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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/07/2016 TO 11/07/2016

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
2016/07/11	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	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
2016/07/11	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	2025	04/08/2016			Bond Future	127.9339	127.9339	127.9474	127.9474	0.011	0.0000	0.0000	3,012
2016/07/11	2025	04/08/2016	123.86	Call	Bond Future	4,073.8800	4.0739	4,087.4000	4.0874	0.332	0	0	0
2016/07/11	2025	04/08/2016	123.87	Call	Bond Future	4,063.8800	4.0639	4,077.4000	4.0774	0.333	0	0	0
2016/07/11	2025	04/08/2016	123.85	Call	Bond Future	4,083.8800	4.0839	4,097.4000	4.0974	0.331	0	0	0
2016/07/11	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	2025	03/11/2016			Bond Future	130.3646	130.3646	130.3774	130.3774	0.010	0.0000	0.0000	0
2016/07/11	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	2025	03/11/2016	129.21	Call	Bond Future	1,154.6400	1.1546	1,167.3900	1.1674	1.104	0	0	0
2016/07/11	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	2025	03/11/2016	129.22	Call	Bond Future	1,144.6400	1.1446	1,157.3900	1.1574	1.114	0	0	0
2016/07/11	2025	03/11/2016	129.23	Call	Bond Future	1,134.6400	1.1346	1,147.3900	1.1474	1.124	0	0	0
2016/07/11	2030	04/08/2016	10.17	Call	Bond Future	7,143.3400	7.1433	7,878.0200	7.8780	10.285	0	0	0
2016/07/11	2030	04/08/2016			Bond Future	9.1200	91.6251	9.0186	92.3598	(1.112)	0.0000	0.0000	27,010
2016/07/11	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	2030	03/11/2016			Bond Future	9.1600	93.3606	9.0554	94.1084	(1.142)	0.0000	0.0000	0
2016/07/11	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	2030	03/11/2016	9.33	Call	Bond Future	1,197.7200	1.1977	1,945.5500	1.9456	62.438	0	0	0
2016/07/11	2030	03/11/2016	9.34	Call	Bond Future	1,267.4900	1.2675	2,015.3200	2.0153	59.001	0	0	0
2016/07/11	2030	03/11/2016	9.35	Call	Bond Future	1,337.1900	1.3372	2,085.0200	2.0850	55.925	0	0	0
2016/07/11	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	2032	04/08/2016	9.01	Call	Bond Future	609.4800	0.6095	818.4800	0.8185	34.292	0	0	0
2016/07/11	2032	04/08/2016			Bond Future	9.2451	94.8116	9.1387	95.6361	(1.151)	0.0000	0.0000	13,640
2016/07/11	2032	04/08/2016	8.99	Call	Bond Future	564.8100	0.5648	760.8200	0.7608	34.704	0	0	0
2016/07/11	2032	04/08/2016	9.00	Call	Bond Future	586.8400	0.5868	789.3000	0.7893	34.500	0	0	0
2016/07/11	2032	04/08/2016	8.99	Put	Bond Future	2,559.5400	2.5595	1,931.0600	1.9311	(24.554)	0	0	0
2016/07/11	2032	04/08/2016	9.01	Put	Bond Future	2,445.5800	2.4456	1,830.0900	1.8301	(25.167)	0	0	0
2016/07/11	2032	04/08/2016	9.00	Put	Bond Future	2,502.2000	2.5022	1,880.1700	1.8802	(24.859)	0	0	0
2016/07/11	2032	03/11/2016			Bond Future	9.2889	92.4484	9.1793	93.2879	(1.180)	0.0000	0.0000	0
2016/07/11	2032	03/11/2016	10.28	Put	Bond Future	580.6500	0.5806	448.0900	0.4481	(22.830)	0	0	0
2016/07/11	2032	03/11/2016	10.30	Put	Bond Future	558.4700	0.5585	429.9400	0.4299	(23.015)	0	0	0
2016/07/11	2032	03/11/2016	10.29	Put	Bond Future	569.4700	0.5695	438.9400	0.4389	(22.921)	0	0	0
2016/07/11	2032	03/11/2016	10.30	Call	Bond Future	7,801.9100	7.8019	8,512.8700	8.5129	9.113	0	0	0
2016/07/11	2032	03/11/2016	10.28	Call	Bond Future	7,689.1000	7.6891	8,396.0300	8.3960	9.194	0	0	0
2016/07/11	2032	03/11/2016	10.29	Call	Bond Future	7,745.4500	7.7454	8,454.4100	8.4544	9.153	0	0	0

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2016/07/11	2032	02/02/2017	9.53	Call	Bond Future	4,524.0700	4.5241	5,011.9200	5.0119	10.783	0	0	0
2016/07/11	2032	02/02/2017			Bond Future	9.3268	94.2850	9.2140	95.1396	(1.210)	0.0000	0.0000	0
2016/07/11	2032	02/02/2017	9.51	Call	Bond Future	4,440.2800	4.4403	4,922.8500	4.9229	10.868	0	0	0
2016/07/11	2032	02/02/2017	9.52	Call	Bond Future	4,481.9500	4.4819	4,967.1600	4.9672	10.826	0	0	0
2016/07/11	2032	02/02/2017	9.51	Put	Bond Future	3,077.6300	3.0776	2,705.6500	2.7056	(12.087)	0	0	0
2016/07/11	2032	02/02/2017	9.53	Put	Bond Future	3,014.4100	3.0144	2,647.7100	2.6477	(12.165)	0	0	0
2016/07/11	2032	02/02/2017	9.52	Put	Bond Future	3,045.7500	3.0457	2,676.4100	2.6764	(12.126)	0	0	0
2016/07/11	2033	04/08/2016	104.99	Call	Bond Future	3,540.5600	3.5406	3,552.0200	3.5520	0.324	0	0	0
2016/07/11	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	2033	04/08/2016			Bond Future	108.5306	108.5306	108.5420	108.5420	0.011	0.0000	0.0000	4,353
2016/07/11	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	2033	04/08/2016	105.00	Call	Bond Future	3,530.5600	3.5306	3,542.0200	3.5420	0.325	0	0	0
2016/07/11	2033	04/08/2016	105.01	Call	Bond Future	3,520.5600	3.5206	3,532.0200	3.5320	0.326	0	0	0
2016/07/11	2033	03/11/2016			Bond Future	109.5758	109.5758	109.5866	109.5866	0.010	0.0000	0.0000	0
2016/07/11	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	2033	03/11/2016	109.16	Call	Bond Future	415.7500	0.4158	426.6100	0.4266	2.612	0	0	0
2016/07/11	2033	03/11/2016	109.17	Call	Bond Future	405.7500	0.4058	416.6100	0.4166	2.677	0	0	0
2016/07/11	2033	03/11/2016	109.18	Call	Bond Future	395.7500	0.3958	406.6100	0.4066	2.744	0	0	0
2016/07/11	2037	04/08/2016			Bond Future	9.3851	92.2377	9.2737	93.1877	(1.187)	0.0000	0.0000	41,219
2016/07/11	2037	04/08/2016	9.24	Put	Bond Future	2,197.5300	2.1975	1,567.9000	1.5679	(28.652)	0	0	0
2016/07/11	2037	04/08/2016	9.26	Put	Bond Future	2,090.1000	2.0901	1,477.3700	1.4774	(29.316)	0	0	0
2016/07/11	2037	04/08/2016	9.24	Call	Bond Future	957.6400	0.9576	1,278.0000	1.2780	33.453	0	0	0
2016/07/11	2037	04/08/2016	9.25	Put	Bond Future	2,143.4000	2.1434	1,522.1900	1.5222	(28.982)	0	0	0
2016/07/11	2037	04/08/2016	9.25	Call	Bond Future	989.8100	0.9898	1,318.5900	1.3186	33.216	0	0	0
2016/07/11	2037	04/08/2016	9.26	Call	Bond Future	1,022.6800	1.0227	1,359.9400	1.3599	32.978	0	0	0
2016/07/11	2037	03/11/2016	10.35	Call	Bond Future	8,024.4400	8.0244	8,818.9800	8.8190	9.902	0	0	0
2016/07/11	2037	03/11/2016	10.36	Put	Bond Future	756.9100	0.7569	586.4800	0.5865	(22.517)	0	0	0
2016/07/11	2037	03/11/2016			Bond Future	9.4262	93.9847	9.3117	94.9520	(1.215)	0.0000	0.0000	0
2016/07/11	2037	03/11/2016	10.36	Call	Bond Future	8,085.0300	8.0850	8,881.9000	8.8819	9.856	0	0	0
2016/07/11	2037	03/11/2016	10.37	Call	Bond Future	8,145.7000	8.1457	8,944.8700	8.9449	9.811	0	0	0
2016/07/11	2037	03/11/2016	10.35	Put	Bond Future	769.8100	0.7698	597.0500	0.5970	(22.442)	0	0	0
2016/07/11	2037	03/11/2016	10.37	Put	Bond Future	744.2000	0.7442	576.0700	0.5761	(22.592)	0	0	0
2016/07/11	2037	02/02/2017	9.68	Put	Bond Future	3,356.3200	3.3563	2,940.8100	2.9408	(12.380)	0	0	0
2016/07/11	2037	02/02/2017			Bond Future	9.4622	91.5949	9.3446	92.5798	(1.243)	0.0000	0.0000	0
2016/07/11	2037	02/02/2017	9.67	Put	Bond Future	3,390.9800	3.3910	2,972.5100	2.9725	(12.341)	0	0	0
2016/07/11	2037	02/02/2017	9.68	Call	Bond Future	5,136.7700	5.1368	5,706.1600	5.7062	11.085	0	0	0
2016/07/11	2037	02/02/2017	9.66	Call	Bond Future	5,044.8800	5.0449	5,608.3400	5.6083	11.169	0	0	0
2016/07/11	2037	02/02/2017	9.67	Call	Bond Future	5,090.8700	5.0909	5,657.3000	5.6573	11.126	0	0	0
2016/07/11	2037	02/02/2017	9.66	Put	Bond Future	3,425.6700	3.4257	3,004.2300	3.0042	(12.302)	0	0	0
2016/07/11	2038	04/08/2016			Bond Future	134.7078	134.7078	134.4902	134.4902	(0.162)	0.0000	0.0000	21,368
2016/07/11	2038	04/08/2016	129.31	Call	Bond Future	5,397.7900	5.3978	5,180.2000	5.1802	(4.031)	0	0	0
2016/07/11	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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2016/07/11	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	2038	04/08/2016	129.32	Call	Bond Future	5,387.7900	5.3878	5,170.2000	5.1702	(4.039)	0	0	0
2016/07/11	2038	04/08/2016	129.30	Call	Bond Future	5,407.7900	5.4078	5,190.2000	5.1902	(4.024)	0	0	0
2016/07/11	2038	03/11/2016	136.32	Call	Bond Future	947.2200	0.9472	724.4800	0.7245	(23.515)	0	0	0
2016/07/11	2038	03/11/2016			Bond Future	137.2672	137.2672	137.0445	137.0445	(0.162)	0.0000	0.0000	0
2016/07/11	2038	03/11/2016	136.33	Call	Bond Future	937.2200	0.9372	714.4800	0.7145	(23.766)	0	0	0
2016/07/11	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	2038	03/11/2016	136.31	Call	Bond Future	957.2200	0.9572	734.4800	0.7345	(23.269)	0	0	0
2016/07/11	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	2040	04/08/2016			Bond Future	9.4351	96.1577	9.3236	97.1769	(1.181)	0.0000	0.0000	722
2016/07/11	2040	04/08/2016	9.49	Put	Bond Future	1,390.9600	1.3910	901.4100	0.9014	(35.195)	0	0	0
2016/07/11	2040	04/08/2016	9.50	Call	Bond Future	1,936.3800	1.9364	2,475.4200	2.4754	27.838	0	0	0
2016/07/11	2040	04/08/2016	9.51	Call	Bond Future	1,986.9200	1.9869	2,535.2500	2.5353	27.597	0	0	0
2016/07/11	2040	04/08/2016	9.49	Call	Bond Future	1,886.9600	1.8870	2,416.6300	2.4166	28.070	0	0	0
2016/07/11	2040	04/08/2016	9.51	Put	Bond Future	1,311.3700	1.3114	840.4800	0.8405	(35.908)	0	0	0
2016/07/11	2040	04/08/2016	9.50	Put	Bond Future	1,350.5400	1.3505	870.3600	0.8704	(35.555)	0	0	0
2016/07/11	2040	03/11/2016			Bond Future	9.4763	97.9790	9.3618	99.0167	(1.208)	0.0000	0.0000	0
2016/07/11	2040	03/11/2016	9.69	Put	Bond Future	2,552.0700	2.5521	2,123.8600	2.1239	(16.779)	0	0	0
2016/07/11	2040	03/11/2016	9.71	Put	Bond Future	2,481.9400	2.4819	2,061.9200	2.0619	(16.923)	0	0	0
2016/07/11	2040	03/11/2016	9.70	Put	Bond Future	2,516.8100	2.5168	2,092.7000	2.0927	(16.851)	0	0	0
2016/07/11	2040	03/11/2016	9.71	Call	Bond Future	4,545.6300	4.5456	5,163.3000	5.1633	13.588	0	0	0
2016/07/11	2040	03/11/2016	9.69	Call	Bond Future	4,442.0500	4.4420	5,051.5300	5.0515	13.721	0	0	0
2016/07/11	2040	03/11/2016	9.70	Call	Bond Future	4,493.7100	4.4937	5,107.2900	5.1073	13.654	0	0	0
2016/07/11	2044	04/08/2016	9.50	Call	Bond Future	1,816.8000	1.8168	2,332.6200	2.3326	28.392	0	0	0
2016/07/11	2044	04/08/2016			Bond Future	9.4647	93.2765	9.3533	94.3058	(1.177)	0.0000	0.0000	19,251
2016/07/11	2044	04/08/2016	9.51	Call	Bond Future	1,865.5900	1.8656	2,390.8300	2.3908	28.154	0	0	0
2016/07/11	2044	04/08/2016	9.49	Put	Bond Future	1,538.1200	1.5381	1,015.1200	1.0151	(34.003)	0	0	0
2016/07/11	2044	04/08/2016	9.51	Put	Bond Future	1,452.5600	1.4526	948.4600	0.9485	(34.704)	0	0	0
2016/07/11	2044	04/08/2016	9.49	Call	Bond Future	1,769.1400	1.7691	2,275.4800	2.2755	28.621	0	0	0
2016/07/11	2044	04/08/2016	9.50	Put	Bond Future	1,494.7000	1.4947	981.1800	0.9812	(34.356)	0	0	0
2016/07/11	2044	03/11/2016			Bond Future	9.5050	95.0432	9.3907	96.0913	(1.203)	0.0000	0.0000	285
2016/07/11	2044	03/11/2016	10.42	Call	Bond Future	8,618.9000	8.6189	9,470.0800	9.4701	9.876	0	0	0
2016/07/11	2044	03/11/2016	10.41	Put	Bond Future	922.1300	0.9221	722.7100	0.7227	(21.626)	0	0	0
2016/07/11	2044	03/11/2016	10.43	Put	Bond Future	892.9000	0.8929	698.5200	0.6985	(21.770)	0	0	0
2016/07/11	2044	03/11/2016	10.42	Put	Bond Future	907.4800	0.9075	710.5800	0.7106	(21.697)	0	0	0
2016/07/11	2044	03/11/2016	10.43	Call	Bond Future	8,682.4100	8.6824	9,536.1100	9.5361	9.833	0	0	0
2016/07/11	2044	03/11/2016	10.41	Call	Bond Future	8,555.3400	8.5553	9,404.0000	9.4040	9.920	0	0	0
2016/07/11	2044	02/02/2017			Bond Future	9.5406	92.5493	9.4233	93.6166	(1.230)	0.0000	0.0000	0
2016/07/11	2044	02/02/2017	9.77	Call	Bond Future	5,663.0400	5.6630	6,284.5100	6.2845	10.974	0	0	0
2016/07/11	2044	02/02/2017	9.76	Put	Bond Future	3,672.2700	3.6723	3,223.2500	3.2232	(12.227)	0	0	0
2016/07/11	2044	02/02/2017	9.78	Put	Bond Future	3,598.0200	3.5980	3,155.3000	3.1553	(12.305)	0	0	0
2016/07/11	2044	02/02/2017	9.77	Put	Bond Future	3,635.1200	3.6351	3,189.2500	3.1893	(12.266)	0	0	0
2016/07/11	2044	02/02/2017	9.78	Call	Bond Future	5,712.6000	5.7126	6,337.2200	6.3372	10.934	0	0	0
2016/07/11	2044	02/02/2017	9.76	Call	Bond Future	5,613.3900	5.6134	6,231.7100	6.2317	11.015	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
2016/07/11	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	2046	04/08/2016			Bond Future	134.6585	134.6585	134.6732	134.6732	0.011	0.0000	0.0000	17,314
2016/07/11	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	2046	04/08/2016	129.00	Call	Bond Future	5,658.5200	5.6585	5,673.1600	5.6732	0.259	0	0	0
2016/07/11	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	2046	04/08/2016	129.01	Call	Bond Future	5,648.5200	5.6485	5,663.1600	5.6632	0.259	0	0	0
2016/07/11	2046	04/08/2016	129.02	Call	Bond Future	5,638.5200	5.6385	5,653.1600	5.6532	0.260	0	0	0
2016/07/11	2046	03/11/2016	137.07	Put	Bond Future	1,355.1700	1.3552	1,341.3100	1.3413	(1.023)	0	0	0
2016/07/11	2046	03/11/2016			Bond Future	135.7148	135.7148	135.7287	135.7287	0.010	0.0000	0.0000	0
2016/07/11	2046	03/11/2016	137.09	Put	Bond Future	1,375.1700	1.3752	1,361.3100	1.3613	(1.008)	0	0	0
2016/07/11	2046	03/11/2016	137.08	Put	Bond Future	1,365.1700	1.3652	1,351.3100	1.3513	(1.015)	0	0	0
2016/07/11	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	2050	04/08/2016	139.14	Call	Bond Future	4,376.9100	4.3769	4,392.6200	4.3926	0.359	0	0	0
2016/07/11	2050	04/08/2016			Bond Future	143.5169	143.5169	143.5326	143.5326	0.011	0.0000	0.0000	21,635
2016/07/11	2050	04/08/2016	139.12	Call	Bond Future	4,396.9100	4.3969	4,412.6200	4.4126	0.357	0	0	0
2016/07/11	2050	04/08/2016	139.13	Call	Bond Future	4,386.9100	4.3869	4,402.6200	4.4026	0.358	0	0	0
2016/07/11	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	2050	03/11/2016	149.52	Put	Bond Future	3,276.4200	3.2764	3,261.6300	3.2616	(0.451)	0	0	0
2016/07/11	2050	03/11/2016			Bond Future	146.2436	146.2436	146.2584	146.2584	0.010	0.0000	0.0000	0
2016/07/11	2050	03/11/2016	149.54	Put	Bond Future	3,296.4200	3.2964	3,281.6300	3.2816	(0.449)	0	0	0
2016/07/11	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	2050	03/11/2016	149.53	Put	Bond Future	3,286.4200	3.2864	3,271.6300	3.2716	(0.450)	0	0	0
2016/07/11	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	AL37	04/08/2016			Index Future	493.6640	493.6640	495.0930	495.0930	0.289	0.0000	0.0000	15
2016/07/11	AL37	03/11/2016			Index Future	503.1150	503.1150	504.5640	504.5640	0.288	0.0000	0.0000	0
2016/07/11	AL7T	04/08/2016			Index Future	574.2810	574.2810	578.0710	578.0710	0.660	0.0000	0.0000	11
2016/07/11	AL7T	03/11/2016			Index Future	585.2750	585.2750	589.1300	589.1300	0.659	0.0000	0.0000	0
2016/07/11	ALBI	04/08/2016			Index Future	522.2790	522.2790	526.0180	526.0180	0.716	0.0000	0.0000	727
2016/07/11	ALBI	03/11/2016			Index Future	532.2780	532.2780	536.0810	536.0810	0.714	0.0000	0.0000	12
2016/07/11	ALBI	02/02/2017			Index Future	542.8480	542.8480	546.7160	546.7160	0.713	0.0000	0.0000	0

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2016/07/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/07/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/07/11	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/11	EL28	04/08/2016			Bond Future	132.6995		132.6995	132.5806	132.5806	(0.090)	0.0000	0.0000	0
2016/07/11	EL28	04/08/2016	126.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	EL28	04/08/2016	126.88	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	EL28	04/08/2016	126.86	Call	Bond Future	5,839.4900		5.8395	5,720.5600	5.7206	(2.037)	0	0	0
2016/07/11	EL28	04/08/2016	126.87	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	EL28	04/08/2016	126.87	Call	Bond Future	5,829.4900		5.8295	5,710.5600	5.7106	(2.040)	0	0	0
2016/07/11	EL28	04/08/2016	126.88	Call	Bond Future	5,819.4900		5.8195	5,700.5600	5.7006	(2.044)	0	0	0
2016/07/11	EL28	03/11/2016	132.17	Call	Bond Future	1,390.2800		1.3903	1,268.0300	1.2680	(8.793)	0	0	0
2016/07/11	EL28	03/11/2016			Bond Future	133.5603		133.5603	133.4380	133.4380	(0.092)	0.0000	0.0000	0
2016/07/11	EL28	03/11/2016	132.15	Call	Bond Future	1,410.2800		1.4103	1,288.0300	1.2880	(8.668)	0	0	0
2016/07/11	EL28	03/11/2016	132.16	Call	Bond Future	1,400.2800		1.4003	1,278.0300	1.2780	(8.730)	0	0	0
2016/07/11	EL28	03/11/2016	132.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	EL28	03/11/2016	132.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	EL28	03/11/2016	132.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	ES33	04/08/2016			Bond Future	10.2584		80.9731	10.1517	81.6858	(1.041)	0.0000	0.0000	8,882
2016/07/11	ES33	04/08/2016	10.24	Put	Bond Future	122.4100		0.1224	0.0000	0.0000	(100.000)	0	0	0
2016/07/11	ES33	04/08/2016	10.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	ES33	04/08/2016	10.25	Put	Bond Future	55.9900		0.0560	0.0000	0.0000	(100.000)	0	0	0

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2016/07/11	ES33	04/08/2016	10.26	Call	Bond Future	10.3400	0.0103	723.0200	0.7230	6892.456	0	0	0
2016/07/11	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	590.2700	0.5903	100.000	0	0	0
2016/07/11	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	656.6900	0.6567	100.000	0	0	0
2016/07/11	ES33	03/11/2016			Bond Future	10.3312	78.7141	10.2211	79.4398	(1.066)	0.0000	0.0000	0
2016/07/11	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	ES33	03/11/2016	11.31	Call	Bond Future	6,027.5600	6.0276	6,753.2000	6.7532	12.039	0	0	0
2016/07/11	ES33	03/11/2016	11.29	Call	Bond Future	5,911.6500	5.9116	6,637.2900	6.6373	12.275	0	0	0
2016/07/11	ES33	03/11/2016	11.30	Call	Bond Future	5,969.6400	5.9696	6,695.2800	6.6953	12.156	0	0	0
2016/07/11	ES33	02/02/2017			Bond Future	10.4013	80.2778	10.2878	81.0164	(1.091)	0.0000	0.0000	0
2016/07/11	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	ES33	02/02/2017	10.59	Call	Bond Future	1,205.6200	1.2056	1,944.2400	1.9442	61.265	0	0	0
2016/07/11	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	ES33	02/02/2017	10.60	Call	Bond Future	1,268.7100	1.2687	2,007.3300	2.0073	58.218	0	0	0
2016/07/11	ES33	02/02/2017	10.61	Call	Bond Future	1,331.7200	1.3317	2,070.3400	2.0703	55.464	0	0	0
2016/07/11	ES42	04/08/2016			Bond Future	10.3780	85.7057	10.2713	86.5276	(1.028)	0.0000	0.0000	7,270
2016/07/11	ES42	03/11/2016			Bond Future	10.4484	83.0663	10.3384	83.9032	(1.053)	0.0000	0.0000	0
2016/07/11	GOVI	04/08/2016	520.99	Put	GOVI	8,740.0000	0.8740	0.0000	0.0000	(100.000)	0	0	0
2016/07/11	GOVI	04/08/2016			GOVI	520.1160	520.1160	523.6150	523.6150	0.673	0.0000	0.0000	448
2016/07/11	GOVI	04/08/2016	521.01	Put	GOVI	8,940.0000	0.8940	0.0000	0.0000	(100.000)	0	0	0
2016/07/11	GOVI	04/08/2016	521.00	Put	GOVI	8,840.0000	0.8840	0.0000	0.0000	(100.000)	0	0	0
2016/07/11	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	26,150.0000	2.6150	100.000	0	0	0
2016/07/11	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	26,050.0000	2.6050	100.000	0	0	0
2016/07/11	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	26,250.0000	2.6250	100.000	0	0	0
2016/07/11	GOVI	03/11/2016	476.11	Call	GOVI	539,640.0000	53.9640	575,220.0000	57.5220	6.593	0	0	0
2016/07/11	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	GOVI	03/11/2016			GOVI	530.0740	530.0740	533.6320	533.6320	0.671	0.0000	0.0000	137
2016/07/11	GOVI	03/11/2016	476.12	Call	GOVI	539,540.0000	53.9540	575,120.0000	57.5120	6.595	0	0	0
2016/07/11	GOVI	03/11/2016	476.13	Call	GOVI	539,440.0000	53.9440	575,020.0000	57.5020	6.596	0	0	0
2016/07/11	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	GOVI	02/02/2017	533.34	Call	GOVI	72,600.0000	7.2600	108,790.0000	10.8790	49.848	0	0	0
2016/07/11	GOVI	02/02/2017			GOVI	540.6000	540.6000	544.2190	544.2190	0.669	0.0000	0.0000	0
2016/07/11	GOVI	02/02/2017	533.32	Call	GOVI	72,800.0000	7.2800	108,990.0000	10.8990	49.712	0	0	0
2016/07/11	GOVI	02/02/2017	533.33	Call	GOVI	72,700.0000	7.2700	108,890.0000	10.8890	49.780	0	0	0
2016/07/11	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/07/11	IGOV	04/08/2016			Index Future	248.2200	248.2200	248.2340	248.2340	0.006	0.0000	0.0000	1,059
2016/07/11	IGOV	03/11/2016			Index Future	252.9870	252.9870	252.9980	252.9980	0.004	0.0000	0.0000	24
2016/07/11	IGOV	02/02/2017			Index Future	258.0260	258.0260	258.0330	258.0330	0.003	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
2016/07/11	ILBI	04/08/2016			Index Future	672.4890	672.4890	672.3800	672.3800	(0.016)	0.0000	0.0000	156
2016/07/11	ILBI	03/11/2016			Index Future	685.3200	685.3200	685.2080	685.2080	(0.016)	0.0000	0.0000	0
2016/07/11	IS01	19/12/2016			Interest Rate Swap	100.0775	100.0775	100.0770	100.0770	0.000	0.0000	0.0000	0
2016/07/11	IS01	16/03/2017			Interest Rate Swap	100.0454	100.0454	100.0449	100.0449	0.000	0.0000	0.0000	0
2016/07/11	IS01	15/06/2017			Interest Rate Swap	99.7030	99.7030	99.6981	99.6981	(0.005)	0.0000	0.0000	0
2016/07/11	IS01	21/09/2017			Interest Rate Swap	99.7929	99.7929	99.7884	99.7884	(0.005)	0.0000	0.0000	0
2016/07/11	IS02	18/12/2017			Interest Rate Swap	100.1220	100.1220	100.1094	100.1094	(0.013)	0.0000	0.0000	0
2016/07/11	IS02	16/03/2018			Interest Rate Swap	99.4550	99.4550	99.4361	99.4361	(0.019)	0.0000	0.0000	0
2016/07/11	IS02	15/06/2018			Interest Rate Swap	99.1927	99.1927	99.1518	99.1518	(0.041)	0.0000	0.0000	0
2016/07/11	IS02	21/09/2018			Interest Rate Swap	99.3180	99.3180	99.2551	99.2551	(0.063)	0.0000	0.0000	0
2016/07/11	IS05	17/12/2020			Interest Rate Swap	98.4210	98.4210	98.1861	98.1861	(0.239)	0.0000	0.0000	0
2016/07/11	IS05	16/03/2021			Interest Rate Swap	97.7828	97.7828	97.5431	97.5431	(0.245)	0.0000	0.0000	0
2016/07/11	IS05	15/06/2021			Interest Rate Swap	97.1082	97.1082	96.8621	96.8621	(0.253)	0.0000	0.0000	0
2016/07/11	IS05	21/09/2021			Interest Rate Swap	97.4033	97.4033	97.1487	97.1487	(0.261)	0.0000	0.0000	0
2016/07/11	IS10	17/12/2025			Interest Rate Swap	98.7849	98.7849	98.1492	98.1492	(0.644)	0.0000	0.0000	0
2016/07/11	IS10	16/03/2026			Interest Rate Swap	95.9014	95.9014	95.2398	95.2398	(0.690)	0.0000	0.0000	0
2016/07/11	IS10	15/06/2026			Interest Rate Swap	94.6862	94.6862	94.0083	94.0083	(0.716)	0.0000	0.0000	0
2016/07/11	IS10	21/09/2026			Interest Rate Swap	96.7520	96.7520	96.0765	96.0765	(0.698)	0.0000	0.0000	0
2016/07/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/07/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/07/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/07/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/07/11	JBAF	20/07/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/07/11	JBAF	17/08/2016			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2016/07/11	JBAF	21/09/2016			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/07/11	JBAF	19/10/2016			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2016/07/11	JBAF	16/11/2016			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2016/07/11	JBAF	21/12/2016			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2016/07/11	JBAF	15/02/2017			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0
2016/07/11	JBAF	15/03/2017			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2016/07/11	JBAF	21/06/2017			Jibar Tradeable Future	7.7200	92.2800	7.7200	92.2800	0.000	0.0000	0.0000	0
2016/07/11	JBAF	20/09/2017			Jibar Tradeable Future	7.7600	92.2400	7.7600	92.2400	0.000	0.0000	0.0000	0
2016/07/11	JBAF	20/12/2017			Jibar Tradeable Future	7.8000	92.2000	7.8000	92.2000	0.000	0.0000	0.0000	0
2016/07/11	JBAF	20/03/2018			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2016/07/11	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/07/11	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
2016/07/11	R023	04/08/2016	8.24	Call	Bond Future	320.5300	0.3205	413.5100	0.4135	29.008	0	0	0
2016/07/11	R023	04/08/2016	8.25	Put	Bond Future	1,418.4100	1.4184	1,094.6700	1.0947	(22.824)	0	0	0
2016/07/11	R023	04/08/2016			Bond Future	8.4723	99.8496	8.3858	100.2698	(1.021)	0.0000	0.0000	11,610
2016/07/11	R023	04/08/2016	8.25	Call	Bond Future	334.3600	0.3344	430.8400	0.4308	28.855	0	0	0
2016/07/11	R023	04/08/2016	8.26	Call	Bond Future	348.5300	0.3485	448.5700	0.4486	28.703	0	0	0
2016/07/11	R023	04/08/2016	8.24	Put	Bond Future	1,453.7000	1.4537	1,126.4600	1.1265	(22.511)	0	0	0
2016/07/11	R023	04/08/2016	8.26	Put	Bond Future	1,383.4900	1.3835	1,063.3100	1.0633	(23.143)	0	0	0
2016/07/11	R023	03/11/2016	9.73	Put	Bond Future	152.9500	0.1529	115.0200	0.1150	(24.799)	0	0	0
2016/07/11	R023	03/11/2016			Bond Future	8.5093	97.8096	8.4186	98.2370	(1.066)	0.0000	0.0000	607
2016/07/11	R023	03/11/2016	9.75	Put	Bond Future	145.5200	0.1455	109.1300	0.1091	(25.007)	0	0	0
2016/07/11	R023	03/11/2016	9.73	Call	Bond Future	5,682.1300	5.6821	6,071.6100	6.0716	6.854	0	0	0
2016/07/11	R023	03/11/2016	9.74	Put	Bond Future	149.2000	0.1492	112.0400	0.1120	(24.906)	0	0	0
2016/07/11	R023	03/11/2016	9.74	Call	Bond Future	5,722.0200	5.7220	6,112.2700	6.1123	6.820	0	0	0
2016/07/11	R023	03/11/2016	9.75	Call	Bond Future	5,761.9500	5.7620	6,152.9700	6.1530	6.786	0	0	0
2016/07/11	R023	02/02/2017	8.85	Call	Bond Future	2,842.6100	2.8426	3,103.6100	3.1036	9.182	0	0	0
2016/07/11	R023	02/02/2017			Bond Future	8.5373	99.7524	8.4422	100.1866	(1.115)	0.0000	0.0000	0
2016/07/11	R023	02/02/2017	8.86	Call	Bond Future	2,870.5100	2.8705	3,132.9400	3.1329	9.142	0	0	0
2016/07/11	R023	02/02/2017	8.84	Put	Bond Future	1,450.0700	1.4501	1,275.4000	1.2754	(12.046)	0	0	0
2016/07/11	R023	02/02/2017	8.86	Put	Bond Future	1,416.4100	1.4164	1,244.6100	1.2446	(12.129)	0	0	0
2016/07/11	R023	02/02/2017	8.84	Call	Bond Future	2,814.8400	2.8148	3,074.4000	3.0744	9.221	0	0	0
2016/07/11	R023	02/02/2017	8.85	Put	Bond Future	1,433.1600	1.4332	1,259.9300	1.2599	(12.087)	0	0	0
2016/07/11	R035	04/08/2016			Bond Future	9.3293	99.9504	9.2230	100.8588	(1.140)	0.0000	0.0000	4,572
2016/07/11	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	R035	04/08/2016	10.35	Call	Bond Future	8,088.3500	8.0884	8,996.7300	8.9967	11.231	0	0	0
2016/07/11	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	R035	04/08/2016	10.36	Call	Bond Future	8,162.2900	8.1623	9,070.6700	9.0707	11.129	0	0	0
2016/07/11	R035	04/08/2016	10.37	Call	Bond Future	8,236.1400	8.2361	9,144.5200	9.1445	11.029	0	0	0
2016/07/11	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	R035	03/11/2016			Bond Future	9.3737	97.3416	9.2643	98.2665	(1.168)	0.0000	0.0000	0
2016/07/11	R035	03/11/2016	9.59	Call	Bond Future	1,788.4600	1.7885	2,713.3500	2.7133	51.714	0	0	0
2016/07/11	R035	03/11/2016	9.57	Call	Bond Future	1,625.2300	1.6252	2,550.1200	2.5501	56.908	0	0	0
2016/07/11	R035	03/11/2016	9.58	Call	Bond Future	1,706.9000	1.7069	2,631.7900	2.6318	54.185	0	0	0
2016/07/11	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	R186	04/08/2016	8.51	Put	Bond Future	2,069.2900	2.0693	1,527.3100	1.5273	(26.192)	0	0	0
2016/07/11	R186	04/08/2016	8.85	Call	Bond Future	1,741.9300	1.7419	2,190.5800	2.1906	25.756	0	0	750
2016/07/11	R186	04/08/2016	8.90	Call	Bond Future	1,977.9400	1.9779	2,461.7300	2.4617	24.459	0	0	500
2016/07/11	R186	04/08/2016	9.60	Call	Bond Future	6,231.7100	6.2317	6,958.3400	6.9583	11.660	0	0	0
2016/07/11	R186	04/08/2016	10.00	Put	Bond Future	1.4400	0.0014	0.2800	0.0003	(80.556)	0	0	6,500
2016/07/11	R186	04/08/2016			Bond Future	8.7131	113.4467	8.6116	114.1885	(1.165)	0.0000	0.0000	96,020
2016/07/11	R186	04/08/2016	8.50	Put	Bond Future	2,120.9200	2.1209	1,572.4900	1.5725	(25.858)	0	0	0
2016/07/11	R186	04/08/2016	9.30	Put	Bond Future	113.2400	0.1132	48.5200	0.0485	(57.153)	0	0	0
2016/07/11	R186	04/08/2016	9.20	Call	Bond Future	3,650.8900	3.6509	4,295.6200	4.2956	17.660	0	0	0
2016/07/11	R186	04/08/2016	9.25	Put	Bond Future	144.3300	0.1443	64.6600	0.0647	(55.200)	0	0	1,000
2016/07/11	R186	04/08/2016	9.35	Put	Bond Future	88.1400	0.0881	36.0800	0.0361	(59.065)	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
2016/07/11	R186	04/08/2016	9.40	Put	Bond Future	68.0600	0.0681	26.5900	0.0266	(60.932)	0	0	3,569
2016/07/11	R186	04/08/2016	8.51	Call	Bond Future	577.9600	0.5780	777.8300	0.7778	34.582	0	0	0
2016/07/11	R186	04/08/2016	8.85	Put	Bond Future	751.7500	0.7517	458.5500	0.4585	(39.002)	0	0	0
2016/07/11	R186	04/08/2016	8.49	Call	Bond Future	533.7100	0.5337	720.8000	0.7208	35.055	0	0	0
2016/07/11	R186	04/08/2016	9.10	Call	Bond Future	3,052.8000	3.0528	3,654.6000	3.6546	19.713	0	0	0
2016/07/11	R186	04/08/2016	8.50	Call	Bond Future	555.4700	0.5555	748.8900	0.7489	34.821	0	0	0
2016/07/11	R186	04/08/2016	9.30	Call	Bond Future	4,275.8800	4.2759	4,953.0100	4.9530	15.836	0	0	500
2016/07/11	R186	04/08/2016	8.90	Put	Bond Future	629.0600	0.6291	371.0000	0.3710	(41.023)	0	0	0
2016/07/11	R186	04/08/2016	9.20	Put	Bond Future	182.4800	0.1825	85.3600	0.0854	(53.222)	0	0	2,500
2016/07/11	R186	04/08/2016	9.25	Call	Bond Future	3,960.6200	3.9606	4,622.8000	4.6228	16.719	0	0	0
2016/07/11	R186	04/08/2016	9.35	Call	Bond Future	4,595.6200	4.5956	5,285.4100	5.2854	15.010	0	0	500
2016/07/11	R186	04/08/2016	9.40	Call	Bond Future	4,918.8900	4.9189	5,619.2700	5.6193	14.239	0	0	0
2016/07/11	R186	04/08/2016	9.10	Put	Bond Future	284.7100	0.2847	144.6600	0.1447	(49.190)	0	0	2,500
2016/07/11	R186	04/08/2016	9.60	Put	Bond Future	22.3900	0.0224	7.1700	0.0072	(67.977)	0	0	4,031
2016/07/11	R186	04/08/2016	10.00	Call	Bond Future	8,857.8300	8.8578	9,598.5200	9.5985	8.362	0	0	0
2016/07/11	R186	04/08/2016	8.49	Put	Bond Future	2,173.3400	2.1733	1,618.5800	1.6186	(25.526)	0	0	0
2016/07/11	R186	03/11/2016	9.40	Put	Bond Future	851.4100	0.8514	671.8500	0.6719	(21.090)	0	0	0
2016/07/11	R186	03/11/2016			Bond Future	8.7489	115.5952	8.6436	116.3502	(1.204)	0.0000	0.0000	1,253
2016/07/11	R186	03/11/2016	9.20	Put	Bond Future	1,205.2100	1.2052	971.4200	0.9714	(19.398)	0	0	0
2016/07/11	R186	03/11/2016	8.95	Put	Bond Future	1,803.3700	1.8034	1,490.9100	1.4909	(17.326)	0	0	0
2016/07/11	R186	03/11/2016	8.97	Put	Bond Future	1,748.3300	1.7483	1,442.5400	1.4425	(17.490)	0	0	0
2016/07/11	R186	03/11/2016	9.66	Call	Bond Future	6,779.6200	6.7796	7,412.0900	7.4121	9.329	0	0	0
2016/07/11	R186	03/11/2016	8.96	Put	Bond Future	1,775.6900	1.7757	1,466.5600	1.4666	(17.409)	0	0	0
2016/07/11	R186	03/11/2016	8.97	Call	Bond Future	3,311.1800	3.3112	3,760.4000	3.7604	13.567	0	0	0
2016/07/11	R186	03/11/2016	9.71	Call	Bond Future	7,060.6800	7.0607	7,702.3700	7.7024	9.088	0	0	0
2016/07/11	R186	03/11/2016	9.20	Call	Bond Future	4,362.5600	4.3626	4,883.7800	4.8838	11.948	0	0	1,425
2016/07/11	R186	03/11/2016	8.95	Call	Bond Future	3,226.0700	3.2261	3,668.6200	3.6686	13.718	0	0	0
2016/07/11	R186	03/11/2016	9.40	Call	Bond Future	5,369.9000	5.3699	5,945.3500	5.9453	10.716	0	0	1,425
2016/07/11	R186	03/11/2016	9.66	Put	Bond Future	526.1500	0.5262	403.6100	0.4036	(23.290)	0	0	5,000
2016/07/11	R186	03/11/2016	9.71	Put	Bond Future	477.9600	0.4780	364.6400	0.3646	(23.709)	0	0	5,000
2016/07/11	R186	03/11/2016	8.96	Call	Bond Future	3,268.5000	3.2685	3,714.3800	3.7144	13.642	0	0	0
2016/07/11	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	R197	04/08/2016			Bond Future	299.4766	299.4766	299.5077	299.5077	0.010	0.0000	0.0000	1,608
2016/07/11	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	R197	04/08/2016	293.98	Call	Bond Future	5,496.6300	5.4966	5,527.7300	5.5277	0.566	0	0	0
2016/07/11	R197	04/08/2016	293.96	Call	Bond Future	5,516.6300	5.5166	5,547.7300	5.5477	0.564	0	0	0
2016/07/11	R197	04/08/2016	293.97	Call	Bond Future	5,506.6300	5.5066	5,537.7300	5.5377	0.565	0	0	0
2016/07/11	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	R197	03/11/2016	303.56	Call	Bond Future	1,606.5100	1.6065	1,635.8300	1.6358	1.825	0	0	0
2016/07/11	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	R197	03/11/2016			Bond Future	305.1665	305.1665	305.1958	305.1958	0.010	0.0000	0.0000	0
2016/07/11	R197	03/11/2016	303.57	Call	Bond Future	1,596.5100	1.5965	1,625.8300	1.6258	1.837	0	0	0
2016/07/11	R197	03/11/2016	303.58	Call	Bond Future	1,586.5100	1.5865	1,615.8300	1.6158	1.848	0	0	0
2016/07/11	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	R202	04/08/2016	243.25	Call	Bond Future	6,677.9500	6.6779	6,624.4300	6.6244	(0.801)	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
2016/07/11	R202	04/08/2016			Bond Future	249.4689		249.4689	249.4955	0.011	0.0000	0.0000	37,066
2016/07/11	R202	04/08/2016	243.26	Call	Bond Future	6,669.4700	6.6695	6,615.7900	6.6158	(0.805)	0	0	0
2016/07/11	R202	04/08/2016	243.24	Put	Bond Future	457.5500	0.4576	377.5900	0.3776	(17.476)	0	0	0
2016/07/11	R202	04/08/2016	243.26	Put	Bond Future	460.5800	0.4606	380.3100	0.3803	(17.428)	0	0	0
2016/07/11	R202	04/08/2016	243.24	Call	Bond Future	6,686.4400	6.6864	6,633.0700	6.6331	(0.798)	0	0	0
2016/07/11	R202	04/08/2016	243.25	Put	Bond Future	459.0600	0.4591	378.9500	0.3790	(17.451)	0	0	0
2016/07/11	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	R202	03/11/2016			Bond Future	254.2087	254.2087	254.2339	254.2339	0.010	0.0000	0.0000	0
2016/07/11	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	R202	03/11/2016	253.85	Call	Bond Future	358.7200	0.3587	383.9400	0.3839	7.031	0	0	0
2016/07/11	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	R202	03/11/2016	253.86	Call	Bond Future	348.7200	0.3487	373.9400	0.3739	7.232	0	0	0
2016/07/11	R202	03/11/2016	253.87	Call	Bond Future	338.7200	0.3387	363.9400	0.3639	7.446	0	0	0
2016/07/11	R203	04/08/2016	7.26	Call	Bond Future	37.4200	0.0374	45.6200	0.0456	21.913	0	0	0
2016/07/11	R203	04/08/2016			Bond Future	7.5143	104.0675	7.4563	104.1281	(0.772)	0.0000	0.0000	58,231
2016/07/11	R203	04/08/2016	7.24	Call	Bond Future	33.2300	0.0332	40.5300	0.0405	21.968	0	0	0
2016/07/11	R203	04/08/2016	7.25	Call	Bond Future	35.2400	0.0352	42.9800	0.0430	21.964	0	0	0
2016/07/11	R203	04/08/2016	7.24	Put	Bond Future	319.8100	0.3198	266.6100	0.2666	(16.635)	0	0	0
2016/07/11	R203	04/08/2016	7.26	Put	Bond Future	303.0600	0.3031	250.7600	0.2508	(17.257)	0	0	0
2016/07/11	R203	04/08/2016	7.25	Put	Bond Future	311.3500	0.3114	258.5900	0.2586	(16.946)	0	0	0
2016/07/11	R203	03/11/2016	8.86	Call	Bond Future	1,150.0300	1.1500	1,209.1300	1.2091	5.139	0	0	0
2016/07/11	R203	03/11/2016			Bond Future	7.4452	101.8667	7.3707	101.9276	(1.001)	0.0000	0.0000	0
2016/07/11	R203	03/11/2016	8.84	Call	Bond Future	1,134.4200	1.1344	1,193.4100	1.1934	5.200	0	0	0
2016/07/11	R203	03/11/2016	8.85	Call	Bond Future	1,142.2200	1.1422	1,201.2700	1.2013	5.170	0	0	0
2016/07/11	R203	03/11/2016	8.84	Put	Bond Future	6.1600	0.0062	4.3100	0.0043	(30.032)	0	0	0
2016/07/11	R203	03/11/2016	8.86	Put	Bond Future	5.7300	0.0057	3.9900	0.0040	(30.366)	0	0	0
2016/07/11	R203	03/11/2016	8.85	Put	Bond Future	5.9400	0.0059	4.1500	0.0042	(30.135)	0	0	0
2016/07/11	R203	02/02/2017	7.70	Call	Bond Future	382.3600	0.3824	424.6500	0.4247	11.060	0	0	0
2016/07/11	R203	02/02/2017	7.71	Put	Bond Future	98.8000	0.0988	81.0100	0.0810	(18.006)	0	0	0
2016/07/11	R203	02/02/2017			Bond Future	7.2139	103.8902	7.1102	103.9505	(1.437)	0.0000	0.0000	0
2016/07/11	R203	02/02/2017	7.71	Call	Bond Future	386.4200	0.3864	428.9400	0.4289	11.004	0	0	0
2016/07/11	R203	02/02/2017	7.72	Call	Bond Future	390.7800	0.3908	433.5100	0.4335	10.935	0	0	0
2016/07/11	R203	02/02/2017	7.70	Put	Bond Future	100.5200	0.1005	82.5000	0.0825	(17.927)	0	0	0
2016/07/11	R203	02/02/2017	7.72	Put	Bond Future	97.3700	0.0974	79.7900	0.0798	(18.055)	0	0	0
2016/07/11	R204	04/08/2016			Bond Future	7.8914	101.3076	7.8241	101.4507	(0.853)	0.0000	0.0000	33,282
2016/07/11	R204	04/08/2016	7.74	Put	Bond Future	478.5600	0.4786	371.9200	0.3719	(22.284)	0	0	0
2016/07/11	R204	04/08/2016	7.76	Put	Bond Future	450.6500	0.4506	346.9800	0.3470	(23.005)	0	0	0
2016/07/11	R204	04/08/2016	7.74	Call	Bond Future	156.4600	0.1565	192.8300	0.1928	23.246	0	0	0
2016/07/11	R204	04/08/2016	7.75	Put	Bond Future	464.4400	0.4644	359.2700	0.3593	(22.644)	0	0	0
2016/07/11	R204	04/08/2016	7.75	Call	Bond Future	163.6500	0.1636	201.4900	0.2015	23.123	0	0	0
2016/07/11	R204	04/08/2016	7.76	Call	Bond Future	171.1700	0.1712	210.5100	0.2105	22.983	0	0	0
2016/07/11	R204	03/11/2016			Bond Future	7.9060	103.2262	7.8305	103.3712	(0.954)	0.0000	0.0000	656
2016/07/11	R204	03/11/2016	9.21	Put	Bond Future	25.5000	0.0255	18.5300	0.0185	(27.333)	0	0	0
2016/07/11	R204	03/11/2016	9.23	Put	Bond Future	23.9100	0.0239	17.3200	0.0173	(27.562)	0	0	0
2016/07/11	R204	03/11/2016	9.22	Put	Bond Future	24.6900	0.0247	17.9200	0.0179	(27.420)	0	0	0
2016/07/11	R204	03/11/2016	9.22	Call	Bond Future	2,506.2600	2.5063	2,644.4100	2.6444	5.512	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
2016/07/11	R204	03/11/2016	9.21	Call	Bond Future	2,488.4800	2.4885	2,626.4300	2.6264	5.544	0	0	0
2016/07/11	R204	03/11/2016	9.23	Call	Bond Future	2,524.0600	2.5241	2,662.3900	2.6624	5.480	0	0	0
2016/07/11	R204	02/02/2017	8.28	Call	Bond Future	1,059.8800	1.0599	1,153.9900	1.1540	8.879	0	0	0
2016/07/11	R204	02/02/2017			Bond Future	7.8858	101.2348	7.8004	101.3809	(1.082)	0.0000	0.0000	0
2016/07/11	R204	02/02/2017	8.29	Call	Bond Future	1,071.2400	1.0712	1,165.8900	1.1659	8.836	0	0	0
2016/07/11	R204	02/02/2017	8.30	Call	Bond Future	1,082.9400	1.0829	1,178.1100	1.1781	8.788	0	0	0
2016/07/11	R204	02/02/2017	8.28	Put	Bond Future	388.7200	0.3887	336.7500	0.3367	(13.370)	0	0	0
2016/07/11	R204	02/02/2017	8.30	Put	Bond Future	377.8900	0.3779	326.9800	0.3270	(13.472)	0	0	0
2016/07/11	R204	02/02/2017	8.29	Put	Bond Future	383.1300	0.3831	331.7000	0.3317	(13.424)	0	0	0
2016/07/11	R207	04/08/2016			Bond Future	8.1075	97.9804	8.0406	98.1744	(0.825)	0.0000	0.0000	74,649
2016/07/11	R207	04/08/2016	7.99	Put	Bond Future	613.8500	0.6138	475.7100	0.4757	(22.504)	0	0	0
2016/07/11	R207	04/08/2016	8.01	Put	Bond Future	578.3000	0.5783	444.1600	0.4442	(23.196)	0	0	0
2016/07/11	R207	04/08/2016	8.00	Put	Bond Future	595.9200	0.5959	459.7700	0.4598	(22.847)	0	0	0
2016/07/11	R207	04/08/2016	8.01	Call	Bond Future	295.3600	0.2954	355.1700	0.3552	20.250	0	0	0
2016/07/11	R207	04/08/2016	7.99	Call	Bond Future	272.7300	0.2727	328.5400	0.3285	20.463	0	0	0
2016/07/11	R207	04/08/2016	8.00	Call	Bond Future	283.8900	0.2839	341.6900	0.3417	20.360	0	0	0
2016/07/11	R207	02/02/2017	9.24	Call	Bond Future	2,945.0500	2.9450	3,112.6800	3.1127	5.692	0	0	0
2016/07/11	R207	02/02/2017			Bond Future	8.1373	98.1757	8.0588	98.3748	(0.966)	0.0000	0.0000	0
2016/07/11	R207	02/02/2017	8.91	Call	Bond Future	2,276.9400	2.2769	2,428.1400	2.4281	6.640	0	0	62
2016/07/11	R207	02/02/2017	9.22	Call	Bond Future	2,903.0300	2.9030	3,069.8100	3.0698	5.745	0	0	0
2016/07/11	R207	02/02/2017	9.23	Call	Bond Future	2,924.0200	2.9240	3,091.2300	3.0912	5.718	0	0	0
2016/07/11	R207	02/02/2017	8.91	Put	Bond Future	345.5400	0.3455	297.6500	0.2977	(13.859)	0	0	0
2016/07/11	R207	02/02/2017	9.22	Put	Bond Future	210.0400	0.2100	177.7300	0.1777	(15.383)	0	0	0
2016/07/11	R207	02/02/2017	9.24	Put	Bond Future	203.1900	0.2032	171.7300	0.1717	(15.483)	0	0	0
2016/07/11	R207	02/02/2017	9.23	Put	Bond Future	206.5900	0.2066	174.7100	0.1747	(15.432)	0	0	0
2016/07/11	R208	04/08/2016	8.01	Put	Bond Future	1,123.2900	1.1233	921.3400	0.9213	(17.978)	0	0	0
2016/07/11	R208	04/08/2016			Bond Future	8.2584	96.7035	8.1919	96.9473	(0.805)	0.0000	0.0000	48,487
2016/07/11	R208	04/08/2016	8.00	Put	Bond Future	1,151.0100	1.1510	947.2400	0.9472	(17.704)	0	0	0
2016/07/11	R208	04/08/2016	7.99	Call	Bond Future	190.8500	0.1909	229.0700	0.2291	20.026	0	0	0
2016/07/11	R208	04/08/2016	8.00	Call	Bond Future	199.8500	0.1998	239.8300	0.2398	20.005	0	0	0
2016/07/11	R208	04/08/2016	8.01	Call	Bond Future	209.1600	0.2092	250.9600	0.2510	19.985	0	0	0
2016/07/11	R208	04/08/2016	7.99	Put	Bond Future	1,179.0500	1.1791	973.5200	0.9735	(17.432)	0	0	0
2016/07/11	R208	03/11/2016	9.59	Put	Bond Future	71.3100	0.0713	54.6900	0.0547	(23.307)	0	0	0
2016/07/11	R208	03/11/2016			Bond Future	8.2913	95.1323	8.2206	95.3800	(0.853)	0.0000	0.0000	46
2016/07/11	R208	03/11/2016	9.58	Put	Bond Future	73.3300	0.0733	56.3200	0.0563	(23.197)	0	0	0
2016/07/11	R208	03/11/2016	9.57	Call	Bond Future	4,421.6400	4.4216	4,651.8700	4.6519	5.207	0	0	0
2016/07/11	R208	03/11/2016	9.58	Call	Bond Future	4,452.5800	4.4526	4,683.2200	4.6832	5.180	0	0	0
2016/07/11	R208	03/11/2016	9.59	Call	Bond Future	4,483.5600	4.4836	4,714.5900	4.7146	5.153	0	0	0
2016/07/11	R208	03/11/2016	9.57	Put	Bond Future	75.4100	0.0754	57.9900	0.0580	(23.100)	0	0	0
2016/07/11	R208	02/02/2017			Bond Future	8.3099	97.0221	8.2348	97.2730	(0.904)	0.0000	0.0000	0
2016/07/11	R208	02/02/2017	8.64	Call	Bond Future	2,027.9000	2.0279	2,179.2800	2.1793	7.465	0	0	0
2016/07/11	R208	02/02/2017	8.63	Put	Bond Future	947.3100	0.9473	846.8800	0.8469	(10.602)	0	0	0
2016/07/11	R208	02/02/2017	8.65	Put	Bond Future	923.6000	0.9236	824.9400	0.8249	(10.682)	0	0	0
2016/07/11	R208	02/02/2017	8.64	Put	Bond Future	935.4000	0.9354	835.8500	0.8358	(10.643)	0	0	0
2016/07/11	R208	02/02/2017	8.65	Call	Bond Future	2,048.9600	2.0490	2,201.2300	2.2012	7.432	0	0	0
2016/07/11	R208	02/02/2017	8.63	Call	Bond Future	2,006.9400	2.0069	2,157.4400	2.1574	7.499	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
2016/07/11	R209	04/08/2016	9.26	Call	Bond Future	1,148.0100	1.1480	1,489.1500	1.4891	29.716	0	0	0
2016/07/11	R209	04/08/2016	9.70	Put	Bond Future	281.7300	0.2817	143.4100	0.1434	(49.097)	0	0	250
2016/07/11	R209	04/08/2016			Bond Future	9.2783	75.0987	9.1721	75.8559	(1.145)	0.0000	0.0000	55,153
2016/07/11	R209	04/08/2016	9.24	Call	Bond Future	1,080.7400	1.0807	1,407.2600	1.4073	30.213	0	0	0
2016/07/11	R209	04/08/2016	9.60	Put	Bond Future	415.7800	0.4158	227.4600	0.2275	(45.293)	0	0	0
2016/07/11	R209	04/08/2016	10.60	Call	Bond Future	8,502.9400	8.5029	9,258.3800	9.2584	8.884	0	0	5,624
2016/07/11	R209	04/08/2016	9.40	Put	Bond Future	835.2600	0.8353	520.3900	0.5204	(37.697)	0	0	0
2016/07/11	R209	04/08/2016	9.70	Call	Bond Future	3,172.8900	3.1729	3,791.7900	3.7918	19.506	0	0	0
2016/07/11	R209	04/08/2016	10.29	Call	Bond Future	6,666.4500	6.6664	7,412.2000	7.4122	11.187	0	0	0
2016/07/11	R209	04/08/2016	9.25	Call	Bond Future	1,113.9000	1.1139	1,447.7400	1.4477	29.970	0	0	0
2016/07/11	R209	04/08/2016	9.24	Put	Bond Future	1,352.4400	1.3524	921.7400	0.9217	(31.846)	0	0	0
2016/07/11	R209	04/08/2016	10.60	Put	Bond Future	2.2600	0.0023	0.4800	0.0005	(78.761)	0	0	0
2016/07/11	R209	04/08/2016	9.40	Call	Bond Future	1,687.9600	1.6880	2,130.3100	2.1303	26.206	0	0	250
2016/07/11	R209	04/08/2016	9.26	Put	Bond Future	1,277.7100	1.2777	861.6300	0.8616	(32.565)	0	0	0
2016/07/11	R209	04/08/2016	9.60	Call	Bond Future	2,637.3600	2.6374	3,206.2600	3.2063	21.571	0	0	5,624
2016/07/11	R209	04/08/2016	9.25	Put	Bond Future	1,314.5500	1.3146	891.1700	0.8912	(32.207)	0	0	0
2016/07/11	R209	04/08/2016	10.29	Put	Bond Future	16.5200	0.0165	5.0500	0.0051	(69.431)	0	0	250
2016/07/11	R209	03/11/2016	10.26	Call	Bond Future	6,763.4400	6.7634	7,404.7000	7.4047	9.481	0	0	0
2016/07/11	R209	03/11/2016			Bond Future	9.3168	73.3704	9.2077	74.1414	(1.171)	0.0000	0.0000	0
2016/07/11	R209	03/11/2016	10.24	Call	Bond Future	6,662.3900	6.6624	7,299.8400	7.2998	9.568	0	0	0
2016/07/11	R209	03/11/2016	10.25	Call	Bond Future	6,713.3300	6.7133	7,352.6400	7.3526	9.523	0	0	0
2016/07/11	R209	03/11/2016	10.24	Put	Bond Future	601.8800	0.6019	468.3400	0.4683	(22.187)	0	0	0
2016/07/11	R209	03/11/2016	10.25	Put	Bond Future	591.4700	0.5915	459.7900	0.4598	(22.263)	0	0	5,000
2016/07/11	R209	03/11/2016	10.26	Put	Bond Future	580.3300	0.5803	450.6000	0.4506	(22.355)	0	0	0
2016/07/11	R209	02/02/2017	9.55	Put	Bond Future	2,738.9400	2.7389	2,404.6800	2.4047	(12.204)	0	0	0
2016/07/11	R209	02/02/2017			Bond Future	9.3500	74.8280	9.2382	75.6130	(1.196)	0.0000	0.0000	0
2016/07/11	R209	02/02/2017	9.54	Put	Bond Future	2,768.0900	2.7681	2,431.3700	2.4314	(12.164)	0	0	0
2016/07/11	R209	02/02/2017	9.55	Call	Bond Future	4,111.2700	4.1113	4,562.0300	4.5620	10.964	0	0	0
2016/07/11	R209	02/02/2017	9.53	Call	Bond Future	4,034.3400	4.0343	4,480.1800	4.4802	11.051	0	0	0
2016/07/11	R209	02/02/2017	9.54	Call	Bond Future	4,072.7300	4.0727	4,521.0300	4.5210	11.007	0	0	0
2016/07/11	R209	02/02/2017	9.53	Put	Bond Future	2,797.4800	2.7975	2,458.3000	2.4583	(12.124)	0	0	0
2016/07/11	R210	04/08/2016			Bond Future	189.3941	189.3941	189.2226	189.2226	(0.091)	0.0000	0.0000	2,571
2016/07/11	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	R210	04/08/2016	181.50	Call	Bond Future	7,894.0900	7.8941	7,722.5500	7.7225	(2.173)	0	0	0
2016/07/11	R210	04/08/2016	181.52	Call	Bond Future	7,874.0900	7.8741	7,702.5500	7.7025	(2.179)	0	0	0
2016/07/11	R210	04/08/2016	181.51	Call	Bond Future	7,884.0900	7.8841	7,712.5500	7.7125	(2.176)	0	0	0
2016/07/11	R210	03/11/2016			Bond Future	190.7156	190.7156	190.5393	190.5393	(0.092)	0.0000	0.0000	0
2016/07/11	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	R210	03/11/2016	188.90	Call	Bond Future	1,815.5900	1.8156	1,639.3400	1.6393	(9.708)	0	0	0
2016/07/11	R210	03/11/2016	188.91	Call	Bond Future	1,805.5900	1.8056	1,629.3400	1.6293	(9.761)	0	0	0
2016/07/11	R210	03/11/2016	188.92	Call	Bond Future	1,795.5900	1.7956	1,619.3400	1.6193	(9.816)	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
2016/07/11	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	R211	04/08/2016			Bond Future	139.8675	139.8675	139.8807	139.8807	0.009	0.0000	0.0000	62
2016/07/11	R211	04/08/2016	137.09	Call	Bond Future	2,777.5000	2.7775	2,790.6800	2.7907	0.475	0	0	0
2016/07/11	R211	04/08/2016	137.07	Call	Bond Future	2,797.5000	2.7975	2,810.6800	2.8107	0.471	0	0	0
2016/07/11	R211	04/08/2016	137.08	Call	Bond Future	2,787.5000	2.7875	2,800.6800	2.8007	0.473	0	0	0
2016/07/11	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	R211	03/11/2016	141.75	Call	Bond Future	774.9800	0.7750	787.3200	0.7873	1.592	0	0	0
2016/07/11	R211	03/11/2016			Bond Future	142.5250	142.5250	142.5373	142.5373	0.009	0.0000	0.0000	0
2016/07/11	R211	03/11/2016	141.76	Call	Bond Future	764.9800	0.7650	777.3200	0.7773	1.613	0	0	0
2016/07/11	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	R211	03/11/2016	141.74	Call	Bond Future	784.9800	0.7850	797.3200	0.7973	1.572	0	0	0
2016/07/11	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	R212	04/08/2016	142.43	Call	Bond Future	3,820.5200	3.8205	3,835.9000	3.8359	0.403	0	0	0
2016/07/11	R212	04/08/2016			Bond Future	146.2505	146.2505	146.2659	146.2659	0.011	0.0000	0.0000	4,218
2016/07/11	R212	04/08/2016	142.44	Call	Bond Future	3,810.5200	3.8105	3,825.9000	3.8259	0.404	0	0	0
2016/07/11	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	R212	04/08/2016	142.42	Call	Bond Future	3,830.5200	3.8305	3,845.9000	3.8459	0.402	0	0	0
2016/07/11	R212	03/11/2016			Bond Future	149.0292	149.0292	149.0439	149.0439	0.010	0.0000	0.0000	0
2016/07/11	R212	03/11/2016	148.11	Call	Bond Future	919.2400	0.9192	933.8600	0.9339	1.590	0	0	0
2016/07/11	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/11	R212	03/11/2016	148.12	Call	Bond Future	909.2400	0.9092	923.8600	0.9239	1.608	0	0	0
2016/07/11	R212	03/11/2016	148.10	Call	Bond Future	929.2400	0.9292	943.8600	0.9439	1.573	0	0	0
2016/07/11	R213	04/08/2016			Bond Future	9.1585	85.9270	9.0572	86.6375	(1.106)	0.0000	0.0000	44,423
2016/07/11	R213	04/08/2016	8.99	Put	Bond Future	1,862.8900	1.8629	1,367.1500	1.3672	(26.611)	0	0	0
2016/07/11	R213	04/08/2016	9.01	Put	Bond Future	1,770.7200	1.7707	1,287.7300	1.2877	(27.276)	0	0	0
2016/07/11	R213	04/08/2016	9.00	Put	Bond Future	1,816.4600	1.8165	1,327.0600	1.3271	(26.943)	0	0	0
2016/07/11	R213	04/08/2016	9.01	Call	Bond Future	726.6000	0.7266	954.0900	0.9541	31.309	0	0	0
2016/07/11	R213	04/08/2016	8.99	Call	Bond Future	676.7100	0.6767	891.4500	0.8914	31.733	0	0	0
2016/07/11	R213	04/08/2016	9.00	Call	Bond Future	701.3500	0.7014	922.4300	0.9224	31.522	0	0	0
2016/07/11	R213	03/11/2016			Bond Future	9.2001	84.0037	9.0958	84.7270	(1.134)	0.0000	0.0000	0
2016/07/11	R213	03/11/2016	10.18	Put	Bond Future	504.4000	0.5044	391.2400	0.3912	(22.435)	0	0	0
2016/07/11	R213	03/11/2016	10.20	Put	Bond Future	486.2900	0.4863	376.4400	0.3764	(22.589)	0	0	0
2016/07/11	R213	03/11/2016	10.18	Call	Bond Future	6,887.7400	6.8877	7,497.8300	7.4978	8.858	0	0	0
2016/07/11	R213	03/11/2016	10.19	Put	Bond Future	495.2700	0.4953	383.7800	0.3838	(22.511)	0	0	0
2016/07/11	R213	03/11/2016	10.19	Call	Bond Future	6,940.1000	6.9401	7,551.8600	7.5519	8.815	0	0	0
2016/07/11	R213	03/11/2016	10.20	Call	Bond Future	6,992.5300	6.9925	7,605.9300	7.6059	8.772	0	0	0
2016/07/11	R213	02/02/2017	9.40	Call	Bond Future	3,881.7600	3.8818	4,292.1600	4.2922	10.573	0	0	0
2016/07/11	R213	02/02/2017	9.42	Call	Bond Future	3,957.2700	3.9573	4,372.3400	4.3723	10.489	0	0	0
2016/07/11	R213	02/02/2017			Bond Future	9.2371	85.6723	9.1297	86.4084	(1.162)	0.0000	0.0000	0
2016/07/11	R213	02/02/2017	9.41	Call	Bond Future	3,919.3000	3.9193	4,332.0400	4.3320	10.531	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
2016/07/11	R213	02/02/2017	9.40	Put	Bond Future	2,781.9500	2.7819	2,456.2400	2.4562	(11.708)	0	0	0
2016/07/11	R213	02/02/2017	9.42	Put	Bond Future	2,723.8600	2.7239	2,402.8200	2.4028	(11.786)	0	0	0
2016/07/11	R213	02/02/2017	9.41	Put	Bond Future	2,752.6500	2.7526	2,429.2800	2.4293	(11.748)	0	0	0
2016/07/11	R214	04/08/2016	9.24	Call	Bond Future	858.3300	0.8583	1,132.7400	1.1327	31.970	0	0	0
2016/07/11	R214	04/08/2016	9.25	Put	Bond Future	1,765.1500	1.7651	1,255.5100	1.2555	(28.872)	0	0	0
2016/07/11	R214	04/08/2016	11.30	Call	Bond Future	12,242.5700	12.2426	13,033.8500	13.0338	6.463	0	0	5,610
2016/07/11	R214	04/08/2016			Bond Future	9.3677	75.4933	9.2615	76.2846	(1.134)	0.0000	0.0000	30,086
2016/07/11	R214	04/08/2016	8.55	Put	Bond Future	6,500.5600	6.5006	5,720.2300	5.7202	(12.004)	0	0	0
2016/07/11	R214	04/08/2016	9.30	Call	Bond Future	1,041.6800	1.0417	1,360.3300	1.3603	30.590	0	0	1,300
2016/07/11	R214	04/08/2016	9.25	Call	Bond Future	887.3300	0.8873	1,169.0000	1.1690	31.744	0	0	0
2016/07/11	R214	04/08/2016	11.30	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/07/11	R214	04/08/2016	10.30	Put	Bond Future	28.4700	0.0285	9.5400	0.0095	(66.491)	0	0	0
2016/07/11	R214	04/08/2016	9.26	Call	Bond Future	916.9500	0.9169	1,205.9300	1.2059	31.515	0	0	0
2016/07/11	R214	04/08/2016	8.55	Call	Bond Future	27.9700	0.0280	38.9500	0.0390	39.256	0	0	1,300
2016/07/11	R214	04/08/2016	9.30	Put	Bond Future	1,544.5500	1.5446	1,071.8900	1.0719	(30.602)	0	0	0
2016/07/11	R214	04/08/2016	9.24	Put	Bond Future	1,811.5200	1.8115	1,294.6200	1.2946	(28.534)	0	0	0
2016/07/11	R214	04/08/2016	10.30	Call	Bond Future	6,410.1800	6.4102	7,182.5600	7.1826	12.049	0	0	5,610
2016/07/11	R214	04/08/2016	9.26	Put	Bond Future	1,719.5300	1.7195	1,217.2000	1.2172	(29.213)	0	0	0
2016/07/11	R214	03/11/2016	10.35	Put	Bond Future	619.0400	0.6190	481.7100	0.4817	(22.184)	0	0	0
2016/07/11	R214	03/11/2016			Bond Future	9.4071	73.6260	9.2981	74.4317	(1.158)	0.0000	0.0000	3,395
2016/07/11	R214	03/11/2016	10.34	Put	Bond Future	629.7700	0.6298	490.5400	0.4905	(22.108)	0	0	0
2016/07/11	R214	03/11/2016	10.35	Call	Bond Future	7,023.4000	7.0234	7,691.7100	7.6917	9.515	0	0	0
2016/07/11	R214	03/11/2016	10.33	Call	Bond Future	6,919.0800	6.9191	7,583.5500	7.5836	9.603	0	0	0
2016/07/11	R214	03/11/2016	10.34	Call	Bond Future	6,971.2100	6.9712	7,637.6200	7.6376	9.559	0	0	0
2016/07/11	R214	03/11/2016	10.33	Put	Bond Future	640.6700	0.6407	499.5000	0.4995	(22.035)	0	0	0
2016/07/11	R214	02/02/2017			Bond Future	9.4425	75.0884	9.3308	75.9089	(1.183)	0.0000	0.0000	0
2016/07/11	R214	02/02/2017	9.67	Call	Bond Future	4,458.3800	4.4584	4,935.9500	4.9360	10.712	0	0	0
2016/07/11	R214	02/02/2017	9.66	Put	Bond Future	2,863.3100	2.8633	2,517.9200	2.5179	(12.063)	0	0	0
2016/07/11	R214	02/02/2017	9.68	Put	Bond Future	2,803.6400	2.8036	2,463.2500	2.4632	(12.141)	0	0	0
2016/07/11	R214	02/02/2017	9.67	Put	Bond Future	2,833.4600	2.8335	2,490.5600	2.4906	(12.102)	0	0	0
2016/07/11	R214	02/02/2017	9.68	Call	Bond Future	4,498.6200	4.4986	4,978.7000	4.9787	10.672	0	0	0
2016/07/11	R214	02/02/2017	9.66	Call	Bond Future	4,418.0700	4.4181	4,893.1500	4.8931	10.753	0	0	0
2016/07/11	R248	04/08/2016			Bond Future	9.4484	96.8775	9.3321	97.9816	(1.231)	0.0000	0.0000	57,887
2016/07/11	R248	04/08/2016	9.25	Call	Bond Future	919.3600	0.9194	1,248.5700	1.2486	35.809	0	0	0
2016/07/11	R248	04/08/2016	9.24	Put	Bond Future	2,882.5200	2.8825	2,098.5000	2.0985	(27.199)	0	0	0
2016/07/11	R248	04/08/2016	9.26	Put	Bond Future	2,751.2200	2.7512	1,985.4900	1.9855	(27.832)	0	0	0
2016/07/11	R248	04/08/2016	9.25	Put	Bond Future	2,816.4100	2.8164	2,041.4900	2.0415	(27.514)	0	0	0
2016/07/11	R248	04/08/2016	9.26	Call	Bond Future	951.4000	0.9514	1,289.8000	1.2898	35.569	0	0	0
2016/07/11	R248	04/08/2016	9.24	Call	Bond Future	888.0600	0.8881	1,208.1700	1.2082	36.046	0	0	0
2016/07/11	R248	03/11/2016	10.38	Call	Bond Future	8,651.0100	8.6510	9,558.6500	9.5587	10.492	0	0	0
2016/07/11	R248	03/11/2016			Bond Future	9.4900	94.2739	9.3706	95.3982	(1.259)	0.0000	0.0000	1,529
2016/07/11	R248	03/11/2016	10.39	Call	Bond Future	8,715.3400	8.7153	9,625.6900	9.6257	10.445	0	0	0
2016/07/11	R248	03/11/2016	10.37	Put	Bond Future	991.7400	0.9917	772.2900	0.7723	(22.128)	0	0	0
2016/07/11	R248	03/11/2016	10.39	Put	Bond Future	960.8900	0.9609	746.8900	0.7469	(22.271)	0	0	0
2016/07/11	R248	03/11/2016	10.37	Call	Bond Future	8,586.6200	8.5866	9,491.5200	9.4915	10.538	0	0	0
2016/07/11	R248	03/11/2016	10.38	Put	Bond Future	976.2700	0.9763	759.5600	0.7596	(22.198)	0	0	0



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2016/07/11	R248 02/02/2017	9.76	Put	Bond Future	3,790.2500	3.7902	3,313.2100	3.3132	(12.586)	0	0	0
2016/07/11	R248 02/02/2017	9.78	Put	Bond Future	3,715.2500	3.7152	3,244.8200	3.2448	(12.662)	0	0	0
2016/07/11	R248 02/02/2017			Bond Future	9.5278	96.1465	9.4052	97.2916	(1.287)	0.0000	0.0000	0
2016/07/11	R248 02/02/2017	9.77	Put	Bond Future	3,752.5900	3.7526	3,278.8600	3.2789	(12.624)	0	0	0
2016/07/11	R248 02/02/2017	9.76	Call	Bond Future	5,891.9800	5.8920	6,560.0300	6.5600	11.338	0	0	0
2016/07/11	R248 02/02/2017	9.77	Call	Bond Future	5,942.9400	5.9429	6,614.3000	6.6143	11.297	0	0	0
2016/07/11	R248 02/02/2017	9.78	Call	Bond Future	5,994.0600	5.9941	6,668.7200	6.6687	11.255	0	0	0

**Total** **822041**