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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/07/2016 TO 12/07/2016

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
2016/07/12	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	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
2016/07/12	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	2025	04/08/2016			Bond Future	127.9474	127.9474	127.7610	127.7610	(0.146)	0.0000	0.0000	3,012
2016/07/12	2025	04/08/2016	123.86	Call	Bond Future	4,087.4000	4.0874	3,900.9900	3.9010	(4.561)	0	0	0
2016/07/12	2025	04/08/2016	123.87	Call	Bond Future	4,077.4000	4.0774	3,890.9900	3.8910	(4.572)	0	0	0
2016/07/12	2025	04/08/2016	123.85	Call	Bond Future	4,097.4000	4.0974	3,910.9900	3.9110	(4.549)	0	0	0
2016/07/12	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	2025	03/11/2016			Bond Future	130.3774	130.3774	130.1873	130.1873	(0.146)	0.0000	0.0000	0
2016/07/12	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	2025	03/11/2016	129.21	Call	Bond Future	1,167.3900	1.1674	977.3300	0.9773	(16.281)	0	0	0
2016/07/12	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	2025	03/11/2016	129.22	Call	Bond Future	1,157.3900	1.1574	967.3300	0.9673	(16.421)	0	0	0
2016/07/12	2025	03/11/2016	129.23	Call	Bond Future	1,147.3900	1.1474	957.3300	0.9573	(16.565)	0	0	0
2016/07/12	2030	04/08/2016	10.17	Call	Bond Future	7,878.0200	7.8780	7,515.0900	7.5151	(4.607)	0	0	0
2016/07/12	2030	04/08/2016			Bond Future	9.0186	92.3598	9.0686	91.9969	0.554	0.0000	0.0000	27,010
2016/07/12	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	2030	03/11/2016			Bond Future	9.0554	94.1084	9.1070	93.7386	0.569	0.0000	0.0000	0
2016/07/12	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	2030	03/11/2016	9.33	Call	Bond Future	1,945.5500	1.9456	1,575.7600	1.5758	(19.007)	0	0	0
2016/07/12	2030	03/11/2016	9.34	Call	Bond Future	2,015.3200	2.0153	1,645.5300	1.6455	(18.349)	0	0	0
2016/07/12	2030	03/11/2016	9.35	Call	Bond Future	2,085.0200	2.0850	1,715.2300	1.7152	(17.736)	0	0	0
2016/07/12	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	2032	04/08/2016	9.01	Call	Bond Future	818.4800	0.8185	642.9000	0.6429	(21.452)	0	0	0
2016/07/12	2032	04/08/2016			Bond Future	9.1387	95.6361	9.1937	95.2087	0.602	0.0000	0.0000	12,589
2016/07/12	2032	04/08/2016	8.99	Call	Bond Future	760.8200	0.7608	593.7300	0.5937	(21.962)	0	0	0
2016/07/12	2032	04/08/2016	9.00	Call	Bond Future	789.3000	0.7893	617.9700	0.6180	(21.707)	0	0	0
2016/07/12	2032	04/08/2016	8.99	Put	Bond Future	1,931.0600	1.9311	2,191.4200	2.1914	13.483	0	0	0
2016/07/12	2032	04/08/2016	9.01	Put	Bond Future	1,830.0900	1.8301	2,081.9600	2.0820	13.763	0	0	0
2016/07/12	2032	04/08/2016	9.00	Put	Bond Future	1,880.1700	1.8802	2,136.2900	2.1363	13.622	0	0	0
2016/07/12	2032	03/11/2016			Bond Future	9.1793	93.2879	9.2360	92.8523	0.618	0.0000	0.0000	0
2016/07/12	2032	03/11/2016	10.28	Put	Bond Future	448.0900	0.4481	496.3200	0.4963	10.763	0	0	0
2016/07/12	2032	03/11/2016	10.30	Put	Bond Future	429.9400	0.4299	476.5200	0.4765	10.834	0	0	0
2016/07/12	2032	03/11/2016	10.29	Put	Bond Future	438.9400	0.4389	486.3300	0.4863	10.796	0	0	0
2016/07/12	2032	03/11/2016	10.30	Call	Bond Future	8,512.8700	8.5129	8,123.8500	8.1238	(4.570)	0	0	0
2016/07/12	2032	03/11/2016	10.28	Call	Bond Future	8,396.0300	8.3960	8,008.6600	8.0087	(4.614)	0	0	0
2016/07/12	2032	03/11/2016	10.29	Call	Bond Future	8,454.4100	8.4544	8,066.2000	8.0662	(4.592)	0	0	0

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2016/07/12	2032	02/02/2017	9.53	Call	Bond Future	5,011.9200	5.0119	4,731.4400	4.7314	(5.596)	0	0	0
2016/07/12	2032	02/02/2017			Bond Future	9.2140	95.1396	9.2726	94.6944	0.636	0.0000	0.0000	0
2016/07/12	2032	02/02/2017	9.51	Call	Bond Future	4,922.8500	4.9229	4,645.0500	4.6450	(5.643)	0	0	0
2016/07/12	2032	02/02/2017	9.52	Call	Bond Future	4,967.1600	4.9672	4,688.0200	4.6880	(5.620)	0	0	0
2016/07/12	2032	02/02/2017	9.51	Put	Bond Future	2,705.6500	2.7056	2,873.0600	2.8731	6.187	0	0	0
2016/07/12	2032	02/02/2017	9.53	Put	Bond Future	2,647.7100	2.6477	2,812.4400	2.8124	6.222	0	0	0
2016/07/12	2032	02/02/2017	9.52	Put	Bond Future	2,676.4100	2.6764	2,842.4800	2.8425	6.205	0	0	0
2016/07/12	2033	04/08/2016	104.99	Call	Bond Future	3,552.0200	3.5520	3,564.0900	3.5641	0.340	0	0	0
2016/07/12	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	2033	04/08/2016			Bond Future	108.5420	108.5420	108.5541	108.5541	0.011	0.0000	0.0000	4,353
2016/07/12	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	2033	04/08/2016	105.00	Call	Bond Future	3,542.0200	3.5420	3,554.0900	3.5541	0.341	0	0	0
2016/07/12	2033	04/08/2016	105.01	Call	Bond Future	3,532.0200	3.5320	3,544.0900	3.5441	0.342	0	0	0
2016/07/12	2033	03/11/2016			Bond Future	109.5866	109.5866	109.5990	109.5990	0.011	0.0000	0.0000	0
2016/07/12	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	2033	03/11/2016	109.16	Call	Bond Future	426.6100	0.4266	438.9900	0.4390	2.902	0	0	0
2016/07/12	2033	03/11/2016	109.17	Call	Bond Future	416.6100	0.4166	428.9900	0.4290	2.972	0	0	0
2016/07/12	2033	03/11/2016	109.18	Call	Bond Future	406.6100	0.4066	418.9900	0.4190	3.045	0	0	0
2016/07/12	2037	04/08/2016			Bond Future	9.2737	93.1877	9.3336	92.6743	0.647	0.0000	0.0000	41,219
2016/07/12	2037	04/08/2016	9.24	Put	Bond Future	1,567.9000	1.5679	1,823.0900	1.8231	16.276	0	0	0
2016/07/12	2037	04/08/2016	9.26	Put	Bond Future	1,477.3700	1.4774	1,722.4000	1.7224	16.586	0	0	0
2016/07/12	2037	04/08/2016	9.24	Call	Bond Future	1,278.0000	1.2780	1,019.8500	1.0198	(20.200)	0	0	0
2016/07/12	2037	04/08/2016	9.25	Put	Bond Future	1,522.1900	1.5222	1,772.2900	1.7723	16.430	0	0	0
2016/07/12	2037	04/08/2016	9.25	Call	Bond Future	1,318.5900	1.3186	1,055.3500	1.0553	(19.964)	0	0	0
2016/07/12	2037	04/08/2016	9.26	Call	Bond Future	1,359.9400	1.3599	1,091.6300	1.0916	(19.730)	0	0	0
2016/07/12	2037	03/11/2016	10.35	Call	Bond Future	8,818.9800	8.8190	8,363.3200	8.3633	(5.167)	0	0	0
2016/07/12	2037	03/11/2016	10.36	Put	Bond Future	586.4800	0.5865	652.9200	0.6529	11.329	0	0	0
2016/07/12	2037	03/11/2016			Bond Future	9.3117	94.9520	9.3734	94.4289	0.663	0.0000	0.0000	0
2016/07/12	2037	03/11/2016	10.36	Call	Bond Future	8,881.9000	8.8819	8,425.2100	8.4252	(5.142)	0	0	0
2016/07/12	2037	03/11/2016	10.37	Call	Bond Future	8,944.8700	8.9449	8,487.1700	8.4872	(5.117)	0	0	0
2016/07/12	2037	03/11/2016	10.35	Put	Bond Future	597.0500	0.5970	664.5200	0.6645	11.301	0	0	0
2016/07/12	2037	03/11/2016	10.37	Put	Bond Future	576.0700	0.5761	641.5000	0.6415	11.358	0	0	0
2016/07/12	2037	02/02/2017	9.68	Put	Bond Future	2,940.8100	2.9408	3,135.9200	3.1359	6.635	0	0	0
2016/07/12	2037	02/02/2017			Bond Future	9.3446	92.5798	9.4082	92.0453	0.680	0.0000	0.0000	0
2016/07/12	2037	02/02/2017	9.67	Put	Bond Future	2,972.5100	2.9725	3,169.1900	3.1692	6.617	0	0	0
2016/07/12	2037	02/02/2017	9.68	Call	Bond Future	5,706.1600	5.7062	5,366.7900	5.3668	(5.947)	0	0	0
2016/07/12	2037	02/02/2017	9.66	Call	Bond Future	5,608.3400	5.6083	5,272.1100	5.2721	(5.995)	0	0	0
2016/07/12	2037	02/02/2017	9.67	Call	Bond Future	5,657.3000	5.6573	5,319.5000	5.3195	(5.971)	0	0	0
2016/07/12	2037	02/02/2017	9.66	Put	Bond Future	3,004.2300	3.0042	3,202.4800	3.2025	6.599	0	0	0
2016/07/12	2038	04/08/2016			Bond Future	134.4902	134.4902	133.9276	133.9276	(0.418)	0.0000	0.0000	21,368
2016/07/12	2038	04/08/2016	129.31	Call	Bond Future	5,180.2000	5.1802	4,617.5800	4.6176	(10.861)	0	0	0
2016/07/12	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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2016/07/12	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	2038	04/08/2016	129.32	Call	Bond Future	5,170.2000	5.1702	4,607.5800	4.6076	(10.882)	0	0	0
2016/07/12	2038	04/08/2016	129.30	Call	Bond Future	5,190.2000	5.1902	4,627.5800	4.6276	(10.840)	0	0	0
2016/07/12	2038	03/11/2016	136.32	Call	Bond Future	724.4800	0.7245	151.1800	0.1512	(79.133)	0	0	0
2016/07/12	2038	03/11/2016			Bond Future	137.0445	137.0445	136.4712	136.4712	(0.418)	0.0000	0.0000	0
2016/07/12	2038	03/11/2016	136.33	Call	Bond Future	714.4800	0.7145	141.1800	0.1412	(80.240)	0	0	0
2016/07/12	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	2038	03/11/2016	136.31	Call	Bond Future	734.4800	0.7345	161.1800	0.1612	(78.055)	0	0	0
2016/07/12	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	2040	04/08/2016			Bond Future	9.3236	97.1769	9.3887	96.5799	0.698	0.0000	0.0000	722
2016/07/12	2040	04/08/2016	9.49	Put	Bond Future	901.4100	0.9014	1,090.1800	1.0902	20.942	0	0	0
2016/07/12	2040	04/08/2016	9.50	Call	Bond Future	2,475.4200	2.4754	2,062.1200	2.0621	(16.696)	0	0	0
2016/07/12	2040	04/08/2016	9.51	Call	Bond Future	2,535.2500	2.5353	2,116.9900	2.1170	(16.498)	0	0	0
2016/07/12	2040	04/08/2016	9.49	Call	Bond Future	2,416.6300	2.4166	2,008.3600	2.0084	(16.894)	0	0	0
2016/07/12	2040	04/08/2016	9.51	Put	Bond Future	840.4800	0.8405	1,019.2600	1.0193	21.271	0	0	0
2016/07/12	2040	04/08/2016	9.50	Put	Bond Future	870.3600	0.8704	1,054.1000	1.0541	21.111	0	0	0
2016/07/12	2040	03/11/2016			Bond Future	9.3618	99.0167	9.4287	98.4084	0.714	0.0000	0.0000	0
2016/07/12	2040	03/11/2016	9.69	Put	Bond Future	2,123.8600	2.1239	2,329.9900	2.3300	9.705	0	0	0
2016/07/12	2040	03/11/2016	9.71	Put	Bond Future	2,061.9200	2.0619	2,263.4800	2.2635	9.775	0	0	0
2016/07/12	2040	03/11/2016	9.70	Put	Bond Future	2,092.7000	2.0927	2,296.5400	2.2965	9.741	0	0	0
2016/07/12	2040	03/11/2016	9.71	Call	Bond Future	5,163.3000	5.1633	4,756.5700	4.7566	(7.877)	0	0	0
2016/07/12	2040	03/11/2016	9.69	Call	Bond Future	5,051.5300	5.0515	4,649.3700	4.6494	(7.961)	0	0	0
2016/07/12	2040	03/11/2016	9.70	Call	Bond Future	5,107.2900	5.1073	4,702.8400	4.7028	(7.919)	0	0	0
2016/07/12	2044	04/08/2016	9.50	Call	Bond Future	2,332.6200	2.3326	1,957.5800	1.9576	(16.078)	0	0	0
2016/07/12	2044	04/08/2016			Bond Future	9.3533	94.3058	9.4133	93.7491	0.641	0.0000	0.0000	19,251
2016/07/12	2044	04/08/2016	9.51	Call	Bond Future	2,390.8300	2.3908	2,011.0300	2.0110	(15.886)	0	0	0
2016/07/12	2044	04/08/2016	9.49	Put	Bond Future	1,015.1200	1.0151	1,201.6500	1.2017	18.375	0	0	0
2016/07/12	2044	04/08/2016	9.51	Put	Bond Future	948.4600	0.9485	1,125.4200	1.1254	18.658	0	0	0
2016/07/12	2044	04/08/2016	9.49	Call	Bond Future	2,275.4800	2.2755	1,905.2500	1.9053	(16.270)	0	0	0
2016/07/12	2044	04/08/2016	9.50	Put	Bond Future	981.1800	0.9812	1,162.9000	1.1629	18.521	0	0	0
2016/07/12	2044	03/11/2016			Bond Future	9.3907	96.0913	9.4523	95.5240	0.656	0.0000	0.0000	285
2016/07/12	2044	03/11/2016	10.42	Call	Bond Future	9,470.0800	9.4701	8,979.8600	8.9799	(5.177)	0	0	0
2016/07/12	2044	03/11/2016	10.41	Put	Bond Future	722.7100	0.7227	800.8900	0.8009	10.818	0	0	0
2016/07/12	2044	03/11/2016	10.43	Put	Bond Future	698.5200	0.6985	774.4600	0.7745	10.872	0	0	0
2016/07/12	2044	03/11/2016	10.42	Put	Bond Future	710.5800	0.7106	787.6400	0.7876	10.845	0	0	0
2016/07/12	2044	03/11/2016	10.43	Call	Bond Future	9,536.1100	9.5361	9,044.7700	9.0448	(5.152)	0	0	0
2016/07/12	2044	03/11/2016	10.41	Call	Bond Future	9,404.0000	9.4040	8,914.9000	8.9149	(5.201)	0	0	0
2016/07/12	2044	02/02/2017			Bond Future	9.4233	93.6166	9.4867	93.0370	0.673	0.0000	0.0000	0
2016/07/12	2044	02/02/2017	9.77	Call	Bond Future	6,284.5100	6.2845	5,913.9600	5.9140	(5.896)	0	0	0
2016/07/12	2044	02/02/2017	9.76	Put	Bond Future	3,223.2500	3.2232	3,433.9600	3.4340	6.537	0	0	0
2016/07/12	2044	02/02/2017	9.78	Put	Bond Future	3,155.3000	3.1553	3,362.7000	3.3627	6.573	0	0	0
2016/07/12	2044	02/02/2017	9.77	Put	Bond Future	3,189.2500	3.1893	3,398.3100	3.3983	6.555	0	0	0
2016/07/12	2044	02/02/2017	9.78	Call	Bond Future	6,337.2200	6.3372	5,965.0100	5.9650	(5.873)	0	0	0
2016/07/12	2044	02/02/2017	9.76	Call	Bond Future	6,231.7100	6.2317	5,862.8100	5.8628	(5.920)	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
2016/07/12	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	2046	04/08/2016			Bond Future	134.6732	134.6732	134.6887	134.6887	0.012	0.0000	0.0000	17,314
2016/07/12	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	2046	04/08/2016	129.00	Call	Bond Future	5,673.1600	5.6732	5,688.6700	5.6887	0.273	0	0	0
2016/07/12	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	2046	04/08/2016	129.01	Call	Bond Future	5,663.1600	5.6632	5,678.6700	5.6787	0.274	0	0	0
2016/07/12	2046	04/08/2016	129.02	Call	Bond Future	5,653.1600	5.6532	5,668.6700	5.6687	0.274	0	0	0
2016/07/12	2046	03/11/2016	137.07	Put	Bond Future	1,341.3100	1.3413	1,325.4300	1.3254	(1.184)	0	0	0
2016/07/12	2046	03/11/2016			Bond Future	135.7287	135.7287	135.7446	135.7446	0.012	0.0000	0.0000	0
2016/07/12	2046	03/11/2016	137.09	Put	Bond Future	1,361.3100	1.3613	1,345.4300	1.3454	(1.167)	0	0	0
2016/07/12	2046	03/11/2016	137.08	Put	Bond Future	1,351.3100	1.3513	1,335.4300	1.3354	(1.175)	0	0	0
2016/07/12	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	2050	04/08/2016	139.14	Call	Bond Future	4,392.6200	4.3926	3,385.5200	3.3855	(22.927)	0	0	0
2016/07/12	2050	04/08/2016			Bond Future	143.5326	143.5326	142.5255	142.5255	(0.702)	0.0000	0.0000	21,635
2016/07/12	2050	04/08/2016	139.12	Call	Bond Future	4,412.6200	4.4126	3,405.5200	3.4055	(22.823)	0	0	0
2016/07/12	2050	04/08/2016	139.13	Call	Bond Future	4,402.6200	4.4026	3,395.5200	3.3955	(22.875)	0	0	0
2016/07/12	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	2050	03/11/2016	149.52	Put	Bond Future	3,261.6300	3.2616	4,287.8100	4.2878	31.462	0	0	0
2016/07/12	2050	03/11/2016			Bond Future	146.2584	146.2584	145.2322	145.2322	(0.702)	0.0000	0.0000	0
2016/07/12	2050	03/11/2016	149.54	Put	Bond Future	3,281.6300	3.2816	4,307.8100	4.3078	31.270	0	0	0
2016/07/12	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	2050	03/11/2016	149.53	Put	Bond Future	3,271.6300	3.2716	4,297.8100	4.2978	31.366	0	0	0
2016/07/12	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	AL37	04/08/2016			Index Future	495.0930	495.0930	494.0680	494.0680	(0.207)	0.0000	0.0000	15
2016/07/12	AL37	03/11/2016			Index Future	504.5640	504.5640	503.5200	503.5200	(0.207)	0.0000	0.0000	0
2016/07/12	AL7T	04/08/2016			Index Future	578.0710	578.0710	576.0280	576.0280	(0.353)	0.0000	0.0000	15
2016/07/12	AL7T	03/11/2016			Index Future	589.1300	589.1300	587.0480	587.0480	(0.353)	0.0000	0.0000	0
2016/07/12	ALBI	04/08/2016			Index Future	526.0180	526.0180	523.9360	523.9360	(0.396)	0.0000	0.0000	724
2016/07/12	ALBI	03/11/2016			Index Future	536.0810	536.0810	533.9590	533.9590	(0.396)	0.0000	0.0000	12
2016/07/12	ALBI	02/02/2017			Index Future	546.7160	546.7160	544.5470	544.5470	(0.397)	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
2016/07/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/07/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/12	EL28	04/08/2016			Bond Future	132.5806	132.5806	131.9936	131.9936	(0.443)	0.0000	0.0000	0
2016/07/12	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	EL28	04/08/2016	126.86	Call	Bond Future	5,720.5600	5.7206	5,133.5700	5.1336	(10.261)	0	0	0
2016/07/12	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	EL28	04/08/2016	126.87	Call	Bond Future	5,710.5600	5.7106	5,123.5700	5.1236	(10.279)	0	0	0
2016/07/12	EL28	04/08/2016	126.88	Call	Bond Future	5,700.5600	5.7006	5,113.5700	5.1136	(10.297)	0	0	0
2016/07/12	EL28	03/11/2016	132.17	Call	Bond Future	1,268.0300	1.2680	669.9100	0.6699	(47.169)	0	0	0
2016/07/12	EL28	03/11/2016			Bond Future	133.4380	133.4380	132.8399	132.8399	(0.448)	0.0000	0.0000	0
2016/07/12	EL28	03/11/2016	132.15	Call	Bond Future	1,288.0300	1.2880	689.9100	0.6899	(46.437)	0	0	0
2016/07/12	EL28	03/11/2016	132.16	Call	Bond Future	1,278.0300	1.2780	679.9100	0.6799	(46.800)	0	0	0
2016/07/12	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	ES33	04/08/2016			Bond Future	10.1517	81.6858	10.2115	81.2856	0.589	0.0000	0.0000	8,882
2016/07/12	ES33	04/08/2016	10.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	ES33	04/08/2016	10.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	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
2016/07/12	ES33	04/08/2016	10.26	Call	Bond Future	723.0200	0.7230	322.7800	0.3228	(55.357)	0	0	0
2016/07/12	ES33	04/08/2016	10.24	Call	Bond Future	590.2700	0.5903	190.0300	0.1900	(67.806)	0	0	0
2016/07/12	ES33	04/08/2016	10.25	Call	Bond Future	656.6900	0.6567	256.4500	0.2564	(60.948)	0	0	0
2016/07/12	ES33	03/11/2016			Bond Future	10.2211	79.4398	10.2828	79.0319	0.603	0.0000	0.0000	0
2016/07/12	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	ES33	03/11/2016	11.31	Call	Bond Future	6,753.2000	6.7532	6,345.3600	6.3454	(6.039)	0	0	0
2016/07/12	ES33	03/11/2016	11.29	Call	Bond Future	6,637.2900	6.6373	6,229.4500	6.2295	(6.145)	0	0	0
2016/07/12	ES33	03/11/2016	11.30	Call	Bond Future	6,695.2800	6.6953	6,287.4400	6.2874	(6.091)	0	0	0
2016/07/12	ES33	02/02/2017			Bond Future	10.2878	81.0164	10.3516	80.5997	0.620	0.0000	0.0000	0
2016/07/12	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	ES33	02/02/2017	10.59	Call	Bond Future	1,944.2400	1.9442	1,527.5400	1.5275	(21.433)	0	0	0
2016/07/12	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	ES33	02/02/2017	10.60	Call	Bond Future	2,007.3300	2.0073	1,590.6300	1.5906	(20.759)	0	0	0
2016/07/12	ES33	02/02/2017	10.61	Call	Bond Future	2,070.3400	2.0703	1,653.6400	1.6536	(20.127)	0	0	0
2016/07/12	ES42	04/08/2016			Bond Future	10.2713	86.5276	10.3310	86.0656	0.582	0.0000	0.0000	7,270
2016/07/12	ES42	03/11/2016			Bond Future	10.3384	83.9032	10.4000	83.4324	0.596	0.0000	0.0000	0
2016/07/12	GOVI	04/08/2016	520.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	GOVI	04/08/2016			GOVI	523.6150	523.6150	521.6370	521.6370	(0.378)	0.0000	0.0000	448
2016/07/12	GOVI	04/08/2016	521.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	GOVI	04/08/2016	521.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	GOVI	04/08/2016	521.00	Call	GOVI	26,150.0000	2.6150	6,370.0000	0.6370	(75.641)	0	0	0
2016/07/12	GOVI	04/08/2016	521.01	Call	GOVI	26,050.0000	2.6050	6,270.0000	0.6270	(75.931)	0	0	0
2016/07/12	GOVI	04/08/2016	520.99	Call	GOVI	26,250.0000	2.6250	6,470.0000	0.6470	(75.352)	0	0	0
2016/07/12	GOVI	03/11/2016	476.11	Call	GOVI	575,220.0000	57.5220	555,070.0000	55.5070	(3.503)	0	0	0
2016/07/12	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	GOVI	03/11/2016			GOVI	533.6320	533.6320	531.6170	531.6170	(0.378)	0.0000	0.0000	137
2016/07/12	GOVI	03/11/2016	476.12	Call	GOVI	575,120.0000	57.5120	554,970.0000	55.4970	(3.504)	0	0	0
2016/07/12	GOVI	03/11/2016	476.13	Call	GOVI	575,020.0000	57.5020	554,870.0000	55.4870	(3.504)	0	0	0
2016/07/12	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	GOVI	02/02/2017	533.34	Call	GOVI	108,790.0000	10.8790	88,180.0000	8.8180	(18.945)	0	0	0
2016/07/12	GOVI	02/02/2017			GOVI	544.2190	544.2190	542.1580	542.1580	(0.379)	0.0000	0.0000	0
2016/07/12	GOVI	02/02/2017	533.32	Call	GOVI	108,990.0000	10.8990	88,380.0000	8.8380	(18.910)	0	0	0
2016/07/12	GOVI	02/02/2017	533.33	Call	GOVI	108,890.0000	10.8890	88,280.0000	8.8280	(18.927)	0	0	0
2016/07/12	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/07/12	IGOV	04/08/2016			Index Future	248.2340	248.2340	247.8780	247.8780	(0.143)	0.0000	0.0000	1,061
2016/07/12	IGOV	03/11/2016			Index Future	252.9980	252.9980	252.6350	252.6350	(0.143)	0.0000	0.0000	24
2016/07/12	IGOV	02/02/2017			Index Future	258.0330	258.0330	257.6590	257.6590	(0.145)	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
2016/07/12	ILBI	04/08/2016			Index Future	672.3800	672.3800	671.5970	671.5970	(0.116)	0.0000	0.0000	156
2016/07/12	ILBI	03/11/2016			Index Future	685.2080	685.2080	684.4100	684.4100	(0.116)	0.0000	0.0000	0
2016/07/12	IS01	19/12/2016			Interest Rate Swap	100.0770	100.0770	100.0793	100.0793	0.002	0.0000	0.0000	0
2016/07/12	IS01	16/03/2017			Interest Rate Swap	100.0449	100.0449	100.0506	100.0506	0.006	0.0000	0.0000	0
2016/07/12	IS01	15/06/2017			Interest Rate Swap	99.6981	99.6981	99.7100	99.7100	0.012	0.0000	0.0000	0
2016/07/12	IS01	21/09/2017			Interest Rate Swap	99.7884	99.7884	99.8005	99.8005	0.012	0.0000	0.0000	0
2016/07/12	IS02	18/12/2017			Interest Rate Swap	100.1094	100.1094	100.1289	100.1289	0.019	0.0000	0.0000	0
2016/07/12	IS02	16/03/2018			Interest Rate Swap	99.4361	99.4361	99.4583	99.4583	0.022	0.0000	0.0000	0
2016/07/12	IS02	15/06/2018			Interest Rate Swap	99.1518	99.1518	99.1900	99.1900	0.039	0.0000	0.0000	0
2016/07/12	IS02	21/09/2018			Interest Rate Swap	99.2551	99.2551	99.3146	99.3146	0.060	0.0000	0.0000	0
2016/07/12	IS05	17/12/2020			Interest Rate Swap	98.1861	98.1861	98.2805	98.2805	0.096	0.0000	0.0000	0
2016/07/12	IS05	16/03/2021			Interest Rate Swap	97.5431	97.5431	97.6192	97.6192	0.078	0.0000	0.0000	0
2016/07/12	IS05	15/06/2021			Interest Rate Swap	96.8621	96.8621	96.9271	96.9271	0.067	0.0000	0.0000	0
2016/07/12	IS05	21/09/2021			Interest Rate Swap	97.1487	97.1487	97.2160	97.2160	0.069	0.0000	0.0000	0
2016/07/12	IS10	17/12/2025			Interest Rate Swap	98.1492	98.1492	98.3114	98.3114	0.165	0.0000	0.0000	0
2016/07/12	IS10	16/03/2026			Interest Rate Swap	95.2398	95.2398	95.4104	95.4104	0.179	0.0000	0.0000	0
2016/07/12	IS10	15/06/2026			Interest Rate Swap	94.0083	94.0083	94.1848	94.1848	0.188	0.0000	0.0000	0
2016/07/12	IS10	21/09/2026			Interest Rate Swap	96.0765	96.0765	96.2521	96.2521	0.183	0.0000	0.0000	0
2016/07/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/07/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/07/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/07/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/07/12	JBAF	20/07/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/07/12	JBAF	17/08/2016			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2016/07/12	JBAF	21/09/2016			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	10
2016/07/12	JBAF	19/10/2016			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2016/07/12	JBAF	16/11/2016			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2016/07/12	JBAF	21/12/2016			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2016/07/12	JBAF	15/02/2017			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0
2016/07/12	JBAF	15/03/2017			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2016/07/12	JBAF	21/06/2017			Jibar Tradeable Future	7.7200	92.2800	7.7200	92.2800	0.000	0.0000	0.0000	0
2016/07/12	JBAF	20/09/2017			Jibar Tradeable Future	7.7600	92.2400	7.7600	92.2400	0.000	0.0000	0.0000	0
2016/07/12	JBAF	20/12/2017			Jibar Tradeable Future	7.8000	92.2000	7.8000	92.2000	0.000	0.0000	0.0000	0
2016/07/12	JBAF	20/03/2018			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2016/07/12	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/07/12	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
2016/07/12	R023	04/08/2016	8.24	Call	Bond Future	413.5100	0.4135	328.6800	0.3287	(20.515)	0	0	0
2016/07/12	R023	04/08/2016	8.25	Put	Bond Future	1,094.6700	1.0947	1,227.5600	1.2276	12.140	0	0	0
2016/07/12	R023	04/08/2016			Bond Future	8.3858	100.2698	8.4310	100.0497	0.540	0.0000	0.0000	11,634
2016/07/12	R023	04/08/2016	8.25	Call	Bond Future	430.8400	0.4308	343.6300	0.3436	(20.242)	0	0	0
2016/07/12	R023	04/08/2016	8.26	Call	Bond Future	448.5700	0.4486	358.9600	0.3590	(19.977)	0	0	0
2016/07/12	R023	04/08/2016	8.24	Put	Bond Future	1,126.4600	1.1265	1,261.7300	1.2617	12.008	0	0	0
2016/07/12	R023	04/08/2016	8.26	Put	Bond Future	1,063.3100	1.0633	1,193.8000	1.1938	12.272	0	0	0
2016/07/12	R023	03/11/2016	9.73	Put	Bond Future	115.0200	0.1150	127.6900	0.1277	11.015	0	0	0
2016/07/12	R023	03/11/2016			Bond Future	8.4186	98.2370	8.4661	98.0127	0.565	0.0000	0.0000	607
2016/07/12	R023	03/11/2016	9.75	Put	Bond Future	109.1300	0.1091	121.2300	0.1212	11.088	0	0	0
2016/07/12	R023	03/11/2016	9.73	Call	Bond Future	6,071.6100	6.0716	5,859.9900	5.8600	(3.485)	0	0	0
2016/07/12	R023	03/11/2016	9.74	Put	Bond Future	112.0400	0.1120	124.4300	0.1244	11.059	0	0	0
2016/07/12	R023	03/11/2016	9.74	Call	Bond Future	6,112.2700	6.1123	5,900.3700	5.9004	(3.467)	0	0	0
2016/07/12	R023	03/11/2016	9.75	Call	Bond Future	6,152.9700	6.1530	5,940.7800	5.9408	(3.449)	0	0	0
2016/07/12	R023	02/02/2017	8.85	Call	Bond Future	3,103.6100	3.1036	2,951.5000	2.9515	(4.901)	0	0	0
2016/07/12	R023	02/02/2017			Bond Future	8.4422	100.1866	8.4925	99.9568	0.596	0.0000	0.0000	0
2016/07/12	R023	02/02/2017	8.86	Call	Bond Future	3,132.9400	3.1329	2,980.1000	2.9801	(4.878)	0	0	0
2016/07/12	R023	02/02/2017	8.84	Put	Bond Future	1,275.4000	1.2754	1,353.7800	1.3538	6.146	0	0	0
2016/07/12	R023	02/02/2017	8.86	Put	Bond Future	1,244.6100	1.2446	1,321.5300	1.3215	6.180	0	0	0
2016/07/12	R023	02/02/2017	8.84	Call	Bond Future	3,074.4000	3.0744	2,923.0200	2.9230	(4.924)	0	0	0
2016/07/12	R023	02/02/2017	8.85	Put	Bond Future	1,259.9300	1.2599	1,337.5800	1.3376	6.163	0	0	0
2016/07/12	R035	04/08/2016			Bond Future	9.2230	100.8588	9.2780	100.3873	0.596	0.0000	0.0000	4,572
2016/07/12	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	R035	04/08/2016	10.35	Call	Bond Future	8,996.7300	8.9967	8,525.2800	8.5253	(5.240)	0	0	0
2016/07/12	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	R035	04/08/2016	10.36	Call	Bond Future	9,070.6700	9.0707	8,599.2200	8.5992	(5.198)	0	0	0
2016/07/12	R035	04/08/2016	10.37	Call	Bond Future	9,144.5200	9.1445	8,673.0700	8.6731	(5.156)	0	0	0
2016/07/12	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	R035	03/11/2016			Bond Future	9.2643	98.2665	9.3209	97.7860	0.611	0.0000	0.0000	0
2016/07/12	R035	03/11/2016	9.59	Call	Bond Future	2,713.3500	2.7133	2,232.9000	2.2329	(17.707)	0	0	0
2016/07/12	R035	03/11/2016	9.57	Call	Bond Future	2,550.1200	2.5501	2,069.6700	2.0697	(18.840)	0	0	0
2016/07/12	R035	03/11/2016	9.58	Call	Bond Future	2,631.7900	2.6318	2,151.3400	2.1513	(18.256)	0	0	0
2016/07/12	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	R186	04/08/2016	8.51	Put	Bond Future	1,527.3100	1.5273	1,760.1800	1.7602	15.247	0	0	0
2016/07/12	R186	04/08/2016	8.85	Call	Bond Future	2,190.5800	2.1906	1,881.8800	1.8819	(14.092)	0	0	750
2016/07/12	R186	04/08/2016	8.90	Call	Bond Future	2,461.7300	2.4617	2,137.5300	2.1375	(13.170)	0	0	500
2016/07/12	R186	04/08/2016	9.60	Call	Bond Future	6,958.3400	6.9583	6,555.9700	6.5560	(5.783)	0	0	0
2016/07/12	R186	04/08/2016	10.00	Put	Bond Future	0.2800	0.0003	0.3600	0.0004	28.571	0	0	6,500
2016/07/12	R186	04/08/2016			Bond Future	8.6116	114.1885	8.6668	113.7842	0.641	0.0000	0.0000	95,998
2016/07/12	R186	04/08/2016	8.50	Put	Bond Future	1,572.4900	1.5725	1,809.6600	1.8097	15.082	0	0	0
2016/07/12	R186	04/08/2016	9.30	Put	Bond Future	48.5200	0.0485	61.1800	0.0612	26.092	0	0	0
2016/07/12	R186	04/08/2016	9.20	Call	Bond Future	4,295.6200	4.2956	3,912.8700	3.9129	(8.910)	0	0	0
2016/07/12	R186	04/08/2016	9.25	Put	Bond Future	64.6600	0.0647	81.2700	0.0813	25.688	0	0	1,000
2016/07/12	R186	04/08/2016	9.35	Put	Bond Future	36.0800	0.0361	45.6100	0.0456	26.414	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
2016/07/12	R186	04/08/2016	9.40	Put	Bond Future	26.5900	0.0266	33.6800	0.0337	26.664	0	0	3,569
2016/07/12	R186	04/08/2016	8.51	Call	Bond Future	777.8300	0.7778	606.3900	0.6064	(22.041)	0	0	0
2016/07/12	R186	04/08/2016	8.85	Put	Bond Future	458.5500	0.4585	554.1600	0.5542	20.851	0	0	0
2016/07/12	R186	04/08/2016	8.49	Call	Bond Future	720.8000	0.7208	557.9300	0.5579	(22.596)	0	0	0
2016/07/12	R186	04/08/2016	9.10	Call	Bond Future	3,654.6000	3.6546	3,285.3100	3.2853	(10.105)	0	0	0
2016/07/12	R186	04/08/2016	8.50	Call	Bond Future	748.8900	0.7489	581.7500	0.5817	(22.318)	0	0	0
2016/07/12	R186	04/08/2016	9.30	Call	Bond Future	4,953.0100	4.9530	4,561.3600	4.5614	(7.907)	0	0	500
2016/07/12	R186	04/08/2016	8.90	Put	Bond Future	371.0000	0.3710	451.1100	0.4511	21.593	0	0	0
2016/07/12	R186	04/08/2016	9.20	Put	Bond Future	85.3600	0.0854	106.9200	0.1069	25.258	0	0	2,500
2016/07/12	R186	04/08/2016	9.25	Call	Bond Future	4,622.8000	4.6228	4,235.1000	4.2351	(8.387)	0	0	0
2016/07/12	R186	04/08/2016	9.35	Call	Bond Future	5,285.4100	5.2854	4,890.6300	4.8906	(7.469)	0	0	500
2016/07/12	R186	04/08/2016	9.40	Call	Bond Future	5,619.2700	5.6193	5,222.0500	5.2221	(7.069)	0	0	0
2016/07/12	R186	04/08/2016	9.10	Put	Bond Future	144.6600	0.1447	179.6800	0.1797	24.208	0	0	2,500
2016/07/12	R186	04/08/2016	9.60	Put	Bond Future	7.1700	0.0072	9.1100	0.0091	27.057	0	0	4,031
2016/07/12	R186	04/08/2016	10.00	Call	Bond Future	9,598.5200	9.5985	9,194.2900	9.1943	(4.211)	0	0	0
2016/07/12	R186	04/08/2016	8.49	Put	Bond Future	1,618.5800	1.6186	1,860.0200	1.8600	14.917	0	0	0
2016/07/12	R186	03/11/2016	9.40	Put	Bond Future	671.8500	0.6719	745.5300	0.7455	10.967	0	0	0
2016/07/12	R186	03/11/2016			Bond Future	8.6436	116.3502	8.7009	115.9383	0.663	8.5910	8.5910	1,253
2016/07/12	R186	03/11/2016	9.20	Put	Bond Future	971.4200	0.9714	1,071.0800	1.0711	10.259	0	0	0
2016/07/12	R186	03/11/2016	8.95	Put	Bond Future	1,490.9100	1.4909	1,630.2900	1.6303	9.349	0	0	0
2016/07/12	R186	03/11/2016	8.97	Put	Bond Future	1,442.5400	1.4425	1,578.4600	1.5785	9.422	0	0	0
2016/07/12	R186	03/11/2016	9.66	Call	Bond Future	7,412.0900	7.4121	7,047.8800	7.0479	(4.914)	0	0	0
2016/07/12	R186	03/11/2016	8.96	Put	Bond Future	1,466.5600	1.4666	1,604.2100	1.6042	9.386	0	0	0
2016/07/12	R186	03/11/2016	8.97	Call	Bond Future	3,760.4000	3.7604	3,484.3400	3.4843	(7.341)	0	0	0
2016/07/12	R186	03/11/2016	9.71	Call	Bond Future	7,702.3700	7.7024	7,334.1100	7.3341	(4.781)	0	0	0
2016/07/12	R186	03/11/2016	9.20	Call	Bond Future	4,883.7800	4.8838	4,571.4600	4.5715	(6.395)	0	0	1,425
2016/07/12	R186	03/11/2016	8.95	Call	Bond Future	3,668.6200	3.6686	3,396.0200	3.3960	(7.431)	0	0	0
2016/07/12	R186	03/11/2016	9.40	Call	Bond Future	5,945.3500	5.9453	5,607.0500	5.6071	(5.690)	0	0	1,425
2016/07/12	R186	03/11/2016	9.66	Put	Bond Future	403.6100	0.4036	451.3800	0.4514	11.836	0	0	5,000
2016/07/12	R186	03/11/2016	9.71	Put	Bond Future	364.6400	0.3646	408.3600	0.4084	11.990	0	0	5,000
2016/07/12	R186	03/11/2016	8.96	Call	Bond Future	3,714.3800	3.7144	3,440.0500	3.4400	(7.386)	0	0	0
2016/07/12	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	R197	04/08/2016			Bond Future	299.5077	299.5077	299.5403	299.5403	0.011	0.0000	0.0000	1,600
2016/07/12	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	R197	04/08/2016	293.98	Call	Bond Future	5,527.7300	5.5277	5,560.3100	5.5603	0.589	0	0	0
2016/07/12	R197	04/08/2016	293.96	Call	Bond Future	5,547.7300	5.5477	5,580.3100	5.5803	0.587	0	0	0
2016/07/12	R197	04/08/2016	293.97	Call	Bond Future	5,537.7300	5.5377	5,570.3100	5.5703	0.588	0	0	0
2016/07/12	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	R197	03/11/2016	303.56	Call	Bond Future	1,635.8300	1.6358	1,669.1300	1.6691	2.036	0	0	0
2016/07/12	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	R197	03/11/2016			Bond Future	305.1958	305.1958	305.2291	305.2291	0.011	0.0000	0.0000	0
2016/07/12	R197	03/11/2016	303.57	Call	Bond Future	1,625.8300	1.6258	1,659.1300	1.6591	2.048	0	0	0
2016/07/12	R197	03/11/2016	303.58	Call	Bond Future	1,615.8300	1.6158	1,649.1300	1.6491	2.061	0	0	0
2016/07/12	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	R202	04/08/2016	243.25	Call	Bond Future	6,624.4300	6.6244	6,330.0700	6.3301	(4.444)	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
2016/07/12	R202	04/08/2016			Bond Future	249.4955		249.1854		(0.124)	0.0000	0.0000	37,066
2016/07/12	R202	04/08/2016	243.26	Call	Bond Future	6,615.7900	6.6158	6,321.5000	6.3215	(4.448)	0	0	0
2016/07/12	R202	04/08/2016	243.24	Put	Bond Future	377.5900	0.3776	393.2600	0.3933	4.150	0	0	0
2016/07/12	R202	04/08/2016	243.26	Put	Bond Future	380.3100	0.3803	396.1200	0.3961	4.157	0	0	0
2016/07/12	R202	04/08/2016	243.24	Call	Bond Future	6,633.0700	6.6331	6,338.6400	6.3386	(4.439)	0	0	0
2016/07/12	R202	04/08/2016	243.25	Put	Bond Future	378.9500	0.3790	394.6900	0.3947	4.154	0	0	0
2016/07/12	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	R202	03/11/2016			Bond Future	254.2339	254.2339	253.9177	253.9177	(0.124)	0.0000	0.0000	0
2016/07/12	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	R202	03/11/2016	253.85	Call	Bond Future	383.9400	0.3839	67.7000	0.0677	(82.367)	0	0	0
2016/07/12	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	R202	03/11/2016	253.86	Call	Bond Future	373.9400	0.3739	57.7000	0.0577	(84.570)	0	0	0
2016/07/12	R202	03/11/2016	253.87	Call	Bond Future	363.9400	0.3639	47.7000	0.0477	(86.893)	0	0	0
2016/07/12	R203	04/08/2016	7.26	Call	Bond Future	45.6200	0.0456	25.4400	0.0254	(44.235)	0	0	0
2016/07/12	R203	04/08/2016			Bond Future	7.4563	104.1281	7.5423	104.0384	1.153	0.0000	0.0000	58,231
2016/07/12	R203	04/08/2016	7.24	Call	Bond Future	40.5300	0.0405	22.1800	0.0222	(45.275)	0	0	0
2016/07/12	R203	04/08/2016	7.25	Call	Bond Future	42.9800	0.0430	23.7400	0.0237	(44.765)	0	0	0
2016/07/12	R203	04/08/2016	7.24	Put	Bond Future	266.6100	0.2666	337.9100	0.3379	26.743	0	0	0
2016/07/12	R203	04/08/2016	7.26	Put	Bond Future	250.7600	0.2508	320.2300	0.3202	27.704	0	0	0
2016/07/12	R203	04/08/2016	7.25	Put	Bond Future	258.5900	0.2586	329.0000	0.3290	27.228	0	0	0
2016/07/12	R203	03/11/2016	8.86	Call	Bond Future	1,209.1300	1.2091	1,119.7000	1.1197	(7.396)	0	0	0
2016/07/12	R203	03/11/2016			Bond Future	7.3707	101.9276	7.4826	101.8362	1.518	0.0000	0.0000	0
2016/07/12	R203	03/11/2016	8.84	Call	Bond Future	1,193.4100	1.1934	1,104.1100	1.1041	(7.483)	0	0	0
2016/07/12	R203	03/11/2016	8.85	Call	Bond Future	1,201.2700	1.2013	1,111.9000	1.1119	(7.440)	0	0	0
2016/07/12	R203	03/11/2016	8.84	Put	Bond Future	4.3100	0.0043	6.3600	0.0064	47.564	0	0	0
2016/07/12	R203	03/11/2016	8.86	Put	Bond Future	3.9900	0.0040	5.9100	0.0059	48.120	0	0	0
2016/07/12	R203	03/11/2016	8.85	Put	Bond Future	4.1500	0.0042	6.1300	0.0061	47.711	0	0	0
2016/07/12	R203	02/02/2017	7.70	Call	Bond Future	424.6500	0.4247	357.0800	0.3571	(15.912)	0	0	0
2016/07/12	R203	02/02/2017	7.71	Put	Bond Future	81.0100	0.0810	107.3100	0.1073	32.465	0	0	0
2016/07/12	R203	02/02/2017			Bond Future	7.1102	103.9505	7.2723	103.8563	2.279	0.0000	0.0000	0
2016/07/12	R203	02/02/2017	7.71	Call	Bond Future	428.9400	0.4289	361.0200	0.3610	(15.834)	0	0	0
2016/07/12	R203	02/02/2017	7.72	Call	Bond Future	433.5100	0.4335	365.2700	0.3653	(15.741)	0	0	0
2016/07/12	R203	02/02/2017	7.70	Put	Bond Future	82.5000	0.0825	109.1500	0.1091	32.303	0	0	0
2016/07/12	R203	02/02/2017	7.72	Put	Bond Future	79.7900	0.0798	105.7700	0.1058	32.560	0	0	0
2016/07/12	R204	04/08/2016			Bond Future	7.8241	101.4507	7.9065	101.2756	1.053	0.0000	0.0000	33,282
2016/07/12	R204	04/08/2016	7.74	Put	Bond Future	371.9200	0.3719	480.6700	0.4807	29.240	0	0	0
2016/07/12	R204	04/08/2016	7.76	Put	Bond Future	346.9800	0.3470	451.4700	0.4515	30.114	0	0	0
2016/07/12	R204	04/08/2016	7.74	Call	Bond Future	192.8300	0.1928	126.5600	0.1266	(34.367)	0	0	0
2016/07/12	R204	04/08/2016	7.75	Put	Bond Future	359.2700	0.3593	465.9000	0.4659	29.680	0	0	0
2016/07/12	R204	04/08/2016	7.75	Call	Bond Future	201.4900	0.2015	133.1000	0.1331	(33.942)	0	0	0
2016/07/12	R204	04/08/2016	7.76	Call	Bond Future	210.5100	0.2105	139.9800	0.1400	(33.504)	0	0	0
2016/07/12	R204	03/11/2016			Bond Future	7.8305	103.3712	7.9234	103.1928	1.186	0.0000	0.0000	656
2016/07/12	R204	03/11/2016	9.21	Put	Bond Future	18.5300	0.0185	24.6700	0.0247	33.135	0	0	0
2016/07/12	R204	03/11/2016	9.23	Put	Bond Future	17.3200	0.0173	23.1000	0.0231	33.372	0	0	0
2016/07/12	R204	03/11/2016	9.22	Put	Bond Future	17.9200	0.0179	23.8700	0.0239	33.203	0	0	0
2016/07/12	R204	03/11/2016	9.22	Call	Bond Future	2,644.4100	2.6444	2,472.0200	2.4720	(6.519)	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
2016/07/12	R204	03/11/2016	9.21	Call	Bond Future	2,626.4300	2.6264	2,454.2300	2.4542	(6.556)	0	0	0
2016/07/12	R204	03/11/2016	9.23	Call	Bond Future	2,662.3900	2.6624	2,489.8300	2.4898	(6.481)	0	0	0
2016/07/12	R204	02/02/2017	8.28	Call	Bond Future	1,153.9900	1.1540	1,029.7700	1.0298	(10.764)	0	0	0
2016/07/12	R204	02/02/2017			Bond Future	7.8004	101.3809	7.9074	101.1980	1.370	0.0000	0.0000	0
2016/07/12	R204	02/02/2017	8.29	Call	Bond Future	1,165.8900	1.1659	1,041.0100	1.0410	(10.711)	0	0	0
2016/07/12	R204	02/02/2017	8.30	Call	Bond Future	1,178.1100	1.1781	1,052.5900	1.0526	(10.654)	0	0	0
2016/07/12	R204	02/02/2017	8.28	Put	Bond Future	336.7500	0.3367	395.4700	0.3955	17.437	0	0	0
2016/07/12	R204	02/02/2017	8.30	Put	Bond Future	326.9800	0.3270	384.4000	0.3844	17.561	0	0	0
2016/07/12	R204	02/02/2017	8.29	Put	Bond Future	331.7000	0.3317	389.7600	0.3898	17.504	0	0	0
2016/07/12	R207	04/08/2016			Bond Future	8.0406	98.1744	8.1016	97.9975	0.758	0.0000	0.0000	74,649
2016/07/12	R207	04/08/2016	7.99	Put	Bond Future	475.7100	0.4757	572.4200	0.5724	20.330	0	0	0
2016/07/12	R207	04/08/2016	8.01	Put	Bond Future	444.1600	0.4442	536.6800	0.5367	20.830	0	0	0
2016/07/12	R207	04/08/2016	8.00	Put	Bond Future	459.7700	0.4598	554.3800	0.5544	20.578	0	0	0
2016/07/12	R207	04/08/2016	8.01	Call	Bond Future	355.1700	0.3552	270.7500	0.2707	(23.769)	0	0	0
2016/07/12	R207	04/08/2016	7.99	Call	Bond Future	328.5400	0.3285	248.3100	0.2483	(24.420)	0	0	0
2016/07/12	R207	04/08/2016	8.00	Call	Bond Future	341.6900	0.3417	259.3600	0.2594	(24.095)	0	0	0
2016/07/12	R207	02/02/2017	9.24	Call	Bond Future	3,112.6800	3.1127	2,951.3400	2.9513	(5.183)	0	0	0
2016/07/12	R207	02/02/2017			Bond Future	8.0588	98.3748	8.1317	98.1899	0.905	0.0000	0.0000	0
2016/07/12	R207	02/02/2017	8.91	Call	Bond Future	2,428.1400	2.4281	2,280.4100	2.2804	(6.084)	0	0	62
2016/07/12	R207	02/02/2017	9.22	Call	Bond Future	3,069.8100	3.0698	2,909.1600	2.9092	(5.233)	0	0	0
2016/07/12	R207	02/02/2017	9.23	Call	Bond Future	3,091.2300	3.0912	2,930.2300	2.9302	(5.208)	0	0	0
2016/07/12	R207	02/02/2017	8.91	Put	Bond Future	297.6500	0.2977	334.8400	0.3348	12.495	0	0	0
2016/07/12	R207	02/02/2017	9.22	Put	Bond Future	177.7300	0.1777	202.0000	0.2020	13.656	0	0	0
2016/07/12	R207	02/02/2017	9.24	Put	Bond Future	171.7300	0.1717	195.3100	0.1953	13.731	0	0	0
2016/07/12	R207	02/02/2017	9.23	Put	Bond Future	174.7100	0.1747	198.6300	0.1986	13.691	0	0	0
2016/07/12	R208	04/08/2016	8.01	Put	Bond Future	921.3400	0.9213	1,073.7700	1.0738	16.544	0	0	0
2016/07/12	R208	04/08/2016			Bond Future	8.1919	96.9473	8.2526	96.7248	0.741	0.0000	0.0000	48,487
2016/07/12	R208	04/08/2016	8.00	Put	Bond Future	947.2400	0.9472	1,101.9600	1.1020	16.334	0	0	0
2016/07/12	R208	04/08/2016	7.99	Call	Bond Future	229.0700	0.2291	163.5900	0.1636	(28.585)	0	0	0
2016/07/12	R208	04/08/2016	8.00	Call	Bond Future	239.8300	0.2398	172.1000	0.1721	(28.241)	0	0	0
2016/07/12	R208	04/08/2016	8.01	Call	Bond Future	250.9600	0.2510	180.9400	0.1809	(27.901)	0	0	0
2016/07/12	R208	04/08/2016	7.99	Put	Bond Future	973.5200	0.9735	1,130.4900	1.1305	16.124	0	0	0
2016/07/12	R208	03/11/2016	9.59	Put	Bond Future	54.6900	0.0547	64.6400	0.0646	18.193	0	0	0
2016/07/12	R208	03/11/2016			Bond Future	8.2206	95.3800	8.2853	95.1533	0.787	0.0000	0.0000	46
2016/07/12	R208	03/11/2016	9.58	Put	Bond Future	56.3200	0.0563	66.5300	0.0665	18.129	0	0	0
2016/07/12	R208	03/11/2016	9.57	Call	Bond Future	4,651.8700	4.6519	4,435.6500	4.4356	(4.648)	0	0	0
2016/07/12	R208	03/11/2016	9.58	Call	Bond Future	4,683.2200	4.6832	4,466.7300	4.4667	(4.623)	0	0	0
2016/07/12	R208	03/11/2016	9.59	Call	Bond Future	4,714.5900	4.7146	4,497.8400	4.4978	(4.597)	0	0	0
2016/07/12	R208	03/11/2016	9.57	Put	Bond Future	57.9900	0.0580	68.4700	0.0685	18.072	0	0	0
2016/07/12	R208	02/02/2017			Bond Future	8.2348	97.2730	8.3043	97.0408	0.844	0.0000	0.0000	0
2016/07/12	R208	02/02/2017	8.64	Call	Bond Future	2,179.2800	2.1793	2,026.7600	2.0268	(6.999)	0	0	0
2016/07/12	R208	02/02/2017	8.63	Put	Bond Future	846.8800	0.8469	927.3000	0.9273	9.496	0	0	0
2016/07/12	R208	02/02/2017	8.65	Put	Bond Future	824.9400	0.8249	903.7900	0.9038	9.558	0	0	0
2016/07/12	R208	02/02/2017	8.64	Put	Bond Future	835.8500	0.8358	915.4900	0.9155	9.528	0	0	0
2016/07/12	R208	02/02/2017	8.65	Call	Bond Future	2,201.2300	2.2012	2,047.9200	2.0479	(6.965)	0	0	0
2016/07/12	R208	02/02/2017	8.63	Call	Bond Future	2,157.4400	2.1574	2,005.7000	2.0057	(7.033)	0	0	0

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2016/07/12	R209	04/08/2016	9.26	Call	Bond Future	1,489.1500	1.4891	1,222.7000	1.2227	(17.893)	0	0	0
2016/07/12	R209	04/08/2016	9.70	Put	Bond Future	143.4100	0.1434	179.4700	0.1795	25.145	0	0	250
2016/07/12	R209	04/08/2016			Bond Future	9.1721	75.8559	9.2321	75.4265	0.655	0.0000	0.0000	55,153
2016/07/12	R209	04/08/2016	9.24	Call	Bond Future	1,407.2600	1.4073	1,149.1400	1.1491	(18.342)	0	0	0
2016/07/12	R209	04/08/2016	9.60	Put	Bond Future	227.4600	0.2275	281.8900	0.2819	23.929	0	0	0
2016/07/12	R209	04/08/2016	10.60	Call	Bond Future	9,258.3800	9.2584	8,829.1400	8.8291	(4.636)	0	0	5,624
2016/07/12	R209	04/08/2016	9.40	Put	Bond Future	520.3900	0.5204	630.2300	0.6302	21.107	0	0	0
2016/07/12	R209	04/08/2016	9.70	Call	Bond Future	3,791.7900	3.7918	3,398.4700	3.3985	(10.373)	0	0	0
2016/07/12	R209	04/08/2016	10.29	Call	Bond Future	7,412.2000	7.4122	6,984.2700	6.9843	(5.773)	0	0	0
2016/07/12	R209	04/08/2016	9.25	Call	Bond Future	1,447.7400	1.4477	1,185.4400	1.1854	(18.118)	0	0	0
2016/07/12	R209	04/08/2016	9.24	Put	Bond Future	921.7400	0.9217	1,093.0000	1.0930	18.580	0	0	0
2016/07/12	R209	04/08/2016	10.60	Put	Bond Future	0.4800	0.0005	0.6200	0.0006	29.167	0	0	0
2016/07/12	R209	04/08/2016	9.40	Call	Bond Future	2,130.3100	2.1303	1,810.7700	1.8108	(15.000)	0	0	250
2016/07/12	R209	04/08/2016	9.26	Put	Bond Future	861.6300	0.8616	1,024.5600	1.0246	18.910	0	0	0
2016/07/12	R209	04/08/2016	9.60	Call	Bond Future	3,206.2600	3.2063	2,831.3100	2.8313	(11.694)	0	0	5,624
2016/07/12	R209	04/08/2016	9.25	Put	Bond Future	891.1700	0.8912	1,058.2500	1.0583	18.748	0	0	0
2016/07/12	R209	04/08/2016	10.29	Put	Bond Future	5.0500	0.0051	6.5000	0.0065	28.713	0	0	250
2016/07/12	R209	03/11/2016	10.26	Call	Bond Future	7,404.7000	7.4047	7,020.1100	7.0201	(5.194)	0	0	0
2016/07/12	R209	03/11/2016			Bond Future	9.2077	74.1414	9.2694	73.7039	0.670	0.0000	0.0000	0
2016/07/12	R209	03/11/2016	10.24	Call	Bond Future	7,299.8400	7.2998	6,917.0000	6.9170	(5.244)	0	0	0
2016/07/12	R209	03/11/2016	10.25	Call	Bond Future	7,352.6400	7.3526	6,968.9400	6.9689	(5.219)	0	0	0
2016/07/12	R209	03/11/2016	10.24	Put	Bond Future	468.3400	0.4683	522.9800	0.5230	11.667	0	0	0
2016/07/12	R209	03/11/2016	10.25	Put	Bond Future	459.7900	0.4598	513.5700	0.5136	11.697	0	0	5,000
2016/07/12	R209	03/11/2016	10.26	Put	Bond Future	450.6000	0.4506	503.4900	0.5035	11.738	0	0	0
2016/07/12	R209	02/02/2017	9.55	Put	Bond Future	2,404.6800	2.4047	2,569.9200	2.5699	6.872	0	0	0
2016/07/12	R209	02/02/2017			Bond Future	9.2382	75.6130	9.3016	75.1660	0.687	0.0000	0.0000	0
2016/07/12	R209	02/02/2017	9.54	Put	Bond Future	2,431.3700	2.4314	2,597.9700	2.5980	6.852	0	0	0
2016/07/12	R209	02/02/2017	9.55	Call	Bond Future	4,562.0300	4.5620	4,280.3200	4.2803	(6.175)	0	0	0
2016/07/12	R209	02/02/2017	9.53	Call	Bond Future	4,480.1800	4.4802	4,201.2000	4.2012	(6.227)	0	0	0
2016/07/12	R209	02/02/2017	9.54	Call	Bond Future	4,521.0300	4.5210	4,240.6800	4.2407	(6.201)	0	0	0
2016/07/12	R209	02/02/2017	9.53	Put	Bond Future	2,458.3000	2.4583	2,626.2700	2.6263	6.833	0	0	0
2016/07/12	R210	04/08/2016			Bond Future	189.2226	189.2226	189.2434	189.2434	0.011	0.0000	0.0000	2,571
2016/07/12	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	R210	04/08/2016	181.50	Call	Bond Future	7,722.5500	7.7225	7,743.4100	7.7434	0.270	0	0	0
2016/07/12	R210	04/08/2016	181.52	Call	Bond Future	7,702.5500	7.7025	7,723.4100	7.7234	0.271	0	0	0
2016/07/12	R210	04/08/2016	181.51	Call	Bond Future	7,712.5500	7.7125	7,733.4100	7.7334	0.270	0	0	0
2016/07/12	R210	03/11/2016			Bond Future	190.5393	190.5393	190.5604	190.5604	0.011	0.0000	0.0000	0
2016/07/12	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	R210	03/11/2016	188.90	Call	Bond Future	1,639.3400	1.6393	1,660.4400	1.6604	1.287	0	0	0
2016/07/12	R210	03/11/2016	188.91	Call	Bond Future	1,629.3400	1.6293	1,650.4400	1.6504	1.295	0	0	0
2016/07/12	R210	03/11/2016	188.92	Call	Bond Future	1,619.3400	1.6193	1,640.4400	1.6404	1.303	0	0	0

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2016/07/12	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	R211	04/08/2016			Bond Future	139.8807	139.8807	139.8946	139.8946	0.010	0.0000	0.0000	60
2016/07/12	R211	04/08/2016	137.09	Call	Bond Future	2,790.6800	2.7907	2,804.5600	2.8046	0.497	0	0	0
2016/07/12	R211	04/08/2016	137.07	Call	Bond Future	2,810.6800	2.8107	2,824.5600	2.8246	0.494	0	0	0
2016/07/12	R211	04/08/2016	137.08	Call	Bond Future	2,800.6800	2.8007	2,814.5600	2.8146	0.496	0	0	0
2016/07/12	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	R211	03/11/2016	141.75	Call	Bond Future	787.3200	0.7873	801.4300	0.8014	1.792	0	0	0
2016/07/12	R211	03/11/2016			Bond Future	142.5373	142.5373	142.5514	142.5514	0.010	0.0000	0.0000	0
2016/07/12	R211	03/11/2016	141.76	Call	Bond Future	777.3200	0.7773	791.4300	0.7914	1.815	0	0	0
2016/07/12	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	R211	03/11/2016	141.74	Call	Bond Future	797.3200	0.7973	811.4300	0.8114	1.770	0	0	0
2016/07/12	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	R212	04/08/2016	142.43	Call	Bond Future	3,835.9000	3.8359	3,852.1100	3.8521	0.423	0	0	0
2016/07/12	R212	04/08/2016			Bond Future	146.2659	146.2659	146.2821	146.2821	0.011	0.0000	0.0000	4,218
2016/07/12	R212	04/08/2016	142.44	Call	Bond Future	3,825.9000	3.8259	3,842.1100	3.8421	0.424	0	0	0
2016/07/12	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	R212	04/08/2016	142.42	Call	Bond Future	3,845.9000	3.8459	3,862.1100	3.8621	0.421	0	0	0
2016/07/12	R212	03/11/2016			Bond Future	149.0439	149.0439	149.0603	149.0603	0.011	0.0000	0.0000	0
2016/07/12	R212	03/11/2016	148.11	Call	Bond Future	933.8600	0.9339	950.2900	0.9503	1.759	0	0	0
2016/07/12	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	R212	03/11/2016	148.12	Call	Bond Future	923.8600	0.9239	940.2900	0.9403	1.778	0	0	0
2016/07/12	R212	03/11/2016	148.10	Call	Bond Future	943.8600	0.9439	960.2900	0.9603	1.741	0	0	0
2016/07/12	R213	04/08/2016			Bond Future	9.0572	86.6375	9.1072	86.2857	0.552	0.0000	0.0000	44,423
2016/07/12	R213	04/08/2016	8.99	Put	Bond Future	1,367.1500	1.3672	1,550.9800	1.5510	13.446	0	0	0
2016/07/12	R213	04/08/2016	9.01	Put	Bond Future	1,287.7300	1.2877	1,464.2300	1.4642	13.706	0	0	0
2016/07/12	R213	04/08/2016	9.00	Put	Bond Future	1,327.0600	1.3271	1,507.2300	1.5072	13.577	0	0	0
2016/07/12	R213	04/08/2016	9.01	Call	Bond Future	954.0900	0.9541	778.8100	0.7788	(18.371)	0	0	0
2016/07/12	R213	04/08/2016	8.99	Call	Bond Future	891.4500	0.8914	723.5000	0.7235	(18.840)	0	0	0
2016/07/12	R213	04/08/2016	9.00	Call	Bond Future	922.4300	0.9224	750.8200	0.7508	(18.604)	0	0	0
2016/07/12	R213	03/11/2016			Bond Future	9.0958	84.7270	9.1474	84.3685	0.567	0.0000	0.0000	0
2016/07/12	R213	03/11/2016	10.18	Put	Bond Future	391.2400	0.3912	429.8700	0.4299	9.874	0	0	0
2016/07/12	R213	03/11/2016	10.20	Put	Bond Future	376.4400	0.3764	413.7800	0.4138	9.919	0	0	0
2016/07/12	R213	03/11/2016	10.18	Call	Bond Future	7,497.8300	7.4978	7,177.9600	7.1780	(4.266)	0	0	0
2016/07/12	R213	03/11/2016	10.19	Put	Bond Future	383.7800	0.3838	421.7600	0.4218	9.896	0	0	0
2016/07/12	R213	03/11/2016	10.19	Call	Bond Future	7,551.8600	7.5519	7,231.3400	7.2313	(4.244)	0	0	0
2016/07/12	R213	03/11/2016	10.20	Call	Bond Future	7,605.9300	7.6059	7,284.7700	7.2848	(4.222)	0	0	0
2016/07/12	R213	02/02/2017	9.40	Call	Bond Future	4,292.1600	4.2922	4,065.1000	4.0651	(5.290)	0	0	0
2016/07/12	R213	02/02/2017	9.42	Call	Bond Future	4,372.3400	4.3723	4,143.0200	4.1430	(5.245)	0	0	0
2016/07/12	R213	02/02/2017			Bond Future	9.1297	86.4084	9.1830	86.0420	0.584	0.0000	0.0000	0
2016/07/12	R213	02/02/2017	9.41	Call	Bond Future	4,332.0400	4.3320	4,103.8500	4.1038	(5.267)	0	0	0

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2016/07/12	R213	02/02/2017	9.40	Put	Bond Future	2,456.2400	2.4562	2,595.6300	2.5956	5.675	0	0	0
2016/07/12	R213	02/02/2017	9.42	Put	Bond Future	2,402.8200	2.4028	2,539.9500	2.5400	5.707	0	0	0
2016/07/12	R213	02/02/2017	9.41	Put	Bond Future	2,429.2800	2.4293	2,567.5400	2.5675	5.691	0	0	0
2016/07/12	R214	04/08/2016	9.24	Call	Bond Future	1,132.7400	1.1327	902.4600	0.9025	(20.329)	0	0	0
2016/07/12	R214	04/08/2016	9.25	Put	Bond Future	1,255.5100	1.2555	1,469.8400	1.4698	17.071	0	0	0
2016/07/12	R214	04/08/2016	11.30	Call	Bond Future	13,033.8500	13.0338	12,584.6900	12.5847	(3.446)	0	0	5,610
2016/07/12	R214	04/08/2016			Bond Future	9.2615	76.2846	9.3216	75.8354	0.648	0.0000	0.0000	30,086
2016/07/12	R214	04/08/2016	8.55	Put	Bond Future	5,720.2300	5.7202	6,153.2000	6.1532	7.569	0	0	0
2016/07/12	R214	04/08/2016	9.30	Call	Bond Future	1,360.3300	1.3603	1,103.0500	1.1031	(18.913)	0	0	1,300
2016/07/12	R214	04/08/2016	9.25	Call	Bond Future	1,169.0000	1.1690	934.1700	0.9342	(20.088)	0	0	0
2016/07/12	R214	04/08/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/12	R214	04/08/2016	10.30	Put	Bond Future	9.5400	0.0095	12.2400	0.0122	28.302	0	0	0
2016/07/12	R214	04/08/2016	9.26	Call	Bond Future	1,205.9300	1.2059	966.5700	0.9666	(19.849)	0	0	0
2016/07/12	R214	04/08/2016	8.55	Call	Bond Future	38.9500	0.0390	22.7600	0.0228	(41.566)	0	0	1,300
2016/07/12	R214	04/08/2016	9.30	Put	Bond Future	1,071.8900	1.0719	1,263.7700	1.2638	17.901	0	0	0
2016/07/12	R214	04/08/2016	9.24	Put	Bond Future	1,294.6200	1.2946	1,513.5000	1.5135	16.907	0	0	0
2016/07/12	R214	04/08/2016	10.30	Call	Bond Future	7,182.5600	7.1826	6,736.1000	6.7361	(6.216)	0	0	5,610
2016/07/12	R214	04/08/2016	9.26	Put	Bond Future	1,217.2000	1.2172	1,427.0000	1.4270	17.236	0	0	0
2016/07/12	R214	03/11/2016	10.35	Put	Bond Future	481.7100	0.4817	537.8000	0.5378	11.644	0	0	0
2016/07/12	R214	03/11/2016			Bond Future	9.2981	74.4317	9.3597	73.9741	0.663	0.0000	0.0000	3,395
2016/07/12	R214	03/11/2016	10.34	Put	Bond Future	490.5400	0.4905	547.5000	0.5475	11.612	0	0	0
2016/07/12	R214	03/11/2016	10.35	Call	Bond Future	7,691.7100	7.6917	7,290.2500	7.2902	(5.219)	0	0	0
2016/07/12	R214	03/11/2016	10.33	Call	Bond Future	7,583.5500	7.5836	7,183.8600	7.1839	(5.270)	0	0	0
2016/07/12	R214	03/11/2016	10.34	Call	Bond Future	7,637.6200	7.6376	7,237.0300	7.2370	(5.245)	0	0	0
2016/07/12	R214	03/11/2016	10.33	Put	Bond Future	499.5000	0.4995	557.3600	0.5574	11.584	0	0	0
2016/07/12	R214	02/02/2017			Bond Future	9.3308	75.9089	9.3942	75.4414	0.679	0.0000	0.0000	0
2016/07/12	R214	02/02/2017	9.67	Call	Bond Future	4,935.9500	4.9360	4,637.4600	4.6375	(6.047)	0	0	0
2016/07/12	R214	02/02/2017	9.66	Put	Bond Future	2,517.9200	2.5179	2,688.2500	2.6882	6.765	0	0	0
2016/07/12	R214	02/02/2017	9.68	Put	Bond Future	2,463.2500	2.4632	2,630.8200	2.6308	6.803	0	0	0
2016/07/12	R214	02/02/2017	9.67	Put	Bond Future	2,490.5600	2.4906	2,659.5200	2.6595	6.784	0	0	0
2016/07/12	R214	02/02/2017	9.68	Call	Bond Future	4,978.7000	4.9787	4,678.8200	4.6788	(6.023)	0	0	0
2016/07/12	R214	02/02/2017	9.66	Call	Bond Future	4,893.1500	4.8931	4,596.0300	4.5960	(6.072)	0	0	0
2016/07/12	R248	04/08/2016			Bond Future	9.3321	97.9816	9.3972	97.3612	0.697	0.0000	0.0000	56,820
2016/07/12	R248	04/08/2016	9.25	Call	Bond Future	1,248.5700	1.2486	968.3300	0.9683	(22.445)	0	0	0
2016/07/12	R248	04/08/2016	9.24	Put	Bond Future	2,098.5000	2.0985	2,444.7200	2.4447	16.498	0	0	0
2016/07/12	R248	04/08/2016	9.26	Put	Bond Future	1,985.4900	1.9855	2,319.6500	2.3197	16.830	0	0	0
2016/07/12	R248	04/08/2016	9.25	Put	Bond Future	2,041.4900	2.0415	2,381.6800	2.3817	16.664	0	0	0
2016/07/12	R248	04/08/2016	9.26	Call	Bond Future	1,289.8000	1.2898	1,003.5300	1.0035	(22.195)	0	0	0
2016/07/12	R248	04/08/2016	9.24	Call	Bond Future	1,208.1700	1.2082	933.9600	0.9340	(22.696)	0	0	0
2016/07/12	R248	03/11/2016	10.38	Call	Bond Future	9,558.6500	9.5587	9,016.3200	9.0163	(5.674)	0	0	0
2016/07/12	R248	03/11/2016			Bond Future	9.3706	95.3982	9.4374	94.7660	0.713	0.0000	0.0000	1,691
2016/07/12	R248	03/11/2016	10.39	Call	Bond Future	9,625.6900	9.6257	9,082.0900	9.0821	(5.647)	0	0	0
2016/07/12	R248	03/11/2016	10.37	Put	Bond Future	772.2900	0.7723	863.4400	0.8634	11.803	0	0	0
2016/07/12	R248	03/11/2016	10.39	Put	Bond Future	746.8900	0.7469	835.4800	0.8355	11.861	0	0	0
2016/07/12	R248	03/11/2016	10.37	Call	Bond Future	9,491.5200	9.4915	8,950.4800	8.9505	(5.700)	0	0	0
2016/07/12	R248	03/11/2016	10.38	Put	Bond Future	759.5600	0.7596	849.4200	0.8494	11.831	0	0	0

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2016/07/12	R248	02/02/2017	9.76	Put	Bond Future	3,313.2100	3.3132	3,546.8300	3.5468	7.051	0	0	0
2016/07/12	R248	02/02/2017	9.78	Put	Bond Future	3,244.8200	3.2448	3,474.8200	3.4748	7.088	0	0	0
2016/07/12	R248	02/02/2017			Bond Future	9.4052	97.2916	9.4740	96.6458	0.732	0.0000	0.0000	0
2016/07/12	R248	02/02/2017	9.77	Put	Bond Future	3,278.8600	3.2789	3,510.6600	3.5107	7.070	0	0	0
2016/07/12	R248	02/02/2017	9.76	Call	Bond Future	6,560.0300	6.5600	6,147.9000	6.1479	(6.282)	0	0	0
2016/07/12	R248	02/02/2017	9.77	Call	Bond Future	6,614.3000	6.6143	6,200.3500	6.2003	(6.258)	0	0	0
2016/07/12	R248	02/02/2017	9.78	Call	Bond Future	6,668.7200	6.6687	6,252.9700	6.2530	(6.234)	0	0	0

Total **820090**