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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/07/2016 TO 22/07/2016

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
2016/07/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	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
2016/07/22	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	2025	04/08/2016			Bond Future	127.6687	127.6687	127.6831	127.6831	0.011	0.0000	0.0000	2,700
2016/07/22	2025	04/08/2016	123.86	Call	Bond Future	3,808.6900	3.8087	3,823.0700	3.8231	0.378	0	0	0
2016/07/22	2025	04/08/2016	123.87	Call	Bond Future	3,798.6900	3.7987	3,813.0700	3.8131	0.379	0	0	0
2016/07/22	2025	04/08/2016	123.85	Call	Bond Future	3,818.6900	3.8187	3,833.0700	3.8331	0.377	0	0	0
2016/07/22	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	2025	03/11/2016			Bond Future	130.0867	130.0867	130.0995	130.0995	0.010	0.0000	0.0000	0
2016/07/22	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	2025	03/11/2016	129.21	Call	Bond Future	876.6900	0.8767	889.5100	0.8895	1.462	0	0	0
2016/07/22	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	2025	03/11/2016	129.22	Call	Bond Future	866.6900	0.8667	879.5100	0.8795	1.479	0	0	0
2016/07/22	2025	03/11/2016	129.23	Call	Bond Future	856.6900	0.8567	869.5100	0.8695	1.496	0	0	0
2016/07/22	2030	04/08/2016	10.17	Call	Bond Future	6,941.5600	6.9416	6,478.2400	6.4782	(6.675)	0	0	0
2016/07/22	2030	04/08/2016			Bond Future	9.1481	91.4234	9.2128	90.9600	0.708	0.0000	0.0000	27,010
2016/07/22	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	2030	03/11/2016			Bond Future	9.1898	93.1492	9.2568	92.6759	0.729	0.0000	0.0000	4,760
2016/07/22	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	2030	03/11/2016	9.33	Call	Bond Future	986.3700	0.9864	513.0500	0.5130	(47.986)	0	0	0
2016/07/22	2030	03/11/2016	9.34	Call	Bond Future	1,056.1400	1.0561	582.8200	0.5828	(44.816)	0	0	0
2016/07/22	2030	03/11/2016	9.35	Call	Bond Future	1,125.8400	1.1258	652.5200	0.6525	(42.041)	0	0	0
2016/07/22	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	2032	04/08/2016	9.01	Call	Bond Future	273.5500	0.2736	164.9700	0.1650	(39.693)	0	0	0
2016/07/22	2032	04/08/2016			Bond Future	9.2635	94.6706	9.3282	94.1753	0.699	0.0000	0.0000	11,895
2016/07/22	2032	04/08/2016	8.99	Call	Bond Future	242.7800	0.2428	143.9300	0.1439	(40.716)	0	0	0
2016/07/22	2032	04/08/2016	9.00	Call	Bond Future	257.8100	0.2578	154.1600	0.1542	(40.204)	0	0	0
2016/07/22	2032	04/08/2016	8.99	Put	Bond Future	2,378.5200	2.3785	2,775.0000	2.7750	16.669	0	0	0
2016/07/22	2032	04/08/2016	9.01	Put	Bond Future	2,250.6600	2.2507	2,637.4100	2.6374	17.184	0	0	0
2016/07/22	2032	04/08/2016	9.00	Put	Bond Future	2,314.1800	2.3142	2,705.8600	2.7059	16.925	0	0	0
2016/07/22	2032	03/11/2016			Bond Future	9.3086	92.2992	9.3755	91.7932	0.719	0.0000	0.0000	102
2016/07/22	2032	03/11/2016	10.28	Put	Bond Future	500.1500	0.5002	566.5800	0.5666	13.282	0	0	0
2016/07/22	2032	03/11/2016	10.30	Put	Bond Future	479.5100	0.4795	543.6700	0.5437	13.380	0	0	0
2016/07/22	2032	03/11/2016	10.29	Put	Bond Future	489.7400	0.4897	555.0300	0.5550	13.332	0	0	0
2016/07/22	2032	03/11/2016	10.30	Call	Bond Future	7,573.7400	7.5737	7,131.8300	7.1318	(5.835)	0	0	0
2016/07/22	2032	03/11/2016	10.28	Call	Bond Future	7,459.3900	7.4594	7,019.7500	7.0198	(5.894)	0	0	0
2016/07/22	2032	03/11/2016	10.29	Call	Bond Future	7,516.5100	7.5165	7,075.7300	7.0757	(5.864)	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
2016/07/22	2032	02/02/2017	9.53	Call	Bond Future	4,293.5400	4.2935	3,991.8800	3.9919	(7.026)	0	0	0
2016/07/22	2032	02/02/2017			Bond Future	9.3488	94.1205	9.4178	93.6046	0.739	0.0000	0.0000	0
2016/07/22	2032	02/02/2017	9.51	Call	Bond Future	4,210.5000	4.2105	3,912.1700	3.9122	(7.085)	0	0	0
2016/07/22	2032	02/02/2017	9.52	Call	Bond Future	4,251.7900	4.2518	3,951.7900	3.9518	(7.056)	0	0	0
2016/07/22	2032	02/02/2017	9.51	Put	Bond Future	3,012.4200	3.0124	3,229.9400	3.2299	7.221	0	0	0
2016/07/22	2032	02/02/2017	9.53	Put	Bond Future	2,948.4500	2.9485	3,162.6400	3.1626	7.264	0	0	0
2016/07/22	2032	02/02/2017	9.52	Put	Bond Future	2,980.1600	2.9802	3,196.0100	3.1960	7.243	0	0	0
2016/07/22	2033	04/08/2016	104.99	Call	Bond Future	2,629.1100	2.6291	2,641.3700	2.6414	0.466	0	0	0
2016/07/22	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	2033	04/08/2016			Bond Future	107.6191	107.6191	107.6314	107.6314	0.011	0.0000	0.0000	4,368
2016/07/22	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	2033	04/08/2016	105.00	Call	Bond Future	2,619.1100	2.6191	2,631.3700	2.6314	0.468	0	0	0
2016/07/22	2033	04/08/2016	105.01	Call	Bond Future	2,609.1100	2.6091	2,621.3700	2.6214	0.470	0	0	0
2016/07/22	2033	03/11/2016			Bond Future	108.6406	108.6406	108.6517	108.6517	0.010	0.0000	0.0000	0
2016/07/22	2033	03/11/2016	109.16	Put	Bond Future	519.3700	0.5194	508.3200	0.5083	(2.128)	0	0	0
2016/07/22	2033	03/11/2016	109.17	Put	Bond Future	529.3700	0.5294	518.3200	0.5183	(2.087)	0	0	0
2016/07/22	2033	03/11/2016	109.18	Put	Bond Future	539.3700	0.5394	528.3200	0.5283	(2.049)	0	0	0
2016/07/22	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	2037	04/08/2016			Bond Future	9.4030	92.0862	9.4728	91.5007	0.742	0.0000	0.0000	39,771
2016/07/22	2037	04/08/2016	9.24	Put	Bond Future	1,915.6800	1.9157	2,312.3100	2.3123	20.704	0	0	0
2016/07/22	2037	04/08/2016	9.26	Put	Bond Future	1,797.5400	1.7975	2,180.1600	2.1802	21.286	0	0	0
2016/07/22	2037	04/08/2016	9.24	Call	Bond Future	524.2700	0.5243	335.4200	0.3354	(36.022)	0	0	0
2016/07/22	2037	04/08/2016	9.25	Put	Bond Future	1,855.9500	1.8559	2,245.6400	2.2456	20.997	0	0	0
2016/07/22	2037	04/08/2016	9.25	Call	Bond Future	550.8400	0.5508	355.0500	0.3551	(35.544)	0	0	0
2016/07/22	2037	04/08/2016	9.26	Call	Bond Future	578.6000	0.5786	375.7400	0.3757	(35.060)	0	0	0
2016/07/22	2037	03/11/2016	10.35	Call	Bond Future	7,784.9100	7.7849	7,279.7600	7.2798	(6.489)	0	0	0
2016/07/22	2037	03/11/2016	10.36	Put	Bond Future	677.1100	0.6771	768.3100	0.7683	13.469	0	0	0
2016/07/22	2037	03/11/2016			Bond Future	9.4453	93.8245	9.5172	93.2267	0.761	0.0000	0.0000	710
2016/07/22	2037	03/11/2016	10.36	Call	Bond Future	7,845.0700	7.8451	7,338.4700	7.3385	(6.458)	0	0	0
2016/07/22	2037	03/11/2016	10.37	Call	Bond Future	7,905.3300	7.9053	7,397.2900	7.3973	(6.427)	0	0	0
2016/07/22	2037	03/11/2016	10.35	Put	Bond Future	690.4400	0.6904	783.0900	0.7831	13.419	0	0	0
2016/07/22	2037	03/11/2016	10.37	Put	Bond Future	663.9900	0.6640	753.7500	0.7538	13.518	0	0	0
2016/07/22	2037	02/02/2017	9.68	Put	Bond Future	3,278.4000	3.2784	3,528.3100	3.5283	7.623	0	0	0
2016/07/22	2037	02/02/2017			Bond Future	9.4834	91.4191	9.5575	90.8096	0.780	0.0000	0.0000	0
2016/07/22	2037	02/02/2017	9.67	Put	Bond Future	3,313.4200	3.3134	3,565.2300	3.5652	7.600	0	0	0
2016/07/22	2037	02/02/2017	9.68	Call	Bond Future	4,883.0900	4.8831	4,523.5500	4.5236	(7.363)	0	0	0
2016/07/22	2037	02/02/2017	9.66	Call	Bond Future	4,791.9200	4.7919	4,436.2000	4.4362	(7.423)	0	0	0
2016/07/22	2037	02/02/2017	9.67	Call	Bond Future	4,837.5500	4.8375	4,479.9100	4.4799	(7.393)	0	0	0
2016/07/22	2037	02/02/2017	9.66	Put	Bond Future	3,348.4700	3.3485	3,602.2000	3.6022	7.577	0	0	0
2016/07/22	2038	04/08/2016			Bond Future	133.5225	133.5225	133.5379	133.5379	0.011	0.0000	0.0000	21,342
2016/07/22	2038	04/08/2016	129.31	Call	Bond Future	4,212.5400	4.2125	4,227.8700	4.2279	0.364	0	0	0
2016/07/22	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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2016/07/22	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	2038	04/08/2016	129.32	Call	Bond Future	4,202.5400	4.2025	4,217.8700	4.2179	0.365	0	0	0
2016/07/22	2038	04/08/2016	129.30	Call	Bond Future	4,222.5400	4.2225	4,237.8700	4.2379	0.363	0	0	0
2016/07/22	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	2038	03/11/2016			Bond Future	136.0515	136.0515	136.0652	136.0652	0.010	0.0000	0.0000	0
2016/07/22	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	2038	03/11/2016	136.31	Put	Bond Future	258.5500	0.2586	244.7800	0.2448	(5.326)	0	0	0
2016/07/22	2038	03/11/2016	136.33	Put	Bond Future	278.5500	0.2786	264.7800	0.2648	(4.943)	0	0	0
2016/07/22	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	2038	03/11/2016	136.32	Put	Bond Future	268.5500	0.2686	254.7800	0.2548	(5.128)	0	0	0
2016/07/22	2040	04/08/2016			Bond Future	9.4379	96.1317	9.5077	95.5028	0.739	0.0000	0.0000	3,641
2016/07/22	2040	04/08/2016	9.49	Put	Bond Future	948.4400	0.9484	1,203.4900	1.2035	26.892	0	0	0
2016/07/22	2040	04/08/2016	9.50	Call	Bond Future	1,469.4400	1.4694	1,087.8600	1.0879	(25.968)	0	0	0
2016/07/22	2040	04/08/2016	9.51	Call	Bond Future	1,521.7500	1.5218	1,132.5300	1.1325	(25.577)	0	0	0
2016/07/22	2040	04/08/2016	9.49	Call	Bond Future	1,418.4200	1.4184	1,044.5600	1.0446	(26.357)	0	0	0
2016/07/22	2040	04/08/2016	9.51	Put	Bond Future	872.2200	0.8722	1,111.9100	1.1119	27.480	0	0	0
2016/07/22	2040	04/08/2016	9.50	Put	Bond Future	909.6200	0.9096	1,156.9500	1.1569	27.190	0	0	0
2016/07/22	2040	03/11/2016			Bond Future	9.4799	97.9465	9.5518	97.3044	0.758	0.0000	0.0000	10
2016/07/22	2040	03/11/2016	9.69	Put	Bond Future	2,368.2500	2.3682	2,615.1900	2.6152	10.427	0	0	0
2016/07/22	2040	03/11/2016	9.71	Put	Bond Future	2,298.7800	2.2988	2,540.4000	2.5404	10.511	0	0	0
2016/07/22	2040	03/11/2016	9.70	Put	Bond Future	2,333.3100	2.3333	2,577.5800	2.5776	10.469	0	0	0
2016/07/22	2040	03/11/2016	9.71	Call	Bond Future	4,329.9400	4.3299	3,929.4100	3.9294	(9.250)	0	0	0
2016/07/22	2040	03/11/2016	9.69	Call	Bond Future	4,225.7000	4.2257	3,830.4900	3.8305	(9.353)	0	0	0
2016/07/22	2040	03/11/2016	9.70	Call	Bond Future	4,277.6800	4.2777	3,879.8000	3.8798	(9.301)	0	0	0
2016/07/22	2044	04/08/2016	9.50	Call	Bond Future	1,265.4200	1.2654	916.1100	0.9161	(27.604)	0	0	0
2016/07/22	2044	04/08/2016			Bond Future	9.4828	93.1110	9.5526	92.4780	0.736	0.0000	0.0000	19,244
2016/07/22	2044	04/08/2016	9.51	Call	Bond Future	1,313.4200	1.3134	956.1900	0.9562	(27.198)	0	0	0
2016/07/22	2044	04/08/2016	9.49	Put	Bond Future	1,153.2600	1.1533	1,444.8600	1.4449	25.285	0	0	0
2016/07/22	2044	04/08/2016	9.51	Put	Bond Future	1,065.9200	1.0659	1,341.6600	1.3417	25.869	0	0	0
2016/07/22	2044	04/08/2016	9.49	Call	Bond Future	1,218.7500	1.2188	877.3800	0.8774	(28.010)	0	0	0
2016/07/22	2044	04/08/2016	9.50	Put	Bond Future	1,108.8500	1.1089	1,392.5100	1.3925	25.581	0	0	0
2016/07/22	2044	03/11/2016			Bond Future	9.5242	94.8687	9.5961	94.2225	0.754	0.0000	0.0000	285
2016/07/22	2044	03/11/2016	10.42	Call	Bond Future	8,338.6800	8.3387	7,796.5300	7.7965	(6.502)	0	0	0
2016/07/22	2044	03/11/2016	10.41	Put	Bond Future	815.7300	0.8157	921.3100	0.9213	12.943	0	0	0
2016/07/22	2044	03/11/2016	10.43	Put	Bond Future	787.9000	0.7879	890.4700	0.8905	13.018	0	0	0
2016/07/22	2044	03/11/2016	10.42	Put	Bond Future	801.7700	0.8018	905.8400	0.9058	12.980	0	0	0
2016/07/22	2044	03/11/2016	10.43	Call	Bond Future	8,402.9000	8.4029	7,859.2500	7.8592	(6.470)	0	0	0
2016/07/22	2044	03/11/2016	10.41	Call	Bond Future	8,274.4300	8.2744	7,733.7900	7.7338	(6.534)	0	0	0
2016/07/22	2044	02/02/2017			Bond Future	9.5618	92.3587	9.6356	91.6998	0.772	0.0000	0.0000	0
2016/07/22	2044	02/02/2017	9.77	Call	Bond Future	5,458.2000	5.4582	5,066.2800	5.0663	(7.180)	0	0	0
2016/07/22	2044	02/02/2017	9.76	Put	Bond Future	3,658.2000	3.6582	3,927.1700	3.9272	7.353	0	0	0
2016/07/22	2044	02/02/2017	9.78	Put	Bond Future	3,583.5200	3.5835	3,848.5000	3.8485	7.394	0	0	0
2016/07/22	2044	02/02/2017	9.77	Put	Bond Future	3,620.8300	3.6208	3,887.8000	3.8878	7.373	0	0	0
2016/07/22	2044	02/02/2017	9.78	Call	Bond Future	5,507.5500	5.5075	5,113.6400	5.1136	(7.152)	0	0	0
2016/07/22	2044	02/02/2017	9.76	Call	Bond Future	5,408.7700	5.4088	5,018.8500	5.0188	(7.209)	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
2016/07/22	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	2046	04/08/2016			Bond Future	134.1404	134.1404	134.1561	134.1561	0.012	0.0000	0.0000	17,253
2016/07/22	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	2046	04/08/2016	129.00	Call	Bond Future	5,140.4100	5.1404	5,156.1300	5.1561	0.306	0	0	0
2016/07/22	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	2046	04/08/2016	129.01	Call	Bond Future	5,130.4100	5.1304	5,146.1300	5.1461	0.306	0	0	0
2016/07/22	2046	04/08/2016	129.02	Call	Bond Future	5,120.4100	5.1204	5,136.1300	5.1361	0.307	0	0	0
2016/07/22	2046	03/11/2016	137.07	Put	Bond Future	1,890.9000	1.8909	1,876.8200	1.8768	(0.745)	0	0	0
2016/07/22	2046	03/11/2016			Bond Future	135.1791	135.1791	135.1932	135.1932	0.010	0.0000	0.0000	0
2016/07/22	2046	03/11/2016	137.09	Put	Bond Future	1,910.9000	1.9109	1,896.8200	1.8968	(0.737)	0	0	0
2016/07/22	2046	03/11/2016	137.08	Put	Bond Future	1,900.9000	1.9009	1,886.8200	1.8868	(0.741)	0	0	0
2016/07/22	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	2050	04/08/2016	139.14	Call	Bond Future	3,566.4200	3.5664	2,906.2200	2.9062	(18.512)	0	0	0
2016/07/22	2050	04/08/2016			Bond Future	142.7064	142.7064	142.0462	142.0462	(0.463)	0.0000	0.0000	21,699
2016/07/22	2050	04/08/2016	139.12	Call	Bond Future	3,586.4200	3.5864	2,926.2200	2.9262	(18.408)	0	0	0
2016/07/22	2050	04/08/2016	139.13	Call	Bond Future	3,576.4200	3.5764	2,916.2200	2.9162	(18.460)	0	0	0
2016/07/22	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	2050	03/11/2016	149.52	Put	Bond Future	4,110.4800	4.1105	4,785.5800	4.7856	16.424	0	0	0
2016/07/22	2050	03/11/2016			Bond Future	145.4095	145.4095	144.7344	144.7344	(0.464)	0.0000	0.0000	0
2016/07/22	2050	03/11/2016	149.54	Put	Bond Future	4,130.4800	4.1305	4,805.5800	4.8056	16.344	0	0	0
2016/07/22	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	2050	03/11/2016	149.53	Put	Bond Future	4,120.4800	4.1205	4,795.5800	4.7956	16.384	0	0	0
2016/07/22	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	AL37	04/08/2016			Index Future	493.2890	493.2890	492.6430	492.6430	(0.131)	0.0000	0.0000	2
2016/07/22	AL37	03/11/2016			Index Future	502.7030	502.7030	502.0370	502.0370	(0.132)	0.0000	0.0000	15
2016/07/22	AL7T	04/08/2016			Index Future	573.0280	573.0280	570.8370	570.8370	(0.382)	0.0000	0.0000	2
2016/07/22	AL7T	03/11/2016			Index Future	583.9640	583.9640	581.7230	581.7230	(0.384)	0.0000	0.0000	9
2016/07/22	ALBI	04/08/2016			Index Future	521.4070	521.4070	519.1560	519.1560	(0.432)	0.0000	0.0000	699
2016/07/22	ALBI	03/11/2016			Index Future	531.3570	531.3570	529.0560	529.0560	(0.433)	0.0000	0.0000	29
2016/07/22	ALBI	02/02/2017			Index Future	541.8390	541.8390	539.4940	539.4940	(0.433)	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
2016/07/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/07/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	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
2016/07/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/22	EL28	04/08/2016			Bond Future	131.6404	131.6404	131.6569	131.6569	0.013	0.0000	0.0000	0
2016/07/22	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	EL28	04/08/2016	126.86	Call	Bond Future	4,780.3800	4.7804	4,796.9200	4.7969	0.346	0	0	0
2016/07/22	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	EL28	04/08/2016	126.87	Call	Bond Future	4,770.3800	4.7704	4,786.9200	4.7869	0.347	0	0	0
2016/07/22	EL28	04/08/2016	126.88	Call	Bond Future	4,760.3800	4.7604	4,776.9200	4.7769	0.347	0	0	0
2016/07/22	EL28	03/11/2016	132.17	Call	Bond Future	303.1600	0.3032	318.1500	0.3182	4.945	0	0	0
2016/07/22	EL28	03/11/2016			Bond Future	132.4732	132.4732	132.4882	132.4882	0.011	0.0000	0.0000	0
2016/07/22	EL28	03/11/2016	132.15	Call	Bond Future	323.1600	0.3232	338.1500	0.3381	4.639	0	0	0
2016/07/22	EL28	03/11/2016	132.16	Call	Bond Future	313.1600	0.3132	328.1500	0.3281	4.787	0	0	0
2016/07/22	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	ES33	04/08/2016			Bond Future	10.2729	80.8772	10.3424	80.4193	0.676	0.0000	0.0000	6,771
2016/07/22	ES33	04/08/2016	10.24	Put	Bond Future	218.3300	0.2183	676.1800	0.6762	209.705	0	0	0
2016/07/22	ES33	04/08/2016	10.26	Put	Bond Future	85.5800	0.0856	543.4300	0.5434	534.996	0	0	0
2016/07/22	ES33	04/08/2016	10.25	Put	Bond Future	151.9100	0.1519	609.7600	0.6098	301.396	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
2016/07/22	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	ES33	03/11/2016			Bond Future	10.3468	78.6116	10.4188	78.1440	0.695	0.0000	0.0000	6,789
2016/07/22	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	ES33	03/11/2016	11.31	Call	Bond Future	5,925.0900	5.9251	5,457.5000	5,457.5000	(7.892)	0	0	0
2016/07/22	ES33	03/11/2016	11.29	Call	Bond Future	5,809.1800	5.8092	5,341.5900	5,341.5900	(8.049)	0	0	0
2016/07/22	ES33	03/11/2016	11.30	Call	Bond Future	5,867.1700	5.8672	5,399.5800	5,399.5800	(7.970)	0	0	0
2016/07/22	ES33	02/02/2017			Bond Future	10.4191	80.1627	10.4933	79.6860	0.713	0.0000	0.0000	0
2016/07/22	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	ES33	02/02/2017	10.59	Call	Bond Future	1,090.5700	1.0906	613.8700	0,613.8700	(43.711)	0	0	0
2016/07/22	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	ES33	02/02/2017	10.60	Call	Bond Future	1,153.6600	1.1537	676.9600	0,676.9600	(41.321)	0	0	0
2016/07/22	ES33	02/02/2017	10.61	Call	Bond Future	1,216.6700	1.2167	739.9700	0,739.9700	(39.181)	0	0	0
2016/07/22	ES42	04/08/2016			Bond Future	10.3977	85.5555	10.4622	85.0670	0.620	0.0000	0.0000	7,270
2016/07/22	ES42	03/11/2016			Bond Future	10.4694	82.9082	10.5361	82.4093	0.637	0.0000	0.0000	0
2016/07/22	GOVI	04/08/2016	520.99	Put	GOVI	17,940.0000	1.7940	39,220.0000	3,922.0000	118.618	0	0	0
2016/07/22	GOVI	04/08/2016			GOVI	519.1960	519.1960	517.0680	517.0680	(0.410)	0.0000	0.0000	449
2016/07/22	GOVI	04/08/2016	521.01	Put	GOVI	18,140.0000	1.8140	39,420.0000	3,942.0000	117.310	0	0	0
2016/07/22	GOVI	04/08/2016	521.00	Put	GOVI	18,040.0000	1.8040	39,320.0000	3,932.0000	117.960	0	0	0
2016/07/22	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	GOVI	03/11/2016	476.11	Call	GOVI	529,940.0000	52.9940	508,180.0000	50,818.0000	(4.106)	0	0	0
2016/07/22	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	GOVI	03/11/2016			GOVI	529.1040	529.1040	526.9280	526.9280	(0.411)	0.0000	0.0000	137
2016/07/22	GOVI	03/11/2016	476.12	Call	GOVI	529,840.0000	52.9840	508,080.0000	50,808.0000	(4.107)	0	0	0
2016/07/22	GOVI	03/11/2016	476.13	Call	GOVI	529,740.0000	52.9740	507,980.0000	50,798.0000	(4.108)	0	0	0
2016/07/22	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	GOVI	02/02/2017	533.34	Call	GOVI	62,020.0000	6.2020	39,840.0000	3,984.0000	(35.763)	0	0	0
2016/07/22	GOVI	02/02/2017			GOVI	539.5420	539.5420	537.3240	537.3240	(0.411)	0.0000	0.0000	0
2016/07/22	GOVI	02/02/2017	533.32	Call	GOVI	62,220.0000	6.2220	40,040.0000	4,004.0000	(35.648)	0	0	0
2016/07/22	GOVI	02/02/2017	533.33	Call	GOVI	62,120.0000	6.2120	39,940.0000	3,994.0000	(35.705)	0	0	0
2016/07/22	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/07/22	IGOV	04/08/2016			Index Future	247.4920	247.4920	247.3950	247.3950	(0.039)	0.0000	0.0000	527
2016/07/22	IGOV	03/11/2016			Index Future	252.2300	252.2300	252.1280	252.1280	(0.040)	0.0000	0.0000	561
2016/07/22	IGOV	02/02/2017			Index Future	257.2210	257.2210	257.1170	257.1170	(0.040)	0.0000	0.0000	0



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2016/07/22	ILBI	04/08/2016			Index Future	670.8500	670.8500	670.6930	670.6930	(0.023)	0.0000	0.0000	149
2016/07/22	ILBI	03/11/2016			Index Future	683.6480	683.6480	683.4870	683.4870	(0.024)	0.0000	0.0000	0
2016/07/22	IS01	19/12/2016			Interest Rate Swap	100.0691	100.0691	100.0692	100.0692	0.000	0.0000	0.0000	0
2016/07/22	IS01	16/03/2017			Interest Rate Swap	100.0261	100.0261	100.0297	100.0297	0.004	0.0000	0.0000	0
2016/07/22	IS01	15/06/2017			Interest Rate Swap	99.6755	99.6755	99.6873	99.6873	0.012	0.0000	0.0000	0
2016/07/22	IS01	21/09/2017			Interest Rate Swap	99.7653	99.7653	99.7797	99.7797	0.014	0.0000	0.0000	0
2016/07/22	IS02	18/12/2017			Interest Rate Swap	100.0935	100.0935	100.1153	100.1153	0.022	0.0000	0.0000	0
2016/07/22	IS02	16/03/2018			Interest Rate Swap	99.4295	99.4295	99.4573	99.4573	0.028	0.0000	0.0000	0
2016/07/22	IS02	15/06/2018			Interest Rate Swap	99.1397	99.1397	99.1774	99.1774	0.038	0.0000	0.0000	0
2016/07/22	IS02	21/09/2018			Interest Rate Swap	99.2566	99.2566	99.3049	99.3049	0.049	0.0000	0.0000	0
2016/07/22	IS05	17/12/2020			Interest Rate Swap	98.5250	98.5250	98.5861	98.5861	0.062	0.0000	0.0000	0
2016/07/22	IS05	16/03/2021			Interest Rate Swap	97.8906	97.8906	97.9610	97.9610	0.072	0.0000	0.0000	0
2016/07/22	IS05	15/06/2021			Interest Rate Swap	97.2175	97.2175	97.2965	97.2965	0.081	0.0000	0.0000	0
2016/07/22	IS05	21/09/2021			Interest Rate Swap	97.5136	97.5136	97.5978	97.5978	0.086	0.0000	0.0000	0
2016/07/22	IS10	17/12/2025			Interest Rate Swap	98.5898	98.5898	98.8382	98.8382	0.252	0.0000	0.0000	0
2016/07/22	IS10	16/03/2026			Interest Rate Swap	95.6974	95.6974	95.9604	95.9604	0.275	0.0000	0.0000	0
2016/07/22	IS10	15/06/2026			Interest Rate Swap	94.4791	94.4791	94.7532	94.7532	0.290	0.0000	0.0000	0
2016/07/22	IS10	21/09/2026			Interest Rate Swap	96.5521	96.5521	96.8307	96.8307	0.289	0.0000	0.0000	0
2016/07/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/07/22	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/07/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/07/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/07/22	JBAF	17/08/2016			Jibar Tradeable Future	7.3800	92.6200	7.3400	92.6600	(0.542)	0.0000	0.0000	0
2016/07/22	JBAF	21/09/2016			Jibar Tradeable Future	7.3900	92.6100	7.3500	92.6500	(0.541)	0.0000	0.0000	10
2016/07/22	JBAF	19/10/2016			Jibar Tradeable Future	7.4300	92.5700	7.3800	92.6200	(0.673)	0.0000	0.0000	0
2016/07/22	JBAF	16/11/2016			Jibar Tradeable Future	7.4400	92.5600	7.4100	92.5900	(0.403)	0.0000	0.0000	0
2016/07/22	JBAF	21/12/2016			Jibar Tradeable Future	7.4900	92.5100	7.4500	92.5500	(0.534)	0.0000	0.0000	0
2016/07/22	JBAF	15/02/2017			Jibar Tradeable Future	7.5500	92.4500	7.5100	92.4900	(0.530)	0.0000	0.0000	0
2016/07/22	JBAF	15/03/2017			Jibar Tradeable Future	7.5900	92.4100	7.5500	92.4500	(0.527)	0.0000	0.0000	0
2016/07/22	JBAF	21/06/2017			Jibar Tradeable Future	7.6700	92.3300	7.6100	92.3900	(0.782)	0.0000	0.0000	0
2016/07/22	JBAF	20/09/2017			Jibar Tradeable Future	7.7100	92.2900	7.6500	92.3500	(0.778)	0.0000	0.0000	0
2016/07/22	JBAF	20/12/2017			Jibar Tradeable Future	7.7500	92.2500	7.6800	92.3200	(0.903)	0.0000	0.0000	0
2016/07/22	JBAF	20/03/2018			Jibar Tradeable Future	7.7700	92.2300	7.7100	92.2900	(0.772)	0.0000	0.0000	0
2016/07/22	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/07/22	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/07/22	R023	04/08/2016	8.24	Call	Bond Future	148.5200	0.1485	102.1300	0.1021	(31.235)	0	0	0

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2016/07/22	R023	04/08/2016	8.25	Put	Bond Future	1,265.5600		1.2656	1,409.5100	1.4095	11.374	0	0	0
2016/07/22	R023	04/08/2016			Bond Future	8.4771		99.8266	8.5169	99.6339	0.470	0.0000	0.0000	11,634
2016/07/22	R023	04/08/2016	8.25	Call	Bond Future	158.4600		0.1585	109.7700	0.1098	(30.727)	0	0	0
2016/07/22	R023	04/08/2016	8.26	Call	Bond Future	168.9600		0.1690	117.9100	0.1179	(30.214)	0	0	0
2016/07/22	R023	04/08/2016	8.24	Put	Bond Future	1,304.7400		1.3047	1,450.9900	1.4510	11.209	0	0	0
2016/07/22	R023	04/08/2016	8.26	Put	Bond Future	1,226.9700		1.2270	1,368.5600	1.3686	11.540	0	0	0
2016/07/22	R023	03/11/2016	9.73	Put	Bond Future	119.9400		0.1199	131.6600	0.1317	9.772	0	0	0
2016/07/22	R023	03/11/2016			Bond Future	8.5155		97.7802	8.5577	97.5825	0.495	0.0000	0.0000	607
2016/07/22	R023	03/11/2016	9.75	Put	Bond Future	113.5800		0.1136	124.7500	0.1247	9.834	0	0	0
2016/07/22	R023	03/11/2016	9.73	Call	Bond Future	5,619.7600		5.6198	5,433.7900	5.4338	(3.309)	0	0	0
2016/07/22	R023	03/11/2016	9.74	Put	Bond Future	116.7200		0.1167	128.1700	0.1282	9.810	0	0	0
2016/07/22	R023	03/11/2016	9.74	Call	Bond Future	5,660.1800		5.6602	5,473.9400	5.4739	(3.290)	0	0	0
2016/07/22	R023	03/11/2016	9.75	Call	Bond Future	5,700.6500		5.7007	5,514.1300	5.5141	(3.272)	0	0	0
2016/07/22	R023	02/02/2017	8.85	Call	Bond Future	2,744.9700		2.7450	2,617.1900	2.6172	(4.655)	0	0	0
2016/07/22	R023	02/02/2017			Bond Future	8.5468		99.7094	8.5911	99.5080	0.519	0.0000	0.0000	0
2016/07/22	R023	02/02/2017	8.86	Call	Bond Future	2,772.8700		2.7729	2,644.4200	2.6444	(4.632)	0	0	0
2016/07/22	R023	02/02/2017	8.84	Put	Bond Future	1,395.4000		1.3954	1,469.6900	1.4697	5.324	0	0	0
2016/07/22	R023	02/02/2017	8.86	Put	Bond Future	1,361.7500		1.3618	1,434.6800	1.4347	5.356	0	0	0
2016/07/22	R023	02/02/2017	8.84	Call	Bond Future	2,717.1900		2.7172	2,590.1000	2.5901	(4.677)	0	0	0
2016/07/22	R023	02/02/2017	8.85	Put	Bond Future	1,378.5000		1.3785	1,452.1000	1.4521	5.339	0	0	0
2016/07/22	R035	04/08/2016			Bond Future	9.3430		99.8346	9.4128	99.2467	0.747	0.0000	0.0000	4,563
2016/07/22	R035	04/08/2016	10.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	R035	04/08/2016	10.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	R035	04/08/2016	10.35	Call	Bond Future	7,972.5500		7.9725	7,384.6400	7.3846	(7.374)	0	0	0
2016/07/22	R035	04/08/2016	10.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	R035	04/08/2016	10.36	Call	Bond Future	8,046.4900		8.0465	7,458.5800	7.4586	(7.306)	0	0	0
2016/07/22	R035	04/08/2016	10.37	Call	Bond Future	8,120.3400		8.1203	7,532.4300	7.5324	(7.240)	0	0	0
2016/07/22	R035	03/11/2016	9.58	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	R035	03/11/2016			Bond Future	9.3885		97.2178	9.4606	96.6173	0.768	0.0000	0.0000	199
2016/07/22	R035	03/11/2016	9.59	Call	Bond Future	1,664.6700		1.6647	1,064.1500	1.0642	(36.074)	0	0	0
2016/07/22	R035	03/11/2016	9.57	Call	Bond Future	1,501.4400		1.5014	900.9200	0.9009	(39.996)	0	0	0
2016/07/22	R035	03/11/2016	9.58	Call	Bond Future	1,583.1100		1.5831	982.5900	0.9826	(37.933)	0	0	0
2016/07/22	R035	03/11/2016	9.57	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	R035	03/11/2016	9.59	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	R186	04/08/2016	8.51	Put	Bond Future	1,984.0100		1.9840	2,321.9000	2.3219	17.031	0	0	0
2016/07/22	R186	04/08/2016	8.85	Call	Bond Future	1,265.4500		1.2655	974.7800	0.9748	(22.970)	0	0	750
2016/07/22	R186	04/08/2016	8.90	Call	Bond Future	1,506.1000		1.5061	1,189.1100	1.1891	(21.047)	0	0	500
2016/07/22	R186	04/08/2016	9.60	Call	Bond Future	5,960.8700		5.9609	5,528.4300	5.5284	(7.255)	0	0	0
2016/07/22	R186	04/08/2016	10.00	Put	Bond Future	0.0200		0.0000	0.0200	0.0000	0.000	0	0	6,500
2016/07/22	R186	04/08/2016			Bond Future	8.7476		113.1963	8.8074	112.7632	0.684	0.0000	0.0000	68,751
2016/07/22	R186	04/08/2016	8.50	Put	Bond Future	2,043.3500		2.0434	2,385.8100	2.3858	16.760	0	0	0
2016/07/22	R186	04/08/2016	9.30	Put	Bond Future	28.8800		0.0289	39.0500	0.0390	35.215	0	0	0
2016/07/22	R186	04/08/2016	9.20	Call	Bond Future	3,280.1300		3.2801	2,868.4700	2.8685	(12.550)	0	0	0
2016/07/22	R186	04/08/2016	9.25	Put	Bond Future	42.7200		0.0427	57.6400	0.0576	34.925	0	0	1,000
2016/07/22	R186	04/08/2016	9.35	Put	Bond Future	19.1900		0.0192	25.9700	0.0260	35.331	0	0	0
2016/07/22	R186	04/08/2016	9.40	Put	Bond Future	12.5300		0.0125	16.9500	0.0170	35.275	0	0	3,569

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2016/07/22	R186	04/08/2016	8.51	Call	Bond Future	242.3000	0.2423	147.1200	0.1471	(39.282)	0	0	0
2016/07/22	R186	04/08/2016	8.85	Put	Bond Future	525.6500	0.5256	668.0500	0.6681	27.090	0	0	0
2016/07/22	R186	04/08/2016	8.49	Call	Bond Future	213.3700	0.2134	127.2300	0.1272	(40.371)	0	0	0
2016/07/22	R186	04/08/2016	9.10	Call	Bond Future	2,642.2700	2.6423	2,250.3500	2.2503	(14.833)	0	0	0
2016/07/22	R186	04/08/2016	8.50	Call	Bond Future	227.5200	0.2275	136.9100	0.1369	(39.825)	0	0	0
2016/07/22	R186	04/08/2016	9.30	Call	Bond Future	3,941.1400	3.9411	3,518.2400	3.5182	(10.730)	0	0	500
2016/07/22	R186	04/08/2016	8.90	Put	Bond Future	407.6000	0.4076	523.6800	0.5237	28.479	0	0	0
2016/07/22	R186	04/08/2016	9.20	Put	Bond Future	62.1000	0.0621	83.5100	0.0835	34.477	0	0	2,500
2016/07/22	R186	04/08/2016	9.25	Call	Bond Future	3,608.6300	3.6086	3,190.4800	3.1905	(11.587)	0	0	0
2016/07/22	R186	04/08/2016	9.35	Call	Bond Future	4,276.2900	4.2763	3,850.0000	3.8500	(9.969)	0	0	500
2016/07/22	R186	04/08/2016	9.40	Call	Bond Future	4,612.9800	4.6130	4,184.3300	4.1843	(9.292)	0	0	0
2016/07/22	R186	04/08/2016	9.10	Put	Bond Future	124.5600	0.1246	165.7100	0.1657	33.036	0	0	2,500
2016/07/22	R186	04/08/2016	9.60	Put	Bond Future	1.9300	0.0019	2.5600	0.0026	32.642	0	0	4,031
2016/07/22	R186	04/08/2016	10.00	Call	Bond Future	8,606.0300	8.6060	8,172.9600	8.1730	(5.032)	0	0	0
2016/07/22	R186	04/08/2016	8.49	Put	Bond Future	2,103.3800	2.1034	2,450.3100	2.4503	16.494	0	0	0
2016/07/22	R186	03/11/2016	9.40	Put	Bond Future	790.5900	0.7906	886.2700	0.8863	12.102	0	0	0
2016/07/22	R186	03/11/2016			Bond Future	8.7857	115.3333	8.8481	114.8904	0.710	0.0000	0.0000	28,252
2016/07/22	R186	03/11/2016	9.20	Put	Bond Future	1,145.4500	1.1455	1,273.9900	1.2740	11.222	0	0	0
2016/07/22	R186	03/11/2016	8.95	Put	Bond Future	1,759.3100	1.7593	1,936.7800	1.9368	10.087	0	0	0
2016/07/22	R186	03/11/2016	8.97	Put	Bond Future	1,702.6200	1.7026	1,875.9100	1.8759	10.178	0	0	0
2016/07/22	R186	03/11/2016	9.66	Call	Bond Future	6,462.1800	6.4622	6,081.5000	6.0815	(5.891)	0	0	0
2016/07/22	R186	03/11/2016	8.96	Put	Bond Future	1,730.7900	1.7308	1,906.1600	1.9062	10.132	0	0	0
2016/07/22	R186	03/11/2016	8.97	Call	Bond Future	3,003.4900	3.0035	2,733.9500	2.7339	(8.974)	0	0	0
2016/07/22	R186	03/11/2016	9.71	Call	Bond Future	6,744.7400	6.7447	6,358.7700	6.3588	(5.723)	0	0	0
2016/07/22	R186	03/11/2016	9.20	Call	Bond Future	4,040.8200	4.0408	3,726.5300	3.7265	(7.778)	0	0	1,425
2016/07/22	R186	03/11/2016	8.95	Call	Bond Future	2,920.0300	2.9200	2,654.6700	2.6547	(9.088)	0	0	0
2016/07/22	R186	03/11/2016	9.40	Call	Bond Future	5,047.1000	5.0471	4,699.9500	4.7000	(6.878)	0	0	1,425
2016/07/22	R186	03/11/2016	9.66	Put	Bond Future	470.6900	0.4707	532.8400	0.5328	13.204	0	0	5,000
2016/07/22	R186	03/11/2016	9.71	Put	Bond Future	424.0000	0.4240	480.8600	0.4809	13.410	0	0	5,000
2016/07/22	R186	03/11/2016	8.96	Call	Bond Future	2,961.6200	2.9616	2,694.1600	2.6942	(9.031)	0	0	0
2016/07/22	R186	02/02/2017	8.81	Put	Bond Future	3,128.9300	3.1289	3,346.8400	3.3468	6.964	0	0	0
2016/07/22	R186	02/02/2017	9.40	Call	Bond Future	5,532.0400	5.5320	5,211.2300	5.2112	(5.799)	0	0	0
2016/07/22	R186	02/02/2017			Bond Future	8.8170	112.3043	8.8819	111.8529	0.736	0.0000	0.0000	0
2016/07/22	R186	02/02/2017	8.80	Put	Bond Future	3,163.1300	3.1631	3,382.6700	3.3827	6.941	0	0	0
2016/07/22	R186	02/02/2017	8.90	Put	Bond Future	2,833.5400	2.8335	3,036.9500	3.0369	7.179	0	0	750
2016/07/22	R186	02/02/2017	8.43	Put	Bond Future	4,659.1100	4.6591	4,939.1300	4.9391	6.010	0	0	0
2016/07/22	R186	02/02/2017	8.81	Call	Bond Future	3,080.3800	3.0804	2,846.8800	2.8469	(7.580)	0	0	0
2016/07/22	R186	02/02/2017	8.79	Call	Bond Future	3,009.3700	3.0094	2,779.1300	2.7791	(7.651)	0	0	0
2016/07/22	R186	02/02/2017	8.80	Call	Bond Future	3,044.7600	3.0448	2,812.8900	2.8129	(7.615)	0	0	0
2016/07/22	R186	02/02/2017	8.90	Call	Bond Future	3,410.6800	3.4107	3,162.6800	3.1627	(7.271)	0	0	0
2016/07/22	R186	02/02/2017	8.43	Call	Bond Future	1,915.5500	1.9156	1,744.1600	1.7442	(8.947)	0	0	750
2016/07/22	R186	02/02/2017	9.40	Put	Bond Future	1,564.0900	1.5641	1,694.6900	1.6947	8.350	0	0	750
2016/07/22	R186	02/02/2017	8.79	Put	Bond Future	3,197.6100	3.1976	3,418.7800	3.4188	6.917	0	0	0
2016/07/22	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	R197	04/08/2016			Bond Future	298.9691	298.9691	299.0027	299.0027	0.011	0.0000	0.0000	1,600
2016/07/22	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	R197	04/08/2016	293.98	Call	Bond Future	4,989.0700	4.9891	5,022.6900	5.0227	0.674	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
2016/07/22	R197	04/08/2016	293.96	Call	Bond Future	5,009.0700	5.0091	5,042.6900	5.0427	0.671	0	0	0
2016/07/22	R197	04/08/2016	293.97	Call	Bond Future	4,999.0700	4.9991	5,032.6900	5.0327	0.673	0	0	0
2016/07/22	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	R197	03/11/2016	303.56	Call	Bond Future	1,071.5100	1.0715	1,101.3100	1.1013	2.781	0	0	0
2016/07/22	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	R197	03/11/2016			Bond Future	304.6315	304.6315	304.6613	304.6613	0.010	0.0000	0.0000	0
2016/07/22	R197	03/11/2016	303.57	Call	Bond Future	1,061.5100	1.0615	1,091.3100	1.0913	2.807	0	0	0
2016/07/22	R197	03/11/2016	303.58	Call	Bond Future	1,051.5100	1.0515	1,081.3100	1.0813	2.834	0	0	0
2016/07/22	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	R202	04/08/2016	243.25	Call	Bond Future	6,540.4600	6.5405	6,547.3800	6.5474	0.106	0	0	0
2016/07/22	R202	04/08/2016			Bond Future	249.6618	249.6618	249.6901	249.6901	0.011	0.0000	0.0000	36,957
2016/07/22	R202	04/08/2016	243.26	Call	Bond Future	6,531.1500	6.5312	6,537.9900	6.5380	0.105	0	0	0
2016/07/22	R202	04/08/2016	243.24	Put	Bond Future	127.9500	0.1280	106.6500	0.1066	(16.647)	0	0	0
2016/07/22	R202	04/08/2016	243.26	Put	Bond Future	129.3300	0.1293	107.8700	0.1079	(16.593)	0	0	0
2016/07/22	R202	04/08/2016	243.24	Call	Bond Future	6,549.7700	6.5498	6,556.7700	6.5568	0.107	0	0	0
2016/07/22	R202	04/08/2016	243.25	Put	Bond Future	128.6400	0.1286	107.2600	0.1073	(16.620)	0	0	0
2016/07/22	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	R202	03/11/2016			Bond Future	254.3904	254.3904	254.4156	254.4156	0.010	0.0000	0.0000	0
2016/07/22	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	R202	03/11/2016	253.85	Call	Bond Future	540.3900	0.5404	565.6300	0.5656	4.671	0	0	0
2016/07/22	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	R202	03/11/2016	253.86	Call	Bond Future	530.3900	0.5304	555.6300	0.5556	4.759	0	0	0
2016/07/22	R202	03/11/2016	253.87	Call	Bond Future	520.3900	0.5204	545.6300	0.5456	4.850	0	0	0
2016/07/22	R203	04/08/2016	7.26	Call	Bond Future	3.1500	0.0032	1.8700	0.0019	(40.635)	0	0	0
2016/07/22	R203	04/08/2016			Bond Future	7.6747	103.9005	7.7003	103.8738	0.334	0.0000	0.0000	57,982
2016/07/22	R203	04/08/2016	7.24	Call	Bond Future	2.4800	0.0025	1.4400	0.0014	(41.935)	0	0	0
2016/07/22	R203	04/08/2016	7.25	Call	Bond Future	2.8000	0.0028	1.6400	0.0016	(41.429)	0	0	0
2016/07/22	R203	04/08/2016	7.24	Put	Bond Future	456.1300	0.4561	481.7300	0.4817	5.612	0	0	0
2016/07/22	R203	04/08/2016	7.26	Put	Bond Future	435.8600	0.4359	461.2200	0.4612	5.818	0	0	0
2016/07/22	R203	04/08/2016	7.25	Put	Bond Future	445.9800	0.4460	471.4600	0.4715	5.713	0	0	0
2016/07/22	R203	03/11/2016	8.86	Call	Bond Future	977.4000	0.9774	949.7800	0.9498	(2.826)	0	0	0
2016/07/22	R203	03/11/2016			Bond Future	7.6616	101.6904	7.6968	101.6617	0.459	0.0000	0.0000	0
2016/07/22	R203	03/11/2016	8.84	Call	Bond Future	962.0600	0.9621	934.5000	0.9345	(2.865)	0	0	0
2016/07/22	R203	03/11/2016	8.85	Call	Bond Future	969.7200	0.9697	942.1300	0.9421	(2.845)	0	0	0
2016/07/22	R203	03/11/2016	8.84	Put	Bond Future	10.1700	0.0102	11.2300	0.0112	10.423	0	0	0
2016/07/22	R203	03/11/2016	8.86	Put	Bond Future	9.4700	0.0095	10.4700	0.0105	10.560	0	0	0
2016/07/22	R203	03/11/2016	8.85	Put	Bond Future	9.8100	0.0098	10.8400	0.0108	10.499	0	0	0
2016/07/22	R203	02/02/2017	7.70	Call	Bond Future	252.6600	0.2527	235.9600	0.2360	(6.610)	0	0	0
2016/07/22	R203	02/02/2017	7.71	Put	Bond Future	161.7900	0.1618	173.9500	0.1739	7.516	0	0	0
2016/07/22	R203	02/02/2017			Bond Future	7.5473	103.6968	7.5974	103.6678	0.663	0.0000	0.0000	0
2016/07/22	R203	02/02/2017	7.71	Call	Bond Future	255.9500	0.2559	239.1200	0.2391	(6.576)	0	0	0
2016/07/22	R203	02/02/2017	7.72	Call	Bond Future	259.5700	0.2596	242.6100	0.2426	(6.534)	0	0	0
2016/07/22	R203	02/02/2017	7.70	Put	Bond Future	164.2800	0.1643	176.5700	0.1766	7.481	0	0	0
2016/07/22	R203	02/02/2017	7.72	Put	Bond Future	159.6200	0.1596	171.6500	0.1716	7.537	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
2016/07/22	R204	04/08/2016			Bond Future	7.9278	101.2305	7.9527	101.1776	0.314	0.0000	0.0000	32,982
2016/07/22	R204	04/08/2016	7.74	Put	Bond Future	464.9000	0.4649	501.7800	0.5018	7.933	0	0	0
2016/07/22	R204	04/08/2016	7.76	Put	Bond Future	432.3600	0.4324	467.5700	0.4676	8.144	0	0	0
2016/07/22	R204	04/08/2016	7.74	Call	Bond Future	65.6200	0.0656	49.6300	0.0496	(24.368)	0	0	0
2016/07/22	R204	04/08/2016	7.75	Put	Bond Future	448.4600	0.4485	484.5200	0.4845	8.041	0	0	0
2016/07/22	R204	04/08/2016	7.75	Call	Bond Future	70.4900	0.0705	53.6800	0.0537	(23.847)	0	0	0
2016/07/22	R204	04/08/2016	7.76	Call	Bond Future	75.7000	0.0757	58.0400	0.0580	(23.329)	0	0	0
2016/07/22	R204	03/11/2016			Bond Future	7.9501	103.1415	7.9790	103.0862	0.363	0.0000	0.0000	835
2016/07/22	R204	03/11/2016	9.21	Put	Bond Future	22.2000	0.0222	23.8900	0.0239	7.613	0	0	0
2016/07/22	R204	03/11/2016	9.23	Put	Bond Future	20.7200	0.0207	22.3100	0.0223	7.674	0	0	0
2016/07/22	R204	03/11/2016	9.22	Put	Bond Future	21.4500	0.0215	23.0900	0.0231	7.646	0	0	0
2016/07/22	R204	03/11/2016	9.22	Call	Bond Future	2,418.3000	2.4183	2,364.6200	2.3646	(2.220)	0	0	0
2016/07/22	R204	03/11/2016	9.21	Call	Bond Future	2,400.4600	2.4005	2,346.8300	2.3468	(2.234)	0	0	0
2016/07/22	R204	03/11/2016	9.23	Call	Bond Future	2,436.1500	2.4362	2,382.4200	2.3824	(2.206)	0	0	0
2016/07/22	R204	02/02/2017	8.28	Call	Bond Future	966.9600	0.9670	929.7000	0.9297	(3.853)	0	0	0
2016/07/22	R204	02/02/2017			Bond Future	7.9442	101.1349	7.9772	101.0787	0.414	0.0000	0.0000	0
2016/07/22	R204	02/02/2017	8.29	Call	Bond Future	978.0500	0.9781	940.5800	0.9406	(3.831)	0	0	0
2016/07/22	R204	02/02/2017	8.30	Call	Bond Future	989.4700	0.9895	951.7900	0.9518	(3.808)	0	0	0
2016/07/22	R204	02/02/2017	8.28	Put	Bond Future	395.6700	0.3957	414.6100	0.4146	4.787	0	0	0
2016/07/22	R204	02/02/2017	8.30	Put	Bond Future	384.2900	0.3843	402.8100	0.4028	4.819	0	0	0
2016/07/22	R204	02/02/2017	8.29	Put	Bond Future	389.8100	0.3898	408.5400	0.4085	4.805	0	0	0
2016/07/22	R207	04/08/2016			Bond Future	8.1377	97.8929	8.1676	97.8065	0.367	0.0000	0.0000	69,754
2016/07/22	R207	04/08/2016	7.99	Put	Bond Future	565.3400	0.5653	619.7400	0.6197	9.623	0	0	0
2016/07/22	R207	04/08/2016	8.01	Put	Bond Future	524.8200	0.5248	576.5200	0.5765	9.851	0	0	0
2016/07/22	R207	04/08/2016	8.00	Put	Bond Future	544.8900	0.5449	597.9400	0.5979	9.736	0	0	0
2016/07/22	R207	04/08/2016	8.01	Call	Bond Future	154.3300	0.1543	119.6400	0.1196	(22.478)	0	0	0
2016/07/22	R207	04/08/2016	7.99	Call	Bond Future	136.6700	0.1367	104.6800	0.1047	(23.407)	0	0	0
2016/07/22	R207	04/08/2016	8.00	Call	Bond Future	145.3100	0.1453	111.9700	0.1120	(22.944)	0	0	0
2016/07/22	R207	03/11/2016			Bond Future	8.1700	8.1700	8.2003	99.6515	0.370	0.0000	0.0000	3,614
2016/07/22	R207	03/11/2016	7.94	Call	Bond Future	0.0000	0.0000	459.8600	0.4599	100.000	0	0	0
2016/07/22	R207	03/11/2016	7.93	Put	Bond Future	0.0000	0.0000	1,186.2300	1.1862	100.000	0	0	0
2016/07/22	R207	03/11/2016	7.95	Put	Bond Future	0.0000	0.0000	1,151.3600	1.1514	100.000	0	0	0
2016/07/22	R207	03/11/2016	7.94	Put	Bond Future	0.0000	0.0000	1,168.6200	1.1686	100.000	0	0	0
2016/07/22	R207	03/11/2016	7.95	Call	Bond Future	0.0000	0.0000	469.9500	0.4699	100.000	0	0	0
2016/07/22	R207	03/11/2016	7.93	Call	Bond Future	0.0000	0.0000	450.1100	0.4501	100.000	0	0	0
2016/07/22	R207	02/02/2017	9.24	Call	Bond Future	2,833.3900	2.8334	2,754.7100	2.7547	(2.777)	0	0	0
2016/07/22	R207	02/02/2017			Bond Future	8.1809	98.0657	8.2169	97.9747	0.440	0.0000	0.0000	0
2016/07/22	R207	02/02/2017	8.91	Call	Bond Future	2,168.1900	2.1682	2,096.6900	2.0967	(3.298)	0	0	62
2016/07/22	R207	02/02/2017	9.22	Call	Bond Future	2,791.5200	2.7915	2,713.2100	2.7132	(2.805)	0	0	0
2016/07/22	R207	02/02/2017	9.23	Call	Bond Future	2,812.4400	2.8124	2,733.9400	2.7339	(2.791)	0	0	0
2016/07/22	R207	02/02/2017	8.91	Put	Bond Future	346.8700	0.3469	366.3700	0.3664	5.622	0	0	0
2016/07/22	R207	02/02/2017	9.22	Put	Bond Future	208.6100	0.2086	221.3000	0.2213	6.083	0	0	0
2016/07/22	R207	02/02/2017	9.24	Put	Bond Future	201.6100	0.2016	213.9300	0.2139	6.111	0	0	0
2016/07/22	R207	02/02/2017	9.23	Put	Bond Future	205.0900	0.2051	217.5900	0.2176	6.095	0	0	0
2016/07/22	R208	04/08/2016	8.01	Put	Bond Future	1,100.7100	1.1007	1,186.7700	1.1868	7.819	0	0	0
2016/07/22	R208	04/08/2016			Bond Future	8.2880	96.5951	8.3178	96.4865	0.359	0.0000	0.0000	48,239

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
2016/07/22	R208	04/08/2016	8.00	Put	Bond Future	1,132.2400		1.1322	1,219.5200	1.2195	7.709	0	0	0
2016/07/22	R208	04/08/2016	7.99	Call	Bond Future	67.5000		0.0675	47.3000	0.0473	(29.926)	0	0	0
2016/07/22	R208	04/08/2016	8.00	Call	Bond Future	72.6800		0.0727	51.3100	0.0513	(29.403)	0	0	0
2016/07/22	R208	04/08/2016	8.01	Call	Bond Future	78.1800		0.0782	55.5900	0.0556	(28.895)	0	0	0
2016/07/22	R208	04/08/2016	7.99	Put	Bond Future	1,164.1000		1.1641	1,252.5500	1.2525	7.598	0	0	0
2016/07/22	R208	03/11/2016	9.59	Put	Bond Future	59.5800		0.0596	64.1600	0.0642	7.687	0	0	0
2016/07/22	R208	03/11/2016			Bond Future	8.3245		95.0161	8.3566	94.9041	0.386	0.0000	0.0000	1,007
2016/07/22	R208	03/11/2016	9.58	Put	Bond Future	61.4100		0.0614	66.1100	0.0661	7.653	0	0	0
2016/07/22	R208	03/11/2016	9.57	Call	Bond Future	4,293.3700		4.2934	4,186.1200	4.1861	(2.498)	0	0	0
2016/07/22	R208	03/11/2016	9.58	Call	Bond Future	4,324.5100		4.3245	4,217.1300	4.2171	(2.483)	0	0	0
2016/07/22	R208	03/11/2016	9.59	Call	Bond Future	4,355.6800		4.3557	4,248.1800	4.2482	(2.468)	0	0	0
2016/07/22	R208	03/11/2016	9.57	Put	Bond Future	63.2900		0.0633	68.1200	0.0681	7.632	0	0	0
2016/07/22	R208	02/02/2017			Bond Future	8.3493		96.8909	8.3836	96.7768	0.411	0.0000	0.0000	0
2016/07/22	R208	02/02/2017	8.64	Call	Bond Future	1,903.4500		1.9034	1,830.3600	1.8304	(3.840)	0	0	0
2016/07/22	R208	02/02/2017	8.63	Put	Bond Future	954.3800		0.9544	995.8200	0.9958	4.342	0	0	0
2016/07/22	R208	02/02/2017	8.65	Put	Bond Future	929.9400		0.9299	970.5600	0.9706	4.368	0	0	0
2016/07/22	R208	02/02/2017	8.64	Put	Bond Future	942.1000		0.9421	983.1300	0.9831	4.355	0	0	0
2016/07/22	R208	02/02/2017	8.65	Call	Bond Future	1,924.1500		1.9241	1,850.6500	1.8506	(3.820)	0	0	0
2016/07/22	R208	02/02/2017	8.63	Call	Bond Future	1,882.8600		1.8829	1,810.1800	1.8102	(3.860)	0	0	0
2016/07/22	R209	04/08/2016	9.26	Call	Bond Future	742.9000		0.7429	511.0000	0.5110	(31.216)	0	0	0
2016/07/22	R209	04/08/2016	9.70	Put	Bond Future	108.7700		0.1088	150.8000	0.1508	38.641	0	0	250
2016/07/22	R209	04/08/2016			Bond Future	9.2975		74.9636	9.3673	74.4739	0.751	0.0000	0.0000	54,904
2016/07/22	R209	04/08/2016	9.24	Call	Bond Future	680.5900		0.6806	461.7800	0.4618	(32.150)	0	0	0
2016/07/22	R209	04/08/2016	9.60	Put	Bond Future	198.7100		0.1987	270.6900	0.2707	36.224	0	0	0
2016/07/22	R209	04/08/2016	10.60	Call	Bond Future	8,365.6400		8.3656	7,875.9600	7.8760	(5.853)	0	0	5,624
2016/07/22	R209	04/08/2016	9.40	Put	Bond Future	558.2000		0.5582	726.9100	0.7269	30.224	0	0	0
2016/07/22	R209	04/08/2016	9.70	Call	Bond Future	2,864.8600		2.8649	2,417.2000	2.4172	(15.626)	0	0	0
2016/07/22	R209	04/08/2016	10.29	Call	Bond Future	6,515.8300		6.5158	6,026.5300	6.0265	(7.509)	0	0	0
2016/07/22	R209	04/08/2016	9.25	Call	Bond Future	711.1900		0.7112	485.8600	0.4859	(31.684)	0	0	0
2016/07/22	R209	04/08/2016	9.24	Put	Bond Future	1,087.3600		1.0874	1,358.2400	1.3582	24.912	0	0	0
2016/07/22	R209	04/08/2016	10.60	Put	Bond Future	0.0300		0.0000	0.0400	0.0000	33.333	0	0	0
2016/07/22	R209	04/08/2016	9.40	Call	Bond Future	1,275.8300		1.2758	954.8500	0.9548	(25.159)	0	0	250
2016/07/22	R209	04/08/2016	9.26	Put	Bond Future	1,007.6700		1.0077	1,265.4600	1.2655	25.583	0	0	0
2016/07/22	R209	04/08/2016	9.60	Call	Bond Future	2,285.2200		2.2852	1,867.5100	1.8675	(18.279)	0	0	5,624
2016/07/22	R209	04/08/2016	9.25	Put	Bond Future	1,046.9100		1.0469	1,311.2700	1.3113	25.251	0	0	0
2016/07/22	R209	04/08/2016	10.29	Put	Bond Future	0.9700		0.0010	1.3600	0.0014	40.206	0	0	250
2016/07/22	R209	03/11/2016	10.26	Call	Bond Future	6,545.5300		6.5455	6,117.1100	6.1171	(6.545)	0	0	0
2016/07/22	R209	03/11/2016			Bond Future	9.3371		73.2284	9.4089	72.7284	0.770	0.0000	0.0000	1,849
2016/07/22	R209	03/11/2016	10.24	Call	Bond Future	6,443.2100		6.4432	6,017.1700	6.0172	(6.612)	0	0	0
2016/07/22	R209	03/11/2016	10.25	Call	Bond Future	6,494.7500		6.4948	6,067.5400	6.0675	(6.578)	0	0	0
2016/07/22	R209	03/11/2016	10.24	Put	Bond Future	524.7100		0.5247	598.6700	0.5987	14.095	0	0	0
2016/07/22	R209	03/11/2016	10.25	Put	Bond Future	514.9000		0.5149	587.6900	0.5877	14.137	0	0	5,000
2016/07/22	R209	03/11/2016	10.26	Put	Bond Future	504.4300		0.5044	576.0100	0.5760	14.190	0	0	0
2016/07/22	R209	02/02/2017	9.55	Put	Bond Future	2,730.0300		2.7300	2,941.6500	2.9417	7.752	0	0	0
2016/07/22	R209	02/02/2017			Bond Future	9.3723		74.6732	9.4461	74.1635	0.788	0.0000	0.0000	0
2016/07/22	R209	02/02/2017	9.54	Put	Bond Future	2,759.6000		2.7596	2,972.8600	2.9729	7.728	0	0	0
2016/07/22	R209	02/02/2017	9.55	Call	Bond Future	3,947.6400		3.9476	3,649.5700	3.6496	(7.551)	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
2016/07/22	R209	02/02/2017	9.53	Call	Bond Future	3,871.7900	3.8718	3,577.0100	3.5770	(7.614)	0	0	0
2016/07/22	R209	02/02/2017	9.54	Call	Bond Future	3,909.5200	3.9095	3,613.0900	3.6131	(7.582)	0	0	0
2016/07/22	R209	02/02/2017	9.53	Put	Bond Future	2,789.6500	2.7896	3,004.5600	3.0046	7.704	0	0	0
2016/07/22	R210	04/08/2016			Bond Future	188.3317	188.3317	188.3530	188.3530	0.011	0.0000	0.0000	2,589
2016/07/22	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	R210	04/08/2016	181.50	Call	Bond Future	6,831.6800	6.8317	6,852.9900	6.8530	0.312	0	0	0
2016/07/22	R210	04/08/2016	181.52	Call	Bond Future	6,811.6800	6.8117	6,832.9900	6.8330	0.313	0	0	0
2016/07/22	R210	04/08/2016	181.51	Call	Bond Future	6,821.6800	6.8217	6,842.9900	6.8430	0.312	0	0	0
2016/07/22	R210	03/11/2016			Bond Future	189.6217	189.6217	189.6406	189.6406	0.010	0.0000	0.0000	0
2016/07/22	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	R210	03/11/2016	188.90	Call	Bond Future	721.7300	0.7217	740.6500	0.7406	2.621	0	0	0
2016/07/22	R210	03/11/2016	188.91	Call	Bond Future	711.7300	0.7117	730.6500	0.7306	2.658	0	0	0
2016/07/22	R210	03/11/2016	188.92	Call	Bond Future	701.7300	0.7017	720.6500	0.7206	2.696	0	0	0
2016/07/22	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	R211	04/08/2016			Bond Future	139.8702	139.8702	139.8851	139.8851	0.011	0.0000	0.0000	78
2016/07/22	R211	04/08/2016	137.09	Call	Bond Future	2,780.1900	2.7802	2,795.1100	2.7951	0.537	0	0	0
2016/07/22	R211	04/08/2016	137.07	Call	Bond Future	2,800.1900	2.8002	2,815.1100	2.8151	0.533	0	0	0
2016/07/22	R211	04/08/2016	137.08	Call	Bond Future	2,790.1900	2.7902	2,805.1100	2.8051	0.535	0	0	0
2016/07/22	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	R211	03/11/2016	141.75	Call	Bond Future	769.2900	0.7693	782.4800	0.7825	1.715	0	0	0
2016/07/22	R211	03/11/2016			Bond Future	142.5193	142.5193	142.5325	142.5325	0.009	0.0000	0.0000	0
2016/07/22	R211	03/11/2016	141.76	Call	Bond Future	759.2900	0.7593	772.4800	0.7725	1.737	0	0	0
2016/07/22	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	R211	03/11/2016	141.74	Call	Bond Future	779.2900	0.7793	792.4800	0.7925	1.693	0	0	0
2016/07/22	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	R212	04/08/2016	142.43	Call	Bond Future	3,731.9500	3.7319	3,748.3700	3.7484	0.440	0	0	0
2016/07/22	R212	04/08/2016			Bond Future	146.1619	146.1619	146.1784	146.1784	0.011	0.0000	0.0000	4,524
2016/07/22	R212	04/08/2016	142.44	Call	Bond Future	3,721.9500	3.7219	3,738.3700	3.7384	0.441	0	0	0
2016/07/22	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	R212	04/08/2016	142.42	Call	Bond Future	3,741.9500	3.7419	3,758.3700	3.7584	0.439	0	0	0
2016/07/22	R212	03/11/2016			Bond Future	148.9303	148.9303	148.9448	148.9448	0.010	0.0000	0.0000	0
2016/07/22	R212	03/11/2016	148.11	Call	Bond Future	820.2800	0.8203	834.8200	0.8348	1.773	0	0	0
2016/07/22	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	R212	03/11/2016	148.12	Call	Bond Future	810.2800	0.8103	824.8200	0.8248	1.794	0	0	0
2016/07/22	R212	03/11/2016	148.10	Call	Bond Future	830.2800	0.8303	844.8200	0.8448	1.751	0	0	0

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2016/07/22	R213	04/08/2016			Bond Future	9.1776	85.7940	9.2474	85.3103	0.761	0.0000	0.0000	43,153
2016/07/22	R213	04/08/2016	8.99	Put	Bond Future	1,666.5300	1.6665	2,015.0900	2.0151	20.915	0	0	0
2016/07/22	R213	04/08/2016	9.01	Put	Bond Future	1,564.1600	1.5642	1,901.3100	1.9013	21.555	0	0	0
2016/07/22	R213	04/08/2016	9.00	Put	Bond Future	1,614.8000	1.6148	1,957.7300	1.9577	21.237	0	0	0
2016/07/22	R213	04/08/2016	9.01	Call	Bond Future	386.9800	0.3870	240.5200	0.2405	(37.847)	0	0	0
2016/07/22	R213	04/08/2016	8.99	Call	Bond Future	347.2900	0.3473	212.2400	0.2122	(38.887)	0	0	0
2016/07/22	R213	04/08/2016	9.00	Call	Bond Future	366.6300	0.3666	225.9500	0.2259	(38.371)	0	0	0
2016/07/22	R213	03/11/2016			Bond Future	9.2205	83.8632	9.2927	83.3692	0.782	0.0000	0.0000	196
2016/07/22	R213	03/11/2016	10.18	Put	Bond Future	440.1400	0.4401	505.3800	0.5054	14.823	0	0	0
2016/07/22	R213	03/11/2016	10.20	Put	Bond Future	421.5700	0.4216	484.5300	0.4845	14.935	0	0	0
2016/07/22	R213	03/11/2016	10.18	Call	Bond Future	6,682.9200	6.6829	6,254.1600	6.2542	(6.416)	0	0	0
2016/07/22	R213	03/11/2016	10.19	Put	Bond Future	430.7700	0.4308	494.8600	0.4949	14.878	0	0	0
2016/07/22	R213	03/11/2016	10.19	Call	Bond Future	6,735.0400	6.7350	6,305.1300	6.3051	(6.383)	0	0	0
2016/07/22	R213	03/11/2016	10.20	Call	Bond Future	6,787.2500	6.7873	6,356.2100	6.3562	(6.351)	0	0	0
2016/07/22	R213	02/02/2017	9.40	Call	Bond Future	3,670.6600	3.6707	3,383.9900	3.3840	(7.810)	0	0	0
2016/07/22	R213	02/02/2017	9.42	Call	Bond Future	3,745.4300	3.7454	3,455.4100	3.4554	(7.743)	0	0	0
2016/07/22	R213	02/02/2017			Bond Future	9.2598	85.5177	9.3342	85.0141	0.804	0.0000	0.0000	0
2016/07/22	R213	02/02/2017	9.41	Call	Bond Future	3,707.8400	3.7078	3,419.4800	3.4195	(7.777)	0	0	0
2016/07/22	R213	02/02/2017	9.40	Put	Bond Future	2,725.4600	2.7255	2,942.3500	2.9424	7.958	0	0	0
2016/07/22	R213	02/02/2017	9.42	Put	Bond Future	2,666.6300	2.6666	2,880.1700	2.8802	8.008	0	0	0
2016/07/22	R213	02/02/2017	9.41	Put	Bond Future	2,695.8000	2.6958	2,911.0000	2.9110	7.983	0	0	0
2016/07/22	R214	04/08/2016	9.24	Call	Bond Future	466.3200	0.4663	306.4100	0.3064	(34.292)	0	0	0
2016/07/22	R214	04/08/2016	9.25	Put	Bond Future	1,547.9300	1.5479	1,856.1700	1.8562	19.913	0	0	0
2016/07/22	R214	04/08/2016	11.30	Call	Bond Future	12,062.5900	12.0626	11,588.6000	11.5886	(3.929)	0	0	5,610
2016/07/22	R214	04/08/2016			Bond Future	9.3921	75.3133	9.4569	74.8393	0.690	0.0000	0.0000	29,129
2016/07/22	R214	04/08/2016	8.55	Put	Bond Future	6,654.1200	6.6541	7,127.0100	7.1270	7.107	0	0	0
2016/07/22	R214	04/08/2016	9.30	Call	Bond Future	623.2200	0.6232	427.2000	0.4272	(31.453)	0	0	1,300
2016/07/22	R214	04/08/2016	9.25	Call	Bond Future	490.1600	0.4902	324.4100	0.3244	(33.815)	0	0	0
2016/07/22	R214	04/08/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/22	R214	04/08/2016	10.30	Put	Bond Future	2.8700	0.0029	3.8200	0.0038	33.101	0	0	0
2016/07/22	R214	04/08/2016	9.26	Call	Bond Future	515.0500	0.5151	343.3600	0.3434	(33.335)	0	0	0
2016/07/22	R214	04/08/2016	8.55	Call	Bond Future	1.5800	0.0016	0.4800	0.0005	(69.620)	0	0	1,300
2016/07/22	R214	04/08/2016	9.30	Put	Bond Future	1,306.0400	1.3060	1,584.0100	1.5840	21.283	0	0	0
2016/07/22	R214	04/08/2016	9.24	Put	Bond Future	1,599.4600	1.5995	1,913.5400	1.9135	19.637	0	0	0
2016/07/22	R214	04/08/2016	10.30	Call	Bond Future	6,204.6300	6.2046	5,731.5900	5.7316	(7.624)	0	0	5,610
2016/07/22	R214	04/08/2016	9.26	Put	Bond Future	1,497.5800	1.4976	1,799.8800	1.7999	20.186	0	0	0
2016/07/22	R214	03/11/2016	10.35	Put	Bond Future	562.6500	0.5627	633.6800	0.6337	12.624	0	0	0
2016/07/22	R214	03/11/2016			Bond Future	9.4327	73.4382	9.4994	72.9543	0.707	0.0000	0.0000	3,409
2016/07/22	R214	03/11/2016	10.34	Put	Bond Future	573.8900	0.5739	646.0700	0.6461	12.577	0	0	0
2016/07/22	R214	03/11/2016	10.35	Call	Bond Future	6,779.2000	6.7792	6,366.2800	6.3663	(6.091)	0	0	0
2016/07/22	R214	03/11/2016	10.33	Call	Bond Future	6,675.9200	6.6759	6,265.3200	6.2653	(6.150)	0	0	0
2016/07/22	R214	03/11/2016	10.34	Call	Bond Future	6,727.5200	6.7275	6,315.7500	6.3158	(6.121)	0	0	0
2016/07/22	R214	03/11/2016	10.33	Put	Bond Future	585.3200	0.5853	658.6700	0.6587	12.532	0	0	0
2016/07/22	R214	02/02/2017			Bond Future	9.4702	74.8871	9.5387	74.3937	0.723	0.0000	0.0000	0
2016/07/22	R214	02/02/2017	9.67	Call	Bond Future	4,269.0000	4.2690	3,975.6700	3.9757	(6.871)	0	0	0
2016/07/22	R214	02/02/2017	9.66	Put	Bond Future	2,875.6000	2.8756	3,077.1500	3.0771	7.009	0	0	0



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2016/07/22	R214	02/02/2017	9.68	Put	Bond Future	2,815.4700	2.8155	3,013.9500	3.0139	7.050	0	0	0
2016/07/22	R214	02/02/2017	9.67	Put	Bond Future	2,845.4000	2.8454	3,045.4200	3.0454	7.030	0	0	0
2016/07/22	R214	02/02/2017	9.68	Call	Bond Future	4,309.1300	4.3091	4,014.2600	4.0143	(6.843)	0	0	0
2016/07/22	R214	02/02/2017	9.66	Call	Bond Future	4,229.0400	4.2290	3,937.2400	3.9372	(6.900)	0	0	0
2016/07/22	R248	04/08/2016			Bond Future	9.4725	96.6516	9.5474	95.9567	0.790	0.0000	0.0000	56,310
2016/07/22	R248	04/08/2016	9.25	Call	Bond Future	444.1700	0.4442	266.2600	0.2663	(40.054)	0	0	0
2016/07/22	R248	04/08/2016	9.24	Put	Bond Future	2,641.3200	2.6413	3,165.6000	3.1656	19.849	0	0	0
2016/07/22	R248	04/08/2016	9.26	Put	Bond Future	2,493.9200	2.4939	3,003.6500	3.0037	20.439	0	0	0
2016/07/22	R248	04/08/2016	9.25	Put	Bond Future	2,567.0700	2.5671	3,084.1500	3.0842	20.143	0	0	0
2016/07/22	R248	04/08/2016	9.26	Call	Bond Future	468.2500	0.4683	282.9900	0.2830	(39.564)	0	0	0
2016/07/22	R248	04/08/2016	9.24	Call	Bond Future	421.0100	0.4210	250.3000	0.2503	(40.548)	0	0	0
2016/07/22	R248	03/11/2016	10.38	Call	Bond Future	8,316.1300	8.3161	7,728.0100	7.7280	(7.072)	0	0	0
2016/07/22	R248	03/11/2016			Bond Future	9.5154	94.0382	9.5924	93.3286	0.810	0.0000	0.0000	6,750
2016/07/22	R248	03/11/2016	10.39	Call	Bond Future	8,381.0100	8.3810	7,791.1800	7.7912	(7.038)	0	0	0
2016/07/22	R248	03/11/2016	10.37	Put	Bond Future	891.9700	0.8920	1,015.1400	1.0151	13.809	0	0	0
2016/07/22	R248	03/11/2016	10.39	Put	Bond Future	862.2100	0.8622	981.9600	0.9820	13.889	0	0	0
2016/07/22	R248	03/11/2016	10.37	Call	Bond Future	8,251.2000	8.2512	7,664.7900	7.6648	(7.107)	0	0	0
2016/07/22	R248	03/11/2016	10.38	Put	Bond Future	877.0400	0.8770	998.5000	0.9985	13.849	0	0	0
2016/07/22	R248	02/02/2017	9.76	Put	Bond Future	3,742.7300	3.7427	4,038.3500	4.0383	7.899	0	0	0
2016/07/22	R248	02/02/2017	9.78	Put	Bond Future	3,666.6300	3.6666	3,957.9100	3.9579	7.944	0	0	0
2016/07/22	R248	02/02/2017			Bond Future	9.5553	95.8936	9.6345	95.1702	0.829	0.0000	0.0000	0
2016/07/22	R248	02/02/2017	9.77	Put	Bond Future	3,704.5100	3.7045	3,997.9600	3.9980	7.921	0	0	0
2016/07/22	R248	02/02/2017	9.76	Call	Bond Future	5,591.5600	5.5916	5,163.7800	5.1638	(7.650)	0	0	0
2016/07/22	R248	02/02/2017	9.77	Call	Bond Future	5,641.9600	5.6420	5,212.0100	5.2120	(7.621)	0	0	0
2016/07/22	R248	02/02/2017	9.78	Call	Bond Future	5,692.5400	5.6925	5,260.4200	5.2604	(7.591)	0	0	0

**Total**

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