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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/11/2015 TO 24/11/2015

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
2015/11/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	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
2015/11/24	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	2025	04/02/2016	126.01	Put	Bond Future	2,142.3400	2.1423	2,159.2000	2.1592	0.787	0	0	0
2015/11/24	2025	04/02/2016			Bond Future	123.8677	123.8677	123.8508	123.8508	(0.014)	0.0000	0.0000	950
2015/11/24	2025	04/02/2016	126.00	Put	Bond Future	2,132.3400	2.1323	2,149.2000	2.1492	0.791	0	0	0
2015/11/24	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	2025	04/02/2016	125.99	Put	Bond Future	2,122.3400	2.1223	2,139.2000	2.1392	0.794	0	0	0
2015/11/24	2025	05/05/2016			Bond Future	126.0164	126.0164	125.9981	125.9981	(0.015)	0.0000	0.0000	0
2015/11/24	2025	05/05/2016	126.00	Call	Bond Future	16.4400	0.0164	0.0000	0.0000	(100.000)	0	0	0
2015/11/24	2025	05/05/2016	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	2025	05/05/2016	126.01	Put	Bond Future	0.0000	0.0000	11.9000	0.0119	100.000	0	0	0
2015/11/24	2025	05/05/2016	126.00	Put	Bond Future	0.0000	0.0000	1.9000	0.0019	100.000	0	0	0
2015/11/24	2025	05/05/2016	126.01	Call	Bond Future	6.4400	0.0064	0.0000	0.0000	(100.000)	0	0	0
2015/11/24	2025	05/05/2016	125.99	Call	Bond Future	26.4400	0.0264	8.1000	0.0081	(69.365)	0	0	0
2015/11/24	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	2030	04/02/2016			Bond Future	8.8984	93.0882	8.9028	93.0547	0.050	0.0000	0.0000	10,930
2015/11/24	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	2030	04/02/2016	8.74	Put	Bond Future	1,200.4100	1.2004	1,233.9000	1.2339	2.790	0	0	0
2015/11/24	2030	04/02/2016	8.76	Put	Bond Future	1,047.6300	1.0476	1,081.1200	1.0811	3.197	0	0	0
2015/11/24	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	2030	04/02/2016	8.75	Put	Bond Future	1,123.9700	1.1240	1,157.4600	1.1575	2.980	0	0	0
2015/11/24	2030	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	2030	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	2030	05/05/2016			Bond Future	8.9553	94.7140	8.9600	94.6793	0.052	0.0000	0.0000	0
2015/11/24	2030	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	2030	05/05/2016	8.99	Call	Bond Future	256.4100	0.2564	221.7100	0.2217	(13.533)	0	0	0
2015/11/24	2030	05/05/2016	9.00	Call	Bond Future	330.1000	0.3301	295.4000	0.2954	(10.512)	0	0	0
2015/11/24	2030	05/05/2016	9.01	Call	Bond Future	403.7000	0.4037	369.0000	0.3690	(8.595)	0	0	0
2015/11/24	2032	04/02/2016			Bond Future	9.0084	96.5691	9.0077	96.5746	(0.008)	0.0000	0.0000	8,417
2015/11/24	2032	04/02/2016	8.69	Put	Bond Future	3,696.3200	3.6963	3,679.5300	3.6795	(0.454)	0	0	0
2015/11/24	2032	04/02/2016	8.71	Put	Bond Future	3,582.4600	3.5825	3,565.5400	3.5655	(0.472)	0	0	0
2015/11/24	2032	04/02/2016	9.20	Call	Bond Future	2,980.4300	2.9804	2,969.7500	2.9698	(0.358)	0	0	0
2015/11/24	2032	04/02/2016	8.70	Put	Bond Future	3,639.0500	3.6390	3,622.1900	3.6222	(0.463)	0	0	0
2015/11/24	2032	04/02/2016	9.30	Call	Bond Future	3,478.0100	3.4780	3,468.3500	3.4683	(0.278)	0	0	0
2015/11/24	2032	04/02/2016	8.71	Call	Bond Future	1,141.1700	1.1412	1,129.7100	1.1297	(1.004)	0	0	0
2015/11/24	2032	04/02/2016	9.20	Put	Bond Future	1,460.0700	1.4601	1,443.9300	1.4439	(1.105)	0	0	22
2015/11/24	2032	04/02/2016	8.69	Call	Bond Future	1,088.0900	1.0881	1,076.7600	1.0768	(1.041)	0	0	0
2015/11/24	2032	04/02/2016	8.70	Call	Bond Future	1,114.3400	1.1143	1,102.9400	1.1029	(1.023)	0	0	0

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2015/11/24	2032	04/02/2016	9.30	Put	Bond Future	1,178.5400	1.1785	1,163.4200	1.1634	(1.283)	0	0	22
2015/11/24	2032	05/05/2016			Bond Future	9.0643	94.0984	9.0637	94.1033	(0.007)	0.0000	0.0000	0
2015/11/24	2032	05/05/2016	8.99	Put	Bond Future	3,508.2600	3.5083	3,496.0000	3.4960	(0.349)	0	0	0
2015/11/24	2032	05/05/2016	9.01	Put	Bond Future	3,423.6700	3.4237	3,411.4300	3.4114	(0.358)	0	0	0
2015/11/24	2032	05/05/2016	9.00	Put	Bond Future	3,465.7800	3.4658	3,453.5300	3.4535	(0.353)	0	0	0
2015/11/24	2032	05/05/2016	9.01	Call	Bond Future	2,991.8200	2.9918	2,984.4900	2.9845	(0.245)	0	0	0
2015/11/24	2032	05/05/2016	8.99	Call	Bond Future	2,916.7100	2.9167	2,909.3600	2.9094	(0.252)	0	0	0
2015/11/24	2032	05/05/2016	9.00	Call	Bond Future	2,954.1300	2.9541	2,946.7900	2.9468	(0.248)	0	0	0
2015/11/24	2032	04/08/2016	9.01	Call	Bond Future	3,600.0300	3.6000	3,593.8900	3.5939	(0.171)	0	0	0
2015/11/24	2032	04/08/2016			Bond Future	9.1112	95.8512	9.1107	95.8546	(0.005)	0.0000	0.0000	0
2015/11/24	2032	04/08/2016	8.99	Call	Bond Future	3,526.9600	3.5270	3,520.8000	3.5208	(0.175)	0	0	0
2015/11/24	2032	04/08/2016	9.00	Call	Bond Future	3,563.4000	3.5634	3,557.2400	3.5572	(0.173)	0	0	0
2015/11/24	2032	04/08/2016	8.99	Put	Bond Future	4,482.0800	4.4821	4,472.5600	4.4726	(0.212)	0	0	0
2015/11/24	2032	04/08/2016	9.01	Put	Bond Future	4,396.5200	4.3965	4,387.0200	4.3870	(0.216)	0	0	0
2015/11/24	2032	04/08/2016	9.00	Put	Bond Future	4,439.1500	4.4392	4,429.6300	4.4296	(0.214)	0	0	0
2015/11/24	2033	04/02/2016	102.40	Call	Bond Future	3,782.3500	3.7824	3,768.0600	3.7681	(0.378)	0	0	0
2015/11/24	2033	04/02/2016			Bond Future	106.1824	106.1824	106.1681	106.1681	(0.013)	0.0000	0.0000	185
2015/11/24	2033	04/02/2016	102.41	Call	Bond Future	3,772.3500	3.7724	3,758.0600	3.7581	(0.379)	0	0	0
2015/11/24	2033	04/02/2016	102.39	Call	Bond Future	3,792.3500	3.7924	3,778.0600	3.7781	(0.377)	0	0	0
2015/11/24	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	2033	05/05/2016			Bond Future	107.0498	107.0498	107.0343	107.0343	(0.014)	0.0000	0.0000	0
2015/11/24	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	2033	05/05/2016	102.40	Call	Bond Future	4,649.8400	4.6498	4,634.3200	4.6343	(0.334)	0	0	0
2015/11/24	2033	05/05/2016	102.41	Call	Bond Future	4,639.8400	4.6398	4,624.3200	4.6243	(0.334)	0	0	0
2015/11/24	2033	05/05/2016	102.39	Call	Bond Future	4,659.8400	4.6598	4,644.3200	4.6443	(0.333)	0	0	0
2015/11/24	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	2037	04/02/2016	8.74	Call	Bond Future	1,033.9900	1.0340	1,048.2200	1.0482	1.376	0	0	0
2015/11/24	2037	04/02/2016	8.75	Put	Bond Future	4,481.3000	4.4813	4,399.4800	4.3995	(1.826)	0	0	0
2015/11/24	2037	04/02/2016	9.43	Call	Bond Future	3,913.2200	3.9132	3,964.6700	3.9647	1.315	0	0	0
2015/11/24	2037	04/02/2016			Bond Future	9.1260	94.4016	9.1151	94.4980	(0.119)	0.0000	0.0000	50,887
2015/11/24	2037	04/02/2016	8.75	Call	Bond Future	1,060.1000	1.0601	1,074.7200	1.0747	1.379	0	0	0
2015/11/24	2037	04/02/2016	8.76	Call	Bond Future	1,086.6500	1.0867	1,101.6800	1.1017	1.383	0	0	0
2015/11/24	2037	04/02/2016	9.30	Call	Bond Future	3,211.0000	3.2110	3,254.6900	3.2547	1.361	0	0	0
2015/11/24	2037	04/02/2016	8.74	Put	Bond Future	4,548.8100	4.5488	4,466.6000	4.4666	(1.807)	0	0	0
2015/11/24	2037	04/02/2016	9.43	Put	Bond Future	1,282.6100	1.2826	1,237.6200	1.2376	(3.508)	0	0	16
2015/11/24	2037	04/02/2016	8.76	Put	Bond Future	4,414.3600	4.4144	4,332.9500	4.3330	(1.844)	0	0	0
2015/11/24	2037	04/02/2016	9.30	Put	Bond Future	1,690.9200	1.6909	1,638.1700	1.6382	(3.120)	0	0	16
2015/11/24	2037	05/05/2016	9.00	Put	Bond Future	4,458.9200	4.4589	4,394.4500	4.3944	(1.446)	0	0	0
2015/11/24	2037	05/05/2016	8.99	Call	Bond Future	2,818.8700	2.8189	2,851.5600	2.8516	1.160	0	0	0
2015/11/24	2037	05/05/2016			Bond Future	9.1808	96.0503	9.1696	96.1478	(0.121)	0.0000	0.0000	0
2015/11/24	2037	05/05/2016	9.00	Call	Bond Future	2,856.6900	2.8567	2,889.7400	2.8897	1.157	0	0	0
2015/11/24	2037	05/05/2016	9.01	Call	Bond Future	2,895.0600	2.8951	2,928.4800	2.9285	1.154	0	0	0
2015/11/24	2037	05/05/2016	8.99	Put	Bond Future	4,510.9800	4.5110	4,446.1500	4.4462	(1.437)	0	0	0

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2015/11/24	2037	05/05/2016	9.01	Put	Bond Future	4,407.5400	4.4075	4,343.4400	4.3434	(1.454)	0	0	0
2015/11/24	2037	04/08/2016			Bond Future	9.2281	93.5803	9.2168	93.6779	(0.122)	0.0000	0.0000	0
2015/11/24	2037	04/08/2016	9.24	Put	Bond Future	4,392.0000	4.3920	4,337.3000	4.3373	(1.245)	0	0	0
2015/11/24	2037	04/08/2016	9.26	Put	Bond Future	4,305.6300	4.3056	4,251.5400	4.2515	(1.256)	0	0	0
2015/11/24	2037	04/08/2016	9.25	Put	Bond Future	4,348.8000	4.3488	4,294.4100	4.2944	(1.251)	0	0	0
2015/11/24	2037	04/08/2016	9.24	Call	Bond Future	4,494.6900	4.4947	4,537.6600	4.5377	0.956	0	0	0
2015/11/24	2037	04/08/2016	9.25	Call	Bond Future	4,537.7900	4.5378	4,581.0700	4.5811	0.954	0	0	0
2015/11/24	2037	04/08/2016	9.26	Call	Bond Future	4,580.7900	4.5808	4,624.3700	4.6244	0.951	0	0	0
2015/11/24	2038	04/02/2016			Bond Future	129.9053	129.9053	129.8878	129.8878	(0.013)	0.0000	0.0000	16,637
2015/11/24	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	2038	04/02/2016	130.99	Put	Bond Future	1,084.6900	1.0847	1,102.1900	1.1022	1.613	0	0	0
2015/11/24	2038	04/02/2016	131.01	Put	Bond Future	1,104.6900	1.1047	1,122.1900	1.1222	1.584	0	0	0
2015/11/24	2038	04/02/2016	131.00	Put	Bond Future	1,094.6900	1.0947	1,112.1900	1.1122	1.599	0	0	0
2015/11/24	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	2038	05/05/2016			Bond Future	132.1588	132.1588	132.1399	132.1399	(0.014)	0.0000	0.0000	0
2015/11/24	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	2038	05/05/2016	131.01	Call	Bond Future	1,148.8300	1.1488	1,129.9200	1.1299	(1.646)	0	0	0
2015/11/24	2038	05/05/2016	130.99	Call	Bond Future	1,168.8300	1.1688	1,149.9200	1.1499	(1.618)	0	0	0
2015/11/24	2038	05/05/2016	131.00	Call	Bond Future	1,158.8300	1.1588	1,139.9200	1.1399	(1.632)	0	0	0
2015/11/24	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	2040	04/02/2016	9.51	Put	Bond Future	1,362.9700	1.3630	1,300.2900	1.3003	(4.599)	0	0	0
2015/11/24	2040	04/02/2016			Bond Future	9.1961	98.3320	9.1801	98.4839	(0.174)	0.0000	0.0000	1,820
2015/11/24	2040	04/02/2016	9.50	Put	Bond Future	1,392.6900	1.3927	1,329.1500	1.3291	(4.562)	0	0	0
2015/11/24	2040	04/02/2016	9.49	Put	Bond Future	1,423.0800	1.4231	1,358.6800	1.3587	(4.525)	0	0	0
2015/11/24	2040	04/02/2016	9.50	Call	Bond Future	4,201.5500	4.2015	4,289.8600	4.2899	2.102	0	0	0
2015/11/24	2040	04/02/2016	9.51	Call	Bond Future	4,262.0100	4.2620	4,351.1800	4.3512	2.092	0	0	0
2015/11/24	2040	04/02/2016	9.49	Call	Bond Future	4,141.6100	4.1416	4,229.0600	4.2291	2.111	0	0	0
2015/11/24	2040	05/05/2016	9.50	Call	Bond Future	5,083.1900	5.0832	5,166.5400	5.1665	1.640	0	0	0
2015/11/24	2040	05/05/2016			Bond Future	9.2512	100.0494	9.2348	100.2032	(0.177)	0.0000	0.0000	0
2015/11/24	2040	05/05/2016	9.51	Call	Bond Future	5,136.6200	5.1366	5,220.5500	5.2205	1.634	0	0	0
2015/11/24	2040	05/05/2016	9.49	Call	Bond Future	5,030.2600	5.0303	5,113.0300	5.1130	1.645	0	0	0
2015/11/24	2040	05/05/2016	9.50	Put	Bond Future	2,799.2900	2.7993	2,728.8500	2.7288	(2.516)	0	0	0
2015/11/24	2040	05/05/2016	9.49	Put	Bond Future	2,836.4700	2.8365	2,765.4500	2.7655	(2.504)	0	0	0
2015/11/24	2040	05/05/2016	9.51	Put	Bond Future	2,762.7500	2.7627	2,692.8900	2.6929	(2.529)	0	0	0
2015/11/24	2040	04/08/2016			Bond Future	9.2991	97.4034	9.2824	97.5583	(0.180)	0.0000	0.0000	0
2015/11/24	2040	04/08/2016	9.49	Put	Bond Future	3,961.2300	3.9612	3,887.6400	3.8876	(1.858)	0	0	0
2015/11/24	2040	04/08/2016	9.50	Call	Bond Future	5,752.5400	5.7525	5,834.2800	5.8343	1.421	0	0	0
2015/11/24	2040	04/08/2016	9.51	Call	Bond Future	5,802.6700	5.8027	5,884.8700	5.8849	1.417	0	0	0
2015/11/24	2040	04/08/2016	9.49	Call	Bond Future	5,702.9200	5.7029	5,784.2000	5.7842	1.425	0	0	0
2015/11/24	2040	04/08/2016	9.51	Put	Bond Future	3,881.4300	3.8814	3,808.7600	3.8088	(1.872)	0	0	0
2015/11/24	2040	04/08/2016	9.50	Put	Bond Future	3,921.0100	3.9210	3,847.8800	3.8479	(1.865)	0	0	0
2015/11/24	2044	04/02/2016	8.99	Put	Bond Future	3,794.9200	3.7949	3,684.3000	3.6843	(2.915)	0	0	0
2015/11/24	2044	04/02/2016			Bond Future	9.2042	95.6747	9.1883	95.8284	(0.174)	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
2015/11/24	2044	04/02/2016	9.01	Put	Bond Future	3,670.7500	3.6707	3,561.7800	3.5618	(2.969)	0	0	0
2015/11/24	2044	04/02/2016	9.58	Put	Bond Future	1,209.5500	1.2095	1,151.4000	1.1514	(4.808)	0	0	25
2015/11/24	2044	04/02/2016	9.00	Put	Bond Future	3,732.4900	3.7325	3,622.7000	3.6227	(2.941)	0	0	0
2015/11/24	2044	04/02/2016	9.01	Call	Bond Future	1,774.1200	1.7741	1,818.8100	1.8188	2.519	0	0	0
2015/11/24	2044	04/02/2016	8.99	Call	Bond Future	1,699.3700	1.6994	1,742.4100	1.7424	2.533	0	0	0
2015/11/24	2044	04/02/2016	9.58	Call	Bond Future	4,704.4700	4.7045	4,799.9800	4.8000	2.030	0	0	0
2015/11/24	2044	04/02/2016	9.00	Call	Bond Future	1,736.4900	1.7365	1,780.3600	1.7804	2.526	0	0	0
2015/11/24	2044	05/05/2016	8.99	Put	Bond Future	5,357.0700	5.3571	5,254.9200	5.2549	(1.907)	0	0	0
2015/11/24	2044	05/05/2016			Bond Future	9.2572	97.3457	9.2409	97.5013	(0.177)	0.0000	0.0000	0
2015/11/24	2044	05/05/2016	9.01	Put	Bond Future	5,236.6300	5.2366	5,135.6500	5.1357	(1.928)	0	0	0
2015/11/24	2044	05/05/2016	9.00	Put	Bond Future	5,296.6000	5.2966	5,195.0400	5.1950	(1.917)	0	0	0
2015/11/24	2044	05/05/2016	9.01	Call	Bond Future	2,837.3800	2.8374	2,892.0400	2.8920	1.926	0	0	0
2015/11/24	2044	05/05/2016	8.99	Call	Bond Future	2,759.2600	2.7593	2,812.7500	2.8127	1.939	0	0	0
2015/11/24	2044	05/05/2016	9.00	Call	Bond Future	2,798.1600	2.7982	2,852.2400	2.8522	1.933	0	0	0
2015/11/24	2044	04/08/2016	9.50	Call	Bond Future	5,815.2600	5.8153	5,898.0600	5.8981	1.424	0	0	0
2015/11/24	2044	04/08/2016			Bond Future	9.3033	94.7745	9.2866	94.9315	(0.179)	0.0000	0.0000	0
2015/11/24	2044	04/08/2016	9.51	Call	Bond Future	5,866.0900	5.8661	5,949.3600	5.9494	1.420	0	0	0
2015/11/24	2044	04/08/2016	9.49	Put	Bond Future	4,036.2100	4.0362	3,961.5900	3.9616	(1.849)	0	0	0
2015/11/24	2044	04/08/2016	9.51	Put	Bond Future	3,955.0600	3.9551	3,881.3800	3.8814	(1.863)	0	0	0
2015/11/24	2044	04/08/2016	9.49	Call	Bond Future	5,765.2300	5.7652	5,847.5600	5.8476	1.428	0	0	0
2015/11/24	2044	04/08/2016	9.50	Put	Bond Future	3,995.1600	3.9952	3,921.0100	3.9210	(1.856)	0	0	0
2015/11/24	2046	04/02/2016	127.99	Call	Bond Future	4,271.1000	4.2711	4,253.6000	4.2536	(0.410)	0	0	0
2015/11/24	2046	04/02/2016			Bond Future	132.2611	132.2611	132.2436	132.2436	(0.013)	0.0000	0.0000	11,598
2015/11/24	2046	04/02/2016	128.00	Call	Bond Future	4,261.1000	4.2611	4,243.6000	4.2436	(0.411)	0	0	0
2015/11/24	2046	04/02/2016	128.01	Call	Bond Future	4,251.1000	4.2511	4,233.6000	4.2336	(0.412)	0	0	0
2015/11/24	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	2046	05/05/2016			Bond Future	133.1267	133.1267	133.1077	133.1077	(0.014)	0.0000	0.0000	0
2015/11/24	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	2046	05/05/2016	130.01	Call	Bond Future	3,116.7400	3.1167	3,097.6900	3.0977	(0.611)	0	0	0
2015/11/24	2046	05/05/2016	129.99	Call	Bond Future	3,136.7400	3.1367	3,117.6900	3.1177	(0.607)	0	0	0
2015/11/24	2046	05/05/2016	130.00	Call	Bond Future	3,126.7400	3.1267	3,107.6900	3.1077	(0.609)	0	0	0
2015/11/24	2050	04/02/2016			Bond Future	138.7688	138.7688	139.4248	139.4248	0.473	0.0000	0.0000	9,973
2015/11/24	2050	04/02/2016	138.00	Call	Bond Future	768.7800	0.7688	1,424.7800	1.4248	85.330	0	0	0
2015/11/24	2050	04/02/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	2050	04/02/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	2050	04/02/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	2050	04/02/2016	138.01	Call	Bond Future	758.7800	0.7588	1,414.7800	1.4148	86.455	0	0	0
2015/11/24	2050	04/02/2016	137.99	Call	Bond Future	778.7800	0.7788	1,434.7800	1.4348	84.234	0	0	0
2015/11/24	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	2050	05/05/2016			Bond Future	141.1757	141.1757	141.8420	141.8420	0.472	0.0000	0.0000	0
2015/11/24	2050	05/05/2016	138.00	Call	Bond Future	3,175.7100	3.1757	3,842.0000	3.8420	20.981	0	0	0
2015/11/24	2050	05/05/2016	137.99	Call	Bond Future	3,185.7100	3.1857	3,852.0000	3.8520	20.915	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
2015/11/24	2050	05/05/2016	138.01	Call	Bond Future	3,165.7100	3.1657	3,832.0000	3.8320	21.047	0	0	0
2015/11/24	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	AL37	04/02/2016			Index Future	473.3320	473.3320	473.3130	473.3130	(0.004)	0.0000	0.0000	2
2015/11/24	AL37	05/05/2016			Index Future	481.5890	481.5890	481.5670	481.5670	(0.005)	0.0000	0.0000	0
2015/11/24	AL7T	04/02/2016			Index Future	554.9940	554.9940	555.0560	555.0560	0.011	0.0000	0.0000	0
2015/11/24	AL7T	05/05/2016			Index Future	564.6760	564.6760	564.7350	564.7350	0.010	0.0000	0.0000	0
2015/11/24	ALBI	04/02/2016			Index Future	506.3370	506.3370	506.4810	506.4810	0.028	0.0000	0.0000	611
2015/11/24	ALBI	05/05/2016			Index Future	515.1700	515.1700	515.3130	515.3130	0.028	0.0000	0.0000	0
2015/11/24	ALBI	04/08/2016			Index Future	524.6540	524.6540	524.7920	524.7920	0.026	0.0000	0.0000	0
2015/11/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/11/24	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/11/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	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
2015/11/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/24	EL28	04/02/2016	128.99	Put	Bond Future	896.3000	0.8963	911.8100	0.9118	1.730	0	0	0
2015/11/24	EL28	04/02/2016			Bond Future	128.0937	128.0937	128.0782	128.0782	(0.012)	0.0000	0.0000	0
2015/11/24	EL28	04/02/2016	129.01	Put	Bond Future	916.3000	0.9163	931.8100	0.9318	1.693	0	0	0
2015/11/24	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	EL28	04/02/2016	129.00	Put	Bond Future	906.3000	0.9063	921.8100	0.9218	1.711	0	0	0
2015/11/24	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	EL28	05/05/2016			Bond Future	128.7413	128.7413	128.7243	128.7243	(0.013)	0.0000	0.0000	0
2015/11/24	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	EL28	05/05/2016	128.99	Put	Bond Future	248.7300	0.2487	265.7300	0.2657	6.835	0	0	0
2015/11/24	EL28	05/05/2016	129.01	Put	Bond Future	268.7300	0.2687	285.7300	0.2857	6.326	0	0	0
2015/11/24	EL28	05/05/2016	129.00	Put	Bond Future	258.7300	0.2587	275.7300	0.2757	6.571	0	0	0
2015/11/24	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	ES33	04/02/2016	10.01	Call	Bond Future	55.7600	0.0558	133.5700	0.1336	139.544	0	0	0
2015/11/24	ES33	04/02/2016			Bond Future	10.0019	82.4912	9.9907	82.5691	(0.113)	0.0000	0.0000	6,569
2015/11/24	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	64.5500	0.0646	100.000	0	0	0
2015/11/24	ES33	04/02/2016	9.99	Put	Bond Future	82.3700	0.0824	4.5600	0.0046	(94.464)	0	0	0
2015/11/24	ES33	04/02/2016	10.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	ES33	04/02/2016	10.00	Put	Bond Future	13.2600	0.0133	0.0000	0.0000	(100.000)	0	0	0
2015/11/24	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	ES33	05/05/2016			Bond Future	10.0849	80.1413	10.0733	80.2200	(0.115)	0.0000	0.0000	0
2015/11/24	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	ES33	05/05/2016	9.99	Put	Bond Future	649.5800	0.6496	570.9100	0.5709	(12.111)	0	0	0
2015/11/24	ES33	05/05/2016	10.01	Put	Bond Future	511.9400	0.5119	433.2700	0.4333	(15.367)	0	0	0
2015/11/24	ES33	05/05/2016	10.00	Put	Bond Future	580.7100	0.5807	502.0400	0.5020	(13.547)	0	0	0
2015/11/24	ES33	04/08/2016			Bond Future	10.1594	81.6341	10.1477	81.7127	(0.115)	0.0000	0.0000	0
2015/11/24	ES33	04/08/2016	10.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	ES33	04/08/2016	10.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	ES33	04/08/2016	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	ES33	04/08/2016	10.26	Call	Bond Future	671.3500	0.6714	749.9800	0.7500	11.712	0	0	0
2015/11/24	ES33	04/08/2016	10.24	Call	Bond Future	538.6000	0.5386	617.2300	0.6172	14.599	0	0	0
2015/11/24	ES33	04/08/2016	10.25	Call	Bond Future	605.0200	0.6050	683.6500	0.6836	12.996	0	0	0
2015/11/24	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	GOVI	04/02/2016			GOVI	503.2920	503.2920	503.3670	503.3670	0.015	0.0000	0.0000	451
2015/11/24	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	GOVI	04/02/2016	511.99	Put	GOVI	86,980.0000	8.6980	86,230.0000	8.6230	(0.862)	0	0	0
2015/11/24	GOVI	04/02/2016	512.01	Put	GOVI	87,180.0000	8.7180	86,430.0000	8.6430	(0.860)	0	0	0
2015/11/24	GOVI	04/02/2016	512.00	Put	GOVI	87,080.0000	8.7080	86,330.0000	8.6330	(0.861)	0	0	0
2015/11/24	GOVI	05/05/2016	518.01	Put	GOVI	59,380.0000	5.9380	58,650.0000	5.8650	(1.229)	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
2015/11/24	GOVI	05/05/2016			GOVI	512.0720	512.0720	512.1450	512.1450	0.014	0.0000	0.0000	146
2015/11/24	GOVI	05/05/2016	518.00	Put	GOVI	59,280.0000	5.9280	58,550.0000	5.8550	(1.231)	0	0	0
2015/11/24	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	GOVI	05/05/2016	517.99	Put	GOVI	59,180.0000	5.9180	58,450.0000	5.8450	(1.234)	0	0	0
2015/11/24	GOVI	04/08/2016	520.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	GOVI	04/08/2016			GOVI	521.5000	521.5000	521.5650	521.5650	0.012	0.0000	0.0000	0
2015/11/24	GOVI	04/08/2016	521.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	GOVI	04/08/2016	521.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	GOVI	04/08/2016	521.00	Call	GOVI	5,000.0000	0.5000	5,650.0000	0.5650	13.000	0	0	0
2015/11/24	GOVI	04/08/2016	521.01	Call	GOVI	4,900.0000	0.4900	5,550.0000	0.5550	13.265	0	0	0
2015/11/24	GOVI	04/08/2016	520.99	Call	GOVI	5,100.0000	0.5100	5,750.0000	0.5750	12.745	0	0	0
2015/11/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/11/24	IGOV	04/02/2016			Index Future	238.2910	238.2910	238.5020	238.5020	0.089	0.0000	0.0000	1,038
2015/11/24	IGOV	05/05/2016			Index Future	242.4230	242.4230	242.6350	242.6350	0.087	0.0000	0.0000	21
2015/11/24	IGOV	04/08/2016			Index Future	246.9310	246.9310	247.1430	247.1430	0.086	0.0000	0.0000	0
2015/11/24	ILBI	04/02/2016			Index Future	644.7800	644.7800	645.2970	645.2970	0.080	0.0000	0.0000	157
2015/11/24	ILBI	05/05/2016			Index Future	655.8310	655.8310	656.3560	656.3560	0.080	0.0000	0.0000	0
2015/11/24	IS01	19/12/2016			Interest Rate Swap	99.8978	99.8978	99.8837	99.8837	(0.014)	0.0000	0.0000	0
2015/11/24	IS02	18/12/2017			Interest Rate Swap	99.9667	99.9667	99.9620	99.9620	(0.005)	0.0000	0.0000	0
2015/11/24	IS05	17/12/2020			Interest Rate Swap	99.4730	99.4730	99.4353	99.4353	(0.038)	0.0000	0.0000	0
2015/11/24	IS10	17/12/2025			Interest Rate Swap	100.8733	100.8733	100.9017	100.9017	0.028	0.0000	0.0000	0
2015/11/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/11/24	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/11/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/11/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/11/24	JBAF	15/12/2015			Jibar Tradeable Future	6.5100	93.4900	6.5100	93.4900	0.000	0.0000	0.0000	0
2015/11/24	JBAF	20/01/2016			Jibar Tradeable Future	6.5300	93.4700	6.5300	93.4700	0.000	0.0000	0.0000	0
2015/11/24	JBAF	17/02/2016			Jibar Tradeable Future	6.6200	93.3800	6.6200	93.3800	0.000	0.0000	0.0000	2,000
2015/11/24	JBAF	16/03/2016			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2015/11/24	JBAF	20/04/2016			Jibar Tradeable Future	6.8200	93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0
2015/11/24	JBAF	18/05/2016			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2015/11/24	JBAF	15/06/2016			Jibar Tradeable Future	6.9700	93.0300	6.9700	93.0300	0.000	0.0000	0.0000	0
2015/11/24	JBAF	21/09/2016			Jibar Tradeable Future	7.1800	92.8200	7.1800	92.8200	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
2015/11/24	JBAF	21/12/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2015/11/24	JBAF	15/03/2017			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2015/11/24	JBAF	21/06/2017			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2015/11/24	JBAF	20/09/2017			Jibar Tradeable Future	7.7900	92.2100	7.7900	92.2100	0.000	0.0000	0.0000	0
2015/11/24	R023	04/02/2016	8.01	Put	Bond Future	2,222.7700	2.2228	2,193.8900	2.1939	(1.299)	0	0	0
2015/11/24	R023	04/02/2016			Bond Future	8.3183	100.4740	8.3123	100.5049	(0.072)	0.0000	0.0000	12,087
2015/11/24	R023	04/02/2016	8.00	Put	Bond Future	2,259.3100	2.2593	2,230.3100	2.2303	(1.284)	0	0	0
2015/11/24	R023	04/02/2016	8.01	Call	Bond Future	616.2000	0.6162	618.2200	0.6182	0.328	0	0	0
2015/11/24	R023	04/02/2016	7.99	Call	Bond Future	584.2500	0.5842	586.0500	0.5860	0.308	0	0	0
2015/11/24	R023	04/02/2016	8.00	Call	Bond Future	600.0800	0.6001	601.9800	0.6020	0.317	0	0	0
2015/11/24	R023	04/02/2016	7.99	Put	Bond Future	2,296.1800	2.2962	2,267.0800	2.2671	(1.267)	0	0	0
2015/11/24	R023	05/05/2016			Bond Future	8.3743	98.3000	8.3681	98.3308	(0.073)	0.0000	0.0000	0
2015/11/24	R023	05/05/2016	8.24	Put	Bond Future	2,218.4700	2.2185	2,196.0200	2.1960	(1.012)	0	0	0
2015/11/24	R023	05/05/2016	8.26	Put	Bond Future	2,163.2300	2.1632	2,141.0300	2.1410	(1.026)	0	0	0
2015/11/24	R023	05/05/2016	8.24	Call	Bond Future	1,542.9900	1.5430	1,551.3000	1.5513	0.539	0	0	0
2015/11/24	R023	05/05/2016	8.25	Put	Bond Future	2,190.7300	2.1907	2,168.4000	2.1684	(1.019)	0	0	0
2015/11/24	R023	05/05/2016	8.25	Call	Bond Future	1,565.7500	1.5657	1,574.1800	1.5742	0.538	0	0	0
2015/11/24	R023	05/05/2016	8.26	Call	Bond Future	1,588.7200	1.5887	1,597.2800	1.5973	0.539	0	0	0
2015/11/24	R023	04/08/2016	8.24	Call	Bond Future	1,874.6100	1.8746	1,883.6000	1.8836	0.480	0	0	0
2015/11/24	R023	04/08/2016	8.25	Put	Bond Future	2,699.9900	2.7000	2,679.4600	2.6795	(0.760)	0	0	0
2015/11/24	R023	04/08/2016			Bond Future	8.4144	100.1305	8.4083	100.1601	(0.072)	0.0000	0.0000	0
2015/11/24	R023	04/08/2016	8.25	Call	Bond Future	1,896.7900	1.8968	1,905.8700	1.9059	0.479	0	0	0
2015/11/24	R023	04/08/2016	8.26	Call	Bond Future	1,918.7800	1.9188	1,927.9600	1.9280	0.478	0	0	0
2015/11/24	R023	04/08/2016	8.24	Put	Bond Future	2,726.9300	2.7269	2,706.3100	2.7063	(0.756)	0	0	0
2015/11/24	R023	04/08/2016	8.26	Put	Bond Future	2,672.8900	2.6729	2,652.4600	2.6525	(0.764)	0	0	0
2015/11/24	R186	04/02/2016	7.50	Call	Bond Future	103.5000	0.1035	100.3100	0.1003	(3.082)	0	0	0
2015/11/24	R186	04/02/2016	8.40	Put	Bond Future	2,304.3400	2.3043	2,288.3700	2.2884	(0.693)	0	0	0
2015/11/24	R186	04/02/2016	8.83	Put	Bond Future	918.6000	0.9186	905.5400	0.9055	(1.422)	0	0	33
2015/11/24	R186	04/02/2016	9.20	Call	Bond Future	5,599.8900	5.5999	5,596.9700	5.5970	(0.052)	0	0	0
2015/11/24	R186	04/02/2016			Bond Future	8.4925	115.4746	8.4918	115.4798	(0.008)	0.0000	0.0000	51,304
2015/11/24	R186	04/02/2016	7.51	Call	Bond Future	107.6600	0.1077	104.3800	0.1044	(3.047)	0	0	0
2015/11/24	R186	04/02/2016	8.02	Put	Bond Future	4,315.4600	4.3155	4,301.5900	4.3016	(0.321)	0	0	0
2015/11/24	R186	04/02/2016	7.90	Call	Bond Future	427.4500	0.4274	420.0800	0.4201	(1.724)	0	0	680
2015/11/24	R186	04/02/2016	8.45	Call	Bond Future	1,768.9100	1.7689	1,758.2000	1.7582	(0.605)	0	0	350
2015/11/24	R186	04/02/2016	8.75	Call	Bond Future	3,058.5700	3.0586	3,049.8300	3.0498	(0.286)	0	0	0
2015/11/24	R186	04/02/2016	7.49	Call	Bond Future	99.4700	0.0995	96.3700	0.0964	(3.117)	0	0	0
2015/11/24	R186	04/02/2016	7.50	Put	Bond Future	8,068.3400	8.0683	8,059.9400	8.0599	(0.104)	0	0	0
2015/11/24	R186	04/02/2016	8.83	Call	Bond Future	3,466.1300	3.4661	3,458.2800	3.4583	(0.226)	0	0	0
2015/11/24	R186	04/02/2016	8.65	Put	Bond Future	1,387.6800	1.3877	1,372.7800	1.3728	(1.074)	0	0	340
2015/11/24	R186	04/02/2016	8.70	Put	Bond Future	1,241.8800	1.2419	1,227.4300	1.2274	(1.164)	0	0	5,000
2015/11/24	R186	04/02/2016	8.80	Put	Bond Future	986.3800	0.9864	972.9800	0.9730	(1.359)	0	0	5,000
2015/11/24	R186	04/02/2016	7.49	Put	Bond Future	8,148.3300	8.1483	8,140.0200	8.1400	(0.102)	0	0	0
2015/11/24	R186	04/02/2016	8.85	Put	Bond Future	875.5900	0.8756	862.7800	0.8628	(1.463)	0	0	0
2015/11/24	R186	04/02/2016	7.51	Put	Bond Future	7,988.5600	7.9886	7,980.0700	7.9801	(0.106)	0	0	0
2015/11/24	R186	04/02/2016	8.02	Call	Bond Future	614.4000	0.6144	605.7400	0.6057	(1.410)	0	0	700
2015/11/24	R186	04/02/2016	8.40	Call	Bond Future	1,592.4900	1.5925	1,581.7300	1.5817	(0.676)	0	0	680

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/11/24	R186	04/02/2016	7.90	Put	Bond Future	5,094.3800	5.0944	5,081.8000	5.0818	(0.247)	0	0	0
2015/11/24	R186	04/02/2016	8.45	Put	Bond Future	2,095.1500	2.0951	2,079.2300	2.0792	(0.760)	0	0	0
2015/11/24	R186	04/02/2016	9.20	Put	Bond Future	348.2400	0.3482	340.1100	0.3401	(2.335)	0	0	700
2015/11/24	R186	04/02/2016	8.75	Put	Bond Future	1,107.7900	1.1078	1,093.8400	1.0938	(1.259)	0	0	11,695
2015/11/24	R186	04/02/2016	8.65	Call	Bond Future	2,586.3800	2.5864	2,576.6900	2.5767	(0.375)	0	0	0
2015/11/24	R186	04/02/2016	8.85	Call	Bond Future	3,571.6300	3.5716	3,564.0300	3.5640	(0.213)	0	0	0
2015/11/24	R186	04/02/2016	8.70	Call	Bond Future	2,817.4800	2.8175	2,808.2400	2.8082	(0.328)	0	0	0
2015/11/24	R186	04/02/2016	8.80	Call	Bond Future	3,310.6400	3.3106	3,302.4500	3.3025	(0.247)	0	0	0
2015/11/24	R186	05/05/2016			Bond Future	8.5452	117.4905	8.5446	117.4950	(0.007)	0.0000	0.0000	0
2015/11/24	R186	05/05/2016	8.34	Call	Bond Future	2,153.9600	2.1540	2,147.3400	2.1473	(0.307)	0	0	0
2015/11/24	R186	05/05/2016	8.75	Put	Bond Future	2,170.5500	2.1706	2,160.1700	2.1602	(0.478)	0	0	1,900
2015/11/24	R186	05/05/2016	8.35	Call	Bond Future	2,185.8200	2.1858	2,179.2000	2.1792	(0.303)	0	0	0
2015/11/24	R186	05/05/2016	8.85	Put	Bond Future	1,884.1000	1.8841	1,874.1100	1.8741	(0.530)	0	0	5,350
2015/11/24	R186	05/05/2016	8.33	Call	Bond Future	2,122.4000	2.1224	2,115.7800	2.1158	(0.312)	0	0	0
2015/11/24	R186	05/05/2016	8.75	Call	Bond Future	3,694.0900	3.6941	3,688.2200	3.6882	(0.159)	0	0	0
2015/11/24	R186	05/05/2016	8.35	Put	Bond Future	3,664.4200	3.6644	3,653.2900	3.6533	(0.304)	0	0	0
2015/11/24	R186	05/05/2016	7.56	Put	Bond Future	8,257.9500	8.2579	8,249.1800	8.2492	(0.106)	0	0	0
2015/11/24	R186	05/05/2016	8.34	Put	Bond Future	3,709.0100	3.7090	3,697.8800	3.6979	(0.300)	0	0	0
2015/11/24	R186	05/05/2016	8.85	Call	Bond Future	4,141.4900	4.1415	4,136.0100	4.1360	(0.132)	0	0	0
2015/11/24	R186	05/05/2016	7.56	Call	Bond Future	522.2800	0.5223	518.0200	0.5180	(0.816)	0	0	0
2015/11/24	R186	05/05/2016	8.33	Put	Bond Future	3,753.9600	3.7540	3,742.8300	3.7428	(0.296)	0	0	0
2015/11/24	R186	04/08/2016	8.51	Put	Bond Future	3,825.3600	3.8254	3,817.1200	3.8171	(0.215)	0	0	0
2015/11/24	R186	04/08/2016			Bond Future	8.5861	114.3758	8.5858	114.3784	(0.004)	0.0000	0.0000	0
2015/11/24	R186	04/08/2016	8.50	Put	Bond Future	3,864.0300	3.8640	3,855.7900	3.8558	(0.213)	0	0	0
2015/11/24	R186	04/08/2016	8.51	Call	Bond Future	3,263.1800	3.2632	3,257.5100	3.2575	(0.174)	0	0	0
2015/11/24	R186	04/08/2016	8.49	Call	Bond Future	3,192.8700	3.1929	3,187.2000	3.1872	(0.178)	0	0	0
2015/11/24	R186	04/08/2016	8.50	Call	Bond Future	3,227.7300	3.2277	3,222.0600	3.2221	(0.176)	0	0	0
2015/11/24	R186	04/08/2016	8.49	Put	Bond Future	3,903.3500	3.9033	3,895.1100	3.8951	(0.211)	0	0	0
2015/11/24	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	R197	04/02/2016			Bond Future	294.2638	294.2638	294.2144	294.2144	(0.017)	0.0000	0.0000	714
2015/11/24	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	R197	04/02/2016	296.99	Put	Bond Future	2,726.2000	2.7262	2,775.5600	2.7756	1.811	0	0	0
2015/11/24	R197	04/02/2016	297.01	Put	Bond Future	2,746.2000	2.7462	2,795.5600	2.7956	1.797	0	0	0
2015/11/24	R197	04/02/2016	297.00	Put	Bond Future	2,736.2000	2.7362	2,785.5600	2.7856	1.804	0	0	0
2015/11/24	R197	05/05/2016			Bond Future	299.3678	299.3678	299.3148	299.3148	(0.018)	0.0000	0.0000	0
2015/11/24	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	R197	05/05/2016	299.99	Put	Bond Future	622.1600	0.6222	675.2200	0.6752	8.528	0	0	0
2015/11/24	R197	05/05/2016	300.01	Put	Bond Future	642.1600	0.6422	695.2200	0.6952	8.263	0	0	0
2015/11/24	R197	05/05/2016	300.00	Put	Bond Future	632.1600	0.6322	685.2200	0.6852	8.393	0	0	0
2015/11/24	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	R202	04/02/2016			Bond Future	241.4877	241.4877	242.1281	242.1281	0.265	0.0000	0.0000	42,265
2015/11/24	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/11/24	R202	04/02/2016	239.99	Call	Bond Future	1,497.7400	1.4977	2,138.0500	2.1381	42.752	0	0	0
2015/11/24	R202	04/02/2016	240.00	Call	Bond Future	1,487.7400	1.4877	2,128.0500	2.1281	43.039	0	0	0
2015/11/24	R202	04/02/2016	240.01	Call	Bond Future	1,477.7400	1.4777	2,118.0500	2.1181	43.330	0	0	0
2015/11/24	R202	05/05/2016	246.99	Put	Bond Future	1,313.3700	1.3134	664.5100	0.6645	(49.404)	0	0	0
2015/11/24	R202	05/05/2016			Bond Future	245.6766	245.6766	246.3255	246.3255	0.264	0.0000	0.0000	0
2015/11/24	R202	05/05/2016	247.01	Put	Bond Future	1,333.3700	1.3334	684.5100	0.6845	(48.663)	0	0	0
2015/11/24	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	R202	05/05/2016	247.00	Put	Bond Future	1,323.3700	1.3234	674.5100	0.6745	(49.031)	0	0	0
2015/11/24	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	R203	04/02/2016	7.25	Put	Bond Future	354.3800	0.3544	360.9100	0.3609	1.843	0	0	0
2015/11/24	R203	04/02/2016	7.26	Put	Bond Future	346.4300	0.3464	352.8400	0.3528	1.850	0	0	0
2015/11/24	R203	04/02/2016			Bond Future	7.3088	104.7144	7.3193	104.6986	0.144	0.0000	0.0000	15,947
2015/11/24	R203	04/02/2016	7.26	Call	Bond Future	273.4200	0.2734	264.0700	0.2641	(3.420)	0	0	0
2015/11/24	R203	04/02/2016	7.24	Call	Bond Future	259.4700	0.2595	250.3700	0.2504	(3.507)	0	0	0
2015/11/24	R203	04/02/2016	7.25	Call	Bond Future	266.3900	0.2664	257.1600	0.2572	(3.465)	0	0	0
2015/11/24	R203	04/02/2016	7.24	Put	Bond Future	362.4500	0.3624	369.1100	0.3691	1.837	0	0	0
2015/11/24	R203	05/05/2016	7.25	Put	Bond Future	465.0100	0.4650	473.0400	0.4730	1.727	0	0	0
2015/11/24	R203	05/05/2016			Bond Future	7.3512	102.3734	7.3643	102.3567	0.178	0.0000	0.0000	0
2015/11/24	R203	05/05/2016	7.26	Call	Bond Future	342.0400	0.3420	333.2900	0.3333	(2.558)	0	0	0
2015/11/24	R203	05/05/2016	7.24	Call	Bond Future	330.1100	0.3301	321.5300	0.3215	(2.599)	0	0	0
2015/11/24	R203	05/05/2016	7.25	Call	Bond Future	336.0400	0.3360	327.3800	0.3274	(2.577)	0	0	0
2015/11/24	R203	05/05/2016	7.26	Put	Bond Future	458.2600	0.4583	466.2000	0.4662	1.733	0	0	0
2015/11/24	R203	05/05/2016	7.24	Put	Bond Future	471.8400	0.4718	479.9500	0.4799	1.719	0	0	0
2015/11/24	R203	04/08/2016	7.26	Call	Bond Future	384.7000	0.3847	374.9000	0.3749	(2.547)	0	0	0
2015/11/24	R203	04/08/2016			Bond Future	7.3109	104.2800	7.3289	104.2611	0.246	0.0000	0.0000	0
2015/11/24	R203	04/08/2016	7.24	Call	Bond Future	374.1000	0.3741	364.4500	0.3645	(2.580)	0	0	0
2015/11/24	R203	04/08/2016	7.25	Call	Bond Future	379.3800	0.3794	369.6600	0.3697	(2.562)	0	0	0
2015/11/24	R203	04/08/2016	7.24	Put	Bond Future	448.2600	0.4483	457.4400	0.4574	2.048	0	0	0
2015/11/24	R203	04/08/2016	7.26	Put	Bond Future	437.9200	0.4379	446.9500	0.4470	2.062	0	0	0
2015/11/24	R203	04/08/2016	7.25	Put	Bond Future	443.0700	0.4431	452.1800	0.4522	2.056	0	0	0
2015/11/24	R204	04/02/2016	7.50	Call	Bond Future	336.5100	0.3365	333.7900	0.3338	(0.808)	0	0	0
2015/11/24	R204	04/02/2016			Bond Future	7.6992	101.8379	7.6983	101.8402	(0.012)	0.0000	0.0000	35,969
2015/11/24	R204	04/02/2016	7.51	Call	Bond Future	346.0100	0.3460	343.2700	0.3433	(0.792)	0	0	0
2015/11/24	R204	04/02/2016	7.49	Put	Bond Future	860.4200	0.8604	855.3900	0.8554	(0.585)	0	0	0
2015/11/24	R204	04/02/2016	7.51	Put	Bond Future	828.1100	0.8281	823.0600	0.8231	(0.610)	0	0	0
2015/11/24	R204	04/02/2016	7.49	Call	Bond Future	327.2000	0.3272	324.4800	0.3245	(0.831)	0	0	0
2015/11/24	R204	04/02/2016	7.50	Put	Bond Future	844.1700	0.8442	839.1400	0.8391	(0.596)	0	0	0
2015/11/24	R204	05/05/2016	7.75	Call	Bond Future	769.9400	0.7699	768.3700	0.7684	(0.204)	0	0	0
2015/11/24	R204	05/05/2016			Bond Future	7.7647	103.6157	7.7640	103.6173	(0.009)	0.0000	0.0000	0
2015/11/24	R204	05/05/2016	7.76	Call	Bond Future	781.9800	0.7820	780.4100	0.7804	(0.201)	0	0	0
2015/11/24	R204	05/05/2016	7.74	Put	Bond Future	815.8100	0.8158	812.5700	0.8126	(0.397)	0	0	0
2015/11/24	R204	05/05/2016	7.76	Put	Bond Future	793.0500	0.7931	789.8200	0.7898	(0.407)	0	0	0
2015/11/24	R204	05/05/2016	7.74	Call	Bond Future	758.0100	0.7580	756.4300	0.7564	(0.208)	0	0	0
2015/11/24	R204	05/05/2016	7.75	Put	Bond Future	804.3700	0.8044	801.1400	0.8011	(0.402)	0	0	0
2015/11/24	R204	04/08/2016			Bond Future	7.7986	101.5049	7.7986	101.5048	0.001	0.0000	0.0000	0

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2015/11/24	R204	04/08/2016	7.74	Put	Bond Future	950.7800	0.9508	949.1000	0.9491	(0.177)	0	0	0
2015/11/24	R204	04/08/2016	7.76	Put	Bond Future	929.1800	0.9292	927.4900	0.9275	(0.182)	0	0	0
2015/11/24	R204	04/08/2016	7.75	Put	Bond Future	939.9400	0.9399	938.2600	0.9383	(0.179)	0	0	0
2015/11/24	R204	04/08/2016	7.74	Call	Bond Future	825.9700	0.8260	824.1800	0.8242	(0.217)	0	0	0
2015/11/24	R204	04/08/2016	7.75	Call	Bond Future	836.4400	0.8364	834.6500	0.8347	(0.214)	0	0	0
2015/11/24	R204	04/08/2016	7.76	Call	Bond Future	846.9900	0.8470	845.1900	0.8452	(0.213)	0	0	0
2015/11/24	R207	04/02/2016	7.27	Put	Bond Future	2,282.2000	2.2822	2,292.5700	2.2926	0.454	0	0	0
2015/11/24	R207	04/02/2016	7.49	Put	Bond Future	1,671.2300	1.6712	1,678.8700	1.6789	0.457	0	0	0
2015/11/24	R207	04/02/2016			Bond Future	7.9241	98.2500	7.9286	98.2354	0.056	0.0000	0.0000	48,120
2015/11/24	R207	04/02/2016	7.51	Put	Bond Future	1,619.9400	1.6199	1,627.3100	1.6273	0.455	0	0	0
2015/11/24	R207	04/02/2016	7.27	Call	Bond Future	109.2700	0.1093	104.9900	0.1050	(3.917)	0	0	43
2015/11/24	R207	04/02/2016	7.50	Call	Bond Future	243.2200	0.2432	236.0700	0.2361	(2.940)	0	0	19
2015/11/24	R207	04/02/2016	7.51	Call	Bond Future	251.0100	0.2510	243.7300	0.2437	(2.900)	0	0	0
2015/11/24	R207	04/02/2016	7.49	Call	Bond Future	235.6000	0.2356	228.5900	0.2286	(2.975)	0	0	0
2015/11/24	R207	04/02/2016	7.50	Put	Bond Future	1,645.4900	1.6455	1,652.9900	1.6530	0.456	0	0	0
2015/11/24	R207	05/05/2016	7.86	Put	Bond Future	1,303.3200	1.3033	1,308.6900	1.3087	0.412	0	0	0
2015/11/24	R207	05/05/2016			Bond Future	7.9926	99.9655	7.9976	99.9500	0.063	0.0000	0.0000	0
2015/11/24	R207	05/05/2016	7.85	Put	Bond Future	1,320.4400	1.3204	1,325.8800	1.3259	0.412	0	0	0
2015/11/24	R207	05/05/2016	7.56	Put	Bond Future	1,880.9700	1.8810	1,888.7800	1.8888	0.415	0	0	0
2015/11/24	R207	05/05/2016	7.84	Put	Bond Future	1,337.7100	1.3377	1,343.2300	1.3432	0.413	0	0	0
2015/11/24	R207	05/05/2016	7.56	Call	Bond Future	531.8100	0.5318	524.0700	0.5241	(1.455)	0	0	43
2015/11/24	R207	05/05/2016	7.85	Call	Bond Future	878.2200	0.8782	868.1100	0.8681	(1.151)	0	0	0
2015/11/24	R207	05/05/2016	7.86	Call	Bond Future	892.1900	0.8922	882.0100	0.8820	(1.141)	0	0	0
2015/11/24	R207	05/05/2016	7.84	Call	Bond Future	864.3800	0.8644	854.3500	0.8544	(1.160)	0	0	0
2015/11/24	R207	04/08/2016			Bond Future	8.0377	98.1828	8.0438	98.1652	0.075	0.0000	0.0000	0
2015/11/24	R207	04/08/2016	7.99	Put	Bond Future	1,337.7700	1.3378	1,344.2900	1.3443	0.487	0	0	0
2015/11/24	R207	04/08/2016	8.01	Put	Bond Future	1,308.8100	1.3088	1,315.2100	1.3152	0.489	0	0	0
2015/11/24	R207	04/08/2016	8.00	Put	Bond Future	1,323.2400	1.3232	1,329.7000	1.3297	0.488	0	0	0
2015/11/24	R207	04/08/2016	8.01	Call	Bond Future	1,228.2700	1.2283	1,217.0700	1.2171	(0.912)	0	0	0
2015/11/24	R207	04/08/2016	7.99	Call	Bond Future	1,199.0500	1.1991	1,187.9700	1.1880	(0.924)	0	0	0
2015/11/24	R207	04/08/2016	8.00	Call	Bond Future	1,213.6100	1.2136	1,202.4700	1.2025	(0.918)	0	0	0
2015/11/24	R208	04/02/2016			Bond Future	8.0726	96.9459	8.0718	96.9490	(0.010)	0.0000	0.0000	38,640
2015/11/24	R208	04/02/2016	7.74	Put	Bond Future	1,761.4100	1.7614	1,753.7200	1.7537	(0.437)	0	0	0
2015/11/24	R208	04/02/2016	7.76	Put	Bond Future	1,703.9600	1.7040	1,696.1900	1.6962	(0.456)	0	0	0
2015/11/24	R208	04/02/2016	7.75	Put	Bond Future	1,732.5500	1.7325	1,724.8200	1.7248	(0.446)	0	0	0
2015/11/24	R208	04/02/2016	7.76	Call	Bond Future	442.7900	0.4428	438.1000	0.4381	(1.059)	0	0	0
2015/11/24	R208	04/02/2016	7.74	Call	Bond Future	418.8700	0.4189	414.2600	0.4143	(1.101)	0	0	0
2015/11/24	R208	04/02/2016	7.75	Call	Bond Future	430.7100	0.4307	426.0600	0.4261	(1.080)	0	0	0
2015/11/24	R208	05/05/2016	7.99	Call	Bond Future	1,116.3500	1.1164	1,113.3200	1.1133	(0.271)	0	0	0
2015/11/24	R208	05/05/2016	8.00	Put	Bond Future	1,644.1500	1.6441	1,638.6200	1.6386	(0.336)	0	0	0
2015/11/24	R208	05/05/2016			Bond Future	8.1326	95.2374	8.1320	95.2399	(0.008)	0.0000	0.0000	0
2015/11/24	R208	05/05/2016	8.00	Call	Bond Future	1,133.5400	1.1335	1,130.5000	1.1305	(0.268)	0	0	0
2015/11/24	R208	05/05/2016	8.01	Call	Bond Future	1,150.8900	1.1509	1,147.8600	1.1479	(0.263)	0	0	0
2015/11/24	R208	05/05/2016	7.99	Put	Bond Future	1,665.5900	1.6656	1,660.0700	1.6601	(0.331)	0	0	0
2015/11/24	R208	05/05/2016	8.01	Put	Bond Future	1,622.8800	1.6229	1,617.3600	1.6174	(0.340)	0	0	0
2015/11/24	R208	04/08/2016	8.01	Put	Bond Future	1,973.1700	1.9732	1,969.4800	1.9695	(0.187)	0	0	0

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2015/11/24	R208	04/08/2016			Bond Future	8.1745	97.0111	8.1743	97.0120	(0.003)	0.0000	0.0000	0
2015/11/24	R208	04/08/2016	8.00	Put	Bond Future	1,993.5800	1.9936	1,989.8900	1.9899	(0.185)	0	0	0
2015/11/24	R208	04/08/2016	7.99	Call	Bond Future	1,333.4900	1.3335	1,330.6800	1.3307	(0.211)	0	0	0
2015/11/24	R208	04/08/2016	8.00	Call	Bond Future	1,349.9900	1.3500	1,347.1800	1.3472	(0.208)	0	0	0
2015/11/24	R208	04/08/2016	8.01	Call	Bond Future	1,366.6100	1.3666	1,363.8000	1.3638	(0.206)	0	0	0
2015/11/24	R208	04/08/2016	7.99	Put	Bond Future	2,014.1200	2.0141	2,010.4300	2.0104	(0.183)	0	0	0
2015/11/24	R209	04/02/2016	8.74	Call	Bond Future	1,034.5300	1.0345	1,048.9300	1.0489	1.392	0	0	0
2015/11/24	R209	04/02/2016	8.75	Put	Bond Future	3,293.9400	3.2939	3,229.0600	3.2291	(1.970)	0	0	0
2015/11/24	R209	04/02/2016			Bond Future	9.0471	76.5264	9.0363	76.6061	(0.120)	0.0000	0.0000	41,102
2015/11/24	R209	04/02/2016	8.75	Call	Bond Future	1,059.1700	1.0592	1,073.9400	1.0739	1.394	0	0	0
2015/11/24	R209	04/02/2016	8.76	Call	Bond Future	1,084.2000	1.0842	1,099.3500	1.0994	1.397	0	0	0
2015/11/24	R209	04/02/2016	9.52	Put	Bond Future	724.0000	0.7240	694.7400	0.6947	(4.041)	0	0	2,200
2015/11/24	R209	04/02/2016	8.74	Put	Bond Future	3,346.2800	3.3463	3,281.0300	3.2810	(1.950)	0	0	0
2015/11/24	R209	04/02/2016	8.76	Put	Bond Future	3,242.1000	3.2421	3,177.6000	3.1776	(1.989)	0	0	0
2015/11/24	R209	04/02/2016	9.52	Call	Bond Future	4,081.8000	4.0818	4,132.1900	4.1322	1.235	0	0	0
2015/11/24	R209	05/05/2016			Bond Future	9.0963	74.7135	9.0853	74.7940	(0.121)	0.0000	0.0000	0
2015/11/24	R209	05/05/2016	9.00	Call	Bond Future	2,619.8500	2.6199	2,649.8200	2.6498	1.144	0	0	6,700
2015/11/24	R209	05/05/2016	8.25	Put	Bond Future	7,361.2800	7.3613	7,291.0400	7.2910	(0.954)	0	0	0
2015/11/24	R209	05/05/2016	8.99	Put	Bond Future	3,366.6800	3.3667	3,315.8100	3.3158	(1.511)	0	0	0
2015/11/24	R209	05/05/2016	9.01	Put	Bond Future	3,286.3100	3.2863	3,236.0700	3.2361	(1.529)	0	0	0
2015/11/24	R209	05/05/2016	9.00	Put	Bond Future	3,326.3200	3.3263	3,275.7600	3.2758	(1.520)	0	0	0
2015/11/24	R209	05/05/2016	9.01	Call	Bond Future	2,653.6600	2.6537	2,683.9500	2.6839	1.141	0	0	0
2015/11/24	R209	05/05/2016	8.25	Call	Bond Future	789.6300	0.7896	799.9200	0.7999	1.303	0	0	6,700
2015/11/24	R209	05/05/2016	8.99	Call	Bond Future	2,586.2800	2.5863	2,615.9400	2.6159	1.147	0	0	0
2015/11/24	R209	04/08/2016	9.26	Call	Bond Future	4,135.4000	4.1354	4,173.7500	4.1738	0.927	0	0	0
2015/11/24	R209	04/08/2016			Bond Future	9.1375	76.1051	9.1263	76.1859	(0.122)	0.0000	0.0000	0
2015/11/24	R209	04/08/2016	9.24	Call	Bond Future	4,060.1500	4.0601	4,098.0000	4.0980	0.932	0	0	0
2015/11/24	R209	04/08/2016	9.25	Call	Bond Future	4,097.5700	4.0976	4,135.6700	4.1357	0.930	0	0	0
2015/11/24	R209	04/08/2016	9.24	Put	Bond Future	3,325.4200	3.3254	3,282.4900	3.2825	(1.291)	0	0	0
2015/11/24	R209	04/08/2016	9.26	Put	Bond Future	3,258.6700	3.2587	3,216.2400	3.2162	(1.302)	0	0	0
2015/11/24	R209	04/08/2016	9.25	Put	Bond Future	3,291.7900	3.2918	3,249.1100	3.2491	(1.297)	0	0	0
2015/11/24	R210	04/02/2016	184.99	Put	Bond Future	624.8700	0.6249	650.0200	0.6500	4.025	0	0	0
2015/11/24	R210	04/02/2016			Bond Future	184.3651	184.3651	184.3400	184.3400	(0.014)	0.0000	0.0000	3,296
2015/11/24	R210	04/02/2016	185.01	Put	Bond Future	644.8700	0.6449	670.0200	0.6700	3.900	0	0	0
2015/11/24	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	R210	04/02/2016	185.00	Put	Bond Future	634.8700	0.6349	660.0200	0.6600	3.961	0	0	0
2015/11/24	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	R210	05/05/2016			Bond Future	185.3975	185.3975	185.3703	185.3703	(0.015)	0.0000	0.0000	0
2015/11/24	R210	05/05/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	R210	05/05/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	R210	05/05/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	R210	05/05/2016	184.99	Call	Bond Future	407.5300	0.4075	380.2500	0.3802	(6.694)	0	0	0
2015/11/24	R210	05/05/2016	185.00	Call	Bond Future	397.5300	0.3975	370.2500	0.3702	(6.862)	0	0	0
2015/11/24	R210	05/05/2016	185.01	Call	Bond Future	387.5300	0.3875	360.2500	0.3602	(7.039)	0	0	0

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2015/11/24	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	R211	04/02/2016			Bond Future	135.6268	135.6268	135.6082	135.6082	(0.014)	0.0000	0.0000	1,010
2015/11/24	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	R211	04/02/2016	138.99	Put	Bond Future	3,363.1600	3.3632	3,381.7700	3.3818	0.553	0	0	0
2015/11/24	R211	04/02/2016	139.01	Put	Bond Future	3,383.1600	3.3832	3,401.7700	3.4018	0.550	0	0	0
2015/11/24	R211	04/02/2016	139.00	Put	Bond Future	3,373.1600	3.3732	3,391.7700	3.3918	0.552	0	0	0
2015/11/24	R211	05/05/2016	139.01	Put	Bond Future	1,030.4100	1.0304	1,050.5600	1.0506	1.956	0	0	0
2015/11/24	R211	05/05/2016			Bond Future	137.9796	137.9796	137.9594	137.9594	(0.015)	0.0000	0.0000	0
2015/11/24	R211	05/05/2016	139.00	Put	Bond Future	1,020.4100	1.0204	1,040.5600	1.0406	1.975	0	0	0
2015/11/24	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	R211	05/05/2016	138.99	Put	Bond Future	1,010.4100	1.0104	1,030.5600	1.0306	1.994	0	0	0
2015/11/24	R212	04/02/2016			Bond Future	141.9257	141.9257	141.9063	141.9063	(0.014)	0.0000	0.0000	1,569
2015/11/24	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	R212	04/02/2016	145.99	Put	Bond Future	4,064.2600	4.0643	4,083.6800	4.0837	0.478	0	0	0
2015/11/24	R212	04/02/2016	146.01	Put	Bond Future	4,084.2600	4.0843	4,103.6800	4.1037	0.475	0	0	0
2015/11/24	R212	04/02/2016	146.00	Put	Bond Future	4,074.2600	4.0743	4,093.6800	4.0937	0.477	0	0	0
2015/11/24	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	R212	05/05/2016			Bond Future	144.3878	144.3878	144.3668	144.3668	(0.015)	0.0000	0.0000	0
2015/11/24	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	R212	05/05/2016	144.99	Put	Bond Future	602.2200	0.6022	623.2300	0.6232	3.489	0	0	0
2015/11/24	R212	05/05/2016	145.01	Put	Bond Future	622.2200	0.6222	643.2300	0.6432	3.377	0	0	0
2015/11/24	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/24	R212	05/05/2016	145.00	Put	Bond Future	612.2200	0.6122	633.2300	0.6332	3.432	0	0	0
2015/11/24	R213	04/02/2016			Bond Future	8.9545	87.1373	8.9590	87.1052	0.050	0.0000	0.0000	31,687
2015/11/24	R213	04/02/2016	8.75	Call	Bond Future	1,260.5300	1.2605	1,235.6000	1.2356	(1.978)	0	0	0
2015/11/24	R213	04/02/2016	8.74	Put	Bond Future	2,805.7600	2.8058	2,813.1900	2.8132	0.265	0	0	0
2015/11/24	R213	04/02/2016	8.76	Put	Bond Future	2,713.0600	2.7131	2,719.9900	2.7200	0.255	0	0	0
2015/11/24	R213	04/02/2016	8.75	Put	Bond Future	2,759.1600	2.7592	2,766.3500	2.7663	0.261	0	0	0
2015/11/24	R213	04/02/2016	8.76	Call	Bond Future	1,288.5800	1.2886	1,263.3900	1.2634	(1.955)	0	0	0
2015/11/24	R213	04/02/2016	8.74	Call	Bond Future	1,232.8900	1.2329	1,208.2000	1.2082	(2.003)	0	0	0
2015/11/24	R213	05/05/2016	8.74	Put	Bond Future	3,944.2300	3.9442	3,955.3700	3.9554	0.282	0	0	0
2015/11/24	R213	05/05/2016	8.76	Put	Bond Future	3,855.1300	3.8551	3,865.9600	3.8660	0.281	0	0	0
2015/11/24	R213	05/05/2016			Bond Future	9.0066	85.1105	9.0112	85.0774	0.052	0.0000	0.0000	0
2015/11/24	R213	05/05/2016	8.75	Put	Bond Future	3,899.4000	3.8994	3,910.3800	3.9104	0.282	0	0	0
2015/11/24	R213	05/05/2016	8.74	Call	Bond Future	2,008.4000	2.0084	1,986.3900	1.9864	(1.096)	0	0	0
2015/11/24	R213	05/05/2016	8.75	Call	Bond Future	2,037.3200	2.0373	2,015.1500	2.0151	(1.088)	0	0	0
2015/11/24	R213	05/05/2016	8.76	Call	Bond Future	2,066.7100	2.0667	2,044.3900	2.0444	(1.080)	0	0	0
2015/11/24	R213	04/08/2016			Bond Future	9.0489	86.6955	9.0539	86.6601	0.055	0.0000	0.0000	0
2015/11/24	R213	04/08/2016	8.99	Put	Bond Future	3,780.1400	3.7801	3,790.8000	3.7908	0.282	0	0	0
2015/11/24	R213	04/08/2016	9.01	Put	Bond Future	3,706.3200	3.7063	3,716.7500	3.7168	0.281	0	0	0
2015/11/24	R213	04/08/2016	9.00	Put	Bond Future	3,743.1000	3.7431	3,753.6400	3.7536	0.282	0	0	0

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2015/11/24	R213	04/08/2016	9.01	Call	Bond Future	3,430.7000	3.4307	3,405.7600	3.4058	(0.727)	0	0	0
2015/11/24	R213	04/08/2016	8.99	Call	Bond Future	3,362.4600	3.3625	3,337.7500	3.3377	(0.735)	0	0	0
2015/11/24	R213	04/08/2016	9.00	Call	Bond Future	3,396.4900	3.3965	3,371.6600	3.3717	(0.731)	0	0	0
2015/11/24	R214	04/02/2016			Bond Future	9.1084	77.3393	9.1027	77.3837	(0.063)	0.0000	0.0000	30,365
2015/11/24	R214	04/02/2016	7.99	Put	Bond Future	9,618.0500	9.6180	9,572.3900	9.5724	(0.475)	0	0	0
2015/11/24	R214	04/02/2016	9.45	Call	Bond Future	3,589.7700	3.5898	3,608.5900	3.6086	0.524	0	0	0
2015/11/24	R214	04/02/2016	8.00	Call	Bond Future	86.6400	0.0866	85.3600	0.0854	(1.477)	0	0	0
2015/11/24	R214	04/02/2016	8.01	Call	Bond Future	90.1800	0.0902	88.8800	0.0889	(1.442)	0	0	0
2015/11/24	R214	04/02/2016	7.99	Call	Bond Future	83.2200	0.0832	81.9600	0.0820	(1.514)	0	0	0
2015/11/24	R214	04/02/2016	9.35	Call	Bond Future	3,103.7300	3.1037	3,119.4500	3.1194	0.506	0	0	0
2015/11/24	R214	04/02/2016	9.45	Put	Bond Future	1,023.9600	1.0240	998.3800	0.9984	(2.498)	0	0	25
2015/11/24	R214	04/02/2016	8.01	Put	Bond Future	9,437.6800	9.4377	9,391.9800	9.3920	(0.484)	0	0	0
2015/11/24	R214	04/02/2016	9.35	Put	Bond Future	1,273.8900	1.2739	1,245.2100	1.2452	(2.251)	0	0	25
2015/11/24	R214	04/02/2016	8.00	Put	Bond Future	9,527.7200	9.5277	9,482.0400	9.4820	(0.479)	0	0	0
2015/11/24	R214	05/05/2016	9.01	Call	Bond Future	2,607.3500	2.6074	2,618.6000	2.6186	0.431	0	0	0
2015/11/24	R214	05/05/2016			Bond Future	9.1550	75.3950	9.1492	75.4396	(0.064)	0.0000	0.0000	0
2015/11/24	R214	05/05/2016	8.99	Call	Bond Future	2,539.4500	2.5394	2,550.3700	2.5504	0.430	0	0	0
2015/11/24	R214	05/05/2016	9.00	Call	Bond Future	2,573.2800	2.5733	2,584.3600	2.5844	0.431	0	0	0
2015/11/24	R214	05/05/2016	8.99	Put	Bond Future	3,821.6800	3.8217	3,787.9900	3.7880	(0.882)	0	0	0
2015/11/24	R214	05/05/2016	9.01	Put	Bond Future	3,732.2800	3.7323	3,698.9200	3.6989	(0.894)	0	0	0
2015/11/24	R214	05/05/2016	9.00	Put	Bond Future	3,776.7900	3.7768	3,743.2600	3.7433	(0.888)	0	0	0
2015/11/24	R214	04/08/2016	9.25	Put	Bond Future	3,691.7800	3.6918	3,664.0100	3.6640	(0.752)	0	0	0
2015/11/24	R214	04/08/2016	9.24	Call	Bond Future	4,081.4900	4.0815	4,097.7000	4.0977	0.397	0	0	0
2015/11/24	R214	04/08/2016			Bond Future	9.1934	76.7990	9.1876	76.8432	(0.063)	0.0000	0.0000	0
2015/11/24	R214	04/08/2016	9.25	Call	Bond Future	4,119.7200	4.1197	4,136.0700	4.1361	0.397	0	0	0
2015/11/24	R214	04/08/2016	9.26	Call	Bond Future	4,158.6300	4.1586	4,175.1200	4.1751	0.397	0	0	0
2015/11/24	R214	04/08/2016	9.24	Put	Bond Future	3,728.9200	3.7289	3,701.0100	3.7010	(0.748)	0	0	0
2015/11/24	R214	04/08/2016	9.26	Put	Bond Future	3,655.4500	3.6555	3,627.8200	3.6278	(0.756)	0	0	0
2015/11/24	R248	04/02/2016	8.99	Put	Bond Future	3,739.4500	3.7394	3,657.5600	3.6576	(2.190)	0	0	0
2015/11/24	R248	04/02/2016	9.55	Put	Bond Future	1,250.6800	1.2507	1,204.5500	1.2045	(3.688)	0	0	75
2015/11/24	R248	04/02/2016			Bond Future	9.1801	99.4849	9.1692	99.5925	(0.119)	0.0000	0.0000	56,273
2015/11/24	R248	04/02/2016	9.00	Put	Bond Future	3,676.7300	3.6767	3,595.4200	3.5954	(2.211)	0	0	0
2015/11/24	R248	04/02/2016	9.01	Put	Bond Future	3,614.7300	3.6147	3,533.9800	3.5340	(2.234)	0	0	0
2015/11/24	R248	04/02/2016	8.99	Call	Bond Future	1,827.9300	1.8279	1,853.6400	1.8536	1.407	0	0	0
2015/11/24	R248	04/02/2016	9.00	Call	Bond Future	1,867.4200	1.8674	1,893.7100	1.8937	1.408	0	0	0
2015/11/24	R248	04/02/2016	9.45	Put	Bond Future	1,553.6700	1.5537	1,501.1000	1.5011	(3.384)	0	0	75
2015/11/24	R248	04/02/2016	9.01	Call	Bond Future	1,907.4400	1.9074	1,934.2900	1.9343	1.408	0	0	0
2015/11/24	R248	04/02/2016	9.45	Call	Bond Future	4,155.7200	4.1557	4,210.7500	4.2107	1.324	0	0	0
2015/11/24	R248	04/02/2016	9.55	Call	Bond Future	4,785.2100	4.7852	4,846.6800	4.8467	1.285	0	0	0
2015/11/24	R248	05/05/2016			Bond Future	9.2287	96.7868	9.2175	96.8956	(0.120)	0.0000	0.0000	0
2015/11/24	R248	05/05/2016	8.99	Put	Bond Future	5,321.4300	5.3214	5,247.3000	5.2473	(1.393)	0	0	0
2015/11/24	R248	05/05/2016	9.01	Put	Bond Future	5,199.6200	5.1996	5,126.3200	5.1263	(1.410)	0	0	0
2015/11/24	R248	05/05/2016	9.00	Put	Bond Future	5,260.2700	5.2603	5,186.5500	5.1865	(1.401)	0	0	0
2015/11/24	R248	05/05/2016	8.99	Call	Bond Future	2,935.1800	2.9352	2,969.8500	2.9699	1.181	0	0	0
2015/11/24	R248	05/05/2016	9.00	Call	Bond Future	2,976.1100	2.9761	3,011.1900	3.0112	1.179	0	0	0
2015/11/24	R248	05/05/2016	9.01	Call	Bond Future	3,017.3600	3.0174	3,052.8600	3.0529	1.177	0	0	0



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2015/11/24	R248	04/08/2016			Bond Future	9.2691	98.5893	9.2578	98.6984	(0.121)	0.0000	0.0000	0
2015/11/24	R248	04/08/2016	9.25	Call	Bond Future	4,896.3800	4.8964	4,943.4600	4.9435	0.962	0	0	0
2015/11/24	R248	04/08/2016	9.24	Put	Bond Future	5,131.9000	5.1319	5,069.5200	5.0695	(1.216)	0	0	0
2015/11/24	R248	04/08/2016	9.26	Put	Bond Future	5,031.7900	5.0318	4,970.1000	4.9701	(1.226)	0	0	0
2015/11/24	R248	04/08/2016	9.25	Put	Bond Future	5,081.6500	5.0817	5,019.6100	5.0196	(1.221)	0	0	0
2015/11/24	R248	04/08/2016	9.26	Call	Bond Future	4,943.7500	4.9438	4,991.1800	4.9912	0.959	0	0	0
2015/11/24	R248	04/08/2016	9.24	Call	Bond Future	4,849.2200	4.8492	4,895.9600	4.8960	0.964	0	0	0
<b>Total</b>												<b>600026</b>	