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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/01/2016 TO 12/01/2016

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/12	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	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
2016/01/12	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	2025	04/02/2016	126.01	Put	Bond Future	4,456.2600	4.4563	4,463.4300	4.4634	0.161	0	0	0
2016/01/12	2025	04/02/2016			Bond Future	121.5537	121.5537	121.5466	121.5466	(0.006)	0.0000	0.0000	2,111
2016/01/12	2025	04/02/2016	126.00	Put	Bond Future	4,446.2600	4.4463	4,453.4300	4.4534	0.161	0	0	0
2016/01/12	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	2025	04/02/2016	125.99	Put	Bond Future	4,436.2600	4.4363	4,443.4300	4.4434	0.162	0	0	0
2016/01/12	2025	05/05/2016			Bond Future	123.7211	123.7211	123.7127	123.7127	(0.007)	0.0000	0.0000	0
2016/01/12	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	2025	05/05/2016	125.99	Put	Bond Future	2,268.8600	2.2689	2,277.3100	2.2773	0.372	0	0	0
2016/01/12	2025	05/05/2016	126.01	Put	Bond Future	2,288.8600	2.2889	2,297.3100	2.2973	0.369	0	0	0
2016/01/12	2025	05/05/2016	126.00	Put	Bond Future	2,278.8600	2.2789	2,287.3100	2.2873	0.371	0	0	0
2016/01/12	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	2030	04/02/2016			Bond Future	10.0408	85.0371	10.0600	84.9103	0.191	0.0000	0.0000	18,752
2016/01/12	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	2030	04/02/2016	8.74	Put	Bond Future	9,251.5700	9.2516	9,378.3200	9.3783	1.370	0	0	0
2016/01/12	2030	04/02/2016	8.76	Put	Bond Future	9,098.7900	9.0988	9,225.5400	9.2255	1.393	0	0	0
2016/01/12	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	2030	04/02/2016	8.75	Put	Bond Future	9,175.1300	9.1751	9,301.8800	9.3019	1.381	0	0	0
2016/01/12	2030	05/05/2016	8.99	Put	Bond Future	7,890.5500	7.8905	8,020.5000	8.0205	1.647	0	0	0
2016/01/12	2030	05/05/2016	9.01	Put	Bond Future	7,743.2600	7.7433	7,873.2100	7.8732	1.678	0	0	0
2016/01/12	2030	05/05/2016			Bond Future	10.1294	86.5670	10.1495	86.4370	0.198	0.0000	0.0000	0
2016/01/12	2030	05/05/2016	9.00	Put	Bond Future	7,816.8600	7.8169	7,946.8100	7.9468	1.662	0	0	0
2016/01/12	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	2032	04/02/2016			Bond Future	10.1355	88.1237	10.1548	87.9897	0.190	0.0000	0.0000	8,437
2016/01/12	2032	04/02/2016	8.69	Put	Bond Future	11,054.2800	11.0543	11,188.1000	11.1881	1.211	0	0	0
2016/01/12	2032	04/02/2016	8.71	Put	Bond Future	10,887.4600	10.8875	11,021.2500	11.0213	1.229	0	0	0
2016/01/12	2032	04/02/2016	9.20	Call	Bond Future	26.0900	0.0261	20.1700	0.0202	(22.691)	0	0	0
2016/01/12	2032	04/02/2016	8.70	Put	Bond Future	10,970.8100	10.9708	11,104.6200	11.1046	1.220	0	0	0
2016/01/12	2032	04/02/2016	9.30	Call	Bond Future	46.7900	0.0468	37.2100	0.0372	(20.474)	0	0	0
2016/01/12	2032	04/02/2016	8.71	Call	Bond Future	0.8100	0.0008	0.5300	0.0005	(34.568)	0	0	0
2016/01/12	2032	04/02/2016	9.20	Put	Bond Future	6,951.0900	6.9511	7,079.2400	7.0792	1.844	0	0	22
2016/01/12	2032	04/02/2016	8.69	Call	Bond Future	0.6900	0.0007	0.4400	0.0004	(36.232)	0	0	0
2016/01/12	2032	04/02/2016	8.70	Call	Bond Future	0.7400	0.0007	0.4800	0.0005	(35.135)	0	0	0

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2016/01/12	2032	04/02/2016	9.30	Put	Bond Future	6,192.6800	6.1927	6,317.1700	6.3172	2.010	0	0	22
2016/01/12	2032	05/05/2016			Bond Future	10.2217	85.5516	10.2417	85.4142	0.196	0.0000	0.0000	0
2016/01/12	2032	05/05/2016	8.99	Put	Bond Future	9,557.6200	9.5576	9,672.3400	9.6723	1.200	0	0	0
2016/01/12	2032	05/05/2016	9.01	Put	Bond Future	9,415.1400	9.4151	9,529.1500	9.5291	1.211	0	0	0
2016/01/12	2032	05/05/2016	9.00	Put	Bond Future	9,486.2600	9.4863	9,600.6200	9.6006	1.206	0	0	0
2016/01/12	2032	05/05/2016	9.01	Call	Bond Future	436.4800	0.4365	413.0600	0.4131	(5.366)	0	0	0
2016/01/12	2032	05/05/2016	8.99	Call	Bond Future	419.2600	0.4193	396.5500	0.3966	(5.417)	0	0	0
2016/01/12	2032	05/05/2016	9.00	Call	Bond Future	427.8000	0.4278	404.7300	0.4047	(5.393)	0	0	0
2016/01/12	2032	04/08/2016	9.01	Call	Bond Future	875.3500	0.8753	844.1700	0.8442	(3.562)	0	0	0
2016/01/12	2032	04/08/2016			Bond Future	10.2972	87.2080	10.3180	87.0671	0.202	0.0000	0.0000	0
2016/01/12	2032	04/08/2016	8.99	Call	Bond Future	851.0800	0.8511	820.5500	0.8206	(3.587)	0	0	0
2016/01/12	2032	04/08/2016	9.00	Call	Bond Future	863.1500	0.8631	832.3000	0.8323	(3.574)	0	0	0
2016/01/12	2032	04/08/2016	8.99	Put	Bond Future	10,449.4400	10.4494	10,559.8200	10.5598	1.056	0	0	0
2016/01/12	2032	04/08/2016	9.01	Put	Bond Future	10,315.0800	10.3151	10,424.8100	10.4248	1.064	0	0	0
2016/01/12	2032	04/08/2016	9.00	Put	Bond Future	10,382.1400	10.3821	10,492.2000	10.4922	1.060	0	0	0
2016/01/12	2033	04/02/2016	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	2033	04/02/2016			Bond Future	101.4398	101.4398	101.4342	101.4342	(0.005)	0.0000	0.0000	185
2016/01/12	2033	04/02/2016	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	2033	04/02/2016	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	2033	04/02/2016	102.40	Put	Bond Future	960.2200	0.9602	965.7600	0.9658	0.577	0	0	0
2016/01/12	2033	04/02/2016	102.39	Put	Bond Future	950.2200	0.9502	955.7600	0.9558	0.583	0	0	0
2016/01/12	2033	04/02/2016	102.41	Put	Bond Future	970.2200	0.9702	975.7600	0.9758	0.571	0	0	0
2016/01/12	2033	05/05/2016			Bond Future	102.2732	102.2732	102.2666	102.2666	(0.006)	0.0000	0.0000	0
2016/01/12	2033	05/05/2016	102.39	Put	Bond Future	116.8400	0.1168	123.4000	0.1234	5.615	0	0	0
2016/01/12	2033	05/05/2016	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	2033	05/05/2016	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	2033	05/05/2016	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	2033	05/05/2016	102.41	Put	Bond Future	136.8400	0.1368	143.4000	0.1434	4.794	0	0	0
2016/01/12	2033	05/05/2016	102.40	Put	Bond Future	126.8400	0.1268	133.4000	0.1334	5.172	0	0	0
2016/01/12	2037	04/02/2016	8.74	Call	Bond Future	0.4600	0.0005	0.3000	0.0003	(34.783)	0	0	0
2016/01/12	2037	04/02/2016	8.75	Put	Bond Future	12,589.4700	12.5895	12,695.9900	12.6960	0.846	0	0	0
2016/01/12	2037	04/02/2016	9.43	Call	Bond Future	57.3500	0.0574	47.2100	0.0472	(17.681)	0	0	0
2016/01/12	2037	04/02/2016			Bond Future	10.2494	85.2338	10.2637	85.1271	0.139	0.0000	0.0000	50,569
2016/01/12	2037	04/02/2016	8.75	Call	Bond Future	0.5000	0.0005	0.3300	0.0003	(34.000)	0	0	0
2016/01/12	2037	04/02/2016	8.76	Call	Bond Future	0.5400	0.0005	0.3600	0.0004	(33.333)	0	0	0
2016/01/12	2037	04/02/2016	9.30	Call	Bond Future	27.2600	0.0273	21.7100	0.0217	(20.360)	0	0	0
2016/01/12	2037	04/02/2016	8.74	Put	Bond Future	12,683.0500	12.6831	12,789.5800	12.7896	0.840	0	0	0
2016/01/12	2037	04/02/2016	9.43	Put	Bond Future	6,594.5100	6.5945	6,691.0600	6.6911	1.464	0	0	16
2016/01/12	2037	04/02/2016	8.76	Put	Bond Future	12,496.0200	12.4960	12,602.5300	12.6025	0.852	0	0	0
2016/01/12	2037	04/02/2016	9.30	Put	Bond Future	7,674.9500	7.6750	7,776.0900	7.7761	1.318	0	0	16
2016/01/12	2037	05/05/2016	9.00	Put	Bond Future	11,259.2000	11.2592	11,351.4400	11.3514	0.819	0	0	0
2016/01/12	2037	05/05/2016	8.99	Call	Bond Future	366.1300	0.3661	349.1700	0.3492	(4.632)	0	0	0
2016/01/12	2037	05/05/2016			Bond Future	10.3331	86.7673	10.3479	86.6578	0.143	0.0000	0.0000	0
2016/01/12	2037	05/05/2016	9.00	Call	Bond Future	373.9900	0.3740	356.7500	0.3567	(4.610)	0	0	0
2016/01/12	2037	05/05/2016	9.01	Call	Bond Future	381.9900	0.3820	364.4700	0.3645	(4.587)	0	0	0
2016/01/12	2037	05/05/2016	8.99	Put	Bond Future	11,341.2200	11.3412	11,433.7400	11.4337	0.816	0	0	0

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2016/01/12	2037	05/05/2016	9.01	Put	Bond Future	11,177.4500	11.1774	11,269.4100	11.2694	0.823	0	0	0
2016/01/12	2037	04/08/2016			Bond Future	10.4083	84.1875	10.4237	84.0751	0.148	0.0000	0.0000	0
2016/01/12	2037	04/08/2016	9.24	Put	Bond Future	10,429.0700	10.4291	10,511.0900	10.5111	0.786	0	0	0
2016/01/12	2037	04/08/2016	9.26	Put	Bond Future	10,288.3500	10.2884	10,369.7700	10.3698	0.791	0	0	0
2016/01/12	2037	04/08/2016	9.25	Put	Bond Future	10,358.1100	10.3581	10,439.8400	10.4398	0.789	0	0	0
2016/01/12	2037	04/08/2016	9.24	Call	Bond Future	1,139.0500	1.1391	1,108.6100	1.1086	(2.672)	0	0	0
2016/01/12	2037	04/08/2016	9.25	Call	Bond Future	1,154.3900	1.1544	1,123.6600	1.1237	(2.662)	0	0	0
2016/01/12	2037	04/08/2016	9.26	Call	Bond Future	1,170.8000	1.1708	1,139.7600	1.1398	(2.651)	0	0	0
2016/01/12	2038	04/02/2016			Bond Future	125.8983	125.8983	125.8910	125.8910	(0.006)	0.0000	0.0000	17,818
2016/01/12	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	2038	04/02/2016	130.99	Put	Bond Future	5,091.7300	5.0917	5,098.9600	5.0990	0.142	0	0	0
2016/01/12	2038	04/02/2016	131.01	Put	Bond Future	5,111.7300	5.1117	5,118.9600	5.1190	0.141	0	0	0
2016/01/12	2038	04/02/2016	131.00	Put	Bond Future	5,101.7300	5.1017	5,108.9600	5.1090	0.142	0	0	0
2016/01/12	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	2038	05/05/2016	131.01	Put	Bond Future	2,866.9700	2.8670	2,875.3200	2.8753	0.291	0	0	0
2016/01/12	2038	05/05/2016			Bond Future	128.1430	128.1430	128.1347	128.1347	(0.007)	0.0000	0.0000	142
2016/01/12	2038	05/05/2016	131.00	Put	Bond Future	2,856.9700	2.8570	2,865.3200	2.8653	0.292	0	0	0
2016/01/12	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	2038	05/05/2016	130.99	Put	Bond Future	2,846.9700	2.8470	2,855.3200	2.8553	0.293	0	0	0
2016/01/12	2040	04/02/2016	9.51	Put	Bond Future	7,038.3100	7.0383	7,101.6200	7.1016	0.900	0	0	0
2016/01/12	2040	04/02/2016			Bond Future	10.3347	88.4556	10.3439	88.3830	0.089	0.0000	0.0000	1,820
2016/01/12	2040	04/02/2016	9.50	Put	Bond Future	7,125.1600	7.1252	7,188.8700	7.1889	0.894	0	0	0
2016/01/12	2040	04/02/2016	9.49	Put	Bond Future	7,212.4000	7.2124	7,276.4900	7.2765	0.889	0	0	0
2016/01/12	2040	04/02/2016	9.50	Call	Bond Future	57.6500	0.0576	48.7000	0.0487	(15.525)	0	0	0
2016/01/12	2040	04/02/2016	9.51	Call	Bond Future	60.9800	0.0610	51.6300	0.0516	(15.333)	0	0	0
2016/01/12	2040	04/02/2016	9.49	Call	Bond Future	54.5600	0.0546	45.9900	0.0460	(15.707)	0	0	0
2016/01/12	2040	05/05/2016	9.50	Call	Bond Future	914.3000	0.9143	888.9900	0.8890	(2.768)	0	0	0
2016/01/12	2040	05/05/2016			Bond Future	10.4192	90.0470	10.4288	89.9722	0.092	0.0000	0.0000	0
2016/01/12	2040	05/05/2016	9.51	Call	Bond Future	931.0700	0.9311	905.4600	0.9055	(2.751)	0	0	0
2016/01/12	2040	05/05/2016	9.49	Call	Bond Future	897.8800	0.8979	872.8800	0.8729	(2.784)	0	0	0
2016/01/12	2040	05/05/2016	9.50	Put	Bond Future	8,632.7500	8.6327	8,682.2600	8.6823	0.574	0	0	0
2016/01/12	2040	05/05/2016	9.49	Put	Bond Future	8,706.4400	8.7064	8,756.2600	8.7563	0.572	0	0	0
2016/01/12	2040	05/05/2016	9.51	Put	Bond Future	8,559.5500	8.5596	8,608.7600	8.6088	0.575	0	0	0
2016/01/12	2040	04/08/2016			Bond Future	10.4956	87.2803	10.5056	87.2031	0.095	0.0000	0.0000	0
2016/01/12	2040	04/08/2016	9.49	Put	Bond Future	9,894.0800	9.8941	9,943.8400	9.9438	0.503	0	0	0
2016/01/12	2040	04/08/2016	9.50	Call	Bond Future	1,531.7500	1.5318	1,504.0800	1.5041	(1.806)	0	0	0
2016/01/12	2040	04/08/2016	9.51	Call	Bond Future	1,551.8600	1.5519	1,523.9500	1.5240	(1.798)	0	0	0
2016/01/12	2040	04/08/2016	9.49	Call	Bond Future	1,512.6500	1.5126	1,485.2100	1.4852	(1.814)	0	0	0
2016/01/12	2040	04/08/2016	9.51	Put	Bond Future	9,753.7400	9.7537	9,803.0300	9.8030	0.505	0	0	0
2016/01/12	2040	04/08/2016	9.50	Put	Bond Future	9,823.3400	9.8233	9,872.8700	9.8729	0.504	0	0	0
2016/01/12	2044	04/02/2016	8.99	Put	Bond Future	11,933.5600	11.9336	12,006.0100	12.0060	0.607	0	0	0
2016/01/12	2044	04/02/2016			Bond Future	10.3289	85.8386	10.3381	85.7657	0.089	0.0000	0.0000	19,969

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/12	2044	04/02/2016	9.01	Put	Bond Future	11,734.9700	11.7350	11,807.3500	11.8073	0.617	0	0	0
2016/01/12	2044	04/02/2016	9.58	Put	Bond Future	6,431.8900	6.4319	6,492.1800	6.4922	0.937	0	0	0
2016/01/12	2044	04/02/2016	9.00	Put	Bond Future	11,834.1700	11.8342	11,906.5800	11.9066	0.612	0	0	0
2016/01/12	2044	04/02/2016	9.01	Call	Bond Future	2.2600	0.0023	1.6700	0.0017	(26.106)	0	0	0
2016/01/12	2044	04/02/2016	8.99	Call	Bond Future	1.9300	0.0019	1.4100	0.0014	(26.943)	0	0	0
2016/01/12	2044	04/02/2016	9.58	Call	Bond Future	90.7300	0.0907	78.0500	0.0780	(13.976)	0	0	0
2016/01/12	2044	04/02/2016	9.00	Call	Bond Future	2.0900	0.0021	1.5300	0.0015	(26.794)	0	0	0
2016/01/12	2044	05/05/2016	8.99	Put	Bond Future	12,888.8800	12.8889	12,951.8000	12.9518	0.488	0	0	0
2016/01/12	2044	05/05/2016			Bond Future	10.4105	87.3831	10.4201	87.3078	0.092	0.0000	0.0000	0
2016/01/12	2044	05/05/2016	9.01	Put	Bond Future	12,705.2600	12.7053	12,767.7700	12.7678	0.492	0	0	0
2016/01/12	2044	05/05/2016	9.00	Put	Bond Future	12,796.9100	12.7969	12,859.6300	12.8596	0.490	0	0	0
2016/01/12	2044	05/05/2016	9.01	Call	Bond Future	343.3600	0.3434	330.6200	0.3306	(3.710)	0	0	0
2016/01/12	2044	05/05/2016	8.99	Call	Bond Future	328.4200	0.3284	316.0900	0.3161	(3.754)	0	0	0
2016/01/12	2044	05/05/2016	9.00	Call	Bond Future	335.8200	0.3358	323.2900	0.3233	(3.731)	0	0	0
2016/01/12	2044	04/08/2016	9.50	Call	Bond Future	1,549.2000	1.5492	1,521.2200	1.5212	(1.806)	0	0	0
2016/01/12	2044	04/08/2016			Bond Future	10.4841	84.6900	10.4942	84.6124	0.096	0.0000	0.0000	0
2016/01/12	2044	04/08/2016	9.51	Call	Bond Future	1,569.8300	1.5698	1,541.6000	1.5416	(1.798)	0	0	0
2016/01/12	2044	04/08/2016	9.49	Put	Bond Future	9,885.2800	9.8853	9,935.1100	9.9351	0.504	0	0	0
2016/01/12	2044	04/08/2016	9.51	Put	Bond Future	9,743.3400	9.7433	9,792.6900	9.7927	0.506	0	0	0
2016/01/12	2044	04/08/2016	9.49	Call	Bond Future	1,529.7600	1.5298	1,502.0100	1.5020	(1.814)	0	0	0
2016/01/12	2044	04/08/2016	9.50	Put	Bond Future	9,813.6400	9.8136	9,863.2400	9.8632	0.505	0	0	0
2016/01/12	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	2046	04/02/2016			Bond Future	126.8494	126.8494	126.8423	126.8423	(0.006)	0.0000	0.0000	12,126
2016/01/12	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	2046	04/02/2016	127.99	Put	Bond Future	1,140.5800	1.1406	1,147.6600	1.1477	0.621	0	0	0
2016/01/12	2046	04/02/2016	128.01	Put	Bond Future	1,160.5800	1.1606	1,167.6600	1.1677	0.610	0	0	0
2016/01/12	2046	04/02/2016	128.00	Put	Bond Future	1,150.5800	1.1506	1,157.6600	1.1577	0.615	0	0	0
2016/01/12	2046	05/05/2016			Bond Future	127.6816	127.6816	127.6731	127.6731	(0.007)	0.0000	0.0000	21
2016/01/12	2046	05/05/2016	129.99	Put	Bond Future	2,308.3700	2.3084	2,316.8600	2.3169	0.368	0	0	0
2016/01/12	2046	05/05/2016	130.01	Put	Bond Future	2,328.3700	2.3284	2,336.8600	2.3369	0.365	0	0	0
2016/01/12	2046	05/05/2016	130.00	Put	Bond Future	2,318.3700	2.3184	2,326.8600	2.3269	0.366	0	0	0
2016/01/12	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	2050	04/02/2016			Bond Future	135.1285	135.1285	135.2022	135.2022	0.055	0.0000	0.0000	13,364
2016/01/12	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	2050	04/02/2016	137.99	Put	Bond Future	2,861.4900	2.8615	2,787.8400	2.7878	(2.574)	0	0	0
2016/01/12	2050	04/02/2016	138.01	Put	Bond Future	2,881.4900	2.8815	2,807.8400	2.8078	(2.556)	0	0	0
2016/01/12	2050	04/02/2016	138.00	Put	Bond Future	2,871.4900	2.8715	2,797.8400	2.7978	(2.565)	0	0	0
2016/01/12	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	2050	05/05/2016	138.00	Put	Bond Future	462.1200	0.4621	388.5900	0.3886	(15.911)	0	0	0
2016/01/12	2050	05/05/2016			Bond Future	137.5379	137.5379	137.6114	137.6114	0.053	0.0000	0.0000	500
2016/01/12	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/01/12	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	2050	05/05/2016	137.99	Put	Bond Future	452.1200	0.4521	378.5900	0.3786	(16.263)	0	0	0
2016/01/12	2050	05/05/2016	138.01	Put	Bond Future	472.1200	0.4721	398.5900	0.3986	(15.574)	0	0	0
2016/01/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	AL37	04/02/2016			Index Future	453.9770	453.9770	453.3360	453.3360	(0.141)	0.0000	0.0000	2
2016/01/12	AL37	05/05/2016			Index Future	462.1430	462.1430	461.4860	461.4860	(0.142)	0.0000	0.0000	0
2016/01/12	AL7T	04/02/2016			Index Future	517.0860	517.0860	516.1040	516.1040	(0.190)	0.0000	0.0000	0
2016/01/12	AL7T	05/05/2016			Index Future	526.3870	526.3870	525.3820	525.3820	(0.191)	0.0000	0.0000	0
2016/01/12	ALBI	04/02/2016			Index Future	469.4870	469.4870	468.8730	468.8730	(0.131)	0.0000	0.0000	660
2016/01/12	ALBI	05/05/2016			Index Future	477.9310	477.9310	477.3010	477.3010	(0.132)	0.0000	0.0000	0
2016/01/12	ALBI	04/08/2016			Index Future	487.0780	487.0780	486.4310	486.4310	(0.133)	0.0000	0.0000	0
2016/01/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/01/12	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/01/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/01/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/12	EL28	04/02/2016	128.99	Put	Bond Future	2,734.9500	2.7350	2,740.8700	2.7409	0.216	0	0	0
2016/01/12	EL28	04/02/2016			Bond Future	126.2550	126.2550	126.2491	126.2491	(0.005)	0.0000	0.0000	0
2016/01/12	EL28	04/02/2016	129.01	Put	Bond Future	2,754.9500	2.7550	2,760.8700	2.7609	0.215	0	0	0
2016/01/12	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	EL28	04/02/2016	129.00	Put	Bond Future	2,744.9500	2.7450	2,750.8700	2.7509	0.216	0	0	0
2016/01/12	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	EL28	05/05/2016			Bond Future	126.9310	126.9310	126.9238	126.9238	(0.006)	0.0000	0.0000	0
2016/01/12	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	EL28	05/05/2016	128.99	Put	Bond Future	2,059.0300	2.0590	2,066.2100	2.0662	0.349	0	0	0
2016/01/12	EL28	05/05/2016	129.01	Put	Bond Future	2,079.0300	2.0790	2,086.2100	2.0862	0.345	0	0	0
2016/01/12	EL28	05/05/2016	129.00	Put	Bond Future	2,069.0300	2.0690	2,076.2100	2.0762	0.347	0	0	0
2016/01/12	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	ES33	04/02/2016			Bond Future	11.0688	75.6142	11.0827	75.5309	0.125	0.0000	0.0000	8,710
2016/01/12	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	ES33	04/02/2016	9.99	Put	Bond Future	6,959.4500	6.9595	7,042.6800	7.0427	1.196	0	0	0
2016/01/12	ES33	04/02/2016	10.01	Put	Bond Future	6,821.3200	6.8213	6,904.5500	6.9046	1.220	0	0	0
2016/01/12	ES33	04/02/2016	10.00	Put	Bond Future	6,890.3400	6.8903	6,973.5700	6.9736	1.208	0	0	0
2016/01/12	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	ES33	05/05/2016			Bond Future	11.1812	73.1831	11.1957	73.0975	0.130	0.0000	0.0000	0
2016/01/12	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	ES33	05/05/2016	9.99	Put	Bond Future	7,607.8000	7.6078	7,693.3800	7.6934	1.125	0	0	0
2016/01/12	ES33	05/05/2016	10.01	Put	Bond Future	7,470.1600	7.4702	7,555.7400	7.5557	1.146	0	0	0
2016/01/12	ES33	05/05/2016	10.00	Put	Bond Future	7,538.9300	7.5389	7,624.5100	7.6245	1.135	0	0	0
2016/01/12	ES33	04/08/2016			Bond Future	11.2838	74.5999	11.2989	74.5120	0.134	0.0000	0.0000	0
2016/01/12	ES33	04/08/2016	10.24	Put	Bond Future	6,495.6200	6.4956	6,583.5500	6.5836	1.354	0	0	0
2016/01/12	ES33	04/08/2016	10.26	Put	Bond Future	6,362.8700	6.3629	6,450.8000	6.4508	1.382	0	0	0
2016/01/12	ES33	04/08/2016	10.25	Put	Bond Future	6,429.2000	6.4292	6,517.1300	6.5171	1.368	0	0	0
2016/01/12	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	ES42	04/02/2016			Bond Future	11.1974	79.7535	11.2062	79.6938	0.079	0.0000	0.0000	2,750
2016/01/12	ES42	05/05/2016			Bond Future	11.3096	76.9258	11.3189	76.8642	0.082	0.0000	0.0000	4,500
2016/01/12	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	GOVI	04/02/2016			GOVI	469.5170	469.5170	468.8740	468.8740	(0.137)	0.0000	0.0000	490
2016/01/12	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	GOVI	04/02/2016	511.99	Put	GOVI	424,730.0000	42.4730	431,160.0000	43.1160	1.514	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/12	GOVI	04/02/2016	512.01	Put	GOVI	424,930.0000		42.4930	431,360.0000	43.1360	1.513	0	0	0
2016/01/12	GOVI	04/02/2016	512.00	Put	GOVI	424,830.0000		42.4830	431,260.0000	43.1260	1.514	0	0	0
2016/01/12	GOVI	05/05/2016	518.01	Put	GOVI	400,480.0000		40.0480	407,080.0000	40.7080	1.648	0	0	0
2016/01/12	GOVI	05/05/2016			GOVI	477.9620		477.9620	477.3020	477.3020	(0.138)	0.0000	0.0000	146
2016/01/12	GOVI	05/05/2016	518.00	Put	GOVI	400,380.0000		40.0380	406,980.0000	40.6980	1.648	0	0	0
2016/01/12	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	GOVI	05/05/2016	517.99	Put	GOVI	400,280.0000		40.0280	406,880.0000	40.6880	1.649	0	0	0
2016/01/12	GOVI	04/08/2016	520.99	Put	GOVI	338,810.0000		33.8810	345,580.0000	34.5580	1.998	0	0	0
2016/01/12	GOVI	04/08/2016			GOVI	487.1090		487.1090	486.4320	486.4320	(0.139)	0.0000	0.0000	0
2016/01/12	GOVI	04/08/2016	521.01	Put	GOVI	339,010.0000		33.9010	345,780.0000	34.5780	1.997	0	0	0
2016/01/12	GOVI	04/08/2016	521.00	Put	GOVI	338,910.0000		33.8910	345,680.0000	34.5680	1.998	0	0	0
2016/01/12	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/01/12	IGOV	04/02/2016			Index Future	232.9350		232.9350	232.9350	232.9350	0.000	0.0000	0.0000	1,039
2016/01/12	IGOV	05/05/2016			Index Future	237.0880		237.0880	237.0860	237.0860	(0.001)	0.0000	0.0000	21
2016/01/12	IGOV	04/08/2016			Index Future	241.6190		241.6190	241.6140	241.6140	(0.002)	0.0000	0.0000	0
2016/01/12	ILBI	04/02/2016			Index Future	631.3110		631.3110	631.3100	631.3100	0.000	0.0000	0.0000	157
2016/01/12	ILBI	05/05/2016			Index Future	642.0580		642.0580	642.0550	642.0550	0.000	0.0000	0.0000	0
2016/01/12	IS01	19/12/2016			Interest Rate Swap	100.3348		100.3348	100.3005	100.3005	(0.034)	0.0000	0.0000	0
2016/01/12	IS01	16/03/2017			Interest Rate Swap	100.5102		100.5102	100.4541	100.4541	(0.056)	0.0000	0.0000	0
2016/01/12	IS02	18/12/2017			Interest Rate Swap	101.3172		101.3172	101.2207	101.2207	(0.095)	0.0000	0.0000	0
2016/01/12	IS02	16/03/2018			Interest Rate Swap	100.9261		100.9261	100.8367	100.8367	(0.089)	0.0000	0.0000	0
2016/01/12	IS05	17/12/2020			Interest Rate Swap	103.2068		103.2068	103.1080	103.1080	(0.096)	0.0000	0.0000	0
2016/01/12	IS05	16/03/2021			Interest Rate Swap	102.8453		102.8453	102.7482	102.7482	(0.094)	0.0000	0.0000	0
2016/01/12	IS10	17/12/2025			Interest Rate Swap	106.9608		106.9608	106.8293	106.8293	(0.123)	0.0000	0.0000	0
2016/01/12	IS10	16/03/2026			Interest Rate Swap	104.3745		104.3745	104.2299	104.2299	(0.138)	0.0000	0.0000	0
2016/01/12	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/01/12	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/01/12	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/01/12	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/01/12	JBAF	20/01/2016			Jibar Tradeable Future	6.7600		93.2400	6.7500	93.2500	(0.148)	0.0000	0.0000	0

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2016/01/12	JBAF	17/02/2016			Jibar Tradeable Future	7.0300	92.9700	7.0200	92.9800	(0.142)	0.0000	0.0000	2,000
2016/01/12	JBAF	16/03/2016			Jibar Tradeable Future	7.1400	92.8600	7.1000	92.9000	(0.560)	0.0000	0.0000	0
2016/01/12	JBAF	20/04/2016			Jibar Tradeable Future	7.3900	92.6100	7.3600	92.6400	(0.406)	0.0000	0.0000	0
2016/01/12	JBAF	18/05/2016			Jibar Tradeable Future	7.4800	92.5200	7.4400	92.5600	(0.535)	0.0000	0.0000	0
2016/01/12	JBAF	15/06/2016			Jibar Tradeable Future	7.6600	92.3400	7.6200	92.3800	(0.522)	0.0000	0.0000	0
2016/01/12	JBAF	21/09/2016			Jibar Tradeable Future	8.0400	91.9600	7.9900	92.0100	(0.622)	0.0000	0.0000	0
2016/01/12	JBAF	21/12/2016			Jibar Tradeable Future	8.3100	91.6900	8.2500	91.7500	(0.722)	0.0000	0.0000	0
2016/01/12	JBAF	15/03/2017			Jibar Tradeable Future	8.5400	91.4600	8.4800	91.5200	(0.703)	0.0000	0.0000	0
2016/01/12	JBAF	21/06/2017			Jibar Tradeable Future	8.7300	91.2700	8.6800	91.3200	(0.573)	0.0000	0.0000	500
2016/01/12	JBAF	20/09/2017			Jibar Tradeable Future	8.8800	91.1200	8.8200	91.1800	(0.676)	0.0000	0.0000	0
2016/01/12	JBAF	20/12/2017			Jibar Tradeable Future	9.0400	90.9600	8.9700	91.0300	(0.774)	0.0000	0.0000	0
2016/01/12	R023	04/02/2016	8.01	Put	Bond Future	7,676.5900	7.6766	7,863.1700	7.8632	2.431	0	0	0
2016/01/12	R023	04/02/2016			Bond Future	9.5436	94.4041	9.5828	94.2175	0.412	0.0000	0.0000	18,896
2016/01/12	R023	04/02/2016	8.00	Put	Bond Future	7,729.2400	7.7292	7,915.8200	7.9158	2.414	0	0	0
2016/01/12	R023	04/02/2016	8.01	Call	Bond Future	0.1200	0.0001	0.0600	0.0001	(50.000)	0	0	0
2016/01/12	R023	04/02/2016	7.99	Call	Bond Future	0.1000	0.0001	0.0500	0.0001	(50.000)	0	0	0
2016/01/12	R023	04/02/2016	8.00	Call	Bond Future	0.1100	0.0001	0.0500	0.0001	(54.545)	0	0	0
2016/01/12	R023	04/02/2016	7.99	Put	Bond Future	7,781.9300	7.7819	7,968.5200	7.9685	2.398	0	0	0
2016/01/12	R023	05/05/2016			Bond Future	9.6484	92.1725	9.6898	91.9815	0.429	0.0000	0.0000	0
2016/01/12	R023	05/05/2016	8.24	Put	Bond Future	6,959.9400	6.9599	7,133.9000	7.1339	2.499	0	0	0
2016/01/12	R023	05/05/2016	8.26	Put	Bond Future	6,866.2900	6.8663	7,039.5900	7.0396	2.524	0	0	0
2016/01/12	R023	05/05/2016	8.24	Call	Bond Future	156.9400	0.1569	139.9200	0.1399	(10.845)	0	0	0
2016/01/12	R023	05/05/2016	8.25	Put	Bond Future	6,913.0600	6.9131	7,086.7000	7.0867	2.512	0	0	0
2016/01/12	R023	05/05/2016	8.25	Call	Bond Future	160.5600	0.1606	143.2200	0.1432	(10.800)	0	0	0
2016/01/12	R023	05/05/2016	8.26	Call	Bond Future	164.2600	0.1643	146.5800	0.1466	(10.763)	0	0	0
2016/01/12	R023	04/08/2016	8.24	Call	Bond Future	361.6800	0.3617	334.4900	0.3345	(7.518)	0	0	0
2016/01/12	R023	04/08/2016	8.25	Put	Bond Future	7,344.6700	7.3447	7,512.6400	7.5126	2.287	0	0	0
2016/01/12	R023	04/08/2016			Bond Future	9.7378	93.9564	9.7815	93.7609	0.449	0.0000	0.0000	0
2016/01/12	R023	04/08/2016	8.25	Call	Bond Future	367.3900	0.3674	339.8600	0.3399	(7.493)	0	0	0
2016/01/12	R023	04/08/2016	8.26	Call	Bond Future	373.1800	0.3732	345.3000	0.3453	(7.471)	0	0	0
2016/01/12	R023	04/08/2016	8.24	Put	Bond Future	7,388.0800	7.3881	7,556.3900	7.5564	2.278	0	0	0
2016/01/12	R023	04/08/2016	8.26	Put	Bond Future	7,301.3700	7.3014	7,468.9900	7.4690	2.296	0	0	0
2016/01/12	R186	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	R186	04/02/2016	8.40	Put	Bond Future	9,247.7600	9.2478	9,448.8100	9.4488	2.174	0	0	0
2016/01/12	R186	04/02/2016	8.83	Put	Bond Future	6,022.2500	6.0223	6,214.5700	6.2146	3.193	0	0	33
2016/01/12	R186	04/02/2016	9.20	Call	Bond Future	243.9900	0.2440	200.4700	0.2005	(17.837)	0	0	0
2016/01/12	R186	04/02/2016			Bond Future	9.6665	106.9405	9.6958	106.7388	0.303	0.0000	0.0000	69,876
2016/01/12	R186	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	R186	04/02/2016	8.02	Put	Bond Future	12,235.2200	12.2352	12,436.9200	12.4369	1.649	0	0	0
2016/01/12	R186	04/02/2016	7.90	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	680
2016/01/12	R186	04/02/2016	8.45	Call	Bond Future	2.6700	0.0027	1.7000	0.0017	(36.330)	0	0	350
2016/01/12	R186	04/02/2016	8.75	Call	Bond Future	21.6200	0.0216	15.4700	0.0155	(28.446)	0	0	0
2016/01/12	R186	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	R186	04/02/2016	7.50	Put	Bond Future	16,498.9400	16.4989	16,700.6700	16.7007	1.223	0	0	0
2016/01/12	R186	04/02/2016	8.83	Call	Bond Future	35.6800	0.0357	26.2700	0.0263	(26.373)	0	0	0
2016/01/12	R186	04/02/2016	8.65	Put	Bond Future	7,346.6900	7.3467	7,544.9200	7.5449	2.698	0	0	340

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2016/01/12	R186	04/02/2016	8.70	Put	Bond Future	6,974.2100	6.9742	7,171.2700	7.1713	2.826	0	0	5,000
2016/01/12	R186	04/02/2016	8.80	Put	Bond Future	6,239.5200	6.2395	6,433.1900	6.4332	3.104	0	0	5,000
2016/01/12	R186	04/02/2016	7.49	Put	Bond Future	16,582.9600	16.5830	16,784.6900	16.7847	1.216	0	0	0
2016/01/12	R186	04/02/2016	8.85	Put	Bond Future	5,878.2900	5.8783	6,069.6200	6.0696	3.255	0	0	0
2016/01/12	R186	04/02/2016	7.51	Put	Bond Future	16,415.0000	16.4150	16,616.7300	16.6167	1.229	0	0	0
2016/01/12	R186	04/02/2016	8.02	Call	Bond Future	0.0600	0.0001	0.0300	0.0000	(50.000)	0	0	700
2016/01/12	R186	04/02/2016	8.40	Call	Bond Future	1.8100	0.0018	1.1300	0.0011	(37.569)	0	0	680
2016/01/12	R186	04/02/2016	7.90	Put	Bond Future	13,201.0500	13.2011	13,402.7700	13.4028	1.528	0	0	0
2016/01/12	R186	04/02/2016	8.45	Put	Bond Future	8,863.0100	8.8630	9,063.7700	9.0638	2.265	0	0	0
2016/01/12	R186	04/02/2016	9.20	Put	Bond Future	3,526.4400	3.5264	3,684.6500	3.6846	4.486	0	0	700
2016/01/12	R186	04/02/2016	8.75	Put	Bond Future	6,604.9400	6.6049	6,800.5200	6.8005	2.961	0	0	11,695
2016/01/12	R186	04/02/2016	8.65	Call	Bond Future	11.2900	0.0113	7.7900	0.0078	(31.001)	0	0	0
2016/01/12	R186	04/02/2016	8.85	Call	Bond Future	40.2300	0.0402	29.8300	0.0298	(25.851)	0	0	0
2016/01/12	R186	04/02/2016	8.70	Call	Bond Future	15.7100	0.0157	11.0400	0.0110	(29.726)	0	0	0
2016/01/12	R186	04/02/2016	8.80	Call	Bond Future	29.6800	0.0297	21.6200	0.0216	(27.156)	0	0	0
2016/01/12	R186	05/05/2016			Bond Future	9.7575	108.8644	9.7882	108.6578	0.315	0.0000	0.0000	0
2016/01/12	R186	05/05/2016	8.34	Call	Bond Future	228.9500	0.2289	209.3300	0.2093	(8.570)	0	0	0
2016/01/12	R186	05/05/2016	8.75	Put	Bond Future	7,650.3800	7.6504	7,817.9000	7.8179	2.190	0	0	1,900
2016/01/12	R186	05/05/2016	8.35	Call	Bond Future	234.2900	0.2343	214.3000	0.2143	(8.532)	0	0	0
2016/01/12	R186	05/05/2016	8.85	Put	Bond Future	7,037.2800	7.0373	7,198.5100	7.1985	2.291	0	0	5,350
2016/01/12	R186	05/05/2016	8.33	Call	Bond Future	223.7200	0.2237	204.4700	0.2045	(8.605)	0	0	0
2016/01/12	R186	05/05/2016	8.75	Call	Bond Future	547.8400	0.5478	508.7600	0.5088	(7.133)	0	0	0
2016/01/12	R186	05/05/2016	8.35	Put	Bond Future	10,338.9700	10.3390	10,525.5800	10.5256	1.805	0	0	0
2016/01/12	R186	05/05/2016	7.56	Put	Bond Future	16,390.1400	16.3901	16,593.4100	16.5934	1.240	0	0	0
2016/01/12	R186	05/05/2016	8.34	Put	Bond Future	10,410.0800	10.4101	10,597.0600	10.5971	1.796	0	0	0
2016/01/12	R186	05/05/2016	8.85	Call	Bond Future	668.5900	0.6686	623.2200	0.6232	(6.786)	0	0	0
2016/01/12	R186	05/05/2016	7.56	Call	Bond Future	28.3900	0.0284	25.0600	0.0251	(11.729)	0	0	0
2016/01/12	R186	05/05/2016	8.33	Put	Bond Future	10,481.3600	10.4814	10,668.7100	10.6687	1.787	0	0	0
2016/01/12	R186	04/08/2016	8.51	Put	Bond Future	9,977.0400	9.9770	10,150.1500	10.1501	1.735	0	0	0
2016/01/12	R186	04/08/2016			Bond Future	9.8357	105.6667	9.8678	105.4552	0.326	0.0000	0.0000	0
2016/01/12	R186	04/08/2016	8.50	Put	Bond Future	10,040.7000	10.0407	10,214.2500	10.2142	1.728	0	0	0
2016/01/12	R186	04/08/2016	8.51	Call	Bond Future	705.7500	0.7058	667.3300	0.6673	(5.444)	0	0	0
2016/01/12	R186	04/08/2016	8.49	Call	Bond Future	684.9600	0.6850	647.4200	0.6474	(5.481)	0	0	0
2016/01/12	R186	04/08/2016	8.50	Call	Bond Future	695.2900	0.6953	657.3100	0.6573	(5.462)	0	0	0
2016/01/12	R186	04/08/2016	8.49	Put	Bond Future	10,104.5500	10.1046	10,278.5400	10.2785	1.722	0	0	0
2016/01/12	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	R197	04/02/2016			Bond Future	289.5453	289.5453	289.5281	289.5281	(0.006)	0.0000	0.0000	714
2016/01/12	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	R197	04/02/2016	296.99	Put	Bond Future	7,444.7400	7.4447	7,461.9500	7.4620	0.231	0	0	0
2016/01/12	R197	04/02/2016	297.01	Put	Bond Future	7,464.7400	7.4647	7,481.9500	7.4820	0.231	0	0	0
2016/01/12	R197	04/02/2016	297.00	Put	Bond Future	7,454.7400	7.4547	7,471.9500	7.4720	0.231	0	0	0
2016/01/12	R197	05/05/2016			Bond Future	294.7080	294.7080	294.6878	294.6878	(0.007)	0.0000	0.0000	23
2016/01/12	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	R197	05/05/2016	299.99	Put	Bond Future	5,282.0200	5.2820	5,302.2200	5.3022	0.382	0	0	0
2016/01/12	R197	05/05/2016	300.01	Put	Bond Future	5,302.0200	5.3020	5,322.2200	5.3222	0.381	0	0	0
2016/01/12	R197	05/05/2016	300.00	Put	Bond Future	5,292.0200	5.2920	5,312.2200	5.3122	0.382	0	0	0

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2016/01/12	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	R202	04/02/2016			Bond Future	235.5036	235.5036	235.4904	235.4904	(0.006)	0.0000	0.0000	42,944
2016/01/12	R202	04/02/2016	239.99	Put	Bond Future	4,486.3800	4.4864	4,499.6400	4.4996	0.296	0	0	0
2016/01/12	R202	04/02/2016	240.01	Put	Bond Future	4,506.3800	4.5064	4,519.6400	4.5196	0.294	0	0	0
2016/01/12	R202	04/02/2016	240.00	Put	Bond Future	4,496.3800	4.4964	4,509.6400	4.5096	0.295	0	0	0
2016/01/12	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	R202	05/05/2016	246.99	Put	Bond Future	7,287.3000	7.2873	7,302.8300	7.3028	0.213	0	0	0
2016/01/12	R202	05/05/2016			Bond Future	239.7027	239.7027	239.6872	239.6872	(0.006)	0.0000	0.0000	0
2016/01/12	R202	05/05/2016	247.01	Put	Bond Future	7,307.3000	7.3073	7,322.8300	7.3228	0.213	0	0	0
2016/01/12	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	R202	05/05/2016	247.00	Put	Bond Future	7,297.3000	7.2973	7,312.8300	7.3128	0.213	0	0	0
2016/01/12	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	R203	04/02/2016	7.25	Put	Bond Future	1,757.6100	1.7576	1,800.2100	1.8002	2.424	0	0	0
2016/01/12	R203	04/02/2016	7.26	Put	Bond Future	1,742.6300	1.7426	1,785.2300	1.7852	2.445	0	0	0
2016/01/12	R203	04/02/2016			Bond Future	8.4368	103.0448	8.4660	103.0022	0.345	0.0000	0.0000	16,689
2016/01/12	R203	04/02/2016	7.26	Call	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2016/01/12	R203	04/02/2016	7.24	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2016/01/12	R203	04/02/2016	7.25	Call	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2016/01/12	R203	04/02/2016	7.24	Put	Bond Future	1,772.5900	1.7726	1,815.1900	1.8152	2.403	0	0	0
2016/01/12	R203	05/05/2016	7.25	Put	Bond Future	1,795.6100	1.7956	1,837.5700	1.8376	2.337	0	0	0
2016/01/12	R203	05/05/2016			Bond Future	8.6582	100.7280	8.6939	100.6836	0.413	0.0000	0.0000	0
2016/01/12	R203	05/05/2016	7.26	Call	Bond Future	21.9200	0.0219	19.3600	0.0194	(11.679)	0	0	0
2016/01/12	R203	05/05/2016	7.24	Call	Bond Future	20.7100	0.0207	18.2700	0.0183	(11.782)	0	0	0
2016/01/12	R203	05/05/2016	7.25	Call	Bond Future	21.3100	0.0213	18.8100	0.0188	(11.732)	0	0	0
2016/01/12	R203	05/05/2016	7.26	Put	Bond Future	1,783.4700	1.7835	1,825.3700	1.8254	2.349	0	0	0
2016/01/12	R203	05/05/2016	7.24	Put	Bond Future	1,807.7700	1.8078	1,849.7900	1.8498	2.324	0	0	0
2016/01/12	R203	04/08/2016	7.26	Call	Bond Future	43.2800	0.0433	39.2400	0.0392	(9.335)	0	0	0
2016/01/12	R203	04/08/2016			Bond Future	8.8609	102.6778	8.9063	102.6315	0.512	0.0000	0.0000	0
2016/01/12	R203	04/08/2016	7.24	Call	Bond Future	41.6400	0.0416	37.7200	0.0377	(9.414)	0	0	0
2016/01/12	R203	04/08/2016	7.25	Call	Bond Future	42.4600	0.0425	38.4700	0.0385	(9.397)	0	0	0
2016/01/12	R203	04/08/2016	7.24	Put	Bond Future	1,717.9200	1.7179	1,760.3200	1.7603	2.468	0	0	0
2016/01/12	R203	04/08/2016	7.26	Put	Bond Future	1,698.6200	1.6986	1,740.9000	1.7409	2.489	0	0	0
2016/01/12	R203	04/08/2016	7.25	Put	Bond Future	1,708.2700	1.7083	1,750.6000	1.7506	2.478	0	0	0
2016/01/12	R204	04/02/2016	7.50	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2016/01/12	R204	04/02/2016			Bond Future	8.8921	98.8634	8.9160	98.8049	0.269	0.0000	0.0000	38,369
2016/01/12	R204	04/02/2016	7.51	Call	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2016/01/12	R204	04/02/2016	7.49	Put	Bond Future	3,507.7800	3.5078	3,566.2800	3.5663	1.668	0	0	0
2016/01/12	R204	04/02/2016	7.51	Put	Bond Future	3,456.6700	3.4567	3,515.1700	3.5152	1.692	0	0	0
2016/01/12	R204	04/02/2016	7.49	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2016/01/12	R204	04/02/2016	7.50	Put	Bond Future	3,482.2200	3.4822	3,540.7200	3.5407	1.680	0	0	0
2016/01/12	R204	05/05/2016	7.75	Call	Bond Future	65.8100	0.0658	60.3100	0.0603	(8.357)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/12	R204	05/05/2016			Bond Future	9.0621	100.6420	9.0890	100.5813	0.298	0.0000	0.0000	0
2016/01/12	R204	05/05/2016	7.76	Call	Bond Future	67.4700	0.0675	61.8700	0.0619	(8.300)	0	0	0
2016/01/12	R204	05/05/2016	7.74	Put	Bond Future	3,095.6500	3.0956	3,150.9100	3.1509	1.785	0	0	0
2016/01/12	R204	05/05/2016	7.76	Put	Bond Future	3,052.2200	3.0522	3,107.2600	3.1073	1.803	0	0	0
2016/01/12	R204	05/05/2016	7.74	Call	Bond Future	64.1700	0.0642	58.7900	0.0588	(8.384)	0	0	0
2016/01/12	R204	05/05/2016	7.75	Put	Bond Future	3,073.9200	3.0739	3,129.0600	3.1291	1.794	0	0	0
2016/01/12	R204	04/08/2016			Bond Future	9.2142	98.5480	9.2449	98.4853	0.332	0.0000	0.0000	0
2016/01/12	R204	04/08/2016	7.74	Put	Bond Future	3,209.3100	3.2093	3,264.2600	3.2643	1.712	0	0	0
2016/01/12	R204	04/08/2016	7.76	Put	Bond Future	3,171.2200	3.1712	3,225.9500	3.2260	1.726	0	0	0
2016/01/12	R204	04/08/2016	7.75	Put	Bond Future	3,190.2500	3.1902	3,245.0900	3.2451	1.719	0	0	0
2016/01/12	R204	04/08/2016	7.74	Call	Bond Future	127.6000	0.1276	119.8100	0.1198	(6.105)	0	0	0
2016/01/12	R204	04/08/2016	7.75	Call	Bond Future	129.8500	0.1298	121.9500	0.1220	(6.084)	0	0	0
2016/01/12	R204	04/08/2016	7.76	Call	Bond Future	132.1300	0.1321	124.1200	0.1241	(6.062)	0	0	0
2016/01/12	R207	04/02/2016	7.27	Put	Bond Future	6,160.9700	6.1610	6,283.3300	6.2833	1.986	0	0	0
2016/01/12	R207	04/02/2016	7.49	Put	Bond Future	5,423.6800	5.4237	5,546.0300	5.5460	2.256	0	0	0
2016/01/12	R207	04/02/2016			Bond Future	9.1721	94.2620	9.2114	94.1396	0.429	0.0000	0.0000	46,608
2016/01/12	R207	04/02/2016	7.51	Put	Bond Future	5,356.9800	5.3570	5,479.3300	5.4793	2.284	0	0	0
2016/01/12	R207	04/02/2016	7.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	43
2016/01/12	R207	04/02/2016	7.50	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	19
2016/01/12	R207	04/02/2016	7.51	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/01/12	R207	04/02/2016	7.49	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/01/12	R207	04/02/2016	7.50	Put	Bond Future	5,390.3200	5.3903	5,512.6700	5.5127	2.270	0	0	0
2016/01/12	R207	05/05/2016	7.86	Put	Bond Future	4,488.4500	4.4885	4,605.5700	4.6056	2.609	0	0	0
2016/01/12	R207	05/05/2016			Bond Future	9.3219	95.9578	9.3647	95.8322	0.459	0.0000	0.0000	0
2016/01/12	R207	05/05/2016	7.85	Put	Bond Future	4,517.8100	4.5178	4,635.1100	4.6351	2.596	0	0	0
2016/01/12	R207	05/05/2016	7.56	Put	Bond Future	5,388.2500	5.3883	5,509.5400	5.5095	2.251	0	0	0
2016/01/12	R207	05/05/2016	7.84	Put	Bond Future	4,547.2200	4.5472	4,664.7000	4.6647	2.584	0	0	0
2016/01/12	R207	05/05/2016	7.56	Call	Bond Future	31.3900	0.0314	27.1000	0.0271	(13.667)	0	0	43
2016/01/12	R207	05/05/2016	7.85	Call	Bond Future	67.8900	0.0679	59.6100	0.0596	(12.196)	0	0	0
2016/01/12	R207	05/05/2016	7.86	Call	Bond Future	69.6200	0.0696	61.1600	0.0612	(12.152)	0	0	0
2016/01/12	R207	05/05/2016	7.84	Call	Bond Future	66.1900	0.0662	58.0900	0.0581	(12.237)	0	0	0
2016/01/12	R207	04/08/2016			Bond Future	9.4549	94.1699	9.5017	94.0410	0.495	0.0000	0.0000	0
2016/01/12	R207	04/08/2016	7.99	Put	Bond Future	4,346.3000	4.3463	4,458.8200	4.4588	2.589	0	0	0
2016/01/12	R207	04/08/2016	8.01	Put	Bond Future	4,294.7200	4.2947	4,406.7900	4.4068	2.609	0	0	0
2016/01/12	R207	04/08/2016	8.00	Put	Bond Future	4,320.4900	4.3205	4,432.7900	4.4328	2.599	0	0	0
2016/01/12	R207	04/08/2016	8.01	Call	Bond Future	201.2800	0.2013	184.4300	0.1844	(8.371)	0	0	0
2016/01/12	R207	04/08/2016	7.99	Call	Bond Future	194.6800	0.1947	178.2800	0.1783	(8.424)	0	0	0
2016/01/12	R207	04/08/2016	8.00	Call	Bond Future	197.9600	0.1980	181.3400	0.1813	(8.396)	0	0	0
2016/01/12	R208	04/02/2016			Bond Future	9.3311	92.0683	9.3704	91.9210	0.421	0.0000	0.0000	42,432
2016/01/12	R208	04/02/2016	7.74	Put	Bond Future	6,220.1400	6.2201	6,367.4500	6.3675	2.368	0	0	0
2016/01/12	R208	04/02/2016	7.76	Put	Bond Future	6,138.7800	6.1388	6,286.0900	6.2861	2.400	0	0	0
2016/01/12	R208	04/02/2016	7.75	Put	Bond Future	6,179.4400	6.1794	6,326.7600	6.3268	2.384	0	0	0
2016/01/12	R208	04/02/2016	7.76	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2016/01/12	R208	04/02/2016	7.74	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2016/01/12	R208	04/02/2016	7.75	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2016/01/12	R208	05/05/2016	7.99	Call	Bond Future	93.2900	0.0933	82.3900	0.0824	(11.684)	0	0	0

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2016/01/12	R208	05/05/2016	8.00	Put	Bond Future	5,520.5600	5.5206	5,660.4100	5.6604	2.533	0	0	0
2016/01/12	R208	05/05/2016			Bond Future	9.4553	90.3231	9.4973	90.1721	0.444	0.0000	0.0000	0
2016/01/12	R208	05/05/2016	8.00	Call	Bond Future	95.5900	0.0956	84.4700	0.0845	(11.633)	0	0	0
2016/01/12	R208	05/05/2016	8.01	Call	Bond Future	97.9400	0.0979	86.5900	0.0866	(11.589)	0	0	0
2016/01/12	R208	05/05/2016	7.99	Put	Bond Future	5,556.8900	5.5569	5,696.9600	5.6970	2.521	0	0	0
2016/01/12	R208	05/05/2016	8.01	Put	Bond Future	5,484.2900	5.4843	5,623.9100	5.6239	2.546	0	0	0
2016/01/12	R208	04/08/2016	8.01	Put	Bond Future	5,771.9100	5.7719	5,908.2000	5.9082	2.361	0	0	0
2016/01/12	R208	04/08/2016			Bond Future	9.5636	92.0716	9.6086	91.9168	0.471	0.0000	0.0000	0
2016/01/12	R208	04/08/2016	8.00	Put	Bond Future	5,805.2000	5.8052	5,941.7400	5.9417	2.352	0	0	0
2016/01/12	R208	04/08/2016	7.99	Call	Bond Future	218.4000	0.2184	200.4400	0.2004	(8.223)	0	0	0
2016/01/12	R208	04/08/2016	8.00	Call	Bond Future	222.1000	0.2221	203.8900	0.2039	(8.199)	0	0	0
2016/01/12	R208	04/08/2016	8.01	Call	Bond Future	225.8400	0.2258	207.3800	0.2074	(8.174)	0	0	0
2016/01/12	R208	04/08/2016	7.99	Put	Bond Future	5,838.5400	5.8385	5,975.3300	5.9753	2.343	0	0	0
2016/01/12	R209	04/02/2016	8.74	Call	Bond Future	0.8100	0.0008	0.5500	0.0006	(32.099)	0	0	0
2016/01/12	R209	04/02/2016	8.75	Put	Bond Future	9,668.3700	9.6684	9,757.2700	9.7573	0.919	0	0	0
2016/01/12	R209	04/02/2016			Bond Future	10.1424	69.0937	10.1567	69.0045	0.141	0.0000	0.0000	41,344
2016/01/12	R209	04/02/2016	8.75	Call	Bond Future	0.8800	0.0009	0.6000	0.0006	(31.818)	0	0	0
2016/01/12	R209	04/02/2016	8.76	Call	Bond Future	0.9600	0.0010	0.6600	0.0007	(31.250)	0	0	0
2016/01/12	R209	04/02/2016	9.52	Put	Bond Future	4,202.0300	4.2020	4,273.2900	4.2733	1.696	0	0	2,200
2016/01/12	R209	04/02/2016	8.74	Put	Bond Future	9,745.2800	9.7453	9,834.2000	9.8342	0.912	0	0	0
2016/01/12	R209	04/02/2016	8.76	Put	Bond Future	9,591.5800	9.5916	9,680.4600	9.6805	0.927	0	0	0
2016/01/12	R209	04/02/2016	9.52	Call	Bond Future	127.1100	0.1271	109.1900	0.1092	(14.098)	0	0	0
2016/01/12	R209	05/05/2016			Bond Future	10.2179	67.1870	10.2327	67.0955	0.145	0.0000	0.0000	0
2016/01/12	R209	05/05/2016	9.00	Call	Bond Future	384.3100	0.3843	367.3600	0.3674	(4.411)	0	0	6,700
2016/01/12	R209	05/05/2016	8.25	Put	Bond Future	14,162.2400	14.1622	14,249.6200	14.2496	0.617	0	0	0
2016/01/12	R209	05/05/2016	8.99	Put	Bond Future	8,683.4200	8.6834	8,758.2100	8.7582	0.861	0	0	0
2016/01/12	R209	05/05/2016	9.01	Put	Bond Future	8,551.3300	8.5513	8,625.6100	8.6256	0.869	0	0	0
2016/01/12	R209	05/05/2016	9.00	Put	Bond Future	8,617.2600	8.6173	8,691.7900	8.6918	0.865	0	0	0
2016/01/12	R209	05/05/2016	9.01	Call	Bond Future	392.2000	0.3922	375.0000	0.3750	(4.386)	0	0	0
2016/01/12	R209	05/05/2016	8.25	Call	Bond Future	64.1100	0.0641	60.0100	0.0600	(6.395)	0	0	6,700
2016/01/12	R209	05/05/2016	8.99	Call	Bond Future	376.5400	0.3765	359.8500	0.3598	(4.432)	0	0	0
2016/01/12	R209	04/08/2016	9.26	Call	Bond Future	1,121.4200	1.1214	1,092.7100	1.0927	(2.560)	0	0	0
2016/01/12	R209	04/08/2016			Bond Future	10.2836	68.4879	10.2990	68.3940	0.150	0.0000	0.0000	0
2016/01/12	R209	04/08/2016	10.60	Call	Bond Future	4,464.8500	4.4649	4,399.4600	4.3995	(1.465)	0	0	6,000
2016/01/12	R209	04/08/2016	9.60	Put	Bond Future	6,112.5700	6.1126	6,168.2700	6.1683	0.911	0	0	0
2016/01/12	R209	04/08/2016	9.24	Call	Bond Future	1,091.9600	1.0920	1,063.7700	1.0638	(2.582)	0	0	0
2016/01/12	R209	04/08/2016	9.25	Call	Bond Future	1,106.2200	1.1062	1,077.7800	1.0778	(2.571)	0	0	0
2016/01/12	R209	04/08/2016	10.60	Put	Bond Future	2,574.9600	2.5750	2,603.4900	2.6035	1.108	0	0	0
2016/01/12	R209	04/08/2016	9.24	Put	Bond Future	7,974.4500	7.9745	8,040.1800	8.0402	0.824	0	0	0
2016/01/12	R209	04/08/2016	9.26	Put	Bond Future	7,861.9100	7.8619	7,927.1200	7.9271	0.829	0	0	0
2016/01/12	R209	04/08/2016	9.60	Call	Bond Future	1,723.3600	1.7234	1,685.1400	1.6851	(2.218)	0	0	6,000
2016/01/12	R209	04/08/2016	9.25	Put	Bond Future	7,917.6600	7.9177	7,983.1400	7.9831	0.827	0	0	0
2016/01/12	R210	04/02/2016	184.99	Put	Bond Future	4,438.5600	4.4386	4,449.2400	4.4492	0.241	0	0	0
2016/01/12	R210	04/02/2016			Bond Future	180.5514	180.5514	180.5408	180.5408	(0.006)	0.0000	0.0000	3,861
2016/01/12	R210	04/02/2016	185.01	Put	Bond Future	4,458.5600	4.4586	4,469.2400	4.4692	0.240	0	0	0
2016/01/12	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/01/12	R210	04/02/2016	185.00	Put	Bond Future	4,448.5600		4.4486	4,459.2400	4.4592	0.240	0	0	0
2016/01/12	R210	04/02/2016	185.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	R210	04/02/2016	185.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	R210	05/05/2016			Bond Future	181.6036		181.6036	181.5909	181.5909	(0.007)	0.0000	0.0000	0
2016/01/12	R210	05/05/2016	184.99	Put	Bond Future	3,386.4400		3.3864	3,399.1100	3.3991	0.374	0	0	0
2016/01/12	R210	05/05/2016	185.00	Put	Bond Future	3,396.4400		3.3964	3,409.1100	3.4091	0.373	0	0	0
2016/01/12	R210	05/05/2016	185.01	Put	Bond Future	3,406.4400		3.4064	3,419.1100	3.4191	0.372	0	0	0
2016/01/12	R210	05/05/2016	184.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	R210	05/05/2016	185.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	R210	05/05/2016	185.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	R211	04/02/2016	138.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	R211	04/02/2016	139.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	R211	04/02/2016			Bond Future	134.5415		134.5415	134.5339	134.5339	(0.006)	0.0000	0.0000	720
2016/01/12	R211	04/02/2016	139.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	R211	04/02/2016	138.99	Put	Bond Future	4,448.5000		4.4485	4,456.1100	4.4561	0.171	0	0	0
2016/01/12	R211	04/02/2016	139.01	Put	Bond Future	4,468.5000		4.4685	4,476.1100	4.4761	0.170	0	0	0
2016/01/12	R211	04/02/2016	139.00	Put	Bond Future	4,458.5000		4.4585	4,466.1100	4.4661	0.171	0	0	0
2016/01/12	R211	05/05/2016	139.01	Put	Bond Future	2,069.5100		2.0695	2,078.5000	2.0785	0.434	0	0	0
2016/01/12	R211	05/05/2016			Bond Future	136.9405		136.9405	136.9315	136.9315	(0.007)	0.0000	0.0000	0
2016/01/12	R211	05/05/2016	139.00	Put	Bond Future	2,059.5100		2.0595	2,068.5000	2.0685	0.437	0	0	0
2016/01/12	R211	05/05/2016	139.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	R211	05/05/2016	138.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	R211	05/05/2016	139.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	R211	05/05/2016	138.99	Put	Bond Future	2,049.5100		2.0495	2,058.5000	2.0585	0.439	0	0	0
2016/01/12	R212	04/02/2016			Bond Future	140.0088		140.0088	140.0004	140.0004	(0.006)	0.0000	0.0000	1,569
2016/01/12	R212	04/02/2016	146.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	R212	04/02/2016	145.99	Put	Bond Future	5,981.2500		5.9813	5,989.5800	5.9896	0.139	0	0	0
2016/01/12	R212	04/02/2016	146.01	Put	Bond Future	6,001.2500		6.0013	6,009.5800	6.0096	0.139	0	0	0
2016/01/12	R212	04/02/2016	146.00	Put	Bond Future	5,991.2500		5.9913	5,999.5800	5.9996	0.139	0	0	0
2016/01/12	R212	04/02/2016	146.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	R212	04/02/2016	145.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	R212	05/05/2016	145.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	R212	05/05/2016			Bond Future	142.5052		142.5052	142.4955	142.4955	(0.007)	0.0000	0.0000	0
2016/01/12	R212	05/05/2016	145.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	R212	05/05/2016	144.99	Put	Bond Future	2,484.7700		2.4848	2,494.5200	2.4945	0.392	0	0	0
2016/01/12	R212	05/05/2016	145.01	Put	Bond Future	2,504.7700		2.5048	2,514.5200	2.5145	0.389	0	0	0
2016/01/12	R212	05/05/2016	144.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	R212	05/05/2016	145.00	Put	Bond Future	2,494.7700		2.4948	2,504.5200	2.5045	0.391	0	0	0
2016/01/12	R213	04/02/2016			Bond Future	10.0557		79.6761	10.0749	79.5544	0.191	0.0000	0.0000	47,764
2016/01/12	R213	04/02/2016	8.75	Call	Bond Future	1.8000		0.0018	1.2300	0.0012	(31.667)	0	0	0
2016/01/12	R213	04/02/2016	8.74	Put	Bond Future	9,035.7200		9.0357	9,156.8400	9.1568	1.340	0	0	0
2016/01/12	R213	04/02/2016	8.76	Put	Bond Future	8,887.6100		8.8876	9,008.6500	9.0087	1.362	0	0	0
2016/01/12	R213	04/02/2016	8.75	Put	Bond Future	8,961.6100		8.9616	9,082.7000	9.0827	1.351	0	0	0
2016/01/12	R213	04/02/2016	8.76	Call	Bond Future	1.9500		0.0020	1.3300	0.0013	(31.795)	0	0	0
2016/01/12	R213	04/02/2016	8.74	Call	Bond Future	1.6700		0.0017	1.1300	0.0011	(32.335)	0	0	0

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2016/01/12	R213	05/05/2016	8.74	Put	Bond Future	9,750.5700		9.7506	9,859.6800	9.8597	1.119	0	0	0
2016/01/12	R213	05/05/2016	8.76	Put	Bond Future	9,614.8300		9.6148	9,723.4100	9.7234	1.129	0	0	0
2016/01/12	R213	05/05/2016			Bond Future	10.1360		77.5598	10.1560	77.4351	0.197	0.0000	0.0000	0
2016/01/12	R213	05/05/2016	8.75	Put	Bond Future	9,682.6100		9.6826	9,791.4500	9.7914	1.124	0	0	0
2016/01/12	R213	05/05/2016	8.74	Call	Bond Future	264.0100		0.2640	248.4300	0.2484	(5.901)	0	0	0
2016/01/12	R213	05/05/2016	8.75	Call	Bond Future	269.8000		0.2698	253.9500	0.2539	(5.875)	0	0	0
2016/01/12	R213	05/05/2016	8.76	Call	Bond Future	275.6800		0.2757	259.5700	0.2596	(5.844)	0	0	0
2016/01/12	R213	04/08/2016			Bond Future	10.2053		79.0610	10.2261	78.9331	0.203	0.0000	0.0000	0
2016/01/12	R213	04/08/2016	8.99	Put	Bond Future	8,917.5300		8.9175	9,015.1500	9.0151	1.095	0	0	0
2016/01/12	R213	04/08/2016	9.01	Put	Bond Future	8,799.4800		8.7995	8,896.4900	8.8965	1.102	0	0	0
2016/01/12	R213	04/08/2016	9.00	Put	Bond Future	8,858.4000		8.8584	8,955.7200	8.9557	1.099	0	0	0
2016/01/12	R213	04/08/2016	9.01	Call	Bond Future	889.3300		0.8893	858.5000	0.8585	(3.467)	0	0	0
2016/01/12	R213	04/08/2016	8.99	Call	Bond Future	865.3200		0.8653	835.1000	0.8351	(3.492)	0	0	0
2016/01/12	R213	04/08/2016	9.00	Call	Bond Future	877.2600		0.8773	846.7400	0.8467	(3.479)	0	0	0
2016/01/12	R214	04/02/2016			Bond Future	10.2486		69.3151	10.2578	69.2563	0.090	0.0000	0.0000	29,967
2016/01/12	R214	04/02/2016	7.99	Put	Bond Future	17,559.0100		17.5590	17,617.7500	17.6178	0.335	0	0	0
2016/01/12	R214	04/02/2016	9.45	Call	Bond Future	53.3100		0.0533	45.2700	0.0453	(15.082)	0	0	0
2016/01/12	R214	04/02/2016	8.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	R214	04/02/2016	8.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	R214	04/02/2016	7.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/12	R214	04/02/2016	9.35	Call	Bond Future	30.2600		0.0303	25.1100	0.0251	(17.019)	0	0	0
2016/01/12	R214	04/02/2016	9.45	Put	Bond Future	5,511.6800		5.5117	5,562.3800	5.5624	0.920	0	0	25
2016/01/12	R214	04/02/2016	8.01	Put	Bond Future	17,371.6800		17.3717	17,430.4200	17.4304	0.338	0	0	0
2016/01/12	R214	04/02/2016	9.35	Put	Bond Future	6,224.6000		6.2246	6,278.1900	6.2782	0.861	0	0	25
2016/01/12	R214	04/02/2016	8.00	Put	Bond Future	17,465.2600		17.4653	17,524.0000	17.5240	0.336	0	0	0
2016/01/12	R214	05/05/2016	9.01	Call	Bond Future	328.8200		0.3288	317.1400	0.3171	(3.552)	0	0	0
2016/01/12	R214	05/05/2016	9.30	Put	Bond Future	7,621.8100		7.6218	7,664.6300	7.6646	0.562	0	0	0
2016/01/12	R214	05/05/2016			Bond Future	10.3223		67.2659	10.3319	67.2054	0.093	0.0000	0.0000	4,680
2016/01/12	R214	05/05/2016	8.99	Call	Bond Future	315.0100		0.3150	303.6900	0.3037	(3.594)	0	0	0
2016/01/12	R214	05/05/2016	9.00	Call	Bond Future	321.8600		0.3219	310.3600	0.3104	(3.573)	0	0	0
2016/01/12	R214	05/05/2016	8.99	Put	Bond Future	9,726.3400		9.7263	9,775.5100	9.7755	0.506	0	0	0
2016/01/12	R214	05/05/2016	9.01	Put	Bond Future	9,582.8500		9.5828	9,631.6600	9.6317	0.509	0	0	0
2016/01/12	R214	05/05/2016	9.30	Call	Bond Future	590.0200		0.5900	572.3500	0.5723	(2.995)	0	0	0
2016/01/12	R214	05/05/2016	9.00	Put	Bond Future	9,654.4700		9.6545	9,703.4600	9.7035	0.507	0	0	0
2016/01/12	R214	04/08/2016	11.30	Call	Bond Future	6,820.0400		6.8200	6,766.3200	6.7663	(0.788)	0	0	6,300
2016/01/12	R214	04/08/2016	9.24	Call	Bond Future	990.0800		0.9901	970.7800	0.9708	(1.949)	0	0	0
2016/01/12	R214	04/08/2016	9.25	Put	Bond Future	8,806.7600		8.8068	8,849.6200	8.8496	0.487	0	0	0
2016/01/12	R214	04/08/2016			Bond Future	10.3864		68.5679	10.3963	68.5056	0.096	0.0000	0.0000	0
2016/01/12	R214	04/08/2016	9.30	Call	Bond Future	1,076.7900		1.0768	1,056.3700	1.0564	(1.896)	0	0	1,300
2016/01/12	R214	04/08/2016	8.55	Put	Bond Future	13,737.9100		13.7379	13,791.3800	13.7914	0.389	0	0	0
2016/01/12	R214	04/08/2016	11.30	Put	Bond Future	1,502.8600		1.5029	1,511.4800	1.5115	0.574	0	0	0
2016/01/12	R214	04/08/2016	9.25	Call	Bond Future	1,003.5800		1.0036	984.1000	0.9841	(1.941)	0	0	0
2016/01/12	R214	04/08/2016	10.30	Put	Bond Future	3,859.9800		3.8600	3,882.4500	3.8825	0.582	0	0	0
2016/01/12	R214	04/08/2016	9.26	Call	Bond Future	1,017.9700		1.0180	998.3000	0.9983	(1.932)	0	0	0
2016/01/12	R214	04/08/2016	9.30	Put	Bond Future	8,505.0200		8.5050	8,546.9400	8.5469	0.493	0	0	0
2016/01/12	R214	04/08/2016	8.55	Call	Bond Future	339.9600		0.3400	331.0900	0.3311	(2.609)	0	0	1,300
2016/01/12	R214	04/08/2016	9.24	Put	Bond Future	8,868.6300		8.8686	8,911.6700	8.9117	0.485	0	0	0

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2016/01/12	R214	04/08/2016	10.30	Call	Bond Future	3,316.3300	3.3163	3,276.4600	3.2765	(1.202)	0	0	6,300
2016/01/12	R214	04/08/2016	9.26	Put	Bond Future	8,745.9100	8.7459	8,788.5800	8.7886	0.488	0	0	0
2016/01/12	R248	04/02/2016	8.99	Put	Bond Future	11,935.4400	11.9354	12,009.0100	12.0090	0.616	0	0	0
2016/01/12	R248	04/02/2016	9.55	Put	Bond Future	6,576.4000	6.5764	6,637.9900	6.6380	0.937	0	0	75
2016/01/12	R248	04/02/2016			Bond Future	10.2994	89.4632	10.3086	89.3890	0.089	0.0000	0.0000	60,433
2016/01/12	R248	04/02/2016	9.00	Put	Bond Future	11,833.4200	11.8334	11,906.9400	11.9069	0.621	0	0	0
2016/01/12	R248	04/02/2016	9.01	Put	Bond Future	11,731.6000	11.7316	11,805.0800	11.8051	0.626	0	0	0
2016/01/12	R248	04/02/2016	8.99	Call	Bond Future	2.2400	0.0022	1.6500	0.0017	(26.339)	0	0	0
2016/01/12	R248	04/02/2016	9.00	Call	Bond Future	2.4300	0.0024	1.7900	0.0018	(26.337)	0	0	0
2016/01/12	R248	04/02/2016	9.45	Put	Bond Future	7,470.9900	7.4710	7,536.9300	7.5369	0.883	0	0	75
2016/01/12	R248	04/02/2016	9.01	Call	Bond Future	2.6300	0.0026	1.9500	0.0020	(25.856)	0	0	0
2016/01/12	R248	04/02/2016	9.45	Call	Bond Future	51.3600	0.0514	43.1400	0.0431	(16.005)	0	0	0
2016/01/12	R248	04/02/2016	9.55	Call	Bond Future	89.2500	0.0893	76.6800	0.0767	(14.084)	0	0	0
2016/01/12	R248	05/05/2016			Bond Future	10.3757	86.6355	10.3853	86.5591	0.092	0.0000	0.0000	0
2016/01/12	R248	05/05/2016	8.99	Put	Bond Future	12,890.8400	12.8908	12,954.2200	12.9542	0.492	0	0	0
2016/01/12	R248	05/05/2016	9.01	Put	Bond Future	12,702.9300	12.7029	12,765.8700	12.7659	0.495	0	0	0
2016/01/12	R248	05/05/2016	9.00	Put	Bond Future	12,796.7200	12.7967	12,859.8800	12.8599	0.494	0	0	0
2016/01/12	R248	05/05/2016	8.99	Call	Bond Future	353.2800	0.3533	340.2100	0.3402	(3.700)	0	0	0
2016/01/12	R248	05/05/2016	9.00	Call	Bond Future	361.2500	0.3613	347.9600	0.3480	(3.679)	0	0	0
2016/01/12	R248	05/05/2016	9.01	Call	Bond Future	369.3600	0.3694	355.8500	0.3559	(3.658)	0	0	0
2016/01/12	R248	04/08/2016			Bond Future	10.4424	88.3125	10.4524	88.2337	0.096	0.0000	0.0000	0
2016/01/12	R248	04/08/2016	9.25	Call	Bond Future	1,178.7600	1.1788	1,155.4200	1.1554	(1.980)	0	0	0
2016/01/12	R248	04/08/2016	9.24	Put	Bond Future	11,721.9100	11.7219	11,777.5400	11.7775	0.475	0	0	0
2016/01/12	R248	04/08/2016	9.26	Put	Bond Future	11,560.1400	11.5601	11,615.3200	11.6153	0.477	0	0	0
2016/01/12	R248	04/08/2016	9.25	Put	Bond Future	11,640.8500	11.6409	11,696.2600	11.6963	0.476	0	0	0
2016/01/12	R248	04/08/2016	9.26	Call	Bond Future	1,195.2800	1.1953	1,171.7100	1.1717	(1.972)	0	0	0
2016/01/12	R248	04/08/2016	9.24	Call	Bond Future	1,162.4100	1.1624	1,139.2900	1.1393	(1.989)	0	0	0

Total

709287