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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/07/2016 TO 13/07/2016

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
2016/07/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/13	0957	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	2025	04/08/2016	123.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	2025	04/08/2016			Bond Future	127.7610		127.7610	127.8035	127.8035	0.033	0.0000	0.0000	3,012
2016/07/13	2025	04/08/2016	123.86	Call	Bond Future	3,900.9900		3.9010	3,943.4900	3.9435	1.089	0	0	0
2016/07/13	2025	04/08/2016	123.87	Call	Bond Future	3,890.9900		3.8910	3,933.4900	3.9335	1.092	0	0	0
2016/07/13	2025	04/08/2016	123.85	Call	Bond Future	3,910.9900		3.9110	3,953.4900	3.9535	1.087	0	0	0
2016/07/13	2025	04/08/2016	123.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	2025	04/08/2016	123.87	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	2025	03/11/2016			Bond Future	130.1873		130.1873	130.2293	130.2293	0.032	0.0000	0.0000	0
2016/07/13	2025	03/11/2016	129.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	2025	03/11/2016	129.23	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	2025	03/11/2016	129.21	Call	Bond Future	977.3300		0.9773	1,019.2600	1.0193	4.290	0	0	0
2016/07/13	2025	03/11/2016	129.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	2025	03/11/2016	129.22	Call	Bond Future	967.3300		0.9673	1,009.2600	1.0093	4.335	0	0	0
2016/07/13	2025	03/11/2016	129.23	Call	Bond Future	957.3300		0.9573	999.2600	0.9993	4.380	0	0	0
2016/07/13	2030	04/08/2016	10.17	Call	Bond Future	7,515.0900		7.5151	7,198.5300	7.1985	(4.212)	0	0	0
2016/07/13	2030	04/08/2016			Bond Future	9.0686		91.9969	9.1124	91.6803	0.483	0.0000	0.0000	27,010
2016/07/13	2030	04/08/2016	10.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	2030	03/11/2016	9.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	2030	03/11/2016			Bond Future	9.1070		93.7386	9.1524	93.4150	0.498	0.0000	0.0000	0
2016/07/13	2030	03/11/2016	9.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	2030	03/11/2016	9.33	Call	Bond Future	1,575.7600		1.5758	1,252.0700	1.2521	(20.542)	0	0	0
2016/07/13	2030	03/11/2016	9.34	Call	Bond Future	1,645.5300		1.6455	1,321.8400	1.3218	(19.671)	0	0	0
2016/07/13	2030	03/11/2016	9.35	Call	Bond Future	1,715.2300		1.7152	1,391.5400	1.3915	(18.872)	0	0	0
2016/07/13	2030	03/11/2016	9.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	2032	04/08/2016	9.01	Call	Bond Future	642.9000		0.6429	505.2500	0.5052	(21.411)	0	0	0
2016/07/13	2032	04/08/2016			Bond Future	9.1937		95.2087	9.2376	94.8699	0.477	0.0000	0.0000	11,984
2016/07/13	2032	04/08/2016	8.99	Call	Bond Future	593.7300		0.5937	463.1400	0.4631	(21.995)	0	0	0
2016/07/13	2032	04/08/2016	9.00	Call	Bond Future	617.9700		0.6180	483.8600	0.4839	(21.702)	0	0	0
2016/07/13	2032	04/08/2016	8.99	Put	Bond Future	2,191.4200		2.1914	2,399.5700	2.3996	9.498	0	0	0
2016/07/13	2032	04/08/2016	9.01	Put	Bond Future	2,081.9600		2.0820	2,283.0500	2.2831	9.659	0	0	0
2016/07/13	2032	04/08/2016	9.00	Put	Bond Future	2,136.2900		2.1363	2,340.9200	2.3409	9.579	0	0	0
2016/07/13	2032	03/11/2016			Bond Future	9.2360		92.8523	9.2813	92.5060	0.491	0.0000	0.0000	0
2016/07/13	2032	03/11/2016	10.28	Put	Bond Future	496.3200		0.4963	510.6400	0.5106	2.885	0	0	0
2016/07/13	2032	03/11/2016	10.30	Put	Bond Future	476.5200		0.4765	491.7200	0.4917	3.190	0	0	0
2016/07/13	2032	03/11/2016	10.29	Put	Bond Future	486.3300		0.4863	501.1600	0.5012	3.049	0	0	0
2016/07/13	2032	03/11/2016	10.30	Call	Bond Future	8,123.8500		8.1238	7,792.7700	7.7928	(4.075)	0	0	0
2016/07/13	2032	03/11/2016	10.28	Call	Bond Future	8,008.6600		8.0087	7,676.7000	7.6767	(4.145)	0	0	0
2016/07/13	2032	03/11/2016	10.29	Call	Bond Future	8,066.2000		8.0662	7,734.7500	7.7348	(4.109)	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
2016/07/13	2032	02/02/2017	9.53	Call	Bond Future	4,731.4400	4.7314	4,448.9100	4.4489	(5.971)	0	0	0
2016/07/13	2032	02/02/2017			Bond Future	9.2726	94.6944	9.3195	94.3400	0.506	0.0000	0.0000	0
2016/07/13	2032	02/02/2017	9.51	Call	Bond Future	4,645.0500	4.6450	4,364.4800	4.3645	(6.040)	0	0	0
2016/07/13	2032	02/02/2017	9.52	Call	Bond Future	4,688.0200	4.6880	4,406.4700	4.4065	(6.006)	0	0	0
2016/07/13	2032	02/02/2017	9.51	Put	Bond Future	2,873.0600	2.8731	2,946.9000	2.9469	2.570	0	0	0
2016/07/13	2032	02/02/2017	9.53	Put	Bond Future	2,812.4400	2.8124	2,884.3200	2.8843	2.556	0	0	0
2016/07/13	2032	02/02/2017	9.52	Put	Bond Future	2,842.4800	2.8425	2,915.3400	2.9153	2.563	0	0	0
2016/07/13	2033	04/08/2016	104.99	Call	Bond Future	3,564.0900	3.5641	3,600.3100	3.6003	1.016	0	0	0
2016/07/13	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	2033	04/08/2016			Bond Future	108.5541	108.5541	108.5903	108.5903	0.033	0.0000	0.0000	4,353
2016/07/13	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	2033	04/08/2016	105.00	Call	Bond Future	3,554.0900	3.5541	3,590.3100	3.5903	1.019	0	0	0
2016/07/13	2033	04/08/2016	105.01	Call	Bond Future	3,544.0900	3.5441	3,580.3100	3.5803	1.022	0	0	0
2016/07/13	2033	03/11/2016			Bond Future	109.5990	109.5990	109.6345	109.6345	0.032	0.0000	0.0000	0
2016/07/13	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	2033	03/11/2016	109.16	Call	Bond Future	438.9900	0.4390	474.4600	0.4745	8.080	0	0	0
2016/07/13	2033	03/11/2016	109.17	Call	Bond Future	428.9900	0.4290	464.4600	0.4645	8.268	0	0	0
2016/07/13	2033	03/11/2016	109.18	Call	Bond Future	418.9900	0.4190	454.4600	0.4545	8.466	0	0	0
2016/07/13	2037	04/08/2016			Bond Future	9.3336	92.6743	9.3774	92.3027	0.469	0.0000	0.0000	41,219
2016/07/13	2037	04/08/2016	9.24	Put	Bond Future	1,823.0900	1.8231	2,016.8600	2.0169	10.629	0	0	0
2016/07/13	2037	04/08/2016	9.26	Put	Bond Future	1,722.4000	1.7224	1,908.4300	1.9084	10.801	0	0	0
2016/07/13	2037	04/08/2016	9.24	Call	Bond Future	1,019.8500	1.0198	841.9600	0.8420	(17.443)	0	0	0
2016/07/13	2037	04/08/2016	9.25	Put	Bond Future	1,772.2900	1.7723	1,962.1500	1.9622	10.713	0	0	0
2016/07/13	2037	04/08/2016	9.25	Call	Bond Future	1,055.3500	1.0553	873.5500	0.8736	(17.227)	0	0	0
2016/07/13	2037	04/08/2016	9.26	Call	Bond Future	1,091.6300	1.0916	906.0000	0.9060	(17.005)	0	0	0
2016/07/13	2037	03/11/2016	10.35	Call	Bond Future	8,363.3200	8.3633	8,029.7900	8.0298	(3.988)	0	0	0
2016/07/13	2037	03/11/2016	10.36	Put	Bond Future	652.9200	0.6529	698.4500	0.6984	6.973	0	0	0
2016/07/13	2037	03/11/2016			Bond Future	9.3734	94.4289	9.4185	94.0491	0.481	0.0000	0.0000	0
2016/07/13	2037	03/11/2016	10.36	Call	Bond Future	8,425.2100	8.4252	8,090.9500	8.0910	(3.967)	0	0	0
2016/07/13	2037	03/11/2016	10.37	Call	Bond Future	8,487.1700	8.4872	8,152.3100	8.1523	(3.945)	0	0	0
2016/07/13	2037	03/11/2016	10.35	Put	Bond Future	664.5200	0.6645	710.7800	0.7108	6.961	0	0	0
2016/07/13	2037	03/11/2016	10.37	Put	Bond Future	641.5000	0.6415	686.4300	0.6864	7.004	0	0	0
2016/07/13	2037	02/02/2017	9.68	Put	Bond Future	3,135.9200	3.1359	3,271.6400	3.2716	4.328	0	0	0
2016/07/13	2037	02/02/2017			Bond Future	9.4082	92.0453	9.4548	91.6567	0.495	0.0000	0.0000	0
2016/07/13	2037	02/02/2017	9.67	Put	Bond Future	3,169.1900	3.1692	3,306.0400	3.3060	4.318	0	0	0
2016/07/13	2037	02/02/2017	9.68	Call	Bond Future	5,366.7900	5.3668	5,113.9000	5.1139	(4.712)	0	0	0
2016/07/13	2037	02/02/2017	9.66	Call	Bond Future	5,272.1100	5.2721	5,021.4800	5.0215	(4.754)	0	0	0
2016/07/13	2037	02/02/2017	9.67	Call	Bond Future	5,319.5000	5.3195	5,067.7400	5.0677	(4.733)	0	0	0
2016/07/13	2037	02/02/2017	9.66	Put	Bond Future	3,202.4800	3.2025	3,340.4600	3.3405	4.309	0	0	0
2016/07/13	2038	04/08/2016			Bond Future	133.9276	133.9276	133.9735	133.9735	0.034	0.0000	0.0000	21,368
2016/07/13	2038	04/08/2016	129.31	Call	Bond Future	4,617.5800	4.6176	4,663.5200	4.6635	0.995	0	0	0
2016/07/13	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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2016/07/13	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	2038	04/08/2016	129.32	Call	Bond Future	4,607.5800	4.6076	4,653.5200	4.6535	0.997	0	0	0
2016/07/13	2038	04/08/2016	129.30	Call	Bond Future	4,627.5800	4.6276	4,673.5200	4.6735	0.993	0	0	0
2016/07/13	2038	03/11/2016	136.32	Call	Bond Future	151.1800	0.1512	196.3500	0.1964	29.878	0	0	0
2016/07/13	2038	03/11/2016			Bond Future	136.4712	136.4712	136.5164	136.5164	0.033	0.0000	0.0000	0
2016/07/13	2038	03/11/2016	136.33	Call	Bond Future	141.1800	0.1412	186.3500	0.1864	31.995	0	0	0
2016/07/13	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	2038	03/11/2016	136.31	Call	Bond Future	161.1800	0.1612	206.3500	0.2064	28.025	0	0	0
2016/07/13	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	2040	04/08/2016			Bond Future	9.3887	96.5799	9.4224	96.2732	0.359	0.0000	0.0000	722
2016/07/13	2040	04/08/2016	9.49	Put	Bond Future	1,090.1800	1.0902	1,183.9600	1.1840	8.602	0	0	0
2016/07/13	2040	04/08/2016	9.50	Call	Bond Future	2,062.1200	2.0621	1,846.4800	1.8465	(10.457)	0	0	0
2016/07/13	2040	04/08/2016	9.51	Call	Bond Future	2,116.9900	2.1170	1,898.6900	1.8987	(10.312)	0	0	0
2016/07/13	2040	04/08/2016	9.49	Call	Bond Future	2,008.3600	2.0084	1,795.4200	1.7954	(10.603)	0	0	0
2016/07/13	2040	04/08/2016	9.51	Put	Bond Future	1,019.2600	1.0193	1,107.6800	1.1077	8.675	0	0	0
2016/07/13	2040	04/08/2016	9.50	Put	Bond Future	1,054.1000	1.0541	1,145.1800	1.1452	8.641	0	0	0
2016/07/13	2040	03/11/2016			Bond Future	9.4287	98.4084	9.4634	98.0947	0.369	0.0000	0.0000	0
2016/07/13	2040	03/11/2016	9.69	Put	Bond Future	2,329.9900	2.3300	2,436.1700	2.4362	4.557	0	0	0
2016/07/13	2040	03/11/2016	9.71	Put	Bond Future	2,263.4800	2.2635	2,367.0700	2.3671	4.577	0	0	0
2016/07/13	2040	03/11/2016	9.70	Put	Bond Future	2,296.5400	2.2965	2,401.3200	2.4013	4.563	0	0	0
2016/07/13	2040	03/11/2016	9.71	Call	Bond Future	4,756.5700	4.7566	4,546.3700	4.5464	(4.419)	0	0	0
2016/07/13	2040	03/11/2016	9.69	Call	Bond Future	4,649.3700	4.6494	4,441.7600	4.4418	(4.465)	0	0	0
2016/07/13	2040	03/11/2016	9.70	Call	Bond Future	4,702.8400	4.7028	4,493.8300	4.4938	(4.444)	0	0	0
2016/07/13	2044	04/08/2016	9.50	Call	Bond Future	1,957.5800	1.9576	1,696.6300	1.6966	(13.330)	0	0	0
2016/07/13	2044	04/08/2016			Bond Future	9.4133	93.7491	9.4571	93.3463	0.465	0.0000	0.0000	19,251
2016/07/13	2044	04/08/2016	9.51	Call	Bond Future	2,011.0300	2.0110	1,746.4200	1.7464	(13.158)	0	0	0
2016/07/13	2044	04/08/2016	9.49	Put	Bond Future	1,201.6500	1.2017	1,347.1800	1.3472	12.111	0	0	0
2016/07/13	2044	04/08/2016	9.51	Put	Bond Future	1,125.4200	1.1254	1,263.5800	1.2636	12.276	0	0	0
2016/07/13	2044	04/08/2016	9.49	Call	Bond Future	1,905.2500	1.9053	1,648.0100	1.6480	(13.502)	0	0	0
2016/07/13	2044	04/08/2016	9.50	Put	Bond Future	1,162.9000	1.1629	1,304.7200	1.3047	12.195	0	0	0
2016/07/13	2044	03/11/2016			Bond Future	9.4523	95.5240	9.4974	95.1125	0.477	0.0000	0.0000	285
2016/07/13	2044	03/11/2016	10.42	Call	Bond Future	8,979.8600	8.9799	8,596.9000	8.5969	(4.265)	0	0	0
2016/07/13	2044	03/11/2016	10.41	Put	Bond Future	800.8900	0.8009	830.0800	0.8301	3.645	0	0	0
2016/07/13	2044	03/11/2016	10.43	Put	Bond Future	774.4600	0.7745	802.4800	0.8025	3.618	0	0	0
2016/07/13	2044	03/11/2016	10.42	Put	Bond Future	787.6400	0.7876	816.2500	0.8163	3.632	0	0	0
2016/07/13	2044	03/11/2016	10.43	Call	Bond Future	9,044.7700	9.0448	8,661.2200	8.6612	(4.241)	0	0	0
2016/07/13	2044	03/11/2016	10.41	Call	Bond Future	8,914.9000	8.9149	8,532.5200	8.5325	(4.289)	0	0	0
2016/07/13	2044	02/02/2017			Bond Future	9.4867	93.0370	9.5332	92.6159	0.490	0.0000	0.0000	0
2016/07/13	2044	02/02/2017	9.77	Call	Bond Future	5,913.9600	5.9140	5,653.9600	5.6540	(4.396)	0	0	0
2016/07/13	2044	02/02/2017	9.76	Put	Bond Future	3,433.9600	3.4340	3,596.3200	3.5963	4.728	0	0	0
2016/07/13	2044	02/02/2017	9.78	Put	Bond Future	3,362.7000	3.3627	3,522.5900	3.5226	4.755	0	0	0
2016/07/13	2044	02/02/2017	9.77	Put	Bond Future	3,398.3100	3.3983	3,559.4300	3.5594	4.741	0	0	0
2016/07/13	2044	02/02/2017	9.78	Call	Bond Future	5,965.0100	5.9650	5,703.7800	5.7038	(4.379)	0	0	0
2016/07/13	2044	02/02/2017	9.76	Call	Bond Future	5,862.8100	5.8628	5,604.0500	5.6040	(4.414)	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
2016/07/13	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	2046	04/08/2016			Bond Future	134.6887	134.6887	134.7346	134.7346	0.034	0.0000	0.0000	17,314
2016/07/13	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	2046	04/08/2016	129.00	Call	Bond Future	5,688.6700	5.6887	5,734.6200	5.7346	0.808	0	0	0
2016/07/13	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	2046	04/08/2016	129.01	Call	Bond Future	5,678.6700	5.6787	5,724.6200	5.7246	0.809	0	0	0
2016/07/13	2046	04/08/2016	129.02	Call	Bond Future	5,668.6700	5.6687	5,714.6200	5.7146	0.811	0	0	0
2016/07/13	2046	03/11/2016	137.07	Put	Bond Future	1,325.4300	1.3254	1,280.0800	1.2801	(3.422)	0	0	0
2016/07/13	2046	03/11/2016			Bond Future	135.7446	135.7446	135.7899	135.7899	0.033	0.0000	0.0000	0
2016/07/13	2046	03/11/2016	137.09	Put	Bond Future	1,345.4300	1.3454	1,300.0800	1.3001	(3.371)	0	0	0
2016/07/13	2046	03/11/2016	137.08	Put	Bond Future	1,335.4300	1.3354	1,290.0800	1.2901	(3.396)	0	0	0
2016/07/13	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	2050	04/08/2016	139.14	Call	Bond Future	3,385.5200	3.3855	4,458.2200	4.4582	31.685	0	0	0
2016/07/13	2050	04/08/2016			Bond Future	142.5255	142.5255	143.5982	143.5982	0.753	0.0000	0.0000	21,635
2016/07/13	2050	04/08/2016	139.12	Call	Bond Future	3,405.5200	3.4055	4,478.2200	4.4782	31.499	0	0	0
2016/07/13	2050	04/08/2016	139.13	Call	Bond Future	3,395.5200	3.3955	4,468.2200	4.4682	31.592	0	0	0
2016/07/13	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	2050	03/11/2016	149.52	Put	Bond Future	4,287.8100	4.2878	3,196.2900	3.1963	(25.456)	0	0	0
2016/07/13	2050	03/11/2016			Bond Future	145.2322	145.2322	146.3237	146.3237	0.752	0.0000	0.0000	0
2016/07/13	2050	03/11/2016	149.54	Put	Bond Future	4,307.8100	4.3078	3,216.2900	3.2163	(25.338)	0	0	0
2016/07/13	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	2050	03/11/2016	149.53	Put	Bond Future	4,297.8100	4.2978	3,206.2900	3.2063	(25.397)	0	0	0
2016/07/13	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	AL37	04/08/2016			Index Future	494.0680	494.0680	493.5810	493.5810	(0.099)	0.0000	0.0000	15
2016/07/13	AL37	03/11/2016			Index Future	503.5200	503.5200	503.0200	503.0200	(0.099)	0.0000	0.0000	0
2016/07/13	AL7T	04/08/2016			Index Future	576.0280	576.0280	574.3650	574.3650	(0.289)	0.0000	0.0000	15
2016/07/13	AL7T	03/11/2016			Index Future	587.0480	587.0480	585.3490	585.3490	(0.289)	0.0000	0.0000	0
2016/07/13	ALBI	04/08/2016			Index Future	523.9360	523.9360	522.3880	522.3880	(0.295)	0.0000	0.0000	724
2016/07/13	ALBI	03/11/2016			Index Future	533.9590	533.9590	532.3780	532.3780	(0.296)	0.0000	0.0000	20
2016/07/13	ALBI	02/02/2017			Index Future	544.5470	544.5470	542.9290	542.9290	(0.297)	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
2016/07/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/07/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	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
2016/07/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/13	EL28	04/08/2016			Bond Future	131.9936	131.9936	132.0423	132.0423	0.037	0.0000	0.0000	0
2016/07/13	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	EL28	04/08/2016	126.86	Call	Bond Future	5,133.5700	5.1336	5,182.3000	5.1823	0.949	0	0	0
2016/07/13	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	EL28	04/08/2016	126.87	Call	Bond Future	5,123.5700	5.1236	5,172.3000	5.1723	0.951	0	0	0
2016/07/13	EL28	04/08/2016	126.88	Call	Bond Future	5,113.5700	5.1136	5,162.3000	5.1623	0.953	0	0	0
2016/07/13	EL28	03/11/2016	132.17	Call	Bond Future	669.9100	0.6699	718.0400	0.7180	7.185	0	0	0
2016/07/13	EL28	03/11/2016			Bond Future	132.8399	132.8399	132.8880	132.8880	0.036	0.0000	0.0000	0
2016/07/13	EL28	03/11/2016	132.15	Call	Bond Future	689.9100	0.6899	738.0400	0.7380	6.976	0	0	0
2016/07/13	EL28	03/11/2016	132.16	Call	Bond Future	679.9100	0.6799	728.0400	0.7280	7.079	0	0	0
2016/07/13	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	ES33	04/08/2016			Bond Future	10.2115	81.2856	10.2544	80.9998	0.421	0.0000	0.0000	8,882
2016/07/13	ES33	04/08/2016	10.24	Put	Bond Future	0.0000	0.0000	95.7500	0.0957	100.000	0	0	0
2016/07/13	ES33	04/08/2016	10.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	ES33	04/08/2016	10.25	Put	Bond Future	0.0000	0.0000	29.3300	0.0293	100.000	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
2016/07/13	ES33	04/08/2016	10.26	Call	Bond Future	322.7800	0.3228	37.0000	0.0370	(88.537)	0	0	0
2016/07/13	ES33	04/08/2016	10.24	Call	Bond Future	190.0300	0.1900	0.0000	0.0000	(100.000)	0	0	0
2016/07/13	ES33	04/08/2016	10.25	Call	Bond Future	256.4500	0.2564	0.0000	0.0000	(100.000)	0	0	0
2016/07/13	ES33	03/11/2016			Bond Future	10.2828	79.0319	10.3273	78.7398	0.433	0.0000	0.0000	0
2016/07/13	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	ES33	03/11/2016	11.31	Call	Bond Future	6,345.3600	6.3454	6,053.2200	6.0532	(4.604)	0	0	0
2016/07/13	ES33	03/11/2016	11.29	Call	Bond Future	6,229.4500	6.2295	5,937.3100	5.9373	(4.690)	0	0	0
2016/07/13	ES33	03/11/2016	11.30	Call	Bond Future	6,287.4400	6.2874	5,995.3000	5.9953	(4.646)	0	0	0
2016/07/13	ES33	02/02/2017			Bond Future	10.3516	80.5997	10.3977	80.3007	0.445	0.0000	0.0000	0
2016/07/13	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	ES33	02/02/2017	10.59	Call	Bond Future	1,527.5400	1.5275	1,228.5100	1.2285	(19.576)	0	0	0
2016/07/13	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	ES33	02/02/2017	10.60	Call	Bond Future	1,590.6300	1.5906	1,291.6000	1.2916	(18.799)	0	0	0
2016/07/13	ES33	02/02/2017	10.61	Call	Bond Future	1,653.6400	1.6536	1,354.6100	1.3546	(18.083)	0	0	0
2016/07/13	ES42	04/08/2016			Bond Future	10.3310	86.0656	10.3690	85.7744	0.367	0.0000	0.0000	7,270
2016/07/13	ES42	03/11/2016			Bond Future	10.4000	83.4324	10.4393	83.1347	0.378	0.0000	0.0000	0
2016/07/13	GOVI	04/08/2016	520.99	Put	GOVI	0.0000	0.0000	8,400.0000	0.8400	100.000	0	0	0
2016/07/13	GOVI	04/08/2016			GOVI	521.6370	521.6370	520.1500	520.1500	(0.285)	0.0000	0.0000	448
2016/07/13	GOVI	04/08/2016	521.01	Put	GOVI	0.0000	0.0000	8,600.0000	0.8600	100.000	0	0	0
2016/07/13	GOVI	04/08/2016	521.00	Put	GOVI	0.0000	0.0000	8,500.0000	0.8500	100.000	0	0	0
2016/07/13	GOVI	04/08/2016	521.00	Call	GOVI	6,370.0000	0.6370	0.0000	0.0000	(100.000)	0	0	0
2016/07/13	GOVI	04/08/2016	521.01	Call	GOVI	6,270.0000	0.6270	0.0000	0.0000	(100.000)	0	0	0
2016/07/13	GOVI	04/08/2016	520.99	Call	GOVI	6,470.0000	0.6470	0.0000	0.0000	(100.000)	0	0	0
2016/07/13	GOVI	03/11/2016	476.11	Call	GOVI	555,070.0000	55.5070	539,880.0000	53.9880	(2.737)	0	0	0
2016/07/13	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	GOVI	03/11/2016			GOVI	531.6170	531.6170	530.0980	530.0980	(0.286)	0.0000	0.0000	137
2016/07/13	GOVI	03/11/2016	476.12	Call	GOVI	554,970.0000	55.4970	539,780.0000	53.9780	(2.737)	0	0	0
2016/07/13	GOVI	03/11/2016	476.13	Call	GOVI	554,870.0000	55.4870	539,680.0000	53.9680	(2.738)	0	0	0
2016/07/13	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	GOVI	02/02/2017	533.34	Call	GOVI	88,180.0000	8.8180	72,630.0000	7.2630	(17.634)	0	0	0
2016/07/13	GOVI	02/02/2017			GOVI	542.1580	542.1580	540.6030	540.6030	(0.287)	0.0000	0.0000	0
2016/07/13	GOVI	02/02/2017	533.32	Call	GOVI	88,380.0000	8.8380	72,830.0000	7.2830	(17.594)	0	0	0
2016/07/13	GOVI	02/02/2017	533.33	Call	GOVI	88,280.0000	8.8280	72,730.0000	7.2730	(17.614)	0	0	0
2016/07/13	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/07/13	IGOV	04/08/2016			Index Future	247.8780	247.8780	248.1010	248.1010	0.090	0.0000	0.0000	1,061
2016/07/13	IGOV	03/11/2016			Index Future	252.6350	252.6350	252.8610	252.8610	0.089	0.0000	0.0000	24
2016/07/13	IGOV	02/02/2017			Index Future	257.6590	257.6590	257.8880	257.8880	0.089	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
2016/07/13	ILBI	04/08/2016			Index Future	671.5970	671.5970	672.1890	672.1890	0.088	0.0000	0.0000	156
2016/07/13	ILBI	03/11/2016			Index Future	684.4100	684.4100	685.0130	685.0130	0.088	0.0000	0.0000	0
2016/07/13	IS01	19/12/2016			Interest Rate Swap	100.0793	100.0793	100.0795	100.0795	0.000	0.0000	0.0000	0
2016/07/13	IS01	16/03/2017			Interest Rate Swap	100.0506	100.0506	100.0524	100.0524	0.002	0.0000	0.0000	0
2016/07/13	IS01	15/06/2017			Interest Rate Swap	99.7100	99.7100	99.7176	99.7176	0.008	0.0000	0.0000	0
2016/07/13	IS01	21/09/2017			Interest Rate Swap	99.8005	99.8005	99.8290	99.8290	0.029	0.0000	0.0000	0
2016/07/13	IS02	18/12/2017			Interest Rate Swap	100.1289	100.1289	100.1744	100.1744	0.045	0.0000	0.0000	0
2016/07/13	IS02	16/03/2018			Interest Rate Swap	99.4583	99.4583	99.5255	99.5255	0.068	0.0000	0.0000	0
2016/07/13	IS02	15/06/2018			Interest Rate Swap	99.1900	99.1900	99.2536	99.2536	0.064	0.0000	0.0000	0
2016/07/13	IS02	21/09/2018			Interest Rate Swap	99.3146	99.3146	99.3812	99.3812	0.067	0.0000	0.0000	0
2016/07/13	IS05	17/12/2020			Interest Rate Swap	98.2805	98.2805	98.5298	98.5298	0.254	0.0000	0.0000	0
2016/07/13	IS05	16/03/2021			Interest Rate Swap	97.6192	97.6192	97.8811	97.8811	0.268	0.0000	0.0000	0
2016/07/13	IS05	15/06/2021			Interest Rate Swap	96.9271	96.9271	97.1979	97.1979	0.279	0.0000	0.0000	0
2016/07/13	IS05	21/09/2021			Interest Rate Swap	97.2160	97.2160	97.4872	97.4872	0.279	0.0000	0.0000	0
2016/07/13	IS10	17/12/2025			Interest Rate Swap	98.3114	98.3114	98.6174	98.6174	0.311	0.0000	0.0000	0
2016/07/13	IS10	16/03/2026			Interest Rate Swap	95.4104	95.4104	95.7239	95.7239	0.329	0.0000	0.0000	0
2016/07/13	IS10	15/06/2026			Interest Rate Swap	94.1848	94.1848	94.5044	94.5044	0.339	0.0000	0.0000	0
2016/07/13	IS10	21/09/2026			Interest Rate Swap	96.2521	96.2521	96.5747	96.5747	0.335	0.0000	0.0000	0
2016/07/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/07/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/07/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/07/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/07/13	JBAF	20/07/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/07/13	JBAF	17/08/2016			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2016/07/13	JBAF	21/09/2016			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	10
2016/07/13	JBAF	19/10/2016			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2016/07/13	JBAF	16/11/2016			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2016/07/13	JBAF	21/12/2016			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2016/07/13	JBAF	15/02/2017			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0
2016/07/13	JBAF	15/03/2017			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2016/07/13	JBAF	21/06/2017			Jibar Tradeable Future	7.7200	92.2800	7.7200	92.2800	0.000	0.0000	0.0000	0
2016/07/13	JBAF	20/09/2017			Jibar Tradeable Future	7.7600	92.2400	7.7600	92.2400	0.000	0.0000	0.0000	0
2016/07/13	JBAF	20/12/2017			Jibar Tradeable Future	7.8000	92.2000	7.8000	92.2000	0.000	0.0000	0.0000	0
2016/07/13	JBAF	20/03/2018			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2016/07/13	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/07/13	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
2016/07/13	R023	04/08/2016	8.24	Call	Bond Future	328.6800	0.3287	273.0700	0.2731	(16.919)	0	0	0
2016/07/13	R023	04/08/2016	8.25	Put	Bond Future	1,227.5600	1.2276	1,312.0500	1.3121	6.883	0	0	0
2016/07/13	R023	04/08/2016			Bond Future	8.4310	100.0497	8.4602	99.9080	0.347	0.0000	0.0000	11,634
2016/07/13	R023	04/08/2016	8.25	Call	Bond Future	343.6300	0.3436	286.3800	0.2864	(16.660)	0	0	0
2016/07/13	R023	04/08/2016	8.26	Call	Bond Future	358.9600	0.3590	300.0700	0.3001	(16.406)	0	0	0
2016/07/13	R023	04/08/2016	8.24	Put	Bond Future	1,261.7300	1.2617	1,347.8600	1.3479	6.826	0	0	0
2016/07/13	R023	04/08/2016	8.26	Put	Bond Future	1,193.8000	1.1938	1,276.6500	1.2767	6.940	0	0	0
2016/07/13	R023	03/11/2016	9.73	Put	Bond Future	127.6900	0.1277	133.4500	0.1335	4.511	0	0	0
2016/07/13	R023	03/11/2016			Bond Future	8.4661	98.0127	8.4970	97.8671	0.365	0.0000	0.0000	607
2016/07/13	R023	03/11/2016	9.75	Put	Bond Future	121.2300	0.1212	126.6900	0.1267	4.504	0	0	0
2016/07/13	R023	03/11/2016	9.73	Call	Bond Future	5,859.9900	5.8600	5,720.1500	5.7201	(2.386)	0	0	0
2016/07/13	R023	03/11/2016	9.74	Put	Bond Future	124.4300	0.1244	130.0300	0.1300	4.501	0	0	0
2016/07/13	R023	03/11/2016	9.74	Call	Bond Future	5,900.3700	5.9004	5,760.3700	5.7604	(2.373)	0	0	0
2016/07/13	R023	03/11/2016	9.75	Call	Bond Future	5,940.7800	5.9408	5,800.6400	5.8006	(2.359)	0	0	0
2016/07/13	R023	02/02/2017	8.85	Call	Bond Future	2,951.5000	2.9515	2,818.6100	2.8186	(4.502)	0	0	0
2016/07/13	R023	02/02/2017			Bond Future	8.4925	99.9568	8.5253	99.8070	0.387	0.0000	0.0000	0
2016/07/13	R023	02/02/2017	8.86	Call	Bond Future	2,980.1000	2.9801	2,846.8300	2.8468	(4.472)	0	0	0
2016/07/13	R023	02/02/2017	8.84	Put	Bond Future	1,353.7800	1.3538	1,371.1500	1.3712	1.283	0	0	0
2016/07/13	R023	02/02/2017	8.86	Put	Bond Future	1,321.5300	1.3215	1,338.1300	1.3381	1.256	0	0	0
2016/07/13	R023	02/02/2017	8.84	Call	Bond Future	2,923.0200	2.9230	2,790.5200	2.7905	(4.533)	0	0	0
2016/07/13	R023	02/02/2017	8.85	Put	Bond Future	1,337.5800	1.3376	1,354.5600	1.3546	1.269	0	0	0
2016/07/13	R035	04/08/2016			Bond Future	9.2780	100.3873	9.3168	100.0563	0.419	0.0000	0.0000	4,572
2016/07/13	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	R035	04/08/2016	10.35	Call	Bond Future	8,525.2800	8.5253	8,194.2600	8.1943	(3.883)	0	0	0
2016/07/13	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	R035	04/08/2016	10.36	Call	Bond Future	8,599.2200	8.5992	8,268.2000	8.2682	(3.849)	0	0	0
2016/07/13	R035	04/08/2016	10.37	Call	Bond Future	8,673.0700	8.6731	8,342.0500	8.3421	(3.817)	0	0	0
2016/07/13	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	R035	03/11/2016			Bond Future	9.3209	97.7860	9.3611	97.4476	0.431	0.0000	0.0000	0
2016/07/13	R035	03/11/2016	9.59	Call	Bond Future	2,232.9000	2.2329	1,894.4200	1.8944	(15.159)	0	0	0
2016/07/13	R035	03/11/2016	9.57	Call	Bond Future	2,069.6700	2.0697	1,731.1900	1.7312	(16.354)	0	0	0
2016/07/13	R035	03/11/2016	9.58	Call	Bond Future	2,151.3400	2.1513	1,812.8600	1.8129	(15.733)	0	0	0
2016/07/13	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	R186	04/08/2016	8.51	Put	Bond Future	1,760.1800	1.7602	1,955.0300	1.9550	11.070	0	0	0
2016/07/13	R186	04/08/2016	8.85	Call	Bond Future	1,881.8800	1.8819	1,638.7800	1.6388	(12.918)	0	0	750
2016/07/13	R186	04/08/2016	8.90	Call	Bond Future	2,137.5300	2.1375	1,881.2200	1.8812	(11.991)	0	0	500
2016/07/13	R186	04/08/2016	9.60	Call	Bond Future	6,555.9700	6.5560	6,235.1000	6.2351	(4.894)	0	0	0
2016/07/13	R186	04/08/2016	10.00	Put	Bond Future	0.3600	0.0004	0.3800	0.0004	5.556	0	0	6,500
2016/07/13	R186	04/08/2016			Bond Future	8.6668	113.7842	8.7110	113.4622	0.510	0.0000	0.0000	95,966
2016/07/13	R186	04/08/2016	8.50	Put	Bond Future	1,809.6600	1.8097	2,008.1000	2.0081	10.966	0	0	0
2016/07/13	R186	04/08/2016	9.30	Put	Bond Future	61.1800	0.0612	70.4300	0.0704	15.119	0	0	0
2016/07/13	R186	04/08/2016	9.20	Call	Bond Future	3,912.8700	3.9129	3,607.2500	3.6073	(7.811)	0	0	0
2016/07/13	R186	04/08/2016	9.25	Put	Bond Future	81.2700	0.0813	93.6800	0.0937	15.270	0	0	1,000
2016/07/13	R186	04/08/2016	9.35	Put	Bond Future	45.6100	0.0456	52.4000	0.0524	14.887	0	0	0

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2016/07/13	R186	04/08/2016	9.40	Put	Bond Future	33.6800	0.0337	38.6000	0.0386	14.608	0	0	3,569
2016/07/13	R186	04/08/2016	8.51	Call	Bond Future	606.3900	0.6064	479.2000	0.4792	(20.975)	0	0	0
2016/07/13	R186	04/08/2016	8.85	Put	Bond Future	554.1600	0.5542	633.1000	0.6331	14.245	0	0	0
2016/07/13	R186	04/08/2016	8.49	Call	Bond Future	557.9300	0.5579	437.6900	0.4377	(21.551)	0	0	0
2016/07/13	R186	04/08/2016	9.10	Call	Bond Future	3,285.3100	3.2853	2,990.8400	2.9908	(8.963)	0	0	0
2016/07/13	R186	04/08/2016	8.50	Call	Bond Future	581.7500	0.5817	458.1500	0.4581	(21.246)	0	0	0
2016/07/13	R186	04/08/2016	9.30	Call	Bond Future	4,561.3600	4.5614	4,248.5700	4.2486	(6.857)	0	0	500
2016/07/13	R186	04/08/2016	8.90	Put	Bond Future	451.1100	0.4511	516.8400	0.5168	14.571	0	0	0
2016/07/13	R186	04/08/2016	9.20	Put	Bond Future	106.9200	0.1069	123.3400	0.1233	15.357	0	0	2,500
2016/07/13	R186	04/08/2016	9.25	Call	Bond Future	4,235.1000	4.2351	3,925.4700	3.9255	(7.311)	0	0	0
2016/07/13	R186	04/08/2016	9.35	Call	Bond Future	4,890.6300	4.8906	4,575.3800	4.5754	(6.446)	0	0	500
2016/07/13	R186	04/08/2016	9.40	Call	Bond Future	5,222.0500	5.2221	4,904.9300	4.9049	(6.073)	0	0	0
2016/07/13	R186	04/08/2016	9.10	Put	Bond Future	179.6800	0.1797	207.2500	0.2073	15.344	0	0	2,500
2016/07/13	R186	04/08/2016	9.60	Put	Bond Future	9.1100	0.0091	10.2800	0.0103	12.843	0	0	4,031
2016/07/13	R186	04/08/2016	10.00	Call	Bond Future	9,194.2900	9.1943	8,872.2700	8.8723	(3.502)	0	0	0
2016/07/13	R186	04/08/2016	8.49	Put	Bond Future	1,860.0200	1.8600	2,061.8200	2.0618	10.849	0	0	0
2016/07/13	R186	03/11/2016	9.40	Put	Bond Future	745.5300	0.7455	797.5100	0.7975	6.972	0	0	0
2016/07/13	R186	03/11/2016			Bond Future	8.7009	115.9383	8.7470	115.6088	0.529	0.0000	0.0000	1,253
2016/07/13	R186	03/11/2016	9.20	Put	Bond Future	1,071.0800	1.0711	1,142.1800	1.1422	6.638	0	0	0
2016/07/13	R186	03/11/2016	8.95	Put	Bond Future	1,630.2900	1.6303	1,735.0900	1.7351	6.428	0	0	0
2016/07/13	R186	03/11/2016	8.97	Put	Bond Future	1,578.4600	1.5785	1,680.2600	1.6803	6.449	0	0	0
2016/07/13	R186	03/11/2016	9.66	Call	Bond Future	7,047.8800	7.0479	6,750.6400	6.7506	(4.217)	0	0	0
2016/07/13	R186	03/11/2016	8.96	Put	Bond Future	1,604.2100	1.6042	1,707.3800	1.7074	6.431	0	0	0
2016/07/13	R186	03/11/2016	8.97	Call	Bond Future	3,484.3400	3.4843	3,256.6700	3.2567	(6.534)	0	0	0
2016/07/13	R186	03/11/2016	9.71	Call	Bond Future	7,334.1100	7.3341	7,033.6500	7.0337	(4.097)	0	0	0
2016/07/13	R186	03/11/2016	9.20	Call	Bond Future	4,571.4600	4.5715	4,313.0900	4.3131	(5.652)	0	0	1,425
2016/07/13	R186	03/11/2016	8.95	Call	Bond Future	3,396.0200	3.3960	3,171.3500	3.1713	(6.616)	0	0	0
2016/07/13	R186	03/11/2016	9.40	Call	Bond Future	5,607.0500	5.6071	5,329.5600	5.3296	(4.949)	0	0	1,425
2016/07/13	R186	03/11/2016	9.66	Put	Bond Future	451.3800	0.4514	483.6100	0.4836	7.140	0	0	5,000
2016/07/13	R186	03/11/2016	9.71	Put	Bond Future	408.3600	0.4084	437.3700	0.4374	7.104	0	0	5,000
2016/07/13	R186	03/11/2016	8.96	Call	Bond Future	3,440.0500	3.4400	3,213.7500	3.2138	(6.578)	0	0	0
2016/07/13	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	R197	04/08/2016			Bond Future	299.5403	299.5403	299.6383	299.6383	0.033	0.0000	0.0000	1,600
2016/07/13	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	R197	04/08/2016	293.98	Call	Bond Future	5,560.3100	5.5603	5,658.2600	5.6583	1.762	0	0	0
2016/07/13	R197	04/08/2016	293.96	Call	Bond Future	5,580.3100	5.5803	5,678.2600	5.6783	1.755	0	0	0
2016/07/13	R197	04/08/2016	293.97	Call	Bond Future	5,570.3100	5.5703	5,668.2600	5.6683	1.758	0	0	0
2016/07/13	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	R197	03/11/2016	303.56	Call	Bond Future	1,669.1300	1.6691	1,765.2400	1.7652	5.758	0	0	0
2016/07/13	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	R197	03/11/2016			Bond Future	305.2291	305.2291	305.3252	305.3252	0.031	0.0000	0.0000	0
2016/07/13	R197	03/11/2016	303.57	Call	Bond Future	1,659.1300	1.6591	1,755.2400	1.7552	5.793	0	0	0
2016/07/13	R197	03/11/2016	303.58	Call	Bond Future	1,649.1300	1.6491	1,745.2400	1.7452	5.828	0	0	0
2016/07/13	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	R202	04/08/2016	243.25	Call	Bond Future	6,330.0700	6.3301	6,672.3500	6.6724	5.407	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
2016/07/13	R202	04/08/2016			Bond Future	249.1854		249.1854	249.6069	0.169	0.0000	0.0000	37,066
2016/07/13	R202	04/08/2016	243.26	Call	Bond Future	6,321.5000	6.3215	6,663.5600	6.6636	5.411	0	0	0
2016/07/13	R202	04/08/2016	243.24	Put	Bond Future	393.2600	0.3933	314.2200	0.3142	(20.099)	0	0	0
2016/07/13	R202	04/08/2016	243.26	Put	Bond Future	396.1200	0.3961	316.6400	0.3166	(20.065)	0	0	0
2016/07/13	R202	04/08/2016	243.24	Call	Bond Future	6,338.6400	6.3386	6,681.1400	6.6811	5.403	0	0	0
2016/07/13	R202	04/08/2016	243.25	Put	Bond Future	394.6900	0.3947	315.4300	0.3154	(20.082)	0	0	0
2016/07/13	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	R202	03/11/2016			Bond Future	253.9177	253.9177	254.3443	254.3443	0.168	0.0000	0.0000	0
2016/07/13	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	R202	03/11/2016	253.85	Call	Bond Future	67.7000	0.0677	494.2800	0.4943	630.103	0	0	0
2016/07/13	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	R202	03/11/2016	253.86	Call	Bond Future	57.7000	0.0577	484.2800	0.4843	739.307	0	0	0
2016/07/13	R202	03/11/2016	253.87	Call	Bond Future	47.7000	0.0477	474.2800	0.4743	894.298	0	0	0
2016/07/13	R203	04/08/2016	7.26	Call	Bond Future	25.4400	0.0254	9.2400	0.0092	(63.679)	0	0	0
2016/07/13	R203	04/08/2016			Bond Future	7.5423	104.0384	7.6650	103.9105	1.628	0.0000	0.0000	58,231
2016/07/13	R203	04/08/2016	7.24	Call	Bond Future	22.1800	0.0222	7.8000	0.0078	(64.833)	0	0	0
2016/07/13	R203	04/08/2016	7.25	Call	Bond Future	23.7400	0.0237	8.4800	0.0085	(64.280)	0	0	0
2016/07/13	R203	04/08/2016	7.24	Put	Bond Future	337.9100	0.3379	451.3900	0.4514	33.583	0	0	0
2016/07/13	R203	04/08/2016	7.26	Put	Bond Future	320.2300	0.3202	431.8900	0.4319	34.869	0	0	0
2016/07/13	R203	04/08/2016	7.25	Put	Bond Future	329.0000	0.3290	441.6000	0.4416	34.225	0	0	0
2016/07/13	R203	03/11/2016	8.86	Call	Bond Future	1,119.7000	1.1197	992.5400	0.9925	(11.357)	0	0	0
2016/07/13	R203	03/11/2016			Bond Future	7.4826	101.8362	7.6440	101.7047	2.156	0.0000	0.0000	0
2016/07/13	R203	03/11/2016	8.84	Call	Bond Future	1,104.1100	1.1041	977.2300	0.9772	(11.492)	0	0	0
2016/07/13	R203	03/11/2016	8.85	Call	Bond Future	1,111.9000	1.1119	984.8800	0.9849	(11.424)	0	0	0
2016/07/13	R203	03/11/2016	8.84	Put	Bond Future	6.3600	0.0064	10.9800	0.0110	72.642	0	0	0
2016/07/13	R203	03/11/2016	8.86	Put	Bond Future	5.9100	0.0059	10.2500	0.0102	73.435	0	0	0
2016/07/13	R203	03/11/2016	8.85	Put	Bond Future	6.1300	0.0061	10.6100	0.0106	73.083	0	0	0
2016/07/13	R203	02/02/2017	7.70	Call	Bond Future	357.0800	0.3571	267.5700	0.2676	(25.067)	0	0	0
2016/07/13	R203	02/02/2017	7.71	Put	Bond Future	107.3100	0.1073	152.8000	0.1528	42.391	0	0	0
2016/07/13	R203	02/02/2017			Bond Future	7.2723	103.8563	7.5059	103.7208	3.212	0.0000	0.0000	0
2016/07/13	R203	02/02/2017	7.71	Call	Bond Future	361.0200	0.3610	270.9700	0.2710	(24.943)	0	0	0
2016/07/13	R203	02/02/2017	7.72	Call	Bond Future	365.2700	0.3653	274.6900	0.2747	(24.798)	0	0	0
2016/07/13	R203	02/02/2017	7.70	Put	Bond Future	109.1500	0.1091	155.1800	0.1552	42.171	0	0	0
2016/07/13	R203	02/02/2017	7.72	Put	Bond Future	105.7700	0.1058	150.7300	0.1507	42.507	0	0	0
2016/07/13	R204	04/08/2016			Bond Future	7.9065	101.2756	7.9414	101.2014	0.442	0.0000	0.0000	33,282
2016/07/13	R204	04/08/2016	7.74	Put	Bond Future	480.6700	0.4807	527.6700	0.5277	9.778	0	0	0
2016/07/13	R204	04/08/2016	7.76	Put	Bond Future	451.4700	0.4515	496.4900	0.4965	9.972	0	0	0
2016/07/13	R204	04/08/2016	7.74	Call	Bond Future	126.5600	0.1266	99.3700	0.0994	(21.484)	0	0	0
2016/07/13	R204	04/08/2016	7.75	Put	Bond Future	465.9000	0.4659	511.9700	0.5120	9.888	0	0	0
2016/07/13	R204	04/08/2016	7.75	Call	Bond Future	133.1000	0.1331	104.9800	0.1050	(21.127)	0	0	0
2016/07/13	R204	04/08/2016	7.76	Call	Bond Future	139.9800	0.1400	110.8100	0.1108	(20.839)	0	0	0
2016/07/13	R204	03/11/2016			Bond Future	7.9234	103.1928	7.9634	103.1160	0.505	0.0000	0.0000	656
2016/07/13	R204	03/11/2016	9.21	Put	Bond Future	24.6700	0.0247	27.4900	0.0275	11.431	0	0	0
2016/07/13	R204	03/11/2016	9.23	Put	Bond Future	23.1000	0.0231	25.7600	0.0258	11.515	0	0	0
2016/07/13	R204	03/11/2016	9.22	Put	Bond Future	23.8700	0.0239	26.6100	0.0266	11.479	0	0	0
2016/07/13	R204	03/11/2016	9.22	Call	Bond Future	2,472.0200	2.4720	2,397.9700	2.3980	(2.996)	0	0	0

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2016/07/13	R204	03/11/2016	9.21	Call	Bond Future	2,454.2300		2.4542	2,380.2600	2.3803	(3.014)	0	0	0
2016/07/13	R204	03/11/2016	9.23	Call	Bond Future	2,489.8300		2.4898	2,415.7000	2.4157	(2.977)	0	0	0
2016/07/13	R204	02/02/2017	8.28	Call	Bond Future	1,029.7700		1.0298	968.5000	0.9685	(5.950)	0	0	0
2016/07/13	R204	02/02/2017			Bond Future	7.9074		101.1980	7.9540	101.1182	0.590	0.0000	0.0000	0
2016/07/13	R204	02/02/2017	8.29	Call	Bond Future	1,041.0100		1.0410	979.4800	0.9795	(5.911)	0	0	0
2016/07/13	R204	02/02/2017	8.30	Call	Bond Future	1,052.5900		1.0526	990.8000	0.9908	(5.870)	0	0	0
2016/07/13	R204	02/02/2017	8.28	Put	Bond Future	395.4700		0.3955	413.9100	0.4139	4.663	0	0	0
2016/07/13	R204	02/02/2017	8.30	Put	Bond Future	384.4000		0.3844	402.3200	0.4023	4.662	0	0	0
2016/07/13	R204	02/02/2017	8.29	Put	Bond Future	389.7600		0.3898	407.9400	0.4079	4.664	0	0	0
2016/07/13	R207	04/08/2016			Bond Future	8.1016		97.9975	8.1260	97.9269	0.301	0.0000	0.0000	74,282
2016/07/13	R207	04/08/2016	7.99	Put	Bond Future	572.4200		0.5724	606.3400	0.6063	5.926	0	0	0
2016/07/13	R207	04/08/2016	8.01	Put	Bond Future	536.6800		0.5367	568.7300	0.5687	5.972	0	0	0
2016/07/13	R207	04/08/2016	8.00	Put	Bond Future	554.3800		0.5544	587.3700	0.5874	5.951	0	0	0
2016/07/13	R207	04/08/2016	8.01	Call	Bond Future	270.7500		0.2707	232.2200	0.2322	(14.231)	0	0	0
2016/07/13	R207	04/08/2016	7.99	Call	Bond Future	248.3100		0.2483	211.6500	0.2116	(14.764)	0	0	0
2016/07/13	R207	04/08/2016	8.00	Call	Bond Future	259.3600		0.2594	221.7700	0.2218	(14.493)	0	0	0
2016/07/13	R207	02/02/2017	9.24	Call	Bond Future	2,951.3400		2.9513	2,885.0100	2.8850	(2.247)	0	0	0
2016/07/13	R207	02/02/2017			Bond Future	8.1317		98.1899	8.1617	98.1140	0.369	0.0000	0.0000	0
2016/07/13	R207	02/02/2017	8.91	Call	Bond Future	2,280.4100		2.2804	2,221.0400	2.2210	(2.603)	0	0	62
2016/07/13	R207	02/02/2017	9.22	Call	Bond Future	2,909.1600		2.9092	2,843.2900	2.8433	(2.264)	0	0	0
2016/07/13	R207	02/02/2017	9.23	Call	Bond Future	2,930.2300		2.9302	2,864.2100	2.8642	(2.253)	0	0	0
2016/07/13	R207	02/02/2017	8.91	Put	Bond Future	334.8400		0.3348	351.3600	0.3514	4.934	0	0	0
2016/07/13	R207	02/02/2017	9.22	Put	Bond Future	202.0000		0.2020	212.0200	0.2120	4.960	0	0	0
2016/07/13	R207	02/02/2017	9.24	Put	Bond Future	195.3100		0.1953	204.8700	0.2049	4.895	0	0	0
2016/07/13	R207	02/02/2017	9.23	Put	Bond Future	198.6300		0.1986	208.5000	0.2085	4.969	0	0	0
2016/07/13	R208	04/08/2016	8.01	Put	Bond Future	1,073.7700		1.0738	1,118.7000	1.1187	4.184	0	0	0
2016/07/13	R208	04/08/2016			Bond Future	8.2526		96.7248	8.2716	96.6552	0.230	0.0000	0.0000	48,487
2016/07/13	R208	04/08/2016	8.00	Put	Bond Future	1,101.9600		1.1020	1,147.7000	1.1477	4.151	0	0	0
2016/07/13	R208	04/08/2016	7.99	Call	Bond Future	163.5900		0.1636	140.5500	0.1405	(14.084)	0	0	0
2016/07/13	R208	04/08/2016	8.00	Call	Bond Future	172.1000		0.1721	148.2600	0.1483	(13.852)	0	0	0
2016/07/13	R208	04/08/2016	8.01	Call	Bond Future	180.9400		0.1809	156.2900	0.1563	(13.623)	0	0	0
2016/07/13	R208	04/08/2016	7.99	Put	Bond Future	1,130.4900		1.1305	1,177.0300	1.1770	4.117	0	0	0
2016/07/13	R208	03/11/2016	9.59	Put	Bond Future	64.6400		0.0646	66.5900	0.0666	3.017	0	0	0
2016/07/13	R208	03/11/2016			Bond Future	8.2853		95.1533	8.3059	95.0812	0.249	0.0000	0.0000	46
2016/07/13	R208	03/11/2016	9.58	Put	Bond Future	66.5300		0.0665	68.5400	0.0685	3.021	0	0	0
2016/07/13	R208	03/11/2016	9.57	Call	Bond Future	4,435.6500		4.4356	4,365.7000	4.3657	(1.577)	0	0	0
2016/07/13	R208	03/11/2016	9.58	Call	Bond Future	4,466.7300		4.4667	4,396.7200	4.3967	(1.567)	0	0	0
2016/07/13	R208	03/11/2016	9.59	Call	Bond Future	4,497.8400		4.4978	4,427.7700	4.4278	(1.558)	0	0	0
2016/07/13	R208	03/11/2016	9.57	Put	Bond Future	68.4700		0.0685	70.5400	0.0705	3.023	0	0	0
2016/07/13	R208	02/02/2017			Bond Future	8.3043		97.0408	8.3267	96.9660	0.270	0.0000	0.0000	0
2016/07/13	R208	02/02/2017	8.64	Call	Bond Future	2,026.7600		2.0268	1,958.6900	1.9587	(3.359)	0	0	0
2016/07/13	R208	02/02/2017	8.63	Put	Bond Future	927.3000		0.9273	934.2500	0.9342	0.749	0	0	0
2016/07/13	R208	02/02/2017	8.65	Put	Bond Future	903.7900		0.9038	910.0600	0.9101	0.694	0	0	0
2016/07/13	R208	02/02/2017	8.64	Put	Bond Future	915.4900		0.9155	922.2300	0.9222	0.736	0	0	0
2016/07/13	R208	02/02/2017	8.65	Call	Bond Future	2,047.9200		2.0479	1,979.3800	1.9794	(3.347)	0	0	0
2016/07/13	R208	02/02/2017	8.63	Call	Bond Future	2,005.7000		2.0057	1,937.8400	1.9378	(3.383)	0	0	0

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2016/07/13	R209	04/08/2016	9.26	Call	Bond Future	1,222.7000	1.2227	1,028.0300	1.0280	(15.921)	0	0	0
2016/07/13	R209	04/08/2016	9.70	Put	Bond Future	179.4700	0.1795	196.9400	0.1969	9.734	0	0	250
2016/07/13	R209	04/08/2016			Bond Future	9.2321	75.4265	9.2761	75.1145	0.476	0.0000	0.0000	55,153
2016/07/13	R209	04/08/2016	9.24	Call	Bond Future	1,149.1400	1.1491	961.2300	0.9612	(16.352)	0	0	0
2016/07/13	R209	04/08/2016	9.60	Put	Bond Future	281.8900	0.2819	311.2300	0.3112	10.408	0	0	0
2016/07/13	R209	04/08/2016	10.60	Call	Bond Future	8,829.1400	8.8291	8,517.1900	8.5172	(3.533)	0	0	5,624
2016/07/13	R209	04/08/2016	9.40	Put	Bond Future	630.2300	0.6302	702.2100	0.7022	11.421	0	0	0
2016/07/13	R209	04/08/2016	9.70	Call	Bond Future	3,398.4700	3.3985	3,103.9400	3.1039	(8.667)	0	0	0
2016/07/13	R209	04/08/2016	10.29	Call	Bond Future	6,984.2700	6.9843	6,672.3600	6.6724	(4.466)	0	0	0
2016/07/13	R209	04/08/2016	9.25	Call	Bond Future	1,185.4400	1.1854	994.3200	0.9943	(16.122)	0	0	0
2016/07/13	R209	04/08/2016	9.24	Put	Bond Future	1,093.0000	1.0930	1,217.0900	1.2171	11.353	0	0	0
2016/07/13	R209	04/08/2016	10.60	Put	Bond Future	0.6200	0.0006	0.6700	0.0007	8.065	0	0	0
2016/07/13	R209	04/08/2016	9.40	Call	Bond Future	1,810.7700	1.8108	1,570.7500	1.5707	(13.255)	0	0	250
2016/07/13	R209	04/08/2016	9.26	Put	Bond Future	1,024.5600	1.0246	1,141.8900	1.1419	11.452	0	0	0
2016/07/13	R209	04/08/2016	9.60	Call	Bond Future	2,831.3100	2.8313	2,548.6500	2.5487	(9.983)	0	0	5,624
2016/07/13	R209	04/08/2016	9.25	Put	Bond Future	1,058.2500	1.0583	1,179.1300	1.1791	11.423	0	0	0
2016/07/13	R209	04/08/2016	10.29	Put	Bond Future	6.5000	0.0065	6.5900	0.0066	1.385	0	0	250
2016/07/13	R209	03/11/2016	10.26	Call	Bond Future	7,020.1100	7.0201	6,714.6700	6.7147	(4.351)	0	0	0
2016/07/13	R209	03/11/2016			Bond Future	9.2694	73.7039	9.3147	73.3850	0.489	0.0000	0.0000	0
2016/07/13	R209	03/11/2016	10.24	Call	Bond Future	6,917.0000	6.9170	6,611.5600	6.6116	(4.416)	0	0	0
2016/07/13	R209	03/11/2016	10.25	Call	Bond Future	6,968.9400	6.9689	6,663.0400	6.6630	(4.389)	0	0	0
2016/07/13	R209	03/11/2016	10.24	Put	Bond Future	522.9800	0.5230	536.3900	0.5364	2.564	0	0	0
2016/07/13	R209	03/11/2016	10.25	Put	Bond Future	513.5700	0.5136	526.5200	0.5265	2.522	0	0	5,000
2016/07/13	R209	03/11/2016	10.26	Put	Bond Future	503.4900	0.5035	516.9000	0.5169	2.663	0	0	0
2016/07/13	R209	02/02/2017	9.55	Put	Bond Future	2,569.9200	2.5699	2,680.8600	2.6809	4.317	0	0	0
2016/07/13	R209	02/02/2017			Bond Future	9.3016	75.1660	9.3483	74.8399	0.502	0.0000	0.0000	0
2016/07/13	R209	02/02/2017	9.54	Put	Bond Future	2,597.9700	2.5980	2,709.8900	2.7099	4.308	0	0	0
2016/07/13	R209	02/02/2017	9.55	Call	Bond Future	4,280.3200	4.2803	4,065.1000	4.0651	(5.028)	0	0	0
2016/07/13	R209	02/02/2017	9.53	Call	Bond Future	4,201.2000	4.2012	3,987.9600	3.9880	(5.076)	0	0	0
2016/07/13	R209	02/02/2017	9.54	Call	Bond Future	4,240.6800	4.2407	4,026.4400	4.0264	(5.052)	0	0	0
2016/07/13	R209	02/02/2017	9.53	Put	Bond Future	2,626.2700	2.6263	2,739.1900	2.7392	4.300	0	0	0
2016/07/13	R210	04/08/2016			Bond Future	189.2434	189.2434	188.9239	188.9239	(0.169)	0.0000	0.0000	2,571
2016/07/13	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	R210	04/08/2016	181.50	Call	Bond Future	7,743.4100	7.7434	7,423.9200	7.4239	(4.126)	0	0	0
2016/07/13	R210	04/08/2016	181.52	Call	Bond Future	7,723.4100	7.7234	7,403.9200	7.4039	(4.137)	0	0	0
2016/07/13	R210	04/08/2016	181.51	Call	Bond Future	7,733.4100	7.7334	7,413.9200	7.4139	(4.131)	0	0	0
2016/07/13	R210	03/11/2016			Bond Future	190.5604	190.5604	190.2327	190.2327	(0.172)	0.0000	0.0000	0
2016/07/13	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	R210	03/11/2016	188.90	Call	Bond Future	1,660.4400	1.6604	1,332.7200	1.3327	(19.737)	0	0	0
2016/07/13	R210	03/11/2016	188.91	Call	Bond Future	1,650.4400	1.6504	1,322.7200	1.3227	(19.857)	0	0	0
2016/07/13	R210	03/11/2016	188.92	Call	Bond Future	1,640.4400	1.6404	1,312.7200	1.3127	(19.978)	0	0	0

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2016/07/13	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	R211	04/08/2016			Bond Future	139.8946	139.8946	139.9362	139.9362	0.030	0.0000	0.0000	60
2016/07/13	R211	04/08/2016	137.09	Call	Bond Future	2,804.5600	2.8046	2,846.1900	2.8462	1.484	0	0	0
2016/07/13	R211	04/08/2016	137.07	Call	Bond Future	2,824.5600	2.8246	2,866.1900	2.8662	1.474	0	0	0
2016/07/13	R211	04/08/2016	137.08	Call	Bond Future	2,814.5600	2.8146	2,856.1900	2.8562	1.479	0	0	0
2016/07/13	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	R211	03/11/2016	141.75	Call	Bond Future	801.4300	0.8014	842.1900	0.8422	5.086	0	0	0
2016/07/13	R211	03/11/2016			Bond Future	142.5514	142.5514	142.5922	142.5922	0.029	0.0000	0.0000	0
2016/07/13	R211	03/11/2016	141.76	Call	Bond Future	791.4300	0.7914	832.1900	0.8322	5.150	0	0	0
2016/07/13	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	R211	03/11/2016	141.74	Call	Bond Future	811.4300	0.8114	852.1900	0.8522	5.023	0	0	0
2016/07/13	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	R212	04/08/2016	142.43	Call	Bond Future	3,852.1100	3.8521	3,900.6600	3.9007	1.260	0	0	0
2016/07/13	R212	04/08/2016			Bond Future	146.2821	146.2821	146.3307	146.3307	0.033	0.0000	0.0000	4,218
2016/07/13	R212	04/08/2016	142.44	Call	Bond Future	3,842.1100	3.8421	3,890.6600	3.8907	1.264	0	0	0
2016/07/13	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	R212	04/08/2016	142.42	Call	Bond Future	3,862.1100	3.8621	3,910.6600	3.9107	1.257	0	0	0
2016/07/13	R212	03/11/2016			Bond Future	149.0603	149.0603	149.1080	149.1080	0.032	0.0000	0.0000	0
2016/07/13	R212	03/11/2016	148.11	Call	Bond Future	950.2900	0.9503	998.0100	0.9980	5.022	0	0	0
2016/07/13	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	R212	03/11/2016	148.12	Call	Bond Future	940.2900	0.9403	988.0100	0.9880	5.075	0	0	0
2016/07/13	R212	03/11/2016	148.10	Call	Bond Future	960.2900	0.9603	1,008.0100	1.0080	4.969	0	0	0
2016/07/13	R213	04/08/2016			Bond Future	9.1072	86.2857	9.1512	85.9778	0.483	0.0000	0.0000	44,423
2016/07/13	R213	04/08/2016	8.99	Put	Bond Future	1,550.9800	1.5510	1,722.2900	1.7223	11.045	0	0	0
2016/07/13	R213	04/08/2016	9.01	Put	Bond Future	1,464.2300	1.4642	1,628.9600	1.6290	11.250	0	0	0
2016/07/13	R213	04/08/2016	9.00	Put	Bond Future	1,507.2300	1.5072	1,675.2500	1.6753	11.148	0	0	0
2016/07/13	R213	04/08/2016	9.01	Call	Bond Future	778.8100	0.7788	635.6100	0.6356	(18.387)	0	0	0
2016/07/13	R213	04/08/2016	8.99	Call	Bond Future	723.5000	0.7235	586.8800	0.5869	(18.883)	0	0	0
2016/07/13	R213	04/08/2016	9.00	Call	Bond Future	750.8200	0.7508	610.9100	0.6109	(18.634)	0	0	0
2016/07/13	R213	03/11/2016			Bond Future	9.1474	84.3685	9.1928	84.0538	0.497	0.0000	0.0000	0
2016/07/13	R213	03/11/2016	10.18	Put	Bond Future	429.8700	0.4299	457.9600	0.4580	6.535	0	0	0
2016/07/13	R213	03/11/2016	10.20	Put	Bond Future	413.7800	0.4138	440.7500	0.4408	6.518	0	0	0
2016/07/13	R213	03/11/2016	10.18	Call	Bond Future	7,177.9600	7.1780	6,891.3600	6.8914	(3.993)	0	0	0
2016/07/13	R213	03/11/2016	10.19	Put	Bond Future	421.7600	0.4218	449.2300	0.4492	6.513	0	0	0
2016/07/13	R213	03/11/2016	10.19	Call	Bond Future	7,231.3400	7.2313	6,944.1200	6.9441	(3.972)	0	0	0
2016/07/13	R213	03/11/2016	10.20	Call	Bond Future	7,284.7700	7.2848	6,997.0500	6.9971	(3.950)	0	0	0
2016/07/13	R213	02/02/2017	9.40	Call	Bond Future	4,065.1000	4.0651	3,853.5800	3.8536	(5.203)	0	0	0
2016/07/13	R213	02/02/2017	9.42	Call	Bond Future	4,143.0200	4.1430	3,929.5200	3.9295	(5.153)	0	0	0
2016/07/13	R213	02/02/2017			Bond Future	9.1830	86.0420	9.2301	85.7198	0.513	0.0000	0.0000	0
2016/07/13	R213	02/02/2017	9.41	Call	Bond Future	4,103.8500	4.1038	3,891.5900	3.8916	(5.172)	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
2016/07/13	R213	02/02/2017	9.40	Put	Bond Future	2,595.6300	2.5956	2,706.2500	2.7063	4.262	0	0	0
2016/07/13	R213	02/02/2017	9.42	Put	Bond Future	2,539.9500	2.5400	2,648.5900	2.6486	4.277	0	0	0
2016/07/13	R213	02/02/2017	9.41	Put	Bond Future	2,567.5400	2.5675	2,677.4200	2.6774	4.280	0	0	0
2016/07/13	R214	04/08/2016	9.24	Call	Bond Future	902.4600	0.9025	760.0400	0.7600	(15.781)	0	0	0
2016/07/13	R214	04/08/2016	9.25	Put	Bond Future	1,469.8400	1.4698	1,613.5600	1.6136	9.778	0	0	0
2016/07/13	R214	04/08/2016	11.30	Call	Bond Future	12,584.6900	12.5847	12,295.5100	12.2955	(2.298)	0	0	5,610
2016/07/13	R214	04/08/2016			Bond Future	9.3216	75.8354	9.3605	75.5463	0.418	0.0000	0.0000	30,116
2016/07/13	R214	04/08/2016	8.55	Put	Bond Future	6,153.2000	6.1532	6,434.3900	6.4344	4.570	0	0	0
2016/07/13	R214	04/08/2016	9.30	Call	Bond Future	1,103.0500	1.1031	942.4700	0.9425	(14.558)	0	0	1,300
2016/07/13	R214	04/08/2016	9.25	Call	Bond Future	934.1700	0.9342	788.7100	0.7887	(15.571)	0	0	0
2016/07/13	R214	04/08/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/13	R214	04/08/2016	10.30	Put	Bond Future	12.2400	0.0122	13.5700	0.0136	10.866	0	0	0
2016/07/13	R214	04/08/2016	9.26	Call	Bond Future	966.5700	0.9666	818.0700	0.8181	(15.364)	0	0	0
2016/07/13	R214	04/08/2016	8.55	Call	Bond Future	22.7600	0.0228	14.7700	0.0148	(35.105)	0	0	1,300
2016/07/13	R214	04/08/2016	9.30	Put	Bond Future	1,263.7700	1.2638	1,392.3700	1.3924	10.176	0	0	0
2016/07/13	R214	04/08/2016	9.24	Put	Bond Future	1,513.5000	1.5135	1,660.2600	1.6603	9.697	0	0	0
2016/07/13	R214	04/08/2016	10.30	Call	Bond Future	6,736.1000	6.7361	6,448.2500	6.4483	(4.273)	0	0	5,610
2016/07/13	R214	04/08/2016	9.26	Put	Bond Future	1,427.0000	1.4270	1,567.6800	1.5677	9.858	0	0	0
2016/07/13	R214	03/11/2016	10.35	Put	Bond Future	537.8000	0.5378	573.6300	0.5736	6.662	0	0	0
2016/07/13	R214	03/11/2016			Bond Future	9.3597	73.9741	9.3999	73.6785	0.429	0.0000	0.0000	3,395
2016/07/13	R214	03/11/2016	10.34	Put	Bond Future	547.5000	0.5475	583.9100	0.5839	6.650	0	0	0
2016/07/13	R214	03/11/2016	10.35	Call	Bond Future	7,290.2500	7.2902	7,030.4900	7.0305	(3.563)	0	0	0
2016/07/13	R214	03/11/2016	10.33	Call	Bond Future	7,183.8600	7.1839	6,925.2600	6.9253	(3.600)	0	0	0
2016/07/13	R214	03/11/2016	10.34	Call	Bond Future	7,237.0300	7.2370	6,977.8500	6.9778	(3.581)	0	0	0
2016/07/13	R214	03/11/2016	10.33	Put	Bond Future	557.3600	0.5574	594.3500	0.5944	6.637	0	0	0
2016/07/13	R214	02/02/2017			Bond Future	9.3942	75.4414	9.4356	75.1389	0.440	0.0000	0.0000	0
2016/07/13	R214	02/02/2017	9.67	Call	Bond Future	4,637.4600	4.6375	4,446.1200	4.4461	(4.126)	0	0	0
2016/07/13	R214	02/02/2017	9.66	Put	Bond Future	2,688.2500	2.6882	2,800.3200	2.8003	4.169	0	0	0
2016/07/13	R214	02/02/2017	9.68	Put	Bond Future	2,630.8200	2.6308	2,741.0700	2.7411	4.191	0	0	0
2016/07/13	R214	02/02/2017	9.67	Put	Bond Future	2,659.5200	2.6595	2,770.6700	2.7707	4.179	0	0	0
2016/07/13	R214	02/02/2017	9.68	Call	Bond Future	4,678.8200	4.6788	4,486.5800	4.4866	(4.109)	0	0	0
2016/07/13	R214	02/02/2017	9.66	Call	Bond Future	4,596.0300	4.5960	4,405.6100	4.4056	(4.143)	0	0	0
2016/07/13	R248	04/08/2016			Bond Future	9.3972	97.3612	9.4411	96.9461	0.468	0.0000	0.0000	56,320
2016/07/13	R248	04/08/2016	9.25	Call	Bond Future	968.3300	0.9683	797.2000	0.7972	(17.673)	0	0	0
2016/07/13	R248	04/08/2016	9.24	Put	Bond Future	2,444.7200	2.4447	2,692.7600	2.6928	10.146	0	0	0
2016/07/13	R248	04/08/2016	9.26	Put	Bond Future	2,319.6500	2.3197	2,559.5300	2.5595	10.341	0	0	0
2016/07/13	R248	04/08/2016	9.25	Put	Bond Future	2,381.6800	2.3817	2,625.6500	2.6256	10.244	0	0	0
2016/07/13	R248	04/08/2016	9.26	Call	Bond Future	1,003.5300	1.0035	828.3100	0.8283	(17.460)	0	0	0
2016/07/13	R248	04/08/2016	9.24	Call	Bond Future	933.9600	0.9340	766.9000	0.7669	(17.887)	0	0	0
2016/07/13	R248	03/11/2016	10.38	Call	Bond Future	9,016.3200	9.0163	8,626.4500	8.6264	(4.324)	0	0	0
2016/07/13	R248	03/11/2016			Bond Future	9.4374	94.7660	9.4827	94.3419	0.480	0.0000	0.0000	1,691
2016/07/13	R248	03/11/2016	10.39	Call	Bond Future	9,082.0900	9.0821	8,691.5800	8.6916	(4.300)	0	0	0
2016/07/13	R248	03/11/2016	10.37	Put	Bond Future	863.4400	0.8634	898.6300	0.8986	4.076	0	0	0
2016/07/13	R248	03/11/2016	10.39	Put	Bond Future	835.4800	0.8355	869.1100	0.8691	4.025	0	0	0
2016/07/13	R248	03/11/2016	10.37	Call	Bond Future	8,950.4800	8.9505	8,561.5300	8.5615	(4.346)	0	0	0
2016/07/13	R248	03/11/2016	10.38	Put	Bond Future	849.4200	0.8494	883.6900	0.8837	4.035	0	0	0



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2016/07/13	R248 02/02/2017	9.76	Put	Bond Future	3,546.8300	3.5468	3,657.2800	3.6573	3.114	0	0	0
2016/07/13	R248 02/02/2017	9.78	Put	Bond Future	3,474.8200	3.4748	3,582.7300	3.5827	3.105	0	0	0
2016/07/13	R248 02/02/2017			Bond Future	9.4740	96.6458	9.5208	96.2119	0.493	0.0000	0.0000	0
2016/07/13	R248 02/02/2017	9.77	Put	Bond Future	3,510.6600	3.5107	3,619.9800	3.6200	3.114	0	0	0
2016/07/13	R248 02/02/2017	9.76	Call	Bond Future	6,147.9000	6.1479	5,824.4600	5.8245	(5.261)	0	0	0
2016/07/13	R248 02/02/2017	9.77	Call	Bond Future	6,200.3500	6.2003	5,875.7800	5.8758	(5.235)	0	0	0
2016/07/13	R248 02/02/2017	9.78	Call	Bond Future	6,252.9700	6.2530	5,926.9900	5.9270	(5.213)	0	0	0

**Total** **818624**