



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/11/2015 TO 25/11/2015

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
2015/11/25	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	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
2015/11/25	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	2025	04/02/2016	126.01	Put	Bond Future	2,159.2000	2.1592	2,260.8400	2.2608	4.707	0	0	0
2015/11/25	2025	04/02/2016			Bond Future	123.8508	123.8508	123.7492	123.7492	(0.082)	0.0000	0.0000	950
2015/11/25	2025	04/02/2016	126.00	Put	Bond Future	2,149.2000	2.1492	2,250.8400	2.2508	4.729	0	0	0
2015/11/25	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	2025	04/02/2016	125.99	Put	Bond Future	2,139.2000	2.1392	2,240.8400	2.2408	4.751	0	0	0
2015/11/25	2025	05/05/2016			Bond Future	125.9981	125.9981	125.8920	125.8920	(0.084)	0.0000	0.0000	0
2015/11/25	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	2025	05/05/2016	125.99	Put	Bond Future	0.0000	0.0000	97.9900	0.0980	100.000	0	0	0
2015/11/25	2025	05/05/2016	126.01	Put	Bond Future	11.9000	0.0119	117.9900	0.1180	891.513	0	0	0
2015/11/25	2025	05/05/2016	126.00	Put	Bond Future	1.9000	0.0019	107.9900	0.1080	5583.684	0	0	0
2015/11/25	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	2025	05/05/2016	125.99	Call	Bond Future	8.1000	0.0081	0.0000	0.0000	(100.000)	0	0	0
2015/11/25	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	2030	04/02/2016			Bond Future	8.9028	93.0547	8.9109	92.9942	0.091	0.0000	0.0000	10,930
2015/11/25	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	2030	04/02/2016	8.74	Put	Bond Future	1,233.9000	1.2339	1,294.4600	1.2945	4.908	0	0	0
2015/11/25	2030	04/02/2016	8.76	Put	Bond Future	1,081.1200	1.0811	1,141.6800	1.1417	5.602	0	0	0
2015/11/25	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	2030	04/02/2016	8.75	Put	Bond Future	1,157.4600	1.1575	1,218.0200	1.2180	5.232	0	0	0
2015/11/25	2030	05/05/2016	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	2030	05/05/2016	9.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	2030	05/05/2016			Bond Future	8.9600	94.6793	8.9687	94.6150	0.097	0.0000	0.0000	0
2015/11/25	2030	05/05/2016	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	2030	05/05/2016	8.99	Call	Bond Future	221.7100	0.2217	157.4500	0.1574	(28.984)	0	0	0
2015/11/25	2030	05/05/2016	9.00	Call	Bond Future	295.4000	0.2954	231.1400	0.2311	(21.754)	0	0	0
2015/11/25	2030	05/05/2016	9.01	Call	Bond Future	369.0000	0.3690	304.7400	0.3047	(17.415)	0	0	0
2015/11/25	2032	04/02/2016			Bond Future	9.0077	96.5746	9.0158	96.5099	0.089	0.0000	0.0000	8,417
2015/11/25	2032	04/02/2016	8.69	Put	Bond Future	3,679.5300	3.6795	3,697.0700	3.6971	0.477	0	0	0
2015/11/25	2032	04/02/2016	8.71	Put	Bond Future	3,565.5400	3.5655	3,581.8100	3.5818	0.456	0	0	0
2015/11/25	2032	04/02/2016	9.20	Call	Bond Future	2,969.7500	2.9698	2,902.0600	2.9021	(2.279)	0	0	0
2015/11/25	2032	04/02/2016	8.70	Put	Bond Future	3,622.1900	3.6222	3,639.1800	3.6392	0.469	0	0	0
2015/11/25	2032	04/02/2016	9.30	Call	Bond Future	3,468.3500	3.4683	3,398.8900	3.3989	(2.003)	0	0	0
2015/11/25	2032	04/02/2016	8.71	Call	Bond Future	1,129.7100	1.1297	1,081.2900	1.0813	(4.286)	0	0	0
2015/11/25	2032	04/02/2016	9.20	Put	Bond Future	1,443.9300	1.4439	1,440.9300	1.4409	(0.208)	0	0	22
2015/11/25	2032	04/02/2016	8.69	Call	Bond Future	1,076.7600	1.0768	1,029.6100	1.0296	(4.379)	0	0	0
2015/11/25	2032	04/02/2016	8.70	Call	Bond Future	1,102.9400	1.1029	1,055.2400	1.0552	(4.325)	0	0	0

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2015/11/25	2032	04/02/2016	9.30	Put	Bond Future	1,163.4200	1.1634	1,158.6500	1.1586	(0.410)	0	0	22
2015/11/25	2032	05/05/2016			Bond Future	9.0637	94.1033	9.0724	94.0349	0.095	0.0000	0.0000	0
2015/11/25	2032	05/05/2016	8.99	Put	Bond Future	3,496.0000	3.4960	3,523.8900	3.5239	0.798	0	0	0
2015/11/25	2032	05/05/2016	9.01	Put	Bond Future	3,411.4300	3.4114	3,439.2700	3.4393	0.816	0	0	0
2015/11/25	2032	05/05/2016	9.00	Put	Bond Future	3,453.5300	3.4535	3,481.1400	3.4811	0.799	0	0	0
2015/11/25	2032	05/05/2016	9.01	Call	Bond Future	2,984.4900	2.9845	2,943.9100	2.9439	(1.360)	0	0	0
2015/11/25	2032	05/05/2016	8.99	Call	Bond Future	2,909.3600	2.9094	2,868.8300	2.8688	(1.393)	0	0	0
2015/11/25	2032	05/05/2016	9.00	Call	Bond Future	2,946.7900	2.9468	2,905.9800	2.9060	(1.385)	0	0	0
2015/11/25	2032	04/08/2016	9.01	Call	Bond Future	3,593.8900	3.5939	3,552.3000	3.5523	(1.157)	0	0	0
2015/11/25	2032	04/08/2016			Bond Future	9.1107	95.8546	9.1198	95.7840	0.099	0.0000	0.0000	0
2015/11/25	2032	04/08/2016	8.99	Call	Bond Future	3,520.8000	3.5208	3,479.0400	3.4790	(1.186)	0	0	0
2015/11/25	2032	04/08/2016	9.00	Call	Bond Future	3,557.2400	3.5572	3,515.2500	3.5152	(1.180)	0	0	0
2015/11/25	2032	04/08/2016	8.99	Put	Bond Future	4,472.5600	4.4726	4,501.4100	4.5014	0.645	0	0	0
2015/11/25	2032	04/08/2016	9.01	Put	Bond Future	4,387.0200	4.3870	4,416.0400	4.4160	0.661	0	0	0
2015/11/25	2032	04/08/2016	9.00	Put	Bond Future	4,429.6300	4.4296	4,458.2500	4.4582	0.646	0	0	0
2015/11/25	2033	04/02/2016	102.40	Call	Bond Future	3,768.0600	3.7681	3,881.8300	3.8818	3.019	0	0	0
2015/11/25	2033	04/02/2016			Bond Future	106.1681	106.1681	106.2818	106.2818	0.107	0.0000	0.0000	185
2015/11/25	2033	04/02/2016	102.41	Call	Bond Future	3,758.0600	3.7581	3,871.8300	3.8718	3.027	0	0	0
2015/11/25	2033	04/02/2016	102.39	Call	Bond Future	3,778.0600	3.7781	3,891.8300	3.8918	3.011	0	0	0
2015/11/25	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	2033	05/05/2016			Bond Future	107.0343	107.0343	107.1477	107.1477	0.106	0.0000	0.0000	0
2015/11/25	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	2033	05/05/2016	102.40	Call	Bond Future	4,634.3200	4.6343	4,747.6700	4.7477	2.446	0	0	0
2015/11/25	2033	05/05/2016	102.41	Call	Bond Future	4,624.3200	4.6243	4,737.6700	4.7377	2.451	0	0	0
2015/11/25	2033	05/05/2016	102.39	Call	Bond Future	4,644.3200	4.6443	4,757.6700	4.7577	2.441	0	0	0
2015/11/25	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	2037	04/02/2016	8.74	Call	Bond Future	1,048.2200	1.0482	987.4200	0.9874	(5.800)	0	0	0
2015/11/25	2037	04/02/2016	8.75	Put	Bond Future	4,399.4800	4.3995	4,500.4300	4.5004	2.295	0	0	0
2015/11/25	2037	04/02/2016	9.43	Call	Bond Future	3,964.6700	3.9647	3,842.6800	3.8427	(3.077)	0	0	0
2015/11/25	2037	04/02/2016			Bond Future	9.1151	94.4980	9.1335	94.3353	0.202	0.0000	0.0000	50,887
2015/11/25	2037	04/02/2016	8.75	Call	Bond Future	1,074.7200	1.0747	1,012.9100	1.0129	(5.751)	0	0	0
2015/11/25	2037	04/02/2016	8.76	Call	Bond Future	1,101.6800	1.1017	1,038.8600	1.0389	(5.702)	0	0	0
2015/11/25	2037	04/02/2016	9.30	Call	Bond Future	3,254.6900	3.2547	3,140.0100	3.1400	(3.524)	0	0	0
2015/11/25	2037	04/02/2016	8.74	Put	Bond Future	4,466.6000	4.4666	4,568.5600	4.5686	2.283	0	0	0
2015/11/25	2037	04/02/2016	9.43	Put	Bond Future	1,237.6200	1.2376	1,278.3900	1.2784	3.294	0	0	16
2015/11/25	2037	04/02/2016	8.76	Put	Bond Future	4,332.9500	4.3330	4,432.8900	4.4329	2.307	0	0	0
2015/11/25	2037	04/02/2016	9.30	Put	Bond Future	1,638.1700	1.6382	1,686.2500	1.6863	2.935	0	0	16
2015/11/25	2037	05/05/2016	9.00	Put	Bond Future	4,394.4500	4.3944	4,448.6600	4.4487	1.234	0	0	0
2015/11/25	2037	05/05/2016	8.99	Call	Bond Future	2,851.5600	2.8516	2,738.0000	2.7380	(3.982)	0	0	0
2015/11/25	2037	05/05/2016			Bond Future	9.1696	96.1478	9.1889	95.9796	0.210	0.0000	0.0000	0
2015/11/25	2037	05/05/2016	9.00	Call	Bond Future	2,889.7400	2.8897	2,775.7100	2.7757	(3.946)	0	0	0
2015/11/25	2037	05/05/2016	9.01	Call	Bond Future	2,928.4800	2.9285	2,813.4700	2.8135	(3.927)	0	0	0
2015/11/25	2037	05/05/2016	8.99	Put	Bond Future	4,446.1500	4.4462	4,500.8300	4.5008	1.230	0	0	0

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2015/11/25	2037	05/05/2016	9.01	Put	Bond Future	4,343.4400	4.3434	4,396.6700	4.3967	1.226	0	0	0
2015/11/25	2037	04/08/2016			Bond Future	9.2168	93.6779	9.2367	93.5057	0.216	0.0000	0.0000	0
2015/11/25	2037	04/08/2016	9.24	Put	Bond Future	4,337.3000	4.3373	4,403.7200	4.4037	1.531	0	0	0
2015/11/25	2037	04/08/2016	9.26	Put	Bond Future	4,251.5400	4.2515	4,317.5300	4.3175	1.552	0	0	0
2015/11/25	2037	04/08/2016	9.25	Put	Bond Future	4,294.4100	4.2944	4,360.3100	4.3603	1.535	0	0	0
2015/11/25	2037	04/08/2016	9.24	Call	Bond Future	4,537.6600	4.5377	4,431.8000	4.4318	(2.333)	0	0	0
2015/11/25	2037	04/08/2016	9.25	Call	Bond Future	4,581.0700	4.5811	4,474.6900	4.4747	(2.322)	0	0	0
2015/11/25	2037	04/08/2016	9.26	Call	Bond Future	4,624.3700	4.6244	4,518.0800	4.5181	(2.298)	0	0	0
2015/11/25	2038	04/02/2016			Bond Future	129.8878	129.8878	130.7581	130.7581	0.670	0.0000	0.0000	16,637
2015/11/25	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	2038	04/02/2016	130.99	Put	Bond Future	1,102.1900	1.1022	231.9300	0.2319	(78.957)	0	0	0
2015/11/25	2038	04/02/2016	131.01	Put	Bond Future	1,122.1900	1.1222	251.9300	0.2519	(77.550)	0	0	0
2015/11/25	2038	04/02/2016	131.00	Put	Bond Future	1,112.1900	1.1122	241.9300	0.2419	(78.247)	0	0	0
2015/11/25	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	2038	05/05/2016			Bond Future	132.1399	132.1399	133.0224	133.0224	0.668	0.0000	0.0000	0
2015/11/25	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	2038	05/05/2016	131.01	Call	Bond Future	1,129.9200	1.1299	2,012.4000	2.0124	78.101	0	0	0
2015/11/25	2038	05/05/2016	130.99	Call	Bond Future	1,149.9200	1.1499	2,032.4000	2.0324	76.743	0	0	0
2015/11/25	2038	05/05/2016	131.00	Call	Bond Future	1,139.9200	1.1399	2,022.4000	2.0224	77.416	0	0	0
2015/11/25	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	2040	04/02/2016	9.51	Put	Bond Future	1,300.2900	1.3003	1,378.1500	1.3781	5.988	0	0	0
2015/11/25	2040	04/02/2016			Bond Future	9.1801	98.4839	9.2087	98.2128	0.312	0.0000	0.0000	1,820
2015/11/25	2040	04/02/2016	9.50	Put	Bond Future	1,329.1500	1.3291	1,408.1900	1.4082	5.947	0	0	0
2015/11/25	2040	04/02/2016	9.49	Put	Bond Future	1,358.6800	1.3587	1,438.9000	1.4389	5.904	0	0	0
2015/11/25	2040	04/02/2016	9.50	Call	Bond Future	4,289.8600	4.2899	4,097.8900	4.0979	(4.475)	0	0	0
2015/11/25	2040	04/02/2016	9.51	Call	Bond Future	4,351.1800	4.3512	4,158.0300	4.1580	(4.439)	0	0	0
2015/11/25	2040	04/02/2016	9.49	Call	Bond Future	4,229.0600	4.2291	4,038.2700	4.0383	(4.511)	0	0	0
2015/11/25	2040	05/05/2016	9.50	Call	Bond Future	5,166.5400	5.1665	4,999.6000	4.9996	(3.231)	0	0	0
2015/11/25	2040	05/05/2016			Bond Future	9.2348	100.2032	9.2646	99.9247	0.322	0.0000	0.0000	0
2015/11/25	2040	05/05/2016	9.51	Call	Bond Future	5,220.5500	5.2205	5,052.8500	5.0529	(3.212)	0	0	0
2015/11/25	2040	05/05/2016	9.49	Call	Bond Future	5,113.0300	5.1130	4,946.8500	4.9469	(3.250)	0	0	0
2015/11/25	2040	05/05/2016	9.50	Put	Bond Future	2,728.8500	2.7288	2,840.4400	2.8404	4.089	0	0	0
2015/11/25	2040	05/05/2016	9.49	Put	Bond Future	2,765.4500	2.7655	2,877.8000	2.8778	4.063	0	0	0
2015/11/25	2040	05/05/2016	9.51	Put	Bond Future	2,692.8900	2.6929	2,803.7200	2.8037	4.116	0	0	0
2015/11/25	2040	04/08/2016			Bond Future	9.2824	97.5583	9.3132	97.2737	0.331	0.0000	0.0000	0
2015/11/25	2040	04/08/2016	9.49	Put	Bond Future	3,887.6400	3.8876	4,012.3300	4.0123	3.207	0	0	0
2015/11/25	2040	04/08/2016	9.50	Call	Bond Future	5,834.2800	5.8343	5,674.1900	5.6742	(2.744)	0	0	0
2015/11/25	2040	04/08/2016	9.51	Call	Bond Future	5,884.8700	5.8849	5,724.2500	5.7242	(2.729)	0	0	0
2015/11/25	2040	04/08/2016	9.49	Call	Bond Future	5,784.2000	5.7842	5,624.3200	5.6243	(2.764)	0	0	0
2015/11/25	2040	04/08/2016	9.51	Put	Bond Future	3,808.7600	3.8088	3,932.7100	3.9327	3.254	0	0	0
2015/11/25	2040	04/08/2016	9.50	Put	Bond Future	3,847.8800	3.8479	3,972.3600	3.9724	3.235	0	0	0
2015/11/25	2044	04/02/2016	8.99	Put	Bond Future	3,684.3000	3.6843	3,780.1600	3.7802	2.602	0	0	0
2015/11/25	2044	04/02/2016			Bond Future	9.1883	95.8284	9.2067	95.6509	0.201	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
2015/11/25	2044	04/02/2016	9.01	Put	Bond Future	3,561.7800	3.5618	3,655.4500	3.6555	2.630	0	0	0
2015/11/25	2044	04/02/2016	9.58	Put	Bond Future	1,151.4000	1.1514	1,196.8300	1.1968	3.946	0	0	25
2015/11/25	2044	04/02/2016	9.00	Put	Bond Future	3,622.7000	3.6227	3,717.4600	3.7175	2.616	0	0	0
2015/11/25	2044	04/02/2016	9.01	Call	Bond Future	1,818.8100	1.8188	1,735.0200	1.7350	(4.607)	0	0	0
2015/11/25	2044	04/02/2016	8.99	Call	Bond Future	1,742.4100	1.7424	1,660.8100	1.6608	(4.683)	0	0	0
2015/11/25	2044	04/02/2016	9.58	Call	Bond Future	4,799.9800	4.8000	4,667.9500	4.6680	(2.751)	0	0	0
2015/11/25	2044	04/02/2016	9.00	Call	Bond Future	1,780.3600	1.7804	1,697.6600	1.6977	(4.645)	0	0	0
2015/11/25	2044	05/05/2016	8.99	Put	Bond Future	5,254.9200	5.2549	5,357.6500	5.3576	1.955	0	0	0
2015/11/25	2044	05/05/2016			Bond Future	9.2409	97.5013	9.2601	97.3182	0.208	0.0000	0.0000	0
2015/11/25	2044	05/05/2016	9.01	Put	Bond Future	5,135.6500	5.1357	5,236.9100	5.2369	1.972	0	0	0
2015/11/25	2044	05/05/2016	9.00	Put	Bond Future	5,195.0400	5.1950	5,297.0300	5.2970	1.963	0	0	0
2015/11/25	2044	05/05/2016	9.01	Call	Bond Future	2,892.0400	2.8920	2,810.1100	2.8101	(2.833)	0	0	0
2015/11/25	2044	05/05/2016	8.99	Call	Bond Future	2,812.7500	2.8127	2,732.2900	2.7323	(2.861)	0	0	0
2015/11/25	2044	05/05/2016	9.00	Call	Bond Future	2,852.2400	2.8522	2,771.0400	2.7710	(2.847)	0	0	0
2015/11/25	2044	04/08/2016	9.50	Call	Bond Future	5,898.0600	5.8981	5,800.1100	5.8001	(1.661)	0	0	0
2015/11/25	2044	04/08/2016			Bond Future	9.2866	94.9315	9.3065	94.7439	0.214	0.0000	0.0000	0
2015/11/25	2044	04/08/2016	9.51	Call	Bond Future	5,949.3600	5.9494	5,850.8400	5.8508	(1.656)	0	0	0
2015/11/25	2044	04/08/2016	9.49	Put	Bond Future	3,961.5900	3.9616	4,051.1100	4.0511	2.260	0	0	0
2015/11/25	2044	04/08/2016	9.51	Put	Bond Future	3,881.3800	3.8814	3,970.3700	3.9704	2.293	0	0	0
2015/11/25	2044	04/08/2016	9.49	Call	Bond Future	5,847.5600	5.8476	5,749.5700	5.7496	(1.676)	0	0	0
2015/11/25	2044	04/08/2016	9.50	Put	Bond Future	3,921.0100	3.9210	4,010.5700	4.0106	2.284	0	0	0
2015/11/25	2046	04/02/2016	127.99	Call	Bond Future	4,253.6000	4.2536	4,202.2600	4.2023	(1.207)	0	0	0
2015/11/25	2046	04/02/2016			Bond Future	132.2436	132.2436	132.1923	132.1923	(0.039)	0.0000	0.0000	11,598
2015/11/25	2046	04/02/2016	128.00	Call	Bond Future	4,243.6000	4.2436	4,192.2600	4.1923	(1.210)	0	0	0
2015/11/25	2046	04/02/2016	128.01	Call	Bond Future	4,233.6000	4.2336	4,182.2600	4.1823	(1.213)	0	0	0
2015/11/25	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	2046	05/05/2016			Bond Future	133.1077	133.1077	133.0526	133.0526	(0.041)	0.0000	0.0000	0
2015/11/25	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	2046	05/05/2016	130.01	Call	Bond Future	3,097.6900	3.0977	3,042.5800	3.0426	(1.779)	0	0	0
2015/11/25	2046	05/05/2016	129.99	Call	Bond Future	3,117.6900	3.1177	3,062.5800	3.0626	(1.768)	0	0	0
2015/11/25	2046	05/05/2016	130.00	Call	Bond Future	3,107.6900	3.1077	3,052.5800	3.0526	(1.773)	0	0	0
2015/11/25	2050	04/02/2016			Bond Future	139.4248	139.4248	139.0333	139.0333	(0.281)	0.0000	0.0000	9,973
2015/11/25	2050	04/02/2016	138.00	Call	Bond Future	1,424.7800	1.4248	1,033.3200	1.0333	(27.475)	0	0	0
2015/11/25	2050	04/02/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	2050	04/02/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	2050	04/02/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	2050	04/02/2016	138.01	Call	Bond Future	1,414.7800	1.4148	1,023.3200	1.0233	(27.669)	0	0	0
2015/11/25	2050	04/02/2016	137.99	Call	Bond Future	1,434.7800	1.4348	1,043.3200	1.0433	(27.284)	0	0	0
2015/11/25	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	2050	05/05/2016			Bond Future	141.8420	141.8420	141.4407	141.4407	(0.283)	0.0000	0.0000	0
2015/11/25	2050	05/05/2016	138.00	Call	Bond Future	3,842.0000	3.8420	3,440.7400	3.4407	(10.444)	0	0	0
2015/11/25	2050	05/05/2016	137.99	Call	Bond Future	3,852.0000	3.8520	3,450.7400	3.4507	(10.417)	0	0	0

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2015/11/25	2050	05/05/2016	138.01	Call	Bond Future	3,832.0000	3.8320	3,430.7400	3.4307	(10.471)	0	0	0
2015/11/25	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	AL37	04/02/2016			Index Future	473.3130	473.3130	473.1310	473.1310	(0.038)	0.0000	0.0000	2
2015/11/25	AL37	05/05/2016			Index Future	481.5670	481.5670	481.3730	481.3730	(0.040)	0.0000	0.0000	0
2015/11/25	AL7T	04/02/2016			Index Future	555.0560	555.0560	554.7360	554.7360	(0.058)	0.0000	0.0000	0
2015/11/25	AL7T	05/05/2016			Index Future	564.7350	564.7350	564.3990	564.3990	(0.059)	0.0000	0.0000	0
2015/11/25	ALBI	04/02/2016			Index Future	506.4810	506.4810	506.0250	506.0250	(0.090)	0.0000	0.0000	611
2015/11/25	ALBI	05/05/2016			Index Future	515.3130	515.3130	514.8390	514.8390	(0.092)	0.0000	0.0000	0
2015/11/25	ALBI	04/08/2016			Index Future	524.7920	524.7920	524.3080	524.3080	(0.092)	0.0000	0.0000	0
2015/11/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	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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2015/11/25	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/11/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	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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2015/11/25	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/25	EL28	04/02/2016	128.99	Put	Bond Future	911.8100		0.9118	548.6200	0.5486	(39.832)	0	0	0
2015/11/25	EL28	04/02/2016			Bond Future	128.0782		128.0782	128.4414	128.4414	0.284	0.0000	0.0000	0
2015/11/25	EL28	04/02/2016	129.01	Put	Bond Future	931.8100		0.9318	568.6200	0.5686	(38.977)	0	0	0
2015/11/25	EL28	04/02/2016	128.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	EL28	04/02/2016	129.00	Put	Bond Future	921.8100		0.9218	558.6200	0.5586	(39.400)	0	0	0
2015/11/25	EL28	04/02/2016	129.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	EL28	04/02/2016	129.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	EL28	05/05/2016	129.00	Call	Bond Future	0.0000		0.0000	91.0000	0.0910	100.000	0	0	0
2015/11/25	EL28	05/05/2016			Bond Future	128.7243		128.7243	129.0910	129.0910	0.285	0.0000	0.0000	0
2015/11/25	EL28	05/05/2016	129.01	Call	Bond Future	0.0000		0.0000	81.0000	0.0810	100.000	0	0	0
2015/11/25	EL28	05/05/2016	128.99	Put	Bond Future	265.7300		0.2657	0.0000	0.0000	(100.000)	0	0	0
2015/11/25	EL28	05/05/2016	129.01	Put	Bond Future	285.7300		0.2857	0.0000	0.0000	(100.000)	0	0	0
2015/11/25	EL28	05/05/2016	129.00	Put	Bond Future	275.7300		0.2757	0.0000	0.0000	(100.000)	0	0	0
2015/11/25	EL28	05/05/2016	128.99	Call	Bond Future	0.0000		0.0000	101.0000	0.1010	100.000	0	0	0
2015/11/25	ES33	04/02/2016	10.01	Call	Bond Future	133.5700		0.1336	13.3800	0.0134	(89.983)	0	0	0
2015/11/25	ES33	04/02/2016			Bond Future	9.9907		82.5691	10.0081	82.4489	0.174	0.0000	0.0000	8,569
2015/11/25	ES33	04/02/2016	9.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	ES33	04/02/2016	10.00	Call	Bond Future	64.5500		0.0646	0.0000	0.0000	(100.000)	0	0	0
2015/11/25	ES33	04/02/2016	9.99	Put	Bond Future	4.5600		0.0046	124.7500	0.1247	2635.746	0	0	0
2015/11/25	ES33	04/02/2016	10.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	ES33	04/02/2016	10.00	Put	Bond Future	0.0000		0.0000	55.6400	0.0556	100.000	0	0	0
2015/11/25	ES33	05/05/2016	10.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	ES33	05/05/2016			Bond Future	10.0733		80.2200	10.0916	80.0955	0.182	0.0000	0.0000	0
2015/11/25	ES33	05/05/2016	9.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	ES33	05/05/2016	10.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	ES33	05/05/2016	9.99	Put	Bond Future	570.9100		0.5709	695.4300	0.6954	21.811	0	0	0
2015/11/25	ES33	05/05/2016	10.01	Put	Bond Future	433.2700		0.4333	557.7900	0.5578	28.740	0	0	0
2015/11/25	ES33	05/05/2016	10.00	Put	Bond Future	502.0400		0.5020	626.5600	0.6266	24.803	0	0	0
2015/11/25	ES33	04/08/2016			Bond Future	10.1477		81.7127	10.1667	81.5853	0.187	0.0000	0.0000	0
2015/11/25	ES33	04/08/2016	10.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	ES33	04/08/2016	10.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	ES33	04/08/2016	10.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	ES33	04/08/2016	10.26	Call	Bond Future	749.9800		0.7500	622.4900	0.6225	(16.999)	0	0	0
2015/11/25	ES33	04/08/2016	10.24	Call	Bond Future	617.2300		0.6172	489.7400	0.4897	(20.655)	0	0	0
2015/11/25	ES33	04/08/2016	10.25	Call	Bond Future	683.6500		0.6836	556.1600	0.5562	(18.648)	0	0	0
2015/11/25	GOVI	04/02/2016	512.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	GOVI	04/02/2016			GOVI	503.3670		503.3670	502.9930	502.9930	(0.074)	0.0000	0.0000	451
2015/11/25	GOVI	04/02/2016	511.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	GOVI	04/02/2016	512.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	GOVI	04/02/2016	511.99	Put	GOVI	86,230.0000		8.6230	89,970.0000	8.9970	4.337	0	0	0
2015/11/25	GOVI	04/02/2016	512.01	Put	GOVI	86,430.0000		8.6430	90,170.0000	9.0170	4.327	0	0	0
2015/11/25	GOVI	04/02/2016	512.00	Put	GOVI	86,330.0000		8.6330	90,070.0000	9.0070	4.332	0	0	0
2015/11/25	GOVI	05/05/2016	518.01	Put	GOVI	58,650.0000		5.8650	62,550.0000	6.2550	6.650	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
2015/11/25	GOVI	05/05/2016			GOVI	512.1450	512.1450	511.7550	511.7550	(0.076)	0.0000	0.0000	146
2015/11/25	GOVI	05/05/2016	518.00	Put	GOVI	58,550.0000	5.8550	62,450.0000	6.2450	6.661	0	0	0
2015/11/25	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	GOVI	05/05/2016	517.99	Put	GOVI	58,450.0000	5.8450	62,350.0000	6.2350	6.672	0	0	0
2015/11/25	GOVI	04/08/2016	520.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	GOVI	04/08/2016			GOVI	521.5650	521.5650	521.1670	521.1670	(0.076)	0.0000	0.0000	0
2015/11/25	GOVI	04/08/2016	521.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	GOVI	04/08/2016	521.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	GOVI	04/08/2016	521.00	Call	GOVI	5,650.0000	0.5650	1,670.0000	0.1670	(70.442)	0	0	0
2015/11/25	GOVI	04/08/2016	521.01	Call	GOVI	5,550.0000	0.5550	1,570.0000	0.1570	(71.712)	0	0	0
2015/11/25	GOVI	04/08/2016	520.99	Call	GOVI	5,750.0000	0.5750	1,770.0000	0.1770	(69.217)	0	0	0
2015/11/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/11/25	IGOV	04/02/2016			Index Future	238.5020	238.5020	238.8060	238.8060	0.127	0.0000	0.0000	1,038
2015/11/25	IGOV	05/05/2016			Index Future	242.6350	242.6350	242.9410	242.9410	0.126	0.0000	0.0000	21
2015/11/25	IGOV	04/08/2016			Index Future	247.1430	247.1430	247.4540	247.4540	0.126	0.0000	0.0000	0
2015/11/25	ILBI	04/02/2016			Index Future	645.2970	645.2970	645.9390	645.9390	0.099	0.0000	0.0000	157
2015/11/25	ILBI	05/05/2016			Index Future	656.3560	656.3560	657.0070	657.0070	0.099	0.0000	0.0000	0
2015/11/25	IS01	19/12/2016			Interest Rate Swap	99.8837	99.8837	99.8807	99.8807	(0.003)	0.0000	0.0000	0
2015/11/25	IS02	18/12/2017			Interest Rate Swap	99.9620	99.9620	99.9058	99.9058	(0.056)	0.0000	0.0000	0
2015/11/25	IS05	17/12/2020			Interest Rate Swap	99.4353	99.4353	99.3247	99.3247	(0.111)	0.0000	0.0000	0
2015/11/25	IS10	17/12/2025			Interest Rate Swap	100.9017	100.9017	100.8449	100.8449	(0.056)	0.0000	0.0000	0
2015/11/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/11/25	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/11/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/11/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/11/25	JBAF	15/12/2015			Jibar Tradeable Future	6.5100	93.4900	6.5100	93.4900	0.000	0.0000	0.0000	0
2015/11/25	JBAF	20/01/2016			Jibar Tradeable Future	6.5300	93.4700	6.5300	93.4700	0.000	0.0000	0.0000	0
2015/11/25	JBAF	17/02/2016			Jibar Tradeable Future	6.6200	93.3800	6.6200	93.3800	0.000	0.0000	0.0000	2,000
2015/11/25	JBAF	16/03/2016			Jibar Tradeable Future	6.7700	93.2300	6.7700	93.2300	0.000	0.0000	0.0000	0
2015/11/25	JBAF	20/04/2016			Jibar Tradeable Future	6.8200	93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0
2015/11/25	JBAF	18/05/2016			Jibar Tradeable Future	6.9400	93.0600	6.9400	93.0600	0.000	0.0000	0.0000	0
2015/11/25	JBAF	15/06/2016			Jibar Tradeable Future	6.9700	93.0300	6.9700	93.0300	0.000	0.0000	0.0000	0
2015/11/25	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/11/25	JBAF	21/12/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2015/11/25	JBAF	15/03/2017			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2015/11/25	JBAF	21/06/2017			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2015/11/25	JBAF	20/09/2017			Jibar Tradeable Future	7.7900	92.2100	7.7900	92.2100	0.000	0.0000	0.0000	0
2015/11/25	R023	04/02/2016	8.01	Put	Bond Future	2,193.8900	2.1939	2,207.6900	2.2077	0.629	0	0	0
2015/11/25	R023	04/02/2016			Bond Future	8.3123	100.5049	8.3201	100.4648	0.094	0.0000	0.0000	12,087
2015/11/25	R023	04/02/2016	8.00	Put	Bond Future	2,230.3100	2.2303	2,244.4800	2.2445	0.635	0	0	0
2015/11/25	R023	04/02/2016	8.01	Call	Bond Future	618.2200	0.6182	591.8900	0.5919	(4.259)	0	0	0
2015/11/25	R023	04/02/2016	7.99	Call	Bond Future	586.0500	0.5860	560.4400	0.5604	(4.370)	0	0	0
2015/11/25	R023	04/02/2016	8.00	Call	Bond Future	601.9800	0.6020	576.0200	0.5760	(4.312)	0	0	0
2015/11/25	R023	04/02/2016	7.99	Put	Bond Future	2,267.0800	2.2671	2,281.6000	2.2816	0.640	0	0	0
2015/11/25	R023	05/05/2016			Bond Future	8.3681	98.3308	8.3768	98.2872	0.104	0.0000	0.0000	0
2015/11/25	R023	05/05/2016	8.24	Put	Bond Future	2,196.0200	2.1960	2,201.5200	2.2015	0.250	0	0	0
2015/11/25	R023	05/05/2016	8.26	Put	Bond Future	2,141.0300	2.1410	2,145.8400	2.1458	0.225	0	0	0
2015/11/25	R023	05/05/2016	8.24	Call	Bond Future	1,551.3000	1.5513	1,513.2700	1.5133	(2.451)	0	0	0
2015/11/25	R023	05/05/2016	8.25	Put	Bond Future	2,168.4000	2.1684	2,173.4300	2.1734	0.232	0	0	0
2015/11/25	R023	05/05/2016	8.25	Call	Bond Future	1,574.1800	1.5742	1,535.6800	1.5357	(2.446)	0	0	0
2015/11/25	R023	05/05/2016	8.26	Call	Bond Future	1,597.2800	1.5973	1,558.5600	1.5586	(2.424)	0	0	0
2015/11/25	R023	04/08/2016	8.24	Call	Bond Future	1,883.6000	1.8836	1,838.9300	1.8389	(2.372)	0	0	0
2015/11/25	R023	04/08/2016	8.25	Put	Bond Future	2,679.4600	2.6795	2,679.8500	2.6799	0.015	0	0	0
2015/11/25	R023	04/08/2016			Bond Future	8.4083	100.1601	8.4176	100.1148	0.111	0.0000	0.0000	0
2015/11/25	R023	04/08/2016	8.25	Call	Bond Future	1,905.8700	1.9059	1,861.0100	1.8610	(2.354)	0	0	0
2015/11/25	R023	04/08/2016	8.26	Call	Bond Future	1,927.9600	1.9280	1,883.2500	1.8832	(2.319)	0	0	0
2015/11/25	R023	04/08/2016	8.24	Put	Bond Future	2,706.3100	2.7063	2,706.8900	2.7069	0.021	0	0	0
2015/11/25	R023	04/08/2016	8.26	Put	Bond Future	2,652.4600	2.6525	2,653.0000	2.6530	0.020	0	0	0
2015/11/25	R186	04/02/2016	7.50	Call	Bond Future	100.3100	0.1003	88.6800	0.0887	(11.594)	0	0	0
2015/11/25	R186	04/02/2016	8.40	Put	Bond Future	2,288.3700	2.2884	2,307.4300	2.3074	0.833	0	0	0
2015/11/25	R186	04/02/2016	8.83	Put	Bond Future	905.5400	0.9055	916.7300	0.9167	1.236	0	0	33
2015/11/25	R186	04/02/2016	9.20	Call	Bond Future	5,596.9700	5.5970	5,538.1300	5.5381	(1.051)	0	0	0
2015/11/25	R186	04/02/2016			Bond Future	8.4918	115.4798	8.4999	115.4179	0.095	0.0000	0.0000	51,254
2015/11/25	R186	04/02/2016	7.51	Call	Bond Future	104.3800	0.1044	92.5600	0.0926	(11.324)	0	0	0
2015/11/25	R186	04/02/2016	8.02	Put	Bond Future	4,301.5900	4.3016	4,338.3300	4.3383	0.854	0	0	0
2015/11/25	R186	04/02/2016	7.90	Call	Bond Future	420.0800	0.4201	400.2100	0.4002	(4.730)	0	0	680
2015/11/25	R186	04/02/2016	8.45	Call	Bond Future	1,758.2000	1.7582	1,713.2200	1.7132	(2.558)	0	0	350
2015/11/25	R186	04/02/2016	8.75	Call	Bond Future	3,049.8300	3.0498	3,002.0000	3.0020	(1.568)	0	0	0
2015/11/25	R186	04/02/2016	7.49	Call	Bond Future	96.3700	0.0964	85.0900	0.0851	(11.705)	0	0	0
2015/11/25	R186	04/02/2016	7.50	Put	Bond Future	8,059.9400	8.0599	8,110.2200	8.1102	0.624	0	0	0
2015/11/25	R186	04/02/2016	8.83	Call	Bond Future	3,458.2800	3.4583	3,407.5600	3.4076	(1.467)	0	0	0
2015/11/25	R186	04/02/2016	8.65	Put	Bond Future	1,372.7800	1.3728	1,387.0500	1.3871	1.039	0	0	340
2015/11/25	R186	04/02/2016	8.70	Put	Bond Future	1,227.4300	1.2274	1,241.5900	1.2416	1.154	0	0	5,000
2015/11/25	R186	04/02/2016	8.80	Put	Bond Future	972.9800	0.9730	985.1900	0.9852	1.255	0	0	5,000
2015/11/25	R186	04/02/2016	7.49	Put	Bond Future	8,140.0200	8.1400	8,190.6500	8.1907	0.622	0	0	0
2015/11/25	R186	04/02/2016	8.85	Put	Bond Future	862.7800	0.8628	873.2400	0.8732	1.212	0	0	0
2015/11/25	R186	04/02/2016	7.51	Put	Bond Future	7,980.0700	7.9801	8,030.1600	8.0302	0.628	0	0	0
2015/11/25	R186	04/02/2016	8.02	Call	Bond Future	605.7400	0.6057	580.5700	0.5806	(4.155)	0	0	700
2015/11/25	R186	04/02/2016	8.40	Call	Bond Future	1,581.7300	1.5817	1,538.8800	1.5389	(2.709)	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
2015/11/25	R186	04/02/2016	7.90	Put	Bond Future	5,081.8000	5.0818	5,123.8400	5.1238	0.827	0	0	0
2015/11/25	R186	04/02/2016	8.45	Put	Bond Future	2,079.2300	2.0792	2,096.1600	2.0962	0.814	0	0	0
2015/11/25	R186	04/02/2016	9.20	Put	Bond Future	340.1100	0.3401	343.1800	0.3432	0.903	0	0	700
2015/11/25	R186	04/02/2016	8.75	Put	Bond Future	1,093.8400	1.0938	1,107.9200	1.1079	1.287	0	0	11,695
2015/11/25	R186	04/02/2016	8.65	Call	Bond Future	2,576.6900	2.5767	2,529.0500	2.5291	(1.849)	0	0	0
2015/11/25	R186	04/02/2016	8.85	Call	Bond Future	3,564.0300	3.5640	3,512.5800	3.5126	(1.444)	0	0	0
2015/11/25	R186	04/02/2016	8.70	Call	Bond Future	2,808.2400	2.8082	2,760.4900	2.7605	(1.700)	0	0	0
2015/11/25	R186	04/02/2016	8.80	Call	Bond Future	3,302.4500	3.3025	3,252.7500	3.2527	(1.505)	0	0	0
2015/11/25	R186	05/05/2016			Bond Future	8.5446	117.4950	8.5534	117.4288	0.103	0.0000	0.0000	0
2015/11/25	R186	05/05/2016	8.34	Call	Bond Future	2,147.3400	2.1473	2,104.5800	2.1046	(1.991)	0	0	0
2015/11/25	R186	05/05/2016	8.75	Put	Bond Future	2,160.1700	2.1602	2,181.4500	2.1815	0.985	0	0	1,900
2015/11/25	R186	05/05/2016	8.35	Call	Bond Future	2,179.2000	2.1792	2,136.1300	2.1361	(1.976)	0	0	0
2015/11/25	R186	05/05/2016	8.85	Put	Bond Future	1,874.1100	1.8741	1,892.9200	1.8929	1.004	0	0	5,350
2015/11/25	R186	05/05/2016	8.33	Call	Bond Future	2,115.7800	2.1158	2,073.3400	2.0733	(2.006)	0	0	0
2015/11/25	R186	05/05/2016	8.75	Call	Bond Future	3,688.2200	3.6882	3,643.3000	3.6433	(1.218)	0	0	0
2015/11/25	R186	05/05/2016	8.35	Put	Bond Future	3,653.2900	3.6533	3,676.4200	3.6764	0.633	0	0	0
2015/11/25	R186	05/05/2016	7.56	Put	Bond Future	8,249.1800	8.2492	8,284.6500	8.2847	0.430	0	0	0
2015/11/25	R186	05/05/2016	8.34	Put	Bond Future	3,697.8800	3.6979	3,721.3200	3.7213	0.634	0	0	0
2015/11/25	R186	05/05/2016	8.85	Call	Bond Future	4,136.0100	4.1360	4,088.6200	4.0886	(1.146)	0	0	0
2015/11/25	R186	05/05/2016	7.56	Call	Bond Future	518.0200	0.5180	487.2900	0.4873	(5.932)	0	0	0
2015/11/25	R186	05/05/2016	8.33	Put	Bond Future	3,742.8300	3.7428	3,766.5900	3.7666	0.635	0	0	0
2015/11/25	R186	04/08/2016	8.51	Put	Bond Future	3,817.1200	3.8171	3,837.6200	3.8376	0.537	0	0	0
2015/11/25	R186	04/08/2016			Bond Future	8.5858	114.3784	8.5951	114.3099	0.108	0.0000	0.0000	0
2015/11/25	R186	04/08/2016	8.50	Put	Bond Future	3,855.7900	3.8558	3,876.5200	3.8765	0.538	0	0	0
2015/11/25	R186	04/08/2016	8.51	Call	Bond Future	3,257.5100	3.2575	3,209.5300	3.2095	(1.473)	0	0	0
2015/11/25	R186	04/08/2016	8.49	Call	Bond Future	3,187.2000	3.1872	3,139.3100	3.1393	(1.503)	0	0	0
2015/11/25	R186	04/08/2016	8.50	Call	Bond Future	3,222.0600	3.2221	3,174.3100	3.1743	(1.482)	0	0	0
2015/11/25	R186	04/08/2016	8.49	Put	Bond Future	3,895.1100	3.8951	3,915.7000	3.9157	0.529	0	0	0
2015/11/25	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	R197	04/02/2016			Bond Future	294.2144	294.2144	294.0965	294.0965	(0.040)	0.0000	0.0000	714
2015/11/25	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	R197	04/02/2016	296.99	Put	Bond Future	2,775.5600	2.7756	2,893.5400	2.8935	4.251	0	0	0
2015/11/25	R197	04/02/2016	297.01	Put	Bond Future	2,795.5600	2.7956	2,913.5400	2.9135	4.220	0	0	0
2015/11/25	R197	04/02/2016	297.00	Put	Bond Future	2,785.5600	2.7856	2,903.5400	2.9035	4.235	0	0	0
2015/11/25	R197	05/05/2016			Bond Future	299.3148	299.3148	299.1883	299.1883	(0.042)	0.0000	0.0000	0
2015/11/25	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	R197	05/05/2016	299.99	Put	Bond Future	675.2200	0.6752	801.6900	0.8017	18.730	0	0	0
2015/11/25	R197	05/05/2016	300.01	Put	Bond Future	695.2200	0.6952	821.6900	0.8217	18.191	0	0	0
2015/11/25	R197	05/05/2016	300.00	Put	Bond Future	685.2200	0.6852	811.6900	0.8117	18.457	0	0	0
2015/11/25	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	R202	04/02/2016			Bond Future	242.1281	242.1281	242.7120	242.7120	0.241	0.0000	0.0000	42,265
2015/11/25	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	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
2015/11/25	R202	04/02/2016	239.99	Call	Bond Future	2,138.0500	2.1381	2,722.0000	2.7220	27.312	0	0	0
2015/11/25	R202	04/02/2016	240.00	Call	Bond Future	2,128.0500	2.1281	2,712.0000	2.7120	27.441	0	0	0
2015/11/25	R202	04/02/2016	240.01	Call	Bond Future	2,118.0500	2.1181	2,702.0000	2.7020	27.570	0	0	0
2015/11/25	R202	05/05/2016	246.99	Put	Bond Future	664.5100	0.6645	75.9500	0.0759	(88.571)	0	0	0
2015/11/25	R202	05/05/2016			Bond Future	246.3255	246.3255	246.9140	246.9140	0.239	0.0000	0.0000	0
2015/11/25	R202	05/05/2016	247.01	Put	Bond Future	684.5100	0.6845	95.9500	0.0960	(85.983)	0	0	0
2015/11/25	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	R202	05/05/2016	247.00	Put	Bond Future	674.5100	0.6745	85.9500	0.0860	(87.257)	0	0	0
2015/11/25	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	R203	04/02/2016	7.25	Put	Bond Future	360.9100	0.3609	370.0800	0.3701	2.541	0	0	0
2015/11/25	R203	04/02/2016	7.26	Put	Bond Future	352.8400	0.3528	362.0300	0.3620	2.605	0	0	0
2015/11/25	R203	04/02/2016			Bond Future	7.3193	104.6986	7.3328	104.6784	0.185	0.0000	0.0000	15,947
2015/11/25	R203	04/02/2016	7.26	Call	Bond Future	264.0700	0.2641	253.0300	0.2530	(4.181)	0	0	0
2015/11/25	R203	04/02/2016	7.24	Call	Bond Future	250.3700	0.2504	239.4800	0.2395	(4.350)	0	0	0
2015/11/25	R203	04/02/2016	7.25	Call	Bond Future	257.1600	0.2572	246.1000	0.2461	(4.301)	0	0	0
2015/11/25	R203	04/02/2016	7.24	Put	Bond Future	369.1100	0.3691	378.4500	0.3784	2.530	0	0	0
2015/11/25	R203	05/05/2016	7.25	Put	Bond Future	473.0400	0.4730	484.9900	0.4850	2.526	0	0	0
2015/11/25	R203	05/05/2016			Bond Future	7.3643	102.3567	7.3827	102.3333	0.250	0.0000	0.0000	0
2015/11/25	R203	05/05/2016	7.26	Call	Bond Future	333.2900	0.3333	321.6900	0.3217	(3.480)	0	0	0
2015/11/25	R203	05/05/2016	7.24	Call	Bond Future	321.5300	0.3215	310.1800	0.3102	(3.530)	0	0	0
2015/11/25	R203	05/05/2016	7.25	Call	Bond Future	327.3800	0.3274	315.9100	0.3159	(3.504)	0	0	0
2015/11/25	R203	05/05/2016	7.26	Put	Bond Future	466.2000	0.4662	478.0200	0.4780	2.535	0	0	0
2015/11/25	R203	05/05/2016	7.24	Put	Bond Future	479.9500	0.4799	492.0200	0.4920	2.515	0	0	0
2015/11/25	R203	04/08/2016	7.26	Call	Bond Future	374.9000	0.3749	355.5900	0.3556	(5.151)	0	0	0
2015/11/25	R203	04/08/2016			Bond Future	7.3289	104.2611	7.3526	104.2364	0.323	0.0000	0.0000	0
2015/11/25	R203	04/08/2016	7.24	Call	Bond Future	364.4500	0.3645	345.7000	0.3457	(5.145)	0	0	0
2015/11/25	R203	04/08/2016	7.25	Call	Bond Future	369.6600	0.3697	350.4500	0.3505	(5.197)	0	0	0
2015/11/25	R203	04/08/2016	7.24	Put	Bond Future	457.4400	0.4574	463.4500	0.4634	1.314	0	0	0
2015/11/25	R203	04/08/2016	7.26	Put	Bond Future	446.9500	0.4470	452.4000	0.4524	1.219	0	0	0
2015/11/25	R203	04/08/2016	7.25	Put	Bond Future	452.1800	0.4522	457.7300	0.4577	1.227	0	0	0
2015/11/25	R204	04/02/2016	7.50	Call	Bond Future	333.7900	0.3338	326.7000	0.3267	(2.124)	0	0	0
2015/11/25	R204	04/02/2016			Bond Future	7.6983	101.8402	7.7059	101.8210	0.098	0.0000	0.0000	35,969
2015/11/25	R204	04/02/2016	7.51	Call	Bond Future	343.2700	0.3433	336.0500	0.3360	(2.103)	0	0	0
2015/11/25	R204	04/02/2016	7.49	Put	Bond Future	855.3900	0.8554	867.6700	0.8677	1.436	0	0	0
2015/11/25	R204	04/02/2016	7.51	Put	Bond Future	823.0600	0.8231	835.0600	0.8351	1.458	0	0	0
2015/11/25	R204	04/02/2016	7.49	Call	Bond Future	324.4800	0.3245	317.5400	0.3175	(2.139)	0	0	0
2015/11/25	R204	04/02/2016	7.50	Put	Bond Future	839.1400	0.8391	851.2700	0.8513	1.446	0	0	0
2015/11/25	R204	05/05/2016	7.75	Call	Bond Future	768.3700	0.7684	746.6100	0.7466	(2.832)	0	0	0
2015/11/25	R204	05/05/2016			Bond Future	7.7640	103.6173	7.7736	103.5949	0.124	0.0000	0.0000	0
2015/11/25	R204	05/05/2016	7.76	Call	Bond Future	780.4100	0.7804	758.5500	0.7586	(2.801)	0	0	0
2015/11/25	R204	05/05/2016	7.74	Put	Bond Future	812.5700	0.8126	813.6000	0.8136	0.127	0	0	0
2015/11/25	R204	05/05/2016	7.76	Put	Bond Future	789.8200	0.7898	790.3600	0.7904	0.068	0	0	0
2015/11/25	R204	05/05/2016	7.74	Call	Bond Future	756.4300	0.7564	735.0600	0.7351	(2.825)	0	0	0
2015/11/25	R204	05/05/2016	7.75	Put	Bond Future	801.1400	0.8011	801.7800	0.8018	0.080	0	0	0
2015/11/25	R204	04/08/2016			Bond Future	7.7986	101.5048	7.8098	101.4811	0.143	0.0000	0.0000	0

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2015/11/25	R204	04/08/2016	7.74	Put	Bond Future	949.1000	0.9491	959.3800	0.9594	1.083	0	0	0
2015/11/25	R204	04/08/2016	7.76	Put	Bond Future	927.4900	0.9275	938.2600	0.9383	1.161	0	0	0
2015/11/25	R204	04/08/2016	7.75	Put	Bond Future	938.2600	0.9383	948.7800	0.9488	1.121	0	0	0
2015/11/25	R204	04/08/2016	7.74	Call	Bond Future	824.1800	0.8242	810.7100	0.8107	(1.634)	0	0	0
2015/11/25	R204	04/08/2016	7.75	Call	Bond Future	834.6500	0.8347	821.4200	0.8214	(1.585)	0	0	0
2015/11/25	R204	04/08/2016	7.76	Call	Bond Future	845.1900	0.8452	832.2100	0.8322	(1.536)	0	0	0
2015/11/25	R207	04/02/2016	7.27	Put	Bond Future	2,292.5700	2.2926	2,328.6600	2.3287	1.574	0	0	0
2015/11/25	R207	04/02/2016	7.49	Put	Bond Future	1,678.8700	1.6789	1,709.8700	1.7099	1.846	0	0	0
2015/11/25	R207	04/02/2016			Bond Future	7.9286	98.2354	7.9416	98.1927	0.164	0.0000	0.0000	48,120
2015/11/25	R207	04/02/2016	7.51	Put	Bond Future	1,627.3100	1.6273	1,657.7700	1.6578	1.872	0	0	0
2015/11/25	R207	04/02/2016	7.27	Call	Bond Future	104.9900	0.1050	98.4200	0.0984	(6.258)	0	0	43
2015/11/25	R207	04/02/2016	7.50	Call	Bond Future	236.0700	0.2361	224.1400	0.2241	(5.054)	0	0	19
2015/11/25	R207	04/02/2016	7.51	Call	Bond Future	243.7300	0.2437	231.5300	0.2315	(5.006)	0	0	0
2015/11/25	R207	04/02/2016	7.49	Call	Bond Future	228.5900	0.2286	216.9300	0.2169	(5.101)	0	0	0
2015/11/25	R207	04/02/2016	7.50	Put	Bond Future	1,652.9900	1.6530	1,683.7200	1.6837	1.859	0	0	0
2015/11/25	R207	05/05/2016	7.86	Put	Bond Future	1,308.6900	1.3087	1,319.7300	1.3197	0.844	0	0	0
2015/11/25	R207	05/05/2016			Bond Future	7.9976	99.9500	8.0125	99.9038	0.187	0.0000	0.0000	0
2015/11/25	R207	05/05/2016	7.85	Put	Bond Future	1,325.8800	1.3259	1,337.1700	1.3372	0.852	0	0	0
2015/11/25	R207	05/05/2016	7.56	Put	Bond Future	1,888.7800	1.8888	1,908.5800	1.9086	1.048	0	0	0
2015/11/25	R207	05/05/2016	7.84	Put	Bond Future	1,343.2300	1.3432	1,354.7600	1.3548	0.858	0	0	0
2015/11/25	R207	05/05/2016	7.56	Call	Bond Future	524.0700	0.5241	497.7500	0.4977	(5.022)	0	0	43
2015/11/25	R207	05/05/2016	7.85	Call	Bond Future	868.1100	0.8681	833.2800	0.8333	(4.012)	0	0	0
2015/11/25	R207	05/05/2016	7.86	Call	Bond Future	882.0100	0.8820	846.9300	0.8469	(3.977)	0	0	0
2015/11/25	R207	05/05/2016	7.84	Call	Bond Future	854.3500	0.8544	819.7600	0.8198	(4.049)	0	0	0
2015/11/25	R207	04/08/2016			Bond Future	8.0438	98.1652	8.0602	98.1174	0.205	0.0000	0.0000	0
2015/11/25	R207	04/08/2016	7.99	Put	Bond Future	1,344.2900	1.3443	1,366.5100	1.3665	1.653	0	0	0
2015/11/25	R207	04/08/2016	8.01	Put	Bond Future	1,315.2100	1.3152	1,337.0700	1.3371	1.662	0	0	0
2015/11/25	R207	04/08/2016	8.00	Put	Bond Future	1,329.7000	1.3297	1,351.7300	1.3517	1.657	0	0	0
2015/11/25	R207	04/08/2016	8.01	Call	Bond Future	1,217.0700	1.2171	1,191.0800	1.1911	(2.135)	0	0	0
2015/11/25	R207	04/08/2016	7.99	Call	Bond Future	1,187.9700	1.1880	1,162.3400	1.1623	(2.157)	0	0	0
2015/11/25	R207	04/08/2016	8.00	Call	Bond Future	1,202.4700	1.2025	1,176.6500	1.1767	(2.147)	0	0	0
2015/11/25	R208	04/02/2016			Bond Future	8.0718	96.9490	8.0797	96.9175	0.097	0.0000	0.0000	38,640
2015/11/25	R208	04/02/2016	7.74	Put	Bond Future	1,753.7200	1.7537	1,764.9600	1.7650	0.641	0	0	0
2015/11/25	R208	04/02/2016	7.76	Put	Bond Future	1,696.1900	1.6962	1,706.8300	1.7068	0.627	0	0	0
2015/11/25	R208	04/02/2016	7.75	Put	Bond Future	1,724.8200	1.7248	1,735.7600	1.7358	0.634	0	0	0
2015/11/25	R208	04/02/2016	7.76	Call	Bond Future	438.1000	0.4381	417.2500	0.4173	(4.759)	0	0	0
2015/11/25	R208	04/02/2016	7.74	Call	Bond Future	414.2600	0.4143	394.0100	0.3940	(4.888)	0	0	0
2015/11/25	R208	04/02/2016	7.75	Call	Bond Future	426.0600	0.4261	405.5100	0.4055	(4.823)	0	0	0
2015/11/25	R208	05/05/2016	7.99	Call	Bond Future	1,113.3200	1.1133	1,081.3600	1.0814	(2.871)	0	0	0
2015/11/25	R208	05/05/2016	8.00	Put	Bond Future	1,638.6200	1.6386	1,641.1300	1.6411	0.153	0	0	0
2015/11/25	R208	05/05/2016			Bond Future	8.1320	95.2399	8.1410	95.2052	0.111	0.0000	0.0000	0
2015/11/25	R208	05/05/2016	8.00	Call	Bond Future	1,130.5000	1.1305	1,098.3600	1.0984	(2.843)	0	0	0
2015/11/25	R208	05/05/2016	8.01	Call	Bond Future	1,147.8600	1.1479	1,115.5300	1.1155	(2.817)	0	0	0
2015/11/25	R208	05/05/2016	7.99	Put	Bond Future	1,660.0700	1.6601	1,662.7600	1.6628	0.162	0	0	0
2015/11/25	R208	05/05/2016	8.01	Put	Bond Future	1,617.3600	1.6174	1,619.6800	1.6197	0.143	0	0	0
2015/11/25	R208	04/08/2016	8.01	Put	Bond Future	1,969.4800	1.9695	1,967.0600	1.9671	(0.123)	0	0	0

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2015/11/25	R208	04/08/2016			Bond Future	8.1743	97.0120	8.1841	96.9758	0.120	0.0000	0.0000	0
2015/11/25	R208	04/08/2016	8.00	Put	Bond Future	1,989.8900	1.9899	1,987.6200	1.9876	(0.114)	0	0	0
2015/11/25	R208	04/08/2016	7.99	Call	Bond Future	1,330.6800	1.3307	1,292.4400	1.2924	(2.874)	0	0	0
2015/11/25	R208	04/08/2016	8.00	Call	Bond Future	1,347.1800	1.3472	1,308.7700	1.3088	(2.851)	0	0	0
2015/11/25	R208	04/08/2016	8.01	Call	Bond Future	1,363.8000	1.3638	1,325.2400	1.3252	(2.827)	0	0	0
2015/11/25	R208	04/08/2016	7.99	Put	Bond Future	2,010.4300	2.0104	2,008.3300	2.0083	(0.104)	0	0	0
2015/11/25	R209	04/02/2016	8.74	Call	Bond Future	1,048.9300	1.0489	978.1900	0.9782	(6.744)	0	0	0
2015/11/25	R209	04/02/2016	8.75	Put	Bond Future	3,229.0600	3.2291	3,293.6200	3.2936	1.999	0	0	0
2015/11/25	R209	04/02/2016			Bond Future	9.0363	76.6061	9.0548	76.4698	0.205	0.0000	0.0000	40,791
2015/11/25	R209	04/02/2016	8.75	Call	Bond Future	1,073.9400	1.0739	1,002.2500	1.0022	(6.675)	0	0	0
2015/11/25	R209	04/02/2016	8.76	Call	Bond Future	1,099.3500	1.0994	1,026.7000	1.0267	(6.608)	0	0	0
2015/11/25	R209	04/02/2016	9.52	Put	Bond Future	694.7400	0.6947	704.5400	0.7045	1.411	0	0	2,200
2015/11/25	R209	04/02/2016	8.74	Put	Bond Future	3,281.0300	3.2810	3,346.5400	3.3465	1.997	0	0	0
2015/11/25	R209	04/02/2016	8.76	Put	Bond Future	3,177.6000	3.1776	3,241.2000	3.2412	2.002	0	0	0
2015/11/25	R209	04/02/2016	9.52	Call	Bond Future	4,132.1900	4.1322	4,005.7400	4.0057	(3.060)	0	0	0
2015/11/25	R209	05/05/2016			Bond Future	9.0853	74.7940	9.1046	74.6533	0.213	0.0000	0.0000	0
2015/11/25	R209	05/05/2016	9.00	Call	Bond Future	2,649.8200	2.6498	2,572.9700	2.5730	(2.900)	0	0	6,700
2015/11/25	R209	05/05/2016	8.25	Put	Bond Future	7,291.0400	7.2910	7,395.4900	7.3955	1.433	0	0	0
2015/11/25	R209	05/05/2016	8.99	Put	Bond Future	3,315.8100	3.3158	3,380.2500	3.3802	1.943	0	0	0
2015/11/25	R209	05/05/2016	9.01	Put	Bond Future	3,236.0700	3.2361	3,299.7600	3.2998	1.968	0	0	0
2015/11/25	R209	05/05/2016	9.00	Put	Bond Future	3,275.7600	3.2758	3,339.6300	3.3396	1.950	0	0	0
2015/11/25	R209	05/05/2016	9.01	Call	Bond Future	2,683.9500	2.6839	2,606.9200	2.6069	(2.870)	0	0	0
2015/11/25	R209	05/05/2016	8.25	Call	Bond Future	799.9200	0.7999	763.6500	0.7636	(4.534)	0	0	6,700
2015/11/25	R209	05/05/2016	8.99	Call	Bond Future	2,615.9400	2.6159	2,539.6600	2.5397	(2.916)	0	0	0
2015/11/25	R209	04/08/2016	9.26	Call	Bond Future	4,173.7500	4.1738	4,055.6200	4.0556	(2.830)	0	0	0
2015/11/25	R209	04/08/2016			Bond Future	9.1263	76.1859	9.1462	76.0419	0.218	0.0000	0.0000	0
2015/11/25	R209	04/08/2016	9.24	Call	Bond Future	4,098.0000	4.0980	3,980.6700	3.9807	(2.863)	0	0	0
2015/11/25	R209	04/08/2016	9.25	Call	Bond Future	4,135.6700	4.1357	4,017.9400	4.0179	(2.847)	0	0	0
2015/11/25	R209	04/08/2016	9.24	Put	Bond Future	3,282.4900	3.2825	3,309.1300	3.3091	0.812	0	0	0
2015/11/25	R209	04/08/2016	9.26	Put	Bond Future	3,216.2400	3.2162	3,242.0800	3.2421	0.803	0	0	0
2015/11/25	R209	04/08/2016	9.25	Put	Bond Future	3,249.1100	3.2491	3,275.3500	3.2754	0.808	0	0	0
2015/11/25	R210	04/02/2016	184.99	Put	Bond Future	650.0200	0.6500	136.8000	0.1368	(78.954)	0	0	0
2015/11/25	R210	04/02/2016			Bond Future	184.3400	184.3400	184.8532	184.8532	0.278	0.0000	0.0000	3,296
2015/11/25	R210	04/02/2016	185.01	Put	Bond Future	670.0200	0.6700	156.8000	0.1568	(76.598)	0	0	0
2015/11/25	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	R210	04/02/2016	185.00	Put	Bond Future	660.0200	0.6600	146.8000	0.1468	(77.758)	0	0	0
2015/11/25	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	R210	05/05/2016			Bond Future	185.3703	185.3703	185.8882	185.8882	0.279	0.0000	0.0000	0
2015/11/25	R210	05/05/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	R210	05/05/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	R210	05/05/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	R210	05/05/2016	184.99	Call	Bond Future	380.2500	0.3802	898.1900	0.8982	136.210	0	0	0
2015/11/25	R210	05/05/2016	185.00	Call	Bond Future	370.2500	0.3702	888.1900	0.8882	139.889	0	0	0
2015/11/25	R210	05/05/2016	185.01	Call	Bond Future	360.2500	0.3602	878.1900	0.8782	143.772	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
2015/11/25	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	R211	04/02/2016			Bond Future	135.6082	135.6082	135.6006	135.6006	(0.006)	0.0000	0.0000	1,010
2015/11/25	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	R211	04/02/2016	138.99	Put	Bond Future	3,381.7700	3.3818	3,389.4000	3.3894	0.226	0	0	0
2015/11/25	R211	04/02/2016	139.01	Put	Bond Future	3,401.7700	3.4018	3,409.4000	3.4094	0.224	0	0	0
2015/11/25	R211	04/02/2016	139.00	Put	Bond Future	3,391.7700	3.3918	3,399.4000	3.3994	0.225	0	0	0
2015/11/25	R211	05/05/2016	139.01	Put	Bond Future	1,050.5600	1.0506	1,061.3700	1.0614	1.029	0	0	0
2015/11/25	R211	05/05/2016			Bond Future	137.9594	137.9594	137.9486	137.9486	(0.008)	0.0000	0.0000	0
2015/11/25	R211	05/05/2016	139.00	Put	Bond Future	1,040.5600	1.0406	1,051.3700	1.0514	1.039	0	0	0
2015/11/25	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	R211	05/05/2016	138.99	Put	Bond Future	1,030.5600	1.0306	1,041.3700	1.0414	1.049	0	0	0
2015/11/25	R212	04/02/2016			Bond Future	141.9063	141.9063	141.8494	141.8494	(0.040)	0.0000	0.0000	1,569
2015/11/25	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	R212	04/02/2016	145.99	Put	Bond Future	4,083.6800	4.0837	4,140.6100	4.1406	1.394	0	0	0
2015/11/25	R212	04/02/2016	146.01	Put	Bond Future	4,103.6800	4.1037	4,160.6100	4.1606	1.387	0	0	0
2015/11/25	R212	04/02/2016	146.00	Put	Bond Future	4,093.6800	4.0937	4,150.6100	4.1506	1.391	0	0	0
2015/11/25	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	R212	05/05/2016			Bond Future	144.3668	144.3668	144.3057	144.3057	(0.042)	0.0000	0.0000	0
2015/11/25	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	R212	05/05/2016	144.99	Put	Bond Future	623.2300	0.6232	684.3300	0.6843	9.804	0	0	0
2015/11/25	R212	05/05/2016	145.01	Put	Bond Future	643.2300	0.6432	704.3300	0.7043	9.499	0	0	0
2015/11/25	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/25	R212	05/05/2016	145.00	Put	Bond Future	633.2300	0.6332	694.3300	0.6943	9.649	0	0	0
2015/11/25	R213	04/02/2016			Bond Future	8.9590	87.1052	8.9670	87.0473	0.089	0.0000	0.0000	31,687
2015/11/25	R213	04/02/2016	8.75	Call	Bond Future	1,235.6000	1.2356	1,202.3800	1.2024	(2.689)	0	0	0
2015/11/25	R213	04/02/2016	8.74	Put	Bond Future	2,813.1900	2.8132	2,838.2900	2.8383	0.892	0	0	0
2015/11/25	R213	04/02/2016	8.76	Put	Bond Future	2,719.9900	2.7200	2,744.2900	2.7443	0.893	0	0	0
2015/11/25	R213	04/02/2016	8.75	Put	Bond Future	2,766.3500	2.7663	2,791.0400	2.7910	0.893	0	0	0
2015/11/25	R213	04/02/2016	8.76	Call	Bond Future	1,263.3900	1.2634	1,229.7800	1.2298	(2.660)	0	0	0
2015/11/25	R213	04/02/2016	8.74	Call	Bond Future	1,208.2000	1.2082	1,175.3900	1.1754	(2.716)	0	0	0
2015/11/25	R213	05/05/2016	8.74	Put	Bond Future	3,955.3700	3.9554	3,983.3300	3.9833	0.707	0	0	0
2015/11/25	R213	05/05/2016	8.76	Put	Bond Future	3,865.9600	3.8660	3,893.1600	3.8932	0.704	0	0	0
2015/11/25	R213	05/05/2016			Bond Future	9.0112	85.0774	9.0198	85.0161	0.095	0.0000	0.0000	0
2015/11/25	R213	05/05/2016	8.75	Put	Bond Future	3,910.3800	3.9104	3,938.0700	3.9381	0.708	0	0	0
2015/11/25	R213	05/05/2016	8.74	Call	Bond Future	1,986.3900	1.9864	1,953.0300	1.9530	(1.679)	0	0	0
2015/11/25	R213	05/05/2016	8.75	Call	Bond Future	2,015.1500	2.0151	1,981.5200	1.9815	(1.669)	0	0	0
2015/11/25	R213	05/05/2016	8.76	Call	Bond Future	2,044.3900	2.0444	2,010.2700	2.0103	(1.669)	0	0	0
2015/11/25	R213	04/08/2016			Bond Future	9.0539	86.6601	9.0629	86.5969	0.099	0.0000	0.0000	0
2015/11/25	R213	04/08/2016	8.99	Put	Bond Future	3,790.8000	3.7908	3,812.6100	3.8126	0.575	0	0	0
2015/11/25	R213	04/08/2016	9.01	Put	Bond Future	3,716.7500	3.7168	3,738.7300	3.7387	0.591	0	0	0
2015/11/25	R213	04/08/2016	9.00	Put	Bond Future	3,753.6400	3.7536	3,775.2500	3.7752	0.576	0	0	0

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2015/11/25	R213	04/08/2016	9.01	Call	Bond Future	3,405.7600	3.4058	3,364.5300	3.3645	(1.211)	0	0	0
2015/11/25	R213	04/08/2016	8.99	Call	Bond Future	3,337.7500	3.3377	3,296.3500	3.2963	(1.240)	0	0	0
2015/11/25	R213	04/08/2016	9.00	Call	Bond Future	3,371.6600	3.3717	3,330.0600	3.3301	(1.234)	0	0	0
2015/11/25	R214	04/02/2016			Bond Future	9.1027	77.3837	9.1161	77.2804	0.147	0.0000	0.0000	30,289
2015/11/25	R214	04/02/2016	7.99	Put	Bond Future	9,572.3900	9.5724	9,665.7800	9.6658	0.976	0	0	0
2015/11/25	R214	04/02/2016	9.45	Call	Bond Future	3,608.5900	3.6086	3,531.9100	3.5319	(2.125)	0	0	0
2015/11/25	R214	04/02/2016	8.00	Call	Bond Future	85.3600	0.0854	75.1500	0.0751	(11.961)	0	0	0
2015/11/25	R214	04/02/2016	8.01	Call	Bond Future	88.8800	0.0889	78.3400	0.0783	(11.859)	0	0	0
2015/11/25	R214	04/02/2016	7.99	Call	Bond Future	81.9600	0.0820	72.0800	0.0721	(12.055)	0	0	0
2015/11/25	R214	04/02/2016	9.35	Call	Bond Future	3,119.4500	3.1194	3,045.8500	3.0458	(2.359)	0	0	0
2015/11/25	R214	04/02/2016	9.45	Put	Bond Future	998.3800	0.9984	1,024.9700	1.0250	2.663	0	0	25
2015/11/25	R214	04/02/2016	8.01	Put	Bond Future	9,391.9800	9.3920	9,484.7100	9.4847	0.987	0	0	0
2015/11/25	R214	04/02/2016	9.35	Put	Bond Future	1,245.2100	1.2452	1,274.8800	1.2749	2.383	0	0	25
2015/11/25	R214	04/02/2016	8.00	Put	Bond Future	9,482.0400	9.4820	9,575.1000	9.5751	0.981	0	0	0
2015/11/25	R214	05/05/2016	9.01	Call	Bond Future	2,618.6000	2.6186	2,541.5700	2.5416	(2.942)	0	0	0
2015/11/25	R214	05/05/2016			Bond Future	9.1492	75.4396	9.1632	75.3324	0.153	0.0000	0.0000	0
2015/11/25	R214	05/05/2016	8.99	Call	Bond Future	2,550.3700	2.5504	2,474.2600	2.4743	(2.984)	0	0	0
2015/11/25	R214	05/05/2016	9.00	Call	Bond Future	2,584.3600	2.5844	2,507.7900	2.5078	(2.963)	0	0	0
2015/11/25	R214	05/05/2016	8.99	Put	Bond Future	3,787.9900	3.7880	3,819.0500	3.8190	0.820	0	0	0
2015/11/25	R214	05/05/2016	9.01	Put	Bond Future	3,698.9200	3.6989	3,729.0600	3.7291	0.815	0	0	0
2015/11/25	R214	05/05/2016	9.00	Put	Bond Future	3,743.2600	3.7433	3,773.8600	3.7739	0.817	0	0	0
2015/11/25	R214	04/08/2016	9.25	Put	Bond Future	3,664.0100	3.6640	3,681.2600	3.6813	0.471	0	0	0
2015/11/25	R214	04/08/2016	9.24	Call	Bond Future	4,097.7000	4.0977	4,005.4300	4.0054	(2.252)	0	0	0
2015/11/25	R214	04/08/2016			Bond Future	9.1876	76.8432	9.2021	76.7333	0.157	0.0000	0.0000	0
2015/11/25	R214	04/08/2016	9.25	Call	Bond Future	4,136.0700	4.1361	4,043.4900	4.0435	(2.238)	0	0	0
2015/11/25	R214	04/08/2016	9.26	Call	Bond Future	4,175.1200	4.1751	4,082.2200	4.0822	(2.225)	0	0	0
2015/11/25	R214	04/08/2016	9.24	Put	Bond Future	3,701.0100	3.7010	3,718.5700	3.7186	0.474	0	0	0
2015/11/25	R214	04/08/2016	9.26	Put	Bond Future	3,627.8200	3.6278	3,644.7500	3.6448	0.467	0	0	0
2015/11/25	R248	04/02/2016	8.99	Put	Bond Future	3,657.5600	3.6576	3,728.6400	3.7286	1.943	0	0	0
2015/11/25	R248	04/02/2016	9.55	Put	Bond Future	1,204.5500	1.2045	1,242.2100	1.2422	3.126	0	0	75
2015/11/25	R248	04/02/2016			Bond Future	9.1692	99.5925	9.1826	99.4608	0.145	0.0000	0.0000	56,273
2015/11/25	R248	04/02/2016	9.00	Put	Bond Future	3,595.4200	3.5954	3,665.6800	3.6657	1.954	0	0	0
2015/11/25	R248	04/02/2016	9.01	Put	Bond Future	3,533.9800	3.5340	3,603.4300	3.6034	1.965	0	0	0
2015/11/25	R248	04/02/2016	8.99	Call	Bond Future	1,853.6400	1.8536	1,793.1100	1.7931	(3.265)	0	0	0
2015/11/25	R248	04/02/2016	9.00	Call	Bond Future	1,893.7100	1.8937	1,832.3600	1.8324	(3.240)	0	0	0
2015/11/25	R248	04/02/2016	9.45	Put	Bond Future	1,501.1000	1.5011	1,543.8100	1.5438	2.845	0	0	75
2015/11/25	R248	04/02/2016	9.01	Call	Bond Future	1,934.2900	1.9343	1,872.1300	1.8721	(3.214)	0	0	0
2015/11/25	R248	04/02/2016	9.45	Call	Bond Future	4,210.7500	4.2107	4,121.8500	4.1219	(2.111)	0	0	0
2015/11/25	R248	04/02/2016	9.55	Call	Bond Future	4,846.6800	4.8467	4,752.7300	4.7527	(1.938)	0	0	0
2015/11/25	R248	05/05/2016			Bond Future	9.2175	96.8956	9.2315	96.7591	0.151	0.0000	0.0000	0
2015/11/25	R248	05/05/2016	8.99	Put	Bond Future	5,247.3000	5.2473	5,328.6900	5.3287	1.551	0	0	0
2015/11/25	R248	05/05/2016	9.01	Put	Bond Future	5,126.3200	5.1263	5,206.6200	5.2066	1.566	0	0	0
2015/11/25	R248	05/05/2016	9.00	Put	Bond Future	5,186.5500	5.1865	5,267.4000	5.2674	1.559	0	0	0
2015/11/25	R248	05/05/2016	8.99	Call	Bond Future	2,969.8500	2.9699	2,914.6700	2.9147	(1.858)	0	0	0
2015/11/25	R248	05/05/2016	9.00	Call	Bond Future	3,011.1900	3.0112	2,955.4700	2.9555	(1.850)	0	0	0
2015/11/25	R248	05/05/2016	9.01	Call	Bond Future	3,052.8600	3.0529	2,996.5900	2.9966	(1.843)	0	0	0

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2015/11/25	R248	04/08/2016			Bond Future	9.2578	98.6984	9.2723	98.5584	0.156	0.0000	0.0000	0
2015/11/25	R248	04/08/2016	9.25	Call	Bond Future	4,943.4600	4.9435	4,877.1600	4.8772	(1.341)	0	0	0
2015/11/25	R248	04/08/2016	9.24	Put	Bond Future	5,069.5200	5.0695	5,143.6100	5.1436	1.461	0	0	0
2015/11/25	R248	04/08/2016	9.26	Put	Bond Future	4,970.1000	4.9701	5,043.9600	5.0440	1.486	0	0	0
2015/11/25	R248	04/08/2016	9.25	Put	Bond Future	5,019.6100	5.0196	5,093.2600	5.0933	1.467	0	0	0
2015/11/25	R248	04/08/2016	9.26	Call	Bond Future	4,991.1800	4.9912	4,925.0900	4.9251	(1.324)	0	0	0
2015/11/25	R248	04/08/2016	9.24	Call	Bond Future	4,895.9600	4.8960	4,830.1000	4.8301	(1.345)	0	0	0

Total **601589**