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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/07/2016 TO 04/07/2016

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
2016/07/04	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	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
2016/07/04	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	2025	04/08/2016			Bond Future	127.6333	127.6333	127.6471	127.6471	0.011	0.0000	0.0000	3,012
2016/07/04	2025	04/08/2016	123.86	Call	Bond Future	3,773.2800	3.7733	3,787.0600	3.7871	0.365	0	0	0
2016/07/04	2025	04/08/2016	123.87	Call	Bond Future	3,763.2800	3.7633	3,777.0600	3.7771	0.366	0	0	0
2016/07/04	2025	04/08/2016	123.85	Call	Bond Future	3,783.2800	3.7833	3,797.0600	3.7971	0.364	0	0	0
2016/07/04	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	2025	03/11/2016			Bond Future	130.0630	130.0630	130.0758	130.0758	0.010	0.0000	0.0000	0
2016/07/04	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	2025	03/11/2016	129.21	Call	Bond Future	853.0100	0.8530	865.8300	0.8658	1.503	0	0	0
2016/07/04	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	2025	03/11/2016	129.22	Call	Bond Future	843.0100	0.8430	855.8300	0.8558	1.521	0	0	0
2016/07/04	2025	03/11/2016	129.23	Call	Bond Future	833.0100	0.8330	845.8300	0.8458	1.539	0	0	0
2016/07/04	2030	04/08/2016	10.17	Call	Bond Future	7,335.2000	7.3352	7,302.1300	7.3021	(0.451)	0	0	0
2016/07/04	2030	04/08/2016			Bond Future	9.0934	91.8170	9.0980	91.7839	0.050	0.0000	0.0000	27,010
2016/07/04	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	2030	03/11/2016			Bond Future	9.1321	93.5595	9.1369	93.5249	0.053	0.0000	0.0000	0
2016/07/04	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	2030	03/11/2016	9.33	Call	Bond Future	1,396.6300	1.3966	1,361.9700	1.3620	(2.482)	0	0	0
2016/07/04	2030	03/11/2016	9.34	Call	Bond Future	1,466.4000	1.4664	1,431.7400	1.4317	(2.364)	0	0	0
2016/07/04	2030	03/11/2016	9.35	Call	Bond Future	1,536.1000	1.5361	1,501.4400	1.5014	(2.256)	0	0	0
2016/07/04	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	2032	04/08/2016	9.01	Call	Bond Future	845.2200	0.8452	770.6100	0.7706	(8.827)	0	0	0
2016/07/04	2032	04/08/2016			Bond Future	9.2235	94.9783	9.2281	94.9429	0.050	0.0000	0.0000	13,609
2016/07/04	2032	04/08/2016	8.99	Call	Bond Future	793.9500	0.7939	721.0900	0.7211	(9.177)	0	0	0
2016/07/04	2032	04/08/2016	9.00	Call	Bond Future	819.3100	0.8193	745.5600	0.7456	(9.001)	0	0	0
2016/07/04	2032	04/08/2016	8.99	Put	Bond Future	2,621.9600	2.6220	2,584.5200	2.5845	(1.428)	0	0	0
2016/07/04	2032	04/08/2016	9.01	Put	Bond Future	2,514.6000	2.5146	2,475.4100	2.4754	(1.558)	0	0	0
2016/07/04	2032	04/08/2016	9.00	Put	Bond Future	2,567.9500	2.5680	2,529.6200	2.5296	(1.493)	0	0	0
2016/07/04	2032	03/11/2016			Bond Future	9.2662	92.6218	9.2710	92.5848	0.052	0.0000	0.0000	0
2016/07/04	2032	03/11/2016	10.28	Put	Bond Future	623.2700	0.6233	607.2500	0.6073	(2.570)	0	0	0
2016/07/04	2032	03/11/2016	10.30	Put	Bond Future	601.8400	0.6018	586.0600	0.5861	(2.622)	0	0	0
2016/07/04	2032	03/11/2016	10.29	Put	Bond Future	612.5400	0.6125	596.6300	0.5966	(2.597)	0	0	0
2016/07/04	2032	03/11/2016	10.30	Call	Bond Future	8,018.6400	8.0186	7,965.8800	7.9659	(0.658)	0	0	0
2016/07/04	2032	03/11/2016	10.28	Call	Bond Future	7,905.0800	7.9051	7,852.0800	7.8521	(0.670)	0	0	0
2016/07/04	2032	03/11/2016	10.29	Call	Bond Future	7,961.8800	7.9619	7,908.9900	7.9090	(0.664)	0	0	0

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2016/07/04	2032	02/02/2017	9.53	Call	Bond Future	4,773.1800	4.7732	4,722.9800	4.7230	(1.052)	0	0	0
2016/07/04	2032	02/02/2017			Bond Future	9.3024	94.4694	9.3077	94.4292	0.057	0.0000	0.0000	0
2016/07/04	2032	02/02/2017	9.51	Call	Bond Future	4,689.8100	4.6898	4,639.7900	4.6398	(1.067)	0	0	0
2016/07/04	2032	02/02/2017	9.52	Call	Bond Future	4,731.2700	4.7313	4,681.1600	4.6812	(1.059)	0	0	0
2016/07/04	2032	02/02/2017	9.51	Put	Bond Future	3,142.7700	3.1428	3,132.9400	3.1329	(0.313)	0	0	0
2016/07/04	2032	02/02/2017	9.53	Put	Bond Future	3,079.1300	3.0791	3,069.1200	3.0691	(0.325)	0	0	0
2016/07/04	2032	02/02/2017	9.52	Put	Bond Future	3,110.6800	3.1107	3,100.7600	3.1008	(0.319)	0	0	0
2016/07/04	2033	04/08/2016	104.99	Call	Bond Future	4,072.4500	4.0725	4,084.1300	4.0841	0.287	0	0	0
2016/07/04	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	2033	04/08/2016			Bond Future	109.0625	109.0625	109.0741	109.0741	0.011	0.0000	0.0000	4,131
2016/07/04	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	2033	04/08/2016	105.00	Call	Bond Future	4,062.4500	4.0625	4,074.1300	4.0741	0.288	0	0	0
2016/07/04	2033	04/08/2016	105.01	Call	Bond Future	4,052.4500	4.0525	4,064.1300	4.0641	0.288	0	0	0
2016/07/04	2033	03/11/2016			Bond Future	110.1217	110.1217	110.1325	110.1325	0.010	0.0000	0.0000	0
2016/07/04	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	2033	03/11/2016	109.16	Call	Bond Future	961.7200	0.9617	972.4800	0.9725	1.119	0	0	0
2016/07/04	2033	03/11/2016	109.17	Call	Bond Future	951.7200	0.9517	962.4800	0.9625	1.131	0	0	0
2016/07/04	2033	03/11/2016	109.18	Call	Bond Future	941.7200	0.9417	952.4800	0.9525	1.143	0	0	0
2016/07/04	2037	04/08/2016			Bond Future	9.3838	92.2483	9.3833	92.2525	(0.005)	0.0000	0.0000	41,213
2016/07/04	2037	04/08/2016	9.24	Put	Bond Future	2,411.8700	2.4119	2,334.5300	2.3345	(3.207)	0	0	0
2016/07/04	2037	04/08/2016	9.26	Put	Bond Future	2,307.1200	2.3071	2,229.0500	2.2291	(3.384)	0	0	0
2016/07/04	2037	04/08/2016	9.24	Call	Bond Future	1,182.5500	1.1825	1,109.4400	1.1094	(6.182)	0	0	0
2016/07/04	2037	04/08/2016	9.25	Put	Bond Future	2,359.1800	2.3592	2,281.4600	2.2815	(3.294)	0	0	0
2016/07/04	2037	04/08/2016	9.25	Call	Bond Future	1,216.1600	1.2162	1,142.6700	1.1427	(6.043)	0	0	0
2016/07/04	2037	04/08/2016	9.26	Call	Bond Future	1,250.2700	1.2503	1,176.4300	1.1764	(5.906)	0	0	0
2016/07/04	2037	03/11/2016	10.35	Call	Bond Future	8,123.1100	8.1231	8,099.1400	8.0991	(0.295)	0	0	0
2016/07/04	2037	03/11/2016	10.36	Put	Bond Future	840.2900	0.8403	813.2000	0.8132	(3.224)	0	0	0
2016/07/04	2037	03/11/2016			Bond Future	9.4245	93.9990	9.4241	94.0024	(0.004)	0.0000	0.0000	0
2016/07/04	2037	03/11/2016	10.36	Call	Bond Future	8,182.7400	8.1827	8,159.0000	8.1590	(0.290)	0	0	0
2016/07/04	2037	03/11/2016	10.37	Call	Bond Future	8,242.4600	8.2425	8,218.9400	8.2189	(0.285)	0	0	0
2016/07/04	2037	03/11/2016	10.35	Put	Bond Future	854.1500	0.8542	826.8300	0.8268	(3.199)	0	0	0
2016/07/04	2037	03/11/2016	10.37	Put	Bond Future	826.6300	0.8266	799.7600	0.7998	(3.251)	0	0	0
2016/07/04	2037	02/02/2017	9.68	Put	Bond Future	3,513.8000	3.5138	3,483.4900	3.4835	(0.863)	0	0	0
2016/07/04	2037	02/02/2017			Bond Future	9.4596	91.6170	9.4595	91.6180	(0.001)	0.0000	0.0000	0
2016/07/04	2037	02/02/2017	9.67	Put	Bond Future	3,549.7400	3.5497	3,519.3800	3.5194	(0.855)	0	0	0
2016/07/04	2037	02/02/2017	9.68	Call	Bond Future	5,316.4200	5.3164	5,287.1100	5.2871	(0.551)	0	0	0
2016/07/04	2037	02/02/2017	9.66	Call	Bond Future	5,227.0800	5.2271	5,197.6800	5.1977	(0.562)	0	0	0
2016/07/04	2037	02/02/2017	9.67	Call	Bond Future	5,271.8000	5.2718	5,242.4400	5.2424	(0.557)	0	0	0
2016/07/04	2037	02/02/2017	9.66	Put	Bond Future	3,585.7000	3.5857	3,555.3000	3.5553	(0.848)	0	0	0
2016/07/04	2038	04/08/2016			Bond Future	135.2993	135.2993	135.3142	135.3142	0.011	0.0000	0.0000	21,542
2016/07/04	2038	04/08/2016	129.31	Call	Bond Future	5,989.3500	5.9893	6,004.2300	6.0042	0.248	0	0	0
2016/07/04	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/07/04	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	2038	04/08/2016	129.32	Call	Bond Future	5,979.3500	5.9793	5,994.2300	5.9942	0.249	0	0	0
2016/07/04	2038	04/08/2016	129.30	Call	Bond Future	5,999.3500	5.9993	6,014.2300	6.0142	0.248	0	0	0
2016/07/04	2038	03/11/2016	136.32	Call	Bond Future	1,555.2400	1.5552	1,569.0000	1.5690	0.885	0	0	0
2016/07/04	2038	03/11/2016			Bond Future	137.8752	137.8752	137.8890	137.8890	0.010	0.0000	0.0000	0
2016/07/04	2038	03/11/2016	136.33	Call	Bond Future	1,545.2400	1.5452	1,559.0000	1.5590	0.890	0	0	0
2016/07/04	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	2038	03/11/2016	136.31	Call	Bond Future	1,565.2400	1.5652	1,579.0000	1.5790	0.879	0	0	0
2016/07/04	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	2040	04/08/2016			Bond Future	9.4389	96.1233	9.4384	96.1278	(0.005)	0.0000	0.0000	722
2016/07/04	2040	04/08/2016	9.49	Put	Bond Future	1,656.1100	1.6561	1,569.7500	1.5697	(5.215)	0	0	0
2016/07/04	2040	04/08/2016	9.50	Call	Bond Future	2,166.1300	2.1661	2,084.5400	2.0845	(3.767)	0	0	0
2016/07/04	2040	04/08/2016	9.51	Call	Bond Future	2,215.2100	2.2152	2,133.8800	2.1339	(3.671)	0	0	0
2016/07/04	2040	04/08/2016	9.49	Call	Bond Future	2,117.6600	2.1177	2,035.8300	2.0358	(3.864)	0	0	0
2016/07/04	2040	04/08/2016	9.51	Put	Bond Future	1,574.1100	1.5741	1,488.2500	1.4882	(5.455)	0	0	0
2016/07/04	2040	04/08/2016	9.50	Put	Bond Future	1,614.7400	1.6147	1,528.6200	1.5286	(5.333)	0	0	0
2016/07/04	2040	03/11/2016			Bond Future	9.4798	97.9475	9.4794	97.9512	(0.004)	0.0000	0.0000	0
2016/07/04	2040	03/11/2016	9.69	Put	Bond Future	2,741.0700	2.7411	2,697.1600	2.6972	(1.602)	0	0	0
2016/07/04	2040	03/11/2016	9.71	Put	Bond Future	2,667.6700	2.6677	2,623.9800	2.6240	(1.638)	0	0	0
2016/07/04	2040	03/11/2016	9.70	Put	Bond Future	2,704.1700	2.7042	2,660.3800	2.6604	(1.619)	0	0	0
2016/07/04	2040	03/11/2016	9.71	Call	Bond Future	4,699.8200	4.6998	4,659.8100	4.6598	(0.851)	0	0	0
2016/07/04	2040	03/11/2016	9.69	Call	Bond Future	4,599.5100	4.5995	4,559.2800	4.5593	(0.875)	0	0	0
2016/07/04	2040	03/11/2016	9.70	Call	Bond Future	4,649.5300	4.6495	4,609.4200	4.6094	(0.863)	0	0	0
2016/07/04	2044	04/08/2016	9.50	Call	Bond Future	2,025.9600	2.0260	1,942.6000	1.9426	(4.115)	0	0	0
2016/07/04	2044	04/08/2016			Bond Future	9.4735	93.1963	9.4730	93.2008	(0.005)	0.0000	0.0000	19,251
2016/07/04	2044	04/08/2016	9.51	Call	Bond Future	2,073.2400	2.0732	1,990.0300	1.9900	(4.014)	0	0	0
2016/07/04	2044	04/08/2016	9.49	Put	Bond Future	1,828.4900	1.8285	1,740.5200	1.7405	(4.811)	0	0	0
2016/07/04	2044	04/08/2016	9.51	Put	Bond Future	1,740.4300	1.7404	1,652.7400	1.6527	(5.038)	0	0	0
2016/07/04	2044	04/08/2016	9.49	Call	Bond Future	1,979.2900	1.9793	1,895.8000	1.8958	(4.218)	0	0	0
2016/07/04	2044	04/08/2016	9.50	Put	Bond Future	1,784.0800	1.7841	1,696.2400	1.6962	(4.924)	0	0	0
2016/07/04	2044	03/11/2016			Bond Future	9.5136	94.9650	9.5132	94.9686	(0.004)	0.0000	0.0000	285
2016/07/04	2044	03/11/2016	10.42	Call	Bond Future	8,649.5600	8.6496	8,621.9400	8.6219	(0.319)	0	0	0
2016/07/04	2044	03/11/2016	10.41	Put	Bond Future	1,032.1900	1.0322	1,000.7200	1.0007	(3.049)	0	0	0
2016/07/04	2044	03/11/2016	10.43	Put	Bond Future	1,000.5700	1.0006	969.5700	0.9696	(3.098)	0	0	0
2016/07/04	2044	03/11/2016	10.42	Put	Bond Future	1,016.3500	1.0164	985.1100	0.9851	(3.074)	0	0	0
2016/07/04	2044	03/11/2016	10.43	Call	Bond Future	8,711.8700	8.7119	8,684.4900	8.6845	(0.314)	0	0	0
2016/07/04	2044	03/11/2016	10.41	Call	Bond Future	8,587.1900	8.5872	8,559.3400	8.5593	(0.324)	0	0	0
2016/07/04	2044	02/02/2017			Bond Future	9.5486	92.4772	9.5485	92.4784	(0.001)	0.0000	0.0000	0
2016/07/04	2044	02/02/2017	9.77	Call	Bond Future	5,851.5200	5.8515	5,819.2300	5.8192	(0.552)	0	0	0
2016/07/04	2044	02/02/2017	9.76	Put	Bond Future	3,933.9800	3.9340	3,900.3800	3.9004	(0.854)	0	0	0
2016/07/04	2044	02/02/2017	9.78	Put	Bond Future	3,857.4800	3.8575	3,823.9800	3.8240	(0.868)	0	0	0
2016/07/04	2044	02/02/2017	9.77	Put	Bond Future	3,895.7100	3.8957	3,862.1600	3.8622	(0.861)	0	0	0
2016/07/04	2044	02/02/2017	9.78	Call	Bond Future	5,899.9500	5.9000	5,867.7100	5.8677	(0.546)	0	0	0
2016/07/04	2044	02/02/2017	9.76	Call	Bond Future	5,802.9900	5.8030	5,770.6500	5.7707	(0.557)	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
2016/07/04	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	2046	04/08/2016			Bond Future	135.4182	135.4182	135.4333	135.4333	0.011	0.0000	0.0000	16,864
2016/07/04	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	2046	04/08/2016	129.00	Call	Bond Future	6,418.2300	6.4182	6,433.2600	6.4333	0.234	0	0	0
2016/07/04	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	2046	04/08/2016	129.01	Call	Bond Future	6,408.2300	6.4082	6,423.2600	6.4233	0.235	0	0	0
2016/07/04	2046	04/08/2016	129.02	Call	Bond Future	6,398.2300	6.3982	6,413.2600	6.4133	0.235	0	0	0
2016/07/04	2046	03/11/2016	137.07	Put	Bond Future	576.0200	0.5760	562.0600	0.5621	(2.424)	0	0	0
2016/07/04	2046	03/11/2016			Bond Future	136.4940	136.4940	136.5079	136.5079	0.010	0.0000	0.0000	0
2016/07/04	2046	03/11/2016	137.09	Put	Bond Future	596.0200	0.5960	582.0600	0.5821	(2.342)	0	0	0
2016/07/04	2046	03/11/2016	137.08	Put	Bond Future	586.0200	0.5860	572.0600	0.5721	(2.382)	0	0	0
2016/07/04	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	2050	04/08/2016	139.14	Call	Bond Future	5,814.0200	5.8140	5,829.9300	5.8299	0.274	0	0	0
2016/07/04	2050	04/08/2016			Bond Future	144.9540	144.9540	144.9699	144.9699	0.011	0.0000	0.0000	21,135
2016/07/04	2050	04/08/2016	139.12	Call	Bond Future	5,834.0200	5.8340	5,849.9300	5.8499	0.273	0	0	0
2016/07/04	2050	04/08/2016	139.13	Call	Bond Future	5,824.0200	5.8240	5,839.9300	5.8399	0.273	0	0	0
2016/07/04	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	2050	03/11/2016	149.52	Put	Bond Future	1,806.7200	1.8067	1,791.7500	1.7918	(0.829)	0	0	0
2016/07/04	2050	03/11/2016			Bond Future	147.7133	147.7133	147.7283	147.7283	0.010	0.0000	0.0000	0
2016/07/04	2050	03/11/2016	149.54	Put	Bond Future	1,826.7200	1.8267	1,811.7500	1.8118	(0.820)	0	0	0
2016/07/04	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	2050	03/11/2016	149.53	Put	Bond Future	1,816.7200	1.8167	1,801.7500	1.8018	(0.824)	0	0	0
2016/07/04	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	AL37	04/08/2016			Index Future	494.9200	494.9200	494.5400	494.5400	(0.077)	0.0000	0.0000	15
2016/07/04	AL37	03/11/2016			Index Future	504.4130	504.4130	504.0180	504.0180	(0.078)	0.0000	0.0000	0
2016/07/04	AL7T	04/08/2016			Index Future	574.9050	574.9050	574.7700	574.7700	(0.023)	0.0000	0.0000	11
2016/07/04	AL7T	03/11/2016			Index Future	585.9330	585.9330	585.7860	585.7860	(0.025)	0.0000	0.0000	0
2016/07/04	ALBI	04/08/2016			Index Future	522.8330	522.8330	522.7070	522.7070	(0.024)	0.0000	0.0000	728
2016/07/04	ALBI	03/11/2016			Index Future	532.8620	532.8620	532.7260	532.7260	(0.026)	0.0000	0.0000	8
2016/07/04	ALBI	02/02/2017			Index Future	543.4870	543.4870	543.3320	543.3320	(0.029)	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
2016/07/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/07/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	C211	31/01/2017			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
2016/07/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/04	EL28	04/08/2016			Bond Future	132.5858	132.5858	132.6016	132.6016	0.012	0.0000	0.0000	0
2016/07/04	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	EL28	04/08/2016	126.86	Call	Bond Future	5,725.7600	5.7258	5,741.6400	5.7416	0.277	0	0	0
2016/07/04	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	EL28	04/08/2016	126.87	Call	Bond Future	5,715.7600	5.7158	5,731.6400	5.7316	0.278	0	0	0
2016/07/04	EL28	04/08/2016	126.88	Call	Bond Future	5,705.7600	5.7058	5,721.6400	5.7216	0.278	0	0	0
2016/07/04	EL28	03/11/2016	132.17	Call	Bond Future	1,279.2900	1.2793	1,294.0100	1.2940	1.151	0	0	0
2016/07/04	EL28	03/11/2016			Bond Future	133.4493	133.4493	133.4640	133.4640	0.011	0.0000	0.0000	0
2016/07/04	EL28	03/11/2016	132.15	Call	Bond Future	1,299.2900	1.2993	1,314.0100	1.3140	1.133	0	0	0
2016/07/04	EL28	03/11/2016	132.16	Call	Bond Future	1,289.2900	1.2893	1,304.0100	1.3040	1.142	0	0	0
2016/07/04	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	ES33	04/08/2016			Bond Future	10.2389	81.1029	10.2381	81.1080	(0.008)	0.0000	0.0000	8,882
2016/07/04	ES33	04/08/2016	10.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	ES33	04/08/2016	10.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	ES33	04/08/2016	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/04	ES33	04/08/2016	10.26	Call	Bond Future	140.1300	0.1401	145.2500	0.1453	3.654	0	0	0
2016/07/04	ES33	04/08/2016	10.24	Call	Bond Future	7.3800	0.0074	12.5000	0.0125	69.377	0	0	0
2016/07/04	ES33	04/08/2016	10.25	Call	Bond Future	73.8000	0.0738	78.9200	0.0789	6.938	0	0	0
2016/07/04	ES33	03/11/2016			Bond Future	10.3105	78.8494	10.3099	78.8538	(0.006)	0.0000	0.0000	0
2016/07/04	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	ES33	03/11/2016	11.31	Call	Bond Future	6,162.8400	6.1628	6,167.2400	6.1672	0.071	0	0	0
2016/07/04	ES33	03/11/2016	11.29	Call	Bond Future	6,046.9300	6.0469	6,051.3300	6.0513	0.073	0	0	0
2016/07/04	ES33	03/11/2016	11.30	Call	Bond Future	6,104.9200	6.1049	6,109.3200	6.1093	0.072	0	0	0
2016/07/04	ES33	02/02/2017			Bond Future	10.3790	80.4221	10.3786	80.4245	(0.004)	0.0000	0.0000	0
2016/07/04	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	ES33	02/02/2017	10.59	Call	Bond Future	1,349.9600	1.3500	1,352.3600	1.3524	0.178	0	0	0
2016/07/04	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	ES33	02/02/2017	10.60	Call	Bond Future	1,413.0500	1.4131	1,415.4500	1.4154	0.170	0	0	0
2016/07/04	ES33	02/02/2017	10.61	Call	Bond Future	1,476.0600	1.4761	1,478.4600	1.4785	0.163	0	0	0
2016/07/04	ES42	04/08/2016			Bond Future	10.3938	85.5854	10.3930	85.5913	(0.007)	0.0000	0.0000	7,270
2016/07/04	ES42	03/11/2016			Bond Future	10.4642	82.9469	10.4635	82.9520	(0.006)	0.0000	0.0000	0
2016/07/04	GOVI	04/08/2016	520.99	Put	GOVI	2,430.0000	0.2430	3,910.0000	0.3910	60.905	0	0	0
2016/07/04	GOVI	04/08/2016			GOVI	520.7470	520.7470	520.5990	520.5990	(0.028)	0.0000	0.0000	449
2016/07/04	GOVI	04/08/2016	521.01	Put	GOVI	2,630.0000	0.2630	4,110.0000	0.4110	56.274	0	0	0
2016/07/04	GOVI	04/08/2016	521.00	Put	GOVI	2,530.0000	0.2530	4,010.0000	0.4010	58.498	0	0	0
2016/07/04	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	GOVI	03/11/2016	476.11	Call	GOVI	546,250.0000	54.6250	544,670.0000	54.4670	(0.289)	0	0	0
2016/07/04	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	GOVI	03/11/2016			GOVI	530.7350	530.7350	530.5770	530.5770	(0.030)	0.0000	0.0000	137
2016/07/04	GOVI	03/11/2016	476.12	Call	GOVI	546,150.0000	54.6150	544,570.0000	54.4570	(0.289)	0	0	0
2016/07/04	GOVI	03/11/2016	476.13	Call	GOVI	546,050.0000	54.6050	544,470.0000	54.4470	(0.289)	0	0	0
2016/07/04	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	GOVI	02/02/2017	533.34	Call	GOVI	79,780.0000	7.9780	78,010.0000	7.8010	(2.219)	0	0	0
2016/07/04	GOVI	02/02/2017			GOVI	541.3180	541.3180	541.1410	541.1410	(0.033)	0.0000	0.0000	0
2016/07/04	GOVI	02/02/2017	533.32	Call	GOVI	79,980.0000	7.9980	78,210.0000	7.8210	(2.213)	0	0	0
2016/07/04	GOVI	02/02/2017	533.33	Call	GOVI	79,880.0000	7.9880	78,110.0000	7.8110	(2.216)	0	0	0
2016/07/04	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/07/04	IGOV	04/08/2016			Index Future	248.6740	248.6740	248.7580	248.7580	0.034	0.0000	0.0000	1,079
2016/07/04	IGOV	03/11/2016			Index Future	253.4600	253.4600	253.5410	253.5410	0.032	0.0000	0.0000	24
2016/07/04	IGOV	02/02/2017			Index Future	258.5280	258.5280	258.6040	258.6040	0.029	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
2016/07/04	ILBI	04/08/2016			Index Future	673.2750	673.2750	673.3500	673.3500	0.011	0.0000	0.0000	156
2016/07/04	ILBI	03/11/2016			Index Future	686.1230	686.1230	686.1980	686.1980	0.011	0.0000	0.0000	0
2016/07/04	IS01	19/12/2016			Interest Rate Swap	100.0843	100.0843	100.0833	100.0833	(0.001)	0.0000	0.0000	0
2016/07/04	IS01	16/03/2017			Interest Rate Swap	100.0562	100.0562	100.0550	100.0550	(0.001)	0.0000	0.0000	0
2016/07/04	IS01	15/06/2017			Interest Rate Swap	99.7160	99.7160	99.7140	99.7140	(0.002)	0.0000	0.0000	0
2016/07/04	IS01	21/09/2017			Interest Rate Swap	99.8050	99.8050	99.8051	99.8051	0.000	0.0000	0.0000	0
2016/07/04	IS02	18/12/2017			Interest Rate Swap	100.1364	100.1364	100.1365	100.1365	0.000	0.0000	0.0000	0
2016/07/04	IS02	16/03/2018			Interest Rate Swap	99.4750	99.4750	99.4743	99.4743	(0.001)	0.0000	0.0000	0
2016/07/04	IS02	15/06/2018			Interest Rate Swap	99.1984	99.1984	99.1981	99.1981	0.000	0.0000	0.0000	0
2016/07/04	IS02	21/09/2018			Interest Rate Swap	99.3170	99.3170	99.3172	99.3172	0.000	0.0000	0.0000	0
2016/07/04	IS05	17/12/2020			Interest Rate Swap	98.5585	98.5585	98.4957	98.4957	(0.064)	0.0000	0.0000	0
2016/07/04	IS05	16/03/2021			Interest Rate Swap	97.9243	97.9243	97.8687	97.8687	(0.057)	0.0000	0.0000	0
2016/07/04	IS05	15/06/2021			Interest Rate Swap	97.2568	97.2568	97.2060	97.2060	(0.052)	0.0000	0.0000	0
2016/07/04	IS05	21/09/2021			Interest Rate Swap	97.5643	97.5643	97.5149	97.5149	(0.051)	0.0000	0.0000	0
2016/07/04	IS10	17/12/2025			Interest Rate Swap	99.0306	99.0306	98.9607	98.9607	(0.071)	0.0000	0.0000	0
2016/07/04	IS10	16/03/2026			Interest Rate Swap	96.1552	96.1552	96.0965	96.0965	(0.061)	0.0000	0.0000	0
2016/07/04	IS10	15/06/2026			Interest Rate Swap	94.9512	94.9512	94.9019	94.9019	(0.052)	0.0000	0.0000	0
2016/07/04	IS10	21/09/2026			Interest Rate Swap	97.0328	97.0328	96.9904	96.9904	(0.044)	0.0000	0.0000	0
2016/07/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/07/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/07/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/07/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/07/04	JBAF	20/07/2016			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2016/07/04	JBAF	17/08/2016			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/07/04	JBAF	21/09/2016			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/07/04	JBAF	19/10/2016			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/07/04	JBAF	16/11/2016			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/07/04	JBAF	21/12/2016			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2016/07/04	JBAF	15/02/2017			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/07/04	JBAF	15/03/2017			Jibar Tradeable Future	7.6000	92.4000	7.6000	92.4000	0.000	0.0000	0.0000	0
2016/07/04	JBAF	21/06/2017			Jibar Tradeable Future	7.6700	92.3300	7.6700	92.3300	0.000	0.0000	0.0000	0
2016/07/04	JBAF	20/09/2017			Jibar Tradeable Future	7.7200	92.2800	7.7200	92.2800	0.000	0.0000	0.0000	0
2016/07/04	JBAF	20/12/2017			Jibar Tradeable Future	7.7500	92.2500	7.7500	92.2500	0.000	0.0000	0.0000	0
2016/07/04	JBAF	20/03/2018			Jibar Tradeable Future	7.8200	92.1800	7.8200	92.1800	0.000	0.0000	0.0000	0
2016/07/04	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/07/04	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	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
2016/07/04	R023	04/08/2016	8.24	Call	Bond Future	506.1700	0.5062	445.4500	0.4455	(11.996)	0	0	0
2016/07/04	R023	04/08/2016	8.25	Put	Bond Future	1,349.5300	1.3495	1,360.5500	1.3606	0.817	0	0	0
2016/07/04	R023	04/08/2016			Bond Future	8.4191	100.1075	8.4341	100.0348	0.178	0.0000	0.0000	11,610
2016/07/04	R023	04/08/2016	8.25	Call	Bond Future	523.3500	0.5234	461.6700	0.4617	(11.786)	0	0	0
2016/07/04	R023	04/08/2016	8.26	Call	Bond Future	541.0400	0.5410	478.4000	0.4784	(11.578)	0	0	0
2016/07/04	R023	04/08/2016	8.24	Put	Bond Future	1,381.4700	1.3815	1,393.4500	1.3934	0.867	0	0	0
2016/07/04	R023	04/08/2016	8.26	Put	Bond Future	1,318.1300	1.3181	1,328.1900	1.3282	0.763	0	0	0
2016/07/04	R023	03/11/2016	9.73	Put	Bond Future	167.9200	0.1679	166.0800	0.1661	(1.096)	0	0	0
2016/07/04	R023	03/11/2016			Bond Future	8.4527	98.0760	8.4686	98.0009	0.189	0.0000	0.0000	607
2016/07/04	R023	03/11/2016	9.75	Put	Bond Future	160.7600	0.1608	158.9100	0.1589	(1.151)	0	0	0
2016/07/04	R023	03/11/2016	9.73	Call	Bond Future	5,963.5000	5.9635	5,886.5600	5.8866	(1.290)	0	0	0
2016/07/04	R023	03/11/2016	9.74	Put	Bond Future	164.3100	0.1643	162.4600	0.1625	(1.126)	0	0	0
2016/07/04	R023	03/11/2016	9.74	Call	Bond Future	6,003.5300	6.0035	5,926.5800	5.9266	(1.282)	0	0	0
2016/07/04	R023	03/11/2016	9.75	Call	Bond Future	6,043.5900	6.0436	5,966.6400	5.9666	(1.273)	0	0	0
2016/07/04	R023	02/02/2017	8.85	Call	Bond Future	3,101.5800	3.1016	3,037.3400	3.0373	(2.071)	0	0	0
2016/07/04	R023	02/02/2017			Bond Future	8.4760	100.0320	8.4933	99.9528	0.205	0.0000	0.0000	0
2016/07/04	R023	02/02/2017	8.86	Call	Bond Future	3,129.8600	3.1299	3,065.4100	3.0654	(2.059)	0	0	0
2016/07/04	R023	02/02/2017	8.84	Put	Bond Future	1,429.0100	1.4290	1,444.1500	1.4441	1.059	0	0	0
2016/07/04	R023	02/02/2017	8.86	Put	Bond Future	1,396.1300	1.3961	1,410.8500	1.4109	1.054	0	0	0
2016/07/04	R023	02/02/2017	8.84	Call	Bond Future	3,073.4100	3.0734	3,009.3800	3.0094	(2.083)	0	0	0
2016/07/04	R023	02/02/2017	8.85	Put	Bond Future	1,412.5000	1.4125	1,427.4300	1.4274	1.057	0	0	0
2016/07/04	R035	04/08/2016			Bond Future	9.3126	100.0927	9.3121	100.0964	(0.005)	0.0000	0.0000	4,572
2016/07/04	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	R035	04/08/2016	10.35	Call	Bond Future	8,230.6300	8.2306	8,234.3600	8.2344	0.045	0	0	0
2016/07/04	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	R035	04/08/2016	10.36	Call	Bond Future	8,304.5700	8.3046	8,308.3000	8.3083	0.045	0	0	0
2016/07/04	R035	04/08/2016	10.37	Call	Bond Future	8,378.4200	8.3784	8,382.1500	8.3822	0.045	0	0	0
2016/07/04	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	R035	03/11/2016			Bond Future	9.3560	97.4902	9.3557	97.4931	(0.004)	0.0000	0.0000	0
2016/07/04	R035	03/11/2016	9.59	Call	Bond Future	1,937.0400	1.9370	1,939.9000	1.9399	0.148	0	0	0
2016/07/04	R035	03/11/2016	9.57	Call	Bond Future	1,773.8100	1.7738	1,776.6700	1.7767	0.161	0	0	0
2016/07/04	R035	03/11/2016	9.58	Call	Bond Future	1,855.4800	1.8555	1,858.3400	1.8583	0.154	0	0	0
2016/07/04	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	R186	04/08/2016	8.51	Put	Bond Future	2,153.1000	2.1531	2,119.0800	2.1191	(1.580)	0	0	0
2016/07/04	R186	04/08/2016	8.85	Call	Bond Future	1,992.0700	1.9921	1,912.1400	1.9121	(4.012)	0	0	750
2016/07/04	R186	04/08/2016	8.90	Call	Bond Future	2,224.3900	2.2244	2,145.4600	2.1455	(3.548)	0	0	500
2016/07/04	R186	04/08/2016	9.60	Call	Bond Future	6,378.5600	6.3786	6,334.7800	6.3348	(0.686)	0	0	0
2016/07/04	R186	04/08/2016	10.00	Put	Bond Future	5.0500	0.0051	3.3400	0.0033	(33.861)	0	0	6,500
2016/07/04	R186	04/08/2016			Bond Future	8.6960	113.5717	8.7006	113.5375	0.054	0.0000	0.0000	96,314
2016/07/04	R186	04/08/2016	8.50	Put	Bond Future	2,202.0000	2.2020	2,168.7900	2.1688	(1.508)	0	0	0
2016/07/04	R186	04/08/2016	9.30	Put	Bond Future	173.1700	0.1732	149.1500	0.1491	(13.871)	0	0	0
2016/07/04	R186	04/08/2016	9.20	Call	Bond Future	3,852.7700	3.8528	3,788.5400	3.7885	(1.667)	0	0	0
2016/07/04	R186	04/08/2016	9.25	Put	Bond Future	212.6100	0.2126	185.5900	0.1856	(12.709)	0	0	1,000
2016/07/04	R186	04/08/2016	9.35	Put	Bond Future	140.1500	0.1402	119.0100	0.1190	(15.084)	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
2016/07/04	R186	04/08/2016	9.40	Put	Bond Future	112.7100	0.1127	94.3000	0.0943	(16.334)	0	0	3,569
2016/07/04	R186	04/08/2016	8.51	Call	Bond Future	786.7400	0.7867	718.5500	0.7186	(8.667)	0	0	0
2016/07/04	R186	04/08/2016	8.85	Put	Bond Future	876.9200	0.8769	831.1600	0.8312	(5.218)	0	0	0
2016/07/04	R186	04/08/2016	8.49	Call	Bond Future	736.8700	0.7369	670.3200	0.6703	(9.031)	0	0	0
2016/07/04	R186	04/08/2016	9.10	Call	Bond Future	3,271.8600	3.2719	3,201.6900	3.2017	(2.145)	0	0	0
2016/07/04	R186	04/08/2016	8.50	Call	Bond Future	761.5200	0.7615	694.1400	0.6941	(8.848)	0	0	0
2016/07/04	R186	04/08/2016	9.30	Call	Bond Future	4,460.7800	4.4608	4,402.5900	4.4026	(1.304)	0	0	500
2016/07/04	R186	04/08/2016	8.90	Put	Bond Future	750.5400	0.7505	705.7800	0.7058	(5.964)	0	0	0
2016/07/04	R186	04/08/2016	9.20	Put	Bond Future	259.3900	0.2594	229.3300	0.2293	(11.589)	0	0	2,500
2016/07/04	R186	04/08/2016	9.25	Call	Bond Future	4,153.8700	4.1539	4,092.6800	4.0927	(1.473)	0	0	0
2016/07/04	R186	04/08/2016	9.35	Call	Bond Future	4,772.6000	4.7726	4,717.2900	4.7173	(1.159)	0	0	500
2016/07/04	R186	04/08/2016	9.40	Call	Bond Future	5,088.5100	5.0885	5,035.9300	5.0359	(1.033)	0	0	0
2016/07/04	R186	04/08/2016	9.10	Put	Bond Future	378.8000	0.3788	342.8000	0.3428	(9.504)	0	0	2,500
2016/07/04	R186	04/08/2016	9.60	Put	Bond Future	44.2700	0.0443	34.6600	0.0347	(21.708)	0	0	4,031
2016/07/04	R186	04/08/2016	10.00	Call	Bond Future	8,986.4100	8.9864	8,950.5300	8.9505	(0.399)	0	0	0
2016/07/04	R186	04/08/2016	8.49	Put	Bond Future	2,251.5300	2.2515	2,219.1500	2.2191	(1.438)	0	0	0
2016/07/04	R186	03/11/2016	9.40	Put	Bond Future	908.5900	0.9086	892.5400	0.8925	(1.766)	0	0	0
2016/07/04	R186	03/11/2016			Bond Future	8.7305	115.7268	8.7355	115.6908	0.058	8.7497	8.7497	1,253
2016/07/04	R186	03/11/2016	9.20	Put	Bond Future	1,271.8200	1.2718	1,254.9900	1.2550	(1.323)	0	0	0
2016/07/04	R186	03/11/2016	8.95	Put	Bond Future	1,881.9300	1.8819	1,865.8300	1.8658	(0.856)	0	0	0
2016/07/04	R186	03/11/2016	8.97	Put	Bond Future	1,825.7500	1.8257	1,809.5100	1.8095	(0.889)	0	0	0
2016/07/04	R186	03/11/2016	9.66	Call	Bond Future	6,953.1700	6.9532	6,903.3400	6.9033	(0.717)	0	0	0
2016/07/04	R186	03/11/2016	8.96	Put	Bond Future	1,853.6800	1.8537	1,837.5100	1.8375	(0.872)	0	0	0
2016/07/04	R186	03/11/2016	8.97	Call	Bond Future	3,520.1500	3.5201	3,467.9000	3.4679	(1.484)	0	0	0
2016/07/04	R186	03/11/2016	9.71	Call	Bond Future	7,231.1700	7.2312	7,181.8700	7.1819	(0.682)	0	0	0
2016/07/04	R186	03/11/2016	9.20	Call	Bond Future	4,560.7200	4.5607	4,507.8800	4.5079	(1.159)	0	0	1,425
2016/07/04	R186	03/11/2016	8.95	Call	Bond Future	3,436.1800	3.4362	3,384.0700	3.3841	(1.517)	0	0	0
2016/07/04	R186	03/11/2016	9.40	Call	Bond Future	5,558.6300	5.5586	5,506.5700	5.5066	(0.937)	0	0	1,425
2016/07/04	R186	03/11/2016	9.66	Put	Bond Future	568.1500	0.5681	554.3300	0.5543	(2.432)	0	0	5,000
2016/07/04	R186	03/11/2016	9.71	Put	Bond Future	516.9000	0.5169	503.6100	0.5036	(2.571)	0	0	5,000
2016/07/04	R186	03/11/2016	8.96	Call	Bond Future	3,478.0400	3.4780	3,425.8600	3.4259	(1.500)	0	0	0
2016/07/04	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	R197	04/08/2016			Bond Future	299.8109	299.8109	299.8426	299.8426	0.011	0.0000	0.0000	1,644
2016/07/04	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	R197	04/08/2016	293.98	Call	Bond Future	5,830.9400	5.8309	5,862.6300	5.8626	0.543	0	0	0
2016/07/04	R197	04/08/2016	293.96	Call	Bond Future	5,850.9400	5.8509	5,882.6300	5.8826	0.542	0	0	0
2016/07/04	R197	04/08/2016	293.97	Call	Bond Future	5,840.9400	5.8409	5,872.6300	5.8726	0.543	0	0	0
2016/07/04	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	R197	03/11/2016	303.56	Call	Bond Future	1,958.3100	1.9583	1,987.4800	1.9875	1.490	0	0	0
2016/07/04	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	R197	03/11/2016			Bond Future	305.5183	305.5183	305.5475	305.5475	0.010	0.0000	0.0000	0
2016/07/04	R197	03/11/2016	303.57	Call	Bond Future	1,948.3100	1.9483	1,977.4800	1.9775	1.497	0	0	0
2016/07/04	R197	03/11/2016	303.58	Call	Bond Future	1,938.3100	1.9383	1,967.4800	1.9675	1.505	0	0	0
2016/07/04	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	R202	04/08/2016	243.25	Call	Bond Future	6,835.4600	6.8355	6,780.8900	6.7809	(0.798)	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
2016/07/04	R202	04/08/2016			Bond Future	249.4423		249.4423	249.4692	0.011	0.0000	0.0000	37,211
2016/07/04	R202	04/08/2016	243.26	Call	Bond Future	6,827.2800	6.8273	6,772.5800	6.7726	(0.801)	0	0	0
2016/07/04	R202	04/08/2016	243.24	Put	Bond Future	641.3400	0.6413	559.9800	0.5600	(12.686)	0	0	0
2016/07/04	R202	04/08/2016	243.26	Put	Bond Future	644.9700	0.6450	563.3500	0.5634	(12.655)	0	0	0
2016/07/04	R202	04/08/2016	243.24	Call	Bond Future	6,843.6500	6.8437	6,789.2100	6.7892	(0.795)	0	0	0
2016/07/04	R202	04/08/2016	243.25	Put	Bond Future	643.1500	0.6431	561.6600	0.5617	(12.670)	0	0	0
2016/07/04	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	R202	03/11/2016			Bond Future	254.1909	254.1909	254.2158	254.2158	0.010	0.0000	0.0000	0
2016/07/04	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	R202	03/11/2016	253.85	Call	Bond Future	340.9000	0.3409	365.7800	0.3658	7.298	0	0	0
2016/07/04	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	R202	03/11/2016	253.86	Call	Bond Future	330.9000	0.3309	355.7800	0.3558	7.519	0	0	0
2016/07/04	R202	03/11/2016	253.87	Call	Bond Future	320.9000	0.3209	345.7800	0.3458	7.753	0	0	0
2016/07/04	R203	04/08/2016	7.26	Call	Bond Future	93.0200	0.0930	67.7100	0.0677	(27.209)	0	0	0
2016/07/04	R203	04/08/2016			Bond Future	7.3864	104.2010	7.4419	104.1431	0.751	0.0000	0.0000	58,231
2016/07/04	R203	04/08/2016	7.24	Call	Bond Future	85.4300	0.0854	61.4800	0.0615	(28.035)	0	0	0
2016/07/04	R203	04/08/2016	7.25	Call	Bond Future	89.1700	0.0892	64.5400	0.0645	(27.621)	0	0	0
2016/07/04	R203	04/08/2016	7.24	Put	Bond Future	238.5500	0.2386	272.5300	0.2725	14.244	0	0	0
2016/07/04	R203	04/08/2016	7.26	Put	Bond Future	225.2000	0.2252	257.8200	0.2578	14.485	0	0	0
2016/07/04	R203	04/08/2016	7.25	Put	Bond Future	231.8200	0.2318	265.1200	0.2651	14.365	0	0	0
2016/07/04	R203	03/11/2016	8.86	Call	Bond Future	1,288.8500	1.2888	1,229.7300	1.2297	(4.587)	0	0	0
2016/07/04	R203	03/11/2016			Bond Future	7.2741	102.0065	7.3476	101.9465	1.010	0.0000	0.0000	0
2016/07/04	R203	03/11/2016	8.84	Call	Bond Future	1,273.1600	1.2732	1,214.0900	1.2141	(4.640)	0	0	0
2016/07/04	R203	03/11/2016	8.85	Call	Bond Future	1,281.0000	1.2810	1,221.9100	1.2219	(4.613)	0	0	0
2016/07/04	R203	03/11/2016	8.84	Put	Bond Future	5.1100	0.0051	6.1000	0.0061	19.374	0	0	0
2016/07/04	R203	03/11/2016	8.86	Put	Bond Future	4.7600	0.0048	5.7000	0.0057	19.748	0	0	0
2016/07/04	R203	03/11/2016	8.85	Put	Bond Future	4.9300	0.0049	5.9000	0.0059	19.675	0	0	0
2016/07/04	R203	02/02/2017	7.70	Call	Bond Future	502.1000	0.5021	451.9500	0.4520	(9.988)	0	0	0
2016/07/04	R203	02/02/2017	7.71	Put	Bond Future	68.3800	0.0684	81.9700	0.0820	19.874	0	0	0
2016/07/04	R203	02/02/2017			Bond Future	6.9548	104.0411	7.0645	103.9772	1.578	0.0000	0.0000	0
2016/07/04	R203	02/02/2017	7.71	Call	Bond Future	506.8500	0.5069	456.5200	0.4565	(9.930)	0	0	0
2016/07/04	R203	02/02/2017	7.72	Call	Bond Future	511.6300	0.5116	461.1300	0.4611	(9.870)	0	0	0
2016/07/04	R203	02/02/2017	7.70	Put	Bond Future	69.4100	0.0694	83.1800	0.0832	19.839	0	0	0
2016/07/04	R203	02/02/2017	7.72	Put	Bond Future	67.3700	0.0674	80.7900	0.0808	19.920	0	0	0
2016/07/04	R204	04/08/2016			Bond Future	7.7946	101.5134	7.8363	101.4247	0.535	0.0000	0.0000	33,282
2016/07/04	R204	04/08/2016	7.74	Put	Bond Future	396.4200	0.3964	432.6800	0.4327	9.147	0	0	0
2016/07/04	R204	04/08/2016	7.76	Put	Bond Future	373.3700	0.3734	407.6700	0.4077	9.187	0	0	0
2016/07/04	R204	04/08/2016	7.74	Call	Bond Future	280.0600	0.2801	227.6600	0.2277	(18.710)	0	0	0
2016/07/04	R204	04/08/2016	7.75	Put	Bond Future	384.7900	0.3848	420.0700	0.4201	9.169	0	0	0
2016/07/04	R204	04/08/2016	7.75	Call	Bond Future	289.7400	0.2897	236.3600	0.2364	(18.423)	0	0	0
2016/07/04	R204	04/08/2016	7.76	Call	Bond Future	299.6300	0.2996	245.2700	0.2453	(18.142)	0	0	0
2016/07/04	R204	03/11/2016			Bond Future	7.7949	103.4397	7.8424	103.3483	0.610	0.0000	0.0000	656
2016/07/04	R204	03/11/2016	9.21	Put	Bond Future	25.7900	0.0258	27.9600	0.0280	8.414	0	0	0
2016/07/04	R204	03/11/2016	9.23	Put	Bond Future	24.2700	0.0243	26.3100	0.0263	8.405	0	0	0
2016/07/04	R204	03/11/2016	9.22	Put	Bond Future	25.0200	0.0250	27.1200	0.0271	8.393	0	0	0
2016/07/04	R204	03/11/2016	9.22	Call	Bond Future	2,720.0300	2.7200	2,630.7500	2.6307	(3.282)	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
2016/07/04	R204	03/11/2016	9.21	Call	Bond Future	2,702.2100	2.7022	2,613.0000	2.6130	(3.301)	0	0	0
2016/07/04	R204	03/11/2016	9.23	Call	Bond Future	2,737.8600	2.7379	2,648.5200	2.6485	(3.263)	0	0	0
2016/07/04	R204	02/02/2017	8.28	Call	Bond Future	1,239.9200	1.2399	1,169.5500	1.1695	(5.675)	0	0	0
2016/07/04	R204	02/02/2017			Bond Future	7.7539	101.4607	7.8098	101.3648	0.721	0.0000	0.0000	0
2016/07/04	R204	02/02/2017	8.29	Call	Bond Future	1,251.9500	1.2519	1,181.2700	1.1813	(5.646)	0	0	0
2016/07/04	R204	02/02/2017	8.30	Call	Bond Future	1,264.2900	1.2643	1,193.3200	1.1933	(5.613)	0	0	0
2016/07/04	R204	02/02/2017	8.28	Put	Bond Future	342.9000	0.3429	368.3600	0.3684	7.425	0	0	0
2016/07/04	R204	02/02/2017	8.30	Put	Bond Future	333.3800	0.3334	358.2400	0.3582	7.457	0	0	0
2016/07/04	R204	02/02/2017	8.29	Put	Bond Future	337.9800	0.3380	363.1300	0.3631	7.441	0	0	0
2016/07/04	R207	04/08/2016			Bond Future	8.0283	98.2102	8.0538	98.1362	0.317	0.0000	0.0000	74,935
2016/07/04	R207	04/08/2016	7.99	Put	Bond Future	544.4400	0.5444	563.1500	0.5631	3.437	0	0	0
2016/07/04	R207	04/08/2016	8.01	Put	Bond Future	514.1200	0.5141	531.2700	0.5313	3.336	0	0	0
2016/07/04	R207	04/08/2016	8.00	Put	Bond Future	529.1400	0.5291	547.0700	0.5471	3.389	0	0	0
2016/07/04	R207	04/08/2016	8.01	Call	Bond Future	460.9200	0.4609	404.0600	0.4041	(12.336)	0	0	0
2016/07/04	R207	04/08/2016	7.99	Call	Bond Future	433.0600	0.4331	377.7600	0.3778	(12.770)	0	0	0
2016/07/04	R207	04/08/2016	8.00	Call	Bond Future	446.8500	0.4469	390.7700	0.3908	(12.550)	0	0	0
2016/07/04	R207	02/02/2017	9.24	Call	Bond Future	3,190.3800	3.1904	3,116.7100	3.1167	(2.309)	0	0	0
2016/07/04	R207	02/02/2017			Bond Future	8.0385	98.4262	8.0702	98.3456	0.395	0.0000	0.0000	0
2016/07/04	R207	02/02/2017	8.91	Call	Bond Future	2,511.7200	2.5117	2,442.6700	2.4427	(2.749)	0	0	62
2016/07/04	R207	02/02/2017	9.22	Call	Bond Future	3,147.9400	3.1479	3,074.5000	3.0745	(2.333)	0	0	0
2016/07/04	R207	02/02/2017	9.23	Call	Bond Future	3,169.1400	3.1691	3,095.5900	3.0956	(2.321)	0	0	0
2016/07/04	R207	02/02/2017	8.91	Put	Bond Future	329.8700	0.3299	341.3600	0.3414	3.483	0	0	0
2016/07/04	R207	02/02/2017	9.22	Put	Bond Future	204.5000	0.2045	211.6000	0.2116	3.472	0	0	0
2016/07/04	R207	02/02/2017	9.24	Put	Bond Future	198.0700	0.1981	204.9400	0.2049	3.468	0	0	0
2016/07/04	R207	02/02/2017	9.23	Put	Bond Future	201.2600	0.2013	208.2500	0.2082	3.473	0	0	0
2016/07/04	R208	04/08/2016	8.01	Put	Bond Future	1,008.4400	1.0084	1,044.5300	1.0445	3.579	0	0	0
2016/07/04	R208	04/08/2016			Bond Future	8.1847	96.9737	8.2100	96.8809	0.309	0.0000	0.0000	48,487
2016/07/04	R208	04/08/2016	8.00	Put	Bond Future	1,032.8200	1.0328	1,070.0000	1.0700	3.600	0	0	0
2016/07/04	R208	04/08/2016	7.99	Call	Bond Future	339.5000	0.3395	284.9400	0.2849	(16.071)	0	0	0
2016/07/04	R208	04/08/2016	8.00	Call	Bond Future	351.8400	0.3518	296.1900	0.2962	(15.817)	0	0	0
2016/07/04	R208	04/08/2016	8.01	Call	Bond Future	364.4900	0.3645	307.7500	0.3077	(15.567)	0	0	0
2016/07/04	R208	04/08/2016	7.99	Put	Bond Future	1,057.5200	1.0575	1,095.7900	1.0958	3.619	0	0	0
2016/07/04	R208	03/11/2016	9.59	Put	Bond Future	78.5100	0.0785	79.7600	0.0798	1.592	0	0	0
2016/07/04	R208	03/11/2016			Bond Future	8.2117	95.4112	8.2389	95.3156	0.332	0.0000	0.0000	46
2016/07/04	R208	03/11/2016	9.58	Put	Bond Future	80.5900	0.0806	81.8800	0.0819	1.601	0	0	0
2016/07/04	R208	03/11/2016	9.57	Call	Bond Future	4,707.8500	4.7079	4,613.6200	4.6136	(2.002)	0	0	0
2016/07/04	R208	03/11/2016	9.58	Call	Bond Future	4,738.7500	4.7388	4,644.4600	4.6445	(1.990)	0	0	0
2016/07/04	R208	03/11/2016	9.59	Call	Bond Future	4,769.6700	4.7697	4,675.3400	4.6753	(1.978)	0	0	0
2016/07/04	R208	03/11/2016	9.57	Put	Bond Future	82.7100	0.0827	84.0600	0.0841	1.632	0	0	0
2016/07/04	R208	02/02/2017			Bond Future	8.2224	97.3143	8.2523	97.2143	0.364	0.0000	0.0000	0
2016/07/04	R208	02/02/2017	8.64	Call	Bond Future	2,277.7300	2.2777	2,203.2600	2.2033	(3.269)	0	0	0
2016/07/04	R208	02/02/2017	8.63	Put	Bond Future	904.1500	0.9042	929.9800	0.9300	2.857	0	0	0
2016/07/04	R208	02/02/2017	8.65	Put	Bond Future	881.7300	0.8817	906.9800	0.9070	2.864	0	0	0
2016/07/04	R208	02/02/2017	8.64	Put	Bond Future	893.0200	0.8930	918.5600	0.9186	2.860	0	0	0
2016/07/04	R208	02/02/2017	8.65	Call	Bond Future	2,299.3000	2.2993	2,224.5400	2.2245	(3.251)	0	0	0
2016/07/04	R208	02/02/2017	8.63	Call	Bond Future	2,255.9900	2.2560	2,181.8100	2.1818	(3.288)	0	0	0

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2016/07/04	R209	04/08/2016	9.26	Call	Bond Future	1,413.3900	1.4134	1,351.6900	1.3517	(4.365)	0	0	0
2016/07/04	R209	04/08/2016	9.70	Put	Bond Future	369.0600	0.3691	326.3200	0.3263	(11.581)	0	0	250
2016/07/04	R209	04/08/2016			Bond Future	9.2563	75.2547	9.2559	75.2576	(0.004)	0.0000	0.0000	55,153
2016/07/04	R209	04/08/2016	9.24	Call	Bond Future	1,343.5100	1.3435	1,281.7800	1.2818	(4.595)	0	0	0
2016/07/04	R209	04/08/2016	9.60	Put	Bond Future	516.2700	0.5163	466.2200	0.4662	(9.695)	0	0	0
2016/07/04	R209	04/08/2016	10.60	Call	Bond Future	8,663.7100	8.6637	8,664.2200	8.6642	0.006	0	0	5,624
2016/07/04	R209	04/08/2016	9.40	Put	Bond Future	950.3300	0.9503	888.8700	0.8889	(6.467)	0	0	0
2016/07/04	R209	04/08/2016	9.70	Call	Bond Future	3,416.2300	3.4162	3,376.4000	3.3764	(1.166)	0	0	0
2016/07/04	R209	04/08/2016	10.29	Call	Bond Future	6,839.4900	6.8395	6,833.8100	6.8338	(0.083)	0	0	0
2016/07/04	R209	04/08/2016	9.25	Call	Bond Future	1,378.1900	1.3782	1,316.4600	1.3165	(4.479)	0	0	0
2016/07/04	R209	04/08/2016	9.24	Put	Bond Future	1,459.2000	1.4592	1,394.5600	1.3946	(4.430)	0	0	0
2016/07/04	R209	04/08/2016	10.60	Put	Bond Future	7.0200	0.0070	4.6200	0.0046	(34.188)	0	0	0
2016/07/04	R209	04/08/2016	9.40	Call	Bond Future	1,959.0400	1.9590	1,900.4900	1.9005	(2.989)	0	0	250
2016/07/04	R209	04/08/2016	9.26	Put	Bond Future	1,387.0800	1.3871	1,322.4700	1.3225	(4.658)	0	0	0
2016/07/04	R209	04/08/2016	9.60	Call	Bond Future	2,893.8600	2.8939	2,846.7200	2.8467	(1.629)	0	0	5,624
2016/07/04	R209	04/08/2016	9.25	Put	Bond Future	1,422.8300	1.4228	1,358.1900	1.3582	(4.543)	0	0	0
2016/07/04	R209	04/08/2016	10.29	Put	Bond Future	33.5500	0.0336	24.9600	0.0250	(25.604)	0	0	250
2016/07/04	R209	03/11/2016	10.26	Call	Bond Future	6,961.5300	6.9615	6,942.8900	6.9429	(0.268)	0	0	0
2016/07/04	R209	03/11/2016			Bond Future	9.2938	73.5322	9.2935	73.5343	(0.003)	0.0000	0.0000	0
2016/07/04	R209	03/11/2016	10.24	Call	Bond Future	6,860.4500	6.8604	6,841.4400	6.8414	(0.277)	0	0	0
2016/07/04	R209	03/11/2016	10.25	Call	Bond Future	6,910.9100	6.9109	6,892.0800	6.8921	(0.272)	0	0	0
2016/07/04	R209	03/11/2016	10.24	Put	Bond Future	638.1500	0.6381	616.9600	0.6170	(3.321)	0	0	0
2016/07/04	R209	03/11/2016	10.25	Put	Bond Future	627.2600	0.6273	606.2500	0.6063	(3.349)	0	0	5,000
2016/07/04	R209	03/11/2016	10.26	Put	Bond Future	616.6300	0.6166	595.8100	0.5958	(3.376)	0	0	0
2016/07/04	R209	02/02/2017	9.55	Put	Bond Future	2,842.4200	2.8424	2,817.8600	2.8179	(0.864)	0	0	0
2016/07/04	R209	02/02/2017			Bond Future	9.3255	74.9989	9.3255	74.9992	(0.001)	0.0000	0.0000	0
2016/07/04	R209	02/02/2017	9.54	Put	Bond Future	2,871.9900	2.8720	2,847.4000	2.8474	(0.856)	0	0	0
2016/07/04	R209	02/02/2017	9.55	Call	Bond Future	4,385.6900	4.3857	4,361.4800	4.3615	(0.552)	0	0	0
2016/07/04	R209	02/02/2017	9.53	Call	Bond Future	4,309.3700	4.3094	4,285.1000	4.2851	(0.563)	0	0	0
2016/07/04	R209	02/02/2017	9.54	Call	Bond Future	4,347.5700	4.3476	4,323.3300	4.3233	(0.558)	0	0	0
2016/07/04	R209	02/02/2017	9.53	Put	Bond Future	2,901.5700	2.9016	2,876.9500	2.8769	(0.849)	0	0	0
2016/07/04	R210	04/08/2016			Bond Future	189.2483	189.2483	189.2686	189.2686	0.011	0.0000	0.0000	2,571
2016/07/04	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	R210	04/08/2016	181.50	Call	Bond Future	7,748.3400	7.7483	7,768.6400	7.7686	0.262	0	0	0
2016/07/04	R210	04/08/2016	181.52	Call	Bond Future	7,728.3400	7.7283	7,748.6400	7.7486	0.263	0	0	0
2016/07/04	R210	04/08/2016	181.51	Call	Bond Future	7,738.3400	7.7383	7,758.6400	7.7586	0.262	0	0	0
2016/07/04	R210	03/11/2016			Bond Future	190.5740	190.5740	190.5927	190.5927	0.010	0.0000	0.0000	0
2016/07/04	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	R210	03/11/2016	188.90	Call	Bond Future	1,674.0100	1.6740	1,692.6700	1.6927	1.115	0	0	0
2016/07/04	R210	03/11/2016	188.91	Call	Bond Future	1,664.0100	1.6640	1,682.6700	1.6827	1.121	0	0	0
2016/07/04	R210	03/11/2016	188.92	Call	Bond Future	1,654.0100	1.6540	1,672.6700	1.6727	1.128	0	0	0

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2016/07/04	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	R211	04/08/2016			Bond Future	139.7697	139.7697	139.7831	139.7831	0.010	0.0000	0.0000	63
2016/07/04	R211	04/08/2016	137.09	Call	Bond Future	2,679.6900	2.6797	2,693.1400	2.6931	0.502	0	0	0
2016/07/04	R211	04/08/2016	137.07	Call	Bond Future	2,699.6900	2.6997	2,713.1400	2.7131	0.498	0	0	0
2016/07/04	R211	04/08/2016	137.08	Call	Bond Future	2,689.6900	2.6897	2,703.1400	2.7031	0.500	0	0	0
2016/07/04	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	R211	03/11/2016	141.75	Call	Bond Future	680.5000	0.6805	692.8100	0.6928	1.809	0	0	0
2016/07/04	R211	03/11/2016			Bond Future	142.4305	142.4305	142.4428	142.4428	0.009	0.0000	0.0000	0
2016/07/04	R211	03/11/2016	141.76	Call	Bond Future	670.5000	0.6705	682.8100	0.6828	1.836	0	0	0
2016/07/04	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	R211	03/11/2016	141.74	Call	Bond Future	690.5000	0.6905	702.8100	0.7028	1.783	0	0	0
2016/07/04	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	R212	04/08/2016	142.43	Call	Bond Future	3,706.5600	3.7066	3,722.3000	3.7223	0.425	0	0	0
2016/07/04	R212	04/08/2016			Bond Future	146.1366	146.1366	146.1523	146.1523	0.011	0.0000	0.0000	4,218
2016/07/04	R212	04/08/2016	142.44	Call	Bond Future	3,696.5600	3.6966	3,712.3000	3.7123	0.426	0	0	0
2016/07/04	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	R212	04/08/2016	142.42	Call	Bond Future	3,716.5600	3.7166	3,732.3000	3.7323	0.424	0	0	0
2016/07/04	R212	03/11/2016			Bond Future	148.9186	148.9186	148.9332	148.9332	0.010	0.0000	0.0000	0
2016/07/04	R212	03/11/2016	148.11	Call	Bond Future	808.6100	0.8086	823.1600	0.8232	1.799	0	0	0
2016/07/04	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/04	R212	03/11/2016	148.12	Call	Bond Future	798.6100	0.7986	813.1600	0.8132	1.822	0	0	0
2016/07/04	R212	03/11/2016	148.10	Call	Bond Future	818.6100	0.8186	833.1600	0.8332	1.777	0	0	0
2016/07/04	R213	04/08/2016			Bond Future	9.1364	86.0808	9.1411	86.0484	0.051	0.0000	0.0000	44,423
2016/07/04	R213	04/08/2016	8.99	Put	Bond Future	1,938.7300	1.9387	1,900.3100	1.9003	(1.982)	0	0	0
2016/07/04	R213	04/08/2016	9.01	Put	Bond Future	1,851.6800	1.8517	1,812.0000	1.8120	(2.143)	0	0	0
2016/07/04	R213	04/08/2016	9.00	Put	Bond Future	1,894.9000	1.8949	1,855.8400	1.8558	(2.061)	0	0	0
2016/07/04	R213	04/08/2016	9.01	Call	Bond Future	961.4000	0.9614	889.2300	0.8892	(7.507)	0	0	0
2016/07/04	R213	04/08/2016	8.99	Call	Bond Future	906.3900	0.9064	835.4800	0.8355	(7.823)	0	0	0
2016/07/04	R213	04/08/2016	9.00	Call	Bond Future	933.6300	0.9336	862.0800	0.8621	(7.664)	0	0	0
2016/07/04	R213	03/11/2016			Bond Future	9.1769	84.1636	9.1818	84.1297	0.054	0.0000	0.0000	0
2016/07/04	R213	03/11/2016	10.18	Put	Bond Future	539.4900	0.5395	525.6000	0.5256	(2.575)	0	0	0
2016/07/04	R213	03/11/2016	10.20	Put	Bond Future	520.2900	0.5203	506.6100	0.5066	(2.629)	0	0	0
2016/07/04	R213	03/11/2016	10.18	Call	Bond Future	7,082.7400	7.0827	7,034.9300	7.0349	(0.675)	0	0	0
2016/07/04	R213	03/11/2016	10.19	Put	Bond Future	529.8100	0.5298	516.0300	0.5160	(2.601)	0	0	0
2016/07/04	R213	03/11/2016	10.19	Call	Bond Future	7,134.5500	7.1346	7,086.8500	7.0868	(0.669)	0	0	0
2016/07/04	R213	03/11/2016	10.20	Call	Bond Future	7,186.4400	7.1864	7,138.8400	7.1388	(0.662)	0	0	0
2016/07/04	R213	02/02/2017	9.40	Call	Bond Future	4,114.4100	4.1144	4,069.4200	4.0694	(1.093)	0	0	0
2016/07/04	R213	02/02/2017	9.42	Call	Bond Future	4,188.8100	4.1888	4,143.6600	4.1437	(1.078)	0	0	0
2016/07/04	R213	02/02/2017			Bond Future	9.2122	85.8422	9.2176	85.8053	0.059	0.0000	0.0000	0
2016/07/04	R213	02/02/2017	9.41	Call	Bond Future	4,151.5300	4.1515	4,106.4600	4.1065	(1.086)	0	0	0

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2016/07/04	R213	02/02/2017	9.40	Put	Bond Future	2,844.7500	2.8448	2,836.5800	2.8366	(0.287)	0	0	0
2016/07/04	R213	02/02/2017	9.42	Put	Bond Future	2,785.5500	2.7856	2,777.2200	2.7772	(0.299)	0	0	0
2016/07/04	R213	02/02/2017	9.41	Put	Bond Future	2,815.0300	2.8150	2,806.7800	2.8068	(0.293)	0	0	0
2016/07/04	R214	04/08/2016	9.24	Call	Bond Future	1,008.6400	1.0086	946.0000	0.9460	(6.210)	0	0	0
2016/07/04	R214	04/08/2016	9.25	Put	Bond Future	2,013.0400	2.0130	1,947.1100	1.9471	(3.275)	0	0	0
2016/07/04	R214	04/08/2016	11.30	Call	Bond Future	12,145.5400	12.1455	12,148.3400	12.1483	0.023	0	0	5,610
2016/07/04	R214	04/08/2016			Bond Future	9.3809	75.3960	9.3805	75.3989	(0.004)	0.0000	0.0000	30,086
2016/07/04	R214	04/08/2016	8.55	Put	Bond Future	6,632.1800	6.6322	6,615.4500	6.6154	(0.252)	0	0	0
2016/07/04	R214	04/08/2016	9.30	Call	Bond Future	1,192.3800	1.1924	1,128.1200	1.1281	(5.389)	0	0	1,300
2016/07/04	R214	04/08/2016	9.25	Call	Bond Future	1,037.9300	1.0379	974.9500	0.9750	(6.068)	0	0	0
2016/07/04	R214	04/08/2016	11.30	Put	Bond Future	0.2900	0.0003	0.1400	0.0001	(51.724)	0	0	0
2016/07/04	R214	04/08/2016	10.30	Put	Bond Future	63.2600	0.0633	49.2400	0.0492	(22.163)	0	0	0
2016/07/04	R214	04/08/2016	9.26	Call	Bond Future	1,067.7600	1.0678	1,004.4700	1.0045	(5.927)	0	0	0
2016/07/04	R214	04/08/2016	8.55	Call	Bond Future	62.3000	0.0623	48.5200	0.0485	(22.119)	0	0	1,300
2016/07/04	R214	04/08/2016	9.30	Put	Bond Future	1,792.5400	1.7925	1,725.3300	1.7253	(3.749)	0	0	0
2016/07/04	R214	04/08/2016	9.24	Put	Bond Future	2,059.1200	2.0591	1,993.5300	1.9935	(3.185)	0	0	0
2016/07/04	R214	04/08/2016	10.30	Call	Bond Future	6,347.6800	6.3477	6,336.6100	6.3366	(0.174)	0	0	5,610
2016/07/04	R214	04/08/2016	9.26	Put	Bond Future	1,967.6300	1.9676	1,901.3900	1.9014	(3.366)	0	0	0
2016/07/04	R214	03/11/2016	10.35	Put	Bond Future	706.2300	0.7062	683.4100	0.6834	(3.231)	0	0	0
2016/07/04	R214	03/11/2016			Bond Future	9.4202	73.5296	9.4199	73.5319	(0.003)	0.0000	0.0000	3,395
2016/07/04	R214	03/11/2016	10.34	Put	Bond Future	718.0100	0.7180	694.9900	0.6950	(3.206)	0	0	0
2016/07/04	R214	03/11/2016	10.35	Call	Bond Future	7,014.1700	7.0142	6,993.6200	6.9936	(0.293)	0	0	0
2016/07/04	R214	03/11/2016	10.33	Call	Bond Future	6,911.9400	6.9119	6,891.0100	6.8910	(0.303)	0	0	0
2016/07/04	R214	03/11/2016	10.34	Call	Bond Future	6,963.0300	6.9630	6,942.2800	6.9423	(0.298)	0	0	0
2016/07/04	R214	03/11/2016	10.33	Put	Bond Future	729.9500	0.7300	706.7500	0.7067	(3.178)	0	0	0
2016/07/04	R214	02/02/2017			Bond Future	9.4552	74.9961	9.4551	74.9965	(0.001)	0.0000	0.0000	0
2016/07/04	R214	02/02/2017	9.67	Call	Bond Future	4,545.6600	4.5457	4,520.3000	4.5203	(0.558)	0	0	0
2016/07/04	R214	02/02/2017	9.66	Put	Bond Future	3,044.2900	3.0443	3,018.4700	3.0185	(0.848)	0	0	0
2016/07/04	R214	02/02/2017	9.68	Put	Bond Future	2,981.8300	2.9818	2,956.0900	2.9561	(0.863)	0	0	0
2016/07/04	R214	02/02/2017	9.67	Put	Bond Future	3,013.0500	3.0131	2,987.2600	2.9873	(0.856)	0	0	0
2016/07/04	R214	02/02/2017	9.68	Call	Bond Future	4,584.5000	4.5845	4,559.1900	4.5592	(0.552)	0	0	0
2016/07/04	R214	02/02/2017	9.66	Call	Bond Future	4,506.7400	4.5067	4,481.3500	4.4813	(0.563)	0	0	0
2016/07/04	R248	04/08/2016			Bond Future	9.4618	96.7521	9.4614	96.7561	(0.005)	0.0000	0.0000	59,008
2016/07/04	R248	04/08/2016	9.25	Call	Bond Future	1,113.8600	1.1139	1,034.2300	1.0342	(7.149)	0	0	0
2016/07/04	R248	04/08/2016	9.24	Put	Bond Future	3,201.2700	3.2013	3,118.2700	3.1183	(2.593)	0	0	0
2016/07/04	R248	04/08/2016	9.26	Put	Bond Future	3,072.2000	3.0722	2,987.9100	2.9879	(2.744)	0	0	0
2016/07/04	R248	04/08/2016	9.25	Put	Bond Future	3,136.3300	3.1363	3,052.6700	3.0527	(2.667)	0	0	0
2016/07/04	R248	04/08/2016	9.26	Call	Bond Future	1,146.9600	1.1470	1,066.7000	1.0667	(6.998)	0	0	0
2016/07/04	R248	04/08/2016	9.24	Call	Bond Future	1,081.3900	1.0814	1,002.4200	1.0024	(7.303)	0	0	0
2016/07/04	R248	03/11/2016	10.38	Call	Bond Future	8,649.0400	8.6490	8,619.4600	8.6195	(0.342)	0	0	0
2016/07/04	R248	03/11/2016			Bond Future	9.5034	94.1496	9.5030	94.1528	(0.004)	0.0000	0.0000	1,529
2016/07/04	R248	03/11/2016	10.39	Call	Bond Future	8,712.0500	8.7121	8,682.7100	8.6827	(0.337)	0	0	0
2016/07/04	R248	03/11/2016	10.37	Put	Bond Future	1,115.6600	1.1157	1,082.6800	1.0827	(2.956)	0	0	0
2016/07/04	R248	03/11/2016	10.39	Put	Bond Future	1,081.8800	1.0819	1,049.3800	1.0494	(3.004)	0	0	0
2016/07/04	R248	03/11/2016	10.37	Call	Bond Future	8,586.2600	8.5863	8,556.4400	8.5564	(0.347)	0	0	0
2016/07/04	R248	03/11/2016	10.38	Put	Bond Future	1,098.5800	1.0986	1,065.8400	1.0658	(2.980)	0	0	0

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2016/07/04	R248	02/02/2017	9.76	Put	Bond Future	4,008.0900	4.0081	3,973.8700	3.9739	(0.854)	0	0	0
2016/07/04	R248	02/02/2017	9.78	Put	Bond Future	3,930.4800	3.9305	3,896.3600	3.8964	(0.868)	0	0	0
2016/07/04	R248	02/02/2017			Bond Future	9.5407	96.0274	9.5407	96.0282	(0.001)	0.0000	0.0000	0
2016/07/04	R248	02/02/2017	9.77	Put	Bond Future	3,969.2700	3.9693	3,935.1000	3.9351	(0.861)	0	0	0
2016/07/04	R248	02/02/2017	9.76	Call	Bond Future	5,990.7700	5.9908	5,957.2900	5.9573	(0.559)	0	0	0
2016/07/04	R248	02/02/2017	9.77	Call	Bond Future	6,040.5700	6.0406	6,007.1400	6.0071	(0.553)	0	0	0
2016/07/04	R248	02/02/2017	9.78	Call	Bond Future	6,090.2400	6.0902	6,056.8600	6.0569	(0.548)	0	0	0

Total **822907**