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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/07/2016 TO 15/07/2016

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
2016/07/15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	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
2016/07/15	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	2025	04/08/2016			Bond Future	127.8180	127.8180	127.8323	127.8323	0.011	0.0000	0.0000	3,012
2016/07/15	2025	04/08/2016	123.86	Call	Bond Future	3,957.9900	3.9580	3,972.3000	3.9723	0.362	0	0	0
2016/07/15	2025	04/08/2016	123.87	Call	Bond Future	3,947.9900	3.9480	3,962.3000	3.9623	0.362	0	0	0
2016/07/15	2025	04/08/2016	123.85	Call	Bond Future	3,967.9900	3.9680	3,982.3000	3.9823	0.361	0	0	0
2016/07/15	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	2025	03/11/2016			Bond Future	130.2437	130.2437	130.2570	130.2570	0.010	0.0000	0.0000	0
2016/07/15	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	2025	03/11/2016	129.21	Call	Bond Future	1,033.6600	1.0337	1,046.9900	1.0470	1.290	0	0	0
2016/07/15	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	2025	03/11/2016	129.22	Call	Bond Future	1,023.6600	1.0237	1,036.9900	1.0370	1.302	0	0	0
2016/07/15	2025	03/11/2016	129.23	Call	Bond Future	1,013.6600	1.0137	1,026.9900	1.0270	1.315	0	0	0
2016/07/15	2030	04/08/2016	10.17	Call	Bond Future	7,603.3700	7.6034	7,133.9800	7.1340	(6.173)	0	0	0
2016/07/15	2030	04/08/2016			Bond Future	9.0564	92.0852	9.1213	91.6158	0.717	0.0000	0.0000	27,010
2016/07/15	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	2030	03/11/2016			Bond Future	9.0946	93.8272	9.1618	93.3480	0.738	0.0000	0.0000	0
2016/07/15	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	2030	03/11/2016	9.33	Call	Bond Future	1,664.3600	1.6644	1,185.1300	1.1851	(28.794)	0	0	0
2016/07/15	2030	03/11/2016	9.34	Call	Bond Future	1,734.1300	1.7341	1,254.9000	1.2549	(27.635)	0	0	0
2016/07/15	2030	03/11/2016	9.35	Call	Bond Future	1,803.8300	1.8038	1,324.6000	1.3246	(26.567)	0	0	0
2016/07/15	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	2032	04/08/2016	9.01	Call	Bond Future	612.9000	0.6129	451.1800	0.4512	(26.386)	0	0	0
2016/07/15	2032	04/08/2016			Bond Future	9.1816	95.3025	9.2415	94.8395	0.653	0.0000	0.0000	11,984
2016/07/15	2032	04/08/2016	8.99	Call	Bond Future	563.4900	0.5635	411.1800	0.4112	(27.030)	0	0	0
2016/07/15	2032	04/08/2016	9.00	Call	Bond Future	587.8300	0.5878	430.8400	0.4308	(26.707)	0	0	0
2016/07/15	2032	04/08/2016	8.99	Put	Bond Future	2,067.3100	2.0673	2,378.0300	2.3780	15.030	0	0	0
2016/07/15	2032	04/08/2016	9.01	Put	Bond Future	1,958.0900	1.9581	2,259.4000	2.2594	15.388	0	0	0
2016/07/15	2032	04/08/2016	9.00	Put	Bond Future	2,012.2800	2.0123	2,318.3200	2.3183	15.209	0	0	0
2016/07/15	2032	03/11/2016			Bond Future	9.2237	92.9466	9.2856	92.4739	0.671	0.0000	0.0000	0
2016/07/15	2032	03/11/2016	10.28	Put	Bond Future	446.5900	0.4466	501.2500	0.5013	12.239	0	0	0
2016/07/15	2032	03/11/2016	10.30	Put	Bond Future	429.6100	0.4296	482.4700	0.4825	12.304	0	0	0
2016/07/15	2032	03/11/2016	10.29	Put	Bond Future	438.0800	0.4381	491.8300	0.4918	12.269	0	0	0
2016/07/15	2032	03/11/2016	10.30	Call	Bond Future	8,171.2400	8.1712	7,751.4000	7.7514	(5.138)	0	0	0
2016/07/15	2032	03/11/2016	10.28	Call	Bond Future	8,053.2300	8.0532	7,635.1900	7.6352	(5.191)	0	0	0
2016/07/15	2032	03/11/2016	10.29	Call	Bond Future	8,112.2500	8.1123	7,693.3000	7.6933	(5.164)	0	0	0

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2016/07/15	2032	02/02/2017	9.53	Call	Bond Future	4,707.1300	4.7071	4,410.9400	4.4109	(6.292)	0	0	0
2016/07/15	2032	02/02/2017			Bond Future	9.2604	94.7870	9.3242	94.3050	0.689	0.0000	0.0000	0
2016/07/15	2032	02/02/2017	9.51	Call	Bond Future	4,619.8600	4.6199	4,326.6900	4.3267	(6.346)	0	0	0
2016/07/15	2032	02/02/2017	9.52	Call	Bond Future	4,663.2700	4.6633	4,368.5900	4.3686	(6.319)	0	0	0
2016/07/15	2032	02/02/2017	9.51	Put	Bond Future	2,755.2300	2.7552	2,944.0300	2.9440	6.852	0	0	0
2016/07/15	2032	02/02/2017	9.53	Put	Bond Future	2,695.4900	2.6955	2,881.2700	2.8813	6.892	0	0	0
2016/07/15	2032	02/02/2017	9.52	Put	Bond Future	2,725.0900	2.7251	2,912.3800	2.9124	6.873	0	0	0
2016/07/15	2033	04/08/2016	104.99	Call	Bond Future	3,612.5400	3.6125	3,012.6900	3.0127	(16.605)	0	0	0
2016/07/15	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	2033	04/08/2016			Bond Future	108.6025	108.6025	108.0027	108.0027	(0.552)	0.0000	0.0000	4,353
2016/07/15	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	2033	04/08/2016	105.00	Call	Bond Future	3,602.5400	3.6025	3,002.6900	3.0027	(16.651)	0	0	0
2016/07/15	2033	04/08/2016	105.01	Call	Bond Future	3,592.5400	3.5925	2,992.6900	2.9927	(16.697)	0	0	0
2016/07/15	2033	03/11/2016			Bond Future	109.6467	109.6467	109.0344	109.0344	(0.558)	0.0000	0.0000	0
2016/07/15	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	125.6200	0.1256	100.000	0	0	0
2016/07/15	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	135.6200	0.1356	100.000	0	0	0
2016/07/15	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	145.6200	0.1456	100.000	0	0	0
2016/07/15	2033	03/11/2016	109.16	Call	Bond Future	486.7000	0.4867	0.0000	0.0000	(100.000)	0	0	0
2016/07/15	2033	03/11/2016	109.17	Call	Bond Future	476.7000	0.4767	0.0000	0.0000	(100.000)	0	0	0
2016/07/15	2033	03/11/2016	109.18	Call	Bond Future	466.7000	0.4667	0.0000	0.0000	(100.000)	0	0	0
2016/07/15	2037	04/08/2016			Bond Future	9.3214	92.7783	9.3662	92.3974	0.480	0.0000	0.0000	40,766
2016/07/15	2037	04/08/2016	9.24	Put	Bond Future	1,700.1400	1.7001	1,898.2500	1.8982	11.653	0	0	0
2016/07/15	2037	04/08/2016	9.26	Put	Bond Future	1,600.8300	1.6008	1,790.7500	1.7907	11.864	0	0	0
2016/07/15	2037	04/08/2016	9.24	Call	Bond Future	1,000.8500	1.0008	818.0800	0.8181	(18.261)	0	0	0
2016/07/15	2037	04/08/2016	9.25	Put	Bond Future	1,649.9600	1.6500	1,843.9800	1.8440	11.759	0	0	0
2016/07/15	2037	04/08/2016	9.25	Call	Bond Future	1,036.9700	1.0370	850.1100	0.8501	(18.020)	0	0	0
2016/07/15	2037	04/08/2016	9.26	Call	Bond Future	1,074.0100	1.0740	883.0500	0.8831	(17.780)	0	0	0
2016/07/15	2037	03/11/2016	10.35	Call	Bond Future	8,431.3400	8.4313	8,092.7100	8.0927	(4.016)	0	0	0
2016/07/15	2037	03/11/2016	10.36	Put	Bond Future	616.8300	0.6168	666.3700	0.6664	8.031	0	0	0
2016/07/15	2037	03/11/2016			Bond Future	9.3610	94.5334	9.4071	94.1444	0.493	0.0000	0.0000	0
2016/07/15	2037	03/11/2016	10.36	Call	Bond Future	8,493.6500	8.4937	8,154.2400	8.1542	(3.996)	0	0	0
2016/07/15	2037	03/11/2016	10.37	Call	Bond Future	8,556.1500	8.5562	8,215.9700	8.2160	(3.976)	0	0	0
2016/07/15	2037	03/11/2016	10.35	Put	Bond Future	628.0100	0.6280	678.3300	0.6783	8.013	0	0	0
2016/07/15	2037	03/11/2016	10.37	Put	Bond Future	605.9500	0.6059	654.7200	0.6547	8.049	0	0	0
2016/07/15	2037	02/02/2017	9.68	Put	Bond Future	3,066.0400	3.0660	3,213.1800	3.2132	4.799	0	0	0
2016/07/15	2037	02/02/2017			Bond Future	9.3959	92.1484	9.4434	91.7517	0.505	0.0000	0.0000	0
2016/07/15	2037	02/02/2017	9.67	Put	Bond Future	3,098.9400	3.0989	3,247.2600	3.2473	4.786	0	0	0
2016/07/15	2037	02/02/2017	9.68	Call	Bond Future	5,400.0000	5.4000	5,150.5200	5.1505	(4.620)	0	0	0
2016/07/15	2037	02/02/2017	9.66	Call	Bond Future	5,304.5900	5.3046	5,057.4800	5.0575	(4.658)	0	0	0
2016/07/15	2037	02/02/2017	9.67	Call	Bond Future	5,352.3400	5.3523	5,104.0400	5.1040	(4.639)	0	0	0
2016/07/15	2037	02/02/2017	9.66	Put	Bond Future	3,131.8700	3.1319	3,281.3800	3.2814	4.774	0	0	0
2016/07/15	2038	04/08/2016			Bond Future	133.9889	133.9889	134.0045	134.0045	0.012	0.0000	0.0000	21,368
2016/07/15	2038	04/08/2016	129.31	Call	Bond Future	4,678.9100	4.6789	4,694.5400	4.6945	0.334	0	0	0
2016/07/15	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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2016/07/15	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	2038	04/08/2016	129.32	Call	Bond Future	4,668.9100	4.6689	4,684.5400	4.6845	0.335	0	0	0
2016/07/15	2038	04/08/2016	129.30	Call	Bond Future	4,688.9100	4.6889	4,704.5400	4.7045	0.333	0	0	0
2016/07/15	2038	03/11/2016	136.32	Call	Bond Future	211.8000	0.2118	226.3200	0.2263	6.856	0	0	0
2016/07/15	2038	03/11/2016			Bond Future	136.5318	136.5318	136.5463	136.5463	0.011	0.0000	0.0000	0
2016/07/15	2038	03/11/2016	136.33	Call	Bond Future	201.8000	0.2018	216.3200	0.2163	7.195	0	0	0
2016/07/15	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	2038	03/11/2016	136.31	Call	Bond Future	221.8000	0.2218	236.3200	0.2363	6.546	0	0	0
2016/07/15	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	2040	04/08/2016			Bond Future	9.3614	96.8298	9.4061	96.4207	0.478	0.0000	0.0000	3,651
2016/07/15	2040	04/08/2016	9.49	Put	Bond Future	930.5900	0.9306	1,055.2900	1.0553	13.400	0	0	0
2016/07/15	2040	04/08/2016	9.50	Call	Bond Future	2,155.1800	2.1552	1,867.0500	1.8671	(13.369)	0	0	0
2016/07/15	2040	04/08/2016	9.51	Call	Bond Future	2,212.8300	2.2128	1,921.0600	1.9211	(13.185)	0	0	0
2016/07/15	2040	04/08/2016	9.49	Call	Bond Future	2,098.6400	2.0986	1,814.2100	1.8142	(13.553)	0	0	0
2016/07/15	2040	04/08/2016	9.51	Put	Bond Future	865.2300	0.8652	982.5900	0.9826	13.564	0	0	0
2016/07/15	2040	04/08/2016	9.50	Put	Bond Future	897.2900	0.8973	1,018.2900	1.0183	13.485	0	0	0
2016/07/15	2040	03/11/2016			Bond Future	9.4008	98.6616	9.4469	98.2438	0.490	0.0000	0.0000	0
2016/07/15	2040	03/11/2016	9.69	Put	Bond Future	2,208.7700	2.2088	2,349.9400	2.3499	6.391	0	0	0
2016/07/15	2040	03/11/2016	9.71	Put	Bond Future	2,144.1900	2.1442	2,282.1600	2.2822	6.435	0	0	0
2016/07/15	2040	03/11/2016	9.70	Put	Bond Future	2,176.1800	2.1762	2,315.7400	2.3157	6.413	0	0	0
2016/07/15	2040	03/11/2016	9.71	Call	Bond Future	4,890.4300	4.8904	4,610.6000	4.6106	(5.722)	0	0	0
2016/07/15	2040	03/11/2016	9.69	Call	Bond Future	4,781.3000	4.7813	4,504.6700	4.5047	(5.786)	0	0	0
2016/07/15	2040	03/11/2016	9.70	Call	Bond Future	4,835.6300	4.8356	4,557.3900	4.5574	(5.754)	0	0	0
2016/07/15	2044	04/08/2016	9.50	Call	Bond Future	1,960.1900	1.9602	1,684.6100	1.6846	(14.059)	0	0	0
2016/07/15	2044	04/08/2016			Bond Future	9.4012	93.8613	9.4459	93.4487	0.476	0.0000	0.0000	19,251
2016/07/15	2044	04/08/2016	9.51	Call	Bond Future	2,015.0600	2.0151	1,735.6200	1.7356	(13.868)	0	0	0
2016/07/15	2044	04/08/2016	9.49	Put	Bond Future	1,090.6300	1.0906	1,231.5500	1.2316	12.921	0	0	0
2016/07/15	2044	04/08/2016	9.51	Put	Bond Future	1,017.2300	1.0172	1,150.3900	1.1504	13.090	0	0	0
2016/07/15	2044	04/08/2016	9.49	Call	Bond Future	1,906.4500	1.9065	1,634.7700	1.6348	(14.251)	0	0	0
2016/07/15	2044	04/08/2016	9.50	Put	Bond Future	1,053.2900	1.0533	1,190.3100	1.1903	13.009	0	0	0
2016/07/15	2044	03/11/2016			Bond Future	9.4399	95.6370	9.4860	95.2156	0.488	0.0000	0.0000	285
2016/07/15	2044	03/11/2016	10.42	Call	Bond Future	9,028.5400	9.0285	8,663.6400	8.6636	(4.042)	0	0	0
2016/07/15	2044	03/11/2016	10.41	Put	Bond Future	735.9300	0.7359	793.3300	0.7933	7.800	0	0	0
2016/07/15	2044	03/11/2016	10.43	Put	Bond Future	710.8400	0.7108	766.5300	0.7665	7.834	0	0	0
2016/07/15	2044	03/11/2016	10.42	Put	Bond Future	723.3500	0.7233	779.8900	0.7799	7.816	0	0	0
2016/07/15	2044	03/11/2016	10.43	Call	Bond Future	9,094.1200	9.0941	8,728.3700	8.7284	(4.022)	0	0	0
2016/07/15	2044	03/11/2016	10.41	Call	Bond Future	8,962.9100	8.9629	8,598.8700	8.5989	(4.062)	0	0	0
2016/07/15	2044	02/02/2017			Bond Future	9.4744	93.1486	9.5218	92.7189	0.500	0.0000	0.0000	0
2016/07/15	2044	02/02/2017	9.77	Call	Bond Future	5,966.0400	5.9660	5,693.8300	5.6938	(4.563)	0	0	0
2016/07/15	2044	02/02/2017	9.76	Put	Bond Future	3,374.1400	3.3741	3,532.8500	3.5329	4.704	0	0	0
2016/07/15	2044	02/02/2017	9.78	Put	Bond Future	3,303.5800	3.3036	3,459.7900	3.4598	4.729	0	0	0
2016/07/15	2044	02/02/2017	9.77	Put	Bond Future	3,338.8400	3.3388	3,496.2900	3.4963	4.716	0	0	0
2016/07/15	2044	02/02/2017	9.78	Call	Bond Future	6,017.4400	6.0174	5,743.9900	5.7440	(4.544)	0	0	0
2016/07/15	2044	02/02/2017	9.76	Call	Bond Future	5,914.5400	5.9145	5,643.5900	5.6436	(4.581)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/15	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	2046	04/08/2016			Bond Future	134.7504	134.7504	134.4781	134.4781	(0.202)	0.0000	0.0000	17,314
2016/07/15	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	2046	04/08/2016	129.00	Call	Bond Future	5,750.4300	5.7504	5,478.0900	5.4781	(4.736)	0	0	0
2016/07/15	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	2046	04/08/2016	129.01	Call	Bond Future	5,740.4300	5.7404	5,468.0900	5.4681	(4.744)	0	0	0
2016/07/15	2046	04/08/2016	129.02	Call	Bond Future	5,730.4300	5.7304	5,458.0900	5.4581	(4.753)	0	0	0
2016/07/15	2046	03/11/2016	137.07	Put	Bond Future	1,264.4700	1.2645	1,542.9800	1.5430	22.026	0	0	0
2016/07/15	2046	03/11/2016			Bond Future	135.8055	135.8055	135.5270	135.5270	(0.205)	0.0000	0.0000	0
2016/07/15	2046	03/11/2016	137.09	Put	Bond Future	1,284.4700	1.2845	1,562.9800	1.5630	21.683	0	0	0
2016/07/15	2046	03/11/2016	137.08	Put	Bond Future	1,274.4700	1.2745	1,552.9800	1.5530	21.853	0	0	0
2016/07/15	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	2050	04/08/2016	139.14	Call	Bond Future	4,474.9600	4.4750	3,808.0700	3.8081	(14.903)	0	0	0
2016/07/15	2050	04/08/2016			Bond Future	143.6150	143.6150	142.9481	142.9481	(0.464)	0.0000	0.0000	21,635
2016/07/15	2050	04/08/2016	139.12	Call	Bond Future	4,494.9600	4.4950	3,828.0700	3.8281	(14.836)	0	0	0
2016/07/15	2050	04/08/2016	139.13	Call	Bond Future	4,484.9600	4.4850	3,818.0700	3.8181	(14.869)	0	0	0
2016/07/15	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	2050	03/11/2016	149.52	Put	Bond Future	3,179.7800	3.1798	3,860.3800	3.8604	21.404	0	0	0
2016/07/15	2050	03/11/2016			Bond Future	146.3402	146.3402	145.6596	145.6596	(0.465)	0.0000	0.0000	0
2016/07/15	2050	03/11/2016	149.54	Put	Bond Future	3,199.7800	3.1998	3,880.3800	3.8804	21.270	0	0	0
2016/07/15	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	2050	03/11/2016	149.53	Put	Bond Future	3,189.7800	3.1898	3,870.3800	3.8704	21.337	0	0	0
2016/07/15	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	AL37	04/08/2016			Index Future	494.4220	494.4220	493.0770	493.0770	(0.272)	0.0000	0.0000	15
2016/07/15	AL37	03/11/2016			Index Future	503.8760	503.8760	502.5000	502.5000	(0.273)	0.0000	0.0000	0
2016/07/15	AL7T	04/08/2016			Index Future	576.0600	576.0600	573.4740	573.4740	(0.449)	0.0000	0.0000	15
2016/07/15	AL7T	03/11/2016			Index Future	587.0760	587.0760	584.4340	584.4340	(0.450)	0.0000	0.0000	0
2016/07/15	ALBI	04/08/2016			Index Future	524.2400	524.2400	522.2450	522.2450	(0.381)	0.0000	0.0000	724
2016/07/15	ALBI	03/11/2016			Index Future	534.2640	534.2640	532.2260	532.2260	(0.381)	0.0000	0.0000	20
2016/07/15	ALBI	02/02/2017			Index Future	544.8400	544.8400	542.7620	542.7620	(0.381)	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
2016/07/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/07/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/15	EL28	04/08/2016			Bond Future	132.3263	132.3263	132.3428	132.3428	0.012	0.0000	0.0000	0
2016/07/15	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	EL28	04/08/2016	126.86	Call	Bond Future	5,466.2900	5.4663	5,482.8000	5.4828	0.302	0	0	0
2016/07/15	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	EL28	04/08/2016	126.87	Call	Bond Future	5,456.2900	5.4563	5,472.8000	5.4728	0.303	0	0	0
2016/07/15	EL28	04/08/2016	126.88	Call	Bond Future	5,446.2900	5.4463	5,462.8000	5.4628	0.303	0	0	0
2016/07/15	EL28	03/11/2016	132.17	Call	Bond Future	1,007.1200	1.0071	1,022.5900	1.0226	1.536	0	0	0
2016/07/15	EL28	03/11/2016			Bond Future	133.1771	133.1771	133.1926	133.1926	0.012	0.0000	0.0000	0
2016/07/15	EL28	03/11/2016	132.15	Call	Bond Future	1,027.1200	1.0271	1,042.5900	1.0426	1.506	0	0	0
2016/07/15	EL28	03/11/2016	132.16	Call	Bond Future	1,017.1200	1.0171	1,032.5900	1.0326	1.521	0	0	0
2016/07/15	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	ES33	04/08/2016			Bond Future	10.1982	81.3744	10.2427	81.0778	0.436	0.0000	0.0000	8,882
2016/07/15	ES33	04/08/2016	10.24	Put	Bond Future	0.0000	0.0000	17.6700	0.0177	100.000	0	0	0
2016/07/15	ES33	04/08/2016	10.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	ES33	04/08/2016	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/15	ES33	04/08/2016	10.26	Call	Bond Future	411.6400	0.4116	115.0800	0.1151	(72.044)	0	0	0
2016/07/15	ES33	04/08/2016	10.24	Call	Bond Future	278.8900	0.2789	0.0000	0.0000	(100.000)	0	0	0
2016/07/15	ES33	04/08/2016	10.25	Call	Bond Future	345.3100	0.3453	48.7500	0.0488	(85.882)	0	0	0
2016/07/15	ES33	03/11/2016			Bond Future	10.2692	79.1213	10.3153	78.8183	0.449	0.0000	0.0000	0
2016/07/15	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	ES33	03/11/2016	11.31	Call	Bond Future	6,434.7500	6.4348	6,131.7400	6.1317	(4.709)	0	0	0
2016/07/15	ES33	03/11/2016	11.29	Call	Bond Future	6,318.8400	6.3188	6,015.8300	6.0158	(4.795)	0	0	0
2016/07/15	ES33	03/11/2016	11.30	Call	Bond Future	6,376.8300	6.3768	6,073.8200	6.0738	(4.752)	0	0	0
2016/07/15	ES33	02/02/2017			Bond Future	10.3381	80.6878	10.3856	80.3789	0.460	0.0000	0.0000	0
2016/07/15	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	ES33	02/02/2017	10.59	Call	Bond Future	1,615.6800	1.6157	1,306.7500	1.3068	(19.121)	0	0	0
2016/07/15	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	ES33	02/02/2017	10.60	Call	Bond Future	1,678.7700	1.6788	1,369.8400	1.3698	(18.402)	0	0	0
2016/07/15	ES33	02/02/2017	10.61	Call	Bond Future	1,741.7800	1.7418	1,432.8500	1.4328	(17.736)	0	0	0
2016/07/15	ES42	04/08/2016			Bond Future	10.3178	86.1676	10.3623	85.8256	0.431	0.0000	0.0000	7,270
2016/07/15	ES42	03/11/2016			Bond Future	10.3865	83.5351	10.4325	83.1858	0.443	0.0000	0.0000	0
2016/07/15	GOVI	04/08/2016	520.99	Put	GOVI	0.0000	0.0000	10,480.0000	1.0480	100.000	0	0	0
2016/07/15	GOVI	04/08/2016			GOVI	521.8870	521.8870	519.9420	519.9420	(0.373)	0.0000	0.0000	448
2016/07/15	GOVI	04/08/2016	521.01	Put	GOVI	0.0000	0.0000	10,680.0000	1.0680	100.000	0	0	0
2016/07/15	GOVI	04/08/2016	521.00	Put	GOVI	0.0000	0.0000	10,580.0000	1.0580	100.000	0	0	0
2016/07/15	GOVI	04/08/2016	521.00	Call	GOVI	8,870.0000	0.8870	0.0000	0.0000	(100.000)	0	0	0
2016/07/15	GOVI	04/08/2016	521.01	Call	GOVI	8,770.0000	0.8770	0.0000	0.0000	(100.000)	0	0	0
2016/07/15	GOVI	04/08/2016	520.99	Call	GOVI	8,970.0000	0.8970	0.0000	0.0000	(100.000)	0	0	0
2016/07/15	GOVI	03/11/2016	476.11	Call	GOVI	557,560.0000	55.7560	537,690.0000	53.7690	(3.564)	0	0	0
2016/07/15	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	GOVI	03/11/2016			GOVI	531.8660	531.8660	529.8790	529.8790	(0.374)	0.0000	0.0000	137
2016/07/15	GOVI	03/11/2016	476.12	Call	GOVI	557,460.0000	55.7460	537,590.0000	53.7590	(3.564)	0	0	0
2016/07/15	GOVI	03/11/2016	476.13	Call	GOVI	557,360.0000	55.7360	537,490.0000	53.7490	(3.565)	0	0	0
2016/07/15	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	GOVI	02/02/2017	533.34	Call	GOVI	90,540.0000	9.0540	70,280.0000	7.0280	(22.377)	0	0	0
2016/07/15	GOVI	02/02/2017			GOVI	542.3940	542.3940	540.3680	540.3680	(0.374)	0.0000	0.0000	0
2016/07/15	GOVI	02/02/2017	533.32	Call	GOVI	90,740.0000	9.0740	70,480.0000	7.0480	(22.328)	0	0	0
2016/07/15	GOVI	02/02/2017	533.33	Call	GOVI	90,640.0000	9.0640	70,380.0000	7.0380	(22.352)	0	0	0
2016/07/15	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/07/15	IGOV	04/08/2016			Index Future	248.1900	248.1900	248.0600	248.0600	(0.052)	0.0000	0.0000	1,061
2016/07/15	IGOV	03/11/2016			Index Future	252.9510	252.9510	252.8170	252.8170	(0.053)	0.0000	0.0000	24
2016/07/15	IGOV	02/02/2017			Index Future	257.9730	257.9730	257.8360	257.8360	(0.053)	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
2016/07/15	ILBI	04/08/2016		Index Future	672.4340	672.4340	672.3090	672.3090	(0.019)	0.0000	0.0000	156
2016/07/15	ILBI	03/11/2016		Index Future	685.2630	685.2630	685.1360	685.1360	(0.019)	0.0000	0.0000	0
2016/07/15	IS01	19/12/2016		Interest Rate Swap	100.0765	100.0765	100.0778	100.0778	0.001	0.0000	0.0000	0
2016/07/15	IS01	16/03/2017		Interest Rate Swap	100.0443	100.0443	100.0526	100.0526	0.008	0.0000	0.0000	0
2016/07/15	IS01	15/06/2017		Interest Rate Swap	99.7050	99.7050	99.7176	99.7176	0.013	0.0000	0.0000	0
2016/07/15	IS01	21/09/2017		Interest Rate Swap	99.8035	99.8035	99.8291	99.8291	0.026	0.0000	0.0000	0
2016/07/15	IS02	18/12/2017		Interest Rate Swap	100.1421	100.1421	100.1772	100.1772	0.035	0.0000	0.0000	0
2016/07/15	IS02	16/03/2018		Interest Rate Swap	99.4891	99.4891	99.5345	99.5345	0.046	0.0000	0.0000	0
2016/07/15	IS02	15/06/2018		Interest Rate Swap	99.2134	99.2134	99.2728	99.2728	0.060	0.0000	0.0000	0
2016/07/15	IS02	21/09/2018		Interest Rate Swap	99.3401	99.3401	99.4183	99.4183	0.079	0.0000	0.0000	0
2016/07/15	IS05	17/12/2020		Interest Rate Swap	98.4902	98.4902	98.7152	98.7152	0.228	0.0000	0.0000	0
2016/07/15	IS05	16/03/2021		Interest Rate Swap	97.8398	97.8398	98.0757	98.0757	0.241	0.0000	0.0000	0
2016/07/15	IS05	15/06/2021		Interest Rate Swap	97.1542	97.1542	97.4002	97.4002	0.253	0.0000	0.0000	0
2016/07/15	IS05	21/09/2021		Interest Rate Swap	97.4395	97.4395	97.6942	97.6942	0.261	0.0000	0.0000	0
2016/07/15	IS10	17/12/2025		Interest Rate Swap	98.4822	98.4822	98.8457	98.8457	0.369	0.0000	0.0000	0
2016/07/15	IS10	16/03/2026		Interest Rate Swap	95.5749	95.5749	95.9586	95.9586	0.402	0.0000	0.0000	0
2016/07/15	IS10	15/06/2026		Interest Rate Swap	94.3449	94.3449	94.7445	94.7445	0.424	0.0000	0.0000	0
2016/07/15	IS10	21/09/2026		Interest Rate Swap	96.4116	96.4116	96.8179	96.8179	0.421	0.0000	0.0000	0
2016/07/15	J186	21/12/2026		Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/07/15	J203	15/09/2017		Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/07/15	J204	21/12/2018		Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/07/15	J207	15/01/2020		Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/07/15	JBAF	20/07/2016		Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/07/15	JBAF	17/08/2016		Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2016/07/15	JBAF	21/09/2016		Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	10
2016/07/15	JBAF	19/10/2016		Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2016/07/15	JBAF	16/11/2016		Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2016/07/15	JBAF	21/12/2016		Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2016/07/15	JBAF	15/02/2017		Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0
2016/07/15	JBAF	15/03/2017		Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2016/07/15	JBAF	21/06/2017		Jibar Tradeable Future	7.7200	92.2800	7.7200	92.2800	0.000	0.0000	0.0000	0
2016/07/15	JBAF	20/09/2017		Jibar Tradeable Future	7.7600	92.2400	7.7600	92.2400	0.000	0.0000	0.0000	0
2016/07/15	JBAF	20/12/2017		Jibar Tradeable Future	7.8000	92.2000	7.8000	92.2000	0.000	0.0000	0.0000	0
2016/07/15	JBAF	20/03/2018		Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2016/07/15	JBAF	20/06/2018		Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/07/15	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
2016/07/15	R023	04/08/2016	8.24	Call	Bond Future	316.2900	0.3163	212.7900	0.2128	(32.723)	0	0	0
2016/07/15	R023	04/08/2016	8.25	Put	Bond Future	1,158.4800	1.1585	1,392.5600	1.3926	20.206	0	0	0
2016/07/15	R023	04/08/2016			Bond Future	8.4193	100.1065	8.4897	99.7653	0.836	0.0000	0.0000	11,634
2016/07/15	R023	04/08/2016	8.25	Call	Bond Future	331.3700	0.3314	224.2400	0.2242	(32.329)	0	0	0
2016/07/15	R023	04/08/2016	8.26	Call	Bond Future	346.8600	0.3469	236.0700	0.2361	(31.941)	0	0	0
2016/07/15	R023	04/08/2016	8.24	Put	Bond Future	1,192.5200	1.1925	1,430.2300	1.4302	19.933	0	0	0
2016/07/15	R023	04/08/2016	8.26	Put	Bond Future	1,124.8800	1.1249	1,355.3000	1.3553	20.484	0	0	0
2016/07/15	R023	03/11/2016	9.73	Put	Bond Future	117.0400	0.1170	139.3800	0.1394	19.087	0	0	0
2016/07/15	R023	03/11/2016			Bond Future	8.4541	98.0692	8.5282	97.7205	0.877	0.0000	0.0000	607
2016/07/15	R023	03/11/2016	9.75	Put	Bond Future	110.9700	0.1110	132.3200	0.1323	19.239	0	0	0
2016/07/15	R023	03/11/2016	9.73	Call	Bond Future	5,905.8400	5.9058	5,579.5300	5.5795	(5.525)	0	0	0
2016/07/15	R023	03/11/2016	9.74	Put	Bond Future	113.9700	0.1140	135.8100	0.1358	19.163	0	0	0
2016/07/15	R023	03/11/2016	9.74	Call	Bond Future	5,946.4100	5.9464	5,619.6000	5.6196	(5.496)	0	0	0
2016/07/15	R023	03/11/2016	9.75	Call	Bond Future	5,987.0200	5.9870	5,659.7200	5.6597	(5.467)	0	0	0
2016/07/15	R023	02/02/2017	8.85	Call	Bond Future	2,942.7400	2.9427	2,715.2600	2.7153	(7.730)	0	0	0
2016/07/15	R023	02/02/2017			Bond Future	8.4806	100.0107	8.5587	99.6552	0.920	0.0000	0.0000	0
2016/07/15	R023	02/02/2017	8.86	Call	Bond Future	2,971.6500	2.9717	2,742.9900	2.7430	(7.695)	0	0	0
2016/07/15	R023	02/02/2017	8.84	Put	Bond Future	1,290.8300	1.2908	1,420.0000	1.4200	10.007	0	0	0
2016/07/15	R023	02/02/2017	8.86	Put	Bond Future	1,259.1900	1.2592	1,386.0000	1.3860	10.071	0	0	0
2016/07/15	R023	02/02/2017	8.84	Call	Bond Future	2,913.9600	2.9140	2,687.6600	2.6877	(7.766)	0	0	0
2016/07/15	R023	02/02/2017	8.85	Put	Bond Future	1,274.9300	1.2749	1,402.9200	1.4029	10.039	0	0	0
2016/07/15	R035	04/08/2016			Bond Future	9.2609	100.5330	9.3058	100.1506	0.484	0.0000	0.0000	4,572
2016/07/15	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	R035	04/08/2016	10.35	Call	Bond Future	8,670.9400	8.6709	8,288.5300	8.2885	(4.410)	0	0	0
2016/07/15	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	R035	04/08/2016	10.36	Call	Bond Future	8,744.8800	8.7449	8,362.4700	8.3625	(4.373)	0	0	0
2016/07/15	R035	04/08/2016	10.37	Call	Bond Future	8,818.7300	8.8187	8,436.3200	8.4363	(4.336)	0	0	0
2016/07/15	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	R035	03/11/2016			Bond Future	9.3036	97.9331	9.3498	97.5424	0.497	0.0000	0.0000	0
2016/07/15	R035	03/11/2016	9.59	Call	Bond Future	2,379.9100	2.3799	1,989.2900	1.9893	(16.413)	0	0	0
2016/07/15	R035	03/11/2016	9.57	Call	Bond Future	2,216.6800	2.2167	1,826.0600	1.8261	(17.622)	0	0	0
2016/07/15	R035	03/11/2016	9.58	Call	Bond Future	2,298.3500	2.2984	1,907.7300	1.9077	(16.996)	0	0	0
2016/07/15	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	R186	04/08/2016	8.51	Put	Bond Future	1,703.6700	1.7037	2,041.7400	2.0417	19.844	0	0	0
2016/07/15	R186	04/08/2016	8.85	Call	Bond Future	1,843.0400	1.8430	1,479.0800	1.4791	(19.748)	0	0	750
2016/07/15	R186	04/08/2016	8.90	Call	Bond Future	2,102.6700	2.1027	1,715.2700	1.7153	(18.424)	0	0	500
2016/07/15	R186	04/08/2016	9.60	Call	Bond Future	6,565.4300	6.5654	6,056.9300	6.0569	(7.745)	0	0	0
2016/07/15	R186	04/08/2016	10.00	Put	Bond Future	0.1700	0.0002	0.2500	0.0003	47.059	0	0	6,500
2016/07/15	R186	04/08/2016			Bond Future	8.6651	113.7969	8.7352	113.2857	0.810	0.0000	0.0000	95,987
2016/07/15	R186	04/08/2016	8.50	Put	Bond Future	1,753.7200	1.7537	2,097.2100	2.0972	19.586	0	0	0
2016/07/15	R186	04/08/2016	9.30	Put	Bond Future	46.9600	0.0470	65.8300	0.0658	40.183	0	0	0
2016/07/15	R186	04/08/2016	9.20	Call	Bond Future	3,904.4800	3.9045	3,426.1200	3.4261	(12.252)	0	0	0
2016/07/15	R186	04/08/2016	9.25	Put	Bond Future	63.8600	0.0639	88.8900	0.0889	39.195	0	0	1,000
2016/07/15	R186	04/08/2016	9.35	Put	Bond Future	34.1600	0.0342	48.2000	0.0482	41.101	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
2016/07/15	R186	04/08/2016	9.40	Put	Bond Future	24.5800	0.0246	34.8900	0.0349	41.945	0	0	3,569
2016/07/15	R186	04/08/2016	8.51	Call	Bond Future	562.5200	0.5625	389.4600	0.3895	(30.765)	0	0	0
2016/07/15	R186	04/08/2016	8.85	Put	Bond Future	502.6800	0.5027	649.8500	0.6498	29.277	0	0	0
2016/07/15	R186	04/08/2016	8.49	Call	Bond Future	515.0200	0.5150	352.7400	0.3527	(31.509)	0	0	0
2016/07/15	R186	04/08/2016	9.10	Call	Bond Future	3,268.6300	3.2686	2,811.3900	2.8114	(13.989)	0	0	0
2016/07/15	R186	04/08/2016	8.50	Call	Bond Future	538.4500	0.5384	370.8100	0.3708	(31.134)	0	0	0
2016/07/15	R186	04/08/2016	9.30	Call	Bond Future	4,559.7800	4.5598	4,067.5200	4.0675	(10.796)	0	0	500
2016/07/15	R186	04/08/2016	8.90	Put	Bond Future	403.6100	0.4036	527.3400	0.5273	30.656	0	0	0
2016/07/15	R186	04/08/2016	9.20	Put	Bond Future	85.8900	0.0859	118.6600	0.1187	38.153	0	0	2,500
2016/07/15	R186	04/08/2016	9.25	Call	Bond Future	4,230.3300	4.2303	3,744.2300	3.7442	(11.491)	0	0	0
2016/07/15	R186	04/08/2016	9.35	Call	Bond Future	4,891.8200	4.8918	4,394.7300	4.3947	(10.162)	0	0	500
2016/07/15	R186	04/08/2016	9.40	Call	Bond Future	5,225.5900	5.2256	4,724.7700	4.7248	(9.584)	0	0	0
2016/07/15	R186	04/08/2016	9.10	Put	Bond Future	150.3600	0.1504	204.2500	0.2043	35.841	0	0	2,500
2016/07/15	R186	04/08/2016	9.60	Put	Bond Future	5.9300	0.0059	8.5600	0.0086	44.351	0	0	4,031
2016/07/15	R186	04/08/2016	10.00	Call	Bond Future	9,206.7400	9.2067	8,695.6900	8.6957	(5.551)	0	0	0
2016/07/15	R186	04/08/2016	8.49	Put	Bond Future	1,804.4700	1.8045	2,153.3200	2.1533	19.333	0	0	0
2016/07/15	R186	03/11/2016	9.40	Put	Bond Future	717.7600	0.7178	821.5000	0.8215	14.453	0	0	0
2016/07/15	R186	03/11/2016			Bond Future	8.6994	115.9495	8.7724	115.4276	0.840	0.0000	0.0000	1,255
2016/07/15	R186	03/11/2016	9.20	Put	Bond Future	1,037.5500	1.0375	1,176.8500	1.1769	13.426	0	0	0
2016/07/15	R186	03/11/2016	8.95	Put	Bond Future	1,594.0700	1.5941	1,787.0300	1.7870	12.105	0	0	0
2016/07/15	R186	03/11/2016	8.97	Put	Bond Future	1,542.3200	1.5423	1,730.6600	1.7307	12.211	0	0	0
2016/07/15	R186	03/11/2016	9.66	Call	Bond Future	7,037.6500	7.0376	6,583.3900	6.5834	(6.455)	0	0	0
2016/07/15	R186	03/11/2016	8.96	Put	Bond Future	1,567.9100	1.5679	1,758.5400	1.7585	12.158	0	0	0
2016/07/15	R186	03/11/2016	8.97	Call	Bond Future	3,459.4500	3.4594	3,125.8400	3.1258	(9.643)	0	0	0
2016/07/15	R186	03/11/2016	9.71	Call	Bond Future	7,324.8500	7.3249	6,864.9200	6.8649	(6.279)	0	0	0
2016/07/15	R186	03/11/2016	9.20	Call	Bond Future	4,549.1800	4.5492	4,166.5300	4.1665	(8.411)	0	0	1,425
2016/07/15	R186	03/11/2016	8.95	Call	Bond Future	3,371.0500	3.3711	3,042.0600	3.0421	(9.759)	0	0	0
2016/07/15	R186	03/11/2016	9.40	Call	Bond Future	5,590.5300	5.5905	5,172.3200	5.1723	(7.481)	0	0	1,425
2016/07/15	R186	03/11/2016	9.66	Put	Bond Future	429.9000	0.4299	497.5900	0.4976	15.746	0	0	5,000
2016/07/15	R186	03/11/2016	9.71	Put	Bond Future	387.8500	0.3878	449.8700	0.4499	15.991	0	0	5,000
2016/07/15	R186	03/11/2016	8.96	Call	Bond Future	3,415.0000	3.4150	3,083.6800	3.0837	(9.702)	0	0	0
2016/07/15	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	R197	04/08/2016			Bond Future	299.6714	299.6714	299.8916	299.8916	0.073	0.0000	0.0000	1,600
2016/07/15	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	R197	04/08/2016	293.98	Call	Bond Future	5,691.4200	5.6914	5,911.5700	5.9116	3.868	0	0	0
2016/07/15	R197	04/08/2016	293.96	Call	Bond Future	5,711.4200	5.7114	5,931.5700	5.9316	3.855	0	0	0
2016/07/15	R197	04/08/2016	293.97	Call	Bond Future	5,701.4200	5.7014	5,921.5700	5.9216	3.861	0	0	0
2016/07/15	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	R197	03/11/2016	303.56	Call	Bond Future	1,798.3800	1.7984	2,019.7400	2.0197	12.309	0	0	0
2016/07/15	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	R197	03/11/2016			Bond Future	305.3584	305.3584	305.5797	305.5797	0.072	0.0000	0.0000	0
2016/07/15	R197	03/11/2016	303.57	Call	Bond Future	1,788.3800	1.7884	2,009.7400	2.0097	12.378	0	0	0
2016/07/15	R197	03/11/2016	303.58	Call	Bond Future	1,778.3800	1.7784	1,999.7400	1.9997	12.447	0	0	0
2016/07/15	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	R202	04/08/2016	243.25	Call	Bond Future	6,673.2300	6.6732	6,674.7200	6.6747	0.022	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
2016/07/15	R202	04/08/2016			Bond Future	249.6352		249.6635		0.011	0.0000	0.0000	37,066
2016/07/15	R202	04/08/2016	243.26	Call	Bond Future	6,664.3800	6.6644	6,665.8100	6.6658	0.021	0	0	0
2016/07/15	R202	04/08/2016	243.24	Put	Bond Future	286.8700	0.2869	260.1400	0.2601	(9.318)	0	0	0
2016/07/15	R202	04/08/2016	243.26	Put	Bond Future	289.1700	0.2892	262.3000	0.2623	(9.292)	0	0	0
2016/07/15	R202	04/08/2016	243.24	Call	Bond Future	6,682.0800	6.6821	6,683.6500	6.6837	0.023	0	0	0
2016/07/15	R202	04/08/2016	243.25	Put	Bond Future	288.0200	0.2880	261.2100	0.2612	(9.308)	0	0	0
2016/07/15	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	R202	03/11/2016			Bond Future	254.3726	254.3726	254.3991	254.3991	0.010	0.0000	0.0000	0
2016/07/15	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	R202	03/11/2016	253.85	Call	Bond Future	522.5500	0.5226	549.1400	0.5491	5.089	0	0	0
2016/07/15	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	R202	03/11/2016	253.86	Call	Bond Future	512.5500	0.5126	539.1400	0.5391	5.188	0	0	0
2016/07/15	R202	03/11/2016	253.87	Call	Bond Future	502.5500	0.5026	529.1400	0.5291	5.291	0	0	0
2016/07/15	R203	04/08/2016	7.26	Call	Bond Future	8.7400	0.0087	4.4400	0.0044	(49.199)	0	0	0
2016/07/15	R203	04/08/2016			Bond Future	7.6596	103.9163	7.7227	103.8506	0.824	0.0000	0.0000	58,231
2016/07/15	R203	04/08/2016	7.24	Call	Bond Future	7.3500	0.0074	3.6600	0.0037	(50.204)	0	0	0
2016/07/15	R203	04/08/2016	7.25	Call	Bond Future	8.0000	0.0080	4.0200	0.0040	(49.750)	0	0	0
2016/07/15	R203	04/08/2016	7.24	Put	Bond Future	445.2300	0.4452	507.1800	0.5072	13.914	0	0	0
2016/07/15	R203	04/08/2016	7.26	Put	Bond Future	425.6800	0.4257	487.0200	0.4870	14.410	0	0	0
2016/07/15	R203	04/08/2016	7.25	Put	Bond Future	435.4100	0.4354	497.0700	0.4971	14.161	0	0	0
2016/07/15	R203	03/11/2016	8.86	Call	Bond Future	997.6400	0.9976	932.6900	0.9327	(6.510)	0	0	0
2016/07/15	R203	03/11/2016			Bond Future	7.6371	101.7103	7.7205	101.6424	1.092	0.0000	0.0000	0
2016/07/15	R203	03/11/2016	8.84	Call	Bond Future	982.3000	0.9823	917.5300	0.9175	(6.594)	0	0	0
2016/07/15	R203	03/11/2016	8.85	Call	Bond Future	989.9700	0.9900	925.1100	0.9251	(6.552)	0	0	0
2016/07/15	R203	03/11/2016	8.84	Put	Bond Future	10.4800	0.0105	13.6000	0.0136	29.771	0	0	0
2016/07/15	R203	03/11/2016	8.86	Put	Bond Future	9.7800	0.0098	12.7200	0.0127	30.061	0	0	0
2016/07/15	R203	03/11/2016	8.85	Put	Bond Future	10.1300	0.0101	13.1600	0.0132	29.911	0	0	0
2016/07/15	R203	02/02/2017	7.70	Call	Bond Future	269.0000	0.2690	229.5200	0.2295	(14.677)	0	0	0
2016/07/15	R203	02/02/2017	7.71	Put	Bond Future	150.9800	0.1510	180.3800	0.1804	19.473	0	0	0
2016/07/15	R203	02/02/2017			Bond Future	7.5002	103.7240	7.6197	103.6549	1.592	0.0000	0.0000	0
2016/07/15	R203	02/02/2017	7.71	Call	Bond Future	272.4100	0.2724	232.6300	0.2326	(14.603)	0	0	0
2016/07/15	R203	02/02/2017	7.72	Call	Bond Future	276.1500	0.2761	236.0700	0.2361	(14.514)	0	0	0
2016/07/15	R203	02/02/2017	7.70	Put	Bond Future	153.3500	0.1534	183.0500	0.1830	19.367	0	0	0
2016/07/15	R203	02/02/2017	7.72	Put	Bond Future	148.9300	0.1489	178.0300	0.1780	19.539	0	0	0
2016/07/15	R204	04/08/2016			Bond Future	7.9101	101.2679	7.9764	101.1274	0.838	0.0000	0.0000	33,282
2016/07/15	R204	04/08/2016	7.74	Put	Bond Future	474.2700	0.4743	575.3100	0.5753	21.304	0	0	0
2016/07/15	R204	04/08/2016	7.76	Put	Bond Future	444.3800	0.4444	542.1100	0.5421	21.992	0	0	0
2016/07/15	R204	04/08/2016	7.74	Call	Bond Future	112.4100	0.1124	72.9400	0.0729	(35.113)	0	0	0
2016/07/15	R204	04/08/2016	7.75	Put	Bond Future	459.2000	0.4592	558.6000	0.5586	21.646	0	0	0
2016/07/15	R204	04/08/2016	7.75	Call	Bond Future	118.6500	0.1187	77.5400	0.0775	(34.648)	0	0	0
2016/07/15	R204	04/08/2016	7.76	Call	Bond Future	125.1400	0.1251	82.3600	0.0824	(34.186)	0	0	0
2016/07/15	R204	03/11/2016			Bond Future	7.9282	103.1835	8.0035	103.0393	0.949	0.0000	0.0000	656
2016/07/15	R204	03/11/2016	9.21	Put	Bond Future	23.9400	0.0239	29.9300	0.0299	25.021	0	0	0
2016/07/15	R204	03/11/2016	9.23	Put	Bond Future	22.4000	0.0224	28.0600	0.0281	25.268	0	0	0
2016/07/15	R204	03/11/2016	9.22	Put	Bond Future	23.1500	0.0231	28.9800	0.0290	25.184	0	0	0
2016/07/15	R204	03/11/2016	9.22	Call	Bond Future	2,461.9600	2.4620	2,323.6200	2.3236	(5.619)	0	0	0

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2016/07/15	R204	03/11/2016	9.21	Call	Bond Future	2,444.1600	2.4442	2,305.9800	2.3060	(5.653)	0	0	0
2016/07/15	R204	03/11/2016	9.23	Call	Bond Future	2,479.7900	2.4798	2,341.2800	2.3413	(5.586)	0	0	0
2016/07/15	R204	02/02/2017	8.28	Call	Bond Future	1,009.6900	1.0097	914.9400	0.9149	(9.384)	0	0	0
2016/07/15	R204	02/02/2017			Bond Future	7.9151	101.1846	8.0012	101.0376	1.088	0.0000	0.0000	0
2016/07/15	R204	02/02/2017	8.29	Call	Bond Future	1,020.9300	1.0209	925.6200	0.9256	(9.336)	0	0	0
2016/07/15	R204	02/02/2017	8.30	Call	Bond Future	1,032.5000	1.0325	936.6500	0.9367	(9.283)	0	0	0
2016/07/15	R204	02/02/2017	8.28	Put	Bond Future	388.7200	0.3887	440.9500	0.4409	13.436	0	0	0
2016/07/15	R204	02/02/2017	8.30	Put	Bond Future	377.6400	0.3776	428.7700	0.4288	13.539	0	0	0
2016/07/15	R204	02/02/2017	8.29	Put	Bond Future	383.0100	0.3830	434.6800	0.4347	13.491	0	0	0
2016/07/15	R207	04/08/2016			Bond Future	8.0796	98.0612	8.1505	97.8559	0.877	0.0000	0.0000	74,382
2016/07/15	R207	04/08/2016	7.99	Put	Bond Future	512.8900	0.5129	638.7800	0.6388	24.545	0	0	0
2016/07/15	R207	04/08/2016	8.01	Put	Bond Future	478.3000	0.4783	599.0800	0.5991	25.252	0	0	0
2016/07/15	R207	04/08/2016	8.00	Put	Bond Future	495.4100	0.4954	618.7600	0.6188	24.899	0	0	0
2016/07/15	R207	04/08/2016	8.01	Call	Bond Future	276.1000	0.2761	191.5700	0.1916	(30.616)	0	0	0
2016/07/15	R207	04/08/2016	7.99	Call	Bond Future	252.5100	0.2525	173.0900	0.1731	(31.452)	0	0	0
2016/07/15	R207	04/08/2016	8.00	Call	Bond Future	264.1200	0.2641	182.1600	0.1822	(31.031)	0	0	0
2016/07/15	R207	02/02/2017	9.24	Call	Bond Future	3,001.0300	3.0010	2,816.3400	2.8163	(6.154)	0	0	0
2016/07/15	R207	02/02/2017			Bond Future	8.1076	98.2510	8.1923	98.0367	1.045	0.0000	0.0000	0
2016/07/15	R207	02/02/2017	8.91	Call	Bond Future	2,325.7700	2.3258	2,157.8800	2.1579	(7.219)	0	0	62
2016/07/15	R207	02/02/2017	9.22	Call	Bond Future	2,958.7200	2.9587	2,774.9100	2.7749	(6.212)	0	0	0
2016/07/15	R207	02/02/2017	9.23	Call	Bond Future	2,979.9400	2.9799	2,795.6900	2.7957	(6.183)	0	0	0
2016/07/15	R207	02/02/2017	8.91	Put	Bond Future	319.1200	0.3191	365.5200	0.3655	14.540	0	0	0
2016/07/15	R207	02/02/2017	9.22	Put	Bond Future	190.4800	0.1905	220.9600	0.2210	16.002	0	0	0
2016/07/15	R207	02/02/2017	9.24	Put	Bond Future	183.9200	0.1839	213.5200	0.2135	16.094	0	0	0
2016/07/15	R207	02/02/2017	9.23	Put	Bond Future	187.2600	0.1873	217.3000	0.2173	16.042	0	0	0
2016/07/15	R208	04/08/2016	8.01	Put	Bond Future	981.3300	0.9813	1,173.1700	1.1732	19.549	0	0	0
2016/07/15	R208	04/08/2016			Bond Future	8.2254	96.8243	8.2960	96.5661	0.858	0.0000	0.0000	48,487
2016/07/15	R208	04/08/2016	8.00	Put	Bond Future	1,008.9500	1.0089	1,203.3600	1.2034	19.269	0	0	0
2016/07/15	R208	04/08/2016	7.99	Call	Bond Future	169.5200	0.1695	108.2900	0.1083	(36.120)	0	0	0
2016/07/15	R208	04/08/2016	8.00	Call	Bond Future	178.5800	0.1786	114.8300	0.1148	(35.698)	0	0	0
2016/07/15	R208	04/08/2016	8.01	Call	Bond Future	187.9900	0.1880	121.6700	0.1217	(35.278)	0	0	0
2016/07/15	R208	04/08/2016	7.99	Put	Bond Future	1,036.9300	1.0369	1,233.8600	1.2339	18.992	0	0	0
2016/07/15	R208	03/11/2016	9.59	Put	Bond Future	56.4300	0.0564	68.9100	0.0689	22.116	0	0	0
2016/07/15	R208	03/11/2016			Bond Future	8.2567	95.2533	8.3322	94.9893	0.914	0.0000	0.0000	46
2016/07/15	R208	03/11/2016	9.58	Put	Bond Future	58.1300	0.0581	70.9300	0.0709	22.020	0	0	0
2016/07/15	R208	03/11/2016	9.57	Call	Bond Future	4,527.0600	4.5271	4,276.2400	4.2762	(5.540)	0	0	0
2016/07/15	R208	03/11/2016	9.58	Call	Bond Future	4,558.3400	4.5583	4,307.1800	4.3072	(5.510)	0	0	0
2016/07/15	R208	03/11/2016	9.59	Call	Bond Future	4,589.6400	4.5896	4,338.1600	4.3382	(5.479)	0	0	0
2016/07/15	R208	03/11/2016	9.57	Put	Bond Future	59.8700	0.0599	73.0100	0.0730	21.948	0	0	0
2016/07/15	R208	02/02/2017			Bond Future	8.2748	97.1392	8.3556	96.8701	0.976	0.0000	0.0000	0
2016/07/15	R208	02/02/2017	8.64	Call	Bond Future	2,065.3200	2.0653	1,892.7200	1.8927	(8.357)	0	0	0
2016/07/15	R208	02/02/2017	8.63	Put	Bond Future	867.0700	0.8671	964.5800	0.9646	11.246	0	0	0
2016/07/15	R208	02/02/2017	8.65	Put	Bond Future	844.1200	0.8441	939.7300	0.9397	11.327	0	0	0
2016/07/15	R208	02/02/2017	8.64	Put	Bond Future	855.6700	0.8557	952.2300	0.9522	11.285	0	0	0
2016/07/15	R208	02/02/2017	8.65	Call	Bond Future	2,086.6300	2.0866	1,913.0800	1.9131	(8.317)	0	0	0
2016/07/15	R208	02/02/2017	8.63	Call	Bond Future	2,043.8500	2.0438	1,872.2000	1.8722	(8.398)	0	0	0

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2016/07/15	R209	04/08/2016	9.26	Call	Bond Future	1,209.2100	1.2092	1,016.2700	1.0163	(15.956)	0	0	0
2016/07/15	R209	04/08/2016	9.70	Put	Bond Future	136.4500	0.1364	159.6900	0.1597	17.032	0	0	250
2016/07/15	R209	04/08/2016			Bond Future	9.2202	75.5111	9.2651	75.1925	0.486	0.0000	0.0000	55,149
2016/07/15	R209	04/08/2016	9.24	Call	Bond Future	1,134.0600	1.1341	947.9400	0.9479	(16.412)	0	0	0
2016/07/15	R209	04/08/2016	9.60	Put	Bond Future	224.4200	0.2244	261.6500	0.2616	16.589	0	0	0
2016/07/15	R209	04/08/2016	10.60	Call	Bond Future	8,913.3900	8.9134	8,594.8500	8.5949	(3.574)	0	0	5,624
2016/07/15	R209	04/08/2016	9.40	Put	Bond Future	544.8200	0.5448	626.7300	0.6267	15.034	0	0	0
2016/07/15	R209	04/08/2016	9.70	Call	Bond Future	3,440.0200	3.4400	3,144.6900	3.1447	(8.585)	0	0	0
2016/07/15	R209	04/08/2016	10.29	Call	Bond Future	7,065.8000	7.0658	6,747.7400	6.7477	(4.501)	0	0	0
2016/07/15	R209	04/08/2016	9.25	Call	Bond Future	1,171.3200	1.1713	981.7800	0.9818	(16.182)	0	0	0
2016/07/15	R209	04/08/2016	9.24	Put	Bond Future	993.3500	0.9933	1,125.8000	1.1258	13.334	0	0	0
2016/07/15	R209	04/08/2016	10.60	Put	Bond Future	0.3000	0.0003	0.3300	0.0003	10.000	0	0	0
2016/07/15	R209	04/08/2016	9.40	Call	Bond Future	1,809.9300	1.8099	1,573.2700	1.5733	(13.076)	0	0	250
2016/07/15	R209	04/08/2016	9.26	Put	Bond Future	926.5000	0.9265	1,052.1300	1.0521	13.560	0	0	0
2016/07/15	R209	04/08/2016	9.60	Call	Bond Future	2,858.4100	2.8584	2,577.0700	2.5771	(9.843)	0	0	5,624
2016/07/15	R209	04/08/2016	9.25	Put	Bond Future	959.5600	0.9596	1,088.5900	1.0886	13.447	0	0	0
2016/07/15	R209	04/08/2016	10.29	Put	Bond Future	3.4600	0.0035	3.9700	0.0040	14.740	0	0	250
2016/07/15	R209	03/11/2016	10.26	Call	Bond Future	7,055.2900	7.0553	6,768.5700	6.7686	(4.064)	0	0	0
2016/07/15	R209	03/11/2016			Bond Future	9.2574	73.7890	9.3035	73.4636	0.499	0.0000	0.0000	0
2016/07/15	R209	03/11/2016	10.24	Call	Bond Future	6,950.2600	6.9503	6,664.8500	6.6649	(4.106)	0	0	0
2016/07/15	R209	03/11/2016	10.25	Call	Bond Future	7,002.7100	7.0027	6,716.6400	6.7166	(4.085)	0	0	0
2016/07/15	R209	03/11/2016	10.24	Put	Bond Future	471.1400	0.4711	511.1100	0.5111	8.484	0	0	0
2016/07/15	R209	03/11/2016	10.25	Put	Bond Future	462.2400	0.4622	501.5500	0.5016	8.504	0	0	5,000
2016/07/15	R209	03/11/2016	10.26	Put	Bond Future	453.5700	0.4536	492.2300	0.4922	8.523	0	0	0
2016/07/15	R209	02/02/2017	9.55	Put	Bond Future	2,507.7100	2.5077	2,632.6000	2.6326	4.980	0	0	0
2016/07/15	R209	02/02/2017			Bond Future	9.2897	75.2500	9.3371	74.9183	0.510	0.0000	0.0000	0
2016/07/15	R209	02/02/2017	9.54	Put	Bond Future	2,535.4500	2.5354	2,661.3700	2.6614	4.966	0	0	0
2016/07/15	R209	02/02/2017	9.55	Call	Bond Future	4,302.1000	4.3021	4,095.2400	4.0952	(4.808)	0	0	0
2016/07/15	R209	02/02/2017	9.53	Call	Bond Future	4,222.3500	4.2224	4,017.5600	4.0176	(4.850)	0	0	0
2016/07/15	R209	02/02/2017	9.54	Call	Bond Future	4,262.1500	4.2621	4,056.3200	4.0563	(4.829)	0	0	0
2016/07/15	R209	02/02/2017	9.53	Put	Bond Future	2,563.4300	2.5634	2,690.3900	2.6904	4.953	0	0	0
2016/07/15	R210	04/08/2016			Bond Future	189.3265	189.3265	189.3476	189.3476	0.011	0.0000	0.0000	2,571
2016/07/15	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	R210	04/08/2016	181.50	Call	Bond Future	7,826.5100	7.8265	7,847.5800	7.8476	0.269	0	0	0
2016/07/15	R210	04/08/2016	181.52	Call	Bond Future	7,806.5100	7.8065	7,827.5800	7.8276	0.270	0	0	0
2016/07/15	R210	04/08/2016	181.51	Call	Bond Future	7,816.5100	7.8165	7,837.5800	7.8376	0.270	0	0	0
2016/07/15	R210	03/11/2016			Bond Future	190.6424	190.6424	190.6620	190.6620	0.010	0.0000	0.0000	0
2016/07/15	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	R210	03/11/2016	188.90	Call	Bond Future	1,742.4300	1.7424	1,762.0300	1.7620	1.125	0	0	0
2016/07/15	R210	03/11/2016	188.91	Call	Bond Future	1,732.4300	1.7324	1,752.0300	1.7520	1.131	0	0	0
2016/07/15	R210	03/11/2016	188.92	Call	Bond Future	1,722.4300	1.7224	1,742.0300	1.7420	1.138	0	0	0

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2016/07/15	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	R211	04/08/2016			Bond Future	139.9503	139.9503	139.9644	139.9644	0.010	0.0000	0.0000	60
2016/07/15	R211	04/08/2016	137.09	Call	Bond Future	2,860.3200	2.8603	2,874.4100	2.8744	0.493	0	0	0
2016/07/15	R211	04/08/2016	137.07	Call	Bond Future	2,880.3200	2.8803	2,894.4100	2.8944	0.489	0	0	0
2016/07/15	R211	04/08/2016	137.08	Call	Bond Future	2,870.3200	2.8703	2,884.4100	2.8844	0.491	0	0	0
2016/07/15	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	R211	03/11/2016	141.75	Call	Bond Future	856.2600	0.8563	869.2500	0.8692	1.517	0	0	0
2016/07/15	R211	03/11/2016			Bond Future	142.6063	142.6063	142.6192	142.6192	0.009	0.0000	0.0000	0
2016/07/15	R211	03/11/2016	141.76	Call	Bond Future	846.2600	0.8463	859.2500	0.8592	1.535	0	0	0
2016/07/15	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	R211	03/11/2016	141.74	Call	Bond Future	866.2600	0.8663	879.2500	0.8792	1.500	0	0	0
2016/07/15	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	R212	04/08/2016	142.43	Call	Bond Future	3,917.1000	3.9171	3,933.4600	3.9335	0.418	0	0	0
2016/07/15	R212	04/08/2016			Bond Future	146.3471	146.3471	146.3635	146.3635	0.011	0.0000	0.0000	4,524
2016/07/15	R212	04/08/2016	142.44	Call	Bond Future	3,907.1000	3.9071	3,923.4600	3.9235	0.419	0	0	0
2016/07/15	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	R212	04/08/2016	142.42	Call	Bond Future	3,927.1000	3.9271	3,943.4600	3.9435	0.417	0	0	0
2016/07/15	R212	03/11/2016			Bond Future	149.1244	149.1244	149.1397	149.1397	0.010	0.0000	0.0000	0
2016/07/15	R212	03/11/2016	148.11	Call	Bond Future	1,014.4500	1.0144	1,029.6700	1.0297	1.500	0	0	0
2016/07/15	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	R212	03/11/2016	148.12	Call	Bond Future	1,004.4500	1.0044	1,019.6700	1.0197	1.515	0	0	0
2016/07/15	R212	03/11/2016	148.10	Call	Bond Future	1,024.4500	1.0244	1,039.6700	1.0397	1.486	0	0	0
2016/07/15	R213	04/08/2016			Bond Future	9.1003	86.3337	9.1603	85.9143	0.659	0.0000	0.0000	44,423
2016/07/15	R213	04/08/2016	8.99	Put	Bond Future	1,472.9900	1.4730	1,720.1700	1.7202	16.781	0	0	0
2016/07/15	R213	04/08/2016	9.01	Put	Bond Future	1,386.5200	1.3865	1,624.5300	1.6245	17.166	0	0	0
2016/07/15	R213	04/08/2016	9.00	Put	Bond Future	1,429.3600	1.4294	1,671.9600	1.6720	16.973	0	0	0
2016/07/15	R213	04/08/2016	9.01	Call	Bond Future	749.0900	0.7491	567.7300	0.5677	(24.211)	0	0	0
2016/07/15	R213	04/08/2016	8.99	Call	Bond Future	693.5000	0.6935	521.3100	0.5213	(24.829)	0	0	0
2016/07/15	R213	04/08/2016	9.00	Call	Bond Future	720.9400	0.7209	544.1700	0.5442	(24.519)	0	0	0
2016/07/15	R213	03/11/2016			Bond Future	9.1405	84.4162	9.2024	83.9881	0.677	0.0000	0.0000	0
2016/07/15	R213	03/11/2016	10.18	Put	Bond Future	404.5500	0.4045	454.5900	0.4546	12.369	0	0	0
2016/07/15	R213	03/11/2016	10.20	Put	Bond Future	388.9800	0.3890	437.3500	0.4373	12.435	0	0	0
2016/07/15	R213	03/11/2016	10.18	Call	Bond Future	7,200.3700	7.2004	6,822.2900	6.8223	(5.251)	0	0	0
2016/07/15	R213	03/11/2016	10.19	Put	Bond Future	396.6500	0.3966	445.8400	0.4458	12.401	0	0	0
2016/07/15	R213	03/11/2016	10.19	Call	Bond Future	7,253.9600	7.2540	6,875.0300	6.8750	(5.224)	0	0	0
2016/07/15	R213	03/11/2016	10.20	Call	Bond Future	7,307.7000	7.3077	6,927.9500	6.9279	(5.197)	0	0	0
2016/07/15	R213	02/02/2017	9.40	Call	Bond Future	4,060.2700	4.0603	3,798.2400	3.7982	(6.454)	0	0	0
2016/07/15	R213	02/02/2017	9.42	Call	Bond Future	4,138.5800	4.1386	3,873.7700	3.8738	(6.399)	0	0	0
2016/07/15	R213	02/02/2017			Bond Future	9.1764	86.0875	9.2402	85.6508	0.696	0.0000	0.0000	0
2016/07/15	R213	02/02/2017	9.41	Call	Bond Future	4,099.4700	4.0995	3,836.0400	3.8360	(6.426)	0	0	0

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2016/07/15	R213	02/02/2017	9.40	Put	Bond Future	2,545.3200	2.5453	2,719.8900	2.7199	6.858	0	0	0
2016/07/15	R213	02/02/2017	9.42	Put	Bond Future	2,490.0300	2.4900	2,661.8200	2.6618	6.899	0	0	0
2016/07/15	R213	02/02/2017	9.41	Put	Bond Future	2,517.6800	2.5177	2,690.8500	2.6908	6.878	0	0	0
2016/07/15	R214	04/08/2016	9.24	Call	Bond Future	888.6100	0.8886	725.7600	0.7258	(18.326)	0	0	0
2016/07/15	R214	04/08/2016	9.25	Put	Bond Future	1,368.8300	1.3688	1,535.3800	1.5354	12.167	0	0	0
2016/07/15	R214	04/08/2016	11.30	Call	Bond Future	12,672.5100	12.6725	12,339.4500	12.3394	(2.628)	0	0	5,610
2016/07/15	R214	04/08/2016			Bond Future	9.3098	75.9232	9.3546	75.5902	0.482	0.0000	0.0000	29,156
2016/07/15	R214	04/08/2016	8.55	Put	Bond Future	6,060.9800	6.0610	6,386.5400	6.3865	5.371	0	0	0
2016/07/15	R214	04/08/2016	9.30	Call	Bond Future	1,093.7100	1.0937	909.0500	0.9091	(16.884)	0	0	1,300
2016/07/15	R214	04/08/2016	9.25	Call	Bond Future	920.9800	0.9210	754.4700	0.7545	(18.080)	0	0	0
2016/07/15	R214	04/08/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/15	R214	04/08/2016	10.30	Put	Bond Future	7.8600	0.0079	9.0400	0.0090	15.013	0	0	0
2016/07/15	R214	04/08/2016	9.26	Call	Bond Future	954.0700	0.9541	783.9200	0.7839	(17.834)	0	0	0
2016/07/15	R214	04/08/2016	8.55	Call	Bond Future	18.3600	0.0184	10.8600	0.0109	(40.850)	0	0	1,300
2016/07/15	R214	04/08/2016	9.30	Put	Bond Future	1,166.6100	1.1666	1,315.0100	1.3150	12.721	0	0	0
2016/07/15	R214	04/08/2016	9.24	Put	Bond Future	1,411.8300	1.4118	1,582.0400	1.5820	12.056	0	0	0
2016/07/15	R214	04/08/2016	10.30	Call	Bond Future	6,819.5400	6.8195	6,487.6600	6.4877	(4.867)	0	0	5,610
2016/07/15	R214	04/08/2016	9.26	Put	Bond Future	1,326.6800	1.3267	1,489.5900	1.4896	12.280	0	0	0
2016/07/15	R214	03/11/2016	10.35	Put	Bond Future	510.5800	0.5106	552.6000	0.5526	8.230	0	0	0
2016/07/15	R214	03/11/2016			Bond Future	9.3478	74.0625	9.3939	73.7224	0.493	0.0000	0.0000	3,395
2016/07/15	R214	03/11/2016	10.34	Put	Bond Future	519.9500	0.5199	562.6400	0.5626	8.210	0	0	0
2016/07/15	R214	03/11/2016	10.35	Call	Bond Future	7,351.3800	7.3514	7,053.3600	7.0534	(4.054)	0	0	0
2016/07/15	R214	03/11/2016	10.33	Call	Bond Future	7,244.3300	7.2443	6,947.6600	6.9477	(4.095)	0	0	0
2016/07/15	R214	03/11/2016	10.34	Call	Bond Future	7,297.8300	7.2978	7,000.4800	7.0005	(4.074)	0	0	0
2016/07/15	R214	03/11/2016	10.33	Put	Bond Future	529.4800	0.5295	572.8500	0.5728	8.191	0	0	0
2016/07/15	R214	02/02/2017			Bond Future	9.3823	75.5287	9.4297	75.1820	0.505	0.0000	0.0000	0
2016/07/15	R214	02/02/2017	9.67	Call	Bond Future	4,673.9900	4.6740	4,454.8400	4.4548	(4.689)	0	0	0
2016/07/15	R214	02/02/2017	9.66	Put	Bond Future	2,637.2100	2.6372	2,765.8000	2.7658	4.876	0	0	0
2016/07/15	R214	02/02/2017	9.68	Put	Bond Future	2,580.3600	2.5804	2,706.8700	2.7069	4.903	0	0	0
2016/07/15	R214	02/02/2017	9.67	Put	Bond Future	2,608.7600	2.6088	2,736.3100	2.7363	4.889	0	0	0
2016/07/15	R214	02/02/2017	9.68	Call	Bond Future	4,715.6500	4.7156	4,495.4600	4.4955	(4.669)	0	0	0
2016/07/15	R214	02/02/2017	9.66	Call	Bond Future	4,632.2800	4.6323	4,414.1700	4.4142	(4.708)	0	0	0
2016/07/15	R248	04/08/2016			Bond Future	9.3853	97.4739	9.4301	97.0498	0.478	0.0000	0.0000	56,320
2016/07/15	R248	04/08/2016	9.25	Call	Bond Future	948.6100	0.9486	766.7600	0.7668	(19.170)	0	0	0
2016/07/15	R248	04/08/2016	9.24	Put	Bond Future	2,311.7600	2.3118	2,558.4200	2.5584	10.670	0	0	0
2016/07/15	R248	04/08/2016	9.26	Put	Bond Future	2,187.7700	2.1878	2,425.5800	2.4256	10.870	0	0	0
2016/07/15	R248	04/08/2016	9.25	Put	Bond Future	2,249.2400	2.2492	2,491.4900	2.4915	10.770	0	0	0
2016/07/15	R248	04/08/2016	9.26	Call	Bond Future	984.3700	0.9844	798.0800	0.7981	(18.925)	0	0	0
2016/07/15	R248	04/08/2016	9.24	Call	Bond Future	913.7200	0.9137	736.2800	0.7363	(19.420)	0	0	0
2016/07/15	R248	03/11/2016	10.38	Call	Bond Future	9,064.9900	9.0650	8,692.7100	8.6927	(4.107)	0	0	0
2016/07/15	R248	03/11/2016			Bond Future	9.4254	94.8795	9.4715	94.4465	0.490	0.0000	0.0000	1,691
2016/07/15	R248	03/11/2016	10.39	Call	Bond Future	9,131.4200	9.1314	8,758.2500	8.7583	(4.087)	0	0	0
2016/07/15	R248	03/11/2016	10.37	Put	Bond Future	798.2200	0.7982	859.8300	0.8598	7.718	0	0	0
2016/07/15	R248	03/11/2016	10.39	Put	Bond Future	771.3200	0.7713	831.1400	0.8311	7.756	0	0	0
2016/07/15	R248	03/11/2016	10.37	Call	Bond Future	8,998.7500	8.9988	8,627.3700	8.6274	(4.127)	0	0	0
2016/07/15	R248	03/11/2016	10.38	Put	Bond Future	784.6000	0.7846	845.3100	0.8453	7.738	0	0	0



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2016/07/15	R248	02/02/2017	9.76	Put	Bond Future	3,431.2000	3.4312	3,592.9600	3.5930	4.714	0	0	0
2016/07/15	R248	02/02/2017	9.78	Put	Bond Future	3,359.8600	3.3599	3,519.0800	3.5191	4.739	0	0	0
2016/07/15	R248	02/02/2017			Bond Future	9.4620	96.7580	9.5095	96.3164	0.501	0.0000	0.0000	0
2016/07/15	R248	02/02/2017	9.77	Put	Bond Future	3,395.5000	3.3955	3,555.9900	3.5560	4.727	0	0	0
2016/07/15	R248	02/02/2017	9.76	Call	Bond Future	6,144.4100	6.1444	5,864.5900	5.8646	(4.554)	0	0	0
2016/07/15	R248	02/02/2017	9.77	Call	Bond Future	6,197.3300	6.1973	5,916.2400	5.9162	(4.536)	0	0	0
2016/07/15	R248	02/02/2017	9.78	Call	Bond Future	6,250.1500	6.2501	5,967.7900	5.9678	(4.518)	0	0	0

**Total**

**820565**