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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/11/2015 TO 17/11/2015

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
2015/11/17	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	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
2015/11/17	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	2025	04/02/2016	126.01	Put	Bond Future	2,110.0300	2.1100	2,126.5900	2.1266	0.785	0	0	0
2015/11/17	2025	04/02/2016			Bond Future	123.9000	123.9000	123.8834	123.8834	(0.013)	0.0000	0.0000	950
2015/11/17	2025	04/02/2016	126.00	Put	Bond Future	2,100.0300	2.1000	2,116.5900	2.1166	0.789	0	0	0
2015/11/17	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2025	04/02/2016	125.99	Put	Bond Future	2,090.0300	2.0900	2,106.5900	2.1066	0.792	0	0	0
2015/11/17	2025	05/05/2016			Bond Future	126.0296	126.0296	126.0106	126.0106	(0.015)	0.0000	0.0000	0
2015/11/17	2025	05/05/2016	126.00	Call	Bond Future	29.5800	0.0296	10.6300	0.0106	(64.064)	0	0	0
2015/11/17	2025	05/05/2016	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2025	05/05/2016	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2025	05/05/2016	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2025	05/05/2016	126.01	Call	Bond Future	19.5800	0.0196	0.6300	0.0006	(96.782)	0	0	0
2015/11/17	2025	05/05/2016	125.99	Call	Bond Future	39.5800	0.0396	20.6300	0.0206	(47.878)	0	0	0
2015/11/17	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2030	04/02/2016			Bond Future	9.0565	91.9110	9.0043	92.2976	(0.577)	0.0000	0.0000	9,973
2015/11/17	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2030	04/02/2016	8.74	Put	Bond Future	2,377.6600	2.3777	1,991.0200	1.9910	(16.261)	0	0	0
2015/11/17	2030	04/02/2016	8.76	Put	Bond Future	2,224.8800	2.2249	1,838.2400	1.8382	(17.378)	0	0	0
2015/11/17	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2030	04/02/2016	8.75	Put	Bond Future	2,301.2200	2.3012	1,914.5800	1.9146	(16.802)	0	0	0
2015/11/17	2030	05/05/2016	8.99	Put	Bond Future	973.5600	0.9736	581.5000	0.5815	(40.271)	0	0	0
2015/11/17	2030	05/05/2016	9.01	Put	Bond Future	826.2700	0.8263	434.2100	0.4342	(47.449)	0	0	0
2015/11/17	2030	05/05/2016			Bond Future	9.1230	93.4840	9.0692	93.8760	(0.590)	0.0000	0.0000	0
2015/11/17	2030	05/05/2016	9.00	Put	Bond Future	899.8700	0.8999	507.8100	0.5078	(43.569)	0	0	0
2015/11/17	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2032	04/02/2016			Bond Future	9.1661	95.3152	9.1088	95.7681	(0.625)	0.0000	0.0000	2,957
2015/11/17	2032	04/02/2016	8.69	Put	Bond Future	3,862.1100	3.8621	3,409.2100	3.4092	(11.727)	0	0	0
2015/11/17	2032	04/02/2016	8.71	Put	Bond Future	3,695.1700	3.6952	3,242.2700	3.2423	(12.257)	0	0	0
2015/11/17	2032	04/02/2016	9.20	Call	Bond Future	266.4800	0.2665	719.3800	0.7194	169.956	0	0	0
2015/11/17	2032	04/02/2016	8.70	Put	Bond Future	3,778.5900	3.7786	3,325.6900	3.3257	(11.986)	0	0	0
2015/11/17	2032	04/02/2016	9.30	Call	Bond Future	1,045.5900	1.0456	1,498.4900	1.4985	43.315	0	0	0
2015/11/17	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2032	04/02/2016	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	22
2015/11/17	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/11/17	2032	04/02/2016	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	22
2015/11/17	2032	05/05/2016			Bond Future	9.2312	92.7899	9.1722	93.2494	(0.639)	0.0000	0.0000	0
2015/11/17	2032	05/05/2016	8.99	Put	Bond Future	1,900.0400	1.9000	1,440.5800	1.4406	(24.182)	0	0	0
2015/11/17	2032	05/05/2016	9.01	Put	Bond Future	1,740.3400	1.7403	1,280.8800	1.2809	(26.401)	0	0	0
2015/11/17	2032	05/05/2016	9.00	Put	Bond Future	1,820.1400	1.8201	1,360.6800	1.3607	(25.243)	0	0	0
2015/11/17	2032	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2032	04/08/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2032	04/08/2016			Bond Future	9.2905	94.4631	9.2295	94.9320	(0.657)	0.0000	0.0000	0
2015/11/17	2032	04/08/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2032	04/08/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2032	04/08/2016	8.99	Put	Bond Future	2,343.2200	2.3432	1,874.3800	1.8744	(20.008)	0	0	0
2015/11/17	2032	04/08/2016	9.01	Put	Bond Future	2,184.5900	2.1846	1,715.7500	1.7157	(21.461)	0	0	0
2015/11/17	2032	04/08/2016	9.00	Put	Bond Future	2,263.8500	2.2638	1,795.0100	1.7950	(20.710)	0	0	0
2015/11/17	2033	04/02/2016	102.40	Call	Bond Future	3,153.9800	3.1540	3,140.2400	3.1402	(0.436)	0	0	0
2015/11/17	2033	04/02/2016			Bond Future	105.5540	105.5540	105.5402	105.5402	(0.013)	0.0000	0.0000	185
2015/11/17	2033	04/02/2016	102.41	Call	Bond Future	3,143.9800	3.1440	3,130.2400	3.1302	(0.437)	0	0	0
2015/11/17	2033	04/02/2016	102.39	Call	Bond Future	3,163.9800	3.1640	3,150.2400	3.1502	(0.434)	0	0	0
2015/11/17	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2033	05/05/2016			Bond Future	106.3939	106.3939	106.3782	106.3782	(0.015)	0.0000	0.0000	0
2015/11/17	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2033	05/05/2016	102.40	Call	Bond Future	3,993.8700	3.9939	3,978.1500	3.9781	(0.394)	0	0	0
2015/11/17	2033	05/05/2016	102.41	Call	Bond Future	3,983.8700	3.9839	3,968.1500	3.9681	(0.395)	0	0	0
2015/11/17	2033	05/05/2016	102.39	Call	Bond Future	4,003.8700	4.0039	3,988.1500	3.9881	(0.393)	0	0	0
2015/11/17	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2037	04/02/2016	8.75	Put	Bond Future	5,193.0000	5.1930	4,654.8600	4.6549	(10.363)	0	0	0
2015/11/17	2037	04/02/2016	9.43	Call	Bond Future	858.8100	0.8588	1,396.9500	1.3969	62.661	0	0	0
2015/11/17	2037	04/02/2016			Bond Future	9.3292	92.6298	9.2669	93.1679	(0.669)	0.0000	0.0000	51,499
2015/11/17	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2037	04/02/2016	9.30	Call	Bond Future	0.0000	0.0000	286.4200	0.2864	100.000	0	0	0
2015/11/17	2037	04/02/2016	8.74	Put	Bond Future	5,286.6200	5.2866	4,748.4800	4.7485	(10.179)	0	0	0
2015/11/17	2037	04/02/2016	9.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	16
2015/11/17	2037	04/02/2016	8.76	Put	Bond Future	5,099.5100	5.0995	4,561.3700	4.5614	(10.553)	0	0	0
2015/11/17	2037	04/02/2016	9.30	Put	Bond Future	251.7200	0.2517	0.0000	0.0000	(100.000)	0	0	16
2015/11/17	2037	05/05/2016	9.00	Put	Bond Future	3,437.3200	3.4373	2,891.2000	2.8912	(15.888)	0	0	0
2015/11/17	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2037	05/05/2016			Bond Future	9.3939	94.2152	9.3298	94.7613	(0.682)	0.0000	0.0000	0
2015/11/17	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2037	05/05/2016	8.99	Put	Bond Future	3,527.2000	3.5272	2,981.0800	2.9811	(15.483)	0	0	0

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2015/11/17	2037	05/05/2016	9.01	Put	Bond Future	3,347.5700	3.3476	2,801.4500	2.8014	(16.314)	0	0	0
2015/11/17	2037	04/08/2016			Bond Future	9.4543	91.6554	9.3881	92.2124	(0.700)	0.0000	0.0000	0
2015/11/17	2037	04/08/2016	9.24	Put	Bond Future	1,822.2000	1.8222	1,265.1700	1.2652	(30.569)	0	0	0
2015/11/17	2037	04/08/2016	9.26	Put	Bond Future	1,649.7300	1.6497	1,092.7000	1.0927	(33.765)	0	0	0
2015/11/17	2037	04/08/2016	9.25	Put	Bond Future	1,735.9000	1.7359	1,178.8700	1.1789	(32.089)	0	0	0
2015/11/17	2037	04/08/2016	9.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2037	04/08/2016	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2037	04/08/2016	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2038	04/02/2016			Bond Future	129.7613	129.7613	129.7443	129.7443	(0.013)	0.0000	0.0000	13,849
2015/11/17	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2038	04/02/2016	130.99	Put	Bond Future	1,228.6800	1.2287	1,245.7000	1.2457	1.385	0	0	0
2015/11/17	2038	04/02/2016	131.01	Put	Bond Future	1,248.6800	1.2487	1,265.7000	1.2657	1.363	0	0	0
2015/11/17	2038	04/02/2016	131.00	Put	Bond Future	1,238.6800	1.2387	1,255.7000	1.2557	1.374	0	0	0
2015/11/17	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2038	05/05/2016			Bond Future	131.9917	131.9917	131.9723	131.9723	(0.015)	0.0000	0.0000	0
2015/11/17	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2038	05/05/2016	131.01	Call	Bond Future	981.6500	0.9817	962.3100	0.9623	(1.970)	0	0	0
2015/11/17	2038	05/05/2016	130.99	Call	Bond Future	1,001.6500	1.0017	982.3100	0.9823	(1.931)	0	0	0
2015/11/17	2038	05/05/2016	131.00	Call	Bond Future	991.6500	0.9917	972.3100	0.9723	(1.950)	0	0	0
2015/11/17	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2040	04/02/2016	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2040	04/02/2016			Bond Future	9.3200	9.3200	9.3267	97.1091	0.071	0.0000	0.0000	1,616
2015/11/17	2040	04/02/2016	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2040	04/02/2016	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2040	04/02/2016	9.50	Call	Bond Future	0.0000	0.0000	1,585.9000	1.5859	100.000	0	0	0
2015/11/17	2040	04/02/2016	9.51	Call	Bond Future	0.0000	0.0000	1,676.0800	1.6761	100.000	0	0	0
2015/11/17	2040	04/02/2016	9.49	Call	Bond Future	0.0000	0.0000	1,495.5700	1.4956	100.000	0	0	0
2015/11/17	2040	05/05/2016	9.50	Call	Bond Future	0.0000	0.0000	1,004.2800	1.0043	100.000	0	0	0
2015/11/17	2040	05/05/2016			Bond Future	9.3200	9.3200	9.3894	98.7698	0.745	0.0000	0.0000	0
2015/11/17	2040	05/05/2016	9.51	Call	Bond Future	0.0000	0.0000	1,094.2500	1.0942	100.000	0	0	0
2015/11/17	2040	05/05/2016	9.49	Call	Bond Future	0.0000	0.0000	914.1700	0.9142	100.000	0	0	0
2015/11/17	2040	05/05/2016	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2040	05/05/2016	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2040	05/05/2016	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2040	04/08/2016			Bond Future	9.3200	9.3200	9.4478	96.0428	1.371	0.0000	0.0000	0
2015/11/17	2040	04/08/2016	9.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2040	04/08/2016	9.50	Call	Bond Future	0.0000	0.0000	470.8800	0.4709	100.000	0	0	0
2015/11/17	2040	04/08/2016	9.51	Call	Bond Future	0.0000	0.0000	560.5900	0.5606	100.000	0	0	0
2015/11/17	2040	04/08/2016	9.49	Call	Bond Future	0.0000	0.0000	381.0400	0.3810	100.000	0	0	0
2015/11/17	2040	04/08/2016	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2040	04/08/2016	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2044	04/02/2016	8.99	Put	Bond Future	4,009.3100	4.0093	3,476.1600	3.4762	(13.298)	0	0	0
2015/11/17	2044	04/02/2016			Bond Future	9.4070	93.7610	9.3498	94.2941	(0.608)	0.0000	0.0000	17,852

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
2015/11/17	2044	04/02/2016	9.01	Put	Bond Future	3,810.3900	3.8104	3,277.2400	3.2772	(13.992)	0	0	0
2015/11/17	2044	04/02/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	25
2015/11/17	2044	04/02/2016	9.00	Put	Bond Future	3,909.7600	3.9098	3,376.6100	3.3766	(13.636)	0	0	0
2015/11/17	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2044	04/02/2016	9.58	Call	Bond Future	1,581.1600	1.5812	2,114.3100	2.1143	33.719	0	0	0
2015/11/17	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2044	05/05/2016	8.99	Put	Bond Future	4,577.7500	4.5777	4,036.8200	4.0368	(11.817)	0	0	0
2015/11/17	2044	05/05/2016			Bond Future	9.4694	95.3658	9.4107	95.9067	(0.620)	0.0000	0.0000	0
2015/11/17	2044	05/05/2016	9.01	Put	Bond Future	4,379.1900	4.3792	3,838.2600	3.8383	(12.352)	0	0	0
2015/11/17	2044	05/05/2016	9.00	Put	Bond Future	4,478.3800	4.4784	3,937.4500	3.9375	(12.079)	0	0	0
2015/11/17	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2044	04/08/2016	9.50	Call	Bond Future	0.0000	0.0000	298.8600	0.2989	100.000	0	0	0
2015/11/17	2044	04/08/2016			Bond Future	9.5279	92.7015	9.4673	93.2533	(0.636)	0.0000	0.0000	0
2015/11/17	2044	04/08/2016	9.51	Call	Bond Future	0.0000	0.0000	389.7900	0.3898	100.000	0	0	0
2015/11/17	2044	04/08/2016	9.49	Put	Bond Future	344.0300	0.3440	0.0000	0.0000	(100.000)	0	0	0
2015/11/17	2044	04/08/2016	9.51	Put	Bond Future	162.0200	0.1620	0.0000	0.0000	(100.000)	0	0	0
2015/11/17	2044	04/08/2016	9.49	Call	Bond Future	0.0000	0.0000	207.7800	0.2078	100.000	0	0	0
2015/11/17	2044	04/08/2016	9.50	Put	Bond Future	252.9500	0.2530	0.0000	0.0000	(100.000)	0	0	0
2015/11/17	2046	04/02/2016	127.99	Call	Bond Future	2,919.2000	2.9192	2,902.4900	2.9025	(0.572)	0	0	0
2015/11/17	2046	04/02/2016			Bond Future	130.9092	130.9092	130.8925	130.8925	(0.013)	0.0000	0.0000	9,362
2015/11/17	2046	04/02/2016	128.00	Call	Bond Future	2,909.2000	2.9092	2,892.4900	2.8925	(0.574)	0	0	0
2015/11/17	2046	04/02/2016	128.01	Call	Bond Future	2,899.2000	2.8992	2,882.4900	2.8825	(0.576)	0	0	0
2015/11/17	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2046	05/05/2016			Bond Future	131.7307	131.7307	131.7117	131.7117	(0.014)	0.0000	0.0000	0
2015/11/17	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2046	05/05/2016	130.01	Call	Bond Future	1,720.7300	1.7207	1,701.6500	1.7016	(1.109)	0	0	0
2015/11/17	2046	05/05/2016	129.99	Call	Bond Future	1,740.7300	1.7407	1,721.6500	1.7216	(1.096)	0	0	0
2015/11/17	2046	05/05/2016	130.00	Call	Bond Future	1,730.7300	1.7307	1,711.6500	1.7116	(1.102)	0	0	0
2015/11/17	2050	04/02/2016			Bond Future	136.6916	136.6916	136.8395	136.8395	0.108	0.0000	0.0000	7,945
2015/11/17	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2050	04/02/2016	137.99	Put	Bond Future	1,298.3600	1.2984	1,150.4700	1.1505	(11.391)	0	0	0
2015/11/17	2050	04/02/2016	138.01	Put	Bond Future	1,318.3600	1.3184	1,170.4700	1.1705	(11.218)	0	0	0
2015/11/17	2050	04/02/2016	138.00	Put	Bond Future	1,308.3600	1.3084	1,160.4700	1.1605	(11.303)	0	0	0
2015/11/17	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2050	05/05/2016			Bond Future	139.0408	139.0408	139.1891	139.1891	0.107	0.0000	0.0000	0
2015/11/17	2050	05/05/2016	138.00	Call	Bond Future	1,040.8400	1.0408	1,189.0500	1.1891	14.239	0	0	0
2015/11/17	2050	05/05/2016	137.99	Call	Bond Future	1,050.8400	1.0508	1,199.0500	1.1991	14.104	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
2015/11/17	2050	05/05/2016	138.01	Call	Bond Future	1,030.8400	1.0308	1,179.0500	1.1791	14.378	0	0	0
2015/11/17	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	AL37	04/02/2016			Index Future	471.3130	471.3130	472.2370	472.2370	0.196	0.0000	0.0000	2
2015/11/17	AL37	05/05/2016			Index Future	479.3700	479.3700	480.3040	480.3040	0.195	0.0000	0.0000	0
2015/11/17	AL7T	04/02/2016			Index Future	549.9050	549.9050	551.8250	551.8250	0.349	0.0000	0.0000	0
2015/11/17	AL7T	05/05/2016			Index Future	559.3060	559.3060	561.2510	561.2510	0.348	0.0000	0.0000	0
2015/11/17	ALBI	04/02/2016			Index Future	500.5180	500.5180	502.4550	502.4550	0.387	0.0000	0.0000	611
2015/11/17	ALBI	05/05/2016			Index Future	509.0750	509.0750	511.0390	511.0390	0.386	0.0000	0.0000	0
2015/11/17	ALBI	04/08/2016			Index Future	518.1500	518.1500	520.1540	520.1540	0.387	0.0000	0.0000	0
2015/11/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	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
2015/11/17	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2015/11/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2015/11/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2015/11/17	EL28	04/02/2016	128.99	Put	Bond Future	822.3300	0.8223	837.5800	0.8376	1.854	0	0	0
2015/11/17	EL28	04/02/2016			Bond Future	128.1677	128.1677	128.1524	128.1524	(0.012)	0.0000	0.0000	0
2015/11/17	EL28	04/02/2016	129.01	Put	Bond Future	842.3300	0.8423	857.5800	0.8576	1.810	0	0	0
2015/11/17	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	EL28	04/02/2016	129.00	Put	Bond Future	832.3300	0.8323	847.5800	0.8476	1.832	0	0	0
2015/11/17	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	EL28	05/05/2016			Bond Future	128.7960	128.7960	128.7785	128.7785	(0.014)	0.0000	0.0000	0
2015/11/17	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	EL28	05/05/2016	128.99	Put	Bond Future	193.9900	0.1940	211.5300	0.2115	9.042	0	0	0
2015/11/17	EL28	05/05/2016	129.01	Put	Bond Future	213.9900	0.2140	231.5300	0.2315	8.197	0	0	0
2015/11/17	EL28	05/05/2016	129.00	Put	Bond Future	203.9900	0.2040	221.5300	0.2215	8.598	0	0	0
2015/11/17	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	ES33	04/02/2016			Bond Future	10.1878	81.2234	10.1300	81.6140	(0.567)	0.0000	0.0000	6,569
2015/11/17	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	ES33	04/02/2016	9.99	Put	Bond Future	1,350.2100	1.3502	959.6400	0.9596	(28.927)	0	0	0
2015/11/17	ES33	04/02/2016	10.01	Put	Bond Future	1,212.0800	1.2121	821.5100	0.8215	(32.223)	0	0	0
2015/11/17	ES33	04/02/2016	10.00	Put	Bond Future	1,281.1000	1.2811	890.5300	0.8905	(30.487)	0	0	0
2015/11/17	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	ES33	05/05/2016			Bond Future	10.2809	78.8238	10.2214	79.2200	(0.579)	0.0000	0.0000	0
2015/11/17	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	ES33	05/05/2016	9.99	Put	Bond Future	1,967.0900	1.9671	1,570.9000	1.5709	(20.141)	0	0	0
2015/11/17	ES33	05/05/2016	10.01	Put	Bond Future	1,829.4500	1.8294	1,433.2600	1.4333	(21.656)	0	0	0
2015/11/17	ES33	05/05/2016	10.00	Put	Bond Future	1,898.2200	1.8982	1,502.0300	1.5020	(20.872)	0	0	0
2015/11/17	ES33	04/08/2016			Bond Future	10.3690	80.2452	10.3074	80.6494	(0.594)	0.0000	0.0000	0
2015/11/17	ES33	04/08/2016	10.24	Put	Bond Future	850.3600	0.8504	446.1500	0.4462	(47.534)	0	0	0
2015/11/17	ES33	04/08/2016	10.26	Put	Bond Future	717.6100	0.7176	313.4000	0.3134	(56.327)	0	0	0
2015/11/17	ES33	04/08/2016	10.25	Put	Bond Future	783.9400	0.7839	379.7300	0.3797	(51.561)	0	0	0
2015/11/17	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	GOVI	04/02/2016			GOVI	498.2460	498.2460	499.9850	499.9850	0.349	0.0000	0.0000	449
2015/11/17	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	GOVI	04/02/2016	511.99	Put	GOVI	137,440.0000	13.7440	120,050.0000	12.0050	(12.653)	0	0	0
2015/11/17	GOVI	04/02/2016	512.01	Put	GOVI	137,640.0000	13.7640	120,250.0000	12.0250	(12.634)	0	0	0
2015/11/17	GOVI	04/02/2016	512.00	Put	GOVI	137,540.0000	13.7540	120,150.0000	12.0150	(12.644)	0	0	0
2015/11/17	GOVI	05/05/2016	518.01	Put	GOVI	112,460.0000	11.2460	94,840.0000	9.4840	(15.668)	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
2015/11/17	GOVI	05/05/2016			GOVI	506.7640	506.7640	508.5260	508.5260	0.348	0.0000	0.0000	146
2015/11/17	GOVI	05/05/2016	518.00	Put	GOVI	112,360.0000	11.2360	94,740.0000	9.4740	(15.682)	0	0	0
2015/11/17	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	GOVI	05/05/2016	517.99	Put	GOVI	112,260.0000	11.2260	94,640.0000	9.4640	(15.696)	0	0	0
2015/11/17	GOVI	04/08/2016	520.99	Put	GOVI	51,920.0000	5.1920	33,930.0000	3.3930	(34.649)	0	0	0
2015/11/17	GOVI	04/08/2016			GOVI	515.7980	515.7980	517.5970	517.5970	0.349	0.0000	0.0000	0
2015/11/17	GOVI	04/08/2016	521.01	Put	GOVI	52,120.0000	5.2120	34,130.0000	3.4130	(34.517)	0	0	0
2015/11/17	GOVI	04/08/2016	521.00	Put	GOVI	52,020.0000	5.2020	34,030.0000	3.4030	(34.583)	0	0	0
2015/11/17	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2015/11/17	IGOV	04/02/2016			Index Future	237.7830	237.7830	237.7770	237.7770	(0.003)	0.0000	0.0000	1,035
2015/11/17	IGOV	05/05/2016			Index Future	241.8680	241.8680	241.8580	241.8580	(0.004)	0.0000	0.0000	21
2015/11/17	IGOV	04/08/2016			Index Future	246.1980	246.1980	246.1910	246.1910	(0.003)	0.0000	0.0000	0
2015/11/17	ILBI	04/02/2016			Index Future	643.8830	643.8830	643.8550	643.8550	(0.004)	0.0000	0.0000	157
2015/11/17	ILBI	05/05/2016			Index Future	654.9290	654.9290	654.8990	654.8990	(0.005)	0.0000	0.0000	0
2015/11/17	IS01	19/12/2016			Interest Rate Swap	99.9114	99.9114	99.8787	99.8787	(0.033)	0.0000	0.0000	0
2015/11/17	IS02	18/12/2017			Interest Rate Swap	100.1220	100.1220	100.0305	100.0305	(0.091)	0.0000	0.0000	0
2015/11/17	IS05	17/12/2020			Interest Rate Swap	100.0223	100.0223	99.7727	99.7727	(0.250)	0.0000	0.0000	0
2015/11/17	IS10	17/12/2025			Interest Rate Swap	102.0389	102.0389	101.5755	101.5755	(0.454)	0.0000	0.0000	0
2015/11/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2015/11/17	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2015/11/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2015/11/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2015/11/17	JBAF	18/11/2015			Jibar Tradeable Future	6.3700	93.6300	6.3700	93.6300	0.000	0.0000	0.0000	0
2015/11/17	JBAF	15/12/2015			Jibar Tradeable Future	6.4500	93.5500	6.4500	93.5500	0.000	0.0000	0.0000	0
2015/11/17	JBAF	20/01/2016			Jibar Tradeable Future	6.5400	93.4600	6.5400	93.4600	0.000	0.0000	0.0000	0
2015/11/17	JBAF	17/02/2016			Jibar Tradeable Future	6.6500	93.3500	6.6500	93.3500	0.000	0.0000	0.0000	2,000
2015/11/17	JBAF	16/03/2016			Jibar Tradeable Future	6.7100	93.2900	6.7100	93.2900	0.000	0.0000	0.0000	0
2015/11/17	JBAF	20/04/2016			Jibar Tradeable Future	6.8200	93.1800	6.8200	93.1800	0.000	0.0000	0.0000	0
2015/11/17	JBAF	15/06/2016			Jibar Tradeable Future	6.9800	93.0200	6.9800	93.0200	0.000	0.0000	0.0000	0
2015/11/17	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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2015/11/17	JBAF	21/12/2016			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2015/11/17	JBAF	15/03/2017			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2015/11/17	JBAF	21/06/2017			Jibar Tradeable Future	7.7200	92.2800	7.7200	92.2800	0.000	0.0000	0.0000	0
2015/11/17	JBAF	20/09/2017			Jibar Tradeable Future	7.9000	92.1000	7.9000	92.1000	0.000	0.0000	0.0000	0
2015/11/17	R023	04/02/2016	8.01	Put	Bond Future	2,660.0700	2.6601	2,437.0500	2.4371	(8.384)	0	0	0
2015/11/17	R023	04/02/2016			Bond Future	8.4239	99.9312	8.3657	100.2302	(0.692)	0.0000	0.0000	9,637
2015/11/17	R023	04/02/2016	8.00	Put	Bond Future	2,699.1400	2.6991	2,474.5800	2.4746	(8.320)	0	0	0
2015/11/17	R023	04/02/2016	8.01	Call	Bond Future	510.6500	0.5106	586.6500	0.5866	14.883	0	0	0
2015/11/17	R023	04/02/2016	7.99	Call	Bond Future	483.7300	0.4837	556.6700	0.5567	15.079	0	0	0
2015/11/17	R023	04/02/2016	8.00	Call	Bond Future	497.0600	0.4971	571.5200	0.5715	14.980	0	0	0
2015/11/17	R023	04/02/2016	7.99	Put	Bond Future	2,738.5100	2.7385	2,512.4300	2.5124	(8.256)	0	0	0
2015/11/17	R023	05/05/2016			Bond Future	8.4918	97.7138	8.4310	98.0166	(0.716)	0.0000	0.0000	0
2015/11/17	R023	05/05/2016	8.24	Put	Bond Future	2,610.3400	2.6103	2,428.6100	2.4286	(6.962)	0	0	0
2015/11/17	R023	05/05/2016	8.26	Put	Bond Future	2,550.4000	2.5504	2,371.1500	2.3712	(7.028)	0	0	0
2015/11/17	R023	05/05/2016	8.24	Call	Bond Future	1,348.6600	1.3487	1,469.7600	1.4698	8.979	0	0	0
2015/11/17	R023	05/05/2016	8.25	Put	Bond Future	2,580.2600	2.5803	2,399.7700	2.3998	(6.995)	0	0	0
2015/11/17	R023	05/05/2016	8.25	Call	Bond Future	1,369.0800	1.3691	1,491.4200	1.4914	8.936	0	0	0
2015/11/17	R023	05/05/2016	8.26	Call	Bond Future	1,389.6900	1.3897	1,513.2700	1.5133	8.893	0	0	0
2015/11/17	R023	04/08/2016	8.24	Call	Bond Future	1,643.3300	1.6433	1,768.7700	1.7688	7.633	0	0	0
2015/11/17	R023	04/08/2016	8.25	Put	Bond Future	3,121.4100	3.1214	2,938.4200	2.9384	(5.862)	0	0	0
2015/11/17	R023	04/08/2016			Bond Future	8.5498	99.4753	8.4857	99.7847	(0.749)	0.0000	0.0000	0
2015/11/17	R023	04/08/2016	8.25	Call	Bond Future	1,663.0500	1.6631	1,789.5100	1.7895	7.604	0	0	0
2015/11/17	R023	04/08/2016	8.26	Call	Bond Future	1,683.2500	1.6832	1,810.7300	1.8107	7.573	0	0	0
2015/11/17	R023	04/08/2016	8.24	Put	Bond Future	3,150.8100	3.1508	2,966.8000	2.9668	(5.840)	0	0	0
2015/11/17	R023	04/08/2016	8.26	Put	Bond Future	3,092.5200	3.0925	2,910.5500	2.9106	(5.884)	0	0	0
2015/11/17	R186	04/02/2016	7.50	Call	Bond Future	71.3200	0.0713	86.2400	0.0862	20.920	0	0	0
2015/11/17	R186	04/02/2016	8.40	Put	Bond Future	3,152.9200	3.1529	2,867.2300	2.8672	(9.061)	0	0	0
2015/11/17	R186	04/02/2016	8.83	Put	Bond Future	1,443.0700	1.4431	1,267.5500	1.2675	(12.163)	0	0	33
2015/11/17	R186	04/02/2016	9.20	Call	Bond Future	4,628.3700	4.6284	4,969.7600	4.9698	7.376	0	0	0
2015/11/17	R186	04/02/2016			Bond Future	8.6573	114.2208	8.5996	114.6575	(0.666)	0.0000	0.0000	52,766
2015/11/17	R186	04/02/2016	7.51	Call	Bond Future	74.1900	0.0742	89.6600	0.0897	20.852	0	0	0
2015/11/17	R186	04/02/2016	8.02	Put	Bond Future	5,393.6500	5.3937	5,027.3800	5.0274	(6.791)	0	0	0
2015/11/17	R186	04/02/2016	7.90	Call	Bond Future	301.5000	0.3015	353.3100	0.3533	17.184	0	0	680
2015/11/17	R186	04/02/2016	8.45	Call	Bond Future	1,327.4100	1.3274	1,490.8300	1.4908	12.311	0	0	350
2015/11/17	R186	04/02/2016	8.75	Call	Bond Future	2,390.0100	2.3900	2,630.9800	2.6310	10.082	0	0	0
2015/11/17	R186	04/02/2016	7.49	Call	Bond Future	68.5400	0.0685	82.9400	0.0829	21.010	0	0	0
2015/11/17	R186	04/02/2016	7.50	Put	Bond Future	9,289.9200	9.2899	8,868.2000	8.8682	(4.540)	0	0	0
2015/11/17	R186	04/02/2016	8.83	Call	Bond Future	2,736.8400	2.7368	2,997.9600	2.9980	9.541	0	0	0
2015/11/17	R186	04/02/2016	8.65	Put	Bond Future	2,049.0800	2.0491	1,827.5500	1.8275	(10.811)	0	0	340
2015/11/17	R186	04/02/2016	8.70	Put	Bond Future	1,865.0700	1.8651	1,656.5400	1.6565	(11.181)	0	0	5,000
2015/11/17	R186	04/02/2016	8.80	Put	Bond Future	1,533.4000	1.5334	1,350.4000	1.3504	(11.934)	0	0	5,000
2015/11/17	R186	04/02/2016	7.49	Put	Bond Future	9,371.1600	9.3712	8,948.9200	8.9489	(4.506)	0	0	0
2015/11/17	R186	04/02/2016	8.85	Put	Bond Future	1,385.1500	1.3851	1,214.5500	1.2145	(12.316)	0	0	0
2015/11/17	R186	04/02/2016	7.51	Put	Bond Future	9,208.8500	9.2088	8,787.6800	8.7877	(4.574)	0	0	0
2015/11/17	R186	04/02/2016	8.02	Call	Bond Future	438.8300	0.4388	509.2000	0.5092	16.036	0	0	700
2015/11/17	R186	04/02/2016	8.40	Call	Bond Future	1,187.3100	1.1873	1,338.2600	1.3383	12.714	0	0	680

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2015/11/17	R186	04/02/2016	7.90	Put	Bond Future	6,222.1900	6.2222	5,837.3600	5.8374	(6.185)	0	0	0
2015/11/17	R186	04/02/2016	8.45	Put	Bond Future	2,907.4100	2.9074	2,634.1900	2.6342	(9.397)	0	0	0
2015/11/17	R186	04/02/2016	9.20	Put	Bond Future	630.4800	0.6305	535.2300	0.5352	(15.108)	0	0	700
2015/11/17	R186	04/02/2016	8.75	Put	Bond Future	1,692.9900	1.6930	1,497.3200	1.4973	(11.558)	0	0	11,695
2015/11/17	R186	04/02/2016	8.65	Call	Bond Future	1,994.0200	1.9940	2,209.1300	2.2091	10.788	0	0	0
2015/11/17	R186	04/02/2016	8.85	Call	Bond Future	2,827.4300	2.8274	3,093.4700	3.0935	9.409	0	0	0
2015/11/17	R186	04/02/2016	8.70	Call	Bond Future	2,186.9100	2.1869	2,415.0200	2.4150	10.431	0	0	0
2015/11/17	R186	04/02/2016	8.80	Call	Bond Future	2,603.9000	2.6039	2,857.5400	2.8575	9.741	0	0	0
2015/11/17	R186	05/05/2016			Bond Future	8.7218	116.1750	8.6621	116.6175	(0.685)	0.0000	0.0000	0
2015/11/17	R186	05/05/2016	8.34	Call	Bond Future	1,713.7900	1.7138	1,869.8400	1.8698	9.106	0	0	0
2015/11/17	R186	05/05/2016	8.75	Put	Bond Future	2,828.4500	2.8285	2,614.4500	2.6144	(7.566)	0	0	1,900
2015/11/17	R186	05/05/2016	8.35	Call	Bond Future	1,740.5500	1.7406	1,898.3100	1.8983	9.064	0	0	0
2015/11/17	R186	05/05/2016	8.85	Put	Bond Future	2,488.9600	2.4890	2,292.4900	2.2925	(7.894)	0	0	5,350
2015/11/17	R186	05/05/2016	8.33	Call	Bond Future	1,687.3100	1.6873	1,841.6400	1.8416	9.147	0	0	0
2015/11/17	R186	05/05/2016	8.75	Call	Bond Future	3,036.4400	3.0364	3,265.0300	3.2650	7.528	0	0	0
2015/11/17	R186	05/05/2016	8.35	Put	Bond Future	4,534.7000	4.5347	4,249.8700	4.2499	(6.281)	0	0	0
2015/11/17	R186	05/05/2016	7.56	Put	Bond Future	9,440.4100	9.4404	9,047.3000	9.0473	(4.164)	0	0	0
2015/11/17	R186	05/05/2016	8.34	Put	Bond Future	4,584.3900	4.5844	4,297.8500	4.2979	(6.250)	0	0	0
2015/11/17	R186	05/05/2016	8.85	Call	Bond Future	3,430.8000	3.4308	3,676.9200	3.6769	7.174	0	0	0
2015/11/17	R186	05/05/2016	7.56	Call	Bond Future	389.1900	0.3892	438.6700	0.4387	12.714	0	0	0
2015/11/17	R186	05/05/2016	8.33	Put	Bond Future	4,634.4200	4.6344	4,346.1600	4.3462	(6.220)	0	0	0
2015/11/17	R186	04/08/2016	8.51	Put	Bond Future	4,660.2900	4.6603	4,399.9100	4.3999	(5.587)	0	0	0
2015/11/17	R186	04/08/2016			Bond Future	8.7790	112.9684	8.7167	113.4203	(0.710)	0.0000	0.0000	0
2015/11/17	R186	04/08/2016	8.50	Put	Bond Future	4,703.9000	4.7039	4,442.0600	4.4421	(5.566)	0	0	0
2015/11/17	R186	04/08/2016	8.51	Call	Bond Future	2,690.6500	2.6906	2,882.1700	2.8822	7.118	0	0	0
2015/11/17	R186	04/08/2016	8.49	Call	Bond Future	2,629.8400	2.6298	2,818.4400	2.8184	7.172	0	0	0
2015/11/17	R186	04/08/2016	8.50	Call	Bond Future	2,660.1400	2.6601	2,850.2000	2.8502	7.145	0	0	0
2015/11/17	R186	04/08/2016	8.49	Put	Bond Future	4,747.7800	4.7478	4,484.4800	4.4845	(5.546)	0	0	0
2015/11/17	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	R197	04/02/2016			Bond Future	293.6744	293.6744	293.6345	293.6345	(0.014)	0.0000	0.0000	714
2015/11/17	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	R197	04/02/2016	296.99	Put	Bond Future	3,315.6400	3.3156	3,355.4600	3.3555	1.201	0	0	0
2015/11/17	R197	04/02/2016	297.01	Put	Bond Future	3,335.6400	3.3356	3,375.4600	3.3755	1.194	0	0	0
2015/11/17	R197	04/02/2016	297.00	Put	Bond Future	3,325.6400	3.3256	3,365.4600	3.3655	1.197	0	0	0
2015/11/17	R197	05/05/2016			Bond Future	298.7215	298.7215	298.6763	298.6763	(0.015)	0.0000	0.0000	0
2015/11/17	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	R197	05/05/2016	299.99	Put	Bond Future	1,268.5200	1.2685	1,313.7300	1.3137	3.564	0	0	0
2015/11/17	R197	05/05/2016	300.01	Put	Bond Future	1,288.5200	1.2885	1,333.7300	1.3337	3.509	0	0	0
2015/11/17	R197	05/05/2016	300.00	Put	Bond Future	1,278.5200	1.2785	1,323.7300	1.3237	3.536	0	0	0
2015/11/17	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	R202	04/02/2016			Bond Future	241.6482	241.6482	241.6165	241.6165	(0.013)	0.0000	0.0000	47,671
2015/11/17	R202	04/02/2016	239.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	R202	04/02/2016	240.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	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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2015/11/17	R202	04/02/2016	239.99	Call	Bond Future	1,658.2100	1.6582	1,626.5100	1.6265	(1.912)	0	0	0
2015/11/17	R202	04/02/2016	240.00	Call	Bond Future	1,648.2100	1.6482	1,616.5100	1.6165	(1.923)	0	0	0
2015/11/17	R202	04/02/2016	240.01	Call	Bond Future	1,638.2100	1.6382	1,606.5100	1.6065	(1.935)	0	0	0
2015/11/17	R202	05/05/2016	246.99	Put	Bond Future	1,188.7000	1.1887	1,225.0400	1.2250	3.057	0	0	0
2015/11/17	R202	05/05/2016			Bond Future	245.8013	245.8013	245.7650	245.7650	(0.015)	0.0000	0.0000	0
2015/11/17	R202	05/05/2016	247.01	Put	Bond Future	1,208.7000	1.2087	1,245.0400	1.2450	3.007	0	0	0
2015/11/17	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	R202	05/05/2016	247.00	Put	Bond Future	1,198.7000	1.1987	1,235.0400	1.2350	3.032	0	0	0
2015/11/17	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	R203	04/02/2016	7.25	Put	Bond Future	509.1500	0.5091	440.7000	0.4407	(13.444)	0	0	0
2015/11/17	R203	04/02/2016	7.26	Put	Bond Future	499.4900	0.4995	431.7700	0.4318	(13.558)	0	0	0
2015/11/17	R203	04/02/2016			Bond Future	7.4695	104.4742	7.3991	104.5792	(0.942)	0.0000	0.0000	15,947
2015/11/17	R203	04/02/2016	7.26	Call	Bond Future	186.3300	0.1863	223.6400	0.2236	20.024	0	0	0
2015/11/17	R203	04/02/2016	7.24	Call	Bond Future	175.8000	0.1758	211.6400	0.2116	20.387	0	0	0
2015/11/17	R203	04/02/2016	7.25	Call	Bond Future	181.0100	0.1810	217.5900	0.2176	20.209	0	0	0
2015/11/17	R203	04/02/2016	7.24	Put	Bond Future	518.9300	0.5189	449.7400	0.4497	(13.333)	0	0	0
2015/11/17	R203	05/05/2016	7.25	Put	Bond Future	644.5100	0.6445	576.4700	0.5765	(10.557)	0	0	0
2015/11/17	R203	05/05/2016			Bond Future	7.5715	102.0934	7.4884	102.1989	(1.097)	0.0000	0.0000	0
2015/11/17	R203	05/05/2016	7.26	Call	Bond Future	240.2200	0.2402	278.1400	0.2781	15.786	0	0	0
2015/11/17	R203	05/05/2016	7.24	Call	Bond Future	230.9600	0.2310	267.8900	0.2679	15.990	0	0	0
2015/11/17	R203	05/05/2016	7.25	Call	Bond Future	235.5600	0.2356	272.9900	0.2730	15.890	0	0	0
2015/11/17	R203	05/05/2016	7.26	Put	Bond Future	636.4200	0.6364	568.8700	0.5689	(10.614)	0	0	0
2015/11/17	R203	05/05/2016	7.24	Put	Bond Future	652.6700	0.6527	584.1300	0.5841	(10.501)	0	0	0
2015/11/17	R203	04/08/2016	7.26	Call	Bond Future	249.5100	0.2495	289.2700	0.2893	15.935	0	0	0
2015/11/17	R203	04/08/2016			Bond Future	7.6425	103.9341	7.5382	104.0426	(1.364)	0.0000	0.0000	0
2015/11/17	R203	04/08/2016	7.24	Call	Bond Future	241.6100	0.2416	280.5400	0.2805	16.113	0	0	0
2015/11/17	R203	04/08/2016	7.25	Call	Bond Future	245.5400	0.2455	284.8800	0.2849	16.022	0	0	0
2015/11/17	R203	04/08/2016	7.24	Put	Bond Future	661.6800	0.6617	592.0500	0.5920	(10.523)	0	0	0
2015/11/17	R203	04/08/2016	7.26	Put	Bond Future	648.6400	0.6486	579.8400	0.5798	(10.607)	0	0	0
2015/11/17	R203	04/08/2016	7.25	Put	Bond Future	655.1400	0.6551	585.9200	0.5859	(10.566)	0	0	0
2015/11/17	R204	04/02/2016	7.50	Call	Bond Future	264.8900	0.2649	309.6500	0.3096	16.898	0	0	0
2015/11/17	R204	04/02/2016			Bond Future	7.8164	101.5408	7.7554	101.6952	(0.780)	0.0000	0.0000	30,253
2015/11/17	R204	04/02/2016	7.51	Call	Bond Future	272.6500	0.2727	318.3600	0.3184	16.765	0	0	0
2015/11/17	R204	04/02/2016	7.49	Put	Bond Future	1,087.6100	1.0876	977.0200	0.9770	(10.168)	0	0	0
2015/11/17	R204	04/02/2016	7.51	Put	Bond Future	1,051.8600	1.0519	943.1500	0.9431	(10.335)	0	0	0
2015/11/17	R204	04/02/2016	7.49	Call	Bond Future	257.2800	0.2573	301.1100	0.3011	17.036	0	0	0
2015/11/17	R204	04/02/2016	7.50	Put	Bond Future	1,069.6600	1.0697	960.0000	0.9600	(10.252)	0	0	0
2015/11/17	R204	05/05/2016	7.75	Call	Bond Future	621.6300	0.6216	688.6100	0.6886	10.775	0	0	0
2015/11/17	R204	05/05/2016			Bond Future	7.9097	103.2779	7.8428	103.4336	(0.846)	0.0000	0.0000	0
2015/11/17	R204	05/05/2016	7.76	Call	Bond Future	632.1000	0.6321	699.8000	0.6998	10.710	0	0	0
2015/11/17	R204	05/05/2016	7.74	Put	Bond Future	1,007.0800	1.0071	917.6400	0.9176	(8.881)	0	0	0
2015/11/17	R204	05/05/2016	7.76	Put	Bond Future	980.9100	0.9809	892.9100	0.8929	(8.971)	0	0	0
2015/11/17	R204	05/05/2016	7.74	Call	Bond Future	611.5400	0.6115	677.8000	0.6778	10.835	0	0	0
2015/11/17	R204	05/05/2016	7.75	Put	Bond Future	993.8000	0.9938	905.0800	0.9051	(8.927)	0	0	0
2015/11/17	R204	04/08/2016			Bond Future	7.9889	101.1008	7.9136	101.2605	(0.943)	0.0000	0.0000	0

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2015/11/17	R204	04/08/2016	7.74	Put	Bond Future	1,189.7700	1.1898	1,096.3500	1.0964	(7.852)	0	0	0
2015/11/17	R204	04/08/2016	7.76	Put	Bond Future	1,165.1500	1.1652	1,072.9100	1.0729	(7.917)	0	0	0
2015/11/17	R204	04/08/2016	7.75	Put	Bond Future	1,177.4200	1.1774	1,084.5900	1.0846	(7.884)	0	0	0
2015/11/17	R204	04/08/2016	7.74	Call	Bond Future	660.8600	0.6609	727.1100	0.7271	10.025	0	0	0
2015/11/17	R204	04/08/2016	7.75	Call	Bond Future	669.8200	0.6698	736.6600	0.7367	9.979	0	0	0
2015/11/17	R204	04/08/2016	7.76	Call	Bond Future	678.8600	0.6789	746.2900	0.7463	9.933	0	0	0
2015/11/17	R207	04/02/2016	7.27	Put	Bond Future	2,703.6600	2.7037	2,525.9200	2.5259	(6.574)	0	0	0
2015/11/17	R207	04/02/2016	7.49	Put	Bond Future	2,061.0800	2.0611	1,898.6100	1.8986	(7.883)	0	0	0
2015/11/17	R207	04/02/2016			Bond Future	8.0623	97.7983	8.0027	97.9930	(0.740)	0.0000	0.0000	47,160
2015/11/17	R207	04/02/2016	7.51	Put	Bond Future	2,006.1200	2.0061	1,845.3600	1.8454	(8.013)	0	0	0
2015/11/17	R207	04/02/2016	7.27	Call	Bond Future	79.0400	0.0790	95.9800	0.0960	21.432	0	0	43
2015/11/17	R207	04/02/2016	7.50	Call	Bond Future	179.5600	0.1796	212.6100	0.2126	18.406	0	0	19
2015/11/17	R207	04/02/2016	7.51	Call	Bond Future	185.5000	0.1855	219.4200	0.2194	18.286	0	0	0
2015/11/17	R207	04/02/2016	7.49	Call	Bond Future	173.7600	0.1738	205.9700	0.2060	18.537	0	0	0
2015/11/17	R207	04/02/2016	7.50	Put	Bond Future	2,033.5200	2.0335	1,871.8900	1.8719	(7.948)	0	0	0
2015/11/17	R207	05/05/2016	7.86	Put	Bond Future	1,608.6400	1.6086	1,485.5600	1.4856	(7.651)	0	0	0
2015/11/17	R207	05/05/2016			Bond Future	8.1527	99.4718	8.0888	99.6685	(0.784)	0.0000	0.0000	0
2015/11/17	R207	05/05/2016	7.85	Put	Bond Future	1,627.9100	1.6279	1,503.9800	1.5040	(7.613)	0	0	0
2015/11/17	R207	05/05/2016	7.56	Put	Bond Future	2,249.0000	2.2490	2,101.9500	2.1019	(6.538)	0	0	0
2015/11/17	R207	05/05/2016	7.84	Put	Bond Future	1,647.3200	1.6473	1,522.5400	1.5225	(7.575)	0	0	0
2015/11/17	R207	05/05/2016	7.56	Call	Bond Future	406.1300	0.4061	455.7600	0.4558	12.220	0	0	43
2015/11/17	R207	05/05/2016	7.85	Call	Bond Future	691.9800	0.6920	764.7300	0.7647	10.513	0	0	0
2015/11/17	R207	05/05/2016	7.86	Call	Bond Future	703.8000	0.7038	777.4000	0.7774	10.458	0	0	0
2015/11/17	R207	05/05/2016	7.84	Call	Bond Future	680.2800	0.6803	752.1800	0.7522	10.569	0	0	0
2015/11/17	R207	04/08/2016			Bond Future	8.2316	97.6215	8.1619	97.8228	(0.847)	0.0000	0.0000	0
2015/11/17	R207	04/08/2016	7.99	Put	Bond Future	1,667.6200	1.6676	1,550.9900	1.5510	(6.994)	0	0	0
2015/11/17	R207	04/08/2016	8.01	Put	Bond Future	1,634.6700	1.6347	1,519.4700	1.5195	(7.047)	0	0	0
2015/11/17	R207	04/08/2016	8.00	Put	Bond Future	1,651.0900	1.6511	1,535.1800	1.5352	(7.020)	0	0	0
2015/11/17	R207	04/08/2016	8.01	Call	Bond Future	992.7800	0.9928	1,078.9300	1.0789	8.678	0	0	0
2015/11/17	R207	04/08/2016	7.99	Call	Bond Future	967.5500	0.9675	1,052.2700	1.0523	8.756	0	0	0
2015/11/17	R207	04/08/2016	8.00	Call	Bond Future	980.1100	0.9801	1,065.5500	1.0656	8.717	0	0	0
2015/11/17	R208	04/02/2016			Bond Future	8.2015	96.4318	8.1427	96.6659	(0.717)	0.0000	0.0000	38,271
2015/11/17	R208	04/02/2016	7.74	Put	Bond Future	2,176.7100	2.1767	1,994.7800	1.9948	(8.358)	0	0	0
2015/11/17	R208	04/02/2016	7.76	Put	Bond Future	2,114.3200	2.1143	1,934.7600	1.9348	(8.493)	0	0	0
2015/11/17	R208	04/02/2016	7.75	Put	Bond Future	2,145.4000	2.1454	1,964.6500	1.9647	(8.425)	0	0	0
2015/11/17	R208	04/02/2016	7.76	Call	Bond Future	339.1300	0.3391	393.6400	0.3936	16.073	0	0	0
2015/11/17	R208	04/02/2016	7.74	Call	Bond Future	320.1500	0.3202	372.2900	0.3723	16.286	0	0	0
2015/11/17	R208	04/02/2016	7.75	Call	Bond Future	329.5400	0.3295	382.8600	0.3829	16.180	0	0	0
2015/11/17	R208	05/05/2016	7.99	Call	Bond Future	927.0500	0.9270	1,017.1500	1.0172	9.719	0	0	0
2015/11/17	R208	05/05/2016	8.00	Put	Bond Future	2,008.7700	2.0088	1,863.0100	1.8630	(7.256)	0	0	0
2015/11/17	R208	05/05/2016			Bond Future	8.2781	94.6812	8.2160	94.9180	(0.750)	0.0000	0.0000	0
2015/11/17	R208	05/05/2016	8.00	Call	Bond Future	941.9300	0.9419	1,033.0200	1.0330	9.671	0	0	0
2015/11/17	R208	05/05/2016	8.01	Call	Bond Future	956.9700	0.9570	1,049.0600	1.0491	9.623	0	0	0
2015/11/17	R208	05/05/2016	7.99	Put	Bond Future	2,032.5200	2.0325	1,885.7700	1.8858	(7.220)	0	0	0
2015/11/17	R208	05/05/2016	8.01	Put	Bond Future	1,985.1900	1.9852	1,840.4300	1.8404	(7.292)	0	0	0
2015/11/17	R208	04/08/2016	8.01	Put	Bond Future	2,368.1600	2.3682	2,220.8600	2.2209	(6.220)	0	0	0

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2015/11/17	R208	04/08/2016			Bond Future	8.3448	96.3882	8.2784	96.6305	(0.795)	0.0000	0.0000	0
2015/11/17	R208	04/08/2016	8.00	Put	Bond Future	2,390.6600	2.3907	2,242.5400	2.2425	(6.196)	0	0	0
2015/11/17	R208	04/08/2016	7.99	Call	Bond Future	1,109.8100	1.1098	1,203.1000	1.2031	8.406	0	0	0
2015/11/17	R208	04/08/2016	8.00	Call	Bond Future	1,124.2200	1.1242	1,218.3200	1.2183	8.370	0	0	0
2015/11/17	R208	04/08/2016	8.01	Call	Bond Future	1,138.7500	1.1388	1,233.6700	1.2337	8.335	0	0	0
2015/11/17	R208	04/08/2016	7.99	Put	Bond Future	2,413.2900	2.4133	2,264.3600	2.2644	(6.171)	0	0	0
2015/11/17	R209	04/02/2016	8.74	Call	Bond Future	722.5800	0.7226	819.9900	0.8200	13.481	0	0	0
2015/11/17	R209	04/02/2016	8.75	Put	Bond Future	4,294.9700	4.2950	3,984.0300	3.9840	(7.240)	0	0	0
2015/11/17	R209	04/02/2016			Bond Future	9.2289	75.2072	9.1718	75.6174	(0.618)	0.0000	0.0000	41,102
2015/11/17	R209	04/02/2016	8.75	Call	Bond Future	740.9700	0.7410	840.2900	0.8403	13.404	0	0	0
2015/11/17	R209	04/02/2016	8.76	Call	Bond Future	759.6800	0.7597	860.9300	0.8609	13.328	0	0	0
2015/11/17	R209	04/02/2016	9.52	Put	Bond Future	1,163.6400	1.1636	1,022.2900	1.0223	(12.147)	0	0	2,200
2015/11/17	R209	04/02/2016	8.74	Put	Bond Future	4,353.5600	4.3536	4,040.7100	4.0407	(7.186)	0	0	0
2015/11/17	R209	04/02/2016	8.76	Put	Bond Future	4,236.8100	4.2368	3,927.8000	3.9278	(7.293)	0	0	0
2015/11/17	R209	04/02/2016	9.52	Call	Bond Future	3,202.2100	3.2022	3,471.1200	3.4711	8.398	0	0	0
2015/11/17	R209	05/05/2016			Bond Future	9.2869	73.3453	9.2283	73.7617	(0.631)	0.0000	0.0000	0
2015/11/17	R209	05/05/2016	9.00	Call	Bond Future	2,082.4800	2.0825	2,249.6000	2.2496	8.025	0	0	6,700
2015/11/17	R209	05/05/2016	8.25	Put	Bond Future	8,528.2600	8.5283	8,176.4200	8.1764	(4.126)	0	0	0
2015/11/17	R209	05/05/2016	8.99	Put	Bond Future	4,202.6800	4.2027	3,951.9000	3.9519	(5.967)	0	0	0
2015/11/17	R209	05/05/2016	9.01	Put	Bond Future	4,111.8800	4.1119	3,864.2600	3.8643	(6.022)	0	0	0
2015/11/17	R209	05/05/2016	9.00	Put	Bond Future	4,157.1100	4.1571	3,907.9100	3.9079	(5.995)	0	0	0
2015/11/17	R209	05/05/2016	9.01	Call	Bond Future	2,111.0700	2.1111	2,279.7700	2.2798	7.991	0	0	0
2015/11/17	R209	05/05/2016	8.25	Call	Bond Future	588.4500	0.5884	652.9300	0.6529	10.958	0	0	6,700
2015/11/17	R209	05/05/2016	8.99	Call	Bond Future	2,054.1200	2.0541	2,219.6600	2.2197	8.059	0	0	0
2015/11/17	R209	04/08/2016	9.26	Call	Bond Future	3,436.8000	3.4368	3,646.2500	3.6463	6.094	0	0	0
2015/11/17	R209	04/08/2016			Bond Future	9.3395	74.6679	9.2792	75.0926	(0.646)	0.0000	0.0000	0
2015/11/17	R209	04/08/2016	9.24	Call	Bond Future	3,370.3600	3.3704	3,577.2300	3.5772	6.138	0	0	0
2015/11/17	R209	04/08/2016	9.25	Call	Bond Future	3,403.3700	3.4034	3,611.5300	3.6115	6.116	0	0	0
2015/11/17	R209	04/08/2016	9.24	Put	Bond Future	4,072.8400	4.0728	3,855.0100	3.8550	(5.348)	0	0	0
2015/11/17	R209	04/08/2016	9.26	Put	Bond Future	3,997.2800	3.9973	3,782.0300	3.7820	(5.385)	0	0	0
2015/11/17	R209	04/08/2016	9.25	Put	Bond Future	4,034.8000	4.0348	3,818.2600	3.8183	(5.367)	0	0	0
2015/11/17	R210	04/02/2016	184.99	Put	Bond Future	499.6300	0.4996	524.2200	0.5242	4.922	0	0	0
2015/11/17	R210	04/02/2016			Bond Future	184.4904	184.4904	184.4658	184.4658	(0.013)	0.0000	0.0000	3,296
2015/11/17	R210	04/02/2016	185.01	Put	Bond Future	519.6300	0.5196	544.2200	0.5442	4.732	0	0	0
2015/11/17	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	R210	04/02/2016	185.00	Put	Bond Future	509.6300	0.5096	534.2200	0.5342	4.825	0	0	0
2015/11/17	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	R210	05/05/2016			Bond Future	185.4958	185.4958	185.4678	185.4678	(0.015)	0.0000	0.0000	0
2015/11/17	R210	05/05/2016	184.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	R210	05/05/2016	185.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	R210	05/05/2016	185.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	R210	05/05/2016	184.99	Call	Bond Future	505.8100	0.5058	477.7500	0.4777	(5.548)	0	0	0
2015/11/17	R210	05/05/2016	185.00	Call	Bond Future	495.8100	0.4958	467.7500	0.4677	(5.659)	0	0	0
2015/11/17	R210	05/05/2016	185.01	Call	Bond Future	485.8100	0.4858	457.7500	0.4577	(5.776)	0	0	0

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2015/11/17	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	R211	04/02/2016			Bond Future	135.7197	135.7197	135.7015	135.7015	(0.013)	0.0000	0.0000	1,010
2015/11/17	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	R211	04/02/2016	138.99	Put	Bond Future	3,270.3200	3.2703	3,288.5200	3.2885	0.557	0	0	0
2015/11/17	R211	04/02/2016	139.01	Put	Bond Future	3,290.3200	3.2903	3,308.5200	3.3085	0.553	0	0	0
2015/11/17	R211	04/02/2016	139.00	Put	Bond Future	3,280.3200	3.2803	3,298.5200	3.2985	0.555	0	0	0
2015/11/17	R211	05/05/2016	139.01	Put	Bond Future	957.5300	0.9575	978.3000	0.9783	2.169	0	0	0
2015/11/17	R211	05/05/2016			Bond Future	138.0525	138.0525	138.0317	138.0317	(0.015)	0.0000	0.0000	0
2015/11/17	R211	05/05/2016	139.00	Put	Bond Future	947.5300	0.9475	968.3000	0.9683	2.192	0	0	0
2015/11/17	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	R211	05/05/2016	138.99	Put	Bond Future	937.5300	0.9375	958.3000	0.9583	2.215	0	0	0
2015/11/17	R212	04/02/2016			Bond Future	142.1039	142.1039	142.0849	142.0849	(0.013)	0.0000	0.0000	1,569
2015/11/17	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	R212	04/02/2016	145.99	Put	Bond Future	3,886.0900	3.8861	3,905.1500	3.9051	0.490	0	0	0
2015/11/17	R212	04/02/2016	146.01	Put	Bond Future	3,906.0900	3.9061	3,925.1500	3.9251	0.488	0	0	0
2015/11/17	R212	04/02/2016	146.00	Put	Bond Future	3,896.0900	3.8961	3,915.1500	3.9151	0.489	0	0	0
2015/11/17	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	R212	05/05/2016			Bond Future	144.5465	144.5465	144.5247	144.5247	(0.015)	0.0000	0.0000	0
2015/11/17	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	R212	05/05/2016	144.99	Put	Bond Future	443.4900	0.4435	465.2900	0.4653	4.916	0	0	0
2015/11/17	R212	05/05/2016	145.01	Put	Bond Future	463.4900	0.4635	485.2900	0.4853	4.703	0	0	0
2015/11/17	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	R212	05/05/2016	145.00	Put	Bond Future	453.4900	0.4535	475.2900	0.4753	4.807	0	0	0
2015/11/17	R213	04/02/2016			Bond Future	9.1226	85.9329	9.0653	86.3411	(0.629)	0.0000	0.0000	31,687
2015/11/17	R213	04/02/2016	8.75	Call	Bond Future	933.6400	0.9336	1,052.7900	1.0528	12.762	0	0	0
2015/11/17	R213	04/02/2016	8.74	Put	Bond Future	3,689.3100	3.6893	3,398.2700	3.3983	(7.889)	0	0	0
2015/11/17	R213	04/02/2016	8.76	Put	Bond Future	3,584.3700	3.5844	3,297.4800	3.2975	(8.004)	0	0	0
2015/11/17	R213	04/02/2016	8.75	Put	Bond Future	3,636.6200	3.6366	3,347.6500	3.3476	(7.946)	0	0	0
2015/11/17	R213	04/02/2016	8.76	Call	Bond Future	955.5400	0.9555	1,076.7700	1.0768	12.687	0	0	0
2015/11/17	R213	04/02/2016	8.74	Call	Bond Future	912.0900	0.9121	1,029.1700	1.0292	12.836	0	0	0
2015/11/17	R213	05/05/2016	8.74	Put	Bond Future	4,791.6800	4.7917	4,517.9600	4.5180	(5.712)	0	0	0
2015/11/17	R213	05/05/2016	8.76	Put	Bond Future	4,693.3400	4.6933	4,422.6700	4.4227	(5.767)	0	0	0
2015/11/17	R213	05/05/2016			Bond Future	9.1840	83.8561	9.1250	84.2701	(0.642)	0.0000	0.0000	0
2015/11/17	R213	05/05/2016	8.75	Put	Bond Future	4,742.2400	4.7422	4,470.0400	4.4700	(5.740)	0	0	0
2015/11/17	R213	05/05/2016	8.74	Call	Bond Future	1,601.4400	1.6014	1,741.7200	1.7417	8.760	0	0	0
2015/11/17	R213	05/05/2016	8.75	Call	Bond Future	1,625.7500	1.6257	1,767.5500	1.7675	8.722	0	0	0
2015/11/17	R213	05/05/2016	8.76	Call	Bond Future	1,650.5100	1.6505	1,793.8400	1.7938	8.684	0	0	0
2015/11/17	R213	04/08/2016			Bond Future	9.2391	85.3679	9.1781	85.7903	(0.660)	0.0000	0.0000	0
2015/11/17	R213	04/08/2016	8.99	Put	Bond Future	4,542.5200	4.5425	4,304.8100	4.3048	(5.233)	0	0	0
2015/11/17	R213	04/08/2016	9.01	Put	Bond Future	4,460.4300	4.4604	4,225.3400	4.2253	(5.271)	0	0	0
2015/11/17	R213	04/08/2016	9.00	Put	Bond Future	4,501.3400	4.5013	4,264.9500	4.2650	(5.252)	0	0	0

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2015/11/17	R213	04/08/2016	9.01	Call	Bond Future	2,857.2000	2.8572	3,044.4800	3.0445	6.555	0	0	0
2015/11/17	R213	04/08/2016	8.99	Call	Bond Future	2,797.2300	2.7972	2,981.8900	2.9819	6.602	0	0	0
2015/11/17	R213	04/08/2016	9.00	Call	Bond Future	2,827.1200	2.8271	3,013.1000	3.0131	6.578	0	0	0
2015/11/17	R214	04/02/2016			Bond Future	9.3006	75.8776	9.2435	76.3072	(0.614)	0.0000	0.0000	32,643
2015/11/17	R214	04/02/2016	7.99	Put	Bond Future	11,049.2300	11.0492	10,630.0000	10.6300	(3.794)	0	0	0
2015/11/17	R214	04/02/2016	9.45	Call	Bond Future	2,736.0400	2.7360	2,985.5100	2.9855	9.118	0	0	0
2015/11/17	R214	04/02/2016	8.00	Call	Bond Future	54.9200	0.0549	65.6900	0.0657	19.610	0	0	0
2015/11/17	R214	04/02/2016	8.01	Call	Bond Future	57.1900	0.0572	68.3700	0.0684	19.549	0	0	0
2015/11/17	R214	04/02/2016	7.99	Call	Bond Future	52.7200	0.0527	63.1100	0.0631	19.708	0	0	0
2015/11/17	R214	04/02/2016	9.35	Call	Bond Future	2,331.5900	2.3316	2,557.6400	2.5576	9.695	0	0	0
2015/11/17	R214	04/02/2016	9.45	Put	Bond Future	1,631.9100	1.6319	1,451.7600	1.4518	(11.039)	0	0	25
2015/11/17	R214	04/02/2016	8.01	Put	Bond Future	10,866.3700	10.8664	10,447.9300	10.4479	(3.851)	0	0	0
2015/11/17	R214	04/02/2016	9.35	Put	Bond Future	1,963.4300	1.9634	1,759.8600	1.7599	(10.368)	0	0	25
2015/11/17	R214	04/02/2016	8.00	Put	Bond Future	10,957.6800	10.9577	10,538.8300	10.5388	(3.822)	0	0	0
2015/11/17	R214	05/05/2016	9.01	Call	Bond Future	2,010.3700	2.0104	2,175.9700	2.1760	8.237	0	0	0
2015/11/17	R214	05/05/2016			Bond Future	9.3558	73.8821	9.2973	74.3181	(0.626)	0.0000	0.0000	0
2015/11/17	R214	05/05/2016	8.99	Call	Bond Future	1,953.9900	1.9540	2,116.3200	2.1163	8.308	0	0	0
2015/11/17	R214	05/05/2016	9.00	Call	Bond Future	1,982.0600	1.9821	2,146.0200	2.1460	8.272	0	0	0
2015/11/17	R214	05/05/2016	8.99	Put	Bond Future	4,749.1200	4.7491	4,475.4400	4.4754	(5.763)	0	0	0
2015/11/17	R214	05/05/2016	9.01	Put	Bond Future	4,648.2000	4.6482	4,377.7900	4.3778	(5.818)	0	0	0
2015/11/17	R214	05/05/2016	9.00	Put	Bond Future	4,698.4700	4.6985	4,426.4200	4.4264	(5.790)	0	0	0
2015/11/17	R214	04/08/2016	9.25	Put	Bond Future	4,499.5200	4.4995	4,264.2400	4.2642	(5.229)	0	0	0
2015/11/17	R214	04/08/2016	9.24	Call	Bond Future	3,309.1300	3.3091	3,517.1600	3.5172	6.287	0	0	0
2015/11/17	R214	04/08/2016			Bond Future	9.4057	75.2141	9.3453	75.6588	(0.641)	0.0000	0.0000	0
2015/11/17	R214	04/08/2016	9.25	Call	Bond Future	3,342.5000	3.3425	3,551.9000	3.5519	6.265	0	0	0
2015/11/17	R214	04/08/2016	9.26	Call	Bond Future	3,376.0500	3.3761	3,586.8000	3.5868	6.243	0	0	0
2015/11/17	R214	04/08/2016	9.24	Put	Bond Future	4,541.5200	4.5415	4,304.8700	4.3049	(5.211)	0	0	0
2015/11/17	R214	04/08/2016	9.26	Put	Bond Future	4,457.8300	4.4578	4,223.9000	4.2239	(5.248)	0	0	0
2015/11/17	R248	04/02/2016	8.99	Put	Bond Future	3,878.8000	3.8788	3,331.0600	3.3311	(14.121)	0	0	0
2015/11/17	R248	04/02/2016	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	75
2015/11/17	R248	04/02/2016			Bond Future	9.3829	97.5176	9.3257	98.0653	(0.610)	0.0000	0.0000	56,208
2015/11/17	R248	04/02/2016	9.00	Put	Bond Future	3,776.5900	3.7766	3,228.8500	3.2288	(14.504)	0	0	0
2015/11/17	R248	04/02/2016	9.01	Put	Bond Future	3,674.5700	3.6746	3,126.8300	3.1268	(14.906)	0	0	0
2015/11/17	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	R248	04/02/2016	9.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	75
2015/11/17	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	R248	04/02/2016	9.45	Call	Bond Future	634.7700	0.6348	1,182.5100	1.1825	86.290	0	0	0
2015/11/17	R248	04/02/2016	9.55	Call	Bond Future	1,567.2500	1.5672	2,114.9900	2.1150	34.949	0	0	0
2015/11/17	R248	05/05/2016			Bond Future	9.4406	94.7523	9.3819	95.3081	(0.622)	0.0000	0.0000	0
2015/11/17	R248	05/05/2016	8.99	Put	Bond Future	4,420.8300	4.4208	3,864.9900	3.8650	(12.573)	0	0	0
2015/11/17	R248	05/05/2016	9.01	Put	Bond Future	4,216.8400	4.2168	3,661.0000	3.6610	(13.181)	0	0	0
2015/11/17	R248	05/05/2016	9.00	Put	Bond Future	4,318.7400	4.3187	3,762.9000	3.7629	(12.870)	0	0	0
2015/11/17	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2015/11/17	R248	04/08/2016			Bond Future	9.4930	96.4606	9.4325	97.0275	(0.638)	0.0000	0.0000	0
2015/11/17	R248	04/08/2016	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	R248	04/08/2016	9.24	Put	Bond Future	2,411.3700	2.4114	1,844.4600	1.8445	(23.510)	0	0	0
2015/11/17	R248	04/08/2016	9.26	Put	Bond Future	2,216.7300	2.2167	1,649.8200	1.6498	(25.574)	0	0	0
2015/11/17	R248	04/08/2016	9.25	Put	Bond Future	2,313.9600	2.3140	1,747.0500	1.7471	(24.500)	0	0	0
2015/11/17	R248	04/08/2016	9.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2015/11/17	R248	04/08/2016	9.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **585546**