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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/07/2016 TO 08/07/2016

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
2016/07/08	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/08	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	2025	04/08/2016			Bond Future	127.9195	127.9195	127.9339	127.9339	0.011	0.0000	0.0000	3,012
2016/07/08	2025	04/08/2016	123.86	Call	Bond Future	4,059.4600	4.0595	4,073.8800	4.0739	0.355	0	0	0
2016/07/08	2025	04/08/2016	123.87	Call	Bond Future	4,049.4600	4.0495	4,063.8800	4.0639	0.356	0	0	0
2016/07/08	2025	04/08/2016	123.85	Call	Bond Future	4,069.4600	4.0695	4,083.8800	4.0839	0.354	0	0	0
2016/07/08	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	2025	03/11/2016			Bond Future	130.3513	130.3513	130.3646	130.3646	0.010	0.0000	0.0000	0
2016/07/08	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	2025	03/11/2016	129.21	Call	Bond Future	1,141.3000	1.1413	1,154.6400	1.1546	1.169	0	0	0
2016/07/08	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	2025	03/11/2016	129.22	Call	Bond Future	1,131.3000	1.1313	1,144.6400	1.1446	1.179	0	0	0
2016/07/08	2025	03/11/2016	129.23	Call	Bond Future	1,121.3000	1.1213	1,134.6400	1.1346	1.190	0	0	0
2016/07/08	2030	04/08/2016	10.17	Call	Bond Future	6,776.4200	6.7764	7,143.3400	7.1433	5.415	0	0	0
2016/07/08	2030	04/08/2016			Bond Future	9.1711	91.2582	9.1200	91.6251	(0.557)	0.0000	0.0000	27,010
2016/07/08	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	2030	03/11/2016			Bond Future	9.2126	92.9877	9.1600	93.3606	(0.571)	0.0000	0.0000	0
2016/07/08	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	2030	03/11/2016	9.33	Call	Bond Future	824.8200	0.8248	1,197.7200	1.1977	45.210	0	0	0
2016/07/08	2030	03/11/2016	9.34	Call	Bond Future	894.5900	0.8946	1,267.4900	1.2675	41.684	0	0	0
2016/07/08	2030	03/11/2016	9.35	Call	Bond Future	964.2900	0.9643	1,337.1900	1.3372	38.671	0	0	0
2016/07/08	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	2032	04/08/2016	9.01	Call	Bond Future	520.5500	0.5205	609.4800	0.6095	17.084	0	0	0
2016/07/08	2032	04/08/2016			Bond Future	9.2962	94.4199	9.2451	94.8116	(0.549)	0.0000	0.0000	13,640
2016/07/08	2032	04/08/2016	8.99	Call	Bond Future	481.4000	0.4814	564.8100	0.5648	17.327	0	0	0
2016/07/08	2032	04/08/2016	9.00	Call	Bond Future	500.7000	0.5007	586.8400	0.5868	17.204	0	0	0
2016/07/08	2032	04/08/2016	8.99	Put	Bond Future	2,867.8500	2.8679	2,559.5400	2.5595	(10.751)	0	0	0
2016/07/08	2032	04/08/2016	9.01	Put	Bond Future	2,748.3700	2.7484	2,445.5800	2.4456	(11.017)	0	0	0
2016/07/08	2032	04/08/2016	9.00	Put	Bond Future	2,807.7800	2.8078	2,502.2000	2.5022	(10.883)	0	0	0
2016/07/08	2032	03/11/2016			Bond Future	9.3414	92.0504	9.2889	92.4484	(0.562)	0.0000	0.0000	0
2016/07/08	2032	03/11/2016	10.28	Put	Bond Future	649.5500	0.6495	580.6500	0.5806	(10.607)	0	0	0
2016/07/08	2032	03/11/2016	10.30	Put	Bond Future	625.3600	0.6254	558.4700	0.5585	(10.696)	0	0	0
2016/07/08	2032	03/11/2016	10.29	Put	Bond Future	637.3600	0.6374	569.4700	0.5695	(10.652)	0	0	0
2016/07/08	2032	03/11/2016	10.30	Call	Bond Future	7,470.7300	7.4707	7,801.9100	7.8019	4.433	0	0	0
2016/07/08	2032	03/11/2016	10.28	Call	Bond Future	7,359.9300	7.3599	7,689.1000	7.6891	4.472	0	0	0
2016/07/08	2032	03/11/2016	10.29	Call	Bond Future	7,415.2700	7.4153	7,745.4500	7.7454	4.453	0	0	0

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2016/07/08	2032	02/02/2017	9.53	Call	Bond Future	4,299.6800	4.2997	4,524.0700	4.5241	5.219	0	0	0
2016/07/08	2032	02/02/2017			Bond Future	9.3809	93.8797	9.3268	94.2850	(0.576)	0.0000	0.0000	0
2016/07/08	2032	02/02/2017	9.51	Call	Bond Future	4,218.4200	4.2184	4,440.2800	4.4403	5.259	0	0	0
2016/07/08	2032	02/02/2017	9.52	Call	Bond Future	4,258.8200	4.2588	4,481.9500	4.4819	5.239	0	0	0
2016/07/08	2032	02/02/2017	9.51	Put	Bond Future	3,261.0500	3.2611	3,077.6300	3.0776	(5.625)	0	0	0
2016/07/08	2032	02/02/2017	9.53	Put	Bond Future	3,195.3000	3.1953	3,014.4100	3.0144	(5.661)	0	0	0
2016/07/08	2032	02/02/2017	9.52	Put	Bond Future	3,227.9000	3.2279	3,045.7500	3.0457	(5.643)	0	0	0
2016/07/08	2033	04/08/2016	104.99	Call	Bond Future	4,144.6800	4.1447	3,540.5600	3.5406	(14.576)	0	0	0
2016/07/08	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	2033	04/08/2016			Bond Future	109.1347	109.1347	108.5306	108.5306	(0.554)	0.0000	0.0000	4,353
2016/07/08	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	2033	04/08/2016	105.00	Call	Bond Future	4,134.6800	4.1347	3,530.5600	3.5306	(14.611)	0	0	0
2016/07/08	2033	04/08/2016	105.01	Call	Bond Future	4,124.6800	4.1247	3,520.5600	3.5206	(14.646)	0	0	0
2016/07/08	2033	03/11/2016			Bond Future	110.1926	110.1926	109.5758	109.5758	(0.560)	0.0000	0.0000	0
2016/07/08	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	2033	03/11/2016	109.16	Call	Bond Future	1,032.6100	1.0326	415.7500	0.4158	(59.738)	0	0	0
2016/07/08	2033	03/11/2016	109.17	Call	Bond Future	1,022.6100	1.0226	405.7500	0.4058	(60.322)	0	0	0
2016/07/08	2033	03/11/2016	109.18	Call	Bond Future	1,012.6100	1.0126	395.7500	0.3958	(60.918)	0	0	0
2016/07/08	2037	04/08/2016			Bond Future	9.4513	91.6807	9.3851	92.2377	(0.700)	0.0000	0.0000	41,219
2016/07/08	2037	04/08/2016	9.24	Put	Bond Future	2,583.9400	2.5839	2,197.5300	2.1975	(14.954)	0	0	0
2016/07/08	2037	04/08/2016	9.26	Put	Bond Future	2,467.4600	2.4675	2,090.1000	2.0901	(15.293)	0	0	0
2016/07/08	2037	04/08/2016	9.24	Call	Bond Future	787.0300	0.7870	957.6400	0.9576	21.678	0	0	0
2016/07/08	2037	04/08/2016	9.25	Put	Bond Future	2,525.3000	2.5253	2,143.4000	2.1434	(15.123)	0	0	0
2016/07/08	2037	04/08/2016	9.25	Call	Bond Future	814.6900	0.8147	989.8100	0.9898	21.495	0	0	0
2016/07/08	2037	04/08/2016	9.26	Call	Bond Future	843.0200	0.8430	1,022.6800	1.0227	21.311	0	0	0
2016/07/08	2037	03/11/2016	10.35	Call	Bond Future	7,567.6200	7.5676	8,024.4400	8.0244	6.037	0	0	0
2016/07/08	2037	03/11/2016	10.36	Put	Bond Future	865.1800	0.8652	756.9100	0.7569	(12.514)	0	0	0
2016/07/08	2037	03/11/2016			Bond Future	9.4941	93.4182	9.4262	93.9847	(0.716)	0.0000	0.0000	0
2016/07/08	2037	03/11/2016	10.36	Call	Bond Future	7,626.7900	7.6268	8,085.0300	8.0850	6.008	0	0	0
2016/07/08	2037	03/11/2016	10.37	Call	Bond Future	7,686.0500	7.6861	8,145.7000	8.1457	5.980	0	0	0
2016/07/08	2037	03/11/2016	10.35	Put	Bond Future	879.5000	0.8795	769.8100	0.7698	(12.472)	0	0	0
2016/07/08	2037	03/11/2016	10.37	Put	Bond Future	851.0600	0.8511	744.2000	0.7442	(12.556)	0	0	0
2016/07/08	2037	02/02/2017	9.68	Put	Bond Future	3,608.9500	3.6089	3,356.3200	3.3563	(7.000)	0	0	0
2016/07/08	2037	02/02/2017			Bond Future	9.5321	91.0178	9.4622	91.5949	(0.733)	0.0000	0.0000	0
2016/07/08	2037	02/02/2017	9.67	Put	Bond Future	3,645.3600	3.6454	3,390.9800	3.3910	(6.978)	0	0	0
2016/07/08	2037	02/02/2017	9.68	Call	Bond Future	4,812.3800	4.8124	5,136.7700	5.1368	6.741	0	0	0
2016/07/08	2037	02/02/2017	9.66	Call	Bond Future	4,723.9900	4.7240	5,044.8800	5.0449	6.793	0	0	0
2016/07/08	2037	02/02/2017	9.67	Call	Bond Future	4,768.2300	4.7682	5,090.8700	5.0909	6.766	0	0	0
2016/07/08	2037	02/02/2017	9.66	Put	Bond Future	3,681.8000	3.6818	3,425.6700	3.4257	(6.957)	0	0	0
2016/07/08	2038	04/08/2016			Bond Future	134.6921	134.6921	134.7078	134.7078	0.012	0.0000	0.0000	21,368
2016/07/08	2038	04/08/2016	129.31	Call	Bond Future	5,382.0700	5.3821	5,397.7900	5.3978	0.292	0	0	0
2016/07/08	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/07/08	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	2038	04/08/2016	129.32	Call	Bond Future	5,372.0700	5.3721	5,387.7900	5.3878	0.293	0	0	0
2016/07/08	2038	04/08/2016	129.30	Call	Bond Future	5,392.0700	5.3921	5,407.7900	5.4078	0.292	0	0	0
2016/07/08	2038	03/11/2016	136.32	Call	Bond Future	932.8300	0.9328	947.2200	0.9472	1.543	0	0	0
2016/07/08	2038	03/11/2016			Bond Future	137.2528	137.2528	137.2672	137.2672	0.010	0.0000	0.0000	0
2016/07/08	2038	03/11/2016	136.33	Call	Bond Future	922.8300	0.9228	937.2200	0.9372	1.559	0	0	0
2016/07/08	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	2038	03/11/2016	136.31	Call	Bond Future	942.8300	0.9428	957.2200	0.9572	1.526	0	0	0
2016/07/08	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	2040	04/08/2016			Bond Future	9.5063	95.5155	9.4351	96.1577	(0.749)	0.0000	0.0000	722
2016/07/08	2040	04/08/2016	9.49	Put	Bond Future	1,725.3800	1.7254	1,390.9600	1.3910	(19.382)	0	0	0
2016/07/08	2040	04/08/2016	9.50	Call	Bond Future	1,622.9800	1.6230	1,936.3800	1.9364	19.310	0	0	0
2016/07/08	2040	04/08/2016	9.51	Call	Bond Future	1,667.9100	1.6679	1,986.9200	1.9869	19.126	0	0	0
2016/07/08	2040	04/08/2016	9.49	Call	Bond Future	1,579.1800	1.5792	1,886.9600	1.8870	19.490	0	0	0
2016/07/08	2040	04/08/2016	9.51	Put	Bond Future	1,634.5600	1.6346	1,311.3700	1.3114	(19.772)	0	0	0
2016/07/08	2040	04/08/2016	9.50	Put	Bond Future	1,679.3400	1.6793	1,350.5400	1.3505	(19.579)	0	0	0
2016/07/08	2040	03/11/2016			Bond Future	9.5494	97.3256	9.4763	97.9790	(0.766)	0.0000	0.0000	0
2016/07/08	2040	03/11/2016	9.69	Put	Bond Future	2,834.3600	2.8344	2,552.0700	2.5521	(9.960)	0	0	0
2016/07/08	2040	03/11/2016	9.71	Put	Bond Future	2,759.0300	2.7590	2,481.9400	2.4819	(10.043)	0	0	0
2016/07/08	2040	03/11/2016	9.70	Put	Bond Future	2,796.4900	2.7965	2,516.8100	2.5168	(10.001)	0	0	0
2016/07/08	2040	03/11/2016	9.71	Call	Bond Future	4,169.2800	4.1693	4,545.6300	4.5456	9.027	0	0	0
2016/07/08	2040	03/11/2016	9.69	Call	Bond Future	4,070.9000	4.0709	4,442.0500	4.4420	9.117	0	0	0
2016/07/08	2040	03/11/2016	9.70	Call	Bond Future	4,119.9500	4.1200	4,493.7100	4.4937	9.072	0	0	0
2016/07/08	2044	04/08/2016	9.50	Call	Bond Future	1,495.6400	1.4956	1,816.8000	1.8168	21.473	0	0	0
2016/07/08	2044	04/08/2016			Bond Future	9.5410	92.5830	9.4647	93.2765	(0.799)	0.0000	0.0000	19,251
2016/07/08	2044	04/08/2016	9.51	Call	Bond Future	1,538.3900	1.5384	1,865.5900	1.8656	21.269	0	0	0
2016/07/08	2044	04/08/2016	9.49	Put	Bond Future	1,916.4700	1.9165	1,538.1200	1.5381	(19.742)	0	0	0
2016/07/08	2044	04/08/2016	9.51	Put	Bond Future	1,818.8500	1.8188	1,452.5600	1.4526	(20.139)	0	0	0
2016/07/08	2044	04/08/2016	9.49	Call	Bond Future	1,454.0000	1.4540	1,769.1400	1.7691	21.674	0	0	0
2016/07/08	2044	04/08/2016	9.50	Put	Bond Future	1,867.0300	1.8670	1,494.7000	1.4947	(19.942)	0	0	0
2016/07/08	2044	03/11/2016			Bond Future	9.5832	94.3376	9.5050	95.0432	(0.816)	0.0000	0.0000	285
2016/07/08	2044	03/11/2016	10.42	Call	Bond Future	8,055.5800	8.0556	8,618.9000	8.6189	6.993	0	0	0
2016/07/08	2044	03/11/2016	10.41	Put	Bond Future	1,066.1800	1.0662	922.1300	0.9221	(13.511)	0	0	0
2016/07/08	2044	03/11/2016	10.43	Put	Bond Future	1,033.4200	1.0334	892.9000	0.8929	(13.598)	0	0	0
2016/07/08	2044	03/11/2016	10.42	Put	Bond Future	1,049.7600	1.0498	907.4800	0.9075	(13.554)	0	0	0
2016/07/08	2044	03/11/2016	10.43	Call	Bond Future	8,117.3300	8.1173	8,682.4100	8.6824	6.961	0	0	0
2016/07/08	2044	03/11/2016	10.41	Call	Bond Future	7,993.7900	7.9938	8,555.3400	8.5553	7.025	0	0	0
2016/07/08	2044	02/02/2017			Bond Future	9.6209	91.8303	9.5406	92.5493	(0.835)	0.0000	0.0000	0
2016/07/08	2044	02/02/2017	9.77	Call	Bond Future	5,255.0800	5.2551	5,663.0400	5.6630	7.763	0	0	0
2016/07/08	2044	02/02/2017	9.76	Put	Bond Future	3,985.3800	3.9854	3,672.2700	3.6723	(7.856)	0	0	0
2016/07/08	2044	02/02/2017	9.78	Put	Bond Future	3,906.8500	3.9069	3,598.0200	3.5980	(7.905)	0	0	0
2016/07/08	2044	02/02/2017	9.77	Put	Bond Future	3,946.0900	3.9461	3,635.1200	3.6351	(7.880)	0	0	0
2016/07/08	2044	02/02/2017	9.78	Call	Bond Future	5,302.5000	5.3025	5,712.6000	5.7126	7.734	0	0	0
2016/07/08	2044	02/02/2017	9.76	Call	Bond Future	5,207.5700	5.2076	5,613.3900	5.6134	7.793	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
2016/07/08	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	2046	04/08/2016			Bond Future	135.8017	135.8017	134.6585	134.6585	(0.842)	0.0000	0.0000	17,314
2016/07/08	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	2046	04/08/2016	129.00	Call	Bond Future	6,801.6800	6.8017	5,658.5200	5.6585	(16.807)	0	0	0
2016/07/08	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	2046	04/08/2016	129.01	Call	Bond Future	6,791.6800	6.7917	5,648.5200	5.6485	(16.832)	0	0	0
2016/07/08	2046	04/08/2016	129.02	Call	Bond Future	6,781.6800	6.7817	5,638.5200	5.6385	(16.857)	0	0	0
2016/07/08	2046	03/11/2016	137.07	Put	Bond Future	188.8900	0.1889	1,355.1700	1.3552	617.439	0	0	0
2016/07/08	2046	03/11/2016			Bond Future	136.8811	136.8811	135.7148	135.7148	(0.852)	0.0000	0.0000	0
2016/07/08	2046	03/11/2016	137.09	Put	Bond Future	208.8900	0.2089	1,375.1700	1.3752	558.323	0	0	0
2016/07/08	2046	03/11/2016	137.08	Put	Bond Future	198.8900	0.1989	1,365.1700	1.3652	586.394	0	0	0
2016/07/08	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	2050	04/08/2016	139.14	Call	Bond Future	5,912.6200	5.9126	4,376.9100	4.3769	(25.973)	0	0	0
2016/07/08	2050	04/08/2016			Bond Future	145.0526	145.0526	143.5169	143.5169	(1.059)	0.0000	0.0000	21,635
2016/07/08	2050	04/08/2016	139.12	Call	Bond Future	5,932.6200	5.9326	4,396.9100	4.3969	(25.886)	0	0	0
2016/07/08	2050	04/08/2016	139.13	Call	Bond Future	5,922.6200	5.9226	4,386.9100	4.3869	(25.930)	0	0	0
2016/07/08	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	2050	03/11/2016	149.52	Put	Bond Future	1,709.8900	1.7099	3,276.4200	3.2764	91.616	0	0	0
2016/07/08	2050	03/11/2016			Bond Future	147.8101	147.8101	146.2436	146.2436	(1.060)	0.0000	0.0000	0
2016/07/08	2050	03/11/2016	149.54	Put	Bond Future	1,729.8900	1.7299	3,296.4200	3.2964	90.557	0	0	0
2016/07/08	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	2050	03/11/2016	149.53	Put	Bond Future	1,719.8900	1.7199	3,286.4200	3.2864	91.083	0	0	0
2016/07/08	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	AL37	04/08/2016			Index Future	492.8480	492.8480	493.6640	493.6640	0.166	0.0000	0.0000	15
2016/07/08	AL37	03/11/2016			Index Future	502.2880	502.2880	503.1150	503.1150	0.165	0.0000	0.0000	0
2016/07/08	AL7T	04/08/2016			Index Future	572.4020	572.4020	574.2810	574.2810	0.328	0.0000	0.0000	11
2016/07/08	AL7T	03/11/2016			Index Future	583.3660	583.3660	585.2750	585.2750	0.327	0.0000	0.0000	0
2016/07/08	ALBI	04/08/2016			Index Future	520.1760	520.1760	522.2790	522.2790	0.404	0.0000	0.0000	728
2016/07/08	ALBI	03/11/2016			Index Future	530.1400	530.1400	532.2780	532.2780	0.403	0.0000	0.0000	12
2016/07/08	ALBI	02/02/2017			Index Future	540.6720	540.6720	542.8480	542.8480	0.402	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
2016/07/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/07/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/08	EL28	04/08/2016			Bond Future	132.6831	132.6831	132.6995	132.6995	0.012	0.0000	0.0000	0
2016/07/08	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	EL28	04/08/2016	126.86	Call	Bond Future	5,823.0600	5.8231	5,839.4900	5.8395	0.282	0	0	0
2016/07/08	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	EL28	04/08/2016	126.87	Call	Bond Future	5,813.0600	5.8131	5,829.4900	5.8295	0.283	0	0	0
2016/07/08	EL28	04/08/2016	126.88	Call	Bond Future	5,803.0600	5.8031	5,819.4900	5.8195	0.283	0	0	0
2016/07/08	EL28	03/11/2016	132.17	Call	Bond Future	1,374.8900	1.3749	1,390.2800	1.3903	1.119	0	0	0
2016/07/08	EL28	03/11/2016			Bond Future	133.5449	133.5449	133.5603	133.5603	0.012	0.0000	0.0000	0
2016/07/08	EL28	03/11/2016	132.15	Call	Bond Future	1,394.8900	1.3949	1,410.2800	1.4103	1.103	0	0	0
2016/07/08	EL28	03/11/2016	132.16	Call	Bond Future	1,384.8900	1.3849	1,400.2800	1.4003	1.111	0	0	0
2016/07/08	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	ES33	04/08/2016			Bond Future	10.3149	80.6004	10.2584	80.9731	(0.547)	0.0000	0.0000	8,882
2016/07/08	ES33	04/08/2016	10.24	Put	Bond Future	495.1500	0.4952	122.4100	0.1224	(75.278)	0	0	0
2016/07/08	ES33	04/08/2016	10.26	Put	Bond Future	362.4000	0.3624	0.0000	0.0000	(100.000)	0	0	0
2016/07/08	ES33	04/08/2016	10.25	Put	Bond Future	428.7300	0.4287	55.9900	0.0560	(86.940)	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
2016/07/08	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	10.3400	0.0103	100.000	0	0	0
2016/07/08	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	ES33	03/11/2016			Bond Future	10.3893	78.3352	10.3312	78.7141	(0.559)	0.0000	0.0000	0
2016/07/08	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	ES33	03/11/2016	11.31	Call	Bond Future	5,648.7000	5.6487	6,027.5600	6.0276	6.707	0	0	0
2016/07/08	ES33	03/11/2016	11.29	Call	Bond Future	5,532.7900	5.5328	5,911.6500	5.9116	6.848	0	0	0
2016/07/08	ES33	03/11/2016	11.30	Call	Bond Future	5,590.7800	5.5908	5,969.6400	5.9696	6.777	0	0	0
2016/07/08	ES33	02/02/2017			Bond Future	10.4612	79.8920	10.4013	80.2778	(0.573)	0.0000	0.0000	0
2016/07/08	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	ES33	02/02/2017	10.59	Call	Bond Future	819.8400	0.8198	1,205.6200	1.2056	47.056	0	0	0
2016/07/08	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	ES33	02/02/2017	10.60	Call	Bond Future	882.9300	0.8829	1,268.7100	1.2687	43.693	0	0	0
2016/07/08	ES33	02/02/2017	10.61	Call	Bond Future	945.9400	0.9459	1,331.7200	1.3317	40.783	0	0	0
2016/07/08	ES42	04/08/2016			Bond Future	10.4596	85.0862	10.3780	85.7057	(0.781)	0.0000	0.0000	7,270
2016/07/08	ES42	03/11/2016			Bond Future	10.5325	82.4360	10.4484	83.0663	(0.799)	0.0000	0.0000	0
2016/07/08	GOVI	04/08/2016	520.99	Put	GOVI	27,740.0000	2.7740	8,740.0000	0.8740	(68.493)	0	0	0
2016/07/08	GOVI	04/08/2016			GOVI	518.2160	518.2160	520.1160	520.1160	0.367	0.0000	0.0000	448
2016/07/08	GOVI	04/08/2016	521.01	Put	GOVI	27,940.0000	2.7940	8,940.0000	0.8940	(68.003)	0	0	0
2016/07/08	GOVI	04/08/2016	521.00	Put	GOVI	27,840.0000	2.7840	8,840.0000	0.8840	(68.247)	0	0	0
2016/07/08	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	GOVI	03/11/2016	476.11	Call	GOVI	520,320.0000	52.0320	539,640.0000	53.9640	3.713	0	0	0
2016/07/08	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	GOVI	03/11/2016			GOVI	528.1420	528.1420	530.0740	530.0740	0.366	0.0000	0.0000	137
2016/07/08	GOVI	03/11/2016	476.12	Call	GOVI	520,220.0000	52.0220	539,540.0000	53.9540	3.714	0	0	0
2016/07/08	GOVI	03/11/2016	476.13	Call	GOVI	520,120.0000	52.0120	539,440.0000	53.9440	3.715	0	0	0
2016/07/08	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	GOVI	02/02/2017	533.34	Call	GOVI	52,950.0000	5.2950	72,600.0000	7.2600	37.110	0	0	0
2016/07/08	GOVI	02/02/2017	533.32	Call	GOVI	53,150.0000	5.3150	72,800.0000	7.2800	36.971	0	0	0
2016/07/08	GOVI	02/02/2017			GOVI	538.6350	538.6350	540.6000	540.6000	0.365	0.0000	0.0000	0
2016/07/08	GOVI	02/02/2017	533.33	Call	GOVI	53,050.0000	5.3050	72,700.0000	7.2700	37.041	0	0	0
2016/07/08	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/07/08	IGOV	04/08/2016			Index Future	248.6580	248.6580	248.2200	248.2200	(0.176)	0.0000	0.0000	1,059
2016/07/08	IGOV	03/11/2016			Index Future	253.4360	253.4360	252.9870	252.9870	(0.177)	0.0000	0.0000	24
2016/07/08	IGOV	02/02/2017			Index Future	258.4860	258.4860	258.0260	258.0260	(0.178)	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
2016/07/08	ILBI	04/08/2016			Index Future	673.1850	673.1850	672.4890	672.4890	(0.103)	0.0000	0.0000	156
2016/07/08	ILBI	03/11/2016			Index Future	686.0300	686.0300	685.3200	685.3200	(0.103)	0.0000	0.0000	0
2016/07/08	IS01	19/12/2016			Interest Rate Swap	100.0803	100.0803	100.0775	100.0775	(0.003)	0.0000	0.0000	0
2016/07/08	IS01	16/03/2017			Interest Rate Swap	100.0519	100.0519	100.0454	100.0454	(0.006)	0.0000	0.0000	0
2016/07/08	IS01	15/06/2017			Interest Rate Swap	99.7136	99.7136	99.7030	99.7030	(0.011)	0.0000	0.0000	0
2016/07/08	IS01	21/09/2017			Interest Rate Swap	99.8090	99.8090	99.7929	99.7929	(0.016)	0.0000	0.0000	0
2016/07/08	IS02	18/12/2017			Interest Rate Swap	100.1429	100.1429	100.1220	100.1220	(0.021)	0.0000	0.0000	0
2016/07/08	IS02	16/03/2018			Interest Rate Swap	99.4838	99.4838	99.4550	99.4550	(0.029)	0.0000	0.0000	0
2016/07/08	IS02	15/06/2018			Interest Rate Swap	99.2076	99.2076	99.1927	99.1927	(0.015)	0.0000	0.0000	0
2016/07/08	IS02	21/09/2018			Interest Rate Swap	99.3339	99.3339	99.3180	99.3180	(0.016)	0.0000	0.0000	0
2016/07/08	IS05	17/12/2020			Interest Rate Swap	98.6218	98.6218	98.4210	98.4210	(0.204)	0.0000	0.0000	0
2016/07/08	IS05	16/03/2021			Interest Rate Swap	98.0036	98.0036	97.7828	97.7828	(0.225)	0.0000	0.0000	0
2016/07/08	IS05	15/06/2021			Interest Rate Swap	97.3463	97.3463	97.1082	97.1082	(0.245)	0.0000	0.0000	0
2016/07/08	IS05	21/09/2021			Interest Rate Swap	97.6531	97.6531	97.4033	97.4033	(0.256)	0.0000	0.0000	0
2016/07/08	IS10	17/12/2025			Interest Rate Swap	99.0848	99.0848	98.7849	98.7849	(0.303)	0.0000	0.0000	0
2016/07/08	IS10	16/03/2026			Interest Rate Swap	96.2093	96.2093	95.9014	95.9014	(0.320)	0.0000	0.0000	0
2016/07/08	IS10	15/06/2026			Interest Rate Swap	95.0042	95.0042	94.6862	94.6862	(0.335)	0.0000	0.0000	0
2016/07/08	IS10	21/09/2026			Interest Rate Swap	97.0826	97.0826	96.7520	96.7520	(0.341)	0.0000	0.0000	0
2016/07/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/07/08	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/07/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/07/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/07/08	JBAF	20/07/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/07/08	JBAF	17/08/2016			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2016/07/08	JBAF	21/09/2016			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/07/08	JBAF	19/10/2016			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2016/07/08	JBAF	16/11/2016			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2016/07/08	JBAF	21/12/2016			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2016/07/08	JBAF	15/02/2017			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0
2016/07/08	JBAF	15/03/2017			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2016/07/08	JBAF	21/06/2017			Jibar Tradeable Future	7.7200	92.2800	7.7200	92.2800	0.000	0.0000	0.0000	0
2016/07/08	JBAF	20/09/2017			Jibar Tradeable Future	7.7600	92.2400	7.7600	92.2400	0.000	0.0000	0.0000	0
2016/07/08	JBAF	20/12/2017			Jibar Tradeable Future	7.8000	92.2000	7.8000	92.2000	0.000	0.0000	0.0000	0
2016/07/08	JBAF	20/03/2018			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2016/07/08	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/07/08	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/08	R023	04/08/2016	8.24	Call	Bond Future	273.5700	0.2736	320.5300	0.3205	17.166	0	0	0
2016/07/08	R023	04/08/2016	8.25	Put	Bond Future	1,592.9300	1.5929	1,418.4100	1.4184	(10.956)	0	0	0
2016/07/08	R023	04/08/2016			Bond Future	8.5185	99.6264	8.4723	99.8496	(0.542)	0.0000	0.0000	11,610
2016/07/08	R023	04/08/2016	8.25	Call	Bond Future	285.7100	0.2857	334.3600	0.3344	17.028	0	0	0
2016/07/08	R023	04/08/2016	8.26	Call	Bond Future	298.1500	0.2982	348.5300	0.3485	16.898	0	0	0
2016/07/08	R023	04/08/2016	8.24	Put	Bond Future	1,629.9100	1.6299	1,453.7000	1.4537	(10.811)	0	0	0
2016/07/08	R023	04/08/2016	8.26	Put	Bond Future	1,556.2800	1.5563	1,383.4900	1.3835	(11.103)	0	0	0
2016/07/08	R023	03/11/2016	9.73	Put	Bond Future	174.9200	0.1749	152.9500	0.1529	(12.560)	0	0	0
2016/07/08	R023	03/11/2016			Bond Future	8.5575	97.5832	8.5093	97.8096	(0.564)	0.0000	0.0000	607
2016/07/08	R023	03/11/2016	9.75	Put	Bond Future	166.6300	0.1666	145.5200	0.1455	(12.669)	0	0	0
2016/07/08	R023	03/11/2016	9.73	Call	Bond Future	5,477.7000	5.4777	5,682.1300	5.6821	3.732	0	0	0
2016/07/08	R023	03/11/2016	9.74	Put	Bond Future	170.7300	0.1707	149.2000	0.1492	(12.611)	0	0	0
2016/07/08	R023	03/11/2016	9.74	Call	Bond Future	5,517.1500	5.5172	5,722.0200	5.7220	3.713	0	0	0
2016/07/08	R023	03/11/2016	9.75	Call	Bond Future	5,556.6600	5.5567	5,761.9500	5.7620	3.694	0	0	0
2016/07/08	R023	02/02/2017	8.85	Call	Bond Future	2,707.2600	2.7073	2,842.6100	2.8426	5.000	0	0	0
2016/07/08	R023	02/02/2017			Bond Future	8.5880	99.5222	8.5373	99.7524	(0.590)	0.0000	0.0000	0
2016/07/08	R023	02/02/2017	8.86	Call	Bond Future	2,734.4000	2.7344	2,870.5100	2.8705	4.978	0	0	0
2016/07/08	R023	02/02/2017	8.84	Put	Bond Future	1,545.6100	1.5456	1,450.0700	1.4501	(6.181)	0	0	0
2016/07/08	R023	02/02/2017	8.86	Put	Bond Future	1,510.4200	1.5104	1,416.4100	1.4164	(6.224)	0	0	0
2016/07/08	R023	02/02/2017	8.84	Call	Bond Future	2,680.2600	2.6803	2,814.8400	2.8148	5.021	0	0	0
2016/07/08	R023	02/02/2017	8.85	Put	Bond Future	1,527.9300	1.5279	1,433.1600	1.4332	(6.203)	0	0	0
2016/07/08	R035	04/08/2016			Bond Future	9.3854	99.4769	9.3293	99.9504	(0.597)	0.0000	0.0000	4,572
2016/07/08	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	R035	04/08/2016	10.35	Call	Bond Future	7,614.8800	7.6149	8,088.3500	8.0884	6.218	0	0	0
2016/07/08	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	R035	04/08/2016	10.36	Call	Bond Future	7,688.8200	7.6888	8,162.2900	8.1623	6.158	0	0	0
2016/07/08	R035	04/08/2016	10.37	Call	Bond Future	7,762.6700	7.7627	8,236.1400	8.2361	6.099	0	0	0
2016/07/08	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	R035	03/11/2016			Bond Future	9.4313	96.8602	9.3737	97.3416	(0.611)	0.0000	0.0000	0
2016/07/08	R035	03/11/2016	9.59	Call	Bond Future	1,307.0900	1.3071	1,788.4600	1.7885	36.828	0	0	0
2016/07/08	R035	03/11/2016	9.57	Call	Bond Future	1,143.8600	1.1439	1,625.2300	1.6252	42.083	0	0	0
2016/07/08	R035	03/11/2016	9.58	Call	Bond Future	1,225.5300	1.2255	1,706.9000	1.7069	39.279	0	0	0
2016/07/08	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	R186	04/08/2016	8.51	Put	Bond Future	2,350.6800	2.3507	2,069.2900	2.0693	(11.971)	0	0	0
2016/07/08	R186	04/08/2016	8.85	Call	Bond Future	1,536.0400	1.5360	1,741.9300	1.7419	13.404	0	0	750
2016/07/08	R186	04/08/2016	8.90	Call	Bond Future	1,754.6100	1.7546	1,977.9400	1.9779	12.728	0	0	500
2016/07/08	R186	04/08/2016	9.60	Call	Bond Future	5,872.6600	5.8727	6,231.7100	6.2317	6.114	0	0	0
2016/07/08	R186	04/08/2016	10.00	Put	Bond Future	2.6100	0.0026	1.4400	0.0014	(44.828)	0	0	6,500
2016/07/08	R186	04/08/2016			Bond Future	8.7642	113.0757	8.7131	113.4467	(0.583)	0.0000	0.0000	96,020
2016/07/08	R186	04/08/2016	8.50	Put	Bond Future	2,405.2000	2.4052	2,120.9200	2.1209	(11.819)	0	0	0
2016/07/08	R186	04/08/2016	9.30	Put	Bond Future	156.7300	0.1567	113.2400	0.1132	(27.748)	0	0	0
2016/07/08	R186	04/08/2016	9.20	Call	Bond Future	3,342.3100	3.3423	3,650.8900	3.6509	9.233	0	0	0
2016/07/08	R186	04/08/2016	9.25	Put	Bond Future	196.6500	0.1966	144.3300	0.1443	(26.606)	0	0	1,000
2016/07/08	R186	04/08/2016	9.35	Put	Bond Future	123.9700	0.1240	88.1400	0.0881	(28.902)	0	0	0

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2016/07/08	R186	04/08/2016	9.40	Put	Bond Future	97.3100	0.0973	68.0600	0.0681	(30.059)	0	0	3,569
2016/07/08	R186	04/08/2016	8.51	Call	Bond Future	488.4000	0.4884	577.9600	0.5780	18.337	0	0	0
2016/07/08	R186	04/08/2016	8.85	Put	Bond Future	916.8100	0.9168	751.7500	0.7517	(18.004)	0	0	0
2016/07/08	R186	04/08/2016	8.49	Call	Bond Future	449.8800	0.4499	533.7100	0.5337	18.634	0	0	0
2016/07/08	R186	04/08/2016	9.10	Call	Bond Future	2,768.0800	2.7681	3,052.8000	3.0528	10.286	0	0	0
2016/07/08	R186	04/08/2016	8.50	Call	Bond Future	468.8000	0.4688	555.4700	0.5555	18.488	0	0	0
2016/07/08	R186	04/08/2016	9.30	Call	Bond Future	3,948.4200	3.9484	4,275.8800	4.2759	8.293	0	0	500
2016/07/08	R186	04/08/2016	8.90	Put	Bond Future	776.6800	0.7767	629.0600	0.6291	(19.007)	0	0	0
2016/07/08	R186	04/08/2016	9.20	Put	Bond Future	244.8500	0.2448	182.4800	0.1825	(25.473)	0	0	2,500
2016/07/08	R186	04/08/2016	9.25	Call	Bond Future	3,641.9900	3.6420	3,960.6200	3.9606	8.749	0	0	0
2016/07/08	R186	04/08/2016	9.35	Call	Bond Future	4,260.5000	4.2605	4,595.6200	4.5956	7.866	0	0	500
2016/07/08	R186	04/08/2016	9.40	Call	Bond Future	4,577.1900	4.5772	4,918.8900	4.9189	7.465	0	0	0
2016/07/08	R186	04/08/2016	9.10	Put	Bond Future	370.9400	0.3709	284.7100	0.2847	(23.246)	0	0	2,500
2016/07/08	R186	04/08/2016	9.60	Put	Bond Future	34.2900	0.0343	22.3900	0.0224	(34.704)	0	0	4,031
2016/07/08	R186	04/08/2016	10.00	Call	Bond Future	8,488.0500	8.4880	8,857.8300	8.8578	4.356	0	0	0
2016/07/08	R186	04/08/2016	8.49	Put	Bond Future	2,460.4600	2.4605	2,173.3400	2.1733	(11.669)	0	0	0
2016/07/08	R186	03/11/2016	9.40	Put	Bond Future	948.2600	0.9483	851.4100	0.8514	(10.213)	0	0	0
2016/07/08	R186	03/11/2016			Bond Future	8.8018	115.2184	8.7489	115.5952	(0.601)	0.0000	0.0000	1,253
2016/07/08	R186	03/11/2016	9.20	Put	Bond Future	1,329.9500	1.3300	1,205.2100	1.2052	(9.379)	0	0	0
2016/07/08	R186	03/11/2016	8.95	Put	Bond Future	1,967.9900	1.9680	1,803.3700	1.8034	(8.365)	0	0	0
2016/07/08	R186	03/11/2016	8.97	Put	Bond Future	1,909.6000	1.9096	1,748.3300	1.7483	(8.445)	0	0	0
2016/07/08	R186	03/11/2016	9.66	Call	Bond Future	6,469.8900	6.4699	6,779.6200	6.7796	4.787	0	0	0
2016/07/08	R186	03/11/2016	8.96	Put	Bond Future	1,938.6300	1.9386	1,775.6900	1.7757	(8.405)	0	0	0
2016/07/08	R186	03/11/2016	8.97	Call	Bond Future	3,095.6700	3.0957	3,311.1800	3.3112	6.962	0	0	0
2016/07/08	R186	03/11/2016	9.71	Call	Bond Future	6,746.0700	6.7461	7,060.6800	7.0607	4.664	0	0	0
2016/07/08	R186	03/11/2016	9.20	Call	Bond Future	4,110.5200	4.1105	4,362.5600	4.3626	6.132	0	0	1,425
2016/07/08	R186	03/11/2016	8.95	Call	Bond Future	3,013.9100	3.0139	3,226.0700	3.2261	7.039	0	0	0
2016/07/08	R186	03/11/2016	9.40	Call	Bond Future	5,089.9700	5.0900	5,369.9000	5.3699	5.500	0	0	1,425
2016/07/08	R186	03/11/2016	9.66	Put	Bond Future	593.2000	0.5932	526.1500	0.5262	(11.303)	0	0	5,000
2016/07/08	R186	03/11/2016	9.71	Put	Bond Future	540.1300	0.5401	477.9600	0.4780	(11.510)	0	0	5,000
2016/07/08	R186	03/11/2016	8.96	Call	Bond Future	3,054.6600	3.0547	3,268.5000	3.2685	7.000	0	0	0
2016/07/08	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	R197	04/08/2016			Bond Future	299.4433	299.4433	299.4766	299.4766	0.011	0.0000	0.0000	1,608
2016/07/08	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	R197	04/08/2016	293.98	Call	Bond Future	5,463.3100	5.4633	5,496.6300	5.4966	0.610	0	0	0
2016/07/08	R197	04/08/2016	293.96	Call	Bond Future	5,483.3100	5.4833	5,516.6300	5.5166	0.608	0	0	0
2016/07/08	R197	04/08/2016	293.97	Call	Bond Future	5,473.3100	5.4733	5,506.6300	5.5066	0.609	0	0	0
2016/07/08	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	R197	03/11/2016	303.56	Call	Bond Future	1,575.7600	1.5758	1,606.5100	1.6065	1.951	0	0	0
2016/07/08	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	R197	03/11/2016			Bond Future	305.1358	305.1358	305.1665	305.1665	0.010	0.0000	0.0000	0
2016/07/08	R197	03/11/2016	303.57	Call	Bond Future	1,565.7600	1.5658	1,596.5100	1.5965	1.964	0	0	0
2016/07/08	R197	03/11/2016	303.58	Call	Bond Future	1,555.7600	1.5558	1,586.5100	1.5865	1.977	0	0	0
2016/07/08	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	R202	04/08/2016	243.25	Call	Bond Future	6,679.6000	6.6796	6,677.9500	6.6779	(0.025)	0	0	0

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2016/07/08	R202	04/08/2016			Bond Future	249.4406		249.4406	249.4689	249.4689	0.011	0.0000	0.0000	37,066
2016/07/08	R202	04/08/2016	243.26	Call	Bond Future	6,671.1700		6.6712	6,669.4700	6.6695	(0.025)	0	0	0
2016/07/08	R202	04/08/2016	243.24	Put	Bond Future	487.4000		0.4874	457.5500	0.4576	(6.124)	0	0	0
2016/07/08	R202	04/08/2016	243.26	Put	Bond Future	490.5400		0.4905	460.5800	0.4606	(6.108)	0	0	0
2016/07/08	R202	04/08/2016	243.24	Call	Bond Future	6,688.0300		6.6880	6,686.4400	6.6864	(0.024)	0	0	0
2016/07/08	R202	04/08/2016	243.25	Put	Bond Future	488.9700		0.4890	459.0600	0.4591	(6.117)	0	0	0
2016/07/08	R202	03/11/2016	253.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	R202	03/11/2016			Bond Future	254.1825		254.1825	254.2087	254.2087	0.010	0.0000	0.0000	0
2016/07/08	R202	03/11/2016	253.87	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	R202	03/11/2016	253.85	Call	Bond Future	332.4900		0.3325	358.7200	0.3587	7.889	0	0	0
2016/07/08	R202	03/11/2016	253.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	R202	03/11/2016	253.86	Call	Bond Future	322.4900		0.3225	348.7200	0.3487	8.134	0	0	0
2016/07/08	R202	03/11/2016	253.87	Call	Bond Future	312.4900		0.3125	338.7200	0.3387	8.394	0	0	0
2016/07/08	R203	04/08/2016	7.26	Call	Bond Future	35.7300		0.0357	37.4200	0.0374	4.730	0	0	0
2016/07/08	R203	04/08/2016			Bond Future	7.5303		104.0509	7.5143	104.0675	(0.212)	0.0000	0.0000	58,231
2016/07/08	R203	04/08/2016	7.24	Call	Bond Future	31.7500		0.0317	33.2300	0.0332	4.661	0	0	0
2016/07/08	R203	04/08/2016	7.25	Call	Bond Future	33.6600		0.0337	35.2400	0.0352	4.694	0	0	0
2016/07/08	R203	04/08/2016	7.24	Put	Bond Future	335.0000		0.3350	319.8100	0.3198	(4.534)	0	0	0
2016/07/08	R203	04/08/2016	7.26	Put	Bond Future	318.0400		0.3180	303.0600	0.3031	(4.710)	0	0	0
2016/07/08	R203	04/08/2016	7.25	Put	Bond Future	326.4400		0.3264	311.3500	0.3114	(4.623)	0	0	0
2016/07/08	R203	03/11/2016	8.86	Call	Bond Future	1,134.7100		1.1347	1,150.0300	1.1500	1.350	0	0	0
2016/07/08	R203	03/11/2016			Bond Future	7.4647		101.8508	7.4452	101.8667	(0.261)	0.0000	0.0000	0
2016/07/08	R203	03/11/2016	8.84	Call	Bond Future	1,119.1300		1.1191	1,134.4200	1.1344	1.366	0	0	0
2016/07/08	R203	03/11/2016	8.85	Call	Bond Future	1,126.9100		1.1269	1,142.2200	1.1422	1.359	0	0	0
2016/07/08	R203	03/11/2016	8.84	Put	Bond Future	6.7700		0.0068	6.1600	0.0062	(9.010)	0	0	0
2016/07/08	R203	03/11/2016	8.86	Put	Bond Future	6.3100		0.0063	5.7300	0.0057	(9.192)	0	0	0
2016/07/08	R203	03/11/2016	8.85	Put	Bond Future	6.5300		0.0065	5.9400	0.0059	(9.035)	0	0	0
2016/07/08	R203	02/02/2017	7.70	Call	Bond Future	372.0600		0.3721	382.3600	0.3824	2.768	0	0	0
2016/07/08	R203	02/02/2017	7.71	Put	Bond Future	103.8500		0.1038	98.8000	0.0988	(4.863)	0	0	0
2016/07/08	R203	02/02/2017			Bond Future	7.2404		103.8748	7.2139	103.8902	(0.366)	0.0000	0.0000	0
2016/07/08	R203	02/02/2017	7.71	Call	Bond Future	376.0600		0.3761	386.4200	0.3864	2.755	0	0	0
2016/07/08	R203	02/02/2017	7.72	Call	Bond Future	380.3600		0.3804	390.7800	0.3908	2.740	0	0	0
2016/07/08	R203	02/02/2017	7.70	Put	Bond Future	105.6300		0.1056	100.5200	0.1005	(4.838)	0	0	0
2016/07/08	R203	02/02/2017	7.72	Put	Bond Future	102.3600		0.1024	97.3700	0.0974	(4.875)	0	0	0
2016/07/08	R204	04/08/2016			Bond Future	7.9177		101.2517	7.8914	101.3076	(0.333)	0.0000	0.0000	33,282
2016/07/08	R204	04/08/2016	7.74	Put	Bond Future	521.4600		0.5215	478.5600	0.4786	(8.227)	0	0	0
2016/07/08	R204	04/08/2016	7.76	Put	Bond Future	492.5000		0.4925	450.6500	0.4506	(8.497)	0	0	0
2016/07/08	R204	04/08/2016	7.74	Call	Bond Future	143.4300		0.1434	156.4600	0.1565	9.085	0	0	0
2016/07/08	R204	04/08/2016	7.75	Put	Bond Future	506.8200		0.5068	464.4400	0.4644	(8.362)	0	0	0
2016/07/08	R204	04/08/2016	7.75	Call	Bond Future	150.1000		0.1501	163.6500	0.1636	9.027	0	0	0
2016/07/08	R204	04/08/2016	7.76	Call	Bond Future	157.0900		0.1571	171.1700	0.1712	8.963	0	0	0
2016/07/08	R204	03/11/2016			Bond Future	7.9351		103.1703	7.9060	103.2262	(0.367)	0.0000	0.0000	656
2016/07/08	R204	03/11/2016	9.21	Put	Bond Future	28.5900		0.0286	25.5000	0.0255	(10.808)	0	0	0
2016/07/08	R204	03/11/2016	9.23	Put	Bond Future	26.8400		0.0268	23.9100	0.0239	(10.917)	0	0	0
2016/07/08	R204	03/11/2016	9.22	Put	Bond Future	27.7000		0.0277	24.6900	0.0247	(10.866)	0	0	0
2016/07/08	R204	03/11/2016	9.22	Call	Bond Future	2,453.3700		2.4534	2,506.2600	2.5063	2.156	0	0	0

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2016/07/08	R204	03/11/2016	9.21	Call	Bond Future	2,435.6700	2.4357	2,488.4800	2.4885	2.168	0	0	0
2016/07/08	R204	03/11/2016	9.23	Call	Bond Future	2,471.0900	2.4711	2,524.0600	2.5241	2.144	0	0	0
2016/07/08	R204	02/02/2017	8.28	Call	Bond Future	1,024.7400	1.0247	1,059.8800	1.0599	3.429	0	0	0
2016/07/08	R204	02/02/2017			Bond Future	7.9187	101.1786	7.8858	101.2348	(0.415)	0.0000	0.0000	0
2016/07/08	R204	02/02/2017	8.29	Call	Bond Future	1,035.8800	1.0359	1,071.2400	1.0712	3.414	0	0	0
2016/07/08	R204	02/02/2017	8.30	Call	Bond Future	1,047.3700	1.0474	1,082.9400	1.0829	3.396	0	0	0
2016/07/08	R204	02/02/2017	8.28	Put	Bond Future	409.8000	0.4098	388.7200	0.3887	(5.144)	0	0	0
2016/07/08	R204	02/02/2017	8.30	Put	Bond Future	398.5400	0.3985	377.8900	0.3779	(5.181)	0	0	0
2016/07/08	R204	02/02/2017	8.29	Put	Bond Future	403.9900	0.4040	383.1300	0.3831	(5.163)	0	0	0
2016/07/08	R207	04/08/2016			Bond Future	8.1490	97.8601	8.1075	97.9804	(0.510)	0.0000	0.0000	74,935
2016/07/08	R207	04/08/2016	7.99	Put	Bond Future	698.6200	0.6986	613.8500	0.6138	(12.134)	0	0	0
2016/07/08	R207	04/08/2016	8.01	Put	Bond Future	660.7300	0.6607	578.3000	0.5783	(12.476)	0	0	0
2016/07/08	R207	04/08/2016	8.00	Put	Bond Future	679.5300	0.6795	595.9200	0.5959	(12.304)	0	0	0
2016/07/08	R207	04/08/2016	8.01	Call	Bond Future	257.4500	0.2575	295.3600	0.2954	14.725	0	0	0
2016/07/08	R207	04/08/2016	7.99	Call	Bond Future	237.1600	0.2372	272.7300	0.2727	14.998	0	0	0
2016/07/08	R207	04/08/2016	8.00	Call	Bond Future	247.1600	0.2472	283.8900	0.2839	14.861	0	0	0
2016/07/08	R207	02/02/2017	9.24	Call	Bond Future	2,841.9800	2.8420	2,945.0500	2.9450	3.627	0	0	0
2016/07/08	R207	02/02/2017			Bond Future	8.1861	98.0525	8.1373	98.1757	(0.595)	0.0000	0.0000	0
2016/07/08	R207	02/02/2017	8.91	Call	Bond Future	2,184.2300	2.1842	2,276.9400	2.2769	4.245	0	0	62
2016/07/08	R207	02/02/2017	9.22	Call	Bond Future	2,800.5100	2.8005	2,903.0300	2.9030	3.661	0	0	0
2016/07/08	R207	02/02/2017	9.23	Call	Bond Future	2,821.2200	2.8212	2,924.0200	2.9240	3.644	0	0	0
2016/07/08	R207	02/02/2017	8.91	Put	Bond Future	376.0800	0.3761	345.5400	0.3455	(8.121)	0	0	0
2016/07/08	R207	02/02/2017	9.22	Put	Bond Future	230.7700	0.2308	210.0400	0.2100	(8.983)	0	0	0
2016/07/08	R207	02/02/2017	9.24	Put	Bond Future	223.3700	0.2234	203.1900	0.2032	(9.034)	0	0	0
2016/07/08	R207	02/02/2017	9.23	Put	Bond Future	227.0400	0.2270	206.5900	0.2066	(9.007)	0	0	0
2016/07/08	R208	04/08/2016	8.01	Put	Bond Future	1,245.7900	1.2458	1,123.2900	1.1233	(9.833)	0	0	0
2016/07/08	R208	04/08/2016			Bond Future	8.2997	96.5525	8.2584	96.7035	(0.498)	0.0000	0.0000	48,487
2016/07/08	R208	04/08/2016	8.00	Put	Bond Future	1,274.6000	1.2746	1,151.0100	1.1510	(9.696)	0	0	0
2016/07/08	R208	04/08/2016	7.99	Call	Bond Future	164.5300	0.1645	190.8500	0.1909	15.997	0	0	0
2016/07/08	R208	04/08/2016	8.00	Call	Bond Future	172.4500	0.1725	199.8500	0.1998	15.889	0	0	0
2016/07/08	R208	04/08/2016	8.01	Call	Bond Future	180.6700	0.1807	209.1600	0.2092	15.769	0	0	0
2016/07/08	R208	04/08/2016	7.99	Put	Bond Future	1,303.7200	1.3037	1,179.0500	1.1791	(9.563)	0	0	0
2016/07/08	R208	03/11/2016	9.59	Put	Bond Future	82.0400	0.0820	71.3100	0.0713	(13.079)	0	0	0
2016/07/08	R208	03/11/2016			Bond Future	8.3350	94.9795	8.2913	95.1323	(0.525)	0.0000	0.0000	46
2016/07/08	R208	03/11/2016	9.58	Put	Bond Future	84.3100	0.0843	73.3300	0.0733	(13.023)	0	0	0
2016/07/08	R208	03/11/2016	9.57	Call	Bond Future	4,280.0600	4.2801	4,421.6400	4.4216	3.308	0	0	0
2016/07/08	R208	03/11/2016	9.58	Call	Bond Future	4,310.7500	4.3107	4,452.5800	4.4526	3.290	0	0	0
2016/07/08	R208	03/11/2016	9.59	Call	Bond Future	4,341.4800	4.3415	4,483.5600	4.4836	3.273	0	0	0
2016/07/08	R208	03/11/2016	9.57	Put	Bond Future	86.6400	0.0866	75.4100	0.0754	(12.962)	0	0	0
2016/07/08	R208	02/02/2017			Bond Future	8.3565	96.8670	8.3099	97.0221	(0.557)	0.0000	0.0000	0
2016/07/08	R208	02/02/2017	8.64	Call	Bond Future	1,935.0500	1.9350	2,027.9000	2.0279	4.798	0	0	0
2016/07/08	R208	02/02/2017	8.63	Put	Bond Future	1,010.1100	1.0101	947.3100	0.9473	(6.217)	0	0	0
2016/07/08	R208	02/02/2017	8.65	Put	Bond Future	985.3100	0.9853	923.6000	0.9236	(6.263)	0	0	0
2016/07/08	R208	02/02/2017	8.64	Put	Bond Future	997.6500	0.9977	935.4000	0.9354	(6.240)	0	0	0
2016/07/08	R208	02/02/2017	8.65	Call	Bond Future	1,955.5700	1.9556	2,048.9600	2.0490	4.776	0	0	0
2016/07/08	R208	02/02/2017	8.63	Call	Bond Future	1,914.6400	1.9146	2,006.9400	2.0069	4.821	0	0	0

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2016/07/08	R209	04/08/2016	9.26	Call	Bond Future	986.5300	0.9865	1,148.0100	1.1480	16.368	0	0	0
2016/07/08	R209	04/08/2016	9.70	Put	Bond Future	370.0000	0.3700	281.7300	0.2817	(23.857)	0	0	250
2016/07/08	R209	04/08/2016			Bond Future	9.3343	74.7046	9.2783	75.0987	(0.600)	0.0000	0.0000	55,153
2016/07/08	R209	04/08/2016	9.24	Call	Bond Future	926.3800	0.9264	1,080.7400	1.0807	16.663	0	0	0
2016/07/08	R209	04/08/2016	9.60	Put	Bond Future	531.7400	0.5317	415.7800	0.4158	(21.808)	0	0	0
2016/07/08	R209	04/08/2016	10.60	Call	Bond Future	8,110.5800	8.1106	8,502.9400	8.5029	4.838	0	0	5,624
2016/07/08	R209	04/08/2016	9.40	Put	Bond Future	1,017.5400	1.0175	835.2600	0.8353	(17.914)	0	0	0
2016/07/08	R209	04/08/2016	9.70	Call	Bond Future	2,867.0400	2.8670	3,172.8900	3.1729	10.668	0	0	0
2016/07/08	R209	04/08/2016	10.29	Call	Bond Future	6,281.8500	6.2818	6,666.4500	6.6664	6.122	0	0	0
2016/07/08	R209	04/08/2016	9.25	Call	Bond Future	955.9900	0.9560	1,113.9000	1.1139	16.518	0	0	0
2016/07/08	R209	04/08/2016	9.24	Put	Bond Future	1,592.2000	1.5922	1,352.4400	1.3524	(15.058)	0	0	0
2016/07/08	R209	04/08/2016	10.60	Put	Bond Future	4.0200	0.0040	2.2600	0.0023	(43.781)	0	0	0
2016/07/08	R209	04/08/2016	9.40	Call	Bond Future	1,476.1200	1.4761	1,687.9600	1.6880	14.351	0	0	250
2016/07/08	R209	04/08/2016	9.26	Put	Bond Future	1,510.3500	1.5103	1,277.7100	1.2777	(15.403)	0	0	0
2016/07/08	R209	04/08/2016	9.60	Call	Bond Future	2,359.2000	2.3592	2,637.3600	2.6374	11.790	0	0	5,624
2016/07/08	R209	04/08/2016	9.25	Put	Bond Future	1,550.7600	1.5508	1,314.5500	1.3146	(15.232)	0	0	0
2016/07/08	R209	04/08/2016	10.29	Put	Bond Future	26.0400	0.0260	16.5200	0.0165	(36.559)	0	0	250
2016/07/08	R209	03/11/2016	10.26	Call	Bond Future	6,436.0100	6.4360	6,763.4400	6.7634	5.087	0	0	0
2016/07/08	R209	03/11/2016			Bond Future	9.3742	72.9696	9.3168	73.3704	(0.612)	0.0000	0.0000	0
2016/07/08	R209	03/11/2016	10.24	Call	Bond Future	6,337.0300	6.3370	6,662.3900	6.6624	5.134	0	0	0
2016/07/08	R209	03/11/2016	10.25	Call	Bond Future	6,386.9600	6.3870	6,713.3300	6.7133	5.110	0	0	0
2016/07/08	R209	03/11/2016	10.24	Put	Bond Future	677.2600	0.6773	601.8800	0.6019	(11.130)	0	0	0
2016/07/08	R209	03/11/2016	10.25	Put	Bond Future	665.8400	0.6658	591.4700	0.5915	(11.169)	0	0	5,000
2016/07/08	R209	03/11/2016	10.26	Put	Bond Future	653.6400	0.6536	580.3300	0.5803	(11.216)	0	0	0
2016/07/08	R209	02/02/2017	9.55	Put	Bond Future	2,919.4500	2.9194	2,738.9400	2.7389	(6.183)	0	0	0
2016/07/08	R209	02/02/2017			Bond Future	9.4089	74.4198	9.3500	74.8280	(0.626)	0.0000	0.0000	0
2016/07/08	R209	02/02/2017	9.54	Put	Bond Future	2,949.8800	2.9499	2,768.0900	2.7681	(6.163)	0	0	0
2016/07/08	R209	02/02/2017	9.55	Call	Bond Future	3,883.6100	3.8836	4,111.2700	4.1113	5.862	0	0	0
2016/07/08	R209	02/02/2017	9.53	Call	Bond Future	3,809.2600	3.8093	4,034.3400	4.0343	5.909	0	0	0
2016/07/08	R209	02/02/2017	9.54	Call	Bond Future	3,846.3500	3.8463	4,072.7300	4.0727	5.886	0	0	0
2016/07/08	R209	02/02/2017	9.53	Put	Bond Future	2,980.5700	2.9806	2,797.4800	2.7975	(6.143)	0	0	0
2016/07/08	R210	04/08/2016			Bond Future	189.3730	189.3730	189.3941	189.3941	0.011	0.0000	0.0000	2,571
2016/07/08	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	R210	04/08/2016	181.50	Call	Bond Future	7,873.0200	7.8730	7,894.0900	7.8941	0.268	0	0	0
2016/07/08	R210	04/08/2016	181.52	Call	Bond Future	7,853.0200	7.8530	7,874.0900	7.8741	0.268	0	0	0
2016/07/08	R210	04/08/2016	181.51	Call	Bond Future	7,863.0200	7.8630	7,884.0900	7.8841	0.268	0	0	0
2016/07/08	R210	03/11/2016			Bond Future	190.6960	190.6960	190.7156	190.7156	0.010	0.0000	0.0000	0
2016/07/08	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	R210	03/11/2016	188.90	Call	Bond Future	1,795.9700	1.7960	1,815.5900	1.8156	1.092	0	0	0
2016/07/08	R210	03/11/2016	188.91	Call	Bond Future	1,785.9700	1.7860	1,805.5900	1.8056	1.099	0	0	0
2016/07/08	R210	03/11/2016	188.92	Call	Bond Future	1,775.9700	1.7760	1,795.5900	1.7956	1.105	0	0	0

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2016/07/08	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	R211	04/08/2016			Bond Future	139.8533	139.8533	139.8675	139.8675	0.010	0.0000	0.0000	62
2016/07/08	R211	04/08/2016	137.09	Call	Bond Future	2,763.3000	2.7633	2,777.5000	2.7775	0.514	0	0	0
2016/07/08	R211	04/08/2016	137.07	Call	Bond Future	2,783.3000	2.7833	2,797.5000	2.7975	0.510	0	0	0
2016/07/08	R211	04/08/2016	137.08	Call	Bond Future	2,773.3000	2.7733	2,787.5000	2.7875	0.512	0	0	0
2016/07/08	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	R211	03/11/2016	141.75	Call	Bond Future	762.0000	0.7620	774.9800	0.7750	1.703	0	0	0
2016/07/08	R211	03/11/2016			Bond Future	142.5120	142.5120	142.5250	142.5250	0.009	0.0000	0.0000	0
2016/07/08	R211	03/11/2016	141.76	Call	Bond Future	752.0000	0.7520	764.9800	0.7650	1.726	0	0	0
2016/07/08	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	R211	03/11/2016	141.74	Call	Bond Future	772.0000	0.7720	784.9800	0.7850	1.681	0	0	0
2016/07/08	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	R212	04/08/2016	142.43	Call	Bond Future	3,803.9400	3.8039	3,820.5200	3.8205	0.436	0	0	0
2016/07/08	R212	04/08/2016			Bond Future	146.2339	146.2339	146.2505	146.2505	0.011	0.0000	0.0000	4,218
2016/07/08	R212	04/08/2016	142.44	Call	Bond Future	3,793.9400	3.7939	3,810.5200	3.8105	0.437	0	0	0
2016/07/08	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	R212	04/08/2016	142.42	Call	Bond Future	3,813.9400	3.8139	3,830.5200	3.8305	0.435	0	0	0
2016/07/08	R212	03/11/2016			Bond Future	149.0140	149.0140	149.0292	149.0292	0.010	0.0000	0.0000	0
2016/07/08	R212	03/11/2016	148.11	Call	Bond Future	903.9600	0.9040	919.2400	0.9192	1.690	0	0	0
2016/07/08	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/08	R212	03/11/2016	148.12	Call	Bond Future	893.9600	0.8940	909.2400	0.9092	1.709	0	0	0
2016/07/08	R212	03/11/2016	148.10	Call	Bond Future	913.9600	0.9140	929.2400	0.9292	1.672	0	0	0
2016/07/08	R213	04/08/2016			Bond Future	9.2095	85.5727	9.1585	85.9270	(0.554)	0.0000	0.0000	44,423
2016/07/08	R213	04/08/2016	8.99	Put	Bond Future	2,119.8300	2.1198	1,862.8900	1.8629	(12.121)	0	0	0
2016/07/08	R213	04/08/2016	9.01	Put	Bond Future	2,021.8800	2.0219	1,770.7200	1.7707	(12.422)	0	0	0
2016/07/08	R213	04/08/2016	9.00	Put	Bond Future	2,070.5300	2.0705	1,816.4600	1.8165	(12.271)	0	0	0
2016/07/08	R213	04/08/2016	9.01	Call	Bond Future	623.4600	0.6235	726.6000	0.7266	16.543	0	0	0
2016/07/08	R213	04/08/2016	8.99	Call	Bond Future	579.3500	0.5794	676.7100	0.6767	16.805	0	0	0
2016/07/08	R213	04/08/2016	9.00	Call	Bond Future	601.1200	0.6011	701.3500	0.7014	16.674	0	0	0
2016/07/08	R213	03/11/2016			Bond Future	9.2525	83.6436	9.2001	84.0037	(0.566)	0.0000	0.0000	0
2016/07/08	R213	03/11/2016	10.18	Put	Bond Future	565.6900	0.5657	504.4000	0.5044	(10.835)	0	0	0
2016/07/08	R213	03/11/2016	10.20	Put	Bond Future	545.8500	0.5459	486.2900	0.4863	(10.911)	0	0	0
2016/07/08	R213	03/11/2016	10.18	Call	Bond Future	6,588.9200	6.5889	6,887.7400	6.8877	4.535	0	0	0
2016/07/08	R213	03/11/2016	10.19	Put	Bond Future	555.6900	0.5557	495.2700	0.4953	(10.873)	0	0	0
2016/07/08	R213	03/11/2016	10.19	Call	Bond Future	6,640.4100	6.6404	6,940.1000	6.9401	4.513	0	0	0
2016/07/08	R213	03/11/2016	10.20	Call	Bond Future	6,691.9800	6.6920	6,992.5300	6.9925	4.491	0	0	0
2016/07/08	R213	02/02/2017	9.40	Call	Bond Future	3,683.0800	3.6831	3,881.7600	3.8818	5.394	0	0	0
2016/07/08	R213	02/02/2017	9.42	Call	Bond Future	3,756.2500	3.7563	3,957.2700	3.9573	5.352	0	0	0
2016/07/08	R213	02/02/2017			Bond Future	9.2911	85.3057	9.2371	85.6723	(0.581)	0.0000	0.0000	0
2016/07/08	R213	02/02/2017	9.41	Call	Bond Future	3,719.4500	3.7194	3,919.3000	3.9193	5.373	0	0	0

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2016/07/08	R213	02/02/2017	9.40	Put	Bond Future	2,949.8800	2.9499	2,781.9500	2.7819	(5.693)	0	0	0
2016/07/08	R213	02/02/2017	9.42	Put	Bond Future	2,889.4500	2.8894	2,723.8600	2.7239	(5.731)	0	0	0
2016/07/08	R213	02/02/2017	9.41	Put	Bond Future	2,919.4100	2.9194	2,752.6500	2.7526	(5.712)	0	0	0
2016/07/08	R214	04/08/2016	9.24	Call	Bond Future	667.3000	0.6673	858.3300	0.8583	28.627	0	0	0
2016/07/08	R214	04/08/2016	9.25	Put	Bond Future	2,164.3100	2.1643	1,765.1500	1.7651	(18.443)	0	0	0
2016/07/08	R214	04/08/2016	11.30	Call	Bond Future	11,647.4400	11.6474	12,242.5700	12.2426	5.110	0	0	5,610
2016/07/08	R214	04/08/2016			Bond Future	9.4489	74.8981	9.3677	75.4933	(0.859)	0.0000	0.0000	30,086
2016/07/08	R214	04/08/2016	8.55	Put	Bond Future	7,086.4700	7.0865	6,500.5600	6.5006	(8.268)	0	0	0
2016/07/08	R214	04/08/2016	9.30	Call	Bond Future	820.0300	0.8200	1,041.6800	1.0417	27.029	0	0	1,300
2016/07/08	R214	04/08/2016	9.25	Call	Bond Future	691.3000	0.6913	887.3300	0.8873	28.357	0	0	0
2016/07/08	R214	04/08/2016	11.30	Put	Bond Future	0.0900	0.0001	0.0300	0.0000	(66.667)	0	0	0
2016/07/08	R214	04/08/2016	10.30	Put	Bond Future	49.7000	0.0497	28.4700	0.0285	(42.716)	0	0	0
2016/07/08	R214	04/08/2016	9.26	Call	Bond Future	715.8900	0.7159	916.9500	0.9169	28.085	0	0	0
2016/07/08	R214	04/08/2016	8.55	Call	Bond Future	18.6900	0.0187	27.9700	0.0280	49.652	0	0	1,300
2016/07/08	R214	04/08/2016	9.30	Put	Bond Future	1,918.0900	1.9181	1,544.5500	1.5446	(19.475)	0	0	0
2016/07/08	R214	04/08/2016	9.24	Put	Bond Future	2,215.6800	2.2157	1,811.5200	1.8115	(18.241)	0	0	0
2016/07/08	R214	04/08/2016	10.30	Call	Bond Future	5,836.2200	5.8362	6,410.1800	6.4102	9.834	0	0	5,610
2016/07/08	R214	04/08/2016	9.26	Put	Bond Future	2,113.6600	2.1137	1,719.5300	1.7195	(18.647)	0	0	0
2016/07/08	R214	03/11/2016	10.35	Put	Bond Future	729.9700	0.7300	619.0400	0.6190	(15.197)	0	0	0
2016/07/08	R214	03/11/2016			Bond Future	9.4903	73.0203	9.4071	73.6260	(0.877)	0.0000	0.0000	3,395
2016/07/08	R214	03/11/2016	10.34	Put	Bond Future	742.1900	0.7422	629.7700	0.6298	(15.147)	0	0	0
2016/07/08	R214	03/11/2016	10.35	Call	Bond Future	6,528.5900	6.5286	7,023.4000	7.0234	7.579	0	0	0
2016/07/08	R214	03/11/2016	10.33	Call	Bond Future	6,427.2700	6.4273	6,919.0800	6.9191	7.652	0	0	0
2016/07/08	R214	03/11/2016	10.34	Call	Bond Future	6,477.8900	6.4779	6,971.2100	6.9712	7.615	0	0	0
2016/07/08	R214	03/11/2016	10.33	Put	Bond Future	754.6000	0.7546	640.6700	0.6407	(15.098)	0	0	0
2016/07/08	R214	02/02/2017			Bond Future	9.5279	74.4713	9.4425	75.0884	(0.896)	0.0000	0.0000	0
2016/07/08	R214	02/02/2017	9.67	Call	Bond Future	4,107.6700	4.1077	4,458.3800	4.4584	8.538	0	0	0
2016/07/08	R214	02/02/2017	9.66	Put	Bond Future	3,131.6000	3.1316	2,863.3100	2.8633	(8.567)	0	0	0
2016/07/08	R214	02/02/2017	9.68	Put	Bond Future	3,068.1500	3.0681	2,803.6400	2.8036	(8.621)	0	0	0
2016/07/08	R214	02/02/2017	9.67	Put	Bond Future	3,099.8500	3.0999	2,833.4600	2.8335	(8.594)	0	0	0
2016/07/08	R214	02/02/2017	9.68	Call	Bond Future	4,146.0300	4.1460	4,498.6200	4.4986	8.504	0	0	0
2016/07/08	R214	02/02/2017	9.66	Call	Bond Future	4,069.2600	4.0693	4,418.0700	4.4181	8.572	0	0	0
2016/07/08	R248	04/08/2016			Bond Future	9.5246	96.1672	9.4484	96.8775	(0.800)	0.0000	0.0000	59,008
2016/07/08	R248	04/08/2016	9.25	Call	Bond Future	727.6700	0.7277	919.3600	0.9194	26.343	0	0	0
2016/07/08	R248	04/08/2016	9.24	Put	Bond Future	3,406.4200	3.4064	2,882.5200	2.8825	(15.380)	0	0	0
2016/07/08	R248	04/08/2016	9.26	Put	Bond Future	3,264.4900	3.2645	2,751.2200	2.7512	(15.723)	0	0	0
2016/07/08	R248	04/08/2016	9.25	Put	Bond Future	3,335.0300	3.3350	2,816.4100	2.8164	(15.551)	0	0	0
2016/07/08	R248	04/08/2016	9.26	Call	Bond Future	754.3600	0.7544	951.4000	0.9514	26.120	0	0	0
2016/07/08	R248	04/08/2016	9.24	Call	Bond Future	701.6500	0.7017	888.0600	0.8881	26.567	0	0	0
2016/07/08	R248	03/11/2016	10.38	Call	Bond Future	8,079.0300	8.0790	8,651.0100	8.6510	7.080	0	0	0
2016/07/08	R248	03/11/2016			Bond Future	9.5682	93.5511	9.4900	94.2739	(0.817)	0.0000	0.0000	1,529
2016/07/08	R248	03/11/2016	10.39	Call	Bond Future	8,141.5300	8.1415	8,715.3400	8.7153	7.048	0	0	0
2016/07/08	R248	03/11/2016	10.37	Put	Bond Future	1,144.3800	1.1444	991.7400	0.9917	(13.338)	0	0	0
2016/07/08	R248	03/11/2016	10.39	Put	Bond Future	1,109.8700	1.1099	960.8900	0.9609	(13.423)	0	0	0
2016/07/08	R248	03/11/2016	10.37	Call	Bond Future	8,016.4700	8.0165	8,586.6200	8.5866	7.112	0	0	0
2016/07/08	R248	03/11/2016	10.38	Put	Bond Future	1,127.0800	1.1271	976.2700	0.9763	(13.381)	0	0	0

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2016/07/08	R248	02/02/2017	9.76	Put	Bond Future	4,109.0100	4.1090	3,790.2500	3.7902	(7.758)	0	0	0
2016/07/08	R248	02/02/2017	9.78	Put	Bond Future	4,029.7300	4.0297	3,715.2500	3.7152	(7.804)	0	0	0
2016/07/08	R248	02/02/2017			Bond Future	9.6081	95.4101	9.5278	96.1465	(0.835)	0.0000	0.0000	0
2016/07/08	R248	02/02/2017	9.77	Put	Bond Future	4,069.2000	4.0692	3,752.5900	3.7526	(7.781)	0	0	0
2016/07/08	R248	02/02/2017	9.76	Call	Bond Future	5,474.3600	5.4744	5,891.9800	5.8920	7.629	0	0	0
2016/07/08	R248	02/02/2017	9.77	Call	Bond Future	5,523.1700	5.5232	5,942.9400	5.9429	7.600	0	0	0
2016/07/08	R248	02/02/2017	9.78	Call	Bond Future	5,572.1600	5.5722	5,994.0600	5.9941	7.572	0	0	0

Total **823449**