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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/11/2015 TO 18/11/2015

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
2015/11/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	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
2015/11/18	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	2025	04/02/2016	126.01	Put	Bond Future	2,126.5900	2.1266	2,175.3500	2.1753	2.293	0	0	0
2015/11/18	2025	04/02/2016			Bond Future	123.8834	123.8834	123.8347	123.8347	(0.039)	0.0000	0.0000	950
2015/11/18	2025	04/02/2016	126.00	Put	Bond Future	2,116.5900	2.1166	2,165.3500	2.1653	2.304	0	0	0
2015/11/18	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2025	04/02/2016	125.99	Put	Bond Future	2,106.5900	2.1066	2,155.3500	2.1553	2.315	0	0	0
2015/11/18	2025	05/05/2016			Bond Future	126.0106	126.0106	125.9600	125.9600	(0.040)	0.0000	0.0000	0
2015/11/18	2025	05/05/2016	126.00	Call	Bond Future	10.6300	0.0106	0.0000	0.0000	(100.000)	0	0	0
2015/11/18	2025	05/05/2016	125.99	Put	Bond Future	0.0000	0.0000	29.9800	0.0300	100.000	0	0	0
2015/11/18	2025	05/05/2016	126.01	Put	Bond Future	0.0000	0.0000	49.9800	0.0500	100.000	0	0	0
2015/11/18	2025	05/05/2016	126.00	Put	Bond Future	0.0000	0.0000	39.9800	0.0400	100.000	0	0	0
2015/11/18	2025	05/05/2016	126.01	Call	Bond Future	0.6300	0.0006	0.0000	0.0000	(100.000)	0	0	0
2015/11/18	2025	05/05/2016	125.99	Call	Bond Future	20.6300	0.0206	0.0000	0.0000	(100.000)	0	0	0
2015/11/18	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2030	04/02/2016			Bond Future	9.0043	92.2976	8.9916	92.3918	(0.141)	0.0000	0.0000	9,973
2015/11/18	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2030	04/02/2016	8.74	Put	Bond Future	1,991.0200	1.9910	1,896.8500	1.8969	(4.730)	0	0	0
2015/11/18	2030	04/02/2016	8.76	Put	Bond Future	1,838.2400	1.8382	1,744.0700	1.7441	(5.123)	0	0	0
2015/11/18	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2030	04/02/2016	8.75	Put	Bond Future	1,914.5800	1.9146	1,820.4100	1.8204	(4.919)	0	0	0
2015/11/18	2030	05/05/2016	8.99	Put	Bond Future	581.5000	0.5815	486.5000	0.4865	(16.337)	0	0	0
2015/11/18	2030	05/05/2016	9.01	Put	Bond Future	434.2100	0.4342	339.2100	0.3392	(21.879)	0	0	0
2015/11/18	2030	05/05/2016			Bond Future	9.0692	93.8760	9.0562	93.9710	(0.143)	0.0000	0.0000	0
2015/11/18	2030	05/05/2016	9.00	Put	Bond Future	507.8100	0.5078	412.8100	0.4128	(18.708)	0	0	0
2015/11/18	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2032	04/02/2016			Bond Future	9.1088	95.7681	9.0961	95.8685	(0.139)	0.0000	0.0000	8,417
2015/11/18	2032	04/02/2016	8.69	Put	Bond Future	3,409.2100	3.4092	3,308.8200	3.3088	(2.945)	0	0	0
2015/11/18	2032	04/02/2016	8.71	Put	Bond Future	3,242.2700	3.2423	3,141.8800	3.1419	(3.096)	0	0	0
2015/11/18	2032	04/02/2016	9.20	Call	Bond Future	719.3800	0.7194	819.7700	0.8198	13.955	0	0	0
2015/11/18	2032	04/02/2016	8.70	Put	Bond Future	3,325.6900	3.3257	3,225.3000	3.2253	(3.019)	0	0	0
2015/11/18	2032	04/02/2016	9.30	Call	Bond Future	1,498.4900	1.4985	1,598.8800	1.5989	6.699	0	0	0
2015/11/18	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2032	04/02/2016	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	22
2015/11/18	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/11/18	2032	04/02/2016	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	22
2015/11/18	2032	05/05/2016			Bond Future	9.1722	93.2494	9.1593	93.3507	(0.141)	0.0000	0.0000	0
2015/11/18	2032	05/05/2016	8.99	Put	Bond Future	1,440.5800	1.4406	1,339.2700	1.3393	(7.033)	0	0	0
2015/11/18	2032	05/05/2016	9.01	Put	Bond Future	1,280.8800	1.2809	1,179.5700	1.1796	(7.909)	0	0	0
2015/11/18	2032	05/05/2016	9.00	Put	Bond Future	1,360.6800	1.3607	1,259.3700	1.2594	(7.446)	0	0	0
2015/11/18	2032	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2032	04/08/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2032	04/08/2016			Bond Future	9.2295	94.9320	9.2164	95.0329	(0.142)	0.0000	0.0000	0
2015/11/18	2032	04/08/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2032	04/08/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2032	04/08/2016	8.99	Put	Bond Future	1,874.3800	1.8744	1,773.4300	1.7734	(5.386)	0	0	0
2015/11/18	2032	04/08/2016	9.01	Put	Bond Future	1,715.7500	1.7157	1,614.8000	1.6148	(5.884)	0	0	0
2015/11/18	2032	04/08/2016	9.00	Put	Bond Future	1,795.0100	1.7950	1,694.0600	1.6941	(5.624)	0	0	0
2015/11/18	2033	04/02/2016	102.40	Call	Bond Future	3,140.2400	3.1402	3,099.6500	3.0996	(1.293)	0	0	0
2015/11/18	2033	04/02/2016			Bond Future	105.5402	105.5402	105.4997	105.4997	(0.038)	0.0000	0.0000	185
2015/11/18	2033	04/02/2016	102.41	Call	Bond Future	3,130.2400	3.1302	3,089.6500	3.0896	(1.297)	0	0	0
2015/11/18	2033	04/02/2016	102.39	Call	Bond Future	3,150.2400	3.1502	3,109.6500	3.1096	(1.288)	0	0	0
2015/11/18	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2033	05/05/2016			Bond Future	106.3782	106.3782	106.3360	106.3360	(0.040)	0.0000	0.0000	0
2015/11/18	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2033	05/05/2016	102.40	Call	Bond Future	3,978.1500	3.9781	3,936.0300	3.9360	(1.059)	0	0	0
2015/11/18	2033	05/05/2016	102.41	Call	Bond Future	3,968.1500	3.9681	3,926.0300	3.9260	(1.061)	0	0	0
2015/11/18	2033	05/05/2016	102.39	Call	Bond Future	3,988.1500	3.9881	3,946.0300	3.9460	(1.056)	0	0	0
2015/11/18	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2037	04/02/2016	8.75	Put	Bond Future	4,654.8600	4.6549	4,456.6800	4.4567	(4.257)	0	0	0
2015/11/18	2037	04/02/2016	9.43	Call	Bond Future	1,396.9500	1.3969	1,595.1300	1.5951	14.187	0	0	0
2015/11/18	2037	04/02/2016			Bond Future	9.2669	93.1679	9.2440	93.3661	(0.246)	0.0000	0.0000	51,499
2015/11/18	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2037	04/02/2016	9.30	Call	Bond Future	286.4200	0.2864	484.6000	0.4846	69.192	0	0	0
2015/11/18	2037	04/02/2016	8.74	Put	Bond Future	4,748.4800	4.7485	4,550.3000	4.5503	(4.174)	0	0	0
2015/11/18	2037	04/02/2016	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	16
2015/11/18	2037	04/02/2016	8.76	Put	Bond Future	4,561.3700	4.5614	4,363.1900	4.3632	(4.345)	0	0	0
2015/11/18	2037	04/02/2016	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	16
2015/11/18	2037	05/05/2016	9.00	Put	Bond Future	2,891.2000	2.8912	2,690.4200	2.6904	(6.945)	0	0	0
2015/11/18	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2037	05/05/2016			Bond Future	9.3298	94.7613	9.3063	94.9621	(0.251)	0.0000	0.0000	0
2015/11/18	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2037	05/05/2016	8.99	Put	Bond Future	2,981.0800	2.9811	2,780.3000	2.7803	(6.735)	0	0	0

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2015/11/18	2037	05/05/2016	9.01	Put	Bond Future	2,801.4500	2.8014	2,600.6700	2.6007	(7.167)	0	0	0
2015/11/18	2037	04/08/2016			Bond Future	9.3881	92.2124	9.3642	92.4146	(0.254)	0.0000	0.0000	0
2015/11/18	2037	04/08/2016	9.24	Put	Bond Future	1,265.1700	1.2652	1,062.9600	1.0630	(15.983)	0	0	0
2015/11/18	2037	04/08/2016	9.26	Put	Bond Future	1,092.7000	1.0927	890.4900	0.8905	(18.506)	0	0	0
2015/11/18	2037	04/08/2016	9.25	Put	Bond Future	1,178.8700	1.1789	976.6600	0.9767	(17.153)	0	0	0
2015/11/18	2037	04/08/2016	9.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2037	04/08/2016	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2037	04/08/2016	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2038	04/02/2016			Bond Future	129.7443	129.7443	129.6944	129.6944	(0.038)	0.0000	0.0000	16,637
2015/11/18	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2038	04/02/2016	130.99	Put	Bond Future	1,245.7000	1.2457	1,295.6100	1.2956	4.007	0	0	0
2015/11/18	2038	04/02/2016	131.01	Put	Bond Future	1,265.7000	1.2657	1,315.6100	1.3156	3.943	0	0	0
2015/11/18	2038	04/02/2016	131.00	Put	Bond Future	1,255.7000	1.2557	1,305.6100	1.3056	3.975	0	0	0
2015/11/18	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2038	05/05/2016			Bond Future	131.9723	131.9723	131.9204	131.9204	(0.039)	0.0000	0.0000	0
2015/11/18	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2038	05/05/2016	131.01	Call	Bond Future	962.3100	0.9623	910.4300	0.9104	(5.391)	0	0	0
2015/11/18	2038	05/05/2016	130.99	Call	Bond Future	982.3100	0.9823	930.4300	0.9304	(5.281)	0	0	0
2015/11/18	2038	05/05/2016	131.00	Call	Bond Future	972.3100	0.9723	920.4300	0.9204	(5.336)	0	0	0
2015/11/18	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2040	04/02/2016	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2040	04/02/2016			Bond Future	9.3267	97.1091	9.3038	97.3211	(0.245)	0.0000	0.0000	1,616
2015/11/18	2040	04/02/2016	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2040	04/02/2016	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2040	04/02/2016	9.50	Call	Bond Future	1,585.9000	1.5859	1,797.9100	1.7979	13.368	0	0	0
2015/11/18	2040	04/02/2016	9.51	Call	Bond Future	1,676.0800	1.6761	1,888.0900	1.8881	12.649	0	0	0
2015/11/18	2040	04/02/2016	9.49	Call	Bond Future	1,495.5700	1.4956	1,707.5800	1.7076	14.176	0	0	0
2015/11/18	2040	05/05/2016	9.50	Call	Bond Future	1,004.2800	1.0043	1,219.1100	1.2191	21.391	0	0	0
2015/11/18	2040	05/05/2016			Bond Future	9.3894	98.7698	9.3660	98.9846	(0.249)	0.0000	0.0000	0
2015/11/18	2040	05/05/2016	9.51	Call	Bond Future	1,094.2500	1.0942	1,309.0800	1.3091	19.633	0	0	0
2015/11/18	2040	05/05/2016	9.49	Call	Bond Future	914.1700	0.9142	1,129.0000	1.1290	23.500	0	0	0
2015/11/18	2040	05/05/2016	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2040	05/05/2016	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2040	05/05/2016	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2040	04/08/2016			Bond Future	9.4478	96.0428	9.4239	96.2592	(0.253)	0.0000	0.0000	0
2015/11/18	2040	04/08/2016	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2040	04/08/2016	9.50	Call	Bond Future	470.8800	0.4709	687.3000	0.6873	45.961	0	0	0
2015/11/18	2040	04/08/2016	9.51	Call	Bond Future	560.5900	0.5606	777.0100	0.7770	38.606	0	0	0
2015/11/18	2040	04/08/2016	9.49	Call	Bond Future	381.0400	0.3810	597.4600	0.5975	56.797	0	0	0
2015/11/18	2040	04/08/2016	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2040	04/08/2016	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2044	04/02/2016	8.99	Put	Bond Future	3,476.1600	3.4762	3,262.8600	3.2629	(6.136)	0	0	0
2015/11/18	2044	04/02/2016			Bond Future	9.3498	94.2941	9.3271	94.5074	(0.243)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/11/18	2044	04/02/2016	9.01	Put	Bond Future	3,277.2400	3.2772	3,063.9400	3.0639	(6.509)	0	0	0
2015/11/18	2044	04/02/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	25
2015/11/18	2044	04/02/2016	9.00	Put	Bond Future	3,376.6100	3.3766	3,163.3100	3.1633	(6.317)	0	0	0
2015/11/18	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2044	04/02/2016	9.58	Call	Bond Future	2,114.3100	2.1143	2,327.6100	2.3276	10.088	0	0	0
2015/11/18	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2044	05/05/2016	8.99	Put	Bond Future	4,036.8200	4.0368	3,820.5400	3.8205	(5.358)	0	0	0
2015/11/18	2044	05/05/2016			Bond Future	9.4107	95.9067	9.3874	96.1230	(0.248)	0.0000	0.0000	0
2015/11/18	2044	05/05/2016	9.01	Put	Bond Future	3,838.2600	3.8383	3,621.9800	3.6220	(5.635)	0	0	0
2015/11/18	2044	05/05/2016	9.00	Put	Bond Future	3,937.4500	3.9375	3,721.1700	3.7212	(5.493)	0	0	0
2015/11/18	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2044	04/08/2016	9.50	Call	Bond Future	298.8600	0.2989	516.8000	0.5168	72.924	0	0	0
2015/11/18	2044	04/08/2016			Bond Future	9.4673	93.2533	9.4435	93.4712	(0.251)	0.0000	0.0000	0
2015/11/18	2044	04/08/2016	9.51	Call	Bond Future	389.7900	0.3898	607.7300	0.6077	55.912	0	0	0
2015/11/18	2044	04/08/2016	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2044	04/08/2016	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2044	04/08/2016	9.49	Call	Bond Future	207.7800	0.2078	425.7200	0.4257	104.890	0	0	0
2015/11/18	2044	04/08/2016	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2046	04/02/2016	127.99	Call	Bond Future	2,902.4900	2.9025	3,425.4900	3.4255	18.019	0	0	0
2015/11/18	2046	04/02/2016			Bond Future	130.8925	130.8925	131.4155	131.4155	0.400	0.0000	0.0000	11,598
2015/11/18	2046	04/02/2016	128.00	Call	Bond Future	2,892.4900	2.8925	3,415.4900	3.4155	18.081	0	0	0
2015/11/18	2046	04/02/2016	128.01	Call	Bond Future	2,882.4900	2.8825	3,405.4900	3.4055	18.144	0	0	0
2015/11/18	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2046	05/05/2016			Bond Future	131.7117	131.7117	132.2425	132.2425	0.403	0.0000	0.0000	0
2015/11/18	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2046	05/05/2016	130.01	Call	Bond Future	1,701.6500	1.7016	2,232.5200	2.2325	31.197	0	0	0
2015/11/18	2046	05/05/2016	129.99	Call	Bond Future	1,721.6500	1.7216	2,252.5200	2.2525	30.835	0	0	0
2015/11/18	2046	05/05/2016	130.00	Call	Bond Future	1,711.6500	1.7116	2,242.5200	2.2425	31.015	0	0	0
2015/11/18	2050	04/02/2016			Bond Future	136.8395	136.8395	137.9501	137.9501	0.812	0.0000	0.0000	9,475
2015/11/18	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2050	04/02/2016	137.99	Put	Bond Future	1,150.4700	1.1505	39.8800	0.0399	(96.534)	0	0	0
2015/11/18	2050	04/02/2016	138.01	Put	Bond Future	1,170.4700	1.1705	59.8800	0.0599	(94.884)	0	0	0
2015/11/18	2050	04/02/2016	138.00	Put	Bond Future	1,160.4700	1.1605	49.8800	0.0499	(95.702)	0	0	0
2015/11/18	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2050	05/05/2016			Bond Future	139.1891	139.1891	140.3180	140.3180	0.811	0.0000	0.0000	0
2015/11/18	2050	05/05/2016	138.00	Call	Bond Future	1,189.0500	1.1891	2,317.9800	2.3180	94.944	0	0	0
2015/11/18	2050	05/05/2016	137.99	Call	Bond Future	1,199.0500	1.1991	2,327.9800	2.3280	94.152	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
2015/11/18	2050	05/05/2016	138.01	Call	Bond Future	1,179.0500	1.1791	2,307.9800	2.3080	95.749	0	0	0
2015/11/18	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	AL37	04/02/2016			Index Future	472.2370	472.2370	472.7630	472.7630	0.111	0.0000	0.0000	2
2015/11/18	AL37	05/05/2016			Index Future	480.3040	480.3040	480.8390	480.8390	0.111	0.0000	0.0000	0
2015/11/18	AL7T	04/02/2016			Index Future	551.8250	551.8250	552.6430	552.6430	0.148	0.0000	0.0000	0
2015/11/18	AL7T	05/05/2016			Index Future	561.2510	561.2510	562.0830	562.0830	0.148	0.0000	0.0000	0
2015/11/18	ALBI	04/02/2016			Index Future	502.4550	502.4550	503.1340	503.1340	0.135	0.0000	0.0000	611
2015/11/18	ALBI	05/05/2016			Index Future	511.0390	511.0390	511.7290	511.7290	0.135	0.0000	0.0000	0
2015/11/18	ALBI	04/08/2016			Index Future	520.1540	520.1540	520.8480	520.8480	0.133	0.0000	0.0000	0
2015/11/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	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
2015/11/18	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/11/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	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
2015/11/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/18	EL28	04/02/2016	128.99	Put	Bond Future	837.5800	0.8376	882.2600	0.8823	5.334	0	0	0
2015/11/18	EL28	04/02/2016			Bond Future	128.1524	128.1524	128.1077	128.1077	(0.035)	0.0000	0.0000	0
2015/11/18	EL28	04/02/2016	129.01	Put	Bond Future	857.5800	0.8576	902.2600	0.9023	5.210	0	0	0
2015/11/18	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	EL28	04/02/2016	129.00	Put	Bond Future	847.5800	0.8476	892.2600	0.8923	5.271	0	0	0
2015/11/18	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	EL28	05/05/2016			Bond Future	128.7785	128.7785	128.7320	128.7320	(0.036)	0.0000	0.0000	0
2015/11/18	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	EL28	05/05/2016	128.99	Put	Bond Future	211.5300	0.2115	258.0300	0.2580	21.983	0	0	0
2015/11/18	EL28	05/05/2016	129.01	Put	Bond Future	231.5300	0.2315	278.0300	0.2780	20.084	0	0	0
2015/11/18	EL28	05/05/2016	129.00	Put	Bond Future	221.5300	0.2215	268.0300	0.2680	20.990	0	0	0
2015/11/18	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	ES33	04/02/2016			Bond Future	10.1300	81.6140	10.1061	81.7766	(0.236)	0.0000	0.0000	6,569
2015/11/18	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	ES33	04/02/2016	9.99	Put	Bond Future	959.6400	0.9596	796.9800	0.7970	(16.950)	0	0	0
2015/11/18	ES33	04/02/2016	10.01	Put	Bond Future	821.5100	0.8215	658.8500	0.6589	(19.800)	0	0	0
2015/11/18	ES33	04/02/2016	10.00	Put	Bond Future	890.5300	0.8905	727.8700	0.7279	(18.266)	0	0	0
2015/11/18	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	ES33	05/05/2016			Bond Future	10.2214	79.2200	10.1968	79.3848	(0.241)	0.0000	0.0000	0
2015/11/18	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	ES33	05/05/2016	9.99	Put	Bond Future	1,570.9000	1.5709	1,406.0800	1.4061	(10.492)	0	0	0
2015/11/18	ES33	05/05/2016	10.01	Put	Bond Future	1,433.2600	1.4333	1,268.4400	1.2684	(11.500)	0	0	0
2015/11/18	ES33	05/05/2016	10.00	Put	Bond Future	1,502.0300	1.5020	1,337.2100	1.3372	(10.973)	0	0	0
2015/11/18	ES33	04/08/2016			Bond Future	10.3074	80.6494	10.2823	80.8153	(0.244)	0.0000	0.0000	0
2015/11/18	ES33	04/08/2016	10.24	Put	Bond Future	446.1500	0.4462	280.1700	0.2802	(37.203)	0	0	0
2015/11/18	ES33	04/08/2016	10.26	Put	Bond Future	313.4000	0.3134	147.4200	0.1474	(52.961)	0	0	0
2015/11/18	ES33	04/08/2016	10.25	Put	Bond Future	379.7300	0.3797	213.7500	0.2138	(43.710)	0	0	0
2015/11/18	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	GOVI	04/02/2016			GOVI	499.9850	499.9850	500.6240	500.6240	0.128	0.0000	0.0000	449
2015/11/18	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	GOVI	04/02/2016	511.99	Put	GOVI	120,050.0000	12.0050	113,660.0000	11.3660	(5.323)	0	0	0
2015/11/18	GOVI	04/02/2016	512.01	Put	GOVI	120,250.0000	12.0250	113,860.0000	11.3860	(5.314)	0	0	0
2015/11/18	GOVI	04/02/2016	512.00	Put	GOVI	120,150.0000	12.0150	113,760.0000	11.3760	(5.318)	0	0	0
2015/11/18	GOVI	05/05/2016	518.01	Put	GOVI	94,840.0000	9.4840	88,340.0000	8.8340	(6.854)	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
2015/11/18	GOVI	05/05/2016			GOVI	508.5260	508.5260	509.1760	509.1760	0.128	0.0000	0.0000	146
2015/11/18	GOVI	05/05/2016	518.00	Put	GOVI	94,740.0000	9.4740	88,240.0000	8.8240	(6.861)	0	0	0
2015/11/18	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	GOVI	05/05/2016	517.99	Put	GOVI	94,640.0000	9.4640	88,140.0000	8.8140	(6.868)	0	0	0
2015/11/18	GOVI	04/08/2016	520.99	Put	GOVI	33,930.0000	3.3930	27,410.0000	2.7410	(19.216)	0	0	0
2015/11/18	GOVI	04/08/2016			GOVI	517.5970	517.5970	518.2490	518.2490	0.126	0.0000	0.0000	0
2015/11/18	GOVI	04/08/2016	521.01	Put	GOVI	34,130.0000	3.4130	27,610.0000	2.7610	(19.103)	0	0	0
2015/11/18	GOVI	04/08/2016	521.00	Put	GOVI	34,030.0000	3.4030	27,510.0000	2.7510	(19.160)	0	0	0
2015/11/18	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/11/18	IGOV	04/02/2016			Index Future	237.7770	237.7770	238.1420	238.1420	0.154	0.0000	0.0000	1,035
2015/11/18	IGOV	05/05/2016			Index Future	241.8580	241.8580	242.2280	242.2280	0.153	0.0000	0.0000	21
2015/11/18	IGOV	04/08/2016			Index Future	246.1910	246.1910	246.5650	246.5650	0.152	0.0000	0.0000	0
2015/11/18	ILBI	04/02/2016			Index Future	643.8550	643.8550	644.5270	644.5270	0.104	0.0000	0.0000	157
2015/11/18	ILBI	05/05/2016			Index Future	654.8990	654.8990	655.5810	655.5810	0.104	0.0000	0.0000	0
2015/11/18	IS01	19/12/2016			Interest Rate Swap	99.8787	99.8787	99.8491	99.8491	(0.030)	0.0000	0.0000	0
2015/11/18	IS02	18/12/2017			Interest Rate Swap	100.0305	100.0305	99.9758	99.9758	(0.055)	0.0000	0.0000	0
2015/11/18	IS05	17/12/2020			Interest Rate Swap	99.7727	99.7727	99.6306	99.6306	(0.142)	0.0000	0.0000	0
2015/11/18	IS10	17/12/2025			Interest Rate Swap	101.5755	101.5755	101.3318	101.3318	(0.240)	0.0000	0.0000	0
2015/11/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/11/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/11/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/11/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/11/18	JBAF	18/11/2015			Jibar Tradeable Future	6.3700	93.6300	6.3700	93.6300	0.000	0.0000	0.0000	0
2015/11/18	JBAF	15/12/2015			Jibar Tradeable Future	6.4500	93.5500	6.4500	93.5500	0.000	0.0000	0.0000	0
2015/11/18	JBAF	20/01/2016			Jibar Tradeable Future	6.5400	93.4600	6.5400	93.4600	0.000	0.0000	0.0000	0
2015/11/18	JBAF	17/02/2016			Jibar Tradeable Future	6.6500	93.3500	6.6500	93.3500	0.000	0.0000	0.0000	2,000
2015/11/18	JBAF	16/03/2016			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2015/11/18	JBAF	20/04/2016			Jibar Tradeable Future	6.8200	93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0
2015/11/18	JBAF	15/06/2016			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2015/11/18	JBAF	21/09/2016			Jibar Tradeable Future	7.2200	92.7800	7.2200	92.7800	0.000	0.0000	0.0000	0

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2015/11/18	JBAF	21/12/2016			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2015/11/18	JBAF	15/03/2017			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2015/11/18	JBAF	21/06/2017			Jibar Tradeable Future	7.7200	92.2800	7.7200	92.2800	0.000	0.0000	0.0000	0
2015/11/18	JBAF	20/09/2017			Jibar Tradeable Future	7.9000	92.1000	7.9000	92.1000	0.000	0.0000	0.0000	0
2015/11/18	R023	04/02/2016	8.01	Put	Bond Future	2,437.0500	2.4371	2,363.1500	2.3631	(3.032)	0	0	0
2015/11/18	R023	04/02/2016			Bond Future	8.3657	100.2302	8.3472	100.3251	(0.220)	0.0000	0.0000	9,869
2015/11/18	R023	04/02/2016	8.00	Put	Bond Future	2,474.5800	2.4746	2,400.2200	2.4002	(3.005)	0	0	0
2015/11/18	R023	04/02/2016	8.01	Call	Bond Future	586.6500	0.5866	607.6200	0.6076	3.575	0	0	0
2015/11/18	R023	04/02/2016	7.99	Call	Bond Future	556.6700	0.5567	576.7200	0.5767	3.602	0	0	0
2015/11/18	R023	04/02/2016	8.00	Call	Bond Future	571.5200	0.5715	592.0300	0.5920	3.589	0	0	0
2015/11/18	R023	04/02/2016	7.99	Put	Bond Future	2,512.4300	2.5124	2,437.6100	2.4376	(2.978)	0	0	0
2015/11/18	R023	05/05/2016			Bond Future	8.4310	98.0166	8.4118	98.1123	(0.227)	0.0000	0.0000	0
2015/11/18	R023	05/05/2016	8.24	Put	Bond Future	2,428.6100	2.4286	2,350.4900	2.3505	(3.217)	0	0	0
2015/11/18	R023	05/05/2016	8.26	Put	Bond Future	2,371.1500	2.3712	2,293.7500	2.2938	(3.264)	0	0	0
2015/11/18	R023	05/05/2016	8.24	Call	Bond Future	1,469.7600	1.4698	1,487.3600	1.4874	1.197	0	0	0
2015/11/18	R023	05/05/2016	8.25	Put	Bond Future	2,399.7700	2.3998	2,322.0100	2.3220	(3.240)	0	0	0
2015/11/18	R023	05/05/2016	8.25	Call	Bond Future	1,491.4200	1.4914	1,509.3800	1.5094	1.204	0	0	0
2015/11/18	R023	05/05/2016	8.26	Call	Bond Future	1,513.2700	1.5133	1,531.5900	1.5316	1.211	0	0	0
2015/11/18	R023	04/08/2016	8.24	Call	Bond Future	1,768.7700	1.7688	1,785.3400	1.7853	0.937	0	0	0
2015/11/18	R023	04/08/2016	8.25	Put	Bond Future	2,938.4200	2.9384	2,860.4700	2.8605	(2.653)	0	0	0
2015/11/18	R023	04/08/2016			Bond Future	8.4857	99.7847	8.4661	99.8799	(0.232)	0.0000	0.0000	0
2015/11/18	R023	04/08/2016	8.25	Call	Bond Future	1,789.5100	1.7895	1,806.6900	1.8067	0.960	0	0	0
2015/11/18	R023	04/08/2016	8.26	Call	Bond Future	1,810.7300	1.8107	1,827.8700	1.8279	0.947	0	0	0
2015/11/18	R023	04/08/2016	8.24	Put	Bond Future	2,966.8000	2.9668	2,888.2400	2.8882	(2.648)	0	0	0
2015/11/18	R023	04/08/2016	8.26	Put	Bond Future	2,910.5500	2.9106	2,832.5600	2.8326	(2.680)	0	0	0
2015/11/18	R186	04/02/2016	7.50	Call	Bond Future	86.2400	0.0862	89.9300	0.0899	4.279	0	0	0
2015/11/18	R186	04/02/2016	8.40	Put	Bond Future	2,867.2300	2.8672	2,712.9300	2.7129	(5.382)	0	0	0
2015/11/18	R186	04/02/2016	8.83	Put	Bond Future	1,267.5500	1.2675	1,167.3700	1.1674	(7.903)	0	0	33
2015/11/18	R186	04/02/2016	9.20	Call	Bond Future	4,969.7600	4.9698	5,129.6200	5.1296	3.217	0	0	0
2015/11/18	R186	04/02/2016			Bond Future	8.5996	114.6575	8.5713	114.8725	(0.329)	0.0000	0.0000	51,056
2015/11/18	R186	04/02/2016	7.51	Call	Bond Future	89.6600	0.0897	93.5100	0.0935	4.294	0	0	0
2015/11/18	R186	04/02/2016	8.02	Put	Bond Future	5,027.3800	5.0274	4,835.5000	4.8355	(3.817)	0	0	0
2015/11/18	R186	04/02/2016	7.90	Call	Bond Future	353.3100	0.3533	369.5700	0.3696	4.602	0	0	680
2015/11/18	R186	04/02/2016	8.45	Call	Bond Future	1,490.8300	1.4908	1,557.6100	1.5576	4.479	0	0	350
2015/11/18	R186	04/02/2016	8.75	Call	Bond Future	2,630.9800	2.6310	2,734.6800	2.7347	3.941	0	0	0
2015/11/18	R186	04/02/2016	7.49	Call	Bond Future	82.9400	0.0829	86.4700	0.0865	4.256	0	0	0
2015/11/18	R186	04/02/2016	7.50	Put	Bond Future	8,868.2000	8.8682	8,656.8100	8.6568	(2.384)	0	0	0
2015/11/18	R186	04/02/2016	8.83	Call	Bond Future	2,997.9600	2.9980	3,112.8600	3.1129	3.833	0	0	0
2015/11/18	R186	04/02/2016	8.65	Put	Bond Future	1,827.5500	1.8275	1,703.6400	1.7036	(6.780)	0	0	340
2015/11/18	R186	04/02/2016	8.70	Put	Bond Future	1,656.5400	1.6565	1,538.8800	1.5389	(7.103)	0	0	5,000
2015/11/18	R186	04/02/2016	8.80	Put	Bond Future	1,350.4000	1.3504	1,246.0700	1.2461	(7.726)	0	0	5,000
2015/11/18	R186	04/02/2016	7.49	Put	Bond Future	8,948.9200	8.9489	8,737.3700	8.7374	(2.364)	0	0	0
2015/11/18	R186	04/02/2016	8.85	Put	Bond Future	1,214.5500	1.2145	1,117.1800	1.1172	(8.017)	0	0	0
2015/11/18	R186	04/02/2016	7.51	Put	Bond Future	8,787.6800	8.7877	8,576.4500	8.5764	(2.404)	0	0	0
2015/11/18	R186	04/02/2016	8.02	Call	Bond Future	509.2000	0.5092	532.4000	0.5324	4.556	0	0	700
2015/11/18	R186	04/02/2016	8.40	Call	Bond Future	1,338.2600	1.3383	1,399.0400	1.3990	4.542	0	0	680

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2015/11/18	R186	04/02/2016	7.90	Put	Bond Future	5,837.3600	5.8374	5,638.5400	5.6385	(3.406)	0	0	0
2015/11/18	R186	04/02/2016	8.45	Put	Bond Future	2,634.1900	2.6342	2,485.8900	2.4859	(5.630)	0	0	0
2015/11/18	R186	04/02/2016	9.20	Put	Bond Future	535.2300	0.5352	480.0100	0.4800	(10.317)	0	0	700
2015/11/18	R186	04/02/2016	8.75	Put	Bond Future	1,497.3200	1.4973	1,385.9400	1.3859	(7.439)	0	0	11,695
2015/11/18	R186	04/02/2016	8.65	Call	Bond Future	2,209.1300	2.2091	2,300.3000	2.3003	4.127	0	0	0
2015/11/18	R186	04/02/2016	8.85	Call	Bond Future	3,093.4700	3.0935	3,211.1800	3.2112	3.805	0	0	0
2015/11/18	R186	04/02/2016	8.70	Call	Bond Future	2,415.0200	2.4150	2,512.4400	2.5124	4.034	0	0	0
2015/11/18	R186	04/02/2016	8.80	Call	Bond Future	2,857.5400	2.8575	2,968.2900	2.9683	3.876	0	0	0
2015/11/18	R186	05/05/2016			Bond Future	8.6621	116.6175	8.6328	116.8353	(0.338)	0.0000	0.0000	0
2015/11/18	R186	05/05/2016	8.34	Call	Bond Future	1,869.8400	1.8698	1,927.7200	1.9277	3.095	0	0	0
2015/11/18	R186	05/05/2016	8.75	Put	Bond Future	2,614.4500	2.6144	2,489.8700	2.4899	(4.765)	0	0	1,900
2015/11/18	R186	05/05/2016	8.35	Call	Bond Future	1,898.3100	1.8983	1,956.9800	1.9570	3.091	0	0	0
2015/11/18	R186	05/05/2016	8.85	Put	Bond Future	2,292.4900	2.2925	2,176.9300	2.1769	(5.041)	0	0	5,350
2015/11/18	R186	05/05/2016	8.33	Call	Bond Future	1,841.6400	1.8416	1,898.7300	1.8987	3.100	0	0	0
2015/11/18	R186	05/05/2016	8.75	Call	Bond Future	3,265.0300	3.2650	3,358.2100	3.3582	2.854	0	0	0
2015/11/18	R186	05/05/2016	8.35	Put	Bond Future	4,249.8700	4.2499	4,090.7800	4.0908	(3.743)	0	0	0
2015/11/18	R186	05/05/2016	7.56	Put	Bond Future	9,047.3000	9.0473	8,844.9300	8.8449	(2.237)	0	0	0
2015/11/18	R186	05/05/2016	8.34	Put	Bond Future	4,297.8500	4.2979	4,137.9700	4.1380	(3.720)	0	0	0
2015/11/18	R186	05/05/2016	8.85	Call	Bond Future	3,676.9200	3.6769	3,779.1200	3.7791	2.780	0	0	0
2015/11/18	R186	05/05/2016	7.56	Call	Bond Future	438.6700	0.4387	454.0600	0.4541	3.508	0	0	0
2015/11/18	R186	05/05/2016	8.33	Put	Bond Future	4,346.1600	4.3462	4,185.4900	4.1855	(3.697)	0	0	0
2015/11/18	R186	04/08/2016	8.51	Put	Bond Future	4,399.9100	4.3999	4,247.1200	4.2471	(3.473)	0	0	0
2015/11/18	R186	04/08/2016			Bond Future	8.7167	113.4203	8.6867	113.6393	(0.345)	0.0000	0.0000	0
2015/11/18	R186	04/08/2016	8.50	Put	Bond Future	4,442.0600	4.4421	4,288.2100	4.2882	(3.463)	0	0	0
2015/11/18	R186	04/08/2016	8.51	Call	Bond Future	2,882.1700	2.8822	2,948.4200	2.9484	2.299	0	0	0
2015/11/18	R186	04/08/2016	8.49	Call	Bond Future	2,818.4400	2.8184	2,882.9500	2.8830	2.289	0	0	0
2015/11/18	R186	04/08/2016	8.50	Call	Bond Future	2,850.2000	2.8502	2,915.3900	2.9154	2.287	0	0	0
2015/11/18	R186	04/08/2016	8.49	Put	Bond Future	4,484.4800	4.4845	4,329.9500	4.3300	(3.446)	0	0	0
2015/11/18	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	R197	04/02/2016			Bond Future	293.6345	293.6345	294.2121	294.2121	0.197	0.0000	0.0000	714
2015/11/18	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	R197	04/02/2016	296.99	Put	Bond Future	3,355.4600	3.3555	2,777.8800	2.7779	(17.213)	0	0	0
2015/11/18	R197	04/02/2016	297.01	Put	Bond Future	3,375.4600	3.3755	2,797.8800	2.7979	(17.111)	0	0	0
2015/11/18	R197	04/02/2016	297.00	Put	Bond Future	3,365.4600	3.3655	2,787.8800	2.7879	(17.162)	0	0	0
2015/11/18	R197	05/05/2016			Bond Future	298.6763	298.6763	299.2613	299.2613	0.196	0.0000	0.0000	0
2015/11/18	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	R197	05/05/2016	299.99	Put	Bond Future	1,313.7300	1.3137	728.6500	0.7286	(44.536)	0	0	0
2015/11/18	R197	05/05/2016	300.01	Put	Bond Future	1,333.7300	1.3337	748.6500	0.7486	(43.868)	0	0	0
2015/11/18	R197	05/05/2016	300.00	Put	Bond Future	1,323.7300	1.3237	738.6500	0.7386	(44.199)	0	0	0
2015/11/18	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	R202	04/02/2016			Bond Future	241.6165	241.6165	241.5234	241.5234	(0.039)	0.0000	0.0000	42,393
2015/11/18	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	R202	04/02/2016	240.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/11/18	R202	04/02/2016	239.99	Call	Bond Future	1,626.5100	1.6265	1,533.4300	1.5334	(5.723)	0	0	0
2015/11/18	R202	04/02/2016	240.00	Call	Bond Future	1,616.5100	1.6165	1,523.4300	1.5234	(5.758)	0	0	0
2015/11/18	R202	04/02/2016	240.01	Call	Bond Future	1,606.5100	1.6065	1,513.4300	1.5134	(5.794)	0	0	0
2015/11/18	R202	05/05/2016	246.99	Put	Bond Future	1,225.0400	1.2250	1,321.7000	1.3217	7.890	0	0	0
2015/11/18	R202	05/05/2016			Bond Future	245.7650	245.7650	245.6683	245.6683	(0.039)	0.0000	0.0000	0
2015/11/18	R202	05/05/2016	247.01	Put	Bond Future	1,245.0400	1.2450	1,341.7000	1.3417	7.764	0	0	0
2015/11/18	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	R202	05/05/2016	247.00	Put	Bond Future	1,235.0400	1.2350	1,331.7000	1.3317	7.826	0	0	0
2015/11/18	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	R203	04/02/2016	7.25	Put	Bond Future	440.7000	0.4407	398.2900	0.3983	(9.623)	0	0	0
2015/11/18	R203	04/02/2016	7.26	Put	Bond Future	431.7700	0.4318	389.9200	0.3899	(9.693)	0	0	0
2015/11/18	R203	04/02/2016			Bond Future	7.3991	104.5792	7.3490	104.6541	(0.677)	0.0000	0.0000	15,947
2015/11/18	R203	04/02/2016	7.26	Call	Bond Future	223.6400	0.2236	256.6300	0.2566	14.751	0	0	0
2015/11/18	R203	04/02/2016	7.24	Call	Bond Future	211.6400	0.2116	243.5200	0.2435	15.063	0	0	0
2015/11/18	R203	04/02/2016	7.25	Call	Bond Future	217.5900	0.2176	250.0200	0.2500	14.904	0	0	0
2015/11/18	R203	04/02/2016	7.24	Put	Bond Future	449.7400	0.4497	406.7800	0.4068	(9.552)	0	0	0
2015/11/18	R203	05/05/2016	7.25	Put	Bond Future	576.4700	0.5765	527.3400	0.5273	(8.523)	0	0	0
2015/11/18	R203	05/05/2016			Bond Future	7.4884	102.1989	7.4291	102.2742	(0.791)	0.0000	0.0000	0
2015/11/18	R203	05/05/2016	7.26	Call	Bond Future	278.1400	0.2781	304.6800	0.3047	9.542	0	0	0
2015/11/18	R203	05/05/2016	7.24	Call	Bond Future	267.8900	0.2679	293.7100	0.2937	9.638	0	0	0
2015/11/18	R203	05/05/2016	7.25	Call	Bond Future	272.9900	0.2730	299.1700	0.2992	9.590	0	0	0
2015/11/18	R203	05/05/2016	7.26	Put	Bond Future	568.8700	0.5689	520.1000	0.5201	(8.573)	0	0	0
2015/11/18	R203	05/05/2016	7.24	Put	Bond Future	584.1300	0.5841	534.6400	0.5346	(8.472)	0	0	0
2015/11/18	R203	04/08/2016	7.26	Call	Bond Future	289.2700	0.2893	315.2800	0.3153	8.992	0	0	0
2015/11/18	R203	04/08/2016			Bond Future	7.5382	104.0426	7.4669	104.1170	(0.946)	0.0000	0.0000	0
2015/11/18	R203	04/08/2016	7.24	Call	Bond Future	280.5400	0.2805	305.9700	0.3060	9.065	0	0	0
2015/11/18	R203	04/08/2016	7.25	Call	Bond Future	284.8800	0.2849	310.6000	0.3106	9.028	0	0	0
2015/11/18	R203	04/08/2016	7.24	Put	Bond Future	592.0500	0.5920	543.1400	0.5431	(8.261)	0	0	0
2015/11/18	R203	04/08/2016	7.26	Put	Bond Future	579.8400	0.5798	531.5100	0.5315	(8.335)	0	0	0
2015/11/18	R203	04/08/2016	7.25	Put	Bond Future	585.9200	0.5859	537.3000	0.5373	(8.298)	0	0	0
2015/11/18	R204	04/02/2016	7.50	Call	Bond Future	309.6500	0.3096	330.9700	0.3310	6.885	0	0	0
2015/11/18	R204	04/02/2016			Bond Future	7.7554	101.6952	7.7247	101.7732	(0.396)	0.0000	0.0000	35,420
2015/11/18	R204	04/02/2016	7.51	Call	Bond Future	318.3600	0.3184	340.1500	0.3402	6.844	0	0	0
2015/11/18	R204	04/02/2016	7.49	Put	Bond Future	977.0200	0.9770	919.8700	0.9199	(5.849)	0	0	0
2015/11/18	R204	04/02/2016	7.51	Put	Bond Future	943.1500	0.9431	886.9500	0.8869	(5.959)	0	0	0
2015/11/18	R204	04/02/2016	7.49	Call	Bond Future	301.1100	0.3011	321.9500	0.3220	6.921	0	0	0
2015/11/18	R204	04/02/2016	7.50	Put	Bond Future	960.0000	0.9600	903.3300	0.9033	(5.903)	0	0	0
2015/11/18	R204	05/05/2016	7.75	Call	Bond Future	688.6100	0.6886	731.4600	0.7315	6.223	0	0	0
2015/11/18	R204	05/05/2016			Bond Future	7.8428	103.4336	7.8091	103.5121	(0.429)	0.0000	0.0000	0
2015/11/18	R204	05/05/2016	7.76	Call	Bond Future	699.8000	0.6998	743.0200	0.7430	6.176	0	0	0
2015/11/18	R204	05/05/2016	7.74	Put	Bond Future	917.6400	0.9176	881.3400	0.8813	(3.956)	0	0	0
2015/11/18	R204	05/05/2016	7.76	Put	Bond Future	892.9100	0.8929	857.6300	0.8576	(3.951)	0	0	0
2015/11/18	R204	05/05/2016	7.74	Call	Bond Future	677.8000	0.6778	720.0000	0.7200	6.226	0	0	0
2015/11/18	R204	05/05/2016	7.75	Put	Bond Future	905.0800	0.9051	869.4300	0.8694	(3.939)	0	0	0
2015/11/18	R204	04/08/2016			Bond Future	7.9136	101.2605	7.8771	101.3381	(0.462)	0.0000	0.0000	0

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2015/11/18	R204	04/08/2016	7.74	Put	Bond Future	1,096.3500	1.0964	1,048.2900	1.0483	(4.384)	0	0	0
2015/11/18	R204	04/08/2016	7.76	Put	Bond Future	1,072.9100	1.0729	1,025.4200	1.0254	(4.426)	0	0	0
2015/11/18	R204	04/08/2016	7.75	Put	Bond Future	1,084.5900	1.0846	1,036.8100	1.0368	(4.405)	0	0	0
2015/11/18	R204	04/08/2016	7.74	Call	Bond Future	727.1100	0.7271	756.6200	0.7566	4.059	0	0	0
2015/11/18	R204	04/08/2016	7.75	Call	Bond Future	736.6600	0.7367	766.4500	0.7664	4.044	0	0	0
2015/11/18	R204	04/08/2016	7.76	Call	Bond Future	746.2900	0.7463	776.3700	0.7764	4.031	0	0	0
2015/11/18	R207	04/02/2016	7.27	Put	Bond Future	2,525.9200	2.5259	2,404.3100	2.4043	(4.814)	0	0	0
2015/11/18	R207	04/02/2016	7.49	Put	Bond Future	1,898.6100	1.8986	1,787.1400	1.7871	(5.871)	0	0	0
2015/11/18	R207	04/02/2016			Bond Future	8.0027	97.9930	7.9622	98.1253	(0.506)	0.0000	0.0000	48,120
2015/11/18	R207	04/02/2016	7.51	Put	Bond Future	1,845.3600	1.8454	1,735.0500	1.7350	(5.978)	0	0	0
2015/11/18	R207	04/02/2016	7.27	Call	Bond Future	95.9800	0.0960	106.6700	0.1067	11.138	0	0	43
2015/11/18	R207	04/02/2016	7.50	Call	Bond Future	212.6100	0.2126	234.0200	0.2340	10.070	0	0	19
2015/11/18	R207	04/02/2016	7.51	Call	Bond Future	219.4200	0.2194	241.4100	0.2414	10.022	0	0	0
2015/11/18	R207	04/02/2016	7.49	Call	Bond Future	205.9700	0.2060	226.8000	0.2268	10.113	0	0	0
2015/11/18	R207	04/02/2016	7.50	Put	Bond Future	1,871.8900	1.8719	1,761.0000	1.7610	(5.924)	0	0	0
2015/11/18	R207	05/05/2016	7.86	Put	Bond Future	1,485.5600	1.4856	1,411.8700	1.4119	(4.960)	0	0	0
2015/11/18	R207	05/05/2016			Bond Future	8.0888	99.6685	8.0454	99.8022	(0.536)	0.0000	0.0000	0
2015/11/18	R207	05/05/2016	7.85	Put	Bond Future	1,503.9800	1.5040	1,429.6800	1.4297	(4.940)	0	0	0
2015/11/18	R207	05/05/2016	7.56	Put	Bond Future	2,101.9500	2.1019	2,008.8000	2.0088	(4.432)	0	0	0
2015/11/18	R207	05/05/2016	7.84	Put	Bond Future	1,522.5400	1.5225	1,447.6500	1.4476	(4.919)	0	0	0
2015/11/18	R207	05/05/2016	7.56	Call	Bond Future	455.7600	0.4558	496.3600	0.4964	8.908	0	0	43
2015/11/18	R207	05/05/2016	7.85	Call	Bond Future	764.7300	0.7647	824.1800	0.8242	7.774	0	0	0
2015/11/18	R207	05/05/2016	7.86	Call	Bond Future	777.4000	0.7774	837.4600	0.8375	7.726	0	0	0
2015/11/18	R207	05/05/2016	7.84	Call	Bond Future	752.1800	0.7522	811.0400	0.8110	7.825	0	0	0
2015/11/18	R207	04/08/2016			Bond Future	8.1619	97.8228	8.1156	97.9568	(0.567)	0.0000	0.0000	0
2015/11/18	R207	04/08/2016	7.99	Put	Bond Future	1,550.9900	1.5510	1,468.7500	1.4688	(5.302)	0	0	0
2015/11/18	R207	04/08/2016	8.01	Put	Bond Future	1,519.4700	1.5195	1,438.1700	1.4382	(5.351)	0	0	0
2015/11/18	R207	04/08/2016	8.00	Put	Bond Future	1,535.1800	1.5352	1,453.4100	1.4534	(5.326)	0	0	0
2015/11/18	R207	04/08/2016	8.01	Call	Bond Future	1,078.9300	1.0789	1,131.5600	1.1316	4.878	0	0	0
2015/11/18	R207	04/08/2016	7.99	Call	Bond Future	1,052.2700	1.0523	1,103.9600	1.1040	4.912	0	0	0
2015/11/18	R207	04/08/2016	8.00	Call	Bond Future	1,065.5500	1.0656	1,117.7100	1.1177	4.895	0	0	0
2015/11/18	R208	04/02/2016			Bond Future	8.1427	96.6659	8.1083	96.8033	(0.423)	0.0000	0.0000	38,271
2015/11/18	R208	04/02/2016	7.74	Put	Bond Future	1,994.7800	1.9948	1,890.4600	1.8905	(5.230)	0	0	0
2015/11/18	R208	04/02/2016	7.76	Put	Bond Future	1,934.7600	1.9348	1,831.8800	1.8319	(5.317)	0	0	0
2015/11/18	R208	04/02/2016	7.75	Put	Bond Future	1,964.6500	1.9647	1,861.0400	1.8610	(5.274)	0	0	0
2015/11/18	R208	04/02/2016	7.76	Call	Bond Future	393.6400	0.3936	428.0900	0.4281	8.752	0	0	0
2015/11/18	R208	04/02/2016	7.74	Call	Bond Future	372.2900	0.3723	405.3000	0.4053	8.867	0	0	0
2015/11/18	R208	04/02/2016	7.75	Call	Bond Future	382.8600	0.3829	416.5800	0.4166	8.807	0	0	0
2015/11/18	R208	05/05/2016	7.99	Call	Bond Future	1,017.1500	1.0172	1,058.4300	1.0584	4.058	0	0	0
2015/11/18	R208	05/05/2016	8.00	Put	Bond Future	1,863.0100	1.8630	1,765.9700	1.7660	(5.209)	0	0	0
2015/11/18	R208	05/05/2016			Bond Future	8.2160	94.9180	8.1797	95.0569	(0.442)	0.0000	0.0000	0
2015/11/18	R208	05/05/2016	8.00	Call	Bond Future	1,033.0200	1.0330	1,074.8600	1.0749	4.050	0	0	0
2015/11/18	R208	05/05/2016	8.01	Call	Bond Future	1,049.0600	1.0491	1,091.4600	1.0915	4.042	0	0	0
2015/11/18	R208	05/05/2016	7.99	Put	Bond Future	1,885.7700	1.8858	1,788.1700	1.7882	(5.176)	0	0	0
2015/11/18	R208	05/05/2016	8.01	Put	Bond Future	1,840.4300	1.8404	1,743.9500	1.7440	(5.242)	0	0	0
2015/11/18	R208	04/08/2016	8.01	Put	Bond Future	2,220.8600	2.2209	2,124.4700	2.1245	(4.340)	0	0	0

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2015/11/18	R208	04/08/2016			Bond Future	8.2784	96.6305	8.2403	96.7697	(0.460)	0.0000	0.0000	0
2015/11/18	R208	04/08/2016	8.00	Put	Bond Future	2,242.5400	2.2425	2,145.7000	2.1457	(4.318)	0	0	0
2015/11/18	R208	04/08/2016	7.99	Call	Bond Future	1,203.1000	1.2031	1,245.0000	1.2450	3.483	0	0	0
2015/11/18	R208	04/08/2016	8.00	Call	Bond Future	1,218.3200	1.2183	1,260.6800	1.2607	3.477	0	0	0
2015/11/18	R208	04/08/2016	8.01	Call	Bond Future	1,233.6700	1.2337	1,276.4800	1.2765	3.470	0	0	0
2015/11/18	R208	04/08/2016	7.99	Put	Bond Future	2,264.3600	2.2644	2,167.0600	2.1671	(4.297)	0	0	0
2015/11/18	R209	04/02/2016	8.74	Call	Bond Future	819.9900	0.8200	862.1800	0.8622	5.145	0	0	0
2015/11/18	R209	04/02/2016	8.75	Put	Bond Future	3,984.0300	3.9840	3,863.6000	3.8636	(3.023)	0	0	0
2015/11/18	R209	04/02/2016			Bond Future	9.1718	75.6174	9.1492	75.7809	(0.246)	0.0000	0.0000	41,102
2015/11/18	R209	04/02/2016	8.75	Call	Bond Future	840.2900	0.8403	883.2700	0.8833	5.115	0	0	0
2015/11/18	R209	04/02/2016	8.76	Call	Bond Future	860.9300	0.8609	904.7100	0.9047	5.085	0	0	0
2015/11/18	R209	04/02/2016	9.52	Put	Bond Future	1,022.2900	1.0223	975.8700	0.9759	(4.541)	0	0	2,200
2015/11/18	R209	04/02/2016	8.74	Put	Bond Future	4,040.7100	4.0407	3,919.4900	3.9195	(3.000)	0	0	0
2015/11/18	R209	04/02/2016	8.76	Put	Bond Future	3,927.8000	3.9278	3,808.1700	3.8082	(3.046)	0	0	0
2015/11/18	R209	04/02/2016	9.52	Call	Bond Future	3,471.1200	3.4711	3,588.1100	3.5881	3.370	0	0	0
2015/11/18	R209	05/05/2016			Bond Future	9.2283	73.7617	9.2052	73.9272	(0.251)	0.0000	0.0000	0
2015/11/18	R209	05/05/2016	9.00	Call	Bond Future	2,249.6000	2.2496	2,301.3800	2.3014	2.302	0	0	6,700
2015/11/18	R209	05/05/2016	8.25	Put	Bond Future	8,176.4200	8.1764	8,026.7000	8.0267	(1.831)	0	0	0
2015/11/18	R209	05/05/2016	8.99	Put	Bond Future	3,951.9000	3.9519	3,837.5000	3.8375	(2.895)	0	0	0
2015/11/18	R209	05/05/2016	9.01	Put	Bond Future	3,864.2600	3.8643	3,751.0600	3.7511	(2.929)	0	0	0
2015/11/18	R209	05/05/2016	9.00	Put	Bond Future	3,907.9100	3.9079	3,794.1100	3.7941	(2.912)	0	0	0
2015/11/18	R209	05/05/2016	9.01	Call	Bond Future	2,279.7700	2.2798	2,332.1500	2.3322	2.298	0	0	0
2015/11/18	R209	05/05/2016	8.25	Call	Bond Future	652.9300	0.6529	668.7900	0.6688	2.429	0	0	6,700
2015/11/18	R209	05/05/2016	8.99	Call	Bond Future	2,219.6600	2.2197	2,270.8400	2.2708	2.306	0	0	0
2015/11/18	R209	04/08/2016	9.26	Call	Bond Future	3,646.2500	3.6463	3,711.1700	3.7112	1.780	0	0	0
2015/11/18	R209	04/08/2016			Bond Future	9.2792	75.0926	9.2556	75.2595	(0.254)	0.0000	0.0000	0
2015/11/18	R209	04/08/2016	9.24	Call	Bond Future	3,577.2300	3.5772	3,641.1200	3.6411	1.786	0	0	0
2015/11/18	R209	04/08/2016	9.25	Call	Bond Future	3,611.5300	3.6115	3,675.9300	3.6759	1.783	0	0	0
2015/11/18	R209	04/08/2016	9.24	Put	Bond Future	3,855.0100	3.8550	3,751.9800	3.7520	(2.673)	0	0	0
2015/11/18	R209	04/08/2016	9.26	Put	Bond Future	3,782.0300	3.7820	3,680.0300	3.6800	(2.697)	0	0	0
2015/11/18	R209	04/08/2016	9.25	Put	Bond Future	3,818.2600	3.8183	3,715.7400	3.7157	(2.685)	0	0	0
2015/11/18	R210	04/02/2016	184.99	Put	Bond Future	524.2200	0.5242	596.6400	0.5966	13.815	0	0	0
2015/11/18	R210	04/02/2016			Bond Future	184.4658	184.4658	184.3934	184.3934	(0.039)	0.0000	0.0000	3,296
2015/11/18	R210	04/02/2016	185.01	Put	Bond Future	544.2200	0.5442	616.6400	0.6166	13.307	0	0	0
2015/11/18	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	R210	04/02/2016	185.00	Put	Bond Future	534.2200	0.5342	606.6400	0.6066	13.556	0	0	0
2015/11/18	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	R210	05/05/2016			Bond Future	185.4678	185.4678	185.3926	185.3926	(0.041)	0.0000	0.0000	0
2015/11/18	R210	05/05/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	R210	05/05/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	R210	05/05/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	R210	05/05/2016	184.99	Call	Bond Future	477.7500	0.4777	402.5700	0.4026	(15.736)	0	0	0
2015/11/18	R210	05/05/2016	185.00	Call	Bond Future	467.7500	0.4677	392.5700	0.3926	(16.073)	0	0	0
2015/11/18	R210	05/05/2016	185.01	Call	Bond Future	457.7500	0.4577	382.5700	0.3826	(16.424)	0	0	0

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2015/11/18	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	R211	04/02/2016			Bond Future	135.7015	135.7015	135.6477	135.6477	(0.040)	0.0000	0.0000	1,010
2015/11/18	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	R211	04/02/2016	138.99	Put	Bond Future	3,288.5200	3.2885	3,342.2500	3.3423	1.634	0	0	0
2015/11/18	R211	04/02/2016	139.01	Put	Bond Future	3,308.5200	3.3085	3,362.2500	3.3623	1.624	0	0	0
2015/11/18	R211	04/02/2016	139.00	Put	Bond Future	3,298.5200	3.2985	3,352.2500	3.3523	1.629	0	0	0
2015/11/18	R211	05/05/2016	139.01	Put	Bond Future	978.3000	0.9783	1,034.0000	1.0340	5.694	0	0	0
2015/11/18	R211	05/05/2016			Bond Future	138.0317	138.0317	137.9760	137.9760	(0.040)	0.0000	0.0000	0
2015/11/18	R211	05/05/2016	139.00	Put	Bond Future	968.3000	0.9683	1,024.0000	1.0240	5.752	0	0	0
2015/11/18	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	R211	05/05/2016	138.99	Put	Bond Future	958.3000	0.9583	1,014.0000	1.0140	5.812	0	0	0
2015/11/18	R212	04/02/2016			Bond Future	142.0849	142.0849	142.1915	142.1915	0.075	0.0000	0.0000	1,569
2015/11/18	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	R212	04/02/2016	145.99	Put	Bond Future	3,905.1500	3.9051	3,798.5100	3.7985	(2.731)	0	0	0
2015/11/18	R212	04/02/2016	146.01	Put	Bond Future	3,925.1500	3.9251	3,818.5100	3.8185	(2.717)	0	0	0
2015/11/18	R212	04/02/2016	146.00	Put	Bond Future	3,915.1500	3.9151	3,808.5100	3.8085	(2.724)	0	0	0
2015/11/18	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	R212	05/05/2016			Bond Future	144.5247	144.5247	144.6320	144.6320	0.074	0.0000	0.0000	0
2015/11/18	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	R212	05/05/2016	144.99	Put	Bond Future	465.2900	0.4653	357.9500	0.3580	(23.069)	0	0	0
2015/11/18	R212	05/05/2016	145.01	Put	Bond Future	485.2900	0.4853	377.9500	0.3780	(22.119)	0	0	0
2015/11/18	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/18	R212	05/05/2016	145.00	Put	Bond Future	475.2900	0.4753	367.9500	0.3680	(22.584)	0	0	0
2015/11/18	R213	04/02/2016			Bond Future	9.0653	86.3411	9.0526	86.4318	(0.140)	0.0000	0.0000	31,687
2015/11/18	R213	04/02/2016	8.75	Call	Bond Future	1,052.7900	1.0528	1,064.5600	1.0646	1.118	0	0	0
2015/11/18	R213	04/02/2016	8.74	Put	Bond Future	3,398.2700	3.3983	3,318.9200	3.3189	(2.335)	0	0	0
2015/11/18	R213	04/02/2016	8.76	Put	Bond Future	3,297.4800	3.2975	3,218.8700	3.2189	(2.384)	0	0	0
2015/11/18	R213	04/02/2016	8.75	Put	Bond Future	3,347.6500	3.3476	3,268.6700	3.2687	(2.359)	0	0	0
2015/11/18	R213	04/02/2016	8.76	Call	Bond Future	1,076.7700	1.0768	1,088.9100	1.0889	1.127	0	0	0
2015/11/18	R213	04/02/2016	8.74	Call	Bond Future	1,029.1700	1.0292	1,040.5700	1.0406	1.108	0	0	0
2015/11/18	R213	05/05/2016	8.74	Put	Bond Future	4,517.9600	4.5180	4,441.4200	4.4414	(1.694)	0	0	0
2015/11/18	R213	05/05/2016	8.76	Put	Bond Future	4,422.6700	4.4227	4,346.7100	4.3467	(1.718)	0	0	0
2015/11/18	R213	05/05/2016			Bond Future	9.1250	84.2701	9.1120	84.3617	(0.142)	0.0000	0.0000	0
2015/11/18	R213	05/05/2016	8.75	Put	Bond Future	4,470.0400	4.4700	4,393.7900	4.3938	(1.706)	0	0	0
2015/11/18	R213	05/05/2016	8.74	Call	Bond Future	1,741.7200	1.7417	1,756.7700	1.7568	0.864	0	0	0
2015/11/18	R213	05/05/2016	8.75	Call	Bond Future	1,767.5500	1.7675	1,782.8900	1.7829	0.868	0	0	0
2015/11/18	R213	05/05/2016	8.76	Call	Bond Future	1,793.8400	1.7938	1,809.4700	1.8095	0.871	0	0	0
2015/11/18	R213	04/08/2016			Bond Future	9.1781	85.7903	9.1650	85.8817	(0.143)	0.0000	0.0000	0
2015/11/18	R213	04/08/2016	8.99	Put	Bond Future	4,304.8100	4.3048	4,234.6300	4.2346	(1.630)	0	0	0
2015/11/18	R213	04/08/2016	9.01	Put	Bond Future	4,225.3400	4.2253	4,155.7000	4.1557	(1.648)	0	0	0
2015/11/18	R213	04/08/2016	9.00	Put	Bond Future	4,264.9500	4.2650	4,195.0300	4.1950	(1.639)	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
2015/11/18	R213	04/08/2016	9.01	Call	Bond Future	3,044.4800	3.0445	3,066.2200	3.0662	0.714	0	0	0
2015/11/18	R213	04/08/2016	8.99	Call	Bond Future	2,981.8900	2.9819	3,003.0900	3.0031	0.711	0	0	0
2015/11/18	R213	04/08/2016	9.00	Call	Bond Future	3,013.1000	3.0131	3,034.5600	3.0346	0.712	0	0	0
2015/11/18	R214	04/02/2016			Bond Future	9.2435	76.3072	9.2259	76.4399	(0.190)	0.0000	0.0000	31,911
2015/11/18	R214	04/02/2016	7.99	Put	Bond Future	10,630.0000	10.6300	10,498.1100	10.4981	(1.241)	0	0	0
2015/11/18	R214	04/02/2016	9.45	Call	Bond Future	2,985.5100	2.9855	3,051.0700	3.0511	2.196	0	0	0
2015/11/18	R214	04/02/2016	8.00	Call	Bond Future	65.6900	0.0657	66.5900	0.0666	1.370	0	0	0
2015/11/18	R214	04/02/2016	8.01	Call	Bond Future	68.3700	0.0684	69.3200	0.0693	1.389	0	0	0
2015/11/18	R214	04/02/2016	7.99	Call	Bond Future	63.1100	0.0631	63.9500	0.0639	1.331	0	0	0
2015/11/18	R214	04/02/2016	9.35	Call	Bond Future	2,557.6400	2.5576	2,615.4800	2.6155	2.261	0	0	0
2015/11/18	R214	04/02/2016	9.45	Put	Bond Future	1,451.7600	1.4518	1,384.5900	1.3846	(4.627)	0	0	25
2015/11/18	R214	04/02/2016	8.01	Put	Bond Future	10,447.9300	10.4479	10,316.1500	10.3162	(1.261)	0	0	0
2015/11/18	R214	04/02/2016	9.35	Put	Bond Future	1,759.8600	1.7599	1,684.9700	1.6850	(4.255)	0	0	25
2015/11/18	R214	04/02/2016	8.00	Put	Bond Future	10,538.8300	10.5388	10,407.0000	10.4070	(1.251)	0	0	0
2015/11/18	R214	05/05/2016	9.01	Call	Bond Future	2,175.9700	2.1760	2,238.4500	2.2384	2.871	0	0	0
2015/11/18	R214	05/05/2016			Bond Future	9.2973	74.3181	9.2793	74.4525	(0.193)	0.0000	0.0000	0
2015/11/18	R214	05/05/2016	8.99	Call	Bond Future	2,116.3200	2.1163	2,177.7500	2.1778	2.903	0	0	0
2015/11/18	R214	05/05/2016	9.00	Call	Bond Future	2,146.0200	2.1460	2,207.9800	2.2080	2.887	0	0	0
2015/11/18	R214	05/05/2016	8.99	Put	Bond Future	4,475.4400	4.4754	4,402.4600	4.4025	(1.631)	0	0	0
2015/11/18	R214	05/05/2016	9.01	Put	Bond Future	4,377.7900	4.3778	4,305.8600	4.3059	(1.643)	0	0	0
2015/11/18	R214	05/05/2016	9.00	Put	Bond Future	4,426.4200	4.4264	4,353.9700	4.3540	(1.637)	0	0	0
2015/11/18	R214	04/08/2016	9.25	Put	Bond Future	4,264.2400	4.2642	4,209.5300	4.2095	(1.283)	0	0	0
2015/11/18	R214	04/08/2016	9.24	Call	Bond Future	3,517.1600	3.5172	3,597.2100	3.5972	2.276	0	0	0
2015/11/18	R214	04/08/2016			Bond Future	9.3453	75.6588	9.3271	75.7939	(0.195)	0.0000	0.0000	0
2015/11/18	R214	04/08/2016	9.25	Call	Bond Future	3,551.9000	3.5519	3,632.3600	3.6324	2.265	0	0	0
2015/11/18	R214	04/08/2016	9.26	Call	Bond Future	3,586.8000	3.5868	3,668.1900	3.6682	2.269	0	0	0
2015/11/18	R214	04/08/2016	9.24	Put	Bond Future	4,304.8700	4.3049	4,249.7500	4.2498	(1.280)	0	0	0
2015/11/18	R214	04/08/2016	9.26	Put	Bond Future	4,223.9000	4.2239	4,170.1200	4.1701	(1.273)	0	0	0
2015/11/18	R248	04/02/2016	8.99	Put	Bond Future	3,331.0600	3.3311	4,613.3600	4.6134	38.495	0	0	0
2015/11/18	R248	04/02/2016	9.55	Put	Bond Future	0.0000	0.0000	1,732.1800	1.7322	100.000	0	0	75
2015/11/18	R248	04/02/2016			Bond Future	9.3257	98.0653	9.3081	98.2353	(0.189)	0.0000	0.0000	56,208
2015/11/18	R248	04/02/2016	9.00	Put	Bond Future	3,228.8500	3.2288	4,544.0200	4.5440	40.732	0	0	0
2015/11/18	R248	04/02/2016	9.01	Put	Bond Future	3,126.8300	3.1268	4,475.3600	4.4754	43.128	0	0	0
2015/11/18	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	1,452.3000	1.4523	100.000	0	0	0
2015/11/18	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	1,485.1700	1.4852	100.000	0	0	0
2015/11/18	R248	04/02/2016	9.45	Put	Bond Future	0.0000	0.0000	2,103.2200	2.1032	100.000	0	0	75
2015/11/18	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	1,518.5300	1.5185	100.000	0	0	0
2015/11/18	R248	04/02/2016	9.45	Call	Bond Future	1,182.5100	1.1825	3,455.7300	3.4557	192.237	0	0	0
2015/11/18	R248	04/02/2016	9.55	Call	Bond Future	2,114.9900	2.1150	4,017.1700	4.0172	89.938	0	0	0
2015/11/18	R248	05/05/2016			Bond Future	9.3819	95.3081	9.3638	95.4803	(0.193)	0.0000	0.0000	0
2015/11/18	R248	05/05/2016	8.99	Put	Bond Future	3,864.9900	3.8650	6,160.7000	6.1607	59.398	0	0	0
2015/11/18	R248	05/05/2016	9.01	Put	Bond Future	3,661.0000	3.6610	6,029.0300	6.0290	64.683	0	0	0
2015/11/18	R248	05/05/2016	9.00	Put	Bond Future	3,762.9000	3.7629	6,094.6100	6.0946	61.966	0	0	0
2015/11/18	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	2,467.9400	2.4679	100.000	0	0	0
2015/11/18	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	2,503.9400	2.5039	100.000	0	0	0
2015/11/18	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	2,540.2600	2.5403	100.000	0	0	0

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2015/11/18	R248	04/08/2016			Bond Future	9.4325	97.0275	9.4141	97.2006	(0.195)	0.0000	0.0000	0
2015/11/18	R248	04/08/2016	9.25	Call	Bond Future	0.0000	0.0000	4,253.8900	4.2539	100.000	0	0	0
2015/11/18	R248	04/08/2016	9.24	Put	Bond Future	1,844.4600	1.8445	5,882.3800	5.8824	218.922	0	0	0
2015/11/18	R248	04/08/2016	9.26	Put	Bond Future	1,649.8200	1.6498	5,773.7000	5.7737	249.959	0	0	0
2015/11/18	R248	04/08/2016	9.25	Put	Bond Future	1,747.0500	1.7471	5,827.8400	5.8278	233.582	0	0	0
2015/11/18	R248	04/08/2016	9.26	Call	Bond Future	0.0000	0.0000	4,296.9800	4.2970	100.000	0	0	0
2015/11/18	R248	04/08/2016	9.24	Call	Bond Future	0.0000	0.0000	4,211.0200	4.2110	100.000	0	0	0

Total **597199**