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	ES33	04/02/2016	9.99	Put	Bond Future	435.2000		0.4352	813.8000	0.8138	86.994	0	0	0
2015/11/27	ES33	04/02/2016	10.01	Put	Bond Future	297.0700		0.2971	675.6700	0.6757	127.445	0	0	0
2015/11/27	ES33	04/02/2016	10.00	Put	Bond Future	366.0900		0.3661	744.6900	0.7447	103.417	0	0	0
2015/11/27	ES33	05/05/2016	10.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	ES33	05/05/2016			Bond Future	10.1384		79.7783	10.1957	79.3923	0.565	0.0000	0.0000	0
2015/11/27	ES33	05/05/2016	9.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	ES33	05/05/2016	10.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	ES33	05/05/2016	9.99	Put	Bond Future	1,012.6500		1.0127	1,398.6400	1.3986	38.117	0	0	0
2015/11/27	ES33	05/05/2016	10.01	Put	Bond Future	875.0100		0.8750	1,261.0000	1.2610	44.113	0	0	0
2015/11/27	ES33	05/05/2016	10.00	Put	Bond Future	943.7800		0.9438	1,329.7700	1.3298	40.898	0	0	0
2015/11/27	ES33	04/08/2016			Bond Future	10.2150		81.2623	10.2743	80.8680	0.581	0.0000	0.0000	0
2015/11/27	ES33	04/08/2016	10.24	Put	Bond Future	0.0000		0.0000	227.5300	0.2275	100.000	0	0	0
2015/11/27	ES33	04/08/2016	10.26	Put	Bond Future	0.0000		0.0000	94.7800	0.0948	100.000	0	0	0
2015/11/27	ES33	04/08/2016	10.25	Put	Bond Future	0.0000		0.0000	161.1100	0.1611	100.000	0	0	0
2015/11/27	ES33	04/08/2016	10.26	Call	Bond Future	299.5100		0.2995	0.0000	0.0000	(100.000)	0	0	0
2015/11/27	ES33	04/08/2016	10.24	Call	Bond Future	166.7600		0.1668	0.0000	0.0000	(100.000)	0	0	0
2015/11/27	ES33	04/08/2016	10.25	Call	Bond Future	233.1800		0.2332	0.0000	0.0000	(100.000)	0	0	0
2015/11/27	ES42	04/02/2016			Bond Future	10.1327		87.5542	10.1882	87.1148	0.547	0.0000	0.0000	2,750
2015/11/27	ES42	05/05/2016			Bond Future	10.2150		84.8159	10.2723	84.3679	0.562	0.0000	0.0000	4,500
2015/11/27	GOVI	04/02/2016	512.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	GOVI	04/02/2016			GOVI	501.6470		501.6470	499.9570	499.9570	(0.337)	0.0000	0.0000	451
2015/11/27	GOVI	04/02/2016	511.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	GOVI	04/02/2016	512.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	GOVI	04/02/2016	511.99	Put	GOVI	103,430.0000		10.3430	120,330.0000	12.0330	16.340	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
2015/11/27	GOVI	04/02/2016	512.01	Put	GOVI	103,630.0000		10.3630	120,530.0000	12.0530	16.308	0	0	0
2015/11/27	GOVI	04/02/2016	512.00	Put	GOVI	103,530.0000		10.3530	120,430.0000	12.0430	16.324	0	0	0
2015/11/27	GOVI	05/05/2016	518.01	Put	GOVI	76,330.0000		7.6330	93,580.0000	9.3580	22.599	0	0	0
2015/11/27	GOVI	05/05/2016			GOVI	510.3770		510.3770	508.6520	508.6520	(0.338)	0.0000	0.0000	146
2015/11/27	GOVI	05/05/2016	518.00	Put	GOVI	76,230.0000		7.6230	93,480.0000	9.3480	22.629	0	0	0
2015/11/27	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	GOVI	05/05/2016	517.99	Put	GOVI	76,130.0000		7.6130	93,380.0000	9.3380	22.659	0	0	0
2015/11/27	GOVI	04/08/2016	520.99	Put	GOVI	12,250.0000		1.2250	29,890.0000	2.9890	144.000	0	0	0
2015/11/27	GOVI	04/08/2016			GOVI	519.7650		519.7650	518.0010	518.0010	(0.339)	0.0000	0.0000	0
2015/11/27	GOVI	04/08/2016	521.01	Put	GOVI	12,450.0000		1.2450	30,090.0000	3.0090	141.687	0	0	0
2015/11/27	GOVI	04/08/2016	521.00	Put	GOVI	12,350.0000		1.2350	29,990.0000	2.9990	142.834	0	0	0
2015/11/27	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/11/27	IGOV	04/02/2016			Index Future	238.7420		238.7420	238.6450	238.6450	(0.041)	0.0000	0.0000	1,038
2015/11/27	IGOV	05/05/2016			Index Future	242.8720		242.8720	242.7710	242.7710	(0.042)	0.0000	0.0000	21
2015/11/27	IGOV	04/08/2016			Index Future	247.3830		247.3830	247.2780	247.2780	(0.042)	0.0000	0.0000	0
2015/11/27	ILBI	04/02/2016			Index Future	645.7680		645.7680	645.5390	645.5390	(0.035)	0.0000	0.0000	157
2015/11/27	ILBI	05/05/2016			Index Future	656.8320		656.8320	656.5970	656.5970	(0.036)	0.0000	0.0000	0
2015/11/27	IS01	19/12/2016			Interest Rate Swap	99.8843		99.8843	99.8889	99.8889	0.005	0.0000	0.0000	0
2015/11/27	IS02	18/12/2017			Interest Rate Swap	99.9493		99.9493	99.9694	99.9694	0.020	0.0000	0.0000	0
2015/11/27	IS05	17/12/2020			Interest Rate Swap	99.4557		99.4557	99.5336	99.5336	0.078	0.0000	0.0000	0
2015/11/27	IS10	17/12/2025			Interest Rate Swap	101.0763		101.0763	101.2561	101.2561	0.178	0.0000	0.0000	0
2015/11/27	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/11/27	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/11/27	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/11/27	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/11/27	JBAF	15/12/2015			Jibar Tradeable Future	6.5100		93.4900	6.5100	93.4900	0.000	0.0000	0.0000	0
2015/11/27	JBAF	20/01/2016			Jibar Tradeable Future	6.5300		93.4700	6.5300	93.4700	0.000	0.0000	0.0000	0
2015/11/27	JBAF	17/02/2016			Jibar Tradeable Future	6.6200		93.3800	6.6200	93.3800	0.000	0.0000	0.0000	2,000
2015/11/27	JBAF	16/03/2016			Jibar Tradeable Future	6.7700		93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2015/11/27	JBAF	20/04/2016			Jibar Tradeable Future	6.8200		93.1800	6.8200	93.1800	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
2015/11/27	JBAF	18/05/2016			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2015/11/27	JBAF	15/06/2016			Jibar Tradeable Future	6.9700	93.0300	6.9700	93.0300	0.000	0.0000	0.0000	0
2015/11/27	JBAF	21/09/2016			Jibar Tradeable Future	7.1800	92.8200	7.2200	92.7800	0.557	0.0000	0.0000	0
2015/11/27	JBAF	21/12/2016			Jibar Tradeable Future	7.3500	92.6500	7.4200	92.5800	0.952	0.0000	0.0000	0
2015/11/27	JBAF	15/03/2017			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2015/11/27	JBAF	21/06/2017			Jibar Tradeable Future	7.6600	92.3400	7.7000	92.3000	0.522	0.0000	0.0000	0
2015/11/27	JBAF	20/09/2017			Jibar Tradeable Future	7.7900	92.2100	7.7900	92.2100	0.000	0.0000	0.0000	0
2015/11/27	R023	04/02/2016	8.01	Put	Bond Future	2,348.1600	2.3482	2,553.3400	2.5533	8.738	0	0	0
2015/11/27	R023	04/02/2016			Bond Future	8.3608	100.2553	8.4170	99.9666	0.673	0.0000	0.0000	14,017
2015/11/27	R023	04/02/2016	8.00	Put	Bond Future	2,386.2500	2.3863	2,593.1400	2.5931	8.670	0	0	0
2015/11/27	R023	04/02/2016	8.01	Call	Bond Future	522.9100	0.5229	439.3200	0.4393	(15.986)	0	0	0
2015/11/27	R023	04/02/2016	7.99	Call	Bond Future	494.0600	0.4941	413.8800	0.4139	(16.229)	0	0	0
2015/11/27	R023	04/02/2016	8.00	Call	Bond Future	508.3400	0.5083	426.4600	0.4265	(16.107)	0	0	0
2015/11/27	R023	04/02/2016	7.99	Put	Bond Future	2,424.6700	2.4247	2,633.2600	2.6333	8.603	0	0	0
2015/11/27	R023	05/05/2016			Bond Future	8.4198	98.0725	8.4789	97.7777	0.702	0.0000	0.0000	0
2015/11/27	R023	05/05/2016	8.24	Put	Bond Future	2,316.0600	2.3161	2,482.0100	2.4820	7.165	0	0	0
2015/11/27	R023	05/05/2016	8.26	Put	Bond Future	2,258.4900	2.2585	2,421.8600	2.4219	7.234	0	0	0
2015/11/27	R023	05/05/2016	8.24	Call	Bond Future	1,413.1200	1.4131	1,284.2900	1.2843	(9.117)	0	0	0
2015/11/27	R023	05/05/2016	8.25	Put	Bond Future	2,287.0300	2.2870	2,451.6900	2.4517	7.200	0	0	0
2015/11/27	R023	05/05/2016	8.25	Call	Bond Future	1,434.5900	1.4346	1,304.4700	1.3045	(9.070)	0	0	0
2015/11/27	R023	05/05/2016	8.26	Call	Bond Future	1,456.5200	1.4565	1,325.1100	1.3251	(9.022)	0	0	0
2015/11/27	R023	04/08/2016	8.24	Call	Bond Future	1,737.9600	1.7380	1,605.8700	1.6059	(7.600)	0	0	0
2015/11/27	R023	04/08/2016	8.25	Put	Bond Future	2,796.6300	2.7966	2,965.1300	2.9651	6.025	0	0	0
2015/11/27	R023	04/08/2016			Bond Future	8.4627	99.8963	8.5250	99.5947	0.737	0.0000	0.0000	0
2015/11/27	R023	04/08/2016	8.25	Call	Bond Future	1,759.2800	1.7593	1,626.1400	1.6261	(7.568)	0	0	0
2015/11/27	R023	04/08/2016	8.26	Call	Bond Future	1,780.7600	1.7808	1,646.5700	1.6466	(7.536)	0	0	0
2015/11/27	R023	04/08/2016	8.24	Put	Bond Future	2,824.4300	2.8244	2,993.9800	2.9940	6.003	0	0	0
2015/11/27	R023	04/08/2016	8.26	Put	Bond Future	2,769.0200	2.7690	2,936.4700	2.9365	6.047	0	0	0
2015/11/27	R186	04/02/2016	7.50	Call	Bond Future	72.2100	0.0722	55.7400	0.0557	(22.808)	0	0	0
2015/11/27	R186	04/02/2016	8.40	Put	Bond Future	2,470.4000	2.4704	2,688.9600	2.6890	8.847	0	0	0
2015/11/27	R186	04/02/2016	8.83	Put	Bond Future	999.0500	0.9991	1,114.0500	1.1141	11.511	0	0	33
2015/11/27	R186	04/02/2016	9.20	Call	Bond Future	5,264.7300	5.2647	4,930.1900	4.9302	(6.354)	0	0	0
2015/11/27	R186	04/02/2016			Bond Future	8.5403	115.1085	8.5911	114.7218	0.595	0.0000	0.0000	54,749
2015/11/27	R186	04/02/2016	7.51	Call	Bond Future	75.4800	0.0755	58.3700	0.0584	(22.668)	0	0	0
2015/11/27	R186	04/02/2016	8.02	Put	Bond Future	4,573.2500	4.5732	4,878.6000	4.8786	6.677	0	0	0
2015/11/27	R186	04/02/2016	7.90	Call	Bond Future	344.0600	0.3441	283.8500	0.2839	(17.500)	0	0	680
2015/11/27	R186	04/02/2016	8.45	Call	Bond Future	1,556.6600	1.5567	1,375.8900	1.3759	(11.613)	0	0	350
2015/11/27	R186	04/02/2016	8.75	Call	Bond Future	2,788.2100	2.7882	2,534.0500	2.5341	(9.116)	0	0	0
2015/11/27	R186	04/02/2016	7.49	Call	Bond Future	69.1800	0.0692	53.3100	0.0533	(22.940)	0	0	0
2015/11/27	R186	04/02/2016	7.50	Put	Bond Future	8,403.1600	8.4032	8,773.3800	8.7734	4.406	0	0	0
2015/11/27	R186	04/02/2016	8.83	Call	Bond Future	3,180.4700	3.1805	2,908.7800	2.9088	(8.542)	0	0	0
2015/11/27	R186	04/02/2016	8.65	Put	Bond Future	1,500.6500	1.5006	1,656.6200	1.6566	10.393	0	0	340
2015/11/27	R186	04/02/2016	8.70	Put	Bond Future	1,346.0200	1.3460	1,490.0800	1.4901	10.703	0	0	5,000
2015/11/27	R186	04/02/2016	8.80	Put	Bond Future	1,072.3700	1.0724	1,193.8000	1.1938	11.324	0	0	5,000
2015/11/27	R186	04/02/2016	7.49	Put	Bond Future	8,484.1500	8.4841	8,854.9700	8.8550	4.371	0	0	0
2015/11/27	R186	04/02/2016	8.85	Put	Bond Future	952.4200	0.9524	1,063.2300	1.0632	11.635	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
2015/11/27	R186	04/02/2016	7.51	Put	Bond Future	8,322.4900	8.3225	8,692.0700	8.6921	4.441	0	0	0
2015/11/27	R186	04/02/2016	8.02	Call	Bond Future	506.0800	0.5061	424.7400	0.4247	(16.073)	0	0	700
2015/11/27	R186	04/02/2016	8.40	Call	Bond Future	1,392.4400	1.3924	1,224.3100	1.2243	(12.074)	0	0	680
2015/11/27	R186	04/02/2016	7.90	Put	Bond Future	5,377.1000	5.3771	5,703.5800	5.7036	6.072	0	0	0
2015/11/27	R186	04/02/2016	8.45	Put	Bond Future	2,249.0100	2.2490	2,454.9300	2.4549	9.156	0	0	0
2015/11/27	R186	04/02/2016	9.20	Put	Bond Future	379.1900	0.3792	431.3400	0.4313	13.753	0	0	700
2015/11/27	R186	04/02/2016	8.75	Put	Bond Future	1,203.5400	1.2035	1,336.0700	1.3361	11.012	0	0	11,695
2015/11/27	R186	04/02/2016	8.65	Call	Bond Future	2,333.2400	2.3332	2,102.5200	2.1025	(9.888)	0	0	0
2015/11/27	R186	04/02/2016	8.85	Call	Bond Future	3,282.3500	3.2824	3,006.4700	3.0065	(8.405)	0	0	0
2015/11/27	R186	04/02/2016	8.70	Call	Bond Future	2,555.5100	2.5555	2,312.8800	2.3129	(9.494)	0	0	0
2015/11/27	R186	04/02/2016	8.80	Call	Bond Future	3,030.5200	3.0305	2,765.2600	2.7653	(8.753)	0	0	0
2015/11/27	R186	05/05/2016			Bond Future	8.5957	117.1121	8.6486	116.7175	0.616	0.0000	0.0000	0
2015/11/27	R186	05/05/2016	8.34	Call	Bond Future	1,965.2600	1.9653	1,801.8000	1.8018	(8.317)	0	0	0
2015/11/27	R186	05/05/2016	8.75	Put	Bond Future	2,304.4200	2.3044	2,467.2600	2.4673	7.066	0	0	1,900
2015/11/27	R186	05/05/2016	8.35	Call	Bond Future	1,995.4500	1.9954	1,830.3200	1.8303	(8.275)	0	0	0
2015/11/27	R186	05/05/2016	8.85	Put	Bond Future	2,003.5800	2.0036	2,150.7300	2.1507	7.344	0	0	5,350
2015/11/27	R186	05/05/2016	8.33	Call	Bond Future	1,935.3600	1.9354	1,773.5700	1.7736	(8.360)	0	0	0
2015/11/27	R186	05/05/2016	8.75	Call	Bond Future	3,449.5100	3.4495	3,217.8300	3.2178	(6.716)	0	0	0
2015/11/27	R186	05/05/2016	8.35	Put	Bond Future	3,852.5000	3.8525	4,081.8900	4.0819	5.954	0	0	0
2015/11/27	R186	05/05/2016	7.56	Put	Bond Future	8,553.4300	8.5534	8,894.2800	8.8943	3.985	0	0	0
2015/11/27	R186	05/05/2016	8.34	Put	Bond Future	3,898.7600	3.8988	4,129.8200	4.1298	5.926	0	0	0
2015/11/27	R186	05/05/2016	8.85	Call	Bond Future	3,882.5200	3.8825	3,635.1500	3.6351	(6.371)	0	0	0
2015/11/27	R186	05/05/2016	7.56	Call	Bond Future	439.3100	0.4393	385.6400	0.3856	(12.217)	0	0	0
2015/11/27	R186	05/05/2016	8.33	Put	Bond Future	3,945.3700	3.9454	4,178.1000	4.1781	5.899	0	0	0
2015/11/27	R186	04/08/2016	8.51	Put	Bond Future	3,998.5300	3.9985	4,208.4000	4.2084	5.249	0	0	0
2015/11/27	R186	04/08/2016			Bond Future	8.6390	113.9875	8.6943	113.5839	0.639	0.0000	0.0000	0
2015/11/27	R186	04/08/2016	8.50	Put	Bond Future	4,038.5300	4.0385	4,249.7600	4.2498	5.230	0	0	0
2015/11/27	R186	04/08/2016	8.51	Call	Bond Future	3,047.9700	3.0480	2,854.2800	2.8543	(6.355)	0	0	0
2015/11/27	R186	04/08/2016	8.49	Call	Bond Future	2,979.9400	2.9799	2,788.9900	2.7890	(6.408)	0	0	0
2015/11/27	R186	04/08/2016	8.50	Call	Bond Future	3,013.8500	3.0138	2,821.5200	2.8215	(6.382)	0	0	0
2015/11/27	R186	04/08/2016	8.49	Put	Bond Future	4,078.8000	4.0788	4,291.4100	4.2914	5.213	0	0	0
2015/11/27	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	R197	04/02/2016			Bond Future	294.0560	294.0560	294.0151	294.0151	(0.014)	0.0000	0.0000	714
2015/11/27	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	R197	04/02/2016	296.99	Put	Bond Future	2,934.0100	2.9340	2,974.8600	2.9749	1.392	0	0	0
2015/11/27	R197	04/02/2016	297.01	Put	Bond Future	2,954.0100	2.9540	2,994.8600	2.9949	1.383	0	0	0
2015/11/27	R197	04/02/2016	297.00	Put	Bond Future	2,944.0100	2.9440	2,984.8600	2.9849	1.388	0	0	0
2015/11/27	R197	05/05/2016			Bond Future	299.1430	299.1430	299.0977	299.0977	(0.015)	0.0000	0.0000	0
2015/11/27	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	R197	05/05/2016	299.99	Put	Bond Future	846.9800	0.8470	892.2600	0.8923	5.346	0	0	0
2015/11/27	R197	05/05/2016	300.01	Put	Bond Future	866.9800	0.8670	912.2600	0.9123	5.223	0	0	0
2015/11/27	R197	05/05/2016	300.00	Put	Bond Future	856.9800	0.8570	902.2600	0.9023	5.284	0	0	0
2015/11/27	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	R202	04/02/2016			Bond Future	242.6795	242.6795	242.6466	242.6466	(0.014)	0.0000	0.0000	42,265

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
2015/11/27	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	R202	04/02/2016	239.99	Call	Bond Future	2,689.4600	2.6895	2,656.5800	2.6566	(1.223)	0	0	0
2015/11/27	R202	04/02/2016	240.00	Call	Bond Future	2,679.4600	2.6795	2,646.5800	2.6466	(1.227)	0	0	0
2015/11/27	R202	04/02/2016	240.01	Call	Bond Future	2,669.4600	2.6695	2,636.5800	2.6366	(1.232)	0	0	0
2015/11/27	R202	05/05/2016	246.99	Put	Bond Future	112.4900	0.1125	149.0300	0.1490	32.483	0	0	0
2015/11/27	R202	05/05/2016			Bond Future	246.8775	246.8775	246.8410	246.8410	(0.015)	0.0000	0.0000	0
2015/11/27	R202	05/05/2016	247.01	Put	Bond Future	132.4900	0.1325	169.0300	0.1690	27.579	0	0	0
2015/11/27	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	R202	05/05/2016	247.00	Put	Bond Future	122.4900	0.1225	159.0300	0.1590	29.831	0	0	0
2015/11/27	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	R203	04/02/2016	7.25	Put	Bond Future	406.3800	0.4064	450.4100	0.4504	10.835	0	0	0
2015/11/27	R203	04/02/2016	7.26	Put	Bond Future	397.8000	0.3978	441.2300	0.4412	10.918	0	0	0
2015/11/27	R203	04/02/2016			Bond Future	7.3771	104.6122	7.4270	104.5375	0.678	0.0000	0.0000	16,382
2015/11/27	R203	04/02/2016	7.26	Call	Bond Future	222.6500	0.2227	191.4000	0.1914	(14.035)	0	0	0
2015/11/27	R203	04/02/2016	7.24	Call	Bond Future	210.1500	0.2102	180.0800	0.1801	(14.309)	0	0	0
2015/11/27	R203	04/02/2016	7.25	Call	Bond Future	216.2500	0.2163	185.6000	0.1856	(14.173)	0	0	0
2015/11/27	R203	04/02/2016	7.24	Put	Bond Future	415.2700	0.4153	459.8800	0.4599	10.742	0	0	0
2015/11/27	R203	05/05/2016	7.25	Put	Bond Future	523.7800	0.5238	569.5000	0.5695	8.729	0	0	0
2015/11/27	R203	05/05/2016			Bond Future	7.4369	102.2643	7.4975	102.1872	0.815	0.0000	0.0000	0
2015/11/27	R203	05/05/2016	7.26	Call	Bond Future	291.1500	0.2911	259.4500	0.2595	(10.888)	0	0	0
2015/11/27	R203	05/05/2016	7.24	Call	Bond Future	280.3500	0.2804	249.4400	0.2494	(11.026)	0	0	0
2015/11/27	R203	05/05/2016	7.25	Call	Bond Future	285.7200	0.2857	254.4100	0.2544	(10.958)	0	0	0
2015/11/27	R203	05/05/2016	7.26	Put	Bond Future	516.4600	0.5165	561.7900	0.5618	8.777	0	0	0
2015/11/27	R203	05/05/2016	7.24	Put	Bond Future	531.1700	0.5312	577.2900	0.5773	8.683	0	0	0
2015/11/27	R203	04/08/2016	7.26	Call	Bond Future	323.2600	0.3233	288.9000	0.2889	(10.629)	0	0	0
2015/11/27	R203	04/08/2016			Bond Future	7.4197	104.1663	7.4962	104.0864	1.032	0.0000	0.0000	0
2015/11/27	R203	04/08/2016	7.24	Call	Bond Future	313.9600	0.3140	280.2600	0.2803	(10.734)	0	0	0
2015/11/27	R203	04/08/2016	7.25	Call	Bond Future	318.4200	0.3184	284.3900	0.2844	(10.687)	0	0	0
2015/11/27	R203	04/08/2016	7.24	Put	Bond Future	501.8100	0.5018	548.0100	0.5480	9.207	0	0	0
2015/11/27	R203	04/08/2016	7.26	Put	Bond Future	490.1700	0.4902	535.7100	0.5357	9.291	0	0	0
2015/11/27	R203	04/08/2016	7.25	Put	Bond Future	495.8000	0.4958	541.6700	0.5417	9.252	0	0	0
2015/11/27	R204	04/02/2016	7.50	Call	Bond Future	282.5300	0.2825	242.4600	0.2425	(14.183)	0	0	0
2015/11/27	R204	04/02/2016			Bond Future	7.7533	101.7006	7.8008	101.5803	0.612	0.0000	0.0000	37,464
2015/11/27	R204	04/02/2016	7.51	Call	Bond Future	291.0200	0.2910	250.1100	0.2501	(14.057)	0	0	0
2015/11/27	R204	04/02/2016	7.49	Put	Bond Future	944.7300	0.9447	1,025.7900	1.0258	8.580	0	0	0
2015/11/27	R204	04/02/2016	7.51	Put	Bond Future	910.4100	0.9104	989.8000	0.9898	8.720	0	0	0
2015/11/27	R204	04/02/2016	7.49	Call	Bond Future	274.2200	0.2742	234.9800	0.2350	(14.310)	0	0	0
2015/11/27	R204	04/02/2016	7.50	Put	Bond Future	927.4800	0.9275	1,007.7100	1.0077	8.650	0	0	0
2015/11/27	R204	05/05/2016	7.75	Call	Bond Future	684.6900	0.6847	626.2800	0.6263	(8.531)	0	0	0
2015/11/27	R204	05/05/2016			Bond Future	7.8268	103.4708	7.8798	103.3473	0.677	0.0000	0.0000	0
2015/11/27	R204	05/05/2016	7.76	Call	Bond Future	696.0300	0.6960	637.0100	0.6370	(8.480)	0	0	0
2015/11/27	R204	05/05/2016	7.74	Put	Bond Future	876.4100	0.8764	942.0300	0.9420	7.487	0	0	0
2015/11/27	R204	05/05/2016	7.76	Put	Bond Future	851.9700	0.8520	916.3900	0.9164	7.561	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
2015/11/27	R204	05/05/2016	7.74	Call	Bond Future	673.7400	0.6737	615.9200	0.6159	(8.582)	0	0	0
2015/11/27	R204	05/05/2016	7.75	Put	Bond Future	863.9900	0.8640	929.0200	0.9290	7.527	0	0	0
2015/11/27	R204	04/08/2016			Bond Future	7.8692	101.3548	7.9291	101.2276	0.761	0.0000	0.0000	0
2015/11/27	R204	04/08/2016	7.74	Put	Bond Future	1,025.0400	1.0250	1,094.1300	1.0941	6.740	0	0	0
2015/11/27	R204	04/08/2016	7.76	Put	Bond Future	1,002.9400	1.0029	1,071.0400	1.0710	6.790	0	0	0
2015/11/27	R204	04/08/2016	7.75	Put	Bond Future	1,013.9500	1.0139	1,082.5400	1.0825	6.765	0	0	0
2015/11/27	R204	04/08/2016	7.74	Call	Bond Future	750.1100	0.7501	692.0000	0.6920	(7.747)	0	0	0
2015/11/27	R204	04/08/2016	7.75	Call	Bond Future	760.3300	0.7603	701.7200	0.7017	(7.708)	0	0	0
2015/11/27	R204	04/08/2016	7.76	Call	Bond Future	770.6300	0.7706	711.5300	0.7115	(7.669)	0	0	0
2015/11/27	R207	04/02/2016	7.27	Put	Bond Future	2,463.1800	2.4632	2,600.2900	2.6003	5.566	0	0	0
2015/11/27	R207	04/02/2016	7.49	Put	Bond Future	1,828.7000	1.8287	1,951.3800	1.9514	6.709	0	0	0
2015/11/27	R207	04/02/2016			Bond Future	7.9883	98.0400	8.0350	97.8873	0.585	0.0000	0.0000	48,100
2015/11/27	R207	04/02/2016	7.51	Put	Bond Future	1,774.8900	1.7749	1,895.9700	1.8960	6.822	0	0	0
2015/11/27	R207	04/02/2016	7.27	Call	Bond Future	80.1700	0.0802	64.6600	0.0647	(19.346)	0	0	43
2015/11/27	R207	04/02/2016	7.50	Call	Bond Future	189.3500	0.1893	158.6200	0.1586	(16.229)	0	0	19
2015/11/27	R207	04/02/2016	7.51	Call	Bond Future	195.8800	0.1959	164.3400	0.1643	(16.102)	0	0	0
2015/11/27	R207	04/02/2016	7.49	Call	Bond Future	182.9900	0.1830	153.0500	0.1530	(16.362)	0	0	0
2015/11/27	R207	04/02/2016	7.50	Put	Bond Future	1,801.7000	1.8017	1,923.5900	1.9236	6.765	0	0	0
2015/11/27	R207	05/05/2016	7.86	Put	Bond Future	1,407.0700	1.4071	1,497.6300	1.4976	6.436	0	0	0
2015/11/27	R207	05/05/2016			Bond Future	8.0634	99.7468	8.1141	99.5905	0.629	0.0000	0.0000	0
2015/11/27	R207	05/05/2016	7.85	Put	Bond Future	1,425.2400	1.4252	1,516.5200	1.5165	6.405	0	0	0
2015/11/27	R207	05/05/2016	7.56	Put	Bond Future	2,017.1300	2.0171	2,128.4700	2.1285	5.520	0	0	0
2015/11/27	R207	05/05/2016	7.84	Put	Bond Future	1,443.5600	1.4436	1,535.5700	1.5356	6.374	0	0	0
2015/11/27	R207	05/05/2016	7.56	Call	Bond Future	449.2400	0.4492	404.3000	0.4043	(10.004)	0	0	43
2015/11/27	R207	05/05/2016	7.85	Call	Bond Future	764.2900	0.7643	699.2900	0.6993	(8.505)	0	0	0
2015/11/27	R207	05/05/2016	7.86	Call	Bond Future	777.2100	0.7772	711.4900	0.7115	(8.456)	0	0	0
2015/11/27	R207	05/05/2016	7.84	Call	Bond Future	751.5000	0.7515	687.2300	0.6872	(8.552)	0	0	0
2015/11/27	R207	04/08/2016			Bond Future	8.1154	97.9576	8.1709	97.7970	0.684	0.0000	0.0000	0
2015/11/27	R207	04/08/2016	7.99	Put	Bond Future	1,448.6300	1.4486	1,534.4400	1.5344	5.924	0	0	0
2015/11/27	R207	04/08/2016	8.01	Put	Bond Future	1,418.0100	1.4180	1,502.6200	1.5026	5.967	0	0	0
2015/11/27	R207	04/08/2016	8.00	Put	Bond Future	1,433.2700	1.4333	1,518.4800	1.5185	5.945	0	0	0
2015/11/27	R207	04/08/2016	8.01	Call	Bond Future	1,112.2100	1.1122	1,036.2300	1.0362	(6.831)	0	0	0
2015/11/27	R207	04/08/2016	7.99	Call	Bond Future	1,084.6500	1.0847	1,009.8700	1.0099	(6.894)	0	0	0
2015/11/27	R207	04/08/2016	8.00	Call	Bond Future	1,098.3800	1.0984	1,023.0000	1.0230	(6.863)	0	0	0
2015/11/27	R208	04/02/2016			Bond Future	8.1207	96.7536	8.1722	96.5483	0.634	0.0000	0.0000	39,975
2015/11/27	R208	04/02/2016	7.74	Put	Bond Future	1,879.5800	1.8796	2,030.4900	2.0305	8.029	0	0	0
2015/11/27	R208	04/02/2016	7.76	Put	Bond Future	1,819.3900	1.8194	1,967.8600	1.9679	8.160	0	0	0
2015/11/27	R208	04/02/2016	7.75	Put	Bond Future	1,849.3600	1.8494	1,999.0500	1.9991	8.094	0	0	0
2015/11/27	R208	04/02/2016	7.76	Call	Bond Future	365.9700	0.3660	309.1200	0.3091	(15.534)	0	0	0
2015/11/27	R208	04/02/2016	7.74	Call	Bond Future	344.7900	0.3448	290.3800	0.2904	(15.781)	0	0	0
2015/11/27	R208	04/02/2016	7.75	Call	Bond Future	355.2700	0.3553	299.6400	0.2996	(15.659)	0	0	0
2015/11/27	R208	05/05/2016	7.99	Call	Bond Future	1,005.0700	1.0051	915.6700	0.9157	(8.895)	0	0	0
2015/11/27	R208	05/05/2016	8.00	Put	Bond Future	1,732.3600	1.7324	1,851.8600	1.8519	6.898	0	0	0
2015/11/27	R208	05/05/2016			Bond Future	8.1849	95.0370	8.2398	94.8271	0.671	0.0000	0.0000	0
2015/11/27	R208	05/05/2016	8.00	Call	Bond Future	1,021.3100	1.0213	930.9600	0.9310	(8.846)	0	0	0
2015/11/27	R208	05/05/2016	8.01	Call	Bond Future	1,037.7100	1.0377	946.4100	0.9464	(8.798)	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
2015/11/27	R208	05/05/2016	7.99	Put	Bond Future	1,754.7500	1.7547	1,875.2000	1.8752	6.864	0	0	0
2015/11/27	R208	05/05/2016	8.01	Put	Bond Future	1,710.1400	1.7101	1,828.6900	1.8287	6.932	0	0	0
2015/11/27	R208	04/08/2016	8.01	Put	Bond Future	2,060.2400	2.0602	2,182.2100	2.1822	5.920	0	0	0
2015/11/27	R208	04/08/2016			Bond Future	8.2308	96.8046	8.2896	96.5895	0.714	0.0000	0.0000	0
2015/11/27	R208	04/08/2016	8.00	Put	Bond Future	2,081.4300	2.0814	2,204.1800	2.2042	5.897	0	0	0
2015/11/27	R208	04/08/2016	7.99	Call	Bond Future	1,215.6400	1.2156	1,124.0500	1.1241	(7.534)	0	0	0
2015/11/27	R208	04/08/2016	8.00	Call	Bond Future	1,231.3500	1.2314	1,138.9900	1.1390	(7.501)	0	0	0
2015/11/27	R208	04/08/2016	8.01	Call	Bond Future	1,247.1900	1.2472	1,154.0500	1.1541	(7.468)	0	0	0
2015/11/27	R208	04/08/2016	7.99	Put	Bond Future	2,102.7600	2.1028	2,226.2800	2.2263	5.874	0	0	0
2015/11/27	R209	04/02/2016	8.74	Call	Bond Future	863.0600	0.8631	737.5400	0.7375	(14.544)	0	0	0
2015/11/27	R209	04/02/2016	8.75	Put	Bond Future	3,508.5400	3.5085	3,784.5600	3.7846	7.867	0	0	0
2015/11/27	R209	04/02/2016			Bond Future	9.1001	76.1378	9.1557	75.7340	0.611	0.0000	0.0000	40,791
2015/11/27	R209	04/02/2016	8.75	Call	Bond Future	885.1500	0.8852	757.3200	0.7573	(14.442)	0	0	0
2015/11/27	R209	04/02/2016	8.76	Call	Bond Future	907.6300	0.9076	777.4800	0.7775	(14.340)	0	0	0
2015/11/27	R209	04/02/2016	9.52	Put	Bond Future	775.3800	0.7754	872.7000	0.8727	12.551	0	0	2,200
2015/11/27	R209	04/02/2016	8.74	Put	Bond Future	3,563.4300	3.5634	3,841.7600	3.8418	7.811	0	0	0
2015/11/27	R209	04/02/2016	8.76	Put	Bond Future	3,454.1500	3.4542	3,727.8500	3.7279	7.924	0	0	0
2015/11/27	R209	04/02/2016	9.52	Call	Bond Future	3,744.5600	3.7446	3,438.0300	3.4380	(8.186)	0	0	0
2015/11/27	R209	05/05/2016			Bond Future	9.1514	74.3143	9.2086	73.9026	0.625	0.0000	0.0000	0
2015/11/27	R209	05/05/2016	9.00	Call	Bond Future	2,405.0200	2.4050	2,211.6300	2.2116	(8.041)	0	0	6,700
2015/11/27	R209	05/05/2016	8.25	Put	Bond Future	7,663.0000	7.6630	7,995.5700	7.9956	4.340	0	0	0
2015/11/27	R209	05/05/2016	8.99	Put	Bond Future	3,552.7100	3.5527	3,772.6400	3.7726	6.190	0	0	0
2015/11/27	R209	05/05/2016	9.01	Put	Bond Future	3,469.4900	3.4695	3,686.0900	3.6861	6.243	0	0	0
2015/11/27	R209	05/05/2016	9.00	Put	Bond Future	3,510.7300	3.5107	3,729.0000	3.7290	6.217	0	0	0
2015/11/27	R209	05/05/2016	9.01	Call	Bond Future	2,437.6000	2.4376	2,242.5400	2.2425	(8.002)	0	0	0
2015/11/27	R209	05/05/2016	8.25	Call	Bond Future	692.1100	0.6921	613.0200	0.6130	(11.427)	0	0	6,700
2015/11/27	R209	05/05/2016	8.99	Call	Bond Future	2,373.0700	2.3731	2,181.3400	2.1813	(8.079)	0	0	0
2015/11/27	R209	04/08/2016	9.26	Call	Bond Future	3,857.8900	3.8579	3,625.7400	3.6257	(6.018)	0	0	0
2015/11/27	R209	04/08/2016			Bond Future	9.1943	75.6966	9.2532	75.2763	0.641	0.0000	0.0000	0
2015/11/27	R209	04/08/2016	9.24	Call	Bond Future	3,785.0800	3.7851	3,555.5500	3.5556	(6.064)	0	0	0
2015/11/27	R209	04/08/2016	9.25	Call	Bond Future	3,821.2800	3.8213	3,590.4400	3.5904	(6.041)	0	0	0
2015/11/27	R209	04/08/2016	9.24	Put	Bond Future	3,458.8100	3.4588	3,649.6000	3.6496	5.516	0	0	0
2015/11/27	R209	04/08/2016	9.26	Put	Bond Future	3,389.6200	3.3896	3,577.7900	3.5778	5.551	0	0	0
2015/11/27	R209	04/08/2016	9.25	Put	Bond Future	3,423.9600	3.4240	3,613.4400	3.6134	5.534	0	0	0
2015/11/27	R210	04/02/2016	184.99	Put	Bond Future	357.9400	0.3579	579.1600	0.5792	61.804	0	0	0
2015/11/27	R210	04/02/2016			Bond Future	184.6321	184.6321	184.4108	184.4108	(0.120)	0.0000	0.0000	3,296
2015/11/27	R210	04/02/2016	185.01	Put	Bond Future	377.9400	0.3779	599.1600	0.5992	58.533	0	0	0
2015/11/27	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	R210	04/02/2016	185.00	Put	Bond Future	367.9400	0.3679	589.1600	0.5892	60.124	0	0	0
2015/11/27	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	R210	05/05/2016			Bond Future	185.6606	185.6606	185.4334	185.4334	(0.122)	0.0000	0.0000	0
2015/11/27	R210	05/05/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	R210	05/05/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	R210	05/05/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	R210	05/05/2016	184.99	Call	Bond Future	670.6400	0.6706	443.4000	0.4434	(33.884)	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
2015/11/27	R210	05/05/2016	185.00	Call	Bond Future	660.6400		0.6606	433.4000	0.4334	(34.397)	0	0	0
2015/11/27	R210	05/05/2016	185.01	Call	Bond Future	650.6400		0.6506	423.4000	0.4234	(34.926)	0	0	0
2015/11/27	R211	04/02/2016	138.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	R211	04/02/2016	139.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	R211	04/02/2016			Bond Future	135.5818		135.5818	135.5627	135.5627	(0.014)	0.0000	0.0000	1,010
2015/11/27	R211	04/02/2016	139.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	R211	04/02/2016	138.99	Put	Bond Future	3,408.2200		3.4082	3,427.3100	3.4273	0.560	0	0	0
2015/11/27	R211	04/02/2016	139.01	Put	Bond Future	3,428.2200		3.4282	3,447.3100	3.4473	0.557	0	0	0
2015/11/27	R211	04/02/2016	139.00	Put	Bond Future	3,418.2200		3.4182	3,437.3100	3.4373	0.558	0	0	0
2015/11/27	R211	05/05/2016	139.01	Put	Bond Future	1,082.4800		1.0825	1,103.5900	1.1036	1.950	0	0	0
2015/11/27	R211	05/05/2016			Bond Future	137.9275		137.9275	137.9064	137.9064	(0.015)	0.0000	0.0000	0
2015/11/27	R211	05/05/2016	139.00	Put	Bond Future	1,072.4800		1.0725	1,093.5900	1.0936	1.968	0	0	0
2015/11/27	R211	05/05/2016	139.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	R211	05/05/2016	138.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	R211	05/05/2016	139.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	R211	05/05/2016	138.99	Put	Bond Future	1,062.4800		1.0625	1,083.5900	1.0836	1.987	0	0	0
2015/11/27	R212	04/02/2016			Bond Future	141.8299		141.8299	141.8101	141.8101	(0.014)	0.0000	0.0000	1,569
2015/11/27	R212	04/02/2016	146.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	R212	04/02/2016	145.99	Put	Bond Future	4,160.1000		4.1601	4,179.9000	4.1799	0.476	0	0	0
2015/11/27	R212	04/02/2016	146.01	Put	Bond Future	4,180.1000		4.1801	4,199.9000	4.1999	0.474	0	0	0
2015/11/27	R212	04/02/2016	146.00	Put	Bond Future	4,170.1000		4.1701	4,189.9000	4.1899	0.475	0	0	0
2015/11/27	R212	04/02/2016	146.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	R212	04/02/2016	145.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	R212	05/05/2016	145.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	R212	05/05/2016			Bond Future	144.2838		144.2838	144.2619	144.2619	(0.015)	0.0000	0.0000	0
2015/11/27	R212	05/05/2016	145.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	R212	05/05/2016	144.99	Put	Bond Future	706.2300		0.7062	728.1300	0.7281	3.101	0	0	0
2015/11/27	R212	05/05/2016	145.01	Put	Bond Future	726.2300		0.7262	748.1300	0.7481	3.016	0	0	0
2015/11/27	R212	05/05/2016	144.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/27	R212	05/05/2016	145.00	Put	Bond Future	716.2300		0.7162	738.1300	0.7381	3.058	0	0	0
2015/11/27	R213	04/02/2016			Bond Future	9.0124		86.7203	9.0731	86.2852	0.674	0.0000	0.0000	38,363
2015/11/27	R213	04/02/2016	8.75	Call	Bond Future	1,070.4600		1.0705	913.1300	0.9131	(14.697)	0	0	0
2015/11/27	R213	04/02/2016	8.74	Put	Bond Future	3,035.3600		3.0354	3,315.6800	3.3157	9.235	0	0	0
2015/11/27	R213	04/02/2016	8.76	Put	Bond Future	2,937.3600		2.9374	3,212.5000	3.2125	9.367	0	0	0
2015/11/27	R213	04/02/2016	8.75	Put	Bond Future	2,986.1100		2.9861	3,263.8600	3.2639	9.301	0	0	0
2015/11/27	R213	04/02/2016	8.76	Call	Bond Future	1,095.8600		1.0959	935.9200	0.9359	(14.595)	0	0	0
2015/11/27	R213	04/02/2016	8.74	Call	Bond Future	1,045.4700		1.0455	890.7100	0.8907	(14.803)	0	0	0
2015/11/27	R213	05/05/2016	8.74	Put	Bond Future	4,177.0700		4.1771	4,446.6800	4.4467	6.455	0	0	0
2015/11/27	R213	05/05/2016	8.76	Put	Bond Future	4,084.1800		4.0842	4,350.2500	4.3502	6.515	0	0	0
2015/11/27	R213	05/05/2016			Bond Future	9.0668		84.6820	9.1295	84.2385	0.692	0.0000	0.0000	0
2015/11/27	R213	05/05/2016	8.75	Put	Bond Future	4,130.4500		4.1305	4,398.3000	4.3983	6.485	0	0	0
2015/11/27	R213	05/05/2016	8.74	Call	Bond Future	1,812.6600		1.8127	1,638.8200	1.6388	(9.590)	0	0	0
2015/11/27	R213	05/05/2016	8.75	Call	Bond Future	1,839.7900		1.8398	1,664.1900	1.6642	(9.545)	0	0	0
2015/11/27	R213	05/05/2016	8.76	Call	Bond Future	1,867.1800		1.8672	1,689.8000	1.6898	(9.500)	0	0	0
2015/11/27	R213	04/08/2016			Bond Future	9.1113		86.2568	9.1762	85.8039	0.712	0.0000	0.0000	0

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2015/11/27	R213	04/08/2016	8.99	Put	Bond Future	3,979.2100	3.9792	4,211.6100	4.2116	5.840	0	0	0
2015/11/27	R213	04/08/2016	9.01	Put	Bond Future	3,903.1500	3.9031	4,132.6200	4.1326	5.879	0	0	0
2015/11/27	R213	04/08/2016	9.00	Put	Bond Future	3,940.7600	3.9408	4,171.7000	4.1717	5.860	0	0	0
2015/11/27	R213	04/08/2016	9.01	Call	Bond Future	3,188.8400	3.1888	2,965.3900	2.9654	(7.007)	0	0	0
2015/11/27	R213	04/08/2016	8.99	Call	Bond Future	3,122.8400	3.1228	2,902.3200	2.9023	(7.062)	0	0	0
2015/11/27	R213	04/08/2016	9.00	Call	Bond Future	3,155.4600	3.1555	2,933.4800	2.9335	(7.035)	0	0	0
2015/11/27	R214	04/02/2016			Bond Future	9.1614	76.9316	9.2170	76.5078	0.607	0.0000	0.0000	30,289
2015/11/27	R214	04/02/2016	7.99	Put	Bond Future	10,000.1100	10.0001	10,410.0000	10.4100	4.099	0	0	0
2015/11/27	R214	04/02/2016	9.45	Call	Bond Future	3,278.7600	3.2788	2,984.5700	2.9846	(8.973)	0	0	0
2015/11/27	R214	04/02/2016	8.00	Call	Bond Future	60.1600	0.0602	45.7300	0.0457	(23.986)	0	0	0
2015/11/27	R214	04/02/2016	8.01	Call	Bond Future	62.8000	0.0628	47.8200	0.0478	(23.854)	0	0	0
2015/11/27	R214	04/02/2016	7.99	Call	Bond Future	57.6100	0.0576	43.7200	0.0437	(24.110)	0	0	0
2015/11/27	R214	04/02/2016	9.35	Call	Bond Future	2,810.4200	2.8104	2,538.8800	2.5389	(9.662)	0	0	0
2015/11/27	R214	04/02/2016	9.45	Put	Bond Future	1,120.6200	1.1206	1,250.2100	1.2502	11.564	0	0	25
2015/11/27	R214	04/02/2016	8.01	Put	Bond Future	9,817.9700	9.8180	10,226.7700	10.2268	4.164	0	0	0
2015/11/27	R214	04/02/2016	9.35	Put	Bond Future	1,388.2500	1.3882	1,540.4900	1.5405	10.966	0	0	25
2015/11/27	R214	04/02/2016	8.00	Put	Bond Future	9,908.9100	9.9089	10,318.2600	10.3183	4.131	0	0	0
2015/11/27	R214	05/05/2016	9.01	Call	Bond Future	2,371.8400	2.3718	2,176.9400	2.1769	(8.217)	0	0	0
2015/11/27	R214	05/05/2016			Bond Future	9.2099	74.9764	9.2671	74.5444	0.621	0.0000	0.0000	4,680
2015/11/27	R214	05/05/2016	8.99	Call	Bond Future	2,307.4200	2.3074	2,116.0000	2.1160	(8.296)	0	0	0
2015/11/27	R214	05/05/2016	9.00	Call	Bond Future	2,339.5000	2.3395	2,146.3500	2.1463	(8.256)	0	0	0
2015/11/27	R214	05/05/2016	8.99	Put	Bond Future	4,008.2800	4.0083	4,248.8500	4.2488	6.002	0	0	0
2015/11/27	R214	05/05/2016	9.01	Put	Bond Future	3,915.4000	3.9154	4,152.4900	4.1525	6.055	0	0	0
2015/11/27	R214	05/05/2016	9.00	Put	Bond Future	3,961.6400	3.9616	4,200.4800	4.2005	6.029	0	0	0
2015/11/27	R214	04/08/2016	9.25	Put	Bond Future	3,843.1200	3.8431	4,048.9500	4.0489	5.356	0	0	0
2015/11/27	R214	04/08/2016	9.24	Call	Bond Future	3,805.8100	3.8058	3,572.0400	3.5720	(6.142)	0	0	0
2015/11/27	R214	04/08/2016			Bond Future	9.2500	76.3707	9.3089	75.9297	0.636	0.0000	0.0000	0
2015/11/27	R214	04/08/2016	9.25	Call	Bond Future	3,842.7500	3.8427	3,607.5900	3.6076	(6.120)	0	0	0
2015/11/27	R214	04/08/2016	9.26	Call	Bond Future	3,880.3600	3.8804	3,643.8300	3.6438	(6.096)	0	0	0
2015/11/27	R214	04/08/2016	9.24	Put	Bond Future	3,881.5500	3.8815	4,088.7700	4.0888	5.339	0	0	0
2015/11/27	R214	04/08/2016	9.26	Put	Bond Future	3,805.4900	3.8055	4,009.9500	4.0100	5.373	0	0	0
2015/11/27	R248	04/02/2016	8.99	Put	Bond Future	3,985.4900	3.9855	4,317.7700	4.3178	8.337	0	0	0
2015/11/27	R248	04/02/2016	9.55	Put	Bond Future	1,358.2000	1.3582	1,515.5800	1.5156	11.587	0	0	75
2015/11/27	R248	04/02/2016			Bond Future	9.2279	99.0147	9.2835	98.4729	0.603	0.0000	0.0000	56,523
2015/11/27	R248	04/02/2016	9.00	Put	Bond Future	3,919.8100	3.9198	4,248.8400	4.2488	8.394	0	0	0
2015/11/27	R248	04/02/2016	9.01	Put	Bond Future	3,854.8400	3.8548	4,180.6100	4.1806	8.451	0	0	0
2015/11/27	R248	04/02/2016	8.99	Call	Bond Future	1,603.8500	1.6038	1,394.3100	1.3943	(13.065)	0	0	0
2015/11/27	R248	04/02/2016	9.00	Call	Bond Future	1,640.3800	1.6404	1,427.5900	1.4276	(12.972)	0	0	0
2015/11/27	R248	04/02/2016	9.45	Put	Bond Future	1,681.4800	1.6815	1,866.6700	1.8667	11.014	0	0	75
2015/11/27	R248	04/02/2016	9.01	Call	Bond Future	1,677.4300	1.6774	1,461.3800	1.4614	(12.880)	0	0	0
2015/11/27	R248	04/02/2016	9.45	Call	Bond Future	3,813.4100	3.8134	3,456.7800	3.4568	(9.352)	0	0	0
2015/11/27	R248	04/02/2016	9.55	Call	Bond Future	4,422.6100	4.4226	4,038.1700	4.0382	(8.693)	0	0	0
2015/11/27	R248	05/05/2016			Bond Future	9.2783	96.3036	9.3355	95.7513	0.617	0.0000	0.0000	0
2015/11/27	R248	05/05/2016	8.99	Put	Bond Future	5,582.8100	5.5828	5,904.8500	5.9049	5.768	0	0	0
2015/11/27	R248	05/05/2016	9.01	Put	Bond Future	5,457.0700	5.4571	5,774.6900	5.7747	5.820	0	0	0
2015/11/27	R248	05/05/2016	9.00	Put	Bond Future	5,519.6800	5.5197	5,839.5100	5.8395	5.794	0	0	0

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2015/11/27	R248	05/05/2016	8.99	Call	Bond Future	2,713.3100	2.7133	2,483.0500	2.4831	(8.486)	0	0	0
2015/11/27	R248	05/05/2016	9.00	Call	Bond Future	2,752.2700	2.7523	2,519.8000	2.5198	(8.446)	0	0	0
2015/11/27	R248	05/05/2016	9.01	Call	Bond Future	2,791.5600	2.7916	2,556.8800	2.5569	(8.407)	0	0	0
2015/11/27	R248	04/08/2016			Bond Future	9.3203	98.0947	9.3793	97.5307	0.633	0.0000	0.0000	0
2015/11/27	R248	04/08/2016	9.25	Call	Bond Future	4,630.3900	4.6304	4,341.8200	4.3418	(6.232)	0	0	0
2015/11/27	R248	04/08/2016	9.24	Put	Bond Future	5,362.0300	5.3620	5,639.1900	5.6392	5.169	0	0	0
2015/11/27	R248	04/08/2016	9.26	Put	Bond Future	5,259.4900	5.2595	5,533.1000	5.5331	5.202	0	0	0
2015/11/27	R248	04/08/2016	9.25	Put	Bond Future	5,310.2300	5.3102	5,585.6300	5.5856	5.186	0	0	0
2015/11/27	R248	04/08/2016	9.26	Call	Bond Future	4,676.8800	4.6769	4,386.5200	4.3865	(6.208)	0	0	0
2015/11/27	R248	04/08/2016	9.24	Call	Bond Future	4,584.7800	4.5848	4,297.9700	4.2980	(6.256)	0	0	0

Total

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