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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/01/2016 TO 08/01/2016

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
2016/01/08	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	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
2016/01/08	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	2025	04/02/2016	126.01	Put	Bond Future	4,442.2400	4.4422	4,449.0000	4.4490	0.152	0	0	0
2016/01/08	2025	04/02/2016			Bond Future	121.5678	121.5678	121.5610	121.5610	(0.006)	0.0000	0.0000	2,111
2016/01/08	2025	04/02/2016	126.00	Put	Bond Future	4,432.2400	4.4322	4,439.0000	4.4390	0.153	0	0	0
2016/01/08	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	2025	04/02/2016	125.99	Put	Bond Future	4,422.2400	4.4222	4,429.0000	4.4290	0.153	0	0	0
2016/01/08	2025	05/05/2016			Bond Future	123.7379	123.7379	123.7302	123.7302	(0.006)	0.0000	0.0000	0
2016/01/08	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	2025	05/05/2016	125.99	Put	Bond Future	2,252.0700	2.2521	2,259.8300	2.2598	0.345	0	0	0
2016/01/08	2025	05/05/2016	126.01	Put	Bond Future	2,272.0700	2.2721	2,279.8300	2.2798	0.342	0	0	0
2016/01/08	2025	05/05/2016	126.00	Put	Bond Future	2,262.0700	2.2621	2,269.8300	2.2698	0.343	0	0	0
2016/01/08	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	2030	04/02/2016			Bond Future	10.0529	84.9573	9.9357	85.7354	(1.166)	0.0000	0.0000	18,752
2016/01/08	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	2030	04/02/2016	8.74	Put	Bond Future	9,331.3700	9.3314	8,553.2000	8.5532	(8.339)	0	0	0
2016/01/08	2030	04/02/2016	8.76	Put	Bond Future	9,178.5900	9.1786	8,400.4200	8.4004	(8.478)	0	0	0
2016/01/08	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	2030	04/02/2016	8.75	Put	Bond Future	9,254.9300	9.2549	8,476.7600	8.4768	(8.408)	0	0	0
2016/01/08	2030	05/05/2016	8.99	Put	Bond Future	7,969.7700	7.9698	7,178.2700	7.1783	(9.931)	0	0	0
2016/01/08	2030	05/05/2016	9.01	Put	Bond Future	7,822.4800	7.8225	7,030.9800	7.0310	(10.118)	0	0	0
2016/01/08	2030	05/05/2016			Bond Future	10.1416	86.4878	10.0205	87.2793	(1.195)	0.0000	0.0000	0
2016/01/08	2030	05/05/2016	9.00	Put	Bond Future	7,896.0800	7.8961	7,104.5800	7.1046	(10.024)	0	0	0
2016/01/08	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	2032	04/02/2016			Bond Future	10.1425	88.0748	10.0304	88.8624	(1.105)	0.0000	0.0000	8,437
2016/01/08	2032	04/02/2016	8.69	Put	Bond Future	11,104.1800	11.1042	10,317.8300	10.3178	(7.082)	0	0	0
2016/01/08	2032	04/02/2016	8.71	Put	Bond Future	10,937.4900	10.9375	10,151.3400	10.1513	(7.188)	0	0	0
2016/01/08	2032	04/02/2016	9.20	Call	Bond Future	40.5500	0.0405	64.7600	0.0648	59.704	0	0	0
2016/01/08	2032	04/02/2016	8.70	Put	Bond Future	11,020.7800	11.0208	10,234.5300	10.2345	(7.134)	0	0	0
2016/01/08	2032	04/02/2016	9.30	Call	Bond Future	68.1400	0.0681	106.2900	0.1063	55.988	0	0	0
2016/01/08	2032	04/02/2016	8.71	Call	Bond Future	1.9000	0.0019	3.3700	0.0034	77.368	0	0	0
2016/01/08	2032	04/02/2016	9.20	Put	Bond Future	7,014.4900	7.0145	6,251.0800	6.2511	(10.883)	0	0	22
2016/01/08	2032	04/02/2016	8.69	Call	Bond Future	1.6500	0.0017	2.9200	0.0029	76.970	0	0	0
2016/01/08	2032	04/02/2016	8.70	Call	Bond Future	1.7700	0.0018	3.1400	0.0031	77.401	0	0	0

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2016/01/08	2032	04/02/2016	9.30	Put	Bond Future	6,262.9700	6.2630	5,513.5000	5.5135	(11.967)	0	0	22
2016/01/08	2032	05/05/2016			Bond Future	10.2286	85.5038	10.1128	86.3049	(1.132)	0.0000	0.0000	0
2016/01/08	2032	05/05/2016	8.99	Put	Bond Future	9,624.9000	9.6249	8,926.2300	8.9262	(7.259)	0	0	0
2016/01/08	2032	05/05/2016	9.01	Put	Bond Future	9,482.8000	9.4828	8,787.4900	8.7875	(7.332)	0	0	0
2016/01/08	2032	05/05/2016	9.00	Put	Bond Future	9,553.7300	9.5537	8,856.7300	8.8567	(7.296)	0	0	0
2016/01/08	2032	05/05/2016	9.01	Call	Bond Future	456.3000	0.4563	562.1200	0.5621	23.191	0	0	0
2016/01/08	2032	05/05/2016	8.99	Call	Bond Future	438.7000	0.4387	541.1600	0.5412	23.355	0	0	0
2016/01/08	2032	05/05/2016	9.00	Call	Bond Future	447.4300	0.4474	551.5600	0.5516	23.273	0	0	0
2016/01/08	2032	04/08/2016	9.01	Call	Bond Future	891.3900	0.8914	1,043.4700	1.0435	17.061	0	0	0
2016/01/08	2032	04/08/2016			Bond Future	10.3035	87.1655	10.1842	87.9798	(1.158)	0.0000	0.0000	0
2016/01/08	2032	04/08/2016	8.99	Call	Bond Future	866.9600	0.8670	1,015.7400	1.0157	17.161	0	0	0
2016/01/08	2032	04/08/2016	9.00	Call	Bond Future	879.1100	0.8791	1,029.5400	1.0295	17.112	0	0	0
2016/01/08	2032	04/08/2016	8.99	Put	Bond Future	10,507.8100	10.5078	9,842.3500	9.8424	(6.333)	0	0	0
2016/01/08	2032	04/08/2016	9.01	Put	Bond Future	10,373.6100	10.3736	9,711.4500	9.7114	(6.383)	0	0	0
2016/01/08	2032	04/08/2016	9.00	Put	Bond Future	10,440.5900	10.4406	9,776.7800	9.7768	(6.358)	0	0	0
2016/01/08	2033	04/02/2016	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	2033	04/02/2016			Bond Future	101.0119	101.0119	101.4453	101.4453	0.429	0.0000	0.0000	185
2016/01/08	2033	04/02/2016	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	2033	04/02/2016	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	2033	04/02/2016	102.40	Put	Bond Future	1,388.0900	1.3881	954.6800	0.9547	(31.223)	0	0	0
2016/01/08	2033	04/02/2016	102.39	Put	Bond Future	1,378.0900	1.3781	944.6800	0.9447	(31.450)	0	0	0
2016/01/08	2033	04/02/2016	102.41	Put	Bond Future	1,398.0900	1.3981	964.6800	0.9647	(31.000)	0	0	0
2016/01/08	2033	05/05/2016			Bond Future	101.8396	101.8396	102.2802	102.2802	0.433	0.0000	0.0000	0
2016/01/08	2033	05/05/2016	102.39	Put	Bond Future	550.3900	0.5504	109.8300	0.1098	(80.045)	0	0	0
2016/01/08	2033	05/05/2016	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	2033	05/05/2016	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	2033	05/05/2016	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	2033	05/05/2016	102.41	Put	Bond Future	570.3900	0.5704	129.8300	0.1298	(77.238)	0	0	0
2016/01/08	2033	05/05/2016	102.40	Put	Bond Future	560.3900	0.5604	119.8300	0.1198	(78.617)	0	0	0
2016/01/08	2037	04/02/2016	8.74	Call	Bond Future	1.0500	0.0011	2.0000	0.0020	90.476	0	0	0
2016/01/08	2037	04/02/2016	8.75	Put	Bond Future	12,755.8600	12.7559	11,833.8200	11.8338	(7.228)	0	0	0
2016/01/08	2037	04/02/2016	9.43	Call	Bond Future	76.8100	0.0768	124.5900	0.1246	62.205	0	0	0
2016/01/08	2037	04/02/2016			Bond Future	10.2715	85.0681	10.1494	85.9911	(1.189)	0.0000	0.0000	50,569
2016/01/08	2037	04/02/2016	8.75	Call	Bond Future	1.1300	0.0011	2.1600	0.0022	91.150	0	0	0
2016/01/08	2037	04/02/2016	8.76	Call	Bond Future	1.2200	0.0012	2.3200	0.0023	90.164	0	0	0
2016/01/08	2037	04/02/2016	9.30	Call	Bond Future	39.4300	0.0394	66.1000	0.0661	67.639	0	0	0
2016/01/08	2037	04/02/2016	8.74	Put	Bond Future	12,849.4000	12.8494	11,927.2800	11.9273	(7.176)	0	0	0
2016/01/08	2037	04/02/2016	9.43	Put	Bond Future	6,779.7300	6.7797	5,904.4400	5.9044	(12.910)	0	0	16
2016/01/08	2037	04/02/2016	8.76	Put	Bond Future	12,662.4600	12.6625	11,740.4900	11.7405	(7.281)	0	0	0
2016/01/08	2037	04/02/2016	9.30	Put	Bond Future	7,852.8800	7.8529	6,956.4800	6.9565	(11.415)	0	0	16
2016/01/08	2037	05/05/2016	9.00	Put	Bond Future	11,433.0400	11.4330	10,595.1600	10.5952	(7.329)	0	0	0
2016/01/08	2037	05/05/2016	8.99	Call	Bond Future	373.2000	0.3732	472.5700	0.4726	26.626	0	0	0
2016/01/08	2037	05/05/2016			Bond Future	10.3556	86.6006	10.2296	87.5395	(1.217)	0.0000	0.0000	0
2016/01/08	2037	05/05/2016	9.00	Call	Bond Future	381.0700	0.3811	482.1700	0.4822	26.531	0	0	0
2016/01/08	2037	05/05/2016	9.01	Call	Bond Future	389.0700	0.3891	491.9200	0.4919	26.435	0	0	0
2016/01/08	2037	05/05/2016	8.99	Put	Bond Future	11,515.0500	11.5151	10,675.4400	10.6754	(7.291)	0	0	0

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2016/01/08	2037	05/05/2016	9.01	Put	Bond Future	11,351.2900	11.3513	10,515.1600	10.5152	(7.366)	0	0	0
2016/01/08	2037	04/08/2016			Bond Future	10.4308	84.0238	10.3010	84.9786	(1.245)	0.0000	0.0000	0
2016/01/08	2037	04/08/2016	9.24	Put	Bond Future	10,586.7700	10.5868	9,835.7700	9.8358	(7.094)	0	0	0
2016/01/08	2037	04/08/2016	9.26	Put	Bond Future	10,445.6800	10.4457	9,698.9900	9.6990	(7.148)	0	0	0
2016/01/08	2037	04/08/2016	9.25	Put	Bond Future	10,515.6300	10.5156	9,766.7400	9.7667	(7.122)	0	0	0
2016/01/08	2037	04/08/2016	9.24	Call	Bond Future	1,133.0300	1.1330	1,336.8000	1.3368	17.985	0	0	0
2016/01/08	2037	04/08/2016	9.25	Call	Bond Future	1,148.1900	1.1482	1,354.0700	1.3541	17.931	0	0	0
2016/01/08	2037	04/08/2016	9.26	Call	Bond Future	1,164.4100	1.1644	1,372.4900	1.3725	17.870	0	0	0
2016/01/08	2038	04/02/2016			Bond Future	125.9121	125.9121	125.9053	125.9053	(0.005)	0.0000	0.0000	17,818
2016/01/08	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	2038	04/02/2016	130.99	Put	Bond Future	5,077.9300	5.0779	5,084.7200	5.0847	0.134	0	0	0
2016/01/08	2038	04/02/2016	131.01	Put	Bond Future	5,097.9300	5.0979	5,104.7200	5.1047	0.133	0	0	0
2016/01/08	2038	04/02/2016	131.00	Put	Bond Future	5,087.9300	5.0879	5,094.7200	5.0947	0.133	0	0	0
2016/01/08	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	2038	05/05/2016	131.01	Put	Bond Future	2,850.2700	2.8503	2,857.9600	2.8580	0.270	0	0	0
2016/01/08	2038	05/05/2016			Bond Future	128.1597	128.1597	128.1520	128.1520	(0.006)	0.0000	0.0000	20
2016/01/08	2038	05/05/2016	131.00	Put	Bond Future	2,840.2700	2.8403	2,847.9600	2.8480	0.271	0	0	0
2016/01/08	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	2038	05/05/2016	130.99	Put	Bond Future	2,830.2700	2.8303	2,837.9600	2.8380	0.272	0	0	0
2016/01/08	2040	04/02/2016	9.51	Put	Bond Future	7,310.3100	7.3103	6,347.0100	6.3470	(13.177)	0	0	0
2016/01/08	2040	04/02/2016			Bond Future	10.3669	88.2006	10.2397	89.2150	(1.227)	0.0000	0.0000	1,820
2016/01/08	2040	04/02/2016	9.50	Put	Bond Future	7,396.6200	7.3966	6,431.1500	6.4312	(13.053)	0	0	0
2016/01/08	2040	04/02/2016	9.49	Put	Bond Future	7,483.3600	7.4834	6,515.8300	6.5158	(12.929)	0	0	0
2016/01/08	2040	04/02/2016	9.50	Call	Bond Future	74.0700	0.0741	123.0000	0.1230	66.059	0	0	0
2016/01/08	2040	04/02/2016	9.51	Call	Bond Future	77.9400	0.0779	129.0400	0.1290	65.563	0	0	0
2016/01/08	2040	04/02/2016	9.49	Call	Bond Future	70.4800	0.0705	117.3500	0.1173	66.501	0	0	0
2016/01/08	2040	05/05/2016	9.50	Call	Bond Future	903.3100	0.9033	1,114.9000	1.1149	23.424	0	0	0
2016/01/08	2040	05/05/2016			Bond Future	10.4522	89.7895	10.3209	90.8215	(1.256)	0.0000	0.0000	0
2016/01/08	2040	05/05/2016	9.51	Call	Bond Future	919.7100	0.9197	1,134.2300	1.1342	23.325	0	0	0
2016/01/08	2040	05/05/2016	9.49	Call	Bond Future	887.2600	0.8873	1,095.9600	1.0960	23.522	0	0	0
2016/01/08	2040	05/05/2016	9.50	Put	Bond Future	8,879.3200	8.8793	8,058.9100	8.0589	(9.240)	0	0	0
2016/01/08	2040	05/05/2016	9.49	Put	Bond Future	8,953.3800	8.9534	8,130.0800	8.1301	(9.195)	0	0	0
2016/01/08	2040	05/05/2016	9.51	Put	Bond Future	8,805.7500	8.8058	7,988.2700	7.9883	(9.283)	0	0	0
2016/01/08	2040	04/08/2016			Bond Future	10.5288	87.0242	10.3936	88.0738	(1.285)	0.0000	0.0000	0
2016/01/08	2040	04/08/2016	9.49	Put	Bond Future	10,119.9500	10.1200	9,334.0200	9.3340	(7.766)	0	0	0
2016/01/08	2040	04/08/2016	9.50	Call	Bond Future	1,501.1000	1.5011	1,767.2200	1.7672	17.728	0	0	0
2016/01/08	2040	04/08/2016	9.51	Call	Bond Future	1,520.7600	1.5208	1,789.4700	1.7895	17.669	0	0	0
2016/01/08	2040	04/08/2016	9.49	Call	Bond Future	1,482.4500	1.4825	1,746.0400	1.7460	17.781	0	0	0
2016/01/08	2040	04/08/2016	9.51	Put	Bond Future	9,978.7100	9.9787	9,197.9000	9.1979	(7.825)	0	0	0
2016/01/08	2040	04/08/2016	9.50	Put	Bond Future	10,048.7600	10.0488	9,265.3600	9.2654	(7.796)	0	0	0
2016/01/08	2044	04/02/2016	8.99	Put	Bond Future	12,070.5100	12.0705	11,136.0400	11.1360	(7.742)	0	0	0
2016/01/08	2044	04/02/2016			Bond Future	10.3459	85.7037	10.2288	86.6412	(1.131)	0.0000	0.0000	19,969

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
2016/01/08	2044	04/02/2016	9.01	Put	Bond Future	11,872.1700	11.8722	10,938.1300	10.9381	(7.867)	0	0	0
2016/01/08	2044	04/02/2016	9.58	Put	Bond Future	6,595.8200	6.5958	5,723.9800	5.7240	(13.218)	0	0	0
2016/01/08	2044	04/02/2016	9.00	Put	Bond Future	11,971.2400	11.9712	11,036.9800	11.0370	(7.804)	0	0	0
2016/01/08	2044	04/02/2016	9.01	Call	Bond Future	4.4900	0.0045	7.9400	0.0079	76.837	0	0	0
2016/01/08	2044	04/02/2016	8.99	Call	Bond Future	3.9100	0.0039	6.9300	0.0069	77.238	0	0	0
2016/01/08	2044	04/02/2016	9.58	Call	Bond Future	119.6900	0.1197	185.3400	0.1853	54.850	0	0	0
2016/01/08	2044	04/02/2016	9.00	Call	Bond Future	4.1900	0.0042	7.4200	0.0074	77.088	0	0	0
2016/01/08	2044	05/05/2016	8.99	Put	Bond Future	13,035.5000	13.0355	12,169.5600	12.1696	(6.643)	0	0	0
2016/01/08	2044	05/05/2016			Bond Future	10.4278	87.2476	10.3070	88.2013	(1.158)	0.0000	0.0000	0
2016/01/08	2044	05/05/2016	9.01	Put	Bond Future	12,852.0800	12.8521	11,989.4000	11.9894	(6.712)	0	0	0
2016/01/08	2044	05/05/2016	9.00	Put	Bond Future	12,943.6400	12.9436	12,079.3200	12.0793	(6.678)	0	0	0
2016/01/08	2044	05/05/2016	9.01	Call	Bond Future	354.7500	0.3548	445.7300	0.4457	25.646	0	0	0
2016/01/08	2044	05/05/2016	8.99	Call	Bond Future	339.6100	0.3396	427.3300	0.4273	25.830	0	0	0
2016/01/08	2044	05/05/2016	9.00	Call	Bond Future	347.1200	0.3471	436.4600	0.4365	25.737	0	0	0
2016/01/08	2044	04/08/2016	9.50	Call	Bond Future	1,549.3600	1.5494	1,799.0500	1.7991	16.116	0	0	0
2016/01/08	2044	04/08/2016			Bond Future	10.5012	84.5582	10.3768	85.5280	(1.184)	0.0000	0.0000	0
2016/01/08	2044	04/08/2016	9.51	Call	Bond Future	1,569.8400	1.5698	1,821.9800	1.8220	16.062	0	0	0
2016/01/08	2044	04/08/2016	9.49	Put	Bond Future	10,017.3300	10.0173	9,294.9200	9.2949	(7.212)	0	0	0
2016/01/08	2044	04/08/2016	9.51	Put	Bond Future	9,875.0800	9.8751	9,157.4900	9.1575	(7.267)	0	0	0
2016/01/08	2044	04/08/2016	9.49	Call	Bond Future	1,530.0800	1.5301	1,777.4000	1.7774	16.164	0	0	0
2016/01/08	2044	04/08/2016	9.50	Put	Bond Future	9,945.5300	9.9455	9,225.4900	9.2255	(7.240)	0	0	0
2016/01/08	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	2046	04/02/2016			Bond Future	126.0468	126.0468	126.8565	126.8565	0.642	0.0000	0.0000	12,126
2016/01/08	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	2046	04/02/2016	127.99	Put	Bond Future	1,943.2000	1.9432	1,133.5000	1.1335	(41.668)	0	0	0
2016/01/08	2046	04/02/2016	128.01	Put	Bond Future	1,963.2000	1.9632	1,153.5000	1.1535	(41.244)	0	0	0
2016/01/08	2046	04/02/2016	128.00	Put	Bond Future	1,953.2000	1.9532	1,143.5000	1.1435	(41.455)	0	0	0
2016/01/08	2046	05/05/2016			Bond Future	126.8671	126.8671	127.6904	127.6904	0.649	0.0000	0.0000	21
2016/01/08	2046	05/05/2016	129.99	Put	Bond Future	3,122.9000	3.1229	2,299.6000	2.2996	(26.363)	0	0	0
2016/01/08	2046	05/05/2016	130.01	Put	Bond Future	3,142.9000	3.1429	2,319.6000	2.3196	(26.196)	0	0	0
2016/01/08	2046	05/05/2016	130.00	Put	Bond Future	3,132.9000	3.1329	2,309.6000	2.3096	(26.279)	0	0	0
2016/01/08	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	2050	04/02/2016			Bond Future	134.1760	134.1760	135.1359	135.1359	0.715	0.0000	0.0000	13,364
2016/01/08	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	2050	04/02/2016	137.99	Put	Bond Future	3,813.9800	3.8140	2,854.0600	2.8541	(25.168)	0	0	0
2016/01/08	2050	04/02/2016	138.01	Put	Bond Future	3,833.9800	3.8340	2,874.0600	2.8741	(25.037)	0	0	0
2016/01/08	2050	04/02/2016	138.00	Put	Bond Future	3,823.9800	3.8240	2,864.0600	2.8641	(25.103)	0	0	0
2016/01/08	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	2050	05/05/2016	138.00	Put	Bond Future	1,429.0400	1.4290	452.6900	0.4527	(68.322)	0	0	0
2016/01/08	2050	05/05/2016			Bond Future	136.5710	136.5710	137.5473	137.5473	0.715	0.0000	0.0000	500
2016/01/08	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/01/08	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	2050	05/05/2016	137.99	Put	Bond Future	1,419.0400	1.4190	442.6900	0.4427	(68.804)	0	0	0
2016/01/08	2050	05/05/2016	138.01	Put	Bond Future	1,439.0400	1.4390	462.6900	0.4627	(67.847)	0	0	0
2016/01/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	AL37	04/02/2016			Index Future	455.1760	455.1760	456.7950	456.7950	0.356	0.0000	0.0000	2
2016/01/08	AL37	05/05/2016			Index Future	463.3750	463.3750	465.0200	465.0200	0.355	0.0000	0.0000	0
2016/01/08	AL7T	04/02/2016			Index Future	518.1000	518.1000	521.1780	521.1780	0.594	0.0000	0.0000	0
2016/01/08	AL7T	05/05/2016			Index Future	527.4320	527.4320	530.5620	530.5620	0.593	0.0000	0.0000	0
2016/01/08	ALBI	04/02/2016			Index Future	469.5520	469.5520	473.0010	473.0010	0.735	0.0000	0.0000	652
2016/01/08	ALBI	05/05/2016			Index Future	478.0100	478.0100	481.5170	481.5170	0.734	0.0000	0.0000	0
2016/01/08	ALBI	04/08/2016			Index Future	487.1960	487.1960	490.7580	490.7580	0.731	0.0000	0.0000	0
2016/01/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	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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2016/01/08	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/01/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	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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2016/01/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/08	EL28	04/02/2016	128.99	Put	Bond Future	2,723.6400	2.7236	2,729.0300	2.7290	0.198	0	0	0
2016/01/08	EL28	04/02/2016			Bond Future	126.2664	126.2664	126.2610	126.2610	(0.004)	0.0000	0.0000	0
2016/01/08	EL28	04/02/2016	129.01	Put	Bond Future	2,743.6400	2.7436	2,749.0300	2.7490	0.196	0	0	0
2016/01/08	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	EL28	04/02/2016	129.00	Put	Bond Future	2,733.6400	2.7336	2,739.0300	2.7390	0.197	0	0	0
2016/01/08	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	EL28	05/05/2016			Bond Future	126.9451	126.9451	126.9387	126.9387	(0.005)	0.0000	0.0000	0
2016/01/08	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	EL28	05/05/2016	128.99	Put	Bond Future	2,044.9100	2.0449	2,051.3200	2.0513	0.313	0	0	0
2016/01/08	EL28	05/05/2016	129.01	Put	Bond Future	2,064.9100	2.0649	2,071.3200	2.0713	0.310	0	0	0
2016/01/08	EL28	05/05/2016	129.00	Put	Bond Future	2,054.9100	2.0549	2,061.3200	2.0613	0.312	0	0	0
2016/01/08	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	ES33	04/02/2016			Bond Future	11.0866	75.5075	10.9640	76.2485	(1.106)	0.0000	0.0000	8,710
2016/01/08	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	ES33	04/02/2016	9.99	Put	Bond Future	7,066.0800	7.0661	6,325.0600	6.3251	(10.487)	0	0	0
2016/01/08	ES33	04/02/2016	10.01	Put	Bond Future	6,927.9500	6.9279	6,186.9300	6.1869	(10.696)	0	0	0
2016/01/08	ES33	04/02/2016	10.00	Put	Bond Future	6,996.9700	6.9970	6,255.9500	6.2560	(10.591)	0	0	0
2016/01/08	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	ES33	05/05/2016			Bond Future	11.1993	73.0762	11.0726	73.8300	(1.132)	0.0000	0.0000	0
2016/01/08	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	ES33	05/05/2016	9.99	Put	Bond Future	7,714.6800	7.7147	6,960.9400	6.9609	(9.770)	0	0	0
2016/01/08	ES33	05/05/2016	10.01	Put	Bond Future	7,577.0400	7.5770	6,823.3000	6.8233	(9.948)	0	0	0
2016/01/08	ES33	05/05/2016	10.00	Put	Bond Future	7,645.8100	7.6458	6,892.0700	6.8921	(9.858)	0	0	0
2016/01/08	ES33	04/08/2016			Bond Future	11.3016	74.4963	11.1708	75.2626	(1.158)	0.0000	0.0000	0
2016/01/08	ES33	04/08/2016	10.24	Put	Bond Future	6,599.2300	6.5992	5,832.9200	5.8329	(11.612)	0	0	0
2016/01/08	ES33	04/08/2016	10.26	Put	Bond Future	6,466.4800	6.4665	5,700.1700	5.7002	(11.850)	0	0	0
2016/01/08	ES33	04/08/2016	10.25	Put	Bond Future	6,532.8100	6.5328	5,766.5000	5.7665	(11.730)	0	0	0
2016/01/08	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	ES42	04/02/2016			Bond Future	11.2201	79.6009	11.0975	80.4312	(1.092)	0.0000	0.0000	2,750
2016/01/08	ES42	05/05/2016			Bond Future	11.3328	76.7722	11.2059	77.6168	(1.120)	0.0000	0.0000	4,500
2016/01/08	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	GOVI	04/02/2016			GOVI	469.8070	469.8070	472.9050	472.9050	0.659	0.0000	0.0000	491
2016/01/08	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	GOVI	04/02/2016	511.99	Put	GOVI	421,830.0000	42.1830	390,850.0000	39.0850	(7.344)	0	0	0



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2016/01/08	GOVI	04/02/2016	512.01	Put	GOVI	422,030.0000		42.2030	391,050.0000	39.1050	(7.341)	0	0	0
2016/01/08	GOVI	04/02/2016	512.00	Put	GOVI	421,930.0000		42.1930	390,950.0000	39.0950	(7.342)	0	0	0
2016/01/08	GOVI	05/05/2016	518.01	Put	GOVI	397,400.0000		39.7400	365,900.0000	36.5900	(7.927)	0	0	0
2016/01/08	GOVI	05/05/2016			GOVI	478.2700		478.2700	481.4200	481.4200	0.659	0.0000	0.0000	146
2016/01/08	GOVI	05/05/2016	518.00	Put	GOVI	397,300.0000		39.7300	365,800.0000	36.5800	(7.929)	0	0	0
2016/01/08	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	GOVI	05/05/2016	517.99	Put	GOVI	397,200.0000		39.7200	365,700.0000	36.5700	(7.931)	0	0	0
2016/01/08	GOVI	04/08/2016	520.99	Put	GOVI	335,290.0000		33.5290	303,310.0000	30.3310	(9.538)	0	0	0
2016/01/08	GOVI	04/08/2016			GOVI	487.4610		487.4610	490.6590	490.6590	0.656	0.0000	0.0000	0
2016/01/08	GOVI	04/08/2016	521.01	Put	GOVI	335,490.0000		33.5490	303,510.0000	30.3510	(9.532)	0	0	0
2016/01/08	GOVI	04/08/2016	521.00	Put	GOVI	335,390.0000		33.5390	303,410.0000	30.3410	(9.535)	0	0	0
2016/01/08	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/01/08	IGOV	04/02/2016			Index Future	232.7310		232.7310	232.9740	232.9740	0.104	0.0000	0.0000	1,040
2016/01/08	IGOV	05/05/2016			Index Future	236.8860		236.8860	237.1310	237.1310	0.103	0.0000	0.0000	21
2016/01/08	IGOV	04/08/2016			Index Future	241.4330		241.4330	241.6760	241.6760	0.101	0.0000	0.0000	0
2016/01/08	ILBI	04/02/2016			Index Future	630.8750		630.8750	631.3400	631.3400	0.074	0.0000	0.0000	157
2016/01/08	ILBI	05/05/2016			Index Future	641.6200		641.6200	642.0920	642.0920	0.074	0.0000	0.0000	0
2016/01/08	IS01	19/12/2016			Interest Rate Swap	100.2977		100.2977	100.2480	100.2480	(0.050)	0.0000	0.0000	0
2016/01/08	IS01	16/03/2017			Interest Rate Swap	100.4390		100.4390	100.3724	100.3724	(0.066)	0.0000	0.0000	0
2016/01/08	IS02	18/12/2017			Interest Rate Swap	101.2190		101.2190	101.0848	101.0848	(0.133)	0.0000	0.0000	0
2016/01/08	IS02	16/03/2018			Interest Rate Swap	100.8278		100.8278	100.6677	100.6677	(0.159)	0.0000	0.0000	0
2016/01/08	IS05	17/12/2020			Interest Rate Swap	103.0902		103.0902	102.7059	102.7059	(0.373)	0.0000	0.0000	0
2016/01/08	IS05	16/03/2021			Interest Rate Swap	102.7276		102.7276	102.3284	102.3284	(0.389)	0.0000	0.0000	0
2016/01/08	IS10	17/12/2025			Interest Rate Swap	106.8249		106.8249	106.2531	106.2531	(0.535)	0.0000	0.0000	0
2016/01/08	IS10	16/03/2026			Interest Rate Swap	104.2309		104.2309	103.6401	103.6401	(0.567)	0.0000	0.0000	0
2016/01/08	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/01/08	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/01/08	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/01/08	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/01/08	JBAF	20/01/2016			Jibar Tradeable Future	6.8500		93.1500	6.8500	93.1500	0.000	0.0000	0.0000	0

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2016/01/08	JBAF	17/02/2016			Jibar Tradeable Future	7.1000	92.9000	7.1000	92.9000	0.000	0.0000	0.0000	2,000
2016/01/08	JBAF	16/03/2016			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2016/01/08	JBAF	20/04/2016			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/01/08	JBAF	18/05/2016			Jibar Tradeable Future	7.6100	92.3900	7.6100	92.3900	0.000	0.0000	0.0000	0
2016/01/08	JBAF	15/06/2016			Jibar Tradeable Future	7.7300	92.2700	7.7300	92.2700	0.000	0.0000	0.0000	0
2016/01/08	JBAF	21/09/2016			Jibar Tradeable Future	8.1600	91.8400	8.1600	91.8400	0.000	0.0000	0.0000	0
2016/01/08	JBAF	21/12/2016			Jibar Tradeable Future	8.4900	91.5100	8.4900	91.5100	0.000	0.0000	0.0000	0
2016/01/08	JBAF	15/03/2017			Jibar Tradeable Future	8.7400	91.2600	8.7400	91.2600	0.000	0.0000	0.0000	0
2016/01/08	JBAF	21/06/2017			Jibar Tradeable Future	8.9700	91.0300	8.9700	91.0300	0.000	0.0000	0.0000	0
2016/01/08	JBAF	20/09/2017			Jibar Tradeable Future	9.1900	90.8100	9.1900	90.8100	0.000	0.0000	0.0000	0
2016/01/08	JBAF	20/12/2017			Jibar Tradeable Future	9.3900	90.6100	9.3900	90.6100	0.000	0.0000	0.0000	0
2016/01/08	R023	04/02/2016	8.01	Put	Bond Future	7,399.0000	7.3990	6,931.4800	6.9315	(6.319)	0	0	0
2016/01/08	R023	04/02/2016			Bond Future	9.4852	94.6821	9.3875	95.1500	(1.030)	0.0000	0.0000	18,896
2016/01/08	R023	04/02/2016	8.00	Put	Bond Future	7,451.6200	7.4516	6,984.0800	6.9841	(6.274)	0	0	0
2016/01/08	R023	04/02/2016	8.01	Call	Bond Future	0.5500	0.0006	0.9300	0.0009	69.091	0	0	0
2016/01/08	R023	04/02/2016	7.99	Call	Bond Future	0.4700	0.0005	0.8000	0.0008	70.213	0	0	0
2016/01/08	R023	04/02/2016	8.00	Call	Bond Future	0.5100	0.0005	0.8700	0.0009	70.588	0	0	0
2016/01/08	R023	04/02/2016	7.99	Put	Bond Future	7,504.2800	7.5043	7,036.7100	7.0367	(6.231)	0	0	0
2016/01/08	R023	05/05/2016			Bond Future	9.5867	92.4576	9.4844	92.9332	(1.067)	0.0000	0.0000	0
2016/01/08	R023	05/05/2016	8.24	Put	Bond Future	6,711.1200	6.7111	6,279.4900	6.2795	(6.432)	0	0	0
2016/01/08	R023	05/05/2016	8.26	Put	Bond Future	6,618.7300	6.6187	6,188.7400	6.1887	(6.497)	0	0	0
2016/01/08	R023	05/05/2016	8.24	Call	Bond Future	193.2400	0.1932	237.2200	0.2372	22.759	0	0	0
2016/01/08	R023	05/05/2016	8.25	Put	Bond Future	6,664.8700	6.6649	6,234.0600	6.2341	(6.464)	0	0	0
2016/01/08	R023	05/05/2016	8.25	Call	Bond Future	197.4900	0.1975	242.2900	0.2423	22.685	0	0	0
2016/01/08	R023	05/05/2016	8.26	Call	Bond Future	201.8200	0.2018	247.4400	0.2474	22.604	0	0	0
2016/01/08	R023	04/08/2016	8.24	Call	Bond Future	413.9400	0.4139	483.3100	0.4833	16.758	0	0	0
2016/01/08	R023	04/08/2016	8.25	Put	Bond Future	7,100.1800	7.1002	6,688.1700	6.6882	(5.803)	0	0	0
2016/01/08	R023	04/08/2016			Bond Future	9.6715	94.2537	9.5645	94.7360	(1.106)	0.0000	0.0000	0
2016/01/08	R023	04/08/2016	8.25	Call	Bond Future	420.2600	0.4203	490.4900	0.4905	16.711	0	0	0
2016/01/08	R023	04/08/2016	8.26	Call	Bond Future	426.6700	0.4267	497.7600	0.4978	16.662	0	0	0
2016/01/08	R023	04/08/2016	8.24	Put	Bond Future	7,142.9800	7.1430	6,730.1100	6.7301	(5.780)	0	0	0
2016/01/08	R023	04/08/2016	8.26	Put	Bond Future	7,057.5000	7.0575	6,646.3500	6.6463	(5.826)	0	0	0
2016/01/08	R186	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	R186	04/02/2016	8.40	Put	Bond Future	9,055.2900	9.0553	8,384.4400	8.3844	(7.408)	0	0	0
2016/01/08	R186	04/02/2016	8.83	Put	Bond Future	5,854.6700	5.8547	5,211.8100	5.2118	(10.980)	0	0	33
2016/01/08	R186	04/02/2016	9.20	Call	Bond Future	340.3100	0.3403	466.4600	0.4665	37.069	0	0	0
2016/01/08	R186	04/02/2016			Bond Future	9.6381	107.1360	9.5410	107.8098	(1.008)	0.0000	0.0000	69,876
2016/01/08	R186	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	R186	04/02/2016	8.02	Put	Bond Future	12,039.9300	12.0399	11,366.3000	11.3663	(5.595)	0	0	0
2016/01/08	R186	04/02/2016	7.90	Call	Bond Future	0.0900	0.0001	0.1600	0.0002	77.778	0	0	680
2016/01/08	R186	04/02/2016	8.45	Call	Bond Future	6.7700	0.0068	10.8400	0.0108	60.118	0	0	350
2016/01/08	R186	04/02/2016	8.75	Call	Bond Future	41.1900	0.0412	62.3200	0.0623	51.299	0	0	0
2016/01/08	R186	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	R186	04/02/2016	7.50	Put	Bond Future	16,303.4400	16.3034	15,629.6200	15.6296	(4.133)	0	0	0
2016/01/08	R186	04/02/2016	8.83	Call	Bond Future	63.6000	0.0636	94.5600	0.0946	48.679	0	0	0
2016/01/08	R186	04/02/2016	8.65	Put	Bond Future	7,163.3700	7.1634	6,502.2900	6.5023	(9.229)	0	0	340

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2016/01/08	R186	04/02/2016	8.70	Put	Bond Future	6,794.2400	6.7942	6,136.9200	6.1369	(9.675)	0	0	5,000
2016/01/08	R186	04/02/2016	8.80	Put	Bond Future	6,068.5400	6.0685	5,421.6500	5.4216	(10.660)	0	0	5,000
2016/01/08	R186	04/02/2016	7.49	Put	Bond Future	16,387.4600	16.3875	15,713.6400	15.7136	(4.112)	0	0	0
2016/01/08	R186	04/02/2016	8.85	Put	Bond Future	5,713.1400	5.7131	5,073.2300	5.0732	(11.201)	0	0	0
2016/01/08	R186	04/02/2016	7.51	Put	Bond Future	16,219.5000	16.2195	15,545.6800	15.5457	(4.154)	0	0	0
2016/01/08	R186	04/02/2016	8.02	Call	Bond Future	0.2700	0.0003	0.4600	0.0005	70.370	0	0	700
2016/01/08	R186	04/02/2016	8.40	Call	Bond Future	4.8400	0.0048	7.8100	0.0078	61.364	0	0	680
2016/01/08	R186	04/02/2016	7.90	Put	Bond Future	13,005.6200	13.0056	12,331.8700	12.3319	(5.180)	0	0	0
2016/01/08	R186	04/02/2016	8.45	Put	Bond Future	8,671.6100	8.6716	8,001.8600	8.0019	(7.723)	0	0	0
2016/01/08	R186	04/02/2016	9.20	Put	Bond Future	3,427.2600	3.4273	2,879.5900	2.8796	(15.980)	0	0	700
2016/01/08	R186	04/02/2016	8.75	Put	Bond Future	6,429.0100	6.4290	5,776.3200	5.7763	(10.152)	0	0	11,695
2016/01/08	R186	04/02/2016	8.65	Call	Bond Future	23.4700	0.0235	36.2100	0.0362	54.282	0	0	0
2016/01/08	R186	04/02/2016	8.85	Call	Bond Future	70.5800	0.0706	104.4900	0.1045	48.045	0	0	0
2016/01/08	R186	04/02/2016	8.70	Call	Bond Future	31.2400	0.0312	47.7400	0.0477	52.817	0	0	0
2016/01/08	R186	04/02/2016	8.80	Call	Bond Future	54.2000	0.0542	81.1300	0.0811	49.686	0	0	0
2016/01/08	R186	05/05/2016			Bond Future	9.7276	109.0658	9.6267	109.7510	(1.038)	0.0000	0.0000	0
2016/01/08	R186	05/05/2016	8.34	Call	Bond Future	262.8900	0.2629	322.2100	0.3222	22.565	0	0	0
2016/01/08	R186	05/05/2016	8.75	Put	Bond Future	7,511.1600	7.5112	6,944.4300	6.9444	(7.545)	0	0	1,900
2016/01/08	R186	05/05/2016	8.35	Call	Bond Future	268.7900	0.2688	329.2300	0.3292	22.486	0	0	0
2016/01/08	R186	05/05/2016	8.85	Put	Bond Future	6,906.5900	6.9066	6,358.9700	6.3590	(7.929)	0	0	5,350
2016/01/08	R186	05/05/2016	8.33	Call	Bond Future	257.0900	0.2571	315.3100	0.3153	22.646	0	0	0
2016/01/08	R186	05/05/2016	8.75	Call	Bond Future	609.9700	0.6100	728.4500	0.7284	19.424	0	0	0
2016/01/08	R186	05/05/2016	8.35	Put	Bond Future	10,172.1200	10.1721	9,547.3500	9.5474	(6.142)	0	0	0
2016/01/08	R186	05/05/2016	7.56	Put	Bond Future	16,195.5700	16.1956	15,520.5700	15.5206	(4.168)	0	0	0
2016/01/08	R186	05/05/2016	8.34	Put	Bond Future	10,242.6700	10.2427	9,616.7800	9.6168	(6.111)	0	0	0
2016/01/08	R186	05/05/2016	8.85	Call	Bond Future	739.2500	0.7392	876.8400	0.8768	18.612	0	0	0
2016/01/08	R186	05/05/2016	7.56	Call	Bond Future	35.1700	0.0352	45.3800	0.0454	29.030	0	0	0
2016/01/08	R186	05/05/2016	8.33	Put	Bond Future	10,313.3800	10.3134	9,686.3900	9.6864	(6.079)	0	0	0
2016/01/08	R186	04/08/2016	8.51	Put	Bond Future	9,819.9500	9.8200	9,244.0100	9.2440	(5.865)	0	0	0
2016/01/08	R186	04/08/2016			Bond Future	9.8034	105.8798	9.6988	106.5752	(1.067)	0.0000	0.0000	0
2016/01/08	R186	04/08/2016	8.50	Put	Bond Future	9,883.0400	9.8830	9,305.7100	9.3057	(5.842)	0	0	0
2016/01/08	R186	04/08/2016	8.51	Call	Bond Future	761.7100	0.7617	881.2200	0.8812	15.690	0	0	0
2016/01/08	R186	04/08/2016	8.49	Call	Bond Future	739.7800	0.7398	856.5300	0.8565	15.782	0	0	0
2016/01/08	R186	04/08/2016	8.50	Call	Bond Future	750.6800	0.7507	868.8000	0.8688	15.735	0	0	0
2016/01/08	R186	04/08/2016	8.49	Put	Bond Future	9,946.3200	9.9463	9,367.6200	9.3676	(5.818)	0	0	0
2016/01/08	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	R197	04/02/2016			Bond Future	289.5789	289.5789	289.5627	289.5627	(0.006)	0.0000	0.0000	714
2016/01/08	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	R197	04/02/2016	296.99	Put	Bond Future	7,411.0600	7.4111	7,427.3300	7.4273	0.220	0	0	0
2016/01/08	R197	04/02/2016	297.01	Put	Bond Future	7,431.0600	7.4311	7,447.3300	7.4473	0.219	0	0	0
2016/01/08	R197	04/02/2016	297.00	Put	Bond Future	7,421.0600	7.4211	7,437.3300	7.4373	0.219	0	0	0
2016/01/08	R197	05/05/2016			Bond Future	294.7482	294.7482	294.7299	294.7299	(0.006)	0.0000	0.0000	23
2016/01/08	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	R197	05/05/2016	299.99	Put	Bond Future	5,241.8000	5.2418	5,260.1500	5.2601	0.350	0	0	0
2016/01/08	R197	05/05/2016	300.01	Put	Bond Future	5,261.8000	5.2618	5,280.1500	5.2801	0.349	0	0	0
2016/01/08	R197	05/05/2016	300.00	Put	Bond Future	5,251.8000	5.2518	5,270.1500	5.2701	0.349	0	0	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
2016/01/08	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	R202	04/02/2016			Bond Future	235.5292	235.5292	235.5169	235.5169	(0.005)	0.0000	0.0000	42,944
2016/01/08	R202	04/02/2016	239.99	Put	Bond Future	4,460.8200	4.4608	4,473.1100	4.4731	0.276	0	0	0
2016/01/08	R202	04/02/2016	240.01	Put	Bond Future	4,480.8200	4.4808	4,493.1100	4.4931	0.274	0	0	0
2016/01/08	R202	04/02/2016	240.00	Put	Bond Future	4,470.8200	4.4708	4,483.1100	4.4831	0.275	0	0	0
2016/01/08	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	R202	05/05/2016	246.99	Put	Bond Future	7,256.2500	7.2563	7,270.4800	7.2705	0.196	0	0	0
2016/01/08	R202	05/05/2016			Bond Future	239.7338	239.7338	239.7195	239.7195	(0.006)	0.0000	0.0000	0
2016/01/08	R202	05/05/2016	247.01	Put	Bond Future	7,276.2500	7.2763	7,290.4800	7.2905	0.196	0	0	0
2016/01/08	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	R202	05/05/2016	247.00	Put	Bond Future	7,266.2500	7.2663	7,280.4800	7.2805	0.196	0	0	0
2016/01/08	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	R203	04/02/2016	7.25	Put	Bond Future	1,649.1400	1.6491	1,499.5500	1.4996	(9.071)	0	0	0
2016/01/08	R203	04/02/2016	7.26	Put	Bond Future	1,634.1800	1.6342	1,484.6300	1.4846	(9.151)	0	0	0
2016/01/08	R203	04/02/2016			Bond Future	8.3626	103.1535	8.2605	103.3033	(1.222)	0.0000	0.0000	16,689
2016/01/08	R203	04/02/2016	7.26	Call	Bond Future	0.2900	0.0003	0.6100	0.0006	110.345	0	0	0
2016/01/08	R203	04/02/2016	7.24	Call	Bond Future	0.2400	0.0002	0.5100	0.0005	112.500	0	0	0
2016/01/08	R203	04/02/2016	7.25	Call	Bond Future	0.2700	0.0003	0.5500	0.0006	103.704	0	0	0
2016/01/08	R203	04/02/2016	7.24	Put	Bond Future	1,664.1000	1.6641	1,514.5000	1.5145	(8.990)	0	0	0
2016/01/08	R203	05/05/2016	7.25	Put	Bond Future	1,691.0100	1.6910	1,549.6300	1.5496	(8.361)	0	0	0
2016/01/08	R203	05/05/2016			Bond Future	8.5675	100.8410	8.4458	100.9928	(1.420)	0.0000	0.0000	0
2016/01/08	R203	05/05/2016	7.26	Call	Bond Future	30.4800	0.0305	41.1100	0.0411	34.875	0	0	0
2016/01/08	R203	05/05/2016	7.24	Call	Bond Future	28.8900	0.0289	39.0500	0.0390	35.168	0	0	0
2016/01/08	R203	05/05/2016	7.25	Call	Bond Future	29.6800	0.0297	40.0700	0.0401	35.007	0	0	0
2016/01/08	R203	05/05/2016	7.26	Put	Bond Future	1,679.0600	1.6791	1,537.9200	1.5379	(8.406)	0	0	0
2016/01/08	R203	05/05/2016	7.24	Put	Bond Future	1,702.9800	1.7030	1,561.3700	1.5614	(8.315)	0	0	0
2016/01/08	R203	04/08/2016	7.26	Call	Bond Future	56.2600	0.0563	72.7800	0.0728	29.364	0	0	0
2016/01/08	R203	04/08/2016			Bond Future	8.7411	102.8003	8.5928	102.9522	(1.696)	0.0000	0.0000	0
2016/01/08	R203	04/08/2016	7.24	Call	Bond Future	54.2300	0.0542	70.2500	0.0703	29.541	0	0	0
2016/01/08	R203	04/08/2016	7.25	Call	Bond Future	55.2400	0.0552	71.5100	0.0715	29.453	0	0	0
2016/01/08	R203	04/08/2016	7.24	Put	Bond Future	1,608.0600	1.6081	1,472.1700	1.4722	(8.451)	0	0	0
2016/01/08	R203	04/08/2016	7.26	Put	Bond Future	1,589.1500	1.5891	1,453.7600	1.4538	(8.520)	0	0	0
2016/01/08	R203	04/08/2016	7.25	Put	Bond Future	1,598.6000	1.5986	1,462.9600	1.4630	(8.485)	0	0	0
2016/01/08	R204	04/02/2016	7.50	Call	Bond Future	0.2800	0.0003	0.5200	0.0005	85.714	0	0	0
2016/01/08	R204	04/02/2016			Bond Future	8.8030	99.0817	8.7035	99.3263	(1.131)	0.0000	0.0000	38,369
2016/01/08	R204	04/02/2016	7.51	Call	Bond Future	0.3000	0.0003	0.5700	0.0006	90.000	0	0	0
2016/01/08	R204	04/02/2016	7.49	Put	Bond Future	3,289.6500	3.2896	3,045.2700	3.0453	(7.429)	0	0	0
2016/01/08	R204	04/02/2016	7.51	Put	Bond Future	3,238.5800	3.2386	2,994.2400	2.9942	(7.545)	0	0	0
2016/01/08	R204	04/02/2016	7.49	Call	Bond Future	0.2500	0.0003	0.4800	0.0005	92.000	0	0	0
2016/01/08	R204	04/02/2016	7.50	Put	Bond Future	3,264.1200	3.2641	3,019.7500	3.0198	(7.487)	0	0	0
2016/01/08	R204	05/05/2016	7.75	Call	Bond Future	89.8700	0.0899	114.0900	0.1141	26.950	0	0	0

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2016/01/08	R204	05/05/2016			Bond Future	8.9624	100.8665	8.8525	101.1147	(1.226)	0.0000	0.0000	0
2016/01/08	R204	05/05/2016	7.76	Call	Bond Future	92.0000	0.0920	116.6900	0.1167	26.837	0	0	0
2016/01/08	R204	05/05/2016	7.74	Put	Bond Future	2,894.7500	2.8948	2,670.2400	2.6702	(7.756)	0	0	0
2016/01/08	R204	05/05/2016	7.76	Put	Bond Future	2,852.2400	2.8522	2,628.6700	2.6287	(7.838)	0	0	0
2016/01/08	R204	05/05/2016	7.74	Call	Bond Future	87.7800	0.0878	111.5300	0.1115	27.056	0	0	0
2016/01/08	R204	05/05/2016	7.75	Put	Bond Future	2,873.4700	2.8735	2,649.4300	2.6494	(7.797)	0	0	0
2016/01/08	R204	04/08/2016			Bond Future	9.0993	98.7840	8.9777	99.0344	(1.336)	0.0000	0.0000	0
2016/01/08	R204	04/08/2016	7.74	Put	Bond Future	3,006.3400	3.0063	2,790.1800	2.7902	(7.190)	0	0	0
2016/01/08	R204	04/08/2016	7.76	Put	Bond Future	2,969.1500	2.9692	2,753.9200	2.7539	(7.249)	0	0	0
2016/01/08	R204	04/08/2016	7.75	Put	Bond Future	2,987.7300	2.9877	2,772.0300	2.7720	(7.220)	0	0	0
2016/01/08	R204	04/08/2016	7.74	Call	Bond Future	160.6400	0.1606	194.8000	0.1948	21.265	0	0	0
2016/01/08	R204	04/08/2016	7.75	Call	Bond Future	163.3400	0.1633	197.9600	0.1980	21.195	0	0	0
2016/01/08	R204	04/08/2016	7.76	Call	Bond Future	166.0700	0.1661	201.1600	0.2012	21.130	0	0	0
2016/01/08	R207	04/02/2016	7.27	Put	Bond Future	5,931.3000	5.9313	5,606.6000	5.6066	(5.474)	0	0	0
2016/01/08	R207	04/02/2016	7.49	Put	Bond Future	5,194.0300	5.1940	4,869.3800	4.8694	(6.250)	0	0	0
2016/01/08	R207	04/02/2016			Bond Future	9.0985	94.4917	8.9948	94.8164	(1.140)	0.0000	0.0000	46,608
2016/01/08	R207	04/02/2016	7.51	Put	Bond Future	5,127.3400	5.1273	4,802.7000	4.8027	(6.332)	0	0	0
2016/01/08	R207	04/02/2016	7.27	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	43
2016/01/08	R207	04/02/2016	7.50	Call	Bond Future	0.0500	0.0001	0.1000	0.0001	100.000	0	0	19
2016/01/08	R207	04/02/2016	7.51	Call	Bond Future	0.0500	0.0001	0.1100	0.0001	120.000	0	0	0
2016/01/08	R207	04/02/2016	7.49	Call	Bond Future	0.0400	0.0000	0.0900	0.0001	125.000	0	0	0
2016/01/08	R207	04/02/2016	7.50	Put	Bond Future	5,160.6800	5.1607	4,836.0300	4.8360	(6.291)	0	0	0
2016/01/08	R207	05/05/2016	7.86	Put	Bond Future	4,274.3200	4.2743	3,969.8100	3.9698	(7.124)	0	0	0
2016/01/08	R207	05/05/2016			Bond Future	9.2417	96.1938	9.1301	96.5236	(1.208)	0.0000	0.0000	0
2016/01/08	R207	05/05/2016	7.85	Put	Bond Future	4,303.2600	4.3033	3,998.2400	3.9982	(7.088)	0	0	0
2016/01/08	R207	05/05/2016	7.56	Put	Bond Future	5,163.9300	5.1639	4,847.3800	4.8474	(6.130)	0	0	0
2016/01/08	R207	05/05/2016	7.84	Put	Bond Future	4,332.2600	4.3323	4,026.7500	4.0268	(7.052)	0	0	0
2016/01/08	R207	05/05/2016	7.56	Call	Bond Future	43.0300	0.0430	56.3100	0.0563	30.862	0	0	43
2016/01/08	R207	05/05/2016	7.85	Call	Bond Future	89.3000	0.0893	114.1100	0.1141	27.783	0	0	0
2016/01/08	R207	05/05/2016	7.86	Call	Bond Future	91.4500	0.0914	116.7700	0.1168	27.687	0	0	0
2016/01/08	R207	05/05/2016	7.84	Call	Bond Future	87.1900	0.0872	111.5100	0.1115	27.893	0	0	0
2016/01/08	R207	04/08/2016			Bond Future	9.3654	94.4173	9.2452	94.7509	(1.284)	0.0000	0.0000	0
2016/01/08	R207	04/08/2016	7.99	Put	Bond Future	4,137.2700	4.1373	3,850.8300	3.8508	(6.923)	0	0	0
2016/01/08	R207	04/08/2016	8.01	Put	Bond Future	4,086.6700	4.0867	3,801.4600	3.8015	(6.979)	0	0	0
2016/01/08	R207	04/08/2016	8.00	Put	Bond Future	4,111.9500	4.1119	3,826.1200	3.8261	(6.951)	0	0	0
2016/01/08	R207	04/08/2016	8.01	Call	Bond Future	240.6300	0.2406	289.0200	0.2890	20.110	0	0	0
2016/01/08	R207	04/08/2016	7.99	Call	Bond Future	233.0500	0.2330	280.2100	0.2802	20.236	0	0	0
2016/01/08	R207	04/08/2016	8.00	Call	Bond Future	236.8200	0.2368	284.5900	0.2846	20.171	0	0	0
2016/01/08	R208	04/02/2016			Bond Future	9.2524	92.3642	9.1595	92.7153	(1.005)	0.0000	0.0000	41,032
2016/01/08	R208	04/02/2016	7.74	Put	Bond Future	5,924.3700	5.9244	5,573.4400	5.5734	(5.923)	0	0	0
2016/01/08	R208	04/02/2016	7.76	Put	Bond Future	5,843.0300	5.8430	5,492.1300	5.4921	(6.005)	0	0	0
2016/01/08	R208	04/02/2016	7.75	Put	Bond Future	5,883.6800	5.8837	5,532.7700	5.5328	(5.964)	0	0	0
2016/01/08	R208	04/02/2016	7.76	Call	Bond Future	0.2400	0.0002	0.4100	0.0004	70.833	0	0	0
2016/01/08	R208	04/02/2016	7.74	Call	Bond Future	0.2100	0.0002	0.3500	0.0004	66.667	0	0	0
2016/01/08	R208	04/02/2016	7.75	Call	Bond Future	0.2200	0.0002	0.3800	0.0004	72.727	0	0	0
2016/01/08	R208	05/05/2016	7.99	Call	Bond Future	122.8500	0.1229	151.2600	0.1513	23.126	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
2016/01/08	R208	05/05/2016	8.00	Put	Bond Future	5,247.3700	5.2474	4,919.6200	4.9196	(6.246)	0	0	0
2016/01/08	R208	05/05/2016			Bond Future	9.3711	90.6264	9.2726	90.9831	(1.052)	0.0000	0.0000	0
2016/01/08	R208	05/05/2016	8.00	Call	Bond Future	125.7100	0.1257	154.6800	0.1547	23.045	0	0	0
2016/01/08	R208	05/05/2016	8.01	Call	Bond Future	128.6200	0.1286	158.1600	0.1582	22.967	0	0	0
2016/01/08	R208	05/05/2016	7.99	Put	Bond Future	5,283.1400	5.2831	4,954.8300	4.9548	(6.214)	0	0	0
2016/01/08	R208	05/05/2016	8.01	Put	Bond Future	5,211.6600	5.2117	4,884.4800	4.8845	(6.278)	0	0	0
2016/01/08	R208	04/08/2016	8.01	Put	Bond Future	5,501.9200	5.5019	5,187.5900	5.1876	(5.713)	0	0	0
2016/01/08	R208	04/08/2016			Bond Future	9.4720	92.3873	9.3678	92.7484	(1.100)	0.0000	0.0000	0
2016/01/08	R208	04/08/2016	8.00	Put	Bond Future	5,534.6200	5.5346	5,219.6800	5.2197	(5.690)	0	0	0
2016/01/08	R208	04/08/2016	7.99	Call	Bond Future	263.0100	0.2630	308.5400	0.3085	17.311	0	0	0
2016/01/08	R208	04/08/2016	8.00	Call	Bond Future	267.2800	0.2673	313.4100	0.3134	17.259	0	0	0
2016/01/08	R208	04/08/2016	8.01	Call	Bond Future	271.6100	0.2716	318.3500	0.3184	17.208	0	0	0
2016/01/08	R208	04/08/2016	7.99	Put	Bond Future	5,567.3900	5.5674	5,251.8500	5.2518	(5.668)	0	0	0
2016/01/08	R209	04/02/2016	8.74	Call	Bond Future	1.7600	0.0018	3.3200	0.0033	88.636	0	0	0
2016/01/08	R209	04/02/2016	8.75	Put	Bond Future	9,774.7200	9.7747	9,008.9100	9.0089	(7.835)	0	0	0
2016/01/08	R209	04/02/2016			Bond Future	10.1593	68.9884	10.0373	69.7558	(1.201)	0.0000	0.0000	41,344
2016/01/08	R209	04/02/2016	8.75	Call	Bond Future	1.8900	0.0019	3.5600	0.0036	88.360	0	0	0
2016/01/08	R209	04/02/2016	8.76	Call	Bond Future	2.0300	0.0020	3.8200	0.0038	88.177	0	0	0
2016/01/08	R209	04/02/2016	9.52	Put	Bond Future	4,338.2900	4.3383	3,656.6000	3.6566	(15.713)	0	0	2,200
2016/01/08	R209	04/02/2016	8.74	Put	Bond Future	9,851.5700	9.8516	9,085.6500	9.0857	(7.775)	0	0	0
2016/01/08	R209	04/02/2016	8.76	Put	Bond Future	9,697.9900	9.6980	8,932.3000	8.9323	(7.895)	0	0	0
2016/01/08	R209	04/02/2016	9.52	Call	Bond Future	158.0300	0.1580	243.8200	0.2438	54.287	0	0	0
2016/01/08	R209	05/05/2016			Bond Future	10.2350	67.0814	10.1094	67.8622	(1.227)	0.0000	0.0000	0
2016/01/08	R209	05/05/2016	9.00	Call	Bond Future	394.0700	0.3941	495.6600	0.4957	25.780	0	0	6,700
2016/01/08	R209	05/05/2016	8.25	Put	Bond Future	14,271.9700	14.2720	13,514.0300	13.5140	(5.311)	0	0	0
2016/01/08	R209	05/05/2016	8.99	Put	Bond Future	8,798.7200	8.7987	8,117.8800	8.1179	(7.738)	0	0	0
2016/01/08	R209	05/05/2016	9.01	Put	Bond Future	8,666.7200	8.6667	7,989.2000	7.9892	(7.817)	0	0	0
2016/01/08	R209	05/05/2016	9.00	Put	Bond Future	8,732.6100	8.7326	8,053.4200	8.0534	(7.778)	0	0	0
2016/01/08	R209	05/05/2016	9.01	Call	Bond Future	402.0000	0.4020	505.2600	0.5053	25.687	0	0	0
2016/01/08	R209	05/05/2016	8.25	Call	Bond Future	68.2500	0.0683	91.0900	0.0911	33.465	0	0	6,700
2016/01/08	R209	05/05/2016	8.99	Call	Bond Future	386.2500	0.3863	486.1900	0.4862	25.874	0	0	0
2016/01/08	R209	04/08/2016	9.26	Call	Bond Future	1,121.9500	1.1219	1,316.9200	1.3169	17.378	0	0	0
2016/01/08	R209	04/08/2016			Bond Future	10.3004	68.3851	10.1714	69.1791	(1.253)	0.0000	0.0000	0
2016/01/08	R209	04/08/2016	10.60	Call	Bond Future	4,434.6600	4.4347	4,921.7600	4.9218	10.984	0	0	6,000
2016/01/08	R209	04/08/2016	9.60	Put	Bond Future	6,211.1800	6.2112	5,683.0200	5.6830	(8.503)	0	0	0
2016/01/08	R209	04/08/2016	9.24	Call	Bond Future	1,092.6900	1.0927	1,283.8200	1.2838	17.492	0	0	0
2016/01/08	R209	04/08/2016	9.25	Call	Bond Future	1,106.8500	1.1069	1,299.8700	1.2999	17.439	0	0	0
2016/01/08	R209	04/08/2016	10.60	Put	Bond Future	2,647.5800	2.6476	2,340.6800	2.3407	(11.592)	0	0	0
2016/01/08	R209	04/08/2016	9.24	Put	Bond Future	8,077.9900	8.0780	7,475.1200	7.4751	(7.463)	0	0	0
2016/01/08	R209	04/08/2016	9.26	Put	Bond Future	7,965.2500	7.9652	7,366.2200	7.3662	(7.521)	0	0	0
2016/01/08	R209	04/08/2016	9.60	Call	Bond Future	1,719.1600	1.7192	1,985.0000	1.9850	15.463	0	0	6,000
2016/01/08	R209	04/08/2016	9.25	Put	Bond Future	8,021.1000	8.0211	7,420.1200	7.4201	(7.492)	0	0	0
2016/01/08	R210	04/02/2016	184.99	Put	Bond Future	4,417.5600	4.4176	4,427.6900	4.4277	0.229	0	0	0
2016/01/08	R210	04/02/2016			Bond Future	180.5724	180.5724	180.5623	180.5623	(0.006)	0.0000	0.0000	3,861
2016/01/08	R210	04/02/2016	185.01	Put	Bond Future	4,437.5600	4.4376	4,447.6900	4.4477	0.228	0	0	0
2016/01/08	R210	04/02/2016	184.99	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
2016/01/08	R210	04/02/2016	185.00	Put	Bond Future	4,427.5600	4.4276	4,437.6900	4.4377	0.229	0	0	0
2016/01/08	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	R210	05/05/2016			Bond Future	181.6285	181.6285	181.6170	181.6170	(0.006)	0.0000	0.0000	0
2016/01/08	R210	05/05/2016	184.99	Put	Bond Future	3,361.4700	3.3615	3,373.0200	3.3730	0.344	0	0	0
2016/01/08	R210	05/05/2016	185.00	Put	Bond Future	3,371.4700	3.3715	3,383.0200	3.3830	0.343	0	0	0
2016/01/08	R210	05/05/2016	185.01	Put	Bond Future	3,381.4700	3.3815	3,393.0200	3.3930	0.342	0	0	0
2016/01/08	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	R211	04/02/2016			Bond Future	134.5564	134.5564	134.5492	134.5492	(0.005)	0.0000	0.0000	720
2016/01/08	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	R211	04/02/2016	138.99	Put	Bond Future	4,433.6500	4.4337	4,440.8400	4.4408	0.162	0	0	0
2016/01/08	R211	04/02/2016	139.01	Put	Bond Future	4,453.6500	4.4537	4,460.8400	4.4608	0.161	0	0	0
2016/01/08	R211	04/02/2016	139.00	Put	Bond Future	4,443.6500	4.4437	4,450.8400	4.4508	0.162	0	0	0
2016/01/08	R211	05/05/2016	139.01	Put	Bond Future	2,051.6700	2.0517	2,059.8400	2.0598	0.398	0	0	0
2016/01/08	R211	05/05/2016			Bond Future	136.9583	136.9583	136.9502	136.9502	(0.006)	0.0000	0.0000	0
2016/01/08	R211	05/05/2016	139.00	Put	Bond Future	2,041.6700	2.0417	2,049.8400	2.0498	0.400	0	0	0
2016/01/08	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	R211	05/05/2016	138.99	Put	Bond Future	2,031.6700	2.0317	2,039.8400	2.0398	0.402	0	0	0
2016/01/08	R212	04/02/2016			Bond Future	140.0250	140.0250	140.0171	140.0171	(0.006)	0.0000	0.0000	1,569
2016/01/08	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	R212	04/02/2016	145.99	Put	Bond Future	5,965.0500	5.9650	5,972.9200	5.9729	0.132	0	0	0
2016/01/08	R212	04/02/2016	146.01	Put	Bond Future	5,985.0500	5.9850	5,992.9200	5.9929	0.131	0	0	0
2016/01/08	R212	04/02/2016	146.00	Put	Bond Future	5,975.0500	5.9750	5,982.9200	5.9829	0.132	0	0	0
2016/01/08	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	R212	05/05/2016			Bond Future	142.5246	142.5246	142.5157	142.5157	(0.006)	0.0000	0.0000	0
2016/01/08	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	R212	05/05/2016	144.99	Put	Bond Future	2,465.4200	2.4654	2,474.3500	2.4744	0.362	0	0	0
2016/01/08	R212	05/05/2016	145.01	Put	Bond Future	2,485.4200	2.4854	2,494.3500	2.4944	0.359	0	0	0
2016/01/08	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	R212	05/05/2016	145.00	Put	Bond Future	2,475.4200	2.4754	2,484.3500	2.4844	0.361	0	0	0
2016/01/08	R213	04/02/2016			Bond Future	10.0678	79.5996	9.9557	80.3138	(1.114)	0.0000	0.0000	47,764
2016/01/08	R213	04/02/2016	8.75	Call	Bond Future	3.6700	0.0037	6.3900	0.0064	74.114	0	0	0
2016/01/08	R213	04/02/2016	8.74	Put	Bond Future	9,113.9800	9.1140	8,402.3300	8.4023	(7.808)	0	0	0
2016/01/08	R213	04/02/2016	8.76	Put	Bond Future	8,966.0900	8.9661	8,254.7800	8.2548	(7.933)	0	0	0
2016/01/08	R213	04/02/2016	8.75	Put	Bond Future	9,039.9800	9.0400	8,328.5000	8.3285	(7.870)	0	0	0
2016/01/08	R213	04/02/2016	8.76	Call	Bond Future	3.9300	0.0039	6.8200	0.0068	73.537	0	0	0
2016/01/08	R213	04/02/2016	8.74	Call	Bond Future	3.4300	0.0034	5.9800	0.0060	74.344	0	0	0

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2016/01/08	R213	05/05/2016	8.74	Put	Bond Future	9,838.1200		9.8381	9,180.6100	9.1806	(6.683)	0	0	0
2016/01/08	R213	05/05/2016	8.76	Put	Bond Future	9,702.6200		9.7026	9,047.5900	9.0476	(6.751)	0	0	0
2016/01/08	R213	05/05/2016			Bond Future	10.1482		77.4837	10.0325	78.2102	(1.140)	0.0000	0.0000	0
2016/01/08	R213	05/05/2016	8.75	Put	Bond Future	9,770.2700		9.7703	9,113.9900	9.1140	(6.717)	0	0	0
2016/01/08	R213	05/05/2016	8.74	Call	Bond Future	275.4500		0.2755	344.4000	0.3444	25.032	0	0	0
2016/01/08	R213	05/05/2016	8.75	Call	Bond Future	281.3500		0.2814	351.5300	0.3515	24.944	0	0	0
2016/01/08	R213	05/05/2016	8.76	Call	Bond Future	287.3600		0.2874	358.7900	0.3588	24.857	0	0	0
2016/01/08	R213	04/08/2016			Bond Future	10.2170		78.9890	10.0979	79.7274	(1.166)	0.0000	0.0000	0
2016/01/08	R213	04/08/2016	8.99	Put	Bond Future	8,997.8300		8.9978	8,406.7000	8.4067	(6.570)	0	0	0
2016/01/08	R213	04/08/2016	9.01	Put	Bond Future	8,879.7800		8.8798	8,291.8000	8.2918	(6.622)	0	0	0
2016/01/08	R213	04/08/2016	9.00	Put	Bond Future	8,938.7000		8.9387	8,349.1400	8.3491	(6.596)	0	0	0
2016/01/08	R213	04/08/2016	9.01	Call	Bond Future	897.6700		0.8977	1,048.0700	1.0481	16.754	0	0	0
2016/01/08	R213	04/08/2016	8.99	Call	Bond Future	873.6600		0.8737	1,020.9100	1.0209	16.854	0	0	0
2016/01/08	R213	04/08/2016	9.00	Call	Bond Future	885.6000		0.8856	1,034.4200	1.0344	16.804	0	0	0
2016/01/08	R214	04/02/2016			Bond Future	10.2706		69.1745	10.1486	69.9602	(1.188)	0.0000	0.0000	29,967
2016/01/08	R214	04/02/2016	7.99	Put	Bond Future	17,699.5400		17.6995	16,913.8600	16.9139	(4.439)	0	0	0
2016/01/08	R214	04/02/2016	9.45	Call	Bond Future	70.8000		0.0708	114.3900	0.1144	61.568	0	0	0
2016/01/08	R214	04/02/2016	8.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	R214	04/02/2016	8.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	R214	04/02/2016	7.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/08	R214	04/02/2016	9.35	Call	Bond Future	42.5900		0.0426	70.6100	0.0706	65.790	0	0	0
2016/01/08	R214	04/02/2016	9.45	Put	Bond Future	5,669.7000		5.6697	4,927.6100	4.9276	(13.089)	0	0	25
2016/01/08	R214	04/02/2016	8.01	Put	Bond Future	17,512.2100		17.5122	16,726.5300	16.7265	(4.486)	0	0	0
2016/01/08	R214	04/02/2016	9.35	Put	Bond Future	6,377.4600		6.3775	5,619.8000	5.6198	(11.880)	0	0	25
2016/01/08	R214	04/02/2016	8.00	Put	Bond Future	17,605.7900		17.6058	16,820.1100	16.8201	(4.463)	0	0	0
2016/01/08	R214	05/05/2016	9.01	Call	Bond Future	334.9500		0.3349	423.4000	0.4234	26.407	0	0	0
2016/01/08	R214	05/05/2016	9.30	Put	Bond Future	7,768.4300		7.7684	7,109.9500	7.1100	(8.476)	0	0	0
2016/01/08	R214	05/05/2016			Bond Future	10.3447		67.1244	10.2191	67.9237	(1.215)	0.0000	0.0000	4,680
2016/01/08	R214	05/05/2016	8.99	Call	Bond Future	321.1300		0.3211	406.5500	0.4066	26.600	0	0	0
2016/01/08	R214	05/05/2016	9.00	Call	Bond Future	327.9800		0.3280	414.9100	0.4149	26.505	0	0	0
2016/01/08	R214	05/05/2016	8.99	Put	Bond Future	9,873.9400		9.8739	9,160.0700	9.1601	(7.230)	0	0	0
2016/01/08	R214	05/05/2016	9.01	Put	Bond Future	9,730.4600		9.7305	9,019.6200	9.0196	(7.305)	0	0	0
2016/01/08	R214	05/05/2016	9.30	Call	Bond Future	595.1600		0.5952	735.9700	0.7360	23.659	0	0	0
2016/01/08	R214	05/05/2016	9.00	Put	Bond Future	9,802.0700		9.8021	9,089.7100	9.0897	(7.267)	0	0	0
2016/01/08	R214	04/08/2016	11.30	Call	Bond Future	6,745.0900		6.7451	7,351.5800	7.3516	8.992	0	0	6,300
2016/01/08	R214	04/08/2016	9.24	Call	Bond Future	984.8000		0.9848	1,160.9300	1.1609	17.885	0	0	0
2016/01/08	R214	04/08/2016	9.25	Put	Bond Future	8,940.7300		8.9407	8,305.7400	8.3057	(7.102)	0	0	0
2016/01/08	R214	04/08/2016			Bond Future	10.4087		68.4285	10.2795	69.2415	(1.241)	0.0000	0.0000	0
2016/01/08	R214	04/08/2016	9.30	Call	Bond Future	1,070.5100		1.0705	1,258.1700	1.2582	17.530	0	0	1,300
2016/01/08	R214	04/08/2016	8.55	Put	Bond Future	13,878.4000		13.8784	13,140.0700	13.1401	(5.320)	0	0	0
2016/01/08	R214	04/08/2016	11.30	Put	Bond Future	1,567.3200		1.5673	1,360.8400	1.3608	(13.174)	0	0	0
2016/01/08	R214	04/08/2016	9.25	Call	Bond Future	998.1400		0.9981	1,176.1200	1.1761	17.831	0	0	0
2016/01/08	R214	04/08/2016	10.30	Put	Bond Future	3,964.2800		3.9643	3,560.6300	3.5606	(10.182)	0	0	0
2016/01/08	R214	04/08/2016	9.26	Call	Bond Future	1,012.3600		1.0124	1,192.2700	1.1923	17.771	0	0	0
2016/01/08	R214	04/08/2016	9.30	Put	Bond Future	8,638.1500		8.6382	8,012.8400	8.0128	(7.239)	0	0	0
2016/01/08	R214	04/08/2016	8.55	Call	Bond Future	341.0400		0.3410	415.6800	0.4157	21.886	0	0	1,300
2016/01/08	R214	04/08/2016	9.24	Put	Bond Future	9,002.7600		9.0028	8,365.9200	8.3659	(7.074)	0	0	0



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2016/01/08	R214	04/08/2016	10.30	Call	Bond Future	3,281.2200	3.2812	3,690.5400	3.6905	12.475	0	0	6,300
2016/01/08	R214	04/08/2016	9.26	Put	Bond Future	8,879.7100	8.8797	8,246.6500	8.2466	(7.129)	0	0	0
2016/01/08	R248	04/02/2016	8.99	Put	Bond Future	12,156.7100	12.1567	11,123.2000	11.1232	(8.502)	0	0	0
2016/01/08	R248	04/02/2016	9.55	Put	Bond Future	6,819.2700	6.8193	5,852.6800	5.8527	(14.174)	0	0	75
2016/01/08	R248	04/02/2016			Bond Future	10.3266	89.2439	10.1994	90.2811	(1.232)	0.0000	0.0000	60,433
2016/01/08	R248	04/02/2016	9.00	Put	Bond Future	12,054.8000	12.0548	11,021.5500	11.0215	(8.571)	0	0	0
2016/01/08	R248	04/02/2016	9.01	Put	Bond Future	11,953.1100	11.9531	10,920.1200	10.9201	(8.642)	0	0	0
2016/01/08	R248	04/02/2016	8.99	Call	Bond Future	4.1900	0.0042	7.9100	0.0079	88.783	0	0	0
2016/01/08	R248	04/02/2016	9.00	Call	Bond Future	4.4900	0.0045	8.4700	0.0085	88.641	0	0	0
2016/01/08	R248	04/02/2016	9.45	Put	Bond Future	7,707.4400	7.7074	6,716.3000	6.7163	(12.860)	0	0	75
2016/01/08	R248	04/02/2016	9.01	Call	Bond Future	4.8200	0.0048	9.0600	0.0091	87.967	0	0	0
2016/01/08	R248	04/02/2016	9.45	Call	Bond Future	68.4900	0.0685	114.5800	0.1146	67.294	0	0	0
2016/01/08	R248	04/02/2016	9.55	Call	Bond Future	112.8000	0.1128	183.4400	0.1834	62.624	0	0	0
2016/01/08	R248	05/05/2016			Bond Future	10.4035	86.4143	10.2723	87.4695	(1.261)	0.0000	0.0000	0
2016/01/08	R248	05/05/2016	8.99	Put	Bond Future	13,115.9300	13.1159	12,162.2400	12.1622	(7.271)	0	0	0
2016/01/08	R248	05/05/2016	9.01	Put	Bond Future	12,927.9200	12.9279	11,978.0000	11.9780	(7.348)	0	0	0
2016/01/08	R248	05/05/2016	9.00	Put	Bond Future	13,021.7600	13.0218	12,069.9400	12.0699	(7.309)	0	0	0
2016/01/08	R248	05/05/2016	8.99	Call	Bond Future	357.1300	0.3571	458.6500	0.4587	28.427	0	0	0
2016/01/08	R248	05/05/2016	9.00	Call	Bond Future	365.0500	0.3651	468.4400	0.4684	28.322	0	0	0
2016/01/08	R248	05/05/2016	9.01	Call	Bond Future	373.1100	0.3731	478.4000	0.4784	28.220	0	0	0
2016/01/08	R248	04/08/2016			Bond Future	10.4703	88.0932	10.3353	89.1665	(1.289)	0.0000	0.0000	0
2016/01/08	R248	04/08/2016	9.25	Call	Bond Future	1,164.6200	1.1646	1,385.2300	1.3852	18.943	0	0	0
2016/01/08	R248	04/08/2016	9.24	Put	Bond Future	11,927.3300	11.9273	11,072.2600	11.0723	(7.169)	0	0	0
2016/01/08	R248	04/08/2016	9.26	Put	Bond Future	11,764.9900	11.7650	10,914.7000	10.9147	(7.227)	0	0	0
2016/01/08	R248	04/08/2016	9.25	Put	Bond Future	11,845.9900	11.8460	10,993.3000	10.9933	(7.198)	0	0	0
2016/01/08	R248	04/08/2016	9.26	Call	Bond Future	1,180.8500	1.1808	1,403.8600	1.4039	18.886	0	0	0
2016/01/08	R248	04/08/2016	9.24	Call	Bond Future	1,148.5500	1.1486	1,366.7800	1.3668	19.000	0	0	0

**Total**

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