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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/11/2015 TO 19/11/2015

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
2015/11/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	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
2015/11/19	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	2025	04/02/2016	126.01	Put	Bond Future	2,175.3500	2.1753	2,192.0100	2.1920	0.766	0	0	0
2015/11/19	2025	04/02/2016			Bond Future	123.8347	123.8347	123.8180	123.8180	(0.013)	0.0000	0.0000	950
2015/11/19	2025	04/02/2016	126.00	Put	Bond Future	2,165.3500	2.1653	2,182.0100	2.1820	0.769	0	0	0
2015/11/19	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	2025	04/02/2016	125.99	Put	Bond Future	2,155.3500	2.1553	2,172.0100	2.1720	0.773	0	0	0
2015/11/19	2025	05/05/2016			Bond Future	125.9600	125.9600	125.9415	125.9415	(0.015)	0.0000	0.0000	0
2015/11/19	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	2025	05/05/2016	125.99	Put	Bond Future	29.9800	0.0300	48.5200	0.0485	61.841	0	0	0
2015/11/19	2025	05/05/2016	126.01	Put	Bond Future	49.9800	0.0500	68.5200	0.0685	37.095	0	0	0
2015/11/19	2025	05/05/2016	126.00	Put	Bond Future	39.9800	0.0400	58.5200	0.0585	46.373	0	0	0
2015/11/19	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	2030	04/02/2016			Bond Future	8.9916	92.3918	8.8675	93.3207	(1.380)	0.0000	0.0000	9,973
2015/11/19	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	2030	04/02/2016	8.74	Put	Bond Future	1,896.8500	1.8969	967.9100	0.9679	(48.973)	0	0	0
2015/11/19	2030	04/02/2016	8.76	Put	Bond Future	1,744.0700	1.7441	815.1300	0.8151	(53.263)	0	0	0
2015/11/19	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	2030	04/02/2016	8.75	Put	Bond Future	1,820.4100	1.8204	891.4700	0.8915	(51.029)	0	0	0
2015/11/19	2030	05/05/2016	8.99	Put	Bond Future	486.5000	0.4865	0.0000	0.0000	(100.000)	0	0	0
2015/11/19	2030	05/05/2016	9.01	Put	Bond Future	339.2100	0.3392	0.0000	0.0000	(100.000)	0	0	0
2015/11/19	2030	05/05/2016			Bond Future	9.0562	93.9710	8.9283	94.9143	(1.413)	0.0000	0.0000	0
2015/11/19	2030	05/05/2016	9.00	Put	Bond Future	412.8100	0.4128	0.0000	0.0000	(100.000)	0	0	0
2015/11/19	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	456.7800	0.4568	100.000	0	0	0
2015/11/19	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	530.4700	0.5305	100.000	0	0	0
2015/11/19	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	604.0700	0.6041	100.000	0	0	0
2015/11/19	2032	04/02/2016			Bond Future	9.0961	95.8685	8.9773	96.8193	(1.306)	0.0000	0.0000	8,417
2015/11/19	2032	04/02/2016	8.69	Put	Bond Future	3,308.8200	3.3088	3,582.0600	3.5821	8.258	0	0	0
2015/11/19	2032	04/02/2016	8.71	Put	Bond Future	3,141.8800	3.1419	3,471.7100	3.4717	10.498	0	0	0
2015/11/19	2032	04/02/2016	9.20	Call	Bond Future	819.7700	0.8198	3,193.1500	3.1931	289.518	0	0	0
2015/11/19	2032	04/02/2016	8.70	Put	Bond Future	3,225.3000	3.2253	3,526.5400	3.5265	9.340	0	0	0
2015/11/19	2032	04/02/2016	9.30	Call	Bond Future	1,598.8800	1.5989	3,701.0400	3.7010	131.477	0	0	0
2015/11/19	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	1,280.6300	1.2806	100.000	0	0	0
2015/11/19	2032	04/02/2016	9.20	Put	Bond Future	0.0000	0.0000	1,422.5800	1.4226	100.000	0	0	22
2015/11/19	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	1,224.0400	1.2240	100.000	0	0	0
2015/11/19	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	1,252.0400	1.2520	100.000	0	0	0

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2015/11/19	2032	04/02/2016	9.30	Put	Bond Future	0.0000	0.0000	1,151.3600	1.1514	100.000	0	0	22
2015/11/19	2032	05/05/2016			Bond Future	9.1593	93.3507	9.0369	94.3161	(1.336)	0.0000	0.0000	0
2015/11/19	2032	05/05/2016	8.99	Put	Bond Future	1,339.2700	1.3393	3,436.6900	3.4367	156.609	0	0	0
2015/11/19	2032	05/05/2016	9.01	Put	Bond Future	1,179.5700	1.1796	3,353.8500	3.3538	184.328	0	0	0
2015/11/19	2032	05/05/2016	9.00	Put	Bond Future	1,259.3700	1.2594	3,395.0900	3.3951	169.586	0	0	0
2015/11/19	2032	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	3,139.7400	3.1397	100.000	0	0	0
2015/11/19	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	3,062.8800	3.0629	100.000	0	0	0
2015/11/19	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	3,101.1800	3.1012	100.000	0	0	0
2015/11/19	2032	04/08/2016	9.01	Call	Bond Future	0.0000	0.0000	3,712.2900	3.7123	100.000	0	0	0
2015/11/19	2032	04/08/2016			Bond Future	9.2164	95.0329	9.0901	96.0161	(1.370)	0.0000	0.0000	0
2015/11/19	2032	04/08/2016	8.99	Call	Bond Future	0.0000	0.0000	3,638.1400	3.6381	100.000	0	0	0
2015/11/19	2032	04/08/2016	9.00	Call	Bond Future	0.0000	0.0000	3,675.1100	3.6751	100.000	0	0	0
2015/11/19	2032	04/08/2016	8.99	Put	Bond Future	1,773.4300	1.7734	4,428.3500	4.4283	149.705	0	0	0
2015/11/19	2032	04/08/2016	9.01	Put	Bond Future	1,614.8000	1.6148	4,343.8700	4.3439	169.004	0	0	0
2015/11/19	2032	04/08/2016	9.00	Put	Bond Future	1,694.0600	1.6941	4,385.9500	4.3860	158.902	0	0	0
2015/11/19	2033	04/02/2016	102.40	Call	Bond Future	3,099.6500	3.0996	3,085.9300	3.0859	(0.443)	0	0	0
2015/11/19	2033	04/02/2016			Bond Future	105.4997	105.4997	105.4859	105.4859	(0.013)	0.0000	0.0000	185
2015/11/19	2033	04/02/2016	102.41	Call	Bond Future	3,089.6500	3.0896	3,075.9300	3.0759	(0.444)	0	0	0
2015/11/19	2033	04/02/2016	102.39	Call	Bond Future	3,109.6500	3.1096	3,095.9300	3.0959	(0.441)	0	0	0
2015/11/19	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	2033	05/05/2016			Bond Future	106.3360	106.3360	106.3206	106.3206	(0.014)	0.0000	0.0000	0
2015/11/19	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	2033	05/05/2016	102.40	Call	Bond Future	3,936.0300	3.9360	3,920.6300	3.9206	(0.391)	0	0	0
2015/11/19	2033	05/05/2016	102.41	Call	Bond Future	3,926.0300	3.9260	3,910.6300	3.9106	(0.392)	0	0	0
2015/11/19	2033	05/05/2016	102.39	Call	Bond Future	3,946.0300	3.9460	3,930.6300	3.9306	(0.390)	0	0	0
2015/11/19	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	1,144.9200	1.1449	100.000	0	0	0
2015/11/19	2037	04/02/2016	8.75	Put	Bond Future	4,456.6800	4.4567	4,406.4400	4.4064	(1.127)	0	0	0
2015/11/19	2037	04/02/2016	9.43	Call	Bond Future	1,595.1300	1.5951	4,099.5000	4.0995	157.001	0	0	0
2015/11/19	2037	04/02/2016			Bond Future	9.2440	93.3661	9.1049	94.5889	(1.506)	0.0000	0.0000	50,887
2015/11/19	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	1,172.4900	1.1725	100.000	0	0	0
2015/11/19	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	1,200.5000	1.2005	100.000	0	0	0
2015/11/19	2037	04/02/2016	9.30	Call	Bond Future	484.6000	0.4846	3,388.5900	3.3886	599.255	0	0	0
2015/11/19	2037	04/02/2016	8.74	Put	Bond Future	4,550.3000	4.5503	4,472.4900	4.4725	(1.710)	0	0	0
2015/11/19	2037	04/02/2016	9.43	Put	Bond Future	0.0000	0.0000	1,281.6400	1.2816	100.000	0	0	16
2015/11/19	2037	04/02/2016	8.76	Put	Bond Future	4,363.1900	4.3632	4,340.9600	4.3410	(0.509)	0	0	0
2015/11/19	2037	04/02/2016	9.30	Put	Bond Future	0.0000	0.0000	1,681.2600	1.6813	100.000	0	0	16
2015/11/19	2037	05/05/2016	9.00	Put	Bond Future	2,690.4200	2.6904	4,417.6000	4.4176	64.197	0	0	0
2015/11/19	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	2,930.7700	2.9308	100.000	0	0	0
2015/11/19	2037	05/05/2016			Bond Future	9.3063	94.9621	9.1632	96.2042	(1.538)	0.0000	0.0000	0
2015/11/19	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	2,969.2500	2.9693	100.000	0	0	0
2015/11/19	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	3,008.2800	3.0083	100.000	0	0	0
2015/11/19	2037	05/05/2016	8.99	Put	Bond Future	2,780.3000	2.7803	4,469.0000	4.4690	60.738	0	0	0

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2015/11/19	2037	05/05/2016	9.01	Put	Bond Future	2,600.6700	2.6007	4,366.8800	4.3669	67.914	0	0	0
2015/11/19	2037	04/08/2016			Bond Future	9.3642	92.4146	9.2167	93.6793	(1.575)	0.0000	0.0000	0
2015/11/19	2037	04/08/2016	9.24	Put	Bond Future	1,062.9600	1.0630	4,380.0400	4.3800	312.061	0	0	0
2015/11/19	2037	04/08/2016	9.26	Put	Bond Future	890.4900	0.8905	4,294.2600	4.2943	382.236	0	0	0
2015/11/19	2037	04/08/2016	9.25	Put	Bond Future	976.6600	0.9767	4,337.1400	4.3371	344.079	0	0	0
2015/11/19	2037	04/08/2016	9.24	Call	Bond Future	0.0000	0.0000	4,581.7900	4.5818	100.000	0	0	0
2015/11/19	2037	04/08/2016	9.25	Call	Bond Future	0.0000	0.0000	4,625.1900	4.6252	100.000	0	0	0
2015/11/19	2037	04/08/2016	9.26	Call	Bond Future	0.0000	0.0000	4,668.4800	4.6685	100.000	0	0	0
2015/11/19	2038	04/02/2016			Bond Future	129.6944	129.6944	129.6774	129.6774	(0.013)	0.0000	0.0000	16,637
2015/11/19	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	2038	04/02/2016	130.99	Put	Bond Future	1,295.6100	1.2956	1,312.6200	1.3126	1.313	0	0	0
2015/11/19	2038	04/02/2016	131.01	Put	Bond Future	1,315.6100	1.3156	1,332.6200	1.3326	1.293	0	0	0
2015/11/19	2038	04/02/2016	131.00	Put	Bond Future	1,305.6100	1.3056	1,322.6200	1.3226	1.303	0	0	0
2015/11/19	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	2038	05/05/2016			Bond Future	131.9204	131.9204	131.9016	131.9016	(0.014)	0.0000	0.0000	0
2015/11/19	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	2038	05/05/2016	131.01	Call	Bond Future	910.4300	0.9104	891.5600	0.8916	(2.073)	0	0	0
2015/11/19	2038	05/05/2016	130.99	Call	Bond Future	930.4300	0.9304	911.5600	0.9116	(2.028)	0	0	0
2015/11/19	2038	05/05/2016	131.00	Call	Bond Future	920.4300	0.9204	901.5600	0.9016	(2.050)	0	0	0
2015/11/19	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	2040	04/02/2016	9.51	Put	Bond Future	0.0000	0.0000	1,318.3700	1.3184	100.000	0	0	0
2015/11/19	2040	04/02/2016			Bond Future	9.3038	97.3211	9.1596	98.6793	(1.551)	0.0000	0.0000	1,820
2015/11/19	2040	04/02/2016	9.50	Put	Bond Future	0.0000	0.0000	1,346.7900	1.3468	100.000	0	0	0
2015/11/19	2040	04/02/2016	9.49	Put	Bond Future	0.0000	0.0000	1,375.8700	1.3759	100.000	0	0	0
2015/11/19	2040	04/02/2016	9.50	Call	Bond Future	1,797.9100	1.7979	4,502.9400	4.5029	150.454	0	0	0
2015/11/19	2040	04/02/2016	9.51	Call	Bond Future	1,888.0900	1.8881	4,564.7000	4.5647	141.763	0	0	0
2015/11/19	2040	04/02/2016	9.49	Call	Bond Future	1,707.5800	1.7076	4,441.6900	4.4417	160.116	0	0	0
2015/11/19	2040	05/05/2016	9.50	Call	Bond Future	1,219.1100	1.2191	5,323.0100	5.3230	336.631	0	0	0
2015/11/19	2040	05/05/2016			Bond Future	9.3660	98.9846	9.2177	100.3644	(1.584)	0.0000	0.0000	0
2015/11/19	2040	05/05/2016	9.51	Call	Bond Future	1,309.0800	1.3091	5,377.4500	5.3775	310.781	0	0	0
2015/11/19	2040	05/05/2016	9.49	Call	Bond Future	1,129.0000	1.1290	5,269.0600	5.2691	366.702	0	0	0
2015/11/19	2040	05/05/2016	9.50	Put	Bond Future	0.0000	0.0000	2,724.0600	2.7241	100.000	0	0	0
2015/11/19	2040	05/05/2016	9.49	Put	Bond Future	0.0000	0.0000	2,760.2200	2.7602	100.000	0	0	0
2015/11/19	2040	05/05/2016	9.51	Put	Bond Future	0.0000	0.0000	2,688.5300	2.6885	100.000	0	0	0
2015/11/19	2040	04/08/2016			Bond Future	9.4239	96.2592	9.2711	97.6641	(1.622)	0.0000	0.0000	0
2015/11/19	2040	04/08/2016	9.49	Put	Bond Future	0.0000	0.0000	3,890.2200	3.8902	100.000	0	0	0
2015/11/19	2040	04/08/2016	9.50	Call	Bond Future	687.3000	0.6873	5,942.9600	5.9430	764.682	0	0	0
2015/11/19	2040	04/08/2016	9.51	Call	Bond Future	777.0100	0.7770	5,993.8000	5.9938	671.393	0	0	0
2015/11/19	2040	04/08/2016	9.49	Call	Bond Future	597.4600	0.5975	5,892.6300	5.8926	886.280	0	0	0
2015/11/19	2040	04/08/2016	9.51	Put	Bond Future	0.0000	0.0000	3,811.8400	3.8118	100.000	0	0	0
2015/11/19	2040	04/08/2016	9.50	Put	Bond Future	0.0000	0.0000	3,850.7100	3.8507	100.000	0	0	0
2015/11/19	2044	04/02/2016	8.99	Put	Bond Future	3,262.8600	3.2629	3,708.8400	3.7088	13.668	0	0	0
2015/11/19	2044	04/02/2016			Bond Future	9.3271	94.5074	9.1778	95.9296	(1.601)	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
2015/11/19	2044	04/02/2016	9.01	Put	Bond Future	3,063.9400	3.0639	3,588.1500	3.5881	17.109	0	0	0
2015/11/19	2044	04/02/2016	9.58	Put	Bond Future	0.0000	0.0000	1,198.5800	1.1986	100.000	0	0	25
2015/11/19	2044	04/02/2016	9.00	Put	Bond Future	3,163.3100	3.1633	3,648.1600	3.6482	15.327	0	0	0
2015/11/19	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	1,946.3700	1.9464	100.000	0	0	0
2015/11/19	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	1,868.1400	1.8681	100.000	0	0	0
2015/11/19	2044	04/02/2016	9.58	Call	Bond Future	2,327.6100	2.3276	4,948.3500	4.9483	112.594	0	0	0
2015/11/19	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	1,907.0100	1.9070	100.000	0	0	0
2015/11/19	2044	05/05/2016	8.99	Put	Bond Future	3,820.5400	3.8205	5,274.3800	5.2744	38.053	0	0	0
2015/11/19	2044	05/05/2016			Bond Future	9.3874	96.1230	9.2339	97.5678	(1.635)	0.0000	0.0000	0
2015/11/19	2044	05/05/2016	9.01	Put	Bond Future	3,621.9800	3.6220	5,155.8800	5.1559	42.350	0	0	0
2015/11/19	2044	05/05/2016	9.00	Put	Bond Future	3,721.1700	3.7212	5,214.8900	5.2149	40.141	0	0	0
2015/11/19	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	2,978.7200	2.9787	100.000	0	0	0
2015/11/19	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	2,898.6600	2.8987	100.000	0	0	0
2015/11/19	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	2,938.5400	2.9385	100.000	0	0	0
2015/11/19	2044	04/08/2016	9.50	Call	Bond Future	516.8000	0.5168	5,951.2800	5.9513	1051.563	0	0	0
2015/11/19	2044	04/08/2016			Bond Future	9.4435	93.4712	9.2855	94.9424	(1.673)	0.0000	0.0000	0
2015/11/19	2044	04/08/2016	9.51	Call	Bond Future	607.7300	0.6077	6,002.5500	6.0025	887.700	0	0	0
2015/11/19	2044	04/08/2016	9.49	Put	Bond Future	0.0000	0.0000	4,003.9000	4.0039	100.000	0	0	0
2015/11/19	2044	04/08/2016	9.51	Put	Bond Future	0.0000	0.0000	3,923.6300	3.9236	100.000	0	0	0
2015/11/19	2044	04/08/2016	9.49	Call	Bond Future	425.7200	0.4257	5,900.8100	5.9008	1286.078	0	0	0
2015/11/19	2044	04/08/2016	9.50	Put	Bond Future	0.0000	0.0000	3,963.2900	3.9633	100.000	0	0	0
2015/11/19	2046	04/02/2016	127.99	Call	Bond Future	3,425.4900	3.4255	3,408.7000	3.4087	(0.490)	0	0	0
2015/11/19	2046	04/02/2016			Bond Future	131.4155	131.4155	131.3987	131.3987	(0.013)	0.0000	0.0000	11,598
2015/11/19	2046	04/02/2016	128.00	Call	Bond Future	3,415.4900	3.4155	3,398.7000	3.3987	(0.492)	0	0	0
2015/11/19	2046	04/02/2016	128.01	Call	Bond Future	3,405.4900	3.4055	3,388.7000	3.3887	(0.493)	0	0	0
2015/11/19	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	2046	05/05/2016			Bond Future	132.2425	132.2425	132.2236	132.2236	(0.014)	0.0000	0.0000	0
2015/11/19	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	2046	05/05/2016	130.01	Call	Bond Future	2,232.5200	2.2325	2,213.6200	2.2136	(0.847)	0	0	0
2015/11/19	2046	05/05/2016	129.99	Call	Bond Future	2,252.5200	2.2525	2,233.6200	2.2336	(0.839)	0	0	0
2015/11/19	2046	05/05/2016	130.00	Call	Bond Future	2,242.5200	2.2425	2,223.6200	2.2236	(0.843)	0	0	0
2015/11/19	2050	04/02/2016			Bond Future	137.9501	137.9501	137.4332	137.4332	(0.375)	0.0000	0.0000	9,655
2015/11/19	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	2050	04/02/2016	137.99	Put	Bond Future	39.8800	0.0399	556.8500	0.5569	1296.314	0	0	0
2015/11/19	2050	04/02/2016	138.01	Put	Bond Future	59.8800	0.0599	576.8500	0.5769	863.343	0	0	0
2015/11/19	2050	04/02/2016	138.00	Put	Bond Future	49.8800	0.0499	566.8500	0.5669	1036.427	0	0	0
2015/11/19	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	2050	05/05/2016			Bond Future	140.3180	140.3180	139.7899	139.7899	(0.376)	0.0000	0.0000	0
2015/11/19	2050	05/05/2016	138.00	Call	Bond Future	2,317.9800	2.3180	1,789.9200	1.7899	(22.781)	0	0	0
2015/11/19	2050	05/05/2016	137.99	Call	Bond Future	2,327.9800	2.3280	1,799.9200	1.7999	(22.683)	0	0	0

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2015/11/19	2050	05/05/2016	138.01	Call	Bond Future	2,307.9800	2.3080	1,779.9200	1.7799	(22.880)	0	0	0
2015/11/19	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	AL37	04/02/2016			Index Future	472.7630	472.7630	473.5060	473.5060	0.157	0.0000	0.0000	2
2015/11/19	AL37	05/05/2016			Index Future	480.8390	480.8390	481.5870	481.5870	0.156	0.0000	0.0000	0
2015/11/19	AL7T	04/02/2016			Index Future	552.6430	552.6430	555.5630	555.5630	0.528	0.0000	0.0000	0
2015/11/19	AL7T	05/05/2016			Index Future	562.0830	562.0830	565.0440	565.0440	0.527	0.0000	0.0000	0
2015/11/19	ALBI	04/02/2016			Index Future	503.1340	503.1340	507.0840	507.0840	0.785	0.0000	0.0000	611
2015/11/19	ALBI	05/05/2016			Index Future	511.7290	511.7290	515.7380	515.7380	0.783	0.0000	0.0000	0
2015/11/19	ALBI	04/08/2016			Index Future	520.8480	520.8480	524.9300	524.9300	0.784	0.0000	0.0000	0
2015/11/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	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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2015/11/19	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/11/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	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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2015/11/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/19	EL28	04/02/2016	128.99	Put	Bond Future	882.2600	0.8823	897.5000	0.8975	1.727	0	0	0
2015/11/19	EL28	04/02/2016			Bond Future	128.1077	128.1077	128.0925	128.0925	(0.012)	0.0000	0.0000	0
2015/11/19	EL28	04/02/2016	129.01	Put	Bond Future	902.2600	0.9023	917.5000	0.9175	1.689	0	0	0
2015/11/19	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	EL28	04/02/2016	129.00	Put	Bond Future	892.2600	0.8923	907.5000	0.9075	1.708	0	0	0
2015/11/19	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	EL28	05/05/2016			Bond Future	128.7320	128.7320	128.7148	128.7148	(0.013)	0.0000	0.0000	0
2015/11/19	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	EL28	05/05/2016	128.99	Put	Bond Future	258.0300	0.2580	275.1600	0.2752	6.639	0	0	0
2015/11/19	EL28	05/05/2016	129.01	Put	Bond Future	278.0300	0.2780	295.1600	0.2952	6.161	0	0	0
2015/11/19	EL28	05/05/2016	129.00	Put	Bond Future	268.0300	0.2680	285.1600	0.2852	6.391	0	0	0
2015/11/19	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	231.4400	0.2314	100.000	0	0	0
2015/11/19	ES33	04/02/2016			Bond Future	10.1061	81.7766	9.9765	82.6669	(1.282)	0.0000	0.0000	6,569
2015/11/19	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	93.3100	0.0933	100.000	0	0	0
2015/11/19	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	162.4200	0.1624	100.000	0	0	0
2015/11/19	ES33	04/02/2016	9.99	Put	Bond Future	796.9800	0.7970	0.0000	0.0000	(100.000)	0	0	0
2015/11/19	ES33	04/02/2016	10.01	Put	Bond Future	658.8500	0.6589	0.0000	0.0000	(100.000)	0	0	0
2015/11/19	ES33	04/02/2016	10.00	Put	Bond Future	727.8700	0.7279	0.0000	0.0000	(100.000)	0	0	0
2015/11/19	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	ES33	05/05/2016			Bond Future	10.1968	79.3848	10.0632	80.2890	(1.310)	0.0000	0.0000	0
2015/11/19	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	ES33	05/05/2016	9.99	Put	Bond Future	1,406.0800	1.4061	501.9500	0.5020	(64.301)	0	0	0
2015/11/19	ES33	05/05/2016	10.01	Put	Bond Future	1,268.4400	1.2684	364.3100	0.3643	(71.279)	0	0	0
2015/11/19	ES33	05/05/2016	10.00	Put	Bond Future	1,337.2100	1.3372	433.0800	0.4331	(67.613)	0	0	0
2015/11/19	ES33	04/08/2016			Bond Future	10.2823	80.8153	10.1442	81.7360	(1.343)	0.0000	0.0000	0
2015/11/19	ES33	04/08/2016	10.24	Put	Bond Future	280.1700	0.2802	0.0000	0.0000	(100.000)	0	0	0
2015/11/19	ES33	04/08/2016	10.26	Put	Bond Future	147.4200	0.1474	0.0000	0.0000	(100.000)	0	0	0
2015/11/19	ES33	04/08/2016	10.25	Put	Bond Future	213.7500	0.2138	0.0000	0.0000	(100.000)	0	0	0
2015/11/19	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	773.2600	0.7733	100.000	0	0	0
2015/11/19	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	640.5100	0.6405	100.000	0	0	0
2015/11/19	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	706.9300	0.7069	100.000	0	0	0
2015/11/19	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	GOVI	04/02/2016			GOVI	500.6240	500.6240	503.9420	503.9420	0.663	0.0000	0.0000	449
2015/11/19	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	GOVI	04/02/2016	511.99	Put	GOVI	113,660.0000	11.3660	80,480.0000	8.0480	(29.192)	0	0	0
2015/11/19	GOVI	04/02/2016	512.01	Put	GOVI	113,860.0000	11.3860	80,680.0000	8.0680	(29.141)	0	0	0
2015/11/19	GOVI	04/02/2016	512.00	Put	GOVI	113,760.0000	11.3760	80,580.0000	8.0580	(29.167)	0	0	0
2015/11/19	GOVI	05/05/2016	518.01	Put	GOVI	88,340.0000	8.8340	54,680.0000	5.4680	(38.103)	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
2015/11/19	GOVI	05/05/2016			GOVI	509.1760	509.1760	512.5420	512.5420	0.661	0.0000	0.0000	146
2015/11/19	GOVI	05/05/2016	518.00	Put	GOVI	88,240.0000	8.8240	54,580.0000	5.4580	(38.146)	0	0	0
2015/11/19	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	GOVI	05/05/2016	517.99	Put	GOVI	88,140.0000	8.8140	54,480.0000	5.4480	(38.189)	0	0	0
2015/11/19	GOVI	04/08/2016	520.99	Put	GOVI	27,410.0000	2.7410	0.0000	0.0000	(100.000)	0	0	0
2015/11/19	GOVI	04/08/2016			GOVI	518.2490	518.2490	521.6770	521.6770	0.661	0.0000	0.0000	0
2015/11/19	GOVI	04/08/2016	521.01	Put	GOVI	27,610.0000	2.7610	0.0000	0.0000	(100.000)	0	0	0
2015/11/19	GOVI	04/08/2016	521.00	Put	GOVI	27,510.0000	2.7510	0.0000	0.0000	(100.000)	0	0	0
2015/11/19	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	6,770.0000	0.6770	100.000	0	0	0
2015/11/19	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	6,670.0000	0.6670	100.000	0	0	0
2015/11/19	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	6,870.0000	0.6870	100.000	0	0	0
2015/11/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/11/19	IGOV	04/02/2016			Index Future	238.1420	238.1420	237.9930	237.9930	(0.063)	0.0000	0.0000	1,035
2015/11/19	IGOV	05/05/2016			Index Future	242.2280	242.2280	242.0740	242.0740	(0.064)	0.0000	0.0000	21
2015/11/19	IGOV	04/08/2016			Index Future	246.5650	246.5650	246.4080	246.4080	(0.064)	0.0000	0.0000	0
2015/11/19	ILBI	04/02/2016			Index Future	644.5270	644.5270	644.1670	644.1670	(0.056)	0.0000	0.0000	157
2015/11/19	ILBI	05/05/2016			Index Future	655.5810	655.5810	655.2130	655.2130	(0.056)	0.0000	0.0000	0
2015/11/19	IS01	19/12/2016			Interest Rate Swap	99.8491	99.8491	99.8714	99.8714	0.022	0.0000	0.0000	0
2015/11/19	IS02	18/12/2017			Interest Rate Swap	99.9758	99.9758	100.0077	100.0077	0.032	0.0000	0.0000	0
2015/11/19	IS05	17/12/2020			Interest Rate Swap	99.6306	99.6306	99.5273	99.5273	(0.104)	0.0000	0.0000	0
2015/11/19	IS10	17/12/2025			Interest Rate Swap	101.3318	101.3318	100.9488	100.9488	(0.378)	0.0000	0.0000	0
2015/11/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/11/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/11/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/11/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/11/19	JBAF	15/12/2015			Jibar Tradeable Future	6.4500	93.5500	6.4500	93.5500	0.000	0.0000	0.0000	0
2015/11/19	JBAF	20/01/2016			Jibar Tradeable Future	6.5400	93.4600	6.5400	93.4600	0.000	0.0000	0.0000	0
2015/11/19	JBAF	17/02/2016			Jibar Tradeable Future	6.6500	93.3500	6.6500	93.3500	0.000	0.0000	0.0000	2,000
2015/11/19	JBAF	16/03/2016			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2015/11/19	JBAF	20/04/2016			Jibar Tradeable Future	6.8200	93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0
2015/11/19	JBAF	18/05/2016			Jibar Tradeable Future	6.9000	6.9000	6.9000	93.1000	0.000	0.0000	0.0000	0
2015/11/19	JBAF	15/06/2016			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2015/11/19	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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2015/11/19	JBAF	21/12/2016			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2015/11/19	JBAF	15/03/2017			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2015/11/19	JBAF	21/06/2017			Jibar Tradeable Future	7.7200	92.2800	7.7200	92.2800	0.000	0.0000	0.0000	0
2015/11/19	JBAF	20/09/2017			Jibar Tradeable Future	7.9000	92.1000	7.9000	92.1000	0.000	0.0000	0.0000	0
2015/11/19	R023	04/02/2016	8.01	Put	Bond Future	2,363.1500	2.3631	2,205.0200	2.2050	(6.691)	0	0	0
2015/11/19	R023	04/02/2016			Bond Future	8.3472	100.3251	8.3047	100.5442	(0.509)	0.0000	0.0000	9,869
2015/11/19	R023	04/02/2016	8.00	Put	Bond Future	2,400.2200	2.4002	2,240.8900	2.2409	(6.638)	0	0	0
2015/11/19	R023	04/02/2016	8.01	Call	Bond Future	607.6200	0.6076	668.6800	0.6687	10.049	0	0	0
2015/11/19	R023	04/02/2016	7.99	Call	Bond Future	576.7200	0.5767	635.4000	0.6354	10.175	0	0	0
2015/11/19	R023	04/02/2016	8.00	Call	Bond Future	592.0300	0.5920	651.8900	0.6519	10.111	0	0	0
2015/11/19	R023	04/02/2016	7.99	Put	Bond Future	2,437.6100	2.4376	2,277.1000	2.2771	(6.585)	0	0	0
2015/11/19	R023	05/05/2016			Bond Future	8.4118	98.1123	8.3676	98.3337	(0.526)	0.0000	0.0000	0
2015/11/19	R023	05/05/2016	8.24	Put	Bond Future	2,350.4900	2.3505	2,222.4100	2.2224	(5.449)	0	0	0
2015/11/19	R023	05/05/2016	8.26	Put	Bond Future	2,293.7500	2.2938	2,167.5300	2.1675	(5.503)	0	0	0
2015/11/19	R023	05/05/2016	8.24	Call	Bond Future	1,487.3600	1.4874	1,580.6000	1.5806	6.269	0	0	0
2015/11/19	R023	05/05/2016	8.25	Put	Bond Future	2,322.0100	2.3220	2,194.8500	2.1949	(5.476)	0	0	0
2015/11/19	R023	05/05/2016	8.25	Call	Bond Future	1,509.3800	1.5094	1,603.5400	1.6035	6.238	0	0	0
2015/11/19	R023	05/05/2016	8.26	Call	Bond Future	1,531.5900	1.5316	1,626.6900	1.6267	6.209	0	0	0
2015/11/19	R023	04/08/2016	8.24	Call	Bond Future	1,785.3400	1.7853	1,880.9100	1.8809	5.353	0	0	0
2015/11/19	R023	04/08/2016	8.25	Put	Bond Future	2,860.4700	2.8605	2,731.2000	2.7312	(4.519)	0	0	0
2015/11/19	R023	04/08/2016			Bond Future	8.4661	99.8799	8.4196	100.1055	(0.549)	0.0000	0.0000	0
2015/11/19	R023	04/08/2016	8.25	Call	Bond Future	1,806.6900	1.8067	1,903.0300	1.9030	5.332	0	0	0
2015/11/19	R023	04/08/2016	8.26	Call	Bond Future	1,827.8700	1.8279	1,924.9600	1.9250	5.312	0	0	0
2015/11/19	R023	04/08/2016	8.24	Put	Bond Future	2,888.2400	2.8882	2,758.2000	2.7582	(4.502)	0	0	0
2015/11/19	R023	04/08/2016	8.26	Put	Bond Future	2,832.5600	2.8326	2,704.0400	2.7040	(4.537)	0	0	0
2015/11/19	R186	04/02/2016	7.50	Call	Bond Future	89.9300	0.0899	126.9000	0.1269	41.110	0	0	0
2015/11/19	R186	04/02/2016	8.40	Put	Bond Future	2,712.9300	2.7129	2,272.5400	2.2725	(16.233)	0	0	0
2015/11/19	R186	04/02/2016	8.83	Put	Bond Future	1,167.3700	1.1674	919.4300	0.9194	(21.239)	0	0	33
2015/11/19	R186	04/02/2016	9.20	Call	Bond Future	5,129.6200	5.1296	5,762.0700	5.7621	12.329	0	0	0
2015/11/19	R186	04/02/2016			Bond Future	8.5713	114.8725	8.4725	115.6283	(1.153)	0.0000	0.0000	51,056
2015/11/19	R186	04/02/2016	7.51	Call	Bond Future	93.5100	0.0935	131.7300	0.1317	40.873	0	0	0
2015/11/19	R186	04/02/2016	8.02	Put	Bond Future	4,835.5000	4.8355	4,237.5600	4.2376	(12.366)	0	0	0
2015/11/19	R186	04/02/2016	7.90	Call	Bond Future	369.5700	0.3696	488.5100	0.4885	32.183	0	0	680
2015/11/19	R186	04/02/2016	8.45	Call	Bond Future	1,557.6100	1.5576	1,895.9700	1.8960	21.723	0	0	350
2015/11/19	R186	04/02/2016	8.75	Call	Bond Future	2,734.6800	2.7347	3,209.1200	3.2091	17.349	0	0	0
2015/11/19	R186	04/02/2016	7.49	Call	Bond Future	86.4700	0.0865	122.2100	0.1222	41.332	0	0	0
2015/11/19	R186	04/02/2016	7.50	Put	Bond Future	8,656.8100	8.6568	7,938.0700	7.9381	(8.303)	0	0	0
2015/11/19	R186	04/02/2016	8.83	Call	Bond Future	3,112.8600	3.1129	3,620.6300	3.6206	16.312	0	0	0
2015/11/19	R186	04/02/2016	8.65	Put	Bond Future	1,703.6400	1.7036	1,378.2700	1.3783	(19.099)	0	0	340
2015/11/19	R186	04/02/2016	8.70	Put	Bond Future	1,538.8800	1.5389	1,235.8100	1.2358	(19.694)	0	0	5,000
2015/11/19	R186	04/02/2016	8.80	Put	Bond Future	1,246.0700	1.2461	985.8500	0.9858	(20.883)	0	0	5,000
2015/11/19	R186	04/02/2016	7.49	Put	Bond Future	8,737.3700	8.7374	8,017.4000	8.0174	(8.240)	0	0	0
2015/11/19	R186	04/02/2016	8.85	Put	Bond Future	1,117.1800	1.1172	877.2700	0.8773	(21.475)	0	0	0
2015/11/19	R186	04/02/2016	7.51	Put	Bond Future	8,576.4500	8.5764	7,858.9600	7.8590	(8.366)	0	0	0
2015/11/19	R186	04/02/2016	8.02	Call	Bond Future	532.4000	0.5324	690.1700	0.6902	29.634	0	0	700
2015/11/19	R186	04/02/2016	8.40	Call	Bond Future	1,399.0400	1.3990	1,714.3600	1.7144	22.538	0	0	680

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2015/11/19	R186	04/02/2016	7.90	Put	Bond Future	5,638.5400	5.6385	5,001.7700	5.0018	(11.293)	0	0	0
2015/11/19	R186	04/02/2016	8.45	Put	Bond Future	2,485.8900	2.4859	2,068.5400	2.0685	(16.789)	0	0	0
2015/11/19	R186	04/02/2016	9.20	Put	Bond Future	480.0100	0.4800	356.7500	0.3567	(25.679)	0	0	700
2015/11/19	R186	04/02/2016	8.75	Put	Bond Future	1,385.9400	1.3859	1,104.6700	1.1047	(20.295)	0	0	11,695
2015/11/19	R186	04/02/2016	8.65	Call	Bond Future	2,300.3000	2.3003	2,730.6400	2.7306	18.708	0	0	0
2015/11/19	R186	04/02/2016	8.85	Call	Bond Future	3,211.1800	3.2112	3,726.9800	3.7270	16.063	0	0	0
2015/11/19	R186	04/02/2016	8.70	Call	Bond Future	2,512.4400	2.5124	2,965.0800	2.9651	18.016	0	0	0
2015/11/19	R186	04/02/2016	8.80	Call	Bond Future	2,968.2900	2.9683	3,463.7800	3.4638	16.693	0	0	0
2015/11/19	R186	05/05/2016			Bond Future	8.6328	116.8353	8.5304	117.6021	(1.187)	0.0000	0.0000	0
2015/11/19	R186	05/05/2016	8.34	Call	Bond Future	1,927.7200	1.9277	2,235.8900	2.2359	15.986	0	0	0
2015/11/19	R186	05/05/2016	8.75	Put	Bond Future	2,489.8700	2.4899	2,159.6900	2.1597	(13.261)	0	0	1,900
2015/11/19	R186	05/05/2016	8.35	Call	Bond Future	1,956.9800	1.9570	2,268.2800	2.2683	15.907	0	0	0
2015/11/19	R186	05/05/2016	8.85	Put	Bond Future	2,176.9300	2.1769	1,876.6800	1.8767	(13.792)	0	0	5,350
2015/11/19	R186	05/05/2016	8.33	Call	Bond Future	1,898.7300	1.8987	2,203.7900	2.2038	16.067	0	0	0
2015/11/19	R186	05/05/2016	8.75	Call	Bond Future	3,358.2100	3.3582	3,794.8000	3.7948	13.001	0	0	0
2015/11/19	R186	05/05/2016	8.35	Put	Bond Future	4,090.7800	4.0908	3,635.3100	3.6353	(11.134)	0	0	0
2015/11/19	R186	05/05/2016	7.56	Put	Bond Future	8,844.9300	8.8449	8,183.2600	8.1833	(7.481)	0	0	0
2015/11/19	R186	05/05/2016	8.34	Put	Bond Future	4,137.9700	4.1380	3,679.3700	3.6794	(11.083)	0	0	0
2015/11/19	R186	05/05/2016	8.85	Call	Bond Future	3,779.1200	3.7791	4,245.6400	4.2456	12.345	0	0	0
2015/11/19	R186	05/05/2016	7.56	Call	Bond Future	454.0600	0.4541	559.1600	0.5592	23.147	0	0	0
2015/11/19	R186	05/05/2016	8.33	Put	Bond Future	4,185.4900	4.1855	3,723.7800	3.7238	(11.031)	0	0	0
2015/11/19	R186	04/08/2016	8.51	Put	Bond Future	4,247.1200	4.2471	3,830.3500	3.8304	(9.813)	0	0	0
2015/11/19	R186	04/08/2016			Bond Future	8.6867	113.6393	8.5801	114.4202	(1.227)	0.0000	0.0000	0
2015/11/19	R186	04/08/2016	8.50	Put	Bond Future	4,288.2100	4.2882	3,868.8600	3.8689	(9.779)	0	0	0
2015/11/19	R186	04/08/2016	8.51	Call	Bond Future	2,948.4200	2.9484	3,312.5500	3.3125	12.350	0	0	0
2015/11/19	R186	04/08/2016	8.49	Call	Bond Future	2,882.9500	2.8830	3,241.9200	3.2419	12.451	0	0	0
2015/11/19	R186	04/08/2016	8.50	Call	Bond Future	2,915.3900	2.9154	3,276.9400	3.2769	12.401	0	0	0
2015/11/19	R186	04/08/2016	8.49	Put	Bond Future	4,329.9500	4.3300	3,908.0200	3.9080	(9.744)	0	0	0
2015/11/19	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	R197	04/02/2016			Bond Future	294.2121	294.2121	294.1718	294.1718	(0.014)	0.0000	0.0000	714
2015/11/19	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	R197	04/02/2016	296.99	Put	Bond Future	2,777.8800	2.7779	2,818.1700	2.8182	1.450	0	0	0
2015/11/19	R197	04/02/2016	297.01	Put	Bond Future	2,797.8800	2.7979	2,838.1700	2.8382	1.440	0	0	0
2015/11/19	R197	04/02/2016	297.00	Put	Bond Future	2,787.8800	2.7879	2,828.1700	2.8282	1.445	0	0	0
2015/11/19	R197	05/05/2016			Bond Future	299.2613	299.2613	299.2164	299.2164	(0.015)	0.0000	0.0000	0
2015/11/19	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	R197	05/05/2016	299.99	Put	Bond Future	728.6500	0.7286	773.5700	0.7736	6.165	0	0	0
2015/11/19	R197	05/05/2016	300.01	Put	Bond Future	748.6500	0.7486	793.5700	0.7936	6.000	0	0	0
2015/11/19	R197	05/05/2016	300.00	Put	Bond Future	738.6500	0.7386	783.5700	0.7836	6.081	0	0	0
2015/11/19	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	R202	04/02/2016			Bond Future	241.5234	241.5234	241.4914	241.4914	(0.013)	0.0000	0.0000	42,265
2015/11/19	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	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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2015/11/19	R202	04/02/2016	239.99	Call	Bond Future	1,533.4300	1.5334	1,501.4100	1.5014	(2.088)	0	0	0
2015/11/19	R202	04/02/2016	240.00	Call	Bond Future	1,523.4300	1.5234	1,491.4100	1.4914	(2.102)	0	0	0
2015/11/19	R202	04/02/2016	240.01	Call	Bond Future	1,513.4300	1.5134	1,481.4100	1.4814	(2.116)	0	0	0
2015/11/19	R202	05/05/2016	246.99	Put	Bond Future	1,321.7000	1.3217	1,357.3500	1.3574	2.697	0	0	0
2015/11/19	R202	05/05/2016			Bond Future	245.6683	245.6683	245.6326	245.6326	(0.015)	0.0000	0.0000	0
2015/11/19	R202	05/05/2016	247.01	Put	Bond Future	1,341.7000	1.3417	1,377.3500	1.3774	2.657	0	0	0
2015/11/19	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	R202	05/05/2016	247.00	Put	Bond Future	1,331.7000	1.3317	1,367.3500	1.3674	2.677	0	0	0
2015/11/19	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	R203	04/02/2016	7.25	Put	Bond Future	398.2900	0.3983	357.2900	0.3573	(10.294)	0	0	0
2015/11/19	R203	04/02/2016	7.26	Put	Bond Future	389.9200	0.3899	349.4400	0.3494	(10.382)	0	0	0
2015/11/19	R203	04/02/2016			Bond Future	7.3490	104.6541	7.3021	104.7243	(0.639)	0.0000	0.0000	15,947
2015/11/19	R203	04/02/2016	7.26	Call	Bond Future	256.6300	0.2566	286.3800	0.2864	11.593	0	0	0
2015/11/19	R203	04/02/2016	7.24	Call	Bond Future	243.5200	0.2435	272.2300	0.2722	11.790	0	0	0
2015/11/19	R203	04/02/2016	7.25	Call	Bond Future	250.0200	0.2500	279.2500	0.2793	11.691	0	0	0
2015/11/19	R203	04/02/2016	7.24	Put	Bond Future	406.7800	0.4068	365.2600	0.3653	(10.207)	0	0	0
2015/11/19	R203	05/05/2016	7.25	Put	Bond Future	527.3400	0.5273	486.1400	0.4861	(7.813)	0	0	0
2015/11/19	R203	05/05/2016			Bond Future	7.4291	102.2742	7.3743	102.3439	(0.738)	0.0000	0.0000	0
2015/11/19	R203	05/05/2016	7.26	Call	Bond Future	304.6800	0.3047	333.5600	0.3336	9.479	0	0	0
2015/11/19	R203	05/05/2016	7.24	Call	Bond Future	293.7100	0.2937	321.9000	0.3219	9.598	0	0	0
2015/11/19	R203	05/05/2016	7.25	Call	Bond Future	299.1700	0.2992	327.7000	0.3277	9.536	0	0	0
2015/11/19	R203	05/05/2016	7.26	Put	Bond Future	520.1000	0.5201	479.2500	0.4792	(7.854)	0	0	0
2015/11/19	R203	05/05/2016	7.24	Put	Bond Future	534.6400	0.5346	493.1000	0.4931	(7.770)	0	0	0
2015/11/19	R203	04/08/2016	7.26	Call	Bond Future	315.2800	0.3153	345.3500	0.3453	9.538	0	0	0
2015/11/19	R203	04/08/2016			Bond Future	7.4669	104.1170	7.3986	104.1882	(0.914)	0.0000	0.0000	0
2015/11/19	R203	04/08/2016	7.24	Call	Bond Future	305.9700	0.3060	335.4800	0.3355	9.645	0	0	0
2015/11/19	R203	04/08/2016	7.25	Call	Bond Future	310.6000	0.3106	340.3900	0.3404	9.591	0	0	0
2015/11/19	R203	04/08/2016	7.24	Put	Bond Future	543.1400	0.5431	501.3700	0.5014	(7.690)	0	0	0
2015/11/19	R203	04/08/2016	7.26	Put	Bond Future	531.5100	0.5315	490.3000	0.4903	(7.753)	0	0	0
2015/11/19	R203	04/08/2016	7.25	Put	Bond Future	537.3000	0.5373	495.8100	0.4958	(7.722)	0	0	0
2015/11/19	R204	04/02/2016	7.50	Call	Bond Future	330.9700	0.3310	368.3500	0.3684	11.294	0	0	0
2015/11/19	R204	04/02/2016			Bond Future	7.7247	101.7732	7.6803	101.8860	(0.575)	0.0000	0.0000	35,420
2015/11/19	R204	04/02/2016	7.51	Call	Bond Future	340.1500	0.3402	378.2800	0.3783	11.210	0	0	0
2015/11/19	R204	04/02/2016	7.49	Put	Bond Future	919.8700	0.9199	843.6600	0.8437	(8.285)	0	0	0
2015/11/19	R204	04/02/2016	7.51	Put	Bond Future	886.9500	0.8869	812.2200	0.8122	(8.426)	0	0	0
2015/11/19	R204	04/02/2016	7.49	Call	Bond Future	321.9500	0.3220	358.6000	0.3586	11.384	0	0	0
2015/11/19	R204	04/02/2016	7.50	Put	Bond Future	903.3300	0.9033	827.8500	0.8278	(8.356)	0	0	0
2015/11/19	R204	05/05/2016	7.75	Call	Bond Future	731.4600	0.7315	784.2300	0.7842	7.214	0	0	0
2015/11/19	R204	05/05/2016			Bond Future	7.8091	103.5121	7.7607	103.6252	(0.620)	0.0000	0.0000	0
2015/11/19	R204	05/05/2016	7.76	Call	Bond Future	743.0200	0.7430	796.3200	0.7963	7.173	0	0	0
2015/11/19	R204	05/05/2016	7.74	Put	Bond Future	881.3400	0.8813	820.5100	0.8205	(6.902)	0	0	0
2015/11/19	R204	05/05/2016	7.76	Put	Bond Future	857.6300	0.8576	797.8600	0.7979	(6.969)	0	0	0
2015/11/19	R204	05/05/2016	7.74	Call	Bond Future	720.0000	0.7200	772.2400	0.7722	7.256	0	0	0
2015/11/19	R204	05/05/2016	7.75	Put	Bond Future	869.4300	0.8694	809.1300	0.8091	(6.936)	0	0	0
2015/11/19	R204	04/08/2016			Bond Future	7.8771	101.3381	7.8228	101.4535	(0.689)	0.0000	0.0000	0

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2015/11/19	R204	04/08/2016	7.74	Put	Bond Future	1,048.2900	1.0483	984.5800	0.9846	(6.078)	0	0	0
2015/11/19	R204	04/08/2016	7.76	Put	Bond Future	1,025.4200	1.0254	962.5900	0.9626	(6.127)	0	0	0
2015/11/19	R204	04/08/2016	7.75	Put	Bond Future	1,036.8100	1.0368	973.5400	0.9735	(6.102)	0	0	0
2015/11/19	R204	04/08/2016	7.74	Call	Bond Future	756.6200	0.7566	808.3200	0.8083	6.833	0	0	0
2015/11/19	R204	04/08/2016	7.75	Call	Bond Future	766.4500	0.7664	818.5900	0.8186	6.803	0	0	0
2015/11/19	R204	04/08/2016	7.76	Call	Bond Future	776.3700	0.7764	828.9500	0.8289	6.773	0	0	0
2015/11/19	R207	04/02/2016	7.27	Put	Bond Future	2,404.3100	2.4043	2,276.9300	2.2769	(5.298)	0	0	0
2015/11/19	R207	04/02/2016	7.49	Put	Bond Future	1,787.1400	1.7871	1,672.6100	1.6726	(6.409)	0	0	0
2015/11/19	R207	04/02/2016			Bond Future	7.9622	98.1253	7.9187	98.2678	(0.546)	0.0000	0.0000	48,120
2015/11/19	R207	04/02/2016	7.51	Put	Bond Future	1,735.0500	1.7350	1,621.9300	1.6219	(6.520)	0	0	0
2015/11/19	R207	04/02/2016	7.27	Call	Bond Future	106.6700	0.1067	121.7600	0.1218	14.146	0	0	43
2015/11/19	R207	04/02/2016	7.50	Call	Bond Future	234.0200	0.2340	262.6600	0.2627	12.238	0	0	19
2015/11/19	R207	04/02/2016	7.51	Call	Bond Future	241.4100	0.2414	270.7600	0.2708	12.158	0	0	0
2015/11/19	R207	04/02/2016	7.49	Call	Bond Future	226.8000	0.2268	254.7400	0.2547	12.319	0	0	0
2015/11/19	R207	04/02/2016	7.50	Put	Bond Future	1,761.0000	1.7610	1,647.1700	1.6472	(6.464)	0	0	0
2015/11/19	R207	05/05/2016	7.86	Put	Bond Future	1,411.8700	1.4119	1,327.4500	1.3275	(5.979)	0	0	0
2015/11/19	R207	05/05/2016			Bond Future	8.0454	99.8022	7.9991	99.9455	(0.576)	0.0000	0.0000	0
2015/11/19	R207	05/05/2016	7.85	Put	Bond Future	1,429.6800	1.4297	1,344.6300	1.3446	(5.949)	0	0	0
2015/11/19	R207	05/05/2016	7.56	Put	Bond Future	2,008.8000	2.0088	1,906.2100	1.9062	(5.107)	0	0	0
2015/11/19	R207	05/05/2016	7.84	Put	Bond Future	1,447.6500	1.4476	1,361.9600	1.3620	(5.919)	0	0	0
2015/11/19	R207	05/05/2016	7.56	Call	Bond Future	496.3600	0.4964	537.0200	0.5370	8.192	0	0	43
2015/11/19	R207	05/05/2016	7.85	Call	Bond Future	824.1800	0.8242	882.3800	0.8824	7.062	0	0	0
2015/11/19	R207	05/05/2016	7.86	Call	Bond Future	837.4600	0.8375	896.2900	0.8963	7.025	0	0	0
2015/11/19	R207	05/05/2016	7.84	Call	Bond Future	811.0400	0.8110	868.6000	0.8686	7.097	0	0	0
2015/11/19	R207	04/08/2016			Bond Future	8.1156	97.9568	8.0652	98.1029	(0.621)	0.0000	0.0000	0
2015/11/19	R207	04/08/2016	7.99	Put	Bond Future	1,468.7500	1.4688	1,388.8800	1.3889	(5.438)	0	0	0
2015/11/19	R207	04/08/2016	8.01	Put	Bond Future	1,438.1700	1.4382	1,359.3600	1.3594	(5.480)	0	0	0
2015/11/19	R207	04/08/2016	8.00	Put	Bond Future	1,453.4100	1.4534	1,374.0700	1.3741	(5.459)	0	0	0
2015/11/19	R207	04/08/2016	8.01	Call	Bond Future	1,131.5600	1.1316	1,198.8800	1.1989	5.949	0	0	0
2015/11/19	R207	04/08/2016	7.99	Call	Bond Future	1,103.9600	1.1040	1,170.2200	1.1702	6.002	0	0	0
2015/11/19	R207	04/08/2016	8.00	Call	Bond Future	1,117.7100	1.1177	1,184.5000	1.1845	5.976	0	0	0
2015/11/19	R208	04/02/2016			Bond Future	8.1083	96.8033	8.0549	97.0168	(0.658)	0.0000	0.0000	38,271
2015/11/19	R208	04/02/2016	7.74	Put	Bond Future	1,890.4600	1.8905	1,733.4800	1.7335	(8.304)	0	0	0
2015/11/19	R208	04/02/2016	7.76	Put	Bond Future	1,831.8800	1.8319	1,677.2800	1.6773	(8.439)	0	0	0
2015/11/19	R208	04/02/2016	7.75	Put	Bond Future	1,861.0400	1.8610	1,705.2500	1.7053	(8.371)	0	0	0
2015/11/19	R208	04/02/2016	7.76	Call	Bond Future	428.0900	0.4281	487.0100	0.4870	13.763	0	0	0
2015/11/19	R208	04/02/2016	7.74	Call	Bond Future	405.3000	0.4053	461.8400	0.4618	13.950	0	0	0
2015/11/19	R208	04/02/2016	7.75	Call	Bond Future	416.5800	0.4166	474.3100	0.4743	13.858	0	0	0
2015/11/19	R208	05/05/2016	7.99	Call	Bond Future	1,058.4300	1.0584	1,148.4700	1.1485	8.507	0	0	0
2015/11/19	R208	05/05/2016	8.00	Put	Bond Future	1,765.9700	1.7660	1,641.3400	1.6413	(7.057)	0	0	0
2015/11/19	R208	05/05/2016			Bond Future	8.1797	95.0569	8.1235	95.2725	(0.688)	0.0000	0.0000	0
2015/11/19	R208	05/05/2016	8.00	Call	Bond Future	1,074.8600	1.0749	1,165.8400	1.1658	8.464	0	0	0
2015/11/19	R208	05/05/2016	8.01	Call	Bond Future	1,091.4600	1.0915	1,183.3700	1.1834	8.421	0	0	0
2015/11/19	R208	05/05/2016	7.99	Put	Bond Future	1,788.1700	1.7882	1,662.6000	1.6626	(7.022)	0	0	0
2015/11/19	R208	05/05/2016	8.01	Put	Bond Future	1,743.9500	1.7440	1,620.2500	1.6203	(7.093)	0	0	0
2015/11/19	R208	04/08/2016	8.01	Put	Bond Future	2,124.4700	2.1245	1,997.8700	1.9979	(5.959)	0	0	0

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2015/11/19	R208	04/08/2016			Bond Future	8.2403	96.7697	8.1804	96.9894	(0.727)	0.0000	0.0000	0
2015/11/19	R208	04/08/2016	8.00	Put	Bond Future	2,145.7000	2.1457	2,018.3300	2.0183	(5.936)	0	0	0
2015/11/19	R208	04/08/2016	7.99	Call	Bond Future	1,245.0000	1.2450	1,336.6300	1.3366	7.360	0	0	0
2015/11/19	R208	04/08/2016	8.00	Call	Bond Future	1,260.6800	1.2607	1,353.0700	1.3531	7.329	0	0	0
2015/11/19	R208	04/08/2016	8.01	Call	Bond Future	1,276.4800	1.2765	1,369.6400	1.3696	7.298	0	0	0
2015/11/19	R208	04/08/2016	7.99	Put	Bond Future	2,167.0600	2.1671	2,038.9300	2.0389	(5.913)	0	0	0
2015/11/19	R209	04/02/2016	8.74	Call	Bond Future	862.1800	0.8622	1,149.8500	1.1498	33.365	0	0	0
2015/11/19	R209	04/02/2016	8.75	Put	Bond Future	3,863.6000	3.8636	3,215.3700	3.2154	(16.778)	0	0	0
2015/11/19	R209	04/02/2016			Bond Future	9.1492	75.7809	9.0206	76.7217	(1.406)	0.0000	0.0000	41,102
2015/11/19	R209	04/02/2016	8.75	Call	Bond Future	883.2700	0.8833	1,175.9000	1.1759	33.130	0	0	0
2015/11/19	R209	04/02/2016	8.76	Call	Bond Future	904.7100	0.9047	1,202.3400	1.2023	32.898	0	0	0
2015/11/19	R209	04/02/2016	9.52	Put	Bond Future	975.8700	0.9759	720.0500	0.7200	(26.215)	0	0	2,200
2015/11/19	R209	04/02/2016	8.74	Put	Bond Future	3,919.4900	3.9195	3,266.3000	3.2663	(16.665)	0	0	0
2015/11/19	R209	04/02/2016	8.76	Put	Bond Future	3,808.1700	3.8082	3,164.9400	3.1649	(16.891)	0	0	0
2015/11/19	R209	04/02/2016	9.52	Call	Bond Future	3,588.1100	3.5881	4,273.1500	4.2731	19.092	0	0	0
2015/11/19	R209	05/05/2016			Bond Future	9.2052	73.9272	9.0731	74.8830	(1.435)	0.0000	0.0000	0
2015/11/19	R209	05/05/2016	9.00	Call	Bond Future	2,301.3800	2.3014	2,738.1000	2.7381	18.976	0	0	6,700
2015/11/19	R209	05/05/2016	8.25	Put	Bond Future	8,026.7000	8.0267	7,252.3500	7.2524	(9.647)	0	0	0
2015/11/19	R209	05/05/2016	8.99	Put	Bond Future	3,837.5000	3.8375	3,314.7000	3.3147	(13.623)	0	0	0
2015/11/19	R209	05/05/2016	9.01	Put	Bond Future	3,751.0600	3.7511	3,235.7200	3.2357	(13.739)	0	0	0
2015/11/19	R209	05/05/2016	9.00	Put	Bond Future	3,794.1100	3.7941	3,275.0400	3.2750	(13.681)	0	0	0
2015/11/19	R209	05/05/2016	9.01	Call	Bond Future	2,332.1500	2.3322	2,772.6000	2.7726	18.886	0	0	0
2015/11/19	R209	05/05/2016	8.25	Call	Bond Future	668.7900	0.6688	850.2300	0.8502	27.130	0	0	6,700
2015/11/19	R209	05/05/2016	8.99	Call	Bond Future	2,270.8400	2.2708	2,703.8300	2.7038	19.067	0	0	0
2015/11/19	R209	04/08/2016	9.26	Call	Bond Future	3,711.1700	3.7112	4,235.9700	4.2360	14.141	0	0	0
2015/11/19	R209	04/08/2016			Bond Future	9.2556	75.2595	9.1198	76.2326	(1.467)	0.0000	0.0000	0
2015/11/19	R209	04/08/2016	9.24	Call	Bond Future	3,641.1200	3.6411	4,160.0000	4.1600	14.251	0	0	0
2015/11/19	R209	04/08/2016	9.25	Call	Bond Future	3,675.9300	3.6759	4,197.7800	4.1978	14.196	0	0	0
2015/11/19	R209	04/08/2016	9.24	Put	Bond Future	3,751.9800	3.7520	3,297.7600	3.2978	(12.106)	0	0	0
2015/11/19	R209	04/08/2016	9.26	Put	Bond Future	3,680.0300	3.6800	3,231.7300	3.2317	(12.182)	0	0	0
2015/11/19	R209	04/08/2016	9.25	Put	Bond Future	3,715.7400	3.7157	3,264.4900	3.2645	(12.144)	0	0	0
2015/11/19	R210	04/02/2016	184.99	Put	Bond Future	596.6400	0.5966	621.2200	0.6212	4.120	0	0	0
2015/11/19	R210	04/02/2016			Bond Future	184.3934	184.3934	184.3688	184.3688	(0.013)	0.0000	0.0000	3,296
2015/11/19	R210	04/02/2016	185.01	Put	Bond Future	616.6400	0.6166	641.2200	0.6412	3.986	0	0	0
2015/11/19	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	R210	04/02/2016	185.00	Put	Bond Future	606.6400	0.6066	631.2200	0.6312	4.052	0	0	0
2015/11/19	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	R210	05/05/2016			Bond Future	185.3926	185.3926	185.3651	185.3651	(0.015)	0.0000	0.0000	0
2015/11/19	R210	05/05/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	R210	05/05/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	R210	05/05/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	R210	05/05/2016	184.99	Call	Bond Future	402.5700	0.4026	375.1000	0.3751	(6.824)	0	0	0
2015/11/19	R210	05/05/2016	185.00	Call	Bond Future	392.5700	0.3926	365.1000	0.3651	(6.997)	0	0	0
2015/11/19	R210	05/05/2016	185.01	Call	Bond Future	382.5700	0.3826	355.1000	0.3551	(7.180)	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
2015/11/19	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	R211	04/02/2016			Bond Future	135.6477	135.6477	135.6294	135.6294	(0.014)	0.0000	0.0000	1,010
2015/11/19	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	R211	04/02/2016	138.99	Put	Bond Future	3,342.2500	3.3423	3,360.5900	3.3606	0.549	0	0	0
2015/11/19	R211	04/02/2016	139.01	Put	Bond Future	3,362.2500	3.3623	3,380.5900	3.3806	0.545	0	0	0
2015/11/19	R211	04/02/2016	139.00	Put	Bond Future	3,352.2500	3.3523	3,370.5900	3.3706	0.547	0	0	0
2015/11/19	R211	05/05/2016	139.01	Put	Bond Future	1,034.0000	1.0340	1,054.4300	1.0544	1.976	0	0	0
2015/11/19	R211	05/05/2016			Bond Future	137.9760	137.9760	137.9556	137.9556	(0.015)	0.0000	0.0000	0
2015/11/19	R211	05/05/2016	139.00	Put	Bond Future	1,024.0000	1.0240	1,044.4300	1.0444	1.995	0	0	0
2015/11/19	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	R211	05/05/2016	138.99	Put	Bond Future	1,014.0000	1.0140	1,034.4300	1.0344	2.015	0	0	0
2015/11/19	R212	04/02/2016			Bond Future	142.1915	142.1915	141.9283	141.9283	(0.185)	0.0000	0.0000	1,569
2015/11/19	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	R212	04/02/2016	145.99	Put	Bond Future	3,798.5100	3.7985	4,061.6700	4.0617	6.928	0	0	0
2015/11/19	R212	04/02/2016	146.01	Put	Bond Future	3,818.5100	3.8185	4,081.6700	4.0817	6.892	0	0	0
2015/11/19	R212	04/02/2016	146.00	Put	Bond Future	3,808.5100	3.8085	4,071.6700	4.0717	6.910	0	0	0
2015/11/19	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	R212	05/05/2016			Bond Future	144.6320	144.6320	144.3625	144.3625	(0.186)	0.0000	0.0000	0
2015/11/19	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	R212	05/05/2016	144.99	Put	Bond Future	357.9500	0.3580	627.4900	0.6275	75.301	0	0	0
2015/11/19	R212	05/05/2016	145.01	Put	Bond Future	377.9500	0.3780	647.4900	0.6475	71.316	0	0	0
2015/11/19	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/19	R212	05/05/2016	145.00	Put	Bond Future	367.9500	0.3680	637.4900	0.6375	73.255	0	0	0
2015/11/19	R213	04/02/2016			Bond Future	9.0526	86.4318	8.9286	87.3253	(1.370)	0.0000	0.0000	31,687
2015/11/19	R213	04/02/2016	8.75	Call	Bond Future	1,064.5600	1.0646	1,384.9500	1.3850	30.096	0	0	0
2015/11/19	R213	04/02/2016	8.74	Put	Bond Future	3,318.9200	3.3189	2,740.8300	2.7408	(17.418)	0	0	0
2015/11/19	R213	04/02/2016	8.76	Put	Bond Future	3,218.8700	3.2189	2,650.7700	2.6508	(17.649)	0	0	0
2015/11/19	R213	04/02/2016	8.75	Put	Bond Future	3,268.6700	3.2687	2,695.5600	2.6956	(17.533)	0	0	0
2015/11/19	R213	04/02/2016	8.76	Call	Bond Future	1,088.9100	1.0889	1,414.3100	1.4143	29.883	0	0	0
2015/11/19	R213	04/02/2016	8.74	Call	Bond Future	1,040.5700	1.0406	1,355.9800	1.3560	30.311	0	0	0
2015/11/19	R213	05/05/2016	8.74	Put	Bond Future	4,441.4200	4.4414	3,885.2500	3.8852	(12.522)	0	0	0
2015/11/19	R213	05/05/2016	8.76	Put	Bond Future	4,346.7100	4.3467	3,797.5700	3.7976	(12.633)	0	0	0
2015/11/19	R213	05/05/2016			Bond Future	9.1120	84.3617	8.9844	85.2690	(1.400)	0.0000	0.0000	0
2015/11/19	R213	05/05/2016	8.75	Put	Bond Future	4,393.7900	4.3938	3,841.1300	3.8411	(12.578)	0	0	0
2015/11/19	R213	05/05/2016	8.74	Call	Bond Future	1,756.7700	1.7568	2,107.9200	2.1079	19.988	0	0	0
2015/11/19	R213	05/05/2016	8.75	Call	Bond Future	1,782.8900	1.7829	2,137.5500	2.1375	19.892	0	0	0
2015/11/19	R213	05/05/2016	8.76	Call	Bond Future	1,809.4700	1.8095	2,167.6500	2.1676	19.795	0	0	0
2015/11/19	R213	04/08/2016			Bond Future	9.1650	85.8817	9.0334	86.8056	(1.436)	0.0000	0.0000	0
2015/11/19	R213	04/08/2016	8.99	Put	Bond Future	4,234.6300	4.2346	3,753.4500	3.7535	(11.363)	0	0	0
2015/11/19	R213	04/08/2016	9.01	Put	Bond Future	4,155.7000	4.1557	3,680.3300	3.6803	(11.439)	0	0	0
2015/11/19	R213	04/08/2016	9.00	Put	Bond Future	4,195.0300	4.1950	3,716.7600	3.7168	(11.401)	0	0	0

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2015/11/19	R213	04/08/2016	9.01	Call	Bond Future	3,066.2200	3.0662	3,514.7600	3.5148	14.628	0	0	0
2015/11/19	R213	04/08/2016	8.99	Call	Bond Future	3,003.0900	3.0031	3,445.8200	3.4458	14.742	0	0	0
2015/11/19	R213	04/08/2016	9.00	Call	Bond Future	3,034.5600	3.0346	3,480.2000	3.4802	14.685	0	0	0
2015/11/19	R214	04/02/2016			Bond Future	9.2259	76.4399	9.0818	77.5453	(1.562)	0.0000	0.0000	30,365
2015/11/19	R214	04/02/2016	7.99	Put	Bond Future	10,498.1100	10.4981	9,434.5000	9.4345	(10.131)	0	0	0
2015/11/19	R214	04/02/2016	9.45	Call	Bond Future	3,051.0700	3.0511	3,784.2700	3.7843	24.031	0	0	0
2015/11/19	R214	04/02/2016	8.00	Call	Bond Future	66.5900	0.0666	109.8100	0.1098	64.905	0	0	0
2015/11/19	R214	04/02/2016	8.01	Call	Bond Future	69.3200	0.0693	114.0500	0.1140	64.527	0	0	0
2015/11/19	R214	04/02/2016	7.99	Call	Bond Future	63.9500	0.0639	105.7100	0.1057	65.301	0	0	0
2015/11/19	R214	04/02/2016	9.35	Call	Bond Future	2,615.4800	2.6155	3,291.0600	3.2911	25.830	0	0	0
2015/11/19	R214	04/02/2016	9.45	Put	Bond Future	1,384.5900	1.3846	1,012.4200	1.0124	(26.879)	0	0	25
2015/11/19	R214	04/02/2016	8.01	Put	Bond Future	10,316.1500	10.3162	9,255.5100	9.2555	(10.281)	0	0	0
2015/11/19	R214	04/02/2016	9.35	Put	Bond Future	1,684.9700	1.6850	1,255.1800	1.2552	(25.507)	0	0	25
2015/11/19	R214	04/02/2016	8.00	Put	Bond Future	10,407.0000	10.4070	9,344.8500	9.3449	(10.206)	0	0	0
2015/11/19	R214	05/05/2016	9.01	Call	Bond Future	2,238.4500	2.2384	2,729.6800	2.7297	21.945	0	0	0
2015/11/19	R214	05/05/2016			Bond Future	9.2793	74.4525	9.1315	75.5756	(1.593)	0.0000	0.0000	0
2015/11/19	R214	05/05/2016	8.99	Call	Bond Future	2,177.7500	2.1778	2,660.2700	2.6603	22.157	0	0	0
2015/11/19	R214	05/05/2016	9.00	Call	Bond Future	2,207.9800	2.2080	2,694.8600	2.6949	22.051	0	0	0
2015/11/19	R214	05/05/2016	8.99	Put	Bond Future	4,402.4600	4.4025	3,761.9300	3.7619	(14.549)	0	0	0
2015/11/19	R214	05/05/2016	9.01	Put	Bond Future	4,305.8600	4.3059	3,674.0400	3.6740	(14.673)	0	0	0
2015/11/19	R214	05/05/2016	9.00	Put	Bond Future	4,353.9700	4.3540	3,717.8000	3.7178	(14.611)	0	0	0
2015/11/19	R214	04/08/2016	9.25	Put	Bond Future	4,209.5300	4.2095	3,659.3500	3.6594	(13.070)	0	0	0
2015/11/19	R214	04/08/2016	9.24	Call	Bond Future	3,597.2100	3.5972	4,186.9900	4.1870	16.395	0	0	0
2015/11/19	R214	04/08/2016			Bond Future	9.3271	75.7939	9.1753	76.9374	(1.628)	0.0000	0.0000	0
2015/11/19	R214	04/08/2016	9.25	Call	Bond Future	3,632.3600	3.6324	4,225.6300	4.2256	16.333	0	0	0
2015/11/19	R214	04/08/2016	9.26	Call	Bond Future	3,668.1900	3.6682	4,264.9400	4.2649	16.268	0	0	0
2015/11/19	R214	04/08/2016	9.24	Put	Bond Future	4,249.7500	4.2498	3,696.0800	3.6961	(13.028)	0	0	0
2015/11/19	R214	04/08/2016	9.26	Put	Bond Future	4,170.1200	4.1701	3,623.4200	3.6234	(13.110)	0	0	0
2015/11/19	R248	04/02/2016	8.99	Put	Bond Future	4,613.3600	4.6134	3,654.1300	3.6541	(20.792)	0	0	0
2015/11/19	R248	04/02/2016	9.55	Put	Bond Future	1,732.1800	1.7322	1,238.4600	1.2385	(28.503)	0	0	75
2015/11/19	R248	04/02/2016			Bond Future	9.3081	98.2353	9.1536	99.7479	(1.660)	0.0000	0.0000	56,273
2015/11/19	R248	04/02/2016	9.00	Put	Bond Future	4,544.0200	4.5440	3,593.2000	3.5932	(20.925)	0	0	0
2015/11/19	R248	04/02/2016	9.01	Put	Bond Future	4,475.3600	4.4754	3,532.9800	3.5330	(21.057)	0	0	0
2015/11/19	R248	04/02/2016	8.99	Call	Bond Future	1,452.3000	1.4523	2,005.6500	2.0056	38.102	0	0	0
2015/11/19	R248	04/02/2016	9.00	Call	Bond Future	1,485.1700	1.4852	2,046.9300	2.0469	37.825	0	0	0
2015/11/19	R248	04/02/2016	9.45	Put	Bond Future	2,103.2200	2.1032	1,532.9200	1.5329	(27.116)	0	0	75
2015/11/19	R248	04/02/2016	9.01	Call	Bond Future	1,518.5300	1.5185	2,088.7300	2.0887	37.549	0	0	0
2015/11/19	R248	04/02/2016	9.45	Call	Bond Future	3,455.7300	3.4557	4,398.0100	4.3980	27.267	0	0	0
2015/11/19	R248	04/02/2016	9.55	Call	Bond Future	4,017.1700	4.0172	5,036.0300	5.0360	25.363	0	0	0
2015/11/19	R248	05/05/2016			Bond Future	9.3638	95.4803	9.2052	97.0170	(1.694)	0.0000	0.0000	0
2015/11/19	R248	05/05/2016	8.99	Put	Bond Future	6,160.7000	6.1607	5,238.0300	5.2380	(14.977)	0	0	0
2015/11/19	R248	05/05/2016	9.01	Put	Bond Future	6,029.0300	6.0290	5,118.2400	5.1182	(15.107)	0	0	0
2015/11/19	R248	05/05/2016	9.00	Put	Bond Future	6,094.6100	6.0946	5,177.8800	5.1779	(15.042)	0	0	0
2015/11/19	R248	05/05/2016	8.99	Call	Bond Future	2,467.9400	2.4679	3,081.9800	3.0820	24.881	0	0	0
2015/11/19	R248	05/05/2016	9.00	Call	Bond Future	2,503.9400	2.5039	3,123.9200	3.1239	24.760	0	0	0
2015/11/19	R248	05/05/2016	9.01	Call	Bond Future	2,540.2600	2.5403	3,166.1800	3.1662	24.640	0	0	0

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2015/11/19	R248	04/08/2016			Bond Future	9.4141	97.2006	9.2510	98.7653	(1.733)	0.0000	0.0000	0
2015/11/19	R248	04/08/2016	9.25	Call	Bond Future	4,253.8900	4.2539	5,027.2500	5.0273	18.180	0	0	0
2015/11/19	R248	04/08/2016	9.24	Put	Bond Future	5,882.3800	5.8824	5,086.2000	5.0862	(13.535)	0	0	0
2015/11/19	R248	04/08/2016	9.26	Put	Bond Future	5,773.7000	5.7737	4,987.1800	4.9872	(13.622)	0	0	0
2015/11/19	R248	04/08/2016	9.25	Put	Bond Future	5,827.8400	5.8278	5,036.4900	5.0365	(13.579)	0	0	0
2015/11/19	R248	04/08/2016	9.26	Call	Bond Future	4,296.9800	4.2970	5,075.1700	5.0752	18.110	0	0	0
2015/11/19	R248	04/08/2016	9.24	Call	Bond Future	4,211.0200	4.2110	4,979.5500	4.9795	18.250	0	0	0

Total **595362**