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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/07/2016 TO 25/07/2016

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
2016/07/25	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	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
2016/07/25	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2025	04/08/2016			Bond Future	127.6831	127.6831	127.7467	127.7467	0.050	0.0000	0.0000	2,380
2016/07/25	2025	04/08/2016	123.86	Call	Bond Future	3,823.0700	3.8231	3,886.6900	3.8867	1.664	0	0	0
2016/07/25	2025	04/08/2016	123.87	Call	Bond Future	3,813.0700	3.8131	3,876.6900	3.8767	1.668	0	0	0
2016/07/25	2025	04/08/2016	123.85	Call	Bond Future	3,833.0700	3.8331	3,896.6900	3.8967	1.660	0	0	0
2016/07/25	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2025	03/11/2016			Bond Future	130.0995	130.0995	130.1636	130.1636	0.049	0.0000	0.0000	780
2016/07/25	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2025	03/11/2016	129.21	Call	Bond Future	889.5100	0.8895	953.6300	0.9536	7.208	0	0	0
2016/07/25	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2025	03/11/2016	129.22	Call	Bond Future	879.5100	0.8795	943.6300	0.9436	7.290	0	0	0
2016/07/25	2025	03/11/2016	129.23	Call	Bond Future	869.5100	0.8695	933.6300	0.9336	7.374	0	0	0
2016/07/25	2030	04/08/2016	10.17	Call	Bond Future	6,478.2400	6.4782	6,697.1900	6.6972	3.380	0	0	0
2016/07/25	2030	04/08/2016			Bond Future	9.2128	90.9600	9.1822	91.1790	(0.333)	0.0000	0.0000	26,856
2016/07/25	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2030	03/11/2016			Bond Future	9.2568	92.6759	9.2252	92.8985	(0.341)	0.0000	0.0000	5,530
2016/07/25	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2030	03/11/2016	9.33	Call	Bond Future	513.0500	0.5130	735.5800	0.7356	43.374	0	0	0
2016/07/25	2030	03/11/2016	9.34	Call	Bond Future	582.8200	0.5828	805.3500	0.8053	38.182	0	0	0
2016/07/25	2030	03/11/2016	9.35	Call	Bond Future	652.5200	0.6525	875.0500	0.8750	34.103	0	0	0
2016/07/25	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2030	02/02/2017			Bond Future	9.3000	9.3000	9.2634	90.7229	(0.394)	0.0000	0.0000	0
2016/07/25	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	185.2200	0.1852	100.000	0	0	0
2016/07/25	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	254.6600	0.2547	100.000	0	0	0
2016/07/25	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	324.0300	0.3240	100.000	0	0	0
2016/07/25	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	248.2800	0.2483	100.000	0	0	0
2016/07/25	2030	04/05/2017			Bond Future	9.3300	9.3300	9.2939	92.6016	(0.387)	0.0000	0.0000	0
2016/07/25	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	316.8100	0.3168	100.000	0	0	0
2016/07/25	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	179.6800	0.1797	100.000	0	0	0
2016/07/25	2030	04/05/2017	9.33	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
2016/07/25	2032	04/08/2016	9.01	Call	Bond Future	164.9700	0.1650	130.5200	0.1305	(20.883)	0	0	0
2016/07/25	2032	04/08/2016			Bond Future	9.3282	94.1753	9.3026	94.3710	(0.275)	0.0000	0.0000	11,895
2016/07/25	2032	04/08/2016	8.99	Call	Bond Future	143.9300	0.1439	111.3500	0.1113	(22.636)	0	0	0
2016/07/25	2032	04/08/2016	9.00	Call	Bond Future	154.1600	0.1542	120.6300	0.1206	(21.750)	0	0	0
2016/07/25	2032	04/08/2016	8.99	Put	Bond Future	2,775.0000	2.7750	2,546.7400	2.5467	(8.226)	0	0	0
2016/07/25	2032	04/08/2016	9.01	Put	Bond Future	2,637.4100	2.6374	2,407.2800	2.4073	(8.726)	0	0	0
2016/07/25	2032	04/08/2016	9.00	Put	Bond Future	2,705.8600	2.7059	2,476.6500	2.4766	(8.471)	0	0	0
2016/07/25	2032	03/11/2016			Bond Future	9.3755	91.7932	9.3491	91.9920	(0.281)	0.0000	0.0000	102
2016/07/25	2032	03/11/2016	10.28	Put	Bond Future	566.5800	0.5666	513.9200	0.5139	(9.294)	0	0	0
2016/07/25	2032	03/11/2016	10.30	Put	Bond Future	543.6700	0.5437	492.5000	0.4925	(9.412)	0	0	0
2016/07/25	2032	03/11/2016	10.29	Put	Bond Future	555.0300	0.5550	503.1100	0.5031	(9.354)	0	0	0
2016/07/25	2032	03/11/2016	10.30	Call	Bond Future	7,131.8300	7.1318	7,279.5500	7.2796	2.071	0	0	0
2016/07/25	2032	03/11/2016	10.28	Call	Bond Future	7,019.7500	7.0198	7,165.9800	7.1660	2.083	0	0	0
2016/07/25	2032	03/11/2016	10.29	Call	Bond Future	7,075.7300	7.0757	7,222.7000	7.2227	2.077	0	0	0
2016/07/25	2032	02/02/2017	9.53	Call	Bond Future	3,991.8800	3.9919	4,076.8400	4.0768	2.128	0	0	0
2016/07/25	2032	02/02/2017			Bond Future	9.4178	93.6046	9.3909	93.8050	(0.286)	0.0000	0.0000	0
2016/07/25	2032	02/02/2017	9.51	Call	Bond Future	3,912.1700	3.9122	3,995.7800	3.9958	2.137	0	0	0
2016/07/25	2032	02/02/2017	9.52	Call	Bond Future	3,951.7900	3.9518	4,036.0800	4.0361	2.133	0	0	0
2016/07/25	2032	02/02/2017	9.51	Put	Bond Future	3,229.9400	3.2299	3,113.1600	3.1132	(3.616)	0	0	0
2016/07/25	2032	02/02/2017	9.53	Put	Bond Future	3,162.6400	3.1626	3,047.2100	3.0472	(3.650)	0	0	0
2016/07/25	2032	02/02/2017	9.52	Put	Bond Future	3,196.0100	3.1960	3,079.9100	3.0799	(3.633)	0	0	0
2016/07/25	2032	04/05/2017	9.45	Call	Bond Future	0.0000	0.0000	4,407.2400	4.4072	100.000	0	0	0
2016/07/25	2032	04/05/2017			Bond Future	9.4500	9.4500	9.4214	91.5855	(0.302)	0.0000	0.0000	0
2016/07/25	2032	04/05/2017	9.46	Call	Bond Future	0.0000	0.0000	4,445.5300	4.4455	100.000	0	0	0
2016/07/25	2032	04/05/2017	9.44	Put	Bond Future	0.0000	0.0000	4,232.4200	4.2324	100.000	0	0	0
2016/07/25	2032	04/05/2017	9.46	Put	Bond Future	0.0000	0.0000	4,161.3000	4.1613	100.000	0	0	0
2016/07/25	2032	04/05/2017	9.44	Call	Bond Future	0.0000	0.0000	4,369.4300	4.3694	100.000	0	0	0
2016/07/25	2032	04/05/2017	9.45	Put	Bond Future	0.0000	0.0000	4,196.5800	4.1966	100.000	0	0	0
2016/07/25	2033	04/08/2016	104.99	Call	Bond Future	2,641.3700	2.6414	2,653.3300	2.6533	0.453	0	0	0
2016/07/25	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2033	04/08/2016			Bond Future	107.6314	107.6314	107.6433	107.6433	0.011	0.0000	0.0000	1,275
2016/07/25	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2033	04/08/2016	105.00	Call	Bond Future	2,631.3700	2.6314	2,643.3300	2.6433	0.455	0	0	0
2016/07/25	2033	04/08/2016	105.01	Call	Bond Future	2,621.3700	2.6214	2,633.3300	2.6333	0.456	0	0	0
2016/07/25	2033	03/11/2016			Bond Future	108.6517	108.6517	108.6632	108.6632	0.011	0.0000	0.0000	3,000
2016/07/25	2033	03/11/2016	109.16	Put	Bond Future	508.3200	0.5083	496.8100	0.4968	(2.264)	0	0	0
2016/07/25	2033	03/11/2016	109.17	Put	Bond Future	518.3200	0.5183	506.8100	0.5068	(2.221)	0	0	0
2016/07/25	2033	03/11/2016	109.18	Put	Bond Future	528.3200	0.5283	516.8100	0.5168	(2.179)	0	0	0
2016/07/25	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2037	04/08/2016			Bond Future	9.4728	91.5007	9.4522	91.6730	(0.218)	0.0000	0.0000	39,734
2016/07/25	2037	04/08/2016	9.24	Put	Bond Future	2,312.3100	2.3123	2,083.8600	2.0839	(9.880)	0	0	0
2016/07/25	2037	04/08/2016	9.26	Put	Bond Future	2,180.1600	2.1802	1,950.3700	1.9504	(10.540)	0	0	0
2016/07/25	2037	04/08/2016	9.24	Call	Bond Future	335.4200	0.3354	279.3300	0.2793	(16.722)	0	0	0

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2016/07/25	2037	04/08/2016	9.25	Put	Bond Future	2,245.6400	2.2456	2,016.4800	2.0165	(10.205)	0	0	0
2016/07/25	2037	04/08/2016	9.25	Call	Bond Future	355.0500	0.3551	298.2500	0.2982	(15.998)	0	0	0
2016/07/25	2037	04/08/2016	9.26	Call	Bond Future	375.7400	0.3757	318.3100	0.3183	(15.285)	0	0	0
2016/07/25	2037	03/11/2016	10.35	Call	Bond Future	7,279.7600	7.2798	7,395.1800	7.3952	1.585	0	0	0
2016/07/25	2037	03/11/2016	10.36	Put	Bond Future	768.3100	0.7683	709.3600	0.7094	(7.673)	0	0	0
2016/07/25	2037	03/11/2016			Bond Future	9.5172	93.2267	9.4961	93.4018	(0.222)	0.0000	0.0000	2,424
2016/07/25	2037	03/11/2016	10.36	Call	Bond Future	7,338.4700	7.3385	7,454.6300	7.4546	1.583	0	0	0
2016/07/25	2037	03/11/2016	10.37	Call	Bond Future	7,397.2900	7.3973	7,514.2000	7.5142	1.580	0	0	0
2016/07/25	2037	03/11/2016	10.35	Put	Bond Future	783.0900	0.7831	723.4000	0.7234	(7.622)	0	0	0
2016/07/25	2037	03/11/2016	10.37	Put	Bond Future	753.7500	0.7538	695.5500	0.6956	(7.721)	0	0	0
2016/07/25	2037	02/02/2017	9.68	Put	Bond Future	3,528.3100	3.5283	3,420.9500	3.4210	(3.043)	0	0	0
2016/07/25	2037	02/02/2017			Bond Future	9.5575	90.8096	9.5360	90.9858	(0.225)	0.0000	0.0000	0
2016/07/25	2037	02/02/2017	9.67	Put	Bond Future	3,565.2300	3.5652	3,457.2800	3.4573	(3.028)	0	0	0
2016/07/25	2037	02/02/2017	9.68	Call	Bond Future	4,523.5500	4.5236	4,592.3300	4.5923	1.520	0	0	0
2016/07/25	2037	02/02/2017	9.66	Call	Bond Future	4,436.2000	4.4362	4,503.8100	4.5038	1.524	0	0	0
2016/07/25	2037	02/02/2017	9.67	Call	Bond Future	4,479.9100	4.4799	4,548.1000	4.5481	1.522	0	0	0
2016/07/25	2037	02/02/2017	9.66	Put	Bond Future	3,602.2000	3.6022	3,493.6700	3.4937	(3.013)	0	0	0
2016/07/25	2037	04/05/2017			Bond Future	9.5900	9.5900	9.5692	92.8700	(0.217)	0.0000	0.0000	0
2016/07/25	2037	04/05/2017	9.58	Put	Bond Future	0.0000	0.0000	4,810.4600	4.8105	100.000	0	0	0
2016/07/25	2037	04/05/2017	9.60	Put	Bond Future	0.0000	0.0000	4,731.3700	4.7314	100.000	0	0	0
2016/07/25	2037	04/05/2017	9.59	Put	Bond Future	0.0000	0.0000	4,770.9400	4.7709	100.000	0	0	0
2016/07/25	2037	04/05/2017	9.60	Call	Bond Future	0.0000	0.0000	4,981.5900	4.9816	100.000	0	0	0
2016/07/25	2037	04/05/2017	9.58	Call	Bond Future	0.0000	0.0000	4,898.1600	4.8982	100.000	0	0	0
2016/07/25	2037	04/05/2017	9.59	Call	Bond Future	0.0000	0.0000	4,939.9600	4.9400	100.000	0	0	0
2016/07/25	2038	04/08/2016			Bond Future	133.5379	133.5379	133.3236	133.3236	(0.160)	0.0000	0.0000	14,236
2016/07/25	2038	04/08/2016	129.31	Call	Bond Future	4,227.8700	4.2279	4,013.6400	4.0136	(5.067)	0	0	0
2016/07/25	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2038	04/08/2016	129.32	Call	Bond Future	4,217.8700	4.2179	4,003.6400	4.0036	(5.079)	0	0	0
2016/07/25	2038	04/08/2016	129.30	Call	Bond Future	4,237.8700	4.2379	4,023.6400	4.0236	(5.055)	0	0	0
2016/07/25	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2038	03/11/2016			Bond Future	136.0652	136.0652	135.8462	135.8462	(0.161)	0.0000	0.0000	6,773
2016/07/25	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2038	03/11/2016	136.31	Put	Bond Future	244.7800	0.2448	463.8400	0.4638	89.493	0	0	0
2016/07/25	2038	03/11/2016	136.33	Put	Bond Future	264.7800	0.2648	483.8400	0.4838	82.733	0	0	0
2016/07/25	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2038	03/11/2016	136.32	Put	Bond Future	254.7800	0.2548	473.8400	0.4738	85.980	0	0	0
2016/07/25	2040	04/08/2016			Bond Future	9.5077	95.5028	9.4821	95.7331	(0.270)	0.0000	0.0000	3,641
2016/07/25	2040	04/08/2016	9.49	Put	Bond Future	1,203.4900	1.2035	950.2000	0.9502	(21.046)	0	0	0
2016/07/25	2040	04/08/2016	9.50	Call	Bond Future	1,087.8600	1.0879	1,068.0000	1.0680	(1.826)	0	0	0
2016/07/25	2040	04/08/2016	9.51	Call	Bond Future	1,132.5300	1.1325	1,115.9400	1.1159	(1.465)	0	0	0
2016/07/25	2040	04/08/2016	9.49	Call	Bond Future	1,044.5600	1.0446	1,021.5400	1.0215	(2.204)	0	0	0
2016/07/25	2040	04/08/2016	9.51	Put	Bond Future	1,111.9100	1.1119	865.0500	0.8650	(22.201)	0	0	0
2016/07/25	2040	04/08/2016	9.50	Put	Bond Future	1,156.9500	1.1569	906.8200	0.9068	(21.620)	0	0	0
2016/07/25	2040	03/11/2016			Bond Future	9.5518	97.3044	9.5255	97.5384	(0.275)	0.0000	0.0000	10

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
2016/07/25	2040	03/11/2016	9.69	Put	Bond Future	2,615.1900	2.6152	2,471.9000	2.4719	(5.479)	0	0	0
2016/07/25	2040	03/11/2016	9.71	Put	Bond Future	2,540.4000	2.5404	2,399.2700	2.3993	(5.555)	0	0	0
2016/07/25	2040	03/11/2016	9.70	Put	Bond Future	2,577.5800	2.5776	2,435.3700	2.4354	(5.517)	0	0	0
2016/07/25	2040	03/11/2016	9.71	Call	Bond Future	3,929.4100	3.9294	4,022.3200	4.0223	2.364	0	0	0
2016/07/25	2040	03/11/2016	9.69	Call	Bond Future	3,830.4900	3.8305	3,921.2400	3.9212	2.369	0	0	0
2016/07/25	2040	03/11/2016	9.70	Call	Bond Future	3,879.8000	3.8798	3,971.6300	3.9716	2.367	0	0	0
2016/07/25	2040	02/02/2017	9.58	Call	Bond Future	0.0000	0.0000	4,413.1300	4.4131	100.000	0	0	0
2016/07/25	2040	02/02/2017			Bond Future	9.5900	9.5900	9.5650	94.9534	(0.261)	0.0000	0.0000	0
2016/07/25	2040	02/02/2017	9.59	Call	Bond Future	0.0000	0.0000	4,458.2100	4.4582	100.000	0	0	0
2016/07/25	2040	02/02/2017	9.60	Call	Bond Future	0.0000	0.0000	4,503.5000	4.5035	100.000	0	0	0
2016/07/25	2040	02/02/2017	9.58	Put	Bond Future	0.0000	0.0000	4,280.5100	4.2805	100.000	0	0	0
2016/07/25	2040	02/02/2017	9.60	Put	Bond Future	0.0000	0.0000	4,194.7500	4.1948	100.000	0	0	0
2016/07/25	2040	02/02/2017	9.59	Put	Bond Future	0.0000	0.0000	4,237.4600	4.2375	100.000	0	0	0
2016/07/25	2040	04/05/2017			Bond Future	9.6300	9.6300	9.5980	96.9200	(0.333)	0.0000	0.0000	0
2016/07/25	2040	04/05/2017	9.62	Put	Bond Future	0.0000	0.0000	5,214.6400	5.2146	100.000	0	0	0
2016/07/25	2040	04/05/2017	9.64	Put	Bond Future	0.0000	0.0000	5,129.7700	5.1298	100.000	0	0	0
2016/07/25	2040	04/05/2017	9.62	Call	Bond Future	0.0000	0.0000	5,407.6700	5.4077	100.000	0	0	0
2016/07/25	2040	04/05/2017	9.63	Put	Bond Future	0.0000	0.0000	5,171.8900	5.1719	100.000	0	0	0
2016/07/25	2040	04/05/2017	9.63	Call	Bond Future	0.0000	0.0000	5,452.2900	5.4523	100.000	0	0	0
2016/07/25	2040	04/05/2017	9.64	Call	Bond Future	0.0000	0.0000	5,497.4100	5.4974	100.000	0	0	0
2016/07/25	2044	04/08/2016	9.50	Call	Bond Future	916.1100	0.9161	861.1000	0.8611	(6.005)	0	0	0
2016/07/25	2044	04/08/2016			Bond Future	9.5526	92.4780	9.5320	92.6642	(0.216)	0.0000	0.0000	19,125
2016/07/25	2044	04/08/2016	9.51	Call	Bond Future	956.1900	0.9562	903.0900	0.9031	(5.553)	0	0	0
2016/07/25	2044	04/08/2016	9.49	Put	Bond Future	1,444.8600	1.4449	1,201.9300	1.2019	(16.813)	0	0	0
2016/07/25	2044	04/08/2016	9.51	Put	Bond Future	1,341.6600	1.3417	1,102.4100	1.1024	(17.832)	0	0	0
2016/07/25	2044	04/08/2016	9.49	Call	Bond Future	877.3800	0.8774	820.6000	0.8206	(6.472)	0	0	0
2016/07/25	2044	04/08/2016	9.50	Put	Bond Future	1,392.5100	1.3925	1,151.3500	1.1514	(17.318)	0	0	0
2016/07/25	2044	03/11/2016			Bond Future	9.5961	94.2225	9.5750	94.4116	(0.220)	0.0000	0.0000	1,074
2016/07/25	2044	03/11/2016	10.42	Call	Bond Future	7,796.5300	7.7965	7,918.5500	7.9186	1.565	0	0	0
2016/07/25	2044	03/11/2016	10.41	Put	Bond Future	921.3100	0.9213	853.4700	0.8535	(7.363)	0	0	0
2016/07/25	2044	03/11/2016	10.43	Put	Bond Future	890.4700	0.8905	824.1300	0.8241	(7.450)	0	0	0
2016/07/25	2044	03/11/2016	10.42	Put	Bond Future	905.8400	0.9058	838.7500	0.8388	(7.406)	0	0	0
2016/07/25	2044	03/11/2016	10.43	Call	Bond Future	7,859.2500	7.8592	7,982.0200	7.9820	1.562	0	0	0
2016/07/25	2044	03/11/2016	10.41	Call	Bond Future	7,733.7900	7.7338	7,855.0600	7.8551	1.568	0	0	0
2016/07/25	2044	02/02/2017			Bond Future	9.6356	91.6998	9.6142	91.8902	(0.222)	0.0000	0.0000	0
2016/07/25	2044	02/02/2017	9.77	Call	Bond Future	5,066.2800	5.0663	5,140.5900	5.1406	1.467	0	0	0
2016/07/25	2044	02/02/2017	9.76	Put	Bond Future	3,927.1700	3.9272	3,810.5000	3.8105	(2.971)	0	0	0
2016/07/25	2044	02/02/2017	9.78	Put	Bond Future	3,848.5000	3.8485	3,733.0600	3.7331	(3.000)	0	0	0
2016/07/25	2044	02/02/2017	9.77	Put	Bond Future	3,887.8000	3.8878	3,771.7400	3.7717	(2.985)	0	0	0
2016/07/25	2044	02/02/2017	9.78	Call	Bond Future	5,113.6400	5.1136	5,188.5700	5.1886	1.465	0	0	0
2016/07/25	2044	02/02/2017	9.76	Call	Bond Future	5,018.8500	5.0188	5,092.5500	5.0925	1.468	0	0	0
2016/07/25	2044	04/05/2017			Bond Future	9.6700	9.6700	9.6471	93.7933	(0.237)	0.0000	0.0000	0
2016/07/25	2044	04/05/2017	9.67	Call	Bond Future	0.0000	0.0000	5,501.0500	5.5011	100.000	0	0	0
2016/07/25	2044	04/05/2017	9.66	Put	Bond Future	0.0000	0.0000	5,342.4600	5.3425	100.000	0	0	0
2016/07/25	2044	04/05/2017	9.68	Put	Bond Future	0.0000	0.0000	5,255.9700	5.2560	100.000	0	0	0
2016/07/25	2044	04/05/2017	9.67	Put	Bond Future	0.0000	0.0000	5,299.2300	5.2992	100.000	0	0	0
2016/07/25	2044	04/05/2017	9.68	Call	Bond Future	0.0000	0.0000	5,545.7700	5.5458	100.000	0	0	0

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2016/07/25	2044	04/05/2017	9.66	Call	Bond Future	0.0000	0.0000	5,456.1700	5.4562	100.000	0	0	0
2016/07/25	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2046	04/08/2016	129.00	Call	Bond Future	134.1561	134.1561	134.1713	134.1713	0.011	0.0000	0.0000	14,438
2016/07/25	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2046	04/08/2016	129.01	Call	Bond Future	5,156.1300	5.1561	5,171.2800	5.1713	0.294	0	0	0
2016/07/25	2046	04/08/2016	129.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2046	04/08/2016	129.02	Call	Bond Future	5,146.1300	5.1461	5,161.2800	5.1613	0.294	0	0	0
2016/07/25	2046	03/11/2016	137.07	Put	Bond Future	5,136.1300	5.1361	5,151.2800	5.1513	0.295	0	0	0
2016/07/25	2046	03/11/2016	137.07	Put	Bond Future	1,876.8200	1.8768	1,862.1700	1.8622	(0.781)	0	0	0
2016/07/25	2046	03/11/2016	137.09	Put	Bond Future	135.1932	135.1932	135.2078	135.2078	0.011	0.0000	0.0000	6,000
2016/07/25	2046	03/11/2016	137.08	Put	Bond Future	1,896.8200	1.8968	1,882.1700	1.8822	(0.772)	0	0	0
2016/07/25	2046	03/11/2016	137.08	Put	Bond Future	1,886.8200	1.8868	1,872.1700	1.8722	(0.776)	0	0	0
2016/07/25	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2050	04/08/2016	139.14	Call	Bond Future	2,906.2200	2.9062	2,922.0600	2.9221	0.545	0	0	0
2016/07/25	2050	04/08/2016			Bond Future	142.0462	142.0462	142.0621	142.0621	0.011	0.0000	0.0000	16,340
2016/07/25	2050	04/08/2016	139.12	Call	Bond Future	2,926.2200	2.9262	2,942.0600	2.9421	0.541	0	0	0
2016/07/25	2050	04/08/2016	139.13	Call	Bond Future	2,916.2200	2.9162	2,932.0600	2.9321	0.543	0	0	0
2016/07/25	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2050	03/11/2016	149.52	Put	Bond Future	4,785.5800	4.7856	4,769.9700	4.7700	(0.326)	0	0	0
2016/07/25	2050	03/11/2016	149.54	Put	Bond Future	144.7344	144.7344	144.7500	144.7500	0.011	0.0000	0.0000	10,608
2016/07/25	2050	03/11/2016	149.54	Put	Bond Future	4,805.5800	4.8056	4,789.9700	4.7900	(0.325)	0	0	0
2016/07/25	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2050	03/11/2016	149.53	Put	Bond Future	4,795.5800	4.7956	4,779.9700	4.7800	(0.326)	0	0	0
2016/07/25	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	AL37	04/08/2016			Index Future	492.6430	492.6430	493.4410	493.4410	0.162	0.0000	0.0000	2
2016/07/25	AL37	03/11/2016			Index Future	502.0370	502.0370	502.8440	502.8440	0.161	0.0000	0.0000	15
2016/07/25	AL7T	04/08/2016			Index Future	570.8370	570.8370	571.6320	571.6320	0.139	0.0000	0.0000	2
2016/07/25	AL7T	03/11/2016			Index Future	581.7230	581.7230	582.5250	582.5250	0.138	0.0000	0.0000	9
2016/07/25	ALBI	04/08/2016			Index Future	519.1560	519.1560	520.0930	520.0930	0.180	0.0000	0.0000	633
2016/07/25	ALBI	03/11/2016			Index Future	529.0560	529.0560	530.0030	530.0030	0.179	0.0000	0.0000	95
2016/07/25	ALBI	02/02/2017			Index Future	539.4940	539.4940	540.4440	540.4440	0.176	0.0000	0.0000	0

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2016/07/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/07/25	C210	31/03/2028			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
2016/07/25	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/25	EL28	04/08/2016			Bond Future	131.6569	131.6569	131.1428	131.1428	(0.390)	0.0000	0.0000	0
2016/07/25	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	EL28	04/08/2016	126.86	Call	Bond Future	4,796.9200	4.7969	4,282.8500	4.2829	(10.717)	0	0	0
2016/07/25	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	EL28	04/08/2016	126.87	Call	Bond Future	4,786.9200	4.7869	4,272.8500	4.2729	(10.739)	0	0	0
2016/07/25	EL28	04/08/2016	126.88	Call	Bond Future	4,776.9200	4.7769	4,262.8500	4.2629	(10.762)	0	0	0
2016/07/25	EL28	03/11/2016	132.17	Call	Bond Future	318.1500	0.3182	0.0000	0.0000	(100.000)	0	0	0
2016/07/25	EL28	03/11/2016			Bond Future	132.4882	132.4882	131.9637	131.9637	(0.396)	0.0000	0.0000	0
2016/07/25	EL28	03/11/2016	132.15	Call	Bond Future	338.1500	0.3381	0.0000	0.0000	(100.000)	0	0	0
2016/07/25	EL28	03/11/2016	132.16	Call	Bond Future	328.1500	0.3281	0.0000	0.0000	(100.000)	0	0	0
2016/07/25	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	186.3200	0.1863	100.000	0	0	0
2016/07/25	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	206.3200	0.2063	100.000	0	0	0
2016/07/25	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	196.3200	0.1963	100.000	0	0	0
2016/07/25	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	EL28	02/02/2017			Bond Future	135.1100	135.1100	134.5718	134.5718	(0.398)	0.0000	0.0000	0
2016/07/25	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2016/07/25	EL28	02/02/2017	135.10	Put	Bond Future		0.0000	0.0000	528.1700	0.5282	100.000	0	0	0
2016/07/25	EL28	02/02/2017	135.12	Put	Bond Future		0.0000	0.0000	548.1700	0.5482	100.000	0	0	0
2016/07/25	EL28	02/02/2017	135.11	Put	Bond Future		0.0000	0.0000	538.1700	0.5382	100.000	0	0	0
2016/07/25	EL28	04/05/2017			Bond Future		137.9100	137.9100	137.3638	137.3638	(0.396)	0.0000	0.0000	0
2016/07/25	EL28	04/05/2017	137.90	Put	Bond Future		0.0000	0.0000	536.1800	0.5362	100.000	0	0	0
2016/07/25	EL28	04/05/2017	137.92	Put	Bond Future		0.0000	0.0000	556.1800	0.5562	100.000	0	0	0
2016/07/25	EL28	04/05/2017	137.91	Put	Bond Future		0.0000	0.0000	546.1800	0.5462	100.000	0	0	0
2016/07/25	EL28	04/05/2017	137.90	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	EL28	04/05/2017	137.91	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	EL28	04/05/2017	137.92	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	ES33	04/08/2016			Bond Future		10.3424	80.4193	10.3215	80.5568	(0.202)	0.0000	0.0000	6,771
2016/07/25	ES33	04/08/2016	10.24	Put	Bond Future		676.1800	0.6762	538.7700	0.5388	(20.322)	0	0	0
2016/07/25	ES33	04/08/2016	10.26	Put	Bond Future		543.4300	0.5434	406.0200	0.4060	(25.286)	0	0	0
2016/07/25	ES33	04/08/2016	10.25	Put	Bond Future		609.7600	0.6098	472.3500	0.4723	(22.535)	0	0	0
2016/07/25	ES33	04/08/2016	10.26	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	ES33	04/08/2016	10.24	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	ES33	04/08/2016	10.25	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	ES33	03/11/2016			Bond Future		10.4188	78.1440	10.3972	78.2836	(0.207)	0.0000	0.0000	6,789
2016/07/25	ES33	03/11/2016	11.29	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	ES33	03/11/2016	11.31	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	ES33	03/11/2016	11.30	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	ES33	03/11/2016	11.31	Call	Bond Future		5,457.5000	5.4575	5,597.0700	5.5971	2.557	0	0	0
2016/07/25	ES33	03/11/2016	11.29	Call	Bond Future		5,341.5900	5.3416	5,481.1600	5.4812	2.613	0	0	0
2016/07/25	ES33	03/11/2016	11.30	Call	Bond Future		5,399.5800	5.3996	5,539.1500	5.5391	2.585	0	0	0
2016/07/25	ES33	02/02/2017			Bond Future		10.4933	79.6860	10.4714	79.8264	(0.209)	0.0000	0.0000	0
2016/07/25	ES33	02/02/2017	10.59	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	ES33	02/02/2017	10.61	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	ES33	02/02/2017	10.59	Call	Bond Future		613.8700	0.6139	754.1900	0.7542	22.858	0	0	0
2016/07/25	ES33	02/02/2017	10.60	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	ES33	02/02/2017	10.60	Call	Bond Future		676.9600	0.6770	817.2800	0.8173	20.728	0	0	0
2016/07/25	ES33	02/02/2017	10.61	Call	Bond Future		739.9700	0.7400	880.2900	0.8803	18.963	0	0	0
2016/07/25	ES33	04/05/2017			Bond Future		10.5500	10.5500	10.5328	77.6824	(0.163)	0.0000	0.0000	0
2016/07/25	ES33	04/05/2017	10.55	Call	Bond Future		0.0000	0.0000	109.0400	0.1090	100.000	0	0	0
2016/07/25	ES33	04/05/2017	10.54	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	ES33	04/05/2017	10.56	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	ES33	04/05/2017	10.55	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	ES33	04/05/2017	10.56	Call	Bond Future		0.0000	0.0000	172.2200	0.1722	100.000	0	0	0
2016/07/25	ES33	04/05/2017	10.54	Call	Bond Future		0.0000	0.0000	45.7900	0.0458	100.000	0	0	0
2016/07/25	ES42	04/08/2016			Bond Future		10.4622	85.0670	10.4413	85.2249	(0.200)	0.0000	0.0000	7,270
2016/07/25	ES42	03/11/2016			Bond Future		10.5361	82.4093	10.5145	82.5697	(0.204)	0.0000	0.0000	0
2016/07/25	ES42	02/02/2017			Bond Future		10.6100	10.6100	10.5840	84.1972	(0.245)	0.0000	0.0000	0
2016/07/25	ES42	04/05/2017			Bond Future		10.6700	10.6700	10.6455	81.6767	(0.229)	0.0000	0.0000	0
2016/07/25	GOVI	04/08/2016	520.99	Put	GOVI		39,220.0000	3.9220	30,030.0000	3.0030	(23.432)	0	0	0
2016/07/25	GOVI	04/08/2016			GOVI		517.0680	517.0680	517.9870	517.9870	0.178	0.0000	0.0000	449
2016/07/25	GOVI	04/08/2016	521.01	Put	GOVI		39,420.0000	3.9420	30,230.0000	3.0230	(23.313)	0	0	0

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2016/07/25	GOVI	04/08/2016	521.00	Put	GOVI	39,320.0000	3.9320	30,130.0000	3.0130	(23.372)	0	0	0
2016/07/25	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	GOVI	03/11/2016	476.11	Call	GOVI	508,180.0000	50.8180	517,480.0000	51.7480	1.830	0	0	0
2016/07/25	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	GOVI	03/11/2016			GOVI	526.9280	526.9280	527.8580	527.8580	0.176	0.0000	0.0000	137
2016/07/25	GOVI	03/11/2016	476.12	Call	GOVI	508,080.0000	50.8080	517,380.0000	51.7380	1.830	0	0	0
2016/07/25	GOVI	03/11/2016	476.13	Call	GOVI	507,980.0000	50.7980	517,280.0000	51.7280	1.831	0	0	0
2016/07/25	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	GOVI	02/02/2017	533.34	Call	GOVI	39,840.0000	3.9840	49,170.0000	4.9170	23.419	0	0	0
2016/07/25	GOVI	02/02/2017			GOVI	537.3240	537.3240	538.2570	538.2570	0.174	0.0000	0.0000	0
2016/07/25	GOVI	02/02/2017	533.32	Call	GOVI	40,040.0000	4.0040	49,370.0000	4.9370	23.302	0	0	0
2016/07/25	GOVI	02/02/2017	533.33	Call	GOVI	39,940.0000	3.9940	49,270.0000	4.9270	23.360	0	0	0
2016/07/25	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/07/25	IGOV	04/08/2016			Index Future	247.3950	247.3950	247.2530	247.2530	(0.057)	0.0000	0.0000	527
2016/07/25	IGOV	03/11/2016			Index Future	252.1280	252.1280	251.9790	251.9790	(0.059)	0.0000	0.0000	561
2016/07/25	IGOV	02/02/2017			Index Future	257.1170	257.1170	256.9590	256.9590	(0.061)	0.0000	0.0000	0
2016/07/25	ILBI	04/08/2016			Index Future	670.6930	670.6930	670.1320	670.1320	(0.084)	0.0000	0.0000	149
2016/07/25	ILBI	03/11/2016			Index Future	683.4870	683.4870	682.9160	682.9160	(0.084)	0.0000	0.0000	0
2016/07/25	IS01	19/12/2016			Interest Rate Swap	100.0692	100.0692	100.0749	100.0749	0.006	0.0000	0.0000	0
2016/07/25	IS01	16/03/2017			Interest Rate Swap	100.0297	100.0297	100.0342	100.0342	0.004	0.0000	0.0000	0
2016/07/25	IS01	15/06/2017			Interest Rate Swap	99.6873	99.6873	99.6906	99.6906	0.003	0.0000	0.0000	0
2016/07/25	IS01	21/09/2017			Interest Rate Swap	99.7797	99.7797	99.7810	99.7810	0.001	0.0000	0.0000	0
2016/07/25	IS02	18/12/2017			Interest Rate Swap	100.1153	100.1153	100.1172	100.1172	0.002	0.0000	0.0000	0
2016/07/25	IS02	16/03/2018			Interest Rate Swap	99.4573	99.4573	99.4589	99.4589	0.002	0.0000	0.0000	0
2016/07/25	IS02	15/06/2018			Interest Rate Swap	99.1774	99.1774	99.1797	99.1797	0.002	0.0000	0.0000	0
2016/07/25	IS02	21/09/2018			Interest Rate Swap	99.3049	99.3049	99.3054	99.3054	0.001	0.0000	0.0000	0
2016/07/25	IS05	17/12/2020			Interest Rate Swap	98.5861	98.5861	98.5350	98.5350	(0.052)	0.0000	0.0000	0
2016/07/25	IS05	16/03/2021			Interest Rate Swap	97.9610	97.9610	97.9025	97.9025	(0.060)	0.0000	0.0000	0
2016/07/25	IS05	15/06/2021			Interest Rate Swap	97.2965	97.2965	97.2300	97.2300	(0.068)	0.0000	0.0000	0
2016/07/25	IS05	21/09/2021			Interest Rate Swap	97.5978	97.5978	97.5227	97.5227	(0.077)	0.0000	0.0000	0
2016/07/25	IS10	17/12/2025			Interest Rate Swap	98.8382	98.8382	98.6858	98.6858	(0.154)	0.0000	0.0000	0
2016/07/25	IS10	16/03/2026			Interest Rate Swap	95.9604	95.9604	95.7988	95.7988	(0.168)	0.0000	0.0000	0
2016/07/25	IS10	15/06/2026			Interest Rate Swap	94.7532	94.7532	94.5858	94.5858	(0.177)	0.0000	0.0000	0
2016/07/25	IS10	21/09/2026			Interest Rate Swap	96.8307	96.8307	96.6641	96.6641	(0.172)	0.0000	0.0000	0

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2016/07/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/07/25	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/07/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/07/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/07/25	JBAF	17/08/2016			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2016/07/25	JBAF	21/09/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	10
2016/07/25	JBAF	19/10/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/07/25	JBAF	16/11/2016			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2016/07/25	JBAF	21/12/2016			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/07/25	JBAF	15/02/2017			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2016/07/25	JBAF	15/03/2017			Jibar Tradeable Future	7.5500	92.4500	7.5500	92.4500	0.000	0.0000	0.0000	0
2016/07/25	JBAF	21/06/2017			Jibar Tradeable Future	7.6100	92.3900	7.6100	92.3900	0.000	0.0000	0.0000	0
2016/07/25	JBAF	20/09/2017			Jibar Tradeable Future	7.6500	92.3500	7.6500	92.3500	0.000	0.0000	0.0000	0
2016/07/25	JBAF	20/12/2017			Jibar Tradeable Future	7.6800	92.3200	7.6800	92.3200	0.000	0.0000	0.0000	0
2016/07/25	JBAF	20/03/2018			Jibar Tradeable Future	7.7100	92.2900	7.7100	92.2900	0.000	0.0000	0.0000	0
2016/07/25	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/07/25	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/07/25	R023	04/08/2016	8.24	Call	Bond Future	102.1300	0.1021	87.1100	0.0871	(14.707)	0	0	0
2016/07/25	R023	04/08/2016	8.25	Put	Bond Future	1,409.5100	1.4095	1,246.3800	1.2464	(11.574)	0	0	0
2016/07/25	R023	04/08/2016			Bond Future	8.5169	99.6339	8.4863	99.7819	(0.359)	0.0000	0.0000	11,634
2016/07/25	R023	04/08/2016	8.25	Call	Bond Future	109.7700	0.1098	94.6100	0.0946	(13.811)	0	0	0
2016/07/25	R023	04/08/2016	8.26	Call	Bond Future	117.9100	0.1179	102.6500	0.1027	(12.942)	0	0	0
2016/07/25	R023	04/08/2016	8.24	Put	Bond Future	1,450.9900	1.4510	1,288.0000	1.2880	(11.233)	0	0	0
2016/07/25	R023	04/08/2016	8.26	Put	Bond Future	1,368.5600	1.3686	1,205.3300	1.2053	(11.927)	0	0	0
2016/07/25	R023	03/11/2016	9.73	Put	Bond Future	131.6600	0.1317	113.3900	0.1134	(13.877)	0	0	0
2016/07/25	R023	03/11/2016			Bond Future	8.5577	97.5825	8.5256	97.7327	(0.374)	0.0000	0.0000	2,228
2016/07/25	R023	03/11/2016	9.75	Put	Bond Future	124.7500	0.1247	107.2300	0.1072	(14.044)	0	0	0
2016/07/25	R023	03/11/2016	9.73	Call	Bond Future	5,433.7900	5.4338	5,565.7500	5.5658	2.429	0	0	0
2016/07/25	R023	03/11/2016	9.74	Put	Bond Future	128.1700	0.1282	110.2700	0.1103	(13.966)	0	0	0
2016/07/25	R023	03/11/2016	9.74	Call	Bond Future	5,473.9400	5.4739	5,606.2700	5.6063	2.417	0	0	0
2016/07/25	R023	03/11/2016	9.75	Call	Bond Future	5,514.1300	5.5141	5,646.8400	5.6468	2.407	0	0	0
2016/07/25	R023	02/02/2017	8.85	Call	Bond Future	2,617.1900	2.6172	2,694.0400	2.6940	2.936	0	0	0
2016/07/25	R023	02/02/2017			Bond Future	8.5911	99.5080	8.5580	99.6586	(0.386)	0.0000	0.0000	0
2016/07/25	R023	02/02/2017	8.86	Call	Bond Future	2,644.4200	2.6444	2,721.8100	2.7218	2.927	0	0	0
2016/07/25	R023	02/02/2017	8.84	Put	Bond Future	1,469.6900	1.4697	1,395.3700	1.3954	(5.057)	0	0	0
2016/07/25	R023	02/02/2017	8.86	Put	Bond Future	1,434.6800	1.4347	1,361.4600	1.3615	(5.104)	0	0	0
2016/07/25	R023	02/02/2017	8.84	Call	Bond Future	2,590.1000	2.5901	2,666.3900	2.6664	2.945	0	0	0
2016/07/25	R023	02/02/2017	8.85	Put	Bond Future	1,452.1000	1.4521	1,378.3400	1.3783	(5.080)	0	0	0
2016/07/25	R023	04/05/2017	8.61	Call	Bond Future	0.0000	0.0000	2,406.1100	2.4061	100.000	0	0	0
2016/07/25	R023	04/05/2017			Bond Future	8.6000	8.6000	8.5649	97.7854	(0.408)	0.0000	0.0000	0
2016/07/25	R023	04/05/2017	8.59	Call	Bond Future	0.0000	0.0000	2,359.5300	2.3595	100.000	0	0	0
2016/07/25	R023	04/05/2017	8.60	Call	Bond Future	0.0000	0.0000	2,382.7600	2.3828	100.000	0	0	0

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2016/07/25	R023	04/05/2017	8.59	Put	Bond Future	0.0000	0.0000	2,249.2400	2.2492	100.000	0	0	0
2016/07/25	R023	04/05/2017	8.61	Put	Bond Future	0.0000	0.0000	2,207.9400	2.2079	100.000	0	0	0
2016/07/25	R023	04/05/2017	8.60	Put	Bond Future	0.0000	0.0000	2,228.5200	2.2285	100.000	0	0	0
2016/07/25	R035	04/08/2016			Bond Future	9.4128	99.2467	9.3922	99.4195	(0.219)	0.0000	0.0000	4,563
2016/07/25	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R035	04/08/2016	10.35	Call	Bond Future	7,384.6400	7.3846	7,557.5200	7.5575	2.341	0	0	0
2016/07/25	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R035	04/08/2016	10.36	Call	Bond Future	7,458.5800	7.4586	7,631.4600	7.6315	2.318	0	0	0
2016/07/25	R035	04/08/2016	10.37	Call	Bond Future	7,532.4300	7.5324	7,705.3100	7.7053	2.295	0	0	0
2016/07/25	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R035	03/11/2016			Bond Future	9.4606	96.6173	9.4394	96.7929	(0.224)	0.0000	0.0000	199
2016/07/25	R035	03/11/2016	9.59	Call	Bond Future	1,064.1500	1.0642	1,239.7800	1.2398	16.504	0	0	0
2016/07/25	R035	03/11/2016	9.57	Call	Bond Future	900.9200	0.9009	1,076.5500	1.0766	19.495	0	0	0
2016/07/25	R035	03/11/2016	9.58	Call	Bond Future	982.5900	0.9826	1,158.2200	1.1582	17.874	0	0	0
2016/07/25	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R035	02/02/2017			Bond Future	9.5100	9.5100	9.4834	98.7003	(0.279)	0.0000	0.0000	0
2016/07/25	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	218.1500	0.2182	100.000	0	0	0
2016/07/25	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	300.0600	0.3001	100.000	0	0	0
2016/07/25	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	136.1400	0.1361	100.000	0	0	0
2016/07/25	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R035	04/05/2017			Bond Future	9.5400	9.5400	9.5133	96.2360	(0.280)	0.0000	0.0000	0
2016/07/25	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	298.3400	0.2983	100.000	0	0	0
2016/07/25	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	135.8500	0.1359	100.000	0	0	0
2016/07/25	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	217.1500	0.2171	100.000	0	0	0
2016/07/25	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R186	04/08/2016	8.51	Put	Bond Future	2,321.9000	2.3219	2,139.5600	2.1396	(7.853)	0	0	0
2016/07/25	R186	04/08/2016	8.85	Call	Bond Future	974.7800	0.9748	963.4600	0.9635	(1.161)	0	0	750
2016/07/25	R186	04/08/2016	8.90	Call	Bond Future	1,189.1100	1.1891	1,193.4900	1.1935	0.368	0	0	500
2016/07/25	R186	04/08/2016	9.60	Call	Bond Future	5,528.4300	5.5284	5,674.8600	5.6749	2.649	0	0	0
2016/07/25	R186	04/08/2016	10.00	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	6,500
2016/07/25	R186	04/08/2016			Bond Future	8.8074	112.7632	8.7869	112.9117	(0.233)	0.0000	0.0000	68,001
2016/07/25	R186	04/08/2016	8.50	Put	Bond Future	2,385.8100	2.3858	2,204.5400	2.2045	(7.598)	0	0	0
2016/07/25	R186	04/08/2016	9.30	Put	Bond Future	39.0500	0.0390	15.2600	0.0153	(60.922)	0	0	0
2016/07/25	R186	04/08/2016	9.20	Call	Bond Future	2,868.4700	2.8685	2,973.0800	2.9731	3.647	0	0	0
2016/07/25	R186	04/08/2016	9.25	Put	Bond Future	57.6400	0.0576	24.8900	0.0249	(56.818)	0	0	1,000
2016/07/25	R186	04/08/2016	9.35	Put	Bond Future	25.9700	0.0260	9.1200	0.0091	(64.883)	0	0	0
2016/07/25	R186	04/08/2016	9.40	Put	Bond Future	16.9500	0.0170	5.3100	0.0053	(68.673)	0	0	3,569
2016/07/25	R186	04/08/2016	8.51	Call	Bond Future	147.1200	0.1471	113.2900	0.1133	(22.995)	0	0	0
2016/07/25	R186	04/08/2016	8.85	Put	Bond Future	668.0500	0.6681	508.2200	0.5082	(23.925)	0	0	0
2016/07/25	R186	04/08/2016	8.49	Call	Bond Future	127.2300	0.1272	95.5900	0.0956	(24.868)	0	0	0

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2016/07/25	R186	04/08/2016	9.10	Call	Bond Future	2,250.3500		2.2503	2,326.0800	2.3261	3.365	0	0	0
2016/07/25	R186	04/08/2016	8.50	Call	Bond Future	136.9100		0.1369	104.1500	0.1041	(23.928)	0	0	0
2016/07/25	R186	04/08/2016	9.30	Call	Bond Future	3,518.2400		3.5182	3,642.9600	3.6430	3.545	0	0	500
2016/07/25	R186	04/08/2016	8.90	Put	Bond Future	523.6800		0.5237	379.5500	0.3795	(27.523)	0	0	0
2016/07/25	R186	04/08/2016	9.20	Put	Bond Future	83.5100		0.0835	39.6100	0.0396	(52.569)	0	0	2,500
2016/07/25	R186	04/08/2016	9.25	Call	Bond Future	3,190.4800		3.1905	3,306.2400	3.3062	3.628	0	0	0
2016/07/25	R186	04/08/2016	9.35	Call	Bond Future	3,850.0000		3.8500	3,981.6600	3.9817	3.420	0	0	500
2016/07/25	R186	04/08/2016	9.40	Call	Bond Future	4,184.3300		4.1843	4,321.2000	4.3212	3.271	0	0	0
2016/07/25	R186	04/08/2016	9.10	Put	Bond Future	165.7100		0.1657	92.9300	0.0929	(43.920)	0	0	2,500
2016/07/25	R186	04/08/2016	9.60	Put	Bond Future	2.5600		0.0026	0.4800	0.0005	(81.250)	0	0	4,031
2016/07/25	R186	04/08/2016	10.00	Call	Bond Future	8,172.9600		8.1730	8,321.4500	8.3214	1.817	0	0	0
2016/07/25	R186	04/08/2016	8.49	Put	Bond Future	2,450.3100		2.4503	2,270.1600	2.2702	(7.352)	0	0	0
2016/07/25	R186	03/11/2016	9.40	Put	Bond Future	886.2700		0.8863	823.2000	0.8232	(7.116)	0	0	0
2016/07/25	R186	03/11/2016			Bond Future	8.8481		114.8904	8.8268	115.0411	(0.241)	0.0000	0.0000	28,318
2016/07/25	R186	03/11/2016	9.20	Put	Bond Future	1,273.9900		1.2740	1,195.5300	1.1955	(6.159)	0	0	0
2016/07/25	R186	03/11/2016	8.95	Put	Bond Future	1,936.7800		1.9368	1,838.5100	1.8385	(5.074)	0	0	0
2016/07/25	R186	03/11/2016	8.97	Put	Bond Future	1,875.9100		1.8759	1,779.2000	1.7792	(5.155)	0	0	0
2016/07/25	R186	03/11/2016	9.66	Call	Bond Future	6,081.5000		6.0815	6,187.0600	6.1871	1.736	0	0	0
2016/07/25	R186	03/11/2016	8.96	Put	Bond Future	1,906.1600		1.9062	1,808.6700	1.8087	(5.114)	0	0	0
2016/07/25	R186	03/11/2016	8.97	Call	Bond Future	2,733.9500		2.7339	2,787.9400	2.7879	1.975	0	0	0
2016/07/25	R186	03/11/2016	9.71	Call	Bond Future	6,358.7700		6.3588	6,467.4100	6.4674	1.709	0	0	0
2016/07/25	R186	03/11/2016	9.20	Call	Bond Future	3,726.5300		3.7265	3,798.7700	3.7988	1.939	0	0	1,425
2016/07/25	R186	03/11/2016	8.95	Call	Bond Future	2,654.6700		2.6547	2,707.1000	2.7071	1.975	0	0	0
2016/07/25	R186	03/11/2016	9.40	Call	Bond Future	4,699.9500		4.7000	4,787.5800	4.7876	1.864	0	0	1,425
2016/07/25	R186	03/11/2016	9.66	Put	Bond Future	532.8400		0.5328	487.7000	0.4877	(8.472)	0	0	5,000
2016/07/25	R186	03/11/2016	9.71	Put	Bond Future	480.8600		0.4809	438.8000	0.4388	(8.747)	0	0	5,000
2016/07/25	R186	03/11/2016	8.96	Call	Bond Future	2,694.1600		2.6942	2,747.3700	2.7474	1.975	0	0	0
2016/07/25	R186	02/02/2017	8.81	Put	Bond Future	3,346.8400		3.3468	3,246.3800	3.2464	(3.002)	0	0	0
2016/07/25	R186	02/02/2017	9.40	Call	Bond Future	5,211.2300		5.2112	5,293.2500	5.2933	1.574	0	0	0
2016/07/25	R186	02/02/2017			Bond Future	8.8819		111.8529	8.8601	112.0037	(0.245)	0.0000	0.0000	0
2016/07/25	R186	02/02/2017	8.80	Put	Bond Future	3,382.6700		3.3827	3,281.6900	3.2817	(2.985)	0	0	0
2016/07/25	R186	02/02/2017	8.90	Put	Bond Future	3,036.9500		3.0369	2,941.2600	2.9413	(3.151)	0	0	750
2016/07/25	R186	02/02/2017	8.43	Put	Bond Future	4,939.1300		4.9391	4,819.9800	4.8200	(2.412)	0	0	0
2016/07/25	R186	02/02/2017	8.81	Call	Bond Future	2,846.8800		2.8469	2,897.2200	2.8972	1.768	0	0	0
2016/07/25	R186	02/02/2017	8.79	Call	Bond Future	2,779.1300		2.7791	2,828.4200	2.8284	1.774	0	0	0
2016/07/25	R186	02/02/2017	8.80	Call	Bond Future	2,812.8900		2.8129	2,862.7100	2.8627	1.771	0	0	0
2016/07/25	R186	02/02/2017	8.90	Call	Bond Future	3,162.6800		3.1627	3,217.7900	3.2178	1.743	0	0	0
2016/07/25	R186	02/02/2017	8.43	Call	Bond Future	1,744.1600		1.7442	1,775.8100	1.7758	1.815	0	0	750
2016/07/25	R186	02/02/2017	9.40	Put	Bond Future	1,694.6900		1.6947	1,625.9100	1.6259	(4.059)	0	0	750
2016/07/25	R186	02/02/2017	8.79	Put	Bond Future	3,418.7800		3.4188	3,317.2700	3.3173	(2.969)	0	0	0
2016/07/25	R186	04/05/2017			Bond Future	8.9000		8.9000	8.8799	114.3227	(0.225)	0.0000	0.0000	0
2016/07/25	R186	04/05/2017	8.89	Put	Bond Future	0.0000		0.0000	3,685.6800	3.6857	100.000	0	0	0
2016/07/25	R186	04/05/2017	8.91	Put	Bond Future	0.0000		0.0000	3,621.0200	3.6210	100.000	0	0	0
2016/07/25	R186	04/05/2017	8.90	Put	Bond Future	0.0000		0.0000	3,653.2400	3.6532	100.000	0	0	0
2016/07/25	R186	04/05/2017	8.91	Call	Bond Future	0.0000		0.0000	3,825.6600	3.8257	100.000	0	0	0
2016/07/25	R186	04/05/2017	8.89	Call	Bond Future	0.0000		0.0000	3,754.2300	3.7542	100.000	0	0	0
2016/07/25	R186	04/05/2017	8.90	Call	Bond Future	0.0000		0.0000	3,789.8600	3.7899	100.000	0	0	0

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2016/07/25	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R197	04/08/2016			Bond Future	299.0027	299.0027	299.0348	299.0348	0.011	0.0000	0.0000	1,611
2016/07/25	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R197	04/08/2016	293.98	Call	Bond Future	5,022.6900	5.0227	5,054.8300	5.0548	0.640	0	0	0
2016/07/25	R197	04/08/2016	293.96	Call	Bond Future	5,042.6900	5.0427	5,074.8300	5.0748	0.637	0	0	0
2016/07/25	R197	04/08/2016	293.97	Call	Bond Future	5,032.6900	5.0327	5,064.8300	5.0648	0.639	0	0	0
2016/07/25	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R197	03/11/2016	303.56	Call	Bond Future	1,101.3100	1.1013	1,132.5500	1.1325	2.837	0	0	0
2016/07/25	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R197	03/11/2016			Bond Future	304.6613	304.6613	304.6926	304.6926	0.010	0.0000	0.0000	0
2016/07/25	R197	03/11/2016	303.57	Call	Bond Future	1,091.3100	1.0913	1,122.5500	1.1225	2.863	0	0	0
2016/07/25	R197	03/11/2016	303.58	Call	Bond Future	1,081.3100	1.0813	1,112.5500	1.1125	2.889	0	0	0
2016/07/25	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R202	04/08/2016	243.25	Call	Bond Future	6,547.3800	6.5474	6,037.7000	6.0377	(7.784)	0	0	0
2016/07/25	R202	04/08/2016			Bond Future	249.6901	249.6901	249.2113	249.2113	(0.192)	0.0000	0.0000	18,064
2016/07/25	R202	04/08/2016	243.26	Call	Bond Future	6,537.9900	6.5380	6,028.2200	6.0282	(7.797)	0	0	0
2016/07/25	R202	04/08/2016	243.24	Put	Bond Future	106.6500	0.1066	75.9300	0.0759	(28.805)	0	0	0
2016/07/25	R202	04/08/2016	243.26	Put	Bond Future	107.8700	0.1079	76.9600	0.0770	(28.655)	0	0	0
2016/07/25	R202	04/08/2016	243.24	Call	Bond Future	6,556.7700	6.5568	6,047.1900	6.0472	(7.772)	0	0	0
2016/07/25	R202	04/08/2016	243.25	Put	Bond Future	107.2600	0.1073	76.4400	0.0764	(28.734)	0	0	0
2016/07/25	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R202	03/11/2016			Bond Future	254.4156	254.4156	253.9264	253.9264	(0.192)	0.0000	0.0000	20,025
2016/07/25	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R202	03/11/2016	253.85	Call	Bond Future	565.6300	0.5656	76.4300	0.0764	(86.488)	0	0	0
2016/07/25	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R202	03/11/2016	253.86	Call	Bond Future	555.6300	0.5556	66.4300	0.0664	(88.044)	0	0	0
2016/07/25	R202	03/11/2016	253.87	Call	Bond Future	545.6300	0.5456	56.4300	0.0564	(89.658)	0	0	0
2016/07/25	R203	04/08/2016	7.26	Call	Bond Future	1.8700	0.0019	1.4700	0.0015	(21.390)	0	0	0
2016/07/25	R203	04/08/2016			Bond Future	7.7003	103.8738	7.6539	103.9222	(0.603)	0.0000	0.0000	57,982
2016/07/25	R203	04/08/2016	7.24	Call	Bond Future	1.4400	0.0014	1.0900	0.0011	(24.306)	0	0	0
2016/07/25	R203	04/08/2016	7.25	Call	Bond Future	1.6400	0.0016	1.2600	0.0013	(23.171)	0	0	0
2016/07/25	R203	04/08/2016	7.24	Put	Bond Future	481.7300	0.4817	433.0700	0.4331	(10.101)	0	0	0
2016/07/25	R203	04/08/2016	7.26	Put	Bond Future	461.2200	0.4612	412.5100	0.4125	(10.561)	0	0	0
2016/07/25	R203	04/08/2016	7.25	Put	Bond Future	471.4600	0.4715	422.7700	0.4228	(10.327)	0	0	0
2016/07/25	R203	03/11/2016	8.86	Call	Bond Future	949.7800	0.9498	995.7600	0.9958	4.841	0	0	0
2016/07/25	R203	03/11/2016			Bond Future	7.6968	101.6617	7.6370	101.7104	(0.777)	0.0000	0.0000	0
2016/07/25	R203	03/11/2016	8.84	Call	Bond Future	934.5000	0.9345	980.3200	0.9803	4.903	0	0	0
2016/07/25	R203	03/11/2016	8.85	Call	Bond Future	942.1300	0.9421	988.0300	0.9880	4.872	0	0	0
2016/07/25	R203	03/11/2016	8.84	Put	Bond Future	11.2300	0.0112	8.4000	0.0084	(25.200)	0	0	0
2016/07/25	R203	03/11/2016	8.86	Put	Bond Future	10.4700	0.0105	7.8000	0.0078	(25.501)	0	0	0
2016/07/25	R203	03/11/2016	8.85	Put	Bond Future	10.8400	0.0108	8.0900	0.0081	(25.369)	0	0	0
2016/07/25	R203	02/02/2017	7.70	Call	Bond Future	235.9600	0.2360	260.9500	0.2609	10.591	0	0	0
2016/07/25	R203	02/02/2017	7.71	Put	Bond Future	173.9500	0.1739	152.1800	0.1522	(12.515)	0	0	0
2016/07/25	R203	02/02/2017			Bond Future	7.5974	103.6678	7.5163	103.7148	(1.067)	0.0000	0.0000	0
2016/07/25	R203	02/02/2017	7.71	Call	Bond Future	239.1200	0.2391	264.3200	0.2643	10.539	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
2016/07/25	R203	02/02/2017	7.72	Call	Bond Future	242.6100	0.2426	268.0200	0.2680	10.474	0	0	0
2016/07/25	R203	02/02/2017	7.70	Put	Bond Future	176.5700	0.1766	154.5900	0.1546	(12.448)	0	0	0
2016/07/25	R203	02/02/2017	7.72	Put	Bond Future	171.6500	0.1716	150.0900	0.1501	(12.560)	0	0	0
2016/07/25	R203	04/05/2017	6.91	Call	Bond Future	0.0000	0.0000	165.2400	0.1652	100.000	0	0	0
2016/07/25	R203	04/05/2017	6.92	Put	Bond Future	0.0000	0.0000	120.9100	0.1209	100.000	0	0	0
2016/07/25	R203	04/05/2017			Bond Future	6.9200	6.9200	6.7882	101.6855	(1.905)	0.0000	0.0000	0
2016/07/25	R203	04/05/2017	6.92	Call	Bond Future	0.0000	0.0000	167.1600	0.1672	100.000	0	0	0
2016/07/25	R203	04/05/2017	6.93	Call	Bond Future	0.0000	0.0000	169.1000	0.1691	100.000	0	0	0
2016/07/25	R203	04/05/2017	6.91	Put	Bond Future	0.0000	0.0000	122.5000	0.1225	100.000	0	0	0
2016/07/25	R203	04/05/2017	6.93	Put	Bond Future	0.0000	0.0000	119.3400	0.1193	100.000	0	0	0
2016/07/25	R204	04/08/2016			Bond Future	7.9527	101.1776	7.8965	101.2969	(0.707)	0.0000	0.0000	32,982
2016/07/25	R204	04/08/2016	7.74	Put	Bond Future	501.7800	0.5018	389.3800	0.3894	(22.400)	0	0	0
2016/07/25	R204	04/08/2016	7.76	Put	Bond Future	467.5700	0.4676	357.0600	0.3571	(23.635)	0	0	0
2016/07/25	R204	04/08/2016	7.74	Call	Bond Future	49.6300	0.0496	56.5200	0.0565	13.883	0	0	0
2016/07/25	R204	04/08/2016	7.75	Put	Bond Future	484.5200	0.4845	373.0300	0.3730	(23.010)	0	0	0
2016/07/25	R204	04/08/2016	7.75	Call	Bond Future	53.6800	0.0537	61.4800	0.0615	14.531	0	0	0
2016/07/25	R204	04/08/2016	7.76	Call	Bond Future	58.0400	0.0580	66.8200	0.0668	15.127	0	0	0
2016/07/25	R204	03/11/2016			Bond Future	7.9790	103.0862	7.9159	103.2072	(0.791)	0.0000	0.0000	9,125
2016/07/25	R204	03/11/2016	9.21	Put	Bond Future	23.8900	0.0239	17.6900	0.0177	(25.952)	0	0	0
2016/07/25	R204	03/11/2016	9.23	Put	Bond Future	22.3100	0.0223	16.4600	0.0165	(26.221)	0	0	0
2016/07/25	R204	03/11/2016	9.22	Put	Bond Future	23.0900	0.0231	17.0700	0.0171	(26.072)	0	0	0
2016/07/25	R204	03/11/2016	9.22	Call	Bond Future	2,364.6200	2.3646	2,479.5500	2.4796	4.860	0	0	0
2016/07/25	R204	03/11/2016	9.21	Call	Bond Future	2,346.8300	2.3468	2,461.5800	2.4616	4.890	0	0	0
2016/07/25	R204	03/11/2016	9.23	Call	Bond Future	2,382.4200	2.3824	2,497.5200	2.4975	4.831	0	0	0
2016/07/25	R204	02/02/2017	8.28	Call	Bond Future	929.7000	0.9297	1,002.7600	1.0028	7.858	0	0	0
2016/07/25	R204	02/02/2017			Bond Future	7.9772	101.0787	7.9065	101.1994	(0.886)	0.0000	0.0000	0
2016/07/25	R204	02/02/2017	8.29	Call	Bond Future	940.5800	0.9406	1,014.1200	1.0141	7.819	0	0	0
2016/07/25	R204	02/02/2017	8.30	Call	Bond Future	951.7900	0.9518	1,025.8100	1.0258	7.777	0	0	0
2016/07/25	R204	02/02/2017	8.28	Put	Bond Future	414.6100	0.4146	366.9700	0.3670	(11.490)	0	0	0
2016/07/25	R204	02/02/2017	8.30	Put	Bond Future	402.8100	0.4028	356.1300	0.3561	(11.589)	0	0	0
2016/07/25	R204	02/02/2017	8.29	Put	Bond Future	408.5400	0.4085	361.3800	0.3614	(11.544)	0	0	0
2016/07/25	R204	04/05/2017	7.90	Put	Bond Future	0.0000	0.0000	612.0800	0.6121	100.000	0	0	0
2016/07/25	R204	04/05/2017			Bond Future	7.9100	7.9100	7.8302	103.2944	(1.009)	0.0000	0.0000	0
2016/07/25	R204	04/05/2017	7.92	Put	Bond Future	0.0000	0.0000	598.6200	0.5986	100.000	0	0	0
2016/07/25	R204	04/05/2017	7.90	Call	Bond Future	0.0000	0.0000	716.4500	0.7164	100.000	0	0	0
2016/07/25	R204	04/05/2017	7.91	Put	Bond Future	0.0000	0.0000	605.3200	0.6053	100.000	0	0	0
2016/07/25	R204	04/05/2017	7.91	Call	Bond Future	0.0000	0.0000	724.6400	0.7246	100.000	0	0	0
2016/07/25	R204	04/05/2017	7.92	Call	Bond Future	0.0000	0.0000	732.8800	0.7329	100.000	0	0	0
2016/07/25	R207	04/08/2016			Bond Future	8.1676	97.8065	8.1166	97.9540	(0.624)	0.0000	0.0000	69,754
2016/07/25	R207	04/08/2016	7.99	Put	Bond Future	619.7400	0.6197	481.6500	0.4816	(22.282)	0	0	0
2016/07/25	R207	04/08/2016	8.01	Put	Bond Future	576.5200	0.5765	441.0700	0.4411	(23.494)	0	0	0
2016/07/25	R207	04/08/2016	8.00	Put	Bond Future	597.9400	0.5979	461.1300	0.4611	(22.880)	0	0	0
2016/07/25	R207	04/08/2016	8.01	Call	Bond Future	119.6400	0.1196	131.6700	0.1317	10.055	0	0	0
2016/07/25	R207	04/08/2016	7.99	Call	Bond Future	104.6800	0.1047	114.0700	0.1141	8.970	0	0	0
2016/07/25	R207	04/08/2016	8.00	Call	Bond Future	111.9700	0.1120	122.6400	0.1226	9.529	0	0	0
2016/07/25	R207	03/11/2016			Bond Future	8.2003	99.6515	8.1451	99.8012	(0.673)	0.0000	0.0000	3,614

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2016/07/25	R207	03/11/2016	7.94	Call	Bond Future	459.8600	0.4599	505.2000	0.5052	9.860	0	0	0
2016/07/25	R207	03/11/2016	7.93	Put	Bond Future	1,186.2300	1.1862	1,081.0800	1.0811	(8.864)	0	0	0
2016/07/25	R207	03/11/2016	7.95	Put	Bond Future	1,151.3600	1.1514	1,047.7600	1.0478	(8.998)	0	0	0
2016/07/25	R207	03/11/2016	7.94	Put	Bond Future	1,168.6200	1.1686	1,064.2400	1.0642	(8.932)	0	0	0
2016/07/25	R207	03/11/2016	7.95	Call	Bond Future	469.9500	0.4699	516.0700	0.5161	9.814	0	0	0
2016/07/25	R207	03/11/2016	7.93	Call	Bond Future	450.1100	0.4501	494.6800	0.4947	9.902	0	0	0
2016/07/25	R207	02/02/2017	9.24	Call	Bond Future	2,754.7100	2.7547	2,877.8600	2.8779	4.471	0	0	0
2016/07/25	R207	02/02/2017			Bond Future	8.2169	97.9747	8.1575	98.1247	(0.723)	0.0000	0.0000	0
2016/07/25	R207	02/02/2017	8.91	Call	Bond Future	2,096.6900	2.0967	2,206.0300	2.2060	5.215	0	0	62
2016/07/25	R207	02/02/2017	9.22	Call	Bond Future	2,713.2100	2.7132	2,835.6300	2.8356	4.512	0	0	0
2016/07/25	R207	02/02/2017	9.23	Call	Bond Future	2,733.9400	2.7339	2,856.7200	2.8567	4.491	0	0	0
2016/07/25	R207	02/02/2017	8.91	Put	Bond Future	366.3700	0.3664	325.6300	0.3256	(11.120)	0	0	0
2016/07/25	R207	02/02/2017	9.22	Put	Bond Future	221.3000	0.2213	193.6400	0.1936	(12.499)	0	0	0
2016/07/25	R207	02/02/2017	9.24	Put	Bond Future	213.9300	0.2139	187.0000	0.1870	(12.588)	0	0	0
2016/07/25	R207	02/02/2017	9.23	Put	Bond Future	217.5900	0.2176	190.2900	0.1903	(12.547)	0	0	0
2016/07/25	R207	04/05/2017	8.21	Put	Bond Future	0.0000	0.0000	1,008.9100	1.0089	100.000	0	0	0
2016/07/25	R207	04/05/2017			Bond Future	8.2100	8.2100	8.1407	100.1562	(0.844)	0.0000	0.0000	0
2016/07/25	R207	04/05/2017	8.22	Call	Bond Future	0.0000	0.0000	1,183.4200	1.1834	100.000	0	0	0
2016/07/25	R207	04/05/2017	8.20	Call	Bond Future	0.0000	0.0000	1,158.5200	1.1585	100.000	0	0	0
2016/07/25	R207	04/05/2017	8.21	Call	Bond Future	0.0000	0.0000	1,170.9400	1.1709	100.000	0	0	0
2016/07/25	R207	04/05/2017	8.20	Put	Bond Future	0.0000	0.0000	1,019.8500	1.0198	100.000	0	0	0
2016/07/25	R207	04/05/2017	8.22	Put	Bond Future	0.0000	0.0000	998.0500	0.9981	100.000	0	0	0
2016/07/25	R208	04/08/2016	8.01	Put	Bond Future	1,186.7700	1.1868	1,016.0900	1.0161	(14.382)	0	0	0
2016/07/25	R208	04/08/2016			Bond Future	8.3178	96.4865	8.2720	96.6539	(0.551)	0.0000	0.0000	45,512
2016/07/25	R208	04/08/2016	8.00	Put	Bond Future	1,219.5200	1.2195	1,048.6000	1.0486	(14.015)	0	0	0
2016/07/25	R208	04/08/2016	7.99	Call	Bond Future	47.3000	0.0473	43.6600	0.0437	(7.696)	0	0	0
2016/07/25	R208	04/08/2016	8.00	Call	Bond Future	51.3100	0.0513	47.8500	0.0479	(6.743)	0	0	0
2016/07/25	R208	04/08/2016	8.01	Call	Bond Future	55.5900	0.0556	52.3700	0.0524	(5.792)	0	0	0
2016/07/25	R208	04/08/2016	7.99	Put	Bond Future	1,252.5500	1.2525	1,081.4500	1.0814	(13.660)	0	0	0
2016/07/25	R208	03/11/2016	9.59	Put	Bond Future	64.1600	0.0642	51.4500	0.0514	(19.810)	0	0	0
2016/07/25	R208	03/11/2016			Bond Future	8.3566	94.9041	8.3079	95.0741	(0.583)	0.0000	0.0000	2,779
2016/07/25	R208	03/11/2016	9.58	Put	Bond Future	66.1100	0.0661	53.0900	0.0531	(19.694)	0	0	0
2016/07/25	R208	03/11/2016	9.57	Call	Bond Future	4,186.1200	4.1861	4,342.8000	4.3428	3.743	0	0	0
2016/07/25	R208	03/11/2016	9.58	Call	Bond Future	4,217.1300	4.2171	4,374.1400	4.3741	3.723	0	0	0
2016/07/25	R208	03/11/2016	9.59	Call	Bond Future	4,248.1800	4.2482	4,405.5000	4.4055	3.703	0	0	0
2016/07/25	R208	03/11/2016	9.57	Put	Bond Future	68.1200	0.0681	54.7700	0.0548	(19.598)	0	0	0
2016/07/25	R208	02/02/2017			Bond Future	8.3836	96.7768	8.3322	96.9477	(0.613)	0.0000	0.0000	0
2016/07/25	R208	02/02/2017	8.64	Call	Bond Future	1,830.3600	1.8304	1,925.2300	1.9252	5.183	0	0	0
2016/07/25	R208	02/02/2017	8.63	Put	Bond Future	995.8200	0.9958	919.1400	0.9191	(7.700)	0	0	0
2016/07/25	R208	02/02/2017	8.65	Put	Bond Future	970.5600	0.9706	895.1700	0.8952	(7.768)	0	0	0
2016/07/25	R208	02/02/2017	8.64	Put	Bond Future	983.1300	0.9831	907.0900	0.9071	(7.734)	0	0	0
2016/07/25	R208	02/02/2017	8.65	Call	Bond Future	1,850.6500	1.8506	1,946.1700	1.9462	5.161	0	0	0
2016/07/25	R208	02/02/2017	8.63	Call	Bond Future	1,810.1800	1.8102	1,904.4100	1.9044	5.206	0	0	0
2016/07/25	R208	04/05/2017	8.39	Call	Bond Future	0.0000	0.0000	1,656.4100	1.6564	100.000	0	0	0
2016/07/25	R208	04/05/2017			Bond Future	8.3800	8.3800	8.3284	95.5496	(0.616)	0.0000	0.0000	0
2016/07/25	R208	04/05/2017	8.37	Call	Bond Future	0.0000	0.0000	1,622.6100	1.6226	100.000	0	0	0
2016/07/25	R208	04/05/2017	8.38	Call	Bond Future	0.0000	0.0000	1,639.2900	1.6393	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/25	R208	04/05/2017	8.37	Put	Bond Future	0.0000	0.0000	1,490.9700	1.4910	100.000	0	0	0
2016/07/25	R208	04/05/2017	8.39	Put	Bond Future	0.0000	0.0000	1,461.5900	1.4616	100.000	0	0	0
2016/07/25	R208	04/05/2017	8.38	Put	Bond Future	0.0000	0.0000	1,476.0500	1.4760	100.000	0	0	0
2016/07/25	R209	04/08/2016	9.26	Call	Bond Future	511.0000	0.5110	467.3800	0.4674	(8.536)	0	0	0
2016/07/25	R209	04/08/2016	9.70	Put	Bond Future	150.8000	0.1508	83.1100	0.0831	(44.887)	0	0	250
2016/07/25	R209	04/08/2016			Bond Future	9.3673	74.4739	9.3467	74.6176	(0.219)	0.0000	0.0000	54,742
2016/07/25	R209	04/08/2016	9.24	Call	Bond Future	461.7800	0.4618	416.9400	0.4169	(9.710)	0	0	0
2016/07/25	R209	04/08/2016	9.60	Put	Bond Future	270.6900	0.2707	170.7900	0.1708	(36.906)	0	0	0
2016/07/25	R209	04/08/2016	10.60	Call	Bond Future	7,875.9600	7.8760	8,019.5500	8.0196	1.823	0	0	5,624
2016/07/25	R209	04/08/2016	9.40	Put	Bond Future	726.9100	0.7269	563.0200	0.5630	(22.546)	0	0	0
2016/07/25	R209	04/08/2016	9.70	Call	Bond Future	2,417.2000	2.4172	2,493.1400	2.4931	3.142	0	0	0
2016/07/25	R209	04/08/2016	10.29	Call	Bond Future	6,026.5300	6.0265	6,169.0200	6.1690	2.364	0	0	0
2016/07/25	R209	04/08/2016	9.25	Call	Bond Future	485.8600	0.4859	441.5700	0.4416	(9.116)	0	0	0
2016/07/25	R209	04/08/2016	9.24	Put	Bond Future	1,358.2400	1.3582	1,169.7700	1.1698	(13.876)	0	0	0
2016/07/25	R209	04/08/2016	10.60	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/07/25	R209	04/08/2016	9.40	Call	Bond Future	954.8500	0.9548	934.5900	0.9346	(2.122)	0	0	250
2016/07/25	R209	04/08/2016	9.26	Put	Bond Future	1,265.4600	1.2655	1,078.2100	1.0782	(14.797)	0	0	0
2016/07/25	R209	04/08/2016	9.60	Call	Bond Future	1,867.5100	1.8675	1,911.2400	1.9112	2.342	0	0	5,624
2016/07/25	R209	04/08/2016	9.25	Put	Bond Future	1,311.2700	1.3113	1,123.3500	1.1233	(14.331)	0	0	0
2016/07/25	R209	04/08/2016	10.29	Put	Bond Future	1.3600	0.0014	0.2200	0.0002	(83.824)	0	0	250
2016/07/25	R209	03/11/2016	10.26	Call	Bond Future	6,117.1100	6.1171	6,217.0900	6.2171	1.634	0	0	0
2016/07/25	R209	03/11/2016			Bond Future	9.4089	72.7284	9.3879	72.8743	(0.224)	0.0000	0.0000	4,412
2016/07/25	R209	03/11/2016	10.24	Call	Bond Future	6,017.1700	6.0172	6,115.9400	6.1159	1.641	0	0	0
2016/07/25	R209	03/11/2016	10.25	Call	Bond Future	6,067.5400	6.0675	6,166.8900	6.1669	1.637	0	0	0
2016/07/25	R209	03/11/2016	10.24	Put	Bond Future	598.6700	0.5987	551.4900	0.5515	(7.881)	0	0	0
2016/07/25	R209	03/11/2016	10.25	Put	Bond Future	587.6900	0.5877	541.0900	0.5411	(7.929)	0	0	5,000
2016/07/25	R209	03/11/2016	10.26	Put	Bond Future	576.0100	0.5760	530.0400	0.5300	(7.981)	0	0	0
2016/07/25	R209	02/02/2017	9.55	Put	Bond Future	2,941.6500	2.9417	2,851.7800	2.8518	(3.055)	0	0	0
2016/07/25	R209	02/02/2017			Bond Future	9.4461	74.1635	9.4248	74.3104	(0.226)	0.0000	0.0000	0
2016/07/25	R209	02/02/2017	9.54	Put	Bond Future	2,972.8600	2.9729	2,882.5000	2.8825	(3.039)	0	0	0
2016/07/25	R209	02/02/2017	9.55	Call	Bond Future	3,649.5700	3.6496	3,706.5800	3.7066	1.562	0	0	0
2016/07/25	R209	02/02/2017	9.53	Call	Bond Future	3,577.0100	3.5770	3,633.0300	3.6330	1.566	0	0	0
2016/07/25	R209	02/02/2017	9.54	Call	Bond Future	3,613.0900	3.6131	3,669.6100	3.6696	1.564	0	0	0
2016/07/25	R209	02/02/2017	9.53	Put	Bond Future	3,004.5600	3.0046	2,913.7000	2.9137	(3.024)	0	0	0
2016/07/25	R209	04/05/2017	9.48	Put	Bond Future	0.0000	0.0000	3,897.9600	3.8980	100.000	0	0	0
2016/07/25	R209	04/05/2017			Bond Future	9.4700	9.4700	9.4517	72.6962	(0.193)	0.0000	0.0000	0
2016/07/25	R209	04/05/2017	9.47	Put	Bond Future	0.0000	0.0000	3,931.2100	3.9312	100.000	0	0	0
2016/07/25	R209	04/05/2017	9.46	Call	Bond Future	0.0000	0.0000	4,020.8700	4.0209	100.000	0	0	0
2016/07/25	R209	04/05/2017	9.47	Call	Bond Future	0.0000	0.0000	4,055.9300	4.0559	100.000	0	0	0
2016/07/25	R209	04/05/2017	9.48	Call	Bond Future	0.0000	0.0000	4,090.8800	4.0909	100.000	0	0	0
2016/07/25	R209	04/05/2017	9.46	Put	Bond Future	0.0000	0.0000	3,964.4500	3.9644	100.000	0	0	0
2016/07/25	R210	04/08/2016			Bond Future	188.3530	188.3530	187.6177	187.6177	(0.390)	0.0000	0.0000	2,589
2016/07/25	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R210	04/08/2016	181.50	Call	Bond Future	6,852.9900	6.8530	6,117.7400	6.1177	(10.729)	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
2016/07/25	R210	04/08/2016	181.52	Call	Bond Future	6,832.9900	6.8330	6,097.7400	6.0977	(10.760)	0	0	0
2016/07/25	R210	04/08/2016	181.51	Call	Bond Future	6,842.9900	6.8430	6,107.7400	6.1077	(10.745)	0	0	0
2016/07/25	R210	03/11/2016			Bond Future	189.6406	189.6406	188.8906	188.8906	(0.396)	0.0000	0.0000	0
2016/07/25	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	9.4500	0.0095	100.000	0	0	0
2016/07/25	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	29.4500	0.0294	100.000	0	0	0
2016/07/25	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	19.4500	0.0195	100.000	0	0	0
2016/07/25	R210	03/11/2016	188.90	Call	Bond Future	740.6500	0.7406	0.0000	0.0000	(100.000)	0	0	0
2016/07/25	R210	03/11/2016	188.91	Call	Bond Future	730.6500	0.7306	0.0000	0.0000	(100.000)	0	0	0
2016/07/25	R210	03/11/2016	188.92	Call	Bond Future	720.6500	0.7206	0.0000	0.0000	(100.000)	0	0	0
2016/07/25	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R211	04/08/2016			Bond Future	139.8851	139.8851	139.8994	139.8994	0.010	0.0000	0.0000	78
2016/07/25	R211	04/08/2016	137.09	Call	Bond Future	2,795.1100	2.7951	2,809.4100	2.8094	0.512	0	0	0
2016/07/25	R211	04/08/2016	137.07	Call	Bond Future	2,815.1100	2.8151	2,829.4100	2.8294	0.508	0	0	0
2016/07/25	R211	04/08/2016	137.08	Call	Bond Future	2,805.1100	2.8051	2,819.4100	2.8194	0.510	0	0	0
2016/07/25	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R211	03/11/2016	141.75	Call	Bond Future	782.4800	0.7825	796.2500	0.7963	1.760	0	0	0
2016/07/25	R211	03/11/2016			Bond Future	142.5325	142.5325	142.5463	142.5463	0.010	0.0000	0.0000	0
2016/07/25	R211	03/11/2016	141.76	Call	Bond Future	772.4800	0.7725	786.2500	0.7863	1.783	0	0	0
2016/07/25	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R211	03/11/2016	141.74	Call	Bond Future	792.4800	0.7925	806.2500	0.8063	1.738	0	0	0
2016/07/25	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R212	04/08/2016	142.43	Call	Bond Future	3,748.3700	3.7484	3,913.7500	3.9138	4.412	0	0	0
2016/07/25	R212	04/08/2016			Bond Future	146.1784	146.1784	146.3438	146.3438	0.113	0.0000	0.0000	4,524
2016/07/25	R212	04/08/2016	142.44	Call	Bond Future	3,738.3700	3.7384	3,903.7500	3.9038	4.424	0	0	0
2016/07/25	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R212	04/08/2016	142.42	Call	Bond Future	3,758.3700	3.7584	3,923.7500	3.9238	4.400	0	0	0
2016/07/25	R212	03/11/2016			Bond Future	148.9448	148.9448	149.1126	149.1126	0.113	0.0000	0.0000	0
2016/07/25	R212	03/11/2016	148.11	Call	Bond Future	834.8200	0.8348	1,002.5600	1.0026	20.093	0	0	0
2016/07/25	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R212	03/11/2016	148.12	Call	Bond Future	824.8200	0.8248	992.5600	0.9926	20.337	0	0	0
2016/07/25	R212	03/11/2016	148.10	Call	Bond Future	844.8200	0.8448	1,012.5600	1.0126	19.855	0	0	0
2016/07/25	R213	04/08/2016			Bond Future	9.2474	85.3103	9.2218	85.4871	(0.277)	0.0000	0.0000	43,093
2016/07/25	R213	04/08/2016	8.99	Put	Bond Future	2,015.0900	2.0151	1,804.4300	1.8044	(10.454)	0	0	0
2016/07/25	R213	04/08/2016	9.01	Put	Bond Future	1,901.3100	1.9013	1,689.8800	1.6899	(11.120)	0	0	0
2016/07/25	R213	04/08/2016	9.00	Put	Bond Future	1,957.7300	1.9577	1,746.6600	1.7467	(10.781)	0	0	0
2016/07/25	R213	04/08/2016	9.01	Call	Bond Future	240.5200	0.2405	205.8100	0.2058	(14.431)	0	0	0
2016/07/25	R213	04/08/2016	8.99	Call	Bond Future	212.2400	0.2122	178.3000	0.1783	(15.991)	0	0	0
2016/07/25	R213	04/08/2016	9.00	Call	Bond Future	225.9500	0.2259	191.6000	0.1916	(15.202)	0	0	0
2016/07/25	R213	03/11/2016			Bond Future	9.2927	83.3692	9.2664	83.5487	(0.283)	0.0000	0.0000	1,105

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
2016/07/25	R213	03/11/2016	10.18	Put	Bond Future	505.3800	0.5054	458.0500	0.4580	(9.365)	0	0	0
2016/07/25	R213	03/11/2016	10.20	Put	Bond Future	484.5300	0.4845	438.5800	0.4386	(9.483)	0	0	0
2016/07/25	R213	03/11/2016	10.18	Call	Bond Future	6,254.1600	6.2542	6,386.4200	6.3864	2.115	0	0	0
2016/07/25	R213	03/11/2016	10.19	Put	Bond Future	494.8600	0.4949	448.2300	0.4482	(9.423)	0	0	0
2016/07/25	R213	03/11/2016	10.19	Call	Bond Future	6,305.1300	6.3051	6,438.0900	6.4381	2.109	0	0	0
2016/07/25	R213	03/11/2016	10.20	Call	Bond Future	6,356.2100	6.3562	6,489.8500	6.4899	2.103	0	0	0
2016/07/25	R213	02/02/2017	9.40	Call	Bond Future	3,383.9900	3.3840	3,458.3300	3.4583	2.197	0	0	0
2016/07/25	R213	02/02/2017	9.42	Call	Bond Future	3,455.4100	3.4554	3,530.9900	3.5310	2.187	0	0	0
2016/07/25	R213	02/02/2017			Bond Future	9.3342	85.0141	9.3074	85.1951	(0.287)	0.0000	0.0000	0
2016/07/25	R213	02/02/2017	9.41	Call	Bond Future	3,419.4800	3.4195	3,494.4500	3.4944	2.192	0	0	0
2016/07/25	R213	02/02/2017	9.40	Put	Bond Future	2,942.3500	2.9424	2,835.7500	2.8357	(3.623)	0	0	0
2016/07/25	R213	02/02/2017	9.42	Put	Bond Future	2,880.1700	2.8802	2,774.8100	2.7748	(3.658)	0	0	0
2016/07/25	R213	02/02/2017	9.41	Put	Bond Future	2,911.0000	2.9110	2,805.0300	2.8050	(3.640)	0	0	0
2016/07/25	R213	04/05/2017			Bond Future	9.3600	9.3600	9.3337	83.4035	(0.281)	0.0000	0.0000	0
2016/07/25	R213	04/05/2017	9.35	Put	Bond Future	0.0000	0.0000	3,775.1000	3.7751	100.000	0	0	0
2016/07/25	R213	04/05/2017	9.37	Put	Bond Future	0.0000	0.0000	3,710.6500	3.7106	100.000	0	0	0
2016/07/25	R213	04/05/2017	9.35	Call	Bond Future	0.0000	0.0000	3,884.1000	3.8841	100.000	0	0	0
2016/07/25	R213	04/05/2017	9.36	Put	Bond Future	0.0000	0.0000	3,742.9100	3.7429	100.000	0	0	0
2016/07/25	R213	04/05/2017	9.36	Call	Bond Future	0.0000	0.0000	3,918.6800	3.9187	100.000	0	0	0
2016/07/25	R213	04/05/2017	9.37	Call	Bond Future	0.0000	0.0000	3,953.1200	3.9531	100.000	0	0	0
2016/07/25	R214	04/08/2016	9.24	Call	Bond Future	306.4100	0.3064	258.2300	0.2582	(15.724)	0	0	0
2016/07/25	R214	04/08/2016	9.25	Put	Bond Future	1,856.1700	1.8562	1,657.8900	1.6579	(10.682)	0	0	0
2016/07/25	R214	04/08/2016	11.30	Call	Bond Future	11,588.6000	11.5886	11,738.2200	11.7382	1.291	0	0	5,610
2016/07/25	R214	04/08/2016			Bond Future	9.4569	74.8393	9.4364	74.9890	(0.217)	0.0000	0.0000	28,341
2016/07/25	R214	04/08/2016	8.55	Put	Bond Future	7,127.0100	7.1270	6,977.0100	6.9770	(2.105)	0	0	0
2016/07/25	R214	04/08/2016	9.30	Call	Bond Future	427.2000	0.4272	377.6100	0.3776	(11.608)	0	0	1,300
2016/07/25	R214	04/08/2016	9.25	Call	Bond Future	324.4100	0.3244	275.7500	0.2757	(15.000)	0	0	0
2016/07/25	R214	04/08/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/25	R214	04/08/2016	10.30	Put	Bond Future	3.8200	0.0038	0.8000	0.0008	(79.058)	0	0	0
2016/07/25	R214	04/08/2016	9.26	Call	Bond Future	343.3600	0.3434	294.2900	0.2943	(14.291)	0	0	0
2016/07/25	R214	04/08/2016	8.55	Call	Bond Future	0.4800	0.0005	0.1000	0.0001	(79.167)	0	0	1,300
2016/07/25	R214	04/08/2016	9.30	Put	Bond Future	1,584.0100	1.5840	1,384.8000	1.3848	(12.576)	0	0	0
2016/07/25	R214	04/08/2016	9.24	Put	Bond Future	1,913.5400	1.9135	1,715.7400	1.7157	(10.337)	0	0	0
2016/07/25	R214	04/08/2016	10.30	Call	Bond Future	5,731.5900	5.7316	5,878.1900	5.8782	2.558	0	0	5,610
2016/07/25	R214	04/08/2016	9.26	Put	Bond Future	1,799.8800	1.7999	1,601.1900	1.6012	(11.039)	0	0	0
2016/07/25	R214	03/11/2016	10.35	Put	Bond Future	633.6800	0.6337	584.2300	0.5842	(7.804)	0	0	0
2016/07/25	R214	03/11/2016			Bond Future	9.4994	72.9543	9.4784	73.1063	(0.221)	0.0000	0.0000	5,994
2016/07/25	R214	03/11/2016	10.34	Put	Bond Future	646.0700	0.6461	595.9900	0.5960	(7.751)	0	0	0
2016/07/25	R214	03/11/2016	10.35	Call	Bond Future	6,366.2800	6.3663	6,468.8200	6.4688	1.611	0	0	0
2016/07/25	R214	03/11/2016	10.33	Call	Bond Future	6,265.3200	6.2653	6,366.5800	6.3666	1.616	0	0	0
2016/07/25	R214	03/11/2016	10.34	Call	Bond Future	6,315.7500	6.3158	6,417.6600	6.4177	1.614	0	0	0
2016/07/25	R214	03/11/2016	10.33	Put	Bond Future	658.6700	0.6587	607.9400	0.6079	(7.702)	0	0	0
2016/07/25	R214	02/02/2017			Bond Future	9.5387	74.3937	9.5174	74.5469	(0.224)	0.0000	0.0000	0
2016/07/25	R214	02/02/2017	9.67	Call	Bond Future	3,975.6700	3.9757	4,036.0600	4.0361	1.519	0	0	0
2016/07/25	R214	02/02/2017	9.66	Put	Bond Future	3,077.1500	3.0771	2,983.9200	2.9839	(3.030)	0	0	0
2016/07/25	R214	02/02/2017	9.68	Put	Bond Future	3,013.9500	3.0139	2,921.7300	2.9217	(3.060)	0	0	0
2016/07/25	R214	02/02/2017	9.67	Put	Bond Future	3,045.4200	3.0454	2,952.6900	2.9527	(3.045)	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
2016/07/25	R214	02/02/2017	9.68	Call	Bond Future	4,014.2600	4.0143	4,075.1600	4.0752	1.517	0	0	0
2016/07/25	R214	02/02/2017	9.66	Call	Bond Future	3,937.2400	3.9372	3,997.1300	3.9971	1.521	0	0	0
2016/07/25	R214	04/05/2017	9.58	Put	Bond Future	0.0000	0.0000	4,051.1900	4.0512	100.000	0	0	0
2016/07/25	R214	04/05/2017			Bond Future	9.5700	9.5700	9.5440	72.7888	(0.272)	0.0000	0.0000	0
2016/07/25	R214	04/05/2017	9.57	Put	Bond Future	0.0000	0.0000	4,085.6600	4.0857	100.000	0	0	0
2016/07/25	R214	04/05/2017	9.58	Call	Bond Future	0.0000	0.0000	4,307.9100	4.3079	100.000	0	0	0
2016/07/25	R214	04/05/2017	9.56	Call	Bond Future	0.0000	0.0000	4,234.9600	4.2350	100.000	0	0	0
2016/07/25	R214	04/05/2017	9.57	Call	Bond Future	0.0000	0.0000	4,271.2400	4.2712	100.000	0	0	0
2016/07/25	R214	04/05/2017	9.56	Put	Bond Future	0.0000	0.0000	4,120.6400	4.1206	100.000	0	0	0
2016/07/25	R248	04/08/2016			Bond Future	9.5474	95.9567	9.5218	96.1932	(0.268)	0.0000	0.0000	55,391
2016/07/25	R248	04/08/2016	9.25	Call	Bond Future	266.2600	0.2663	216.2700	0.2163	(18.775)	0	0	0
2016/07/25	R248	04/08/2016	9.24	Put	Bond Future	3,165.6000	3.1656	2,880.0500	2.8800	(9.020)	0	0	0
2016/07/25	R248	04/08/2016	9.26	Put	Bond Future	3,003.6500	3.0037	2,716.1600	2.7162	(9.571)	0	0	0
2016/07/25	R248	04/08/2016	9.25	Put	Bond Future	3,084.1500	3.0842	2,797.5900	2.7976	(9.291)	0	0	0
2016/07/25	R248	04/08/2016	9.26	Call	Bond Future	282.9900	0.2830	232.0700	0.2321	(17.994)	0	0	0
2016/07/25	R248	04/08/2016	9.24	Call	Bond Future	250.3000	0.2503	201.3200	0.2013	(19.569)	0	0	0
2016/07/25	R248	03/11/2016	10.38	Call	Bond Future	7,728.0100	7.7280	7,887.7900	7.8878	2.068	0	0	0
2016/07/25	R248	03/11/2016			Bond Future	9.5924	93.3286	9.5662	93.5692	(0.274)	0.0000	0.0000	30,415
2016/07/25	R248	03/11/2016	10.39	Call	Bond Future	7,791.1800	7.7912	7,951.8600	7.9519	2.062	0	0	0
2016/07/25	R248	03/11/2016	10.37	Put	Bond Future	1,015.1400	1.0151	933.4900	0.9335	(8.043)	0	0	0
2016/07/25	R248	03/11/2016	10.39	Put	Bond Future	981.9600	0.9820	902.1000	0.9021	(8.133)	0	0	0
2016/07/25	R248	03/11/2016	10.37	Call	Bond Future	7,664.7900	7.6648	7,823.6800	7.8237	2.073	0	0	0
2016/07/25	R248	03/11/2016	10.38	Put	Bond Future	998.5000	0.9985	917.7400	0.9177	(8.088)	0	0	0
2016/07/25	R248	02/02/2017	9.76	Put	Bond Future	4,038.3500	4.0383	3,898.1300	3.8981	(3.472)	0	0	0
2016/07/25	R248	02/02/2017	9.78	Put	Bond Future	3,957.9100	3.9579	3,819.2300	3.8192	(3.504)	0	0	0
2016/07/25	R248	02/02/2017			Bond Future	9.6345	95.1702	9.6078	95.4130	(0.277)	0.0000	0.0000	0
2016/07/25	R248	02/02/2017	9.77	Put	Bond Future	3,997.9600	3.9980	3,858.5100	3.8585	(3.488)	0	0	0
2016/07/25	R248	02/02/2017	9.76	Call	Bond Future	5,163.7800	5.1638	5,266.4000	5.2664	1.987	0	0	0
2016/07/25	R248	02/02/2017	9.77	Call	Bond Future	5,212.0100	5.2120	5,315.4000	5.3154	1.984	0	0	0
2016/07/25	R248	02/02/2017	9.78	Call	Bond Future	5,260.4200	5.2604	5,364.5800	5.3646	1.980	0	0	0
2016/07/25	R248	04/05/2017	9.66	Call	Bond Future	0.0000	0.0000	5,656.4300	5.6564	100.000	0	0	0
2016/07/25	R248	04/05/2017			Bond Future	9.6600	9.6600	9.6368	92.9442	(0.240)	0.0000	0.0000	0
2016/07/25	R248	04/05/2017	9.67	Call	Bond Future	0.0000	0.0000	5,702.3600	5.7024	100.000	0	0	0
2016/07/25	R248	04/05/2017	9.65	Put	Bond Future	0.0000	0.0000	5,491.4400	5.4914	100.000	0	0	0
2016/07/25	R248	04/05/2017	9.67	Put	Bond Future	0.0000	0.0000	5,402.8000	5.4028	100.000	0	0	0
2016/07/25	R248	04/05/2017	9.65	Call	Bond Future	0.0000	0.0000	5,610.6400	5.6106	100.000	0	0	0
2016/07/25	R248	04/05/2017	9.66	Put	Bond Future	0.0000	0.0000	5,446.9700	5.4470	100.000	0	0	0

Total

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