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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/07/2016 TO 01/07/2016

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
2016/07/01	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	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
2016/07/01	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	2025	04/08/2016			Bond Future	127.6193	127.6193	127.6333	127.6333	0.011	0.0000	0.0000	3,012
2016/07/01	2025	04/08/2016	123.86	Call	Bond Future	3,759.2800	3.7593	3,773.2800	3.7733	0.372	0	0	0
2016/07/01	2025	04/08/2016	123.87	Call	Bond Future	3,749.2800	3.7493	3,763.2800	3.7633	0.373	0	0	0
2016/07/01	2025	04/08/2016	123.85	Call	Bond Future	3,769.2800	3.7693	3,783.2800	3.7833	0.371	0	0	0
2016/07/01	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	2025	03/11/2016			Bond Future	130.0501	130.0501	130.0630	130.0630	0.010	0.0000	0.0000	0
2016/07/01	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	2025	03/11/2016	129.21	Call	Bond Future	840.1000	0.8401	853.0100	0.8530	1.537	0	0	0
2016/07/01	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	2025	03/11/2016	129.22	Call	Bond Future	830.1000	0.8301	843.0100	0.8430	1.555	0	0	0
2016/07/01	2025	03/11/2016	129.23	Call	Bond Future	820.1000	0.8201	833.0100	0.8330	1.574	0	0	0
2016/07/01	2030	04/08/2016	10.17	Call	Bond Future	6,315.1300	6.3151	7,335.2000	7.3352	16.153	0	0	0
2016/07/01	2030	04/08/2016			Bond Future	9.2358	90.7969	9.0934	91.8170	(1.541)	0.0000	0.0000	25,310
2016/07/01	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	2030	03/11/2016			Bond Future	9.2788	92.5210	9.1321	93.5595	(1.582)	0.0000	0.0000	0
2016/07/01	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	2030	03/11/2016	9.33	Call	Bond Future	358.1400	0.3581	1,396.6300	1.3966	289.968	0	0	0
2016/07/01	2030	03/11/2016	9.34	Call	Bond Future	427.9100	0.4279	1,466.4000	1.4664	242.689	0	0	0
2016/07/01	2030	03/11/2016	9.35	Call	Bond Future	497.6100	0.4976	1,536.1000	1.5361	208.696	0	0	0
2016/07/01	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	2032	04/08/2016	9.01	Call	Bond Future	547.1300	0.5471	845.2200	0.8452	54.482	0	0	0
2016/07/01	2032	04/08/2016			Bond Future	9.3657	93.8901	9.2235	94.9783	(1.519)	0.0000	0.0000	13,609
2016/07/01	2032	04/08/2016	8.99	Call	Bond Future	510.4500	0.5105	793.9500	0.7939	55.539	0	0	0
2016/07/01	2032	04/08/2016	9.00	Call	Bond Future	528.5600	0.5286	819.3100	0.8193	55.008	0	0	0
2016/07/01	2032	04/08/2016	8.99	Put	Bond Future	3,426.6800	3.4267	2,621.9600	2.6220	(23.484)	0	0	0
2016/07/01	2032	04/08/2016	9.01	Put	Bond Future	3,304.7300	3.3047	2,514.6000	2.5146	(23.909)	0	0	0
2016/07/01	2032	04/08/2016	9.00	Put	Bond Future	3,365.4200	3.3654	2,567.9500	2.5680	(23.696)	0	0	0
2016/07/01	2032	03/11/2016			Bond Future	9.4127	91.5139	9.2662	92.6218	(1.557)	0.0000	0.0000	0
2016/07/01	2032	03/11/2016	10.28	Put	Bond Future	818.6000	0.8186	623.2700	0.6233	(23.861)	0	0	0
2016/07/01	2032	03/11/2016	10.30	Put	Bond Future	791.9500	0.7919	601.8400	0.6018	(24.005)	0	0	0
2016/07/01	2032	03/11/2016	10.29	Put	Bond Future	805.2500	0.8053	612.5400	0.6125	(23.932)	0	0	0
2016/07/01	2032	03/11/2016	10.30	Call	Bond Future	7,100.8600	7.1009	8,018.6400	8.0186	12.925	0	0	0
2016/07/01	2032	03/11/2016	10.28	Call	Bond Future	6,992.5200	6.9925	7,905.0800	7.9051	13.051	0	0	0
2016/07/01	2032	03/11/2016	10.29	Call	Bond Future	7,046.7000	7.0467	7,961.8800	7.9619	12.987	0	0	0

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2016/07/01	2032	02/02/2017	9.53	Call	Bond Future	4,142.7300	4.1427	4,773.1800	4.7732	15.218	0	0	0
2016/07/01	2032	02/02/2017			Bond Future	9.4532	93.3417	9.3024	94.4694	(1.596)	0.0000	0.0000	0
2016/07/01	2032	02/02/2017	9.51	Call	Bond Future	4,066.1400	4.0661	4,689.8100	4.6898	15.338	0	0	0
2016/07/01	2032	02/02/2017	9.52	Call	Bond Future	4,104.2100	4.1042	4,731.2700	4.7313	15.278	0	0	0
2016/07/01	2032	02/02/2017	9.51	Put	Bond Future	3,646.8100	3.6468	3,142.7700	3.1428	(13.821)	0	0	0
2016/07/01	2032	02/02/2017	9.53	Put	Bond Future	3,576.3900	3.5764	3,079.1300	3.0791	(13.904)	0	0	0
2016/07/01	2032	02/02/2017	9.52	Put	Bond Future	3,611.3300	3.6113	3,110.6800	3.1107	(13.863)	0	0	0
2016/07/01	2033	04/08/2016	104.99	Call	Bond Future	4,060.4700	4.0605	4,072.4500	4.0725	0.295	0	0	0
2016/07/01	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	2033	04/08/2016			Bond Future	109.0505	109.0505	109.0625	109.0625	0.011	0.0000	0.0000	4,131
2016/07/01	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	2033	04/08/2016	105.00	Call	Bond Future	4,050.4700	4.0505	4,062.4500	4.0625	0.296	0	0	0
2016/07/01	2033	04/08/2016	105.01	Call	Bond Future	4,040.4700	4.0405	4,052.4500	4.0525	0.297	0	0	0
2016/07/01	2033	03/11/2016			Bond Future	110.1085	110.1085	110.1217	110.1217	0.012	0.0000	0.0000	0
2016/07/01	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	2033	03/11/2016	109.16	Call	Bond Future	948.4700	0.9485	961.7200	0.9617	1.397	0	0	0
2016/07/01	2033	03/11/2016	109.17	Call	Bond Future	938.4700	0.9385	951.7200	0.9517	1.412	0	0	0
2016/07/01	2033	03/11/2016	109.18	Call	Bond Future	928.4700	0.9285	941.7200	0.9417	1.427	0	0	0
2016/07/01	2037	04/08/2016			Bond Future	9.5361	90.9742	9.3838	92.2483	(1.597)	0.0000	0.0000	41,213
2016/07/01	2037	04/08/2016	9.24	Put	Bond Future	3,271.7300	3.2717	2,411.8700	2.4119	(26.282)	0	0	0
2016/07/01	2037	04/08/2016	9.26	Put	Bond Future	3,148.7500	3.1488	2,307.1200	2,3071	(26.729)	0	0	0
2016/07/01	2037	04/08/2016	9.24	Call	Bond Future	768.3100	0.7683	1,182.5500	1.1825	53.916	0	0	0
2016/07/01	2037	04/08/2016	9.25	Put	Bond Future	3,209.9500	3.2100	2,359.1800	2,3592	(26.504)	0	0	0
2016/07/01	2037	04/08/2016	9.25	Call	Bond Future	792.8300	0.7928	1,216.1600	1.2162	53.395	0	0	0
2016/07/01	2037	04/08/2016	9.26	Call	Bond Future	817.8000	0.8178	1,250.2700	1.2503	52.882	0	0	0
2016/07/01	2037	03/11/2016	10.35	Call	Bond Future	7,091.8600	7.0919	8,123.1100	8.1231	14.541	0	0	0
2016/07/01	2037	03/11/2016	10.36	Put	Bond Future	1,103.0600	1.1031	840.2900	0.8403	(23.822)	0	0	0
2016/07/01	2037	03/11/2016			Bond Future	9.5810	92.7017	9.4245	93.9990	(1.634)	0.0000	0.0000	0
2016/07/01	2037	03/11/2016	10.36	Call	Bond Future	7,148.2000	7.1482	8,182.7400	8.1827	14.473	0	0	0
2016/07/01	2037	03/11/2016	10.37	Call	Bond Future	7,204.6600	7.2047	8,242.4600	8.2425	14.405	0	0	0
2016/07/01	2037	03/11/2016	10.35	Put	Bond Future	1,120.2100	1.1202	854.1500	0.8542	(23.751)	0	0	0
2016/07/01	2037	03/11/2016	10.37	Put	Bond Future	1,086.1400	1.0861	826.6300	0.8266	(23.893)	0	0	0
2016/07/01	2037	02/02/2017	9.68	Put	Bond Future	4,097.6800	4.0977	3,513.8000	3.5138	(14.249)	0	0	0
2016/07/01	2037	02/02/2017			Bond Future	9.6204	90.2962	9.4596	91.6170	(1.672)	0.0000	0.0000	0
2016/07/01	2037	02/02/2017	9.67	Put	Bond Future	4,137.4900	4.1375	3,549.7400	3.5497	(14.205)	0	0	0
2016/07/01	2037	02/02/2017	9.68	Call	Bond Future	4,579.4600	4.5795	5,316.4200	5.3164	16.093	0	0	0
2016/07/01	2037	02/02/2017	9.66	Call	Bond Future	4,497.8600	4.4979	5,227.0800	5.2271	16.213	0	0	0
2016/07/01	2037	02/02/2017	9.67	Call	Bond Future	4,538.7100	4.5387	5,271.8000	5.2718	16.152	0	0	0
2016/07/01	2037	02/02/2017	9.66	Put	Bond Future	4,177.3200	4.1773	3,585.7000	3.5857	(14.163)	0	0	0
2016/07/01	2038	04/08/2016			Bond Future	135.2843	135.2843	135.2993	135.2993	0.011	0.0000	0.0000	21,542
2016/07/01	2038	04/08/2016	129.31	Call	Bond Future	5,974.3500	5.9743	5,989.3500	5.9893	0.251	0	0	0
2016/07/01	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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2016/07/01	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	2038	04/08/2016	129.32	Call	Bond Future	5,964.3500	5.9643	5,979.3500	5.9793	0.251	0	0	0
2016/07/01	2038	04/08/2016	129.30	Call	Bond Future	5,984.3500	5.9843	5,999.3500	5.9993	0.251	0	0	0
2016/07/01	2038	03/11/2016	136.32	Call	Bond Future	1,541.1400	1.5411	1,555.2400	1.5552	0.915	0	0	0
2016/07/01	2038	03/11/2016			Bond Future	137.8611	137.8611	137.8752	137.8752	0.010	0.0000	0.0000	0
2016/07/01	2038	03/11/2016	136.33	Call	Bond Future	1,531.1400	1.5311	1,545.2400	1.5452	0.921	0	0	0
2016/07/01	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	2038	03/11/2016	136.31	Call	Bond Future	1,551.1400	1.5511	1,565.2400	1.5652	0.909	0	0	0
2016/07/01	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	2040	04/08/2016			Bond Future	9.5911	94.7594	9.4389	96.1233	(1.588)	0.0000	0.0000	722
2016/07/01	2040	04/08/2016	9.49	Put	Bond Future	2,377.0200	2.3770	1,656.1100	1.6561	(30.328)	0	0	0
2016/07/01	2040	04/08/2016	9.50	Call	Bond Future	1,512.8700	1.5129	2,166.1300	2.1661	43.180	0	0	0
2016/07/01	2040	04/08/2016	9.51	Call	Bond Future	1,551.6600	1.5517	2,215.2100	2.2152	42.764	0	0	0
2016/07/01	2040	04/08/2016	9.49	Call	Bond Future	1,474.6900	1.4747	2,117.6600	2.1177	43.600	0	0	0
2016/07/01	2040	04/08/2016	9.51	Put	Bond Future	2,274.4400	2.2744	1,574.1100	1.5741	(30.791)	0	0	0
2016/07/01	2040	04/08/2016	9.50	Put	Bond Future	2,325.3600	2.3254	1,614.7400	1.6147	(30.560)	0	0	0
2016/07/01	2040	03/11/2016			Bond Future	9.6362	96.5588	9.4798	97.9475	(1.624)	0.0000	0.0000	0
2016/07/01	2040	03/11/2016	9.69	Put	Bond Future	3,352.7400	3.3527	2,741.0700	2.7411	(18.244)	0	0	0
2016/07/01	2040	03/11/2016	9.71	Put	Bond Future	3,268.7400	3.2687	2,667.6700	2.6677	(18.388)	0	0	0
2016/07/01	2040	03/11/2016	9.70	Put	Bond Future	3,310.5400	3.3105	2,704.1700	2.7042	(18.316)	0	0	0
2016/07/01	2040	03/11/2016	9.71	Call	Bond Future	3,912.1900	3.9122	4,699.8200	4.6998	20.133	0	0	0
2016/07/01	2040	03/11/2016	9.69	Call	Bond Future	3,822.4800	3.8225	4,599.5100	4.5995	20.328	0	0	0
2016/07/01	2040	03/11/2016	9.70	Call	Bond Future	3,867.2000	3.8672	4,649.5300	4.6495	20.230	0	0	0
2016/07/01	2044	04/08/2016	9.50	Call	Bond Future	1,365.8200	1.3658	2,025.9600	2.0260	48.333	0	0	0
2016/07/01	2044	04/08/2016			Bond Future	9.6358	91.7323	9.4735	93.1963	(1.685)	0.0000	0.0000	19,251
2016/07/01	2044	04/08/2016	9.51	Call	Bond Future	1,402.1300	1.4021	2,073.2400	2.0732	47.864	0	0	0
2016/07/01	2044	04/08/2016	9.49	Put	Bond Future	2,643.2600	2.6433	1,828.4900	1.8285	(30.824)	0	0	0
2016/07/01	2044	04/08/2016	9.51	Put	Bond Future	2,533.2600	2.5333	1,740.4300	1.7404	(31.297)	0	0	0
2016/07/01	2044	04/08/2016	9.49	Call	Bond Future	1,330.1200	1.3301	1,979.2900	1.9793	48.805	0	0	0
2016/07/01	2044	04/08/2016	9.50	Put	Bond Future	2,587.8800	2.5879	1,784.0800	1.7841	(31.060)	0	0	0
2016/07/01	2044	03/11/2016			Bond Future	9.6803	93.4742	9.5136	94.9650	(1.722)	0.0000	0.0000	285
2016/07/01	2044	03/11/2016	10.42	Call	Bond Future	7,481.7100	7.4817	8,649.5600	8.6496	15.609	0	0	0
2016/07/01	2044	03/11/2016	10.41	Put	Bond Future	1,358.9300	1.3589	1,032.1900	1.0322	(24.044)	0	0	0
2016/07/01	2044	03/11/2016	10.43	Put	Bond Future	1,319.7300	1.3197	1,000.5700	1.0006	(24.184)	0	0	0
2016/07/01	2044	03/11/2016	10.42	Put	Bond Future	1,339.2900	1.3393	1,016.3500	1.0164	(24.113)	0	0	0
2016/07/01	2044	03/11/2016	10.43	Call	Bond Future	7,540.2400	7.5402	8,711.8700	8.7119	15.538	0	0	0
2016/07/01	2044	03/11/2016	10.41	Call	Bond Future	7,423.1400	7.4231	8,587.1900	8.5872	15.681	0	0	0
2016/07/01	2044	02/02/2017			Bond Future	9.7198	90.9590	9.5486	92.4772	(1.761)	0.0000	0.0000	0
2016/07/01	2044	02/02/2017	9.77	Call	Bond Future	5,003.7700	5.0038	5,851.5200	5.8515	16.942	0	0	0
2016/07/01	2044	02/02/2017	9.76	Put	Bond Future	4,608.7500	4.6088	3,933.9800	3.9340	(14.641)	0	0	0
2016/07/01	2044	02/02/2017	9.78	Put	Bond Future	4,523.5900	4.5236	3,857.4800	3.8575	(14.725)	0	0	0
2016/07/01	2044	02/02/2017	9.77	Put	Bond Future	4,566.1500	4.5662	3,895.7100	3.8957	(14.683)	0	0	0
2016/07/01	2044	02/02/2017	9.78	Call	Bond Future	5,047.8700	5.0479	5,899.9500	5.9000	16.880	0	0	0
2016/07/01	2044	02/02/2017	9.76	Call	Bond Future	4,959.5700	4.9596	5,802.9900	5.8030	17.006	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
2016/07/01	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	2046	04/08/2016			Bond Future	134.9681	134.9681	135.4182	135.4182	0.333	0.0000	0.0000	16,864
2016/07/01	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	2046	04/08/2016	129.00	Call	Bond Future	5,968.1200	5.9681	6,418.2300	6.4182	7.542	0	0	0
2016/07/01	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	2046	04/08/2016	129.01	Call	Bond Future	5,958.1200	5.9581	6,408.2300	6.4082	7.555	0	0	0
2016/07/01	2046	04/08/2016	129.02	Call	Bond Future	5,948.1200	5.9481	6,398.2300	6.3982	7.567	0	0	0
2016/07/01	2046	03/11/2016	137.07	Put	Bond Future	1,037.0200	1.0370	576.0200	0.5760	(44.454)	0	0	0
2016/07/01	2046	03/11/2016			Bond Future	136.0330	136.0330	136.4940	136.4940	0.339	0.0000	0.0000	0
2016/07/01	2046	03/11/2016	137.09	Put	Bond Future	1,057.0200	1.0570	596.0200	0.5960	(43.613)	0	0	0
2016/07/01	2046	03/11/2016	137.08	Put	Bond Future	1,047.0200	1.0470	586.0200	0.5860	(44.030)	0	0	0
2016/07/01	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	2050	04/08/2016	139.14	Call	Bond Future	5,277.8100	5.2778	5,814.0200	5.8140	10.160	0	0	0
2016/07/01	2050	04/08/2016			Bond Future	144.4178	144.4178	144.9540	144.9540	0.371	0.0000	0.0000	21,135
2016/07/01	2050	04/08/2016	139.12	Call	Bond Future	5,297.8100	5.2978	5,834.0200	5.8340	10.121	0	0	0
2016/07/01	2050	04/08/2016	139.13	Call	Bond Future	5,287.8100	5.2878	5,824.0200	5.8240	10.140	0	0	0
2016/07/01	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	2050	03/11/2016	149.52	Put	Bond Future	2,351.4400	2.3514	1,806.7200	1.8067	(23.165)	0	0	0
2016/07/01	2050	03/11/2016			Bond Future	147.1686	147.1686	147.7133	147.7133	0.370	0.0000	0.0000	0
2016/07/01	2050	03/11/2016	149.54	Put	Bond Future	2,371.4400	2.3714	1,826.7200	1.8267	(22.970)	0	0	0
2016/07/01	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	2050	03/11/2016	149.53	Put	Bond Future	2,361.4400	2.3614	1,816.7200	1.8167	(23.067)	0	0	0
2016/07/01	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	AL37	04/08/2016			Index Future	492.7120	492.7120	494.9200	494.9200	0.448	0.0000	0.0000	15
2016/07/01	AL37	03/11/2016			Index Future	502.1680	502.1680	504.4130	504.4130	0.447	0.0000	0.0000	0
2016/07/01	AL7T	04/08/2016			Index Future	569.6790	569.6790	574.9050	574.9050	0.917	0.0000	0.0000	11
2016/07/01	AL7T	03/11/2016			Index Future	580.6120	580.6120	585.9330	585.9330	0.916	0.0000	0.0000	0
2016/07/01	ALBI	04/08/2016			Index Future	517.6910	517.6910	522.8330	522.8330	0.993	0.0000	0.0000	721
2016/07/01	ALBI	03/11/2016			Index Future	527.6270	527.6270	532.8620	532.8620	0.992	0.0000	0.0000	8
2016/07/01	ALBI	02/02/2017			Index Future	538.1610	538.1610	543.4870	543.4870	0.990	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
2016/07/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/07/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/01	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/01	EL28	04/08/2016			Bond Future	132.5698		132.5698	132.5858	132.5858	0.012	0.0000	0.0000	0
2016/07/01	EL28	04/08/2016	126.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	EL28	04/08/2016	126.88	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	EL28	04/08/2016	126.86	Call	Bond Future	5,709.8300		5.7098	5,725.7600	5.7258	0.279	0	0	0
2016/07/01	EL28	04/08/2016	126.87	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	EL28	04/08/2016	126.87	Call	Bond Future	5,699.8300		5.6998	5,715.7600	5.7158	0.279	0	0	0
2016/07/01	EL28	04/08/2016	126.88	Call	Bond Future	5,689.8300		5.6898	5,705.7600	5.7058	0.280	0	0	0
2016/07/01	EL28	03/11/2016	132.17	Call	Bond Future	1,260.4600		1.2605	1,279.2900	1.2793	1.494	0	0	0
2016/07/01	EL28	03/11/2016			Bond Future	133.4305		133.4305	133.4493	133.4493	0.014	0.0000	0.0000	0
2016/07/01	EL28	03/11/2016	132.15	Call	Bond Future	1,280.4600		1.2805	1,299.2900	1.2993	1.471	0	0	0
2016/07/01	EL28	03/11/2016	132.16	Call	Bond Future	1,270.4600		1.2705	1,289.2900	1.2893	1.482	0	0	0
2016/07/01	EL28	03/11/2016	132.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	EL28	03/11/2016	132.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	EL28	03/11/2016	132.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	ES33	04/08/2016			Bond Future	10.3916		80.0977	10.2389	81.1029	(1.470)	0.0000	0.0000	8,882
2016/07/01	ES33	04/08/2016	10.24	Put	Bond Future	997.8200		0.9978	0.0000	0.0000	(100.000)	0	0	0
2016/07/01	ES33	04/08/2016	10.26	Put	Bond Future	865.0700		0.8651	0.0000	0.0000	(100.000)	0	0	0
2016/07/01	ES33	04/08/2016	10.25	Put	Bond Future	931.4000		0.9314	0.0000	0.0000	(100.000)	0	0	0

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2016/07/01	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	140.1300	0.1401	100.000	0	0	0
2016/07/01	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	7.3800	0.0074	100.000	0	0	0
2016/07/01	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	73.8000	0.0738	100.000	0	0	0
2016/07/01	ES33	03/11/2016			Bond Future	10.4680	77.8260	10.3105	78.8494	(1.505)	0.0000	0.0000	0
2016/07/01	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	ES33	03/11/2016	11.31	Call	Bond Future	5,139.4100	5.1394	6,162.8400	6.1628	19.913	0	0	0
2016/07/01	ES33	03/11/2016	11.29	Call	Bond Future	5,023.5000	5.0235	6,046.9300	6.0469	20.373	0	0	0
2016/07/01	ES33	03/11/2016	11.30	Call	Bond Future	5,081.4900	5.0815	6,104.9200	6.1049	20.140	0	0	0
2016/07/01	ES33	02/02/2017			Bond Future	10.5413	79.3802	10.3790	80.4221	(1.541)	0.0000	0.0000	0
2016/07/01	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	ES33	02/02/2017	10.59	Call	Bond Future	308.0400	0.3080	1,349.9600	1.3500	338.242	0	0	0
2016/07/01	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	ES33	02/02/2017	10.60	Call	Bond Future	371.1300	0.3711	1,413.0500	1.4131	280.743	0	0	0
2016/07/01	ES33	02/02/2017	10.61	Call	Bond Future	434.1400	0.4341	1,476.0600	1.4761	239.996	0	0	0
2016/07/01	ES42	04/08/2016			Bond Future	10.5464	84.4360	10.3938	85.5854	(1.448)	0.0000	0.0000	7,270
2016/07/01	ES42	03/11/2016			Bond Future	10.6217	81.7767	10.4642	82.9469	(1.483)	0.0000	0.0000	0
2016/07/01	GOVI	04/08/2016	520.99	Put	GOVI	50,650.0000	5.0650	2,430.0000	0.2430	(95.202)	0	0	0
2016/07/01	GOVI	04/08/2016			GOVI	515.9250	515.9250	520.7470	520.7470	0.935	0.0000	0.0000	447
2016/07/01	GOVI	04/08/2016	521.01	Put	GOVI	50,850.0000	5.0850	2,630.0000	0.2630	(94.828)	0	0	0
2016/07/01	GOVI	04/08/2016	521.00	Put	GOVI	50,750.0000	5.0750	2,530.0000	0.2530	(95.015)	0	0	0
2016/07/01	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	GOVI	03/11/2016	476.11	Call	GOVI	497,170.0000	49.7170	546,250.0000	54.6250	9.872	0	0	0
2016/07/01	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	GOVI	03/11/2016			GOVI	525.8270	525.8270	530.7350	530.7350	0.933	0.0000	0.0000	137
2016/07/01	GOVI	03/11/2016	476.12	Call	GOVI	497,070.0000	49.7070	546,150.0000	54.6150	9.874	0	0	0
2016/07/01	GOVI	03/11/2016	476.13	Call	GOVI	496,970.0000	49.6970	546,050.0000	54.6050	9.876	0	0	0
2016/07/01	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	GOVI	02/02/2017	533.34	Call	GOVI	29,840.0000	2.9840	79,780.0000	7.9780	167.359	0	0	0
2016/07/01	GOVI	02/02/2017			GOVI	536.3240	536.3240	541.3180	541.3180	0.931	0.0000	0.0000	0
2016/07/01	GOVI	02/02/2017	533.32	Call	GOVI	30,040.0000	3.0040	79,980.0000	7.9980	166.245	0	0	0
2016/07/01	GOVI	02/02/2017	533.33	Call	GOVI	29,940.0000	2.9940	79,880.0000	7.9880	166.800	0	0	0
2016/07/01	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/07/01	IGOV	04/08/2016			Index Future	248.5130	248.5130	248.6740	248.6740	0.065	0.0000	0.0000	1,079
2016/07/01	IGOV	03/11/2016			Index Future	253.2980	253.2980	253.4600	253.4600	0.064	0.0000	0.0000	24
2016/07/01	IGOV	02/02/2017			Index Future	258.3700	258.3700	258.5280	258.5280	0.061	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
2016/07/01	ILBI	04/08/2016			Index Future	672.9670	672.9670	673.2750	673.2750	0.046	0.0000	0.0000	156
2016/07/01	ILBI	03/11/2016			Index Future	685.8090	685.8090	686.1230	686.1230	0.046	0.0000	0.0000	0
2016/07/01	IS01	19/12/2016			Interest Rate Swap	100.0876	100.0876	100.0843	100.0843	(0.003)	0.0000	0.0000	0
2016/07/01	IS01	16/03/2017			Interest Rate Swap	100.0623	100.0623	100.0562	100.0562	(0.006)	0.0000	0.0000	0
2016/07/01	IS01	15/06/2017			Interest Rate Swap	99.7290	99.7290	99.7160	99.7160	(0.013)	0.0000	0.0000	0
2016/07/01	IS01	21/09/2017			Interest Rate Swap	99.8266	99.8266	99.8050	99.8050	(0.022)	0.0000	0.0000	0
2016/07/01	IS02	18/12/2017			Interest Rate Swap	100.1669	100.1669	100.1364	100.1364	(0.030)	0.0000	0.0000	0
2016/07/01	IS02	16/03/2018			Interest Rate Swap	99.5110	99.5110	99.4750	99.4750	(0.036)	0.0000	0.0000	0
2016/07/01	IS02	15/06/2018			Interest Rate Swap	99.3195	99.3195	99.1984	99.1984	(0.122)	0.0000	0.0000	0
2016/07/01	IS02	21/09/2018			Interest Rate Swap	99.4939	99.4939	99.3170	99.3170	(0.178)	0.0000	0.0000	0
2016/07/01	IS05	17/12/2020			Interest Rate Swap	98.7565	98.7565	98.5585	98.5585	(0.201)	0.0000	0.0000	0
2016/07/01	IS05	16/03/2021			Interest Rate Swap	98.1400	98.1400	97.9243	97.9243	(0.220)	0.0000	0.0000	0
2016/07/01	IS05	15/06/2021			Interest Rate Swap	97.4866	97.4866	97.2568	97.2568	(0.236)	0.0000	0.0000	0
2016/07/01	IS05	21/09/2021			Interest Rate Swap	97.8045	97.8045	97.5643	97.5643	(0.246)	0.0000	0.0000	0
2016/07/01	IS10	17/12/2025			Interest Rate Swap	99.4395	99.4395	99.0306	99.0306	(0.411)	0.0000	0.0000	0
2016/07/01	IS10	16/03/2026			Interest Rate Swap	96.5827	96.5827	96.1552	96.1552	(0.443)	0.0000	0.0000	0
2016/07/01	IS10	15/06/2026			Interest Rate Swap	95.3912	95.3912	94.9512	94.9512	(0.461)	0.0000	0.0000	0
2016/07/01	IS10	21/09/2026			Interest Rate Swap	97.4769	97.4769	97.0328	97.0328	(0.456)	0.0000	0.0000	0
2016/07/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/07/01	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/07/01	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/07/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/07/01	JBAF	20/07/2016			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2016/07/01	JBAF	17/08/2016			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/07/01	JBAF	21/09/2016			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/07/01	JBAF	19/10/2016			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/07/01	JBAF	16/11/2016			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/07/01	JBAF	21/12/2016			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2016/07/01	JBAF	15/02/2017			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/07/01	JBAF	15/03/2017			Jibar Tradeable Future	7.6000	92.4000	7.6000	92.4000	0.000	0.0000	0.0000	0
2016/07/01	JBAF	21/06/2017			Jibar Tradeable Future	7.6700	92.3300	7.6700	92.3300	0.000	0.0000	0.0000	0
2016/07/01	JBAF	20/09/2017			Jibar Tradeable Future	7.7200	92.2800	7.7200	92.2800	0.000	0.0000	0.0000	0
2016/07/01	JBAF	20/12/2017			Jibar Tradeable Future	7.7500	92.2500	7.7500	92.2500	0.000	0.0000	0.0000	0
2016/07/01	JBAF	20/03/2018			Jibar Tradeable Future	7.8200	92.1800	7.8200	92.1800	0.000	0.0000	0.0000	0
2016/07/01	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/07/01	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
2016/07/01	R023	04/08/2016	8.24	Call	Bond Future	337.9000	0.3379	506.1700	0.5062	49.799	0	0	0
2016/07/01	R023	04/08/2016	8.25	Put	Bond Future	1,770.5100	1.7705	1,349.5300	1.3495	(23.777)	0	0	0
2016/07/01	R023	04/08/2016			Bond Future	8.5418	99.5137	8.4191	100.1075	(1.436)	0.0000	0.0000	11,610
2016/07/01	R023	04/08/2016	8.25	Call	Bond Future	350.5700	0.3506	523.3500	0.5234	49.285	0	0	0
2016/07/01	R023	04/08/2016	8.26	Call	Bond Future	363.7000	0.3637	541.0400	0.5410	48.760	0	0	0
2016/07/01	R023	04/08/2016	8.24	Put	Bond Future	1,806.9600	1.8070	1,381.4700	1.3815	(23.547)	0	0	0
2016/07/01	R023	04/08/2016	8.26	Put	Bond Future	1,734.5500	1.7346	1,318.1300	1.3181	(24.007)	0	0	0
2016/07/01	R023	03/11/2016	9.73	Put	Bond Future	227.8000	0.2278	167.9200	0.1679	(26.286)	0	0	0
2016/07/01	R023	03/11/2016			Bond Future	8.5813	97.4719	8.4527	98.0760	(1.499)	0.0000	0.0000	607
2016/07/01	R023	03/11/2016	9.75	Put	Bond Future	218.5500	0.2186	160.7600	0.1608	(26.442)	0	0	0
2016/07/01	R023	03/11/2016	9.73	Call	Bond Future	5,419.3600	5.4194	5,963.5000	5.9635	10.041	0	0	0
2016/07/01	R023	03/11/2016	9.74	Put	Bond Future	223.1300	0.2231	164.3100	0.1643	(26.361)	0	0	0
2016/07/01	R023	03/11/2016	9.74	Call	Bond Future	5,458.3300	5.4583	6,003.5300	6.0035	9.988	0	0	0
2016/07/01	R023	03/11/2016	9.75	Call	Bond Future	5,497.3600	5.4974	6,043.5900	6.0436	9.936	0	0	0
2016/07/01	R023	02/02/2017	8.85	Call	Bond Future	2,731.1100	2.7311	3,101.5800	3.1016	13.565	0	0	0
2016/07/01	R023	02/02/2017			Bond Future	8.6109	99.4183	8.4760	100.0320	(1.567)	0.0000	0.0000	0
2016/07/01	R023	02/02/2017	8.86	Call	Bond Future	2,757.4600	2.7575	3,129.8600	3.1299	13.505	0	0	0
2016/07/01	R023	02/02/2017	8.84	Put	Bond Future	1,674.1400	1.6741	1,429.0100	1.4290	(14.642)	0	0	0
2016/07/01	R023	02/02/2017	8.86	Put	Bond Future	1,637.3700	1.6374	1,396.1300	1.3961	(14.733)	0	0	0
2016/07/01	R023	02/02/2017	8.84	Call	Bond Future	2,704.9000	2.7049	3,073.4100	3.0734	13.624	0	0	0
2016/07/01	R023	02/02/2017	8.85	Put	Bond Future	1,655.6700	1.6557	1,412.5000	1.4125	(14.687)	0	0	0
2016/07/01	R035	04/08/2016			Bond Future	9.4648	98.8119	9.3126	100.0927	(1.609)	0.0000	0.0000	4,572
2016/07/01	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	R035	04/08/2016	10.35	Call	Bond Future	6,949.8600	6.9499	8,230.6300	8.2306	18.429	0	0	0
2016/07/01	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	R035	04/08/2016	10.36	Call	Bond Future	7,023.8000	7.0238	8,304.5700	8.3046	18.235	0	0	0
2016/07/01	R035	04/08/2016	10.37	Call	Bond Future	7,097.6500	7.0976	8,378.4200	8.3784	18.045	0	0	0
2016/07/01	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	R035	03/11/2016			Bond Future	9.5127	96.1862	9.3560	97.4902	(1.647)	0.0000	0.0000	0
2016/07/01	R035	03/11/2016	9.59	Call	Bond Future	633.0400	0.6330	1,937.0400	1.9370	205.990	0	0	0
2016/07/01	R035	03/11/2016	9.57	Call	Bond Future	469.8100	0.4698	1,773.8100	1.7738	277.559	0	0	0
2016/07/01	R035	03/11/2016	9.58	Call	Bond Future	551.4800	0.5515	1,855.4800	1.8555	236.455	0	0	0
2016/07/01	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	R186	04/08/2016	8.51	Put	Bond Future	2,895.1400	2.8951	2,153.1000	2.1531	(25.631)	0	0	0
2016/07/01	R186	04/08/2016	8.85	Call	Bond Future	1,417.9700	1.4180	1,992.0700	1.9921	40.487	0	0	750
2016/07/01	R186	04/08/2016	8.90	Call	Bond Future	1,608.2100	1.6082	2,224.3900	2.2244	38.315	0	0	500
2016/07/01	R186	04/08/2016	9.60	Call	Bond Future	5,398.0700	5.3981	6,378.5600	6.3786	18.164	0	0	0
2016/07/01	R186	04/08/2016	10.00	Put	Bond Future	13.5800	0.0136	5.0500	0.0051	(62.813)	0	0	6,500
2016/07/01	R186	04/08/2016			Bond Future	8.8385	112.5395	8.6960	113.5717	(1.612)	0.0000	0.0000	93,430
2016/07/01	R186	04/08/2016	8.50	Put	Bond Future	2,951.4800	2.9515	2,202.0000	2.2020	(25.393)	0	0	0
2016/07/01	R186	04/08/2016	9.30	Put	Bond Future	322.8100	0.3228	173.1700	0.1732	(46.355)	0	0	0
2016/07/01	R186	04/08/2016	9.20	Call	Bond Future	0.0000	0.0000	3,852.7700	3.8528	100.000	0	0	0
2016/07/01	R186	04/08/2016	9.25	Put	Bond Future	386.9100	0.3869	212.6100	0.2126	(45.049)	0	0	1,000
2016/07/01	R186	04/08/2016	9.35	Put	Bond Future	267.7200	0.2677	140.1500	0.1402	(47.651)	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
2016/07/01	R186	04/08/2016	9.40	Put	Bond Future	220.7000	0.2207	112.7100	0.1127	(48.931)	0	0	3,569
2016/07/01	R186	04/08/2016	8.51	Call	Bond Future	496.5800	0.4966	786.7400	0.7867	58.432	0	0	0
2016/07/01	R186	04/08/2016	8.85	Put	Bond Future	1,335.0200	1.3350	876.9200	0.8769	(34.314)	0	0	0
2016/07/01	R186	04/08/2016	8.49	Call	Bond Future	461.5100	0.4615	736.8700	0.7369	59.665	0	0	0
2016/07/01	R186	04/08/2016	9.10	Call	Bond Future	0.0000	0.0000	3,271.8600	3.2719	100.000	0	0	0
2016/07/01	R186	04/08/2016	8.50	Call	Bond Future	478.8000	0.4788	761.5200	0.7615	59.048	0	0	0
2016/07/01	R186	04/08/2016	9.30	Call	Bond Future	3,578.2200	3.5782	4,460.7800	4.4608	24.665	0	0	500
2016/07/01	R186	04/08/2016	8.90	Put	Bond Future	1,166.5600	1.1666	750.5400	0.7505	(35.662)	0	0	0
2016/07/01	R186	04/08/2016	9.20	Put	Bond Future	0.0000	0.0000	259.3900	0.2594	100.000	0	0	2,500
2016/07/01	R186	04/08/2016	9.25	Call	Bond Future	3,295.9700	3.2960	4,153.8700	4.1539	26.029	0	0	0
2016/07/01	R186	04/08/2016	9.35	Call	Bond Future	3,867.9700	3.8680	4,772.6000	4.7726	23.388	0	0	500
2016/07/01	R186	04/08/2016	9.40	Call	Bond Future	4,164.3000	4.1643	5,088.5100	5.0885	22.194	0	0	0
2016/07/01	R186	04/08/2016	9.10	Put	Bond Future	0.0000	0.0000	378.8000	0.3788	100.000	0	0	2,500
2016/07/01	R186	04/08/2016	9.60	Put	Bond Future	95.9800	0.0960	44.2700	0.0443	(53.876)	0	0	4,031
2016/07/01	R186	04/08/2016	10.00	Call	Bond Future	7,962.7400	7.9627	8,986.4100	8.9864	12.856	0	0	0
2016/07/01	R186	04/08/2016	8.49	Put	Bond Future	3,008.3700	3.0084	2,251.5300	2.2515	(25.158)	0	0	0
2016/07/01	R186	03/11/2016	9.40	Put	Bond Future	1,184.0700	1.1841	908.5900	0.9086	(23.266)	0	0	0
2016/07/01	R186	03/11/2016			Bond Future	8.8784	114.6761	8.7305	115.7268	(1.666)	0.0000	0.0000	1,253
2016/07/01	R186	03/11/2016	9.20	Put	Bond Future	1,622.7600	1.6228	1,271.8200	1.2718	(21.626)	0	0	0
2016/07/01	R186	03/11/2016	8.95	Put	Bond Future	2,339.5600	2.3396	1,881.9300	1.8819	(19.561)	0	0	0
2016/07/01	R186	03/11/2016	8.97	Put	Bond Future	2,274.4500	2.2744	1,825.7500	1.8257	(19.728)	0	0	0
2016/07/01	R186	03/11/2016	9.66	Call	Bond Future	6,095.8500	6.0959	6,953.1700	6.9532	14.064	0	0	0
2016/07/01	R186	03/11/2016	8.96	Put	Bond Future	2,306.8400	2.3068	1,853.6800	1.8537	(19.644)	0	0	0
2016/07/01	R186	03/11/2016	8.97	Call	Bond Future	2,918.1700	2.9182	3,520.1500	3.5201	20.629	0	0	0
2016/07/01	R186	03/11/2016	9.71	Call	Bond Future	6,360.2200	6.3602	7,231.1700	7.2312	13.694	0	0	0
2016/07/01	R186	03/11/2016	9.20	Call	Bond Future	3,860.9800	3.8610	4,560.7200	4.5607	18.123	0	0	1,425
2016/07/01	R186	03/11/2016	8.95	Call	Bond Future	2,843.1300	2.8431	3,436.1800	3.4362	20.859	0	0	0
2016/07/01	R186	03/11/2016	9.40	Call	Bond Future	4,783.4300	4.7834	5,558.6300	5.5586	16.206	0	0	1,425
2016/07/01	R186	03/11/2016	9.66	Put	Bond Future	761.5100	0.7615	568.1500	0.5681	(25.392)	0	0	5,000
2016/07/01	R186	03/11/2016	9.71	Put	Bond Future	696.6300	0.6966	516.9000	0.5169	(25.800)	0	0	5,000
2016/07/01	R186	03/11/2016	8.96	Call	Bond Future	2,880.5200	2.8805	3,478.0400	3.4780	20.743	0	0	0
2016/07/01	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	R197	04/08/2016			Bond Future	299.7789	299.7789	299.8109	299.8109	0.011	0.0000	0.0000	1,644
2016/07/01	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	R197	04/08/2016	293.98	Call	Bond Future	5,798.8800	5.7989	5,830.9400	5.8309	0.553	0	0	0
2016/07/01	R197	04/08/2016	293.96	Call	Bond Future	5,818.8800	5.8189	5,850.9400	5.8509	0.551	0	0	0
2016/07/01	R197	04/08/2016	293.97	Call	Bond Future	5,808.8800	5.8089	5,840.9400	5.8409	0.552	0	0	0
2016/07/01	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	R197	03/11/2016	303.56	Call	Bond Future	1,928.7000	1.9287	1,958.3100	1.9583	1.535	0	0	0
2016/07/01	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	R197	03/11/2016			Bond Future	305.4887	305.4887	305.5183	305.5183	0.010	0.0000	0.0000	0
2016/07/01	R197	03/11/2016	303.57	Call	Bond Future	1,918.7000	1.9187	1,948.3100	1.9483	1.543	0	0	0
2016/07/01	R197	03/11/2016	303.58	Call	Bond Future	1,908.7000	1.9087	1,938.3100	1.9383	1.551	0	0	0
2016/07/01	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	R202	04/08/2016	243.25	Call	Bond Future	6,838.3000	6.8383	6,835.4600	6.8355	(0.042)	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
2016/07/01	R202	04/08/2016			Bond Future	249.4146		249.4146	249.4423	0.011	0.0000	0.0000	37,211
2016/07/01	R202	04/08/2016	243.26	Call	Bond Future	6,830.1700	6.8302	6,827.2800	6.8273	(0.042)	0	0	0
2016/07/01	R202	04/08/2016	243.24	Put	Bond Future	671.8300	0.6718	641.3400	0.6413	(4.538)	0	0	0
2016/07/01	R202	04/08/2016	243.26	Put	Bond Future	675.5500	0.6756	644.9700	0.6450	(4.527)	0	0	0
2016/07/01	R202	04/08/2016	243.24	Call	Bond Future	6,846.4500	6.8464	6,843.6500	6.8437	(0.041)	0	0	0
2016/07/01	R202	04/08/2016	243.25	Put	Bond Future	673.6800	0.6737	643.1500	0.6431	(4.532)	0	0	0
2016/07/01	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	R202	03/11/2016			Bond Future	254.1654	254.1654	254.1909	254.1909	0.010	0.0000	0.0000	0
2016/07/01	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	R202	03/11/2016	253.85	Call	Bond Future	315.3800	0.3154	340.9000	0.3409	8.092	0	0	0
2016/07/01	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	R202	03/11/2016	253.86	Call	Bond Future	305.3800	0.3054	330.9000	0.3309	8.357	0	0	0
2016/07/01	R202	03/11/2016	253.87	Call	Bond Future	295.3800	0.2954	320.9000	0.3209	8.640	0	0	0
2016/07/01	R203	04/08/2016	7.26	Call	Bond Future	59.7900	0.0598	93.0200	0.0930	55.578	0	0	0
2016/07/01	R203	04/08/2016			Bond Future	7.4950	104.0877	7.3864	104.2010	(1.448)	0.0000	0.0000	58,231
2016/07/01	R203	04/08/2016	7.24	Call	Bond Future	54.3400	0.0543	85.4300	0.0854	57.214	0	0	0
2016/07/01	R203	04/08/2016	7.25	Call	Bond Future	57.0200	0.0570	89.1700	0.0892	56.384	0	0	0
2016/07/01	R203	04/08/2016	7.24	Put	Bond Future	320.7800	0.3208	238.5500	0.2386	(25.634)	0	0	0
2016/07/01	R203	04/08/2016	7.26	Put	Bond Future	305.2900	0.3053	225.2000	0.2252	(26.234)	0	0	0
2016/07/01	R203	04/08/2016	7.25	Put	Bond Future	312.9900	0.3130	231.8200	0.2318	(25.934)	0	0	0
2016/07/01	R203	03/11/2016	8.86	Call	Bond Future	1,177.5400	1.1775	1,288.8500	1.2888	9.453	0	0	0
2016/07/01	R203	03/11/2016			Bond Future	7.4141	101.8921	7.2741	102.0065	(1.888)	0.0000	0.0000	0
2016/07/01	R203	03/11/2016	8.84	Call	Bond Future	1,162.0300	1.1620	1,273.1600	1.2732	9.563	0	0	0
2016/07/01	R203	03/11/2016	8.85	Call	Bond Future	1,169.7900	1.1698	1,281.0000	1.2810	9.507	0	0	0
2016/07/01	R203	03/11/2016	8.84	Put	Bond Future	8.3800	0.0084	5.1100	0.0051	(39.021)	0	0	0
2016/07/01	R203	03/11/2016	8.86	Put	Bond Future	7.8500	0.0079	4.7600	0.0048	(39.363)	0	0	0
2016/07/01	R203	03/11/2016	8.85	Put	Bond Future	8.1200	0.0081	4.9300	0.0049	(39.286)	0	0	0
2016/07/01	R203	02/02/2017	7.70	Call	Bond Future	416.8400	0.4168	502.1000	0.5021	20.454	0	0	0
2016/07/01	R203	02/02/2017	7.71	Put	Bond Future	96.9000	0.0969	68.3800	0.0684	(29.432)	0	0	0
2016/07/01	R203	02/02/2017			Bond Future	7.1508	103.9270	6.9548	104.0411	(2.741)	0.0000	0.0000	0
2016/07/01	R203	02/02/2017	7.71	Call	Bond Future	421.2500	0.4213	506.8500	0.5069	20.320	0	0	0
2016/07/01	R203	02/02/2017	7.72	Call	Bond Future	425.6900	0.4257	511.6300	0.5116	20.188	0	0	0
2016/07/01	R203	02/02/2017	7.70	Put	Bond Future	98.2700	0.0983	69.4100	0.0694	(29.368)	0	0	0
2016/07/01	R203	02/02/2017	7.72	Put	Bond Future	95.5500	0.0955	67.3700	0.0674	(29.492)	0	0	0
2016/07/01	R204	04/08/2016			Bond Future	7.8836	101.3242	7.7946	101.5134	(1.128)	0.0000	0.0000	33,282
2016/07/01	R204	04/08/2016	7.74	Put	Bond Future	514.0000	0.5140	396.4200	0.3964	(22.875)	0	0	0
2016/07/01	R204	04/08/2016	7.76	Put	Bond Future	487.2900	0.4873	373.3700	0.3734	(23.378)	0	0	0
2016/07/01	R204	04/08/2016	7.74	Call	Bond Future	208.4900	0.2085	280.0600	0.2801	34.328	0	0	0
2016/07/01	R204	04/08/2016	7.75	Put	Bond Future	500.5400	0.5005	384.7900	0.3848	(23.125)	0	0	0
2016/07/01	R204	04/08/2016	7.75	Call	Bond Future	216.3400	0.2163	289.7400	0.2897	33.928	0	0	0
2016/07/01	R204	04/08/2016	7.76	Call	Bond Future	224.4000	0.2244	299.6300	0.2996	33.525	0	0	0
2016/07/01	R204	03/11/2016			Bond Future	7.8946	103.2480	7.7949	103.4397	(1.263)	0.0000	0.0000	656
2016/07/01	R204	03/11/2016	9.21	Put	Bond Future	35.3500	0.0354	25.7900	0.0258	(27.044)	0	0	0
2016/07/01	R204	03/11/2016	9.23	Put	Bond Future	33.3600	0.0334	24.2700	0.0243	(27.248)	0	0	0
2016/07/01	R204	03/11/2016	9.22	Put	Bond Future	34.3400	0.0343	25.0200	0.0250	(27.140)	0	0	0
2016/07/01	R204	03/11/2016	9.22	Call	Bond Future	2,537.6400	2.5376	2,720.0300	2.7200	7.187	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
2016/07/01	R204	03/11/2016	9.21	Call	Bond Future	2,520.0600	2.5201	2,702.2100	2.7022	7.228	0	0	0
2016/07/01	R204	03/11/2016	9.23	Call	Bond Future	2,555.2400	2.5552	2,737.8600	2.7379	7.147	0	0	0
2016/07/01	R204	02/02/2017	8.28	Call	Bond Future	1,110.4700	1.1105	1,239.9200	1.2399	11.657	0	0	0
2016/07/01	R204	02/02/2017			Bond Future	7.8666	101.2677	7.7539	101.4607	(1.432)	0.0000	0.0000	0
2016/07/01	R204	02/02/2017	8.29	Call	Bond Future	1,121.8300	1.1218	1,251.9500	1.2519	11.599	0	0	0
2016/07/01	R204	02/02/2017	8.30	Call	Bond Future	1,133.5400	1.1335	1,264.2900	1.2643	11.535	0	0	0
2016/07/01	R204	02/02/2017	8.28	Put	Bond Future	406.4500	0.4065	342.9000	0.3429	(15.635)	0	0	0
2016/07/01	R204	02/02/2017	8.30	Put	Bond Future	395.6300	0.3956	333.3800	0.3334	(15.734)	0	0	0
2016/07/01	R204	02/02/2017	8.29	Put	Bond Future	400.8600	0.4009	337.9800	0.3380	(15.686)	0	0	0
2016/07/01	R207	04/08/2016			Bond Future	8.1422	97.8800	8.0283	98.2102	(1.398)	0.0000	0.0000	74,935
2016/07/01	R207	04/08/2016	7.99	Put	Bond Future	744.9200	0.7449	544.4400	0.5444	(26.913)	0	0	0
2016/07/01	R207	04/08/2016	8.01	Put	Bond Future	708.5400	0.7085	514.1200	0.5141	(27.440)	0	0	0
2016/07/01	R207	04/08/2016	8.00	Put	Bond Future	726.6000	0.7266	529.1400	0.5291	(27.176)	0	0	0
2016/07/01	R207	04/08/2016	8.01	Call	Bond Future	325.1700	0.3252	460.9200	0.4609	41.747	0	0	0
2016/07/01	R207	04/08/2016	7.99	Call	Bond Future	303.3700	0.3034	433.0600	0.4331	42.750	0	0	0
2016/07/01	R207	04/08/2016	8.00	Call	Bond Future	314.1400	0.3141	446.8500	0.4469	42.245	0	0	0
2016/07/01	R207	02/02/2017	9.24	Call	Bond Future	2,903.5600	2.9036	3,190.3800	3.1904	9.878	0	0	0
2016/07/01	R207	02/02/2017			Bond Future	8.1726	98.0865	8.0385	98.4262	(1.641)	0.0000	0.0000	0
2016/07/01	R207	02/02/2017	8.91	Call	Bond Future	2,251.0300	2.2510	2,511.7200	2.5117	11.581	0	0	62
2016/07/01	R207	02/02/2017	9.22	Call	Bond Future	2,862.4900	2.8625	3,147.9400	3.1479	9.972	0	0	0
2016/07/01	R207	02/02/2017	9.23	Call	Bond Future	2,883.0100	2.8830	3,169.1400	3.1691	9.925	0	0	0
2016/07/01	R207	02/02/2017	8.91	Put	Bond Future	408.8600	0.4089	329.8700	0.3299	(19.320)	0	0	0
2016/07/01	R207	02/02/2017	9.22	Put	Bond Future	258.7300	0.2587	204.5000	0.2045	(20.960)	0	0	0
2016/07/01	R207	02/02/2017	9.24	Put	Bond Future	250.9300	0.2509	198.0700	0.1981	(21.066)	0	0	0
2016/07/01	R207	02/02/2017	9.23	Put	Bond Future	254.8100	0.2548	201.2600	0.2013	(21.016)	0	0	0
2016/07/01	R208	04/08/2016	8.01	Put	Bond Future	1,305.9000	1.3059	1,008.4400	1.0084	(22.778)	0	0	0
2016/07/01	R208	04/08/2016			Bond Future	8.2978	96.5596	8.1847	96.9737	(1.363)	0.0000	0.0000	48,487
2016/07/01	R208	04/08/2016	8.00	Put	Bond Future	1,333.5000	1.3335	1,032.8200	1.0328	(22.548)	0	0	0
2016/07/01	R208	04/08/2016	7.99	Call	Bond Future	229.2400	0.2292	339.5000	0.3395	48.098	0	0	0
2016/07/01	R208	04/08/2016	8.00	Call	Bond Future	238.4000	0.2384	351.8400	0.3518	47.584	0	0	0
2016/07/01	R208	04/08/2016	8.01	Call	Bond Future	247.8300	0.2478	364.4900	0.3645	47.073	0	0	0
2016/07/01	R208	04/08/2016	7.99	Put	Bond Future	1,361.3800	1.3614	1,057.5200	1.0575	(22.320)	0	0	0
2016/07/01	R208	03/11/2016	9.59	Put	Bond Future	108.4400	0.1084	78.5100	0.0785	(27.601)	0	0	0
2016/07/01	R208	03/11/2016			Bond Future	8.3320	94.9902	8.2117	95.4112	(1.444)	0.0000	0.0000	46
2016/07/01	R208	03/11/2016	9.58	Put	Bond Future	111.1600	0.1112	80.5900	0.0806	(27.501)	0	0	0
2016/07/01	R208	03/11/2016	9.57	Call	Bond Future	4,318.0700	4.3181	4,707.8500	4.7079	9.027	0	0	0
2016/07/01	R208	03/11/2016	9.58	Call	Bond Future	4,348.3100	4.3483	4,738.7500	4.7388	8.979	0	0	0
2016/07/01	R208	03/11/2016	9.59	Call	Bond Future	4,378.5900	4.3786	4,769.6700	4.7697	8.932	0	0	0
2016/07/01	R208	03/11/2016	9.57	Put	Bond Future	113.9400	0.1139	82.7100	0.0827	(27.409)	0	0	0
2016/07/01	R208	02/02/2017			Bond Future	8.3504	96.8872	8.2224	97.3143	(1.533)	0.0000	0.0000	0
2016/07/01	R208	02/02/2017	8.64	Call	Bond Future	2,011.6100	2.0116	2,277.7300	2.2777	13.229	0	0	0
2016/07/01	R208	02/02/2017	8.63	Put	Bond Future	1,066.4800	1.0665	904.1500	0.9042	(15.221)	0	0	0
2016/07/01	R208	02/02/2017	8.65	Put	Bond Future	1,041.2400	1.0412	881.7300	0.8817	(15.319)	0	0	0
2016/07/01	R208	02/02/2017	8.64	Put	Bond Future	1,053.9500	1.0539	893.0200	0.8930	(15.269)	0	0	0
2016/07/01	R208	02/02/2017	8.65	Call	Bond Future	2,031.7600	2.0318	2,299.3000	2.2993	13.168	0	0	0
2016/07/01	R208	02/02/2017	8.63	Call	Bond Future	1,991.2700	1.9913	2,255.9900	2.2560	13.294	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
2016/07/01	R209	04/08/2016	9.26	Call	Bond Future	950.9600	0.9510	1,413.3900	1.4134	48.628	0	0	0
2016/07/01	R209	04/08/2016	9.70	Put	Bond Future	630.3300	0.6303	369.0600	0.3691	(41.450)	0	0	250
2016/07/01	R209	04/08/2016			Bond Future	9.4084	74.1880	9.2563	75.2547	(1.616)	0.0000	0.0000	55,153
2016/07/01	R209	04/08/2016	9.24	Call	Bond Future	897.8600	0.8979	1,343.5100	1.3435	49.635	0	0	0
2016/07/01	R209	04/08/2016	9.60	Put	Bond Future	845.3900	0.8454	516.2700	0.5163	(38.931)	0	0	0
2016/07/01	R209	04/08/2016	10.60	Call	Bond Future	7,608.3800	7.6084	8,663.7100	8.6637	13.871	0	0	5,624
2016/07/01	R209	04/08/2016	9.40	Put	Bond Future	1,436.6300	1.4366	950.3300	0.9503	(33.850)	0	0	0
2016/07/01	R209	04/08/2016	9.70	Call	Bond Future	2,610.7700	2.6108	3,416.2300	3.4162	30.851	0	0	0
2016/07/01	R209	04/08/2016	10.29	Call	Bond Future	5,814.3300	5.8143	6,839.4900	6.8395	17.632	0	0	0
2016/07/01	R209	04/08/2016	9.25	Call	Bond Future	924.1600	0.9242	1,378.1900	1.3782	49.129	0	0	0
2016/07/01	R209	04/08/2016	9.24	Put	Bond Future	2,080.2800	2.0803	1,459.2000	1.4592	(29.856)	0	0	0
2016/07/01	R209	04/08/2016	10.60	Put	Bond Future	18.4200	0.0184	7.0200	0.0070	(61.889)	0	0	0
2016/07/01	R209	04/08/2016	9.40	Call	Bond Future	1,378.6100	1.3786	1,959.0400	1.9590	42.103	0	0	250
2016/07/01	R209	04/08/2016	9.26	Put	Bond Future	1,991.3800	1.9914	1,387.0800	1.3871	(30.346)	0	0	0
2016/07/01	R209	04/08/2016	9.60	Call	Bond Future	2,156.2500	2.1563	2,893.8600	2.8939	34.208	0	0	5,624
2016/07/01	R209	04/08/2016	9.25	Put	Bond Future	2,035.5300	2.0355	1,422.8300	1.4228	(30.100)	0	0	0
2016/07/01	R209	04/08/2016	10.29	Put	Bond Future	75.1200	0.0751	33.5500	0.0336	(55.338)	0	0	250
2016/07/01	R209	03/11/2016	10.26	Call	Bond Future	6,078.4800	6.0785	6,961.5300	6.9615	14.527	0	0	0
2016/07/01	R209	03/11/2016			Bond Future	9.4499	72.4459	9.2938	73.5322	(1.652)	0.0000	0.0000	0
2016/07/01	R209	03/11/2016	10.24	Call	Bond Future	5,982.8300	5.9828	6,860.4500	6.8604	14.669	0	0	0
2016/07/01	R209	03/11/2016	10.25	Call	Bond Future	6,030.5500	6.0305	6,910.9100	6.9109	14.598	0	0	0
2016/07/01	R209	03/11/2016	10.24	Put	Bond Future	846.7800	0.8468	638.1500	0.6381	(24.638)	0	0	0
2016/07/01	R209	03/11/2016	10.25	Put	Bond Future	833.1500	0.8331	627.2600	0.6273	(24.712)	0	0	5,000
2016/07/01	R209	03/11/2016	10.26	Put	Bond Future	819.8300	0.8198	616.6300	0.6166	(24.786)	0	0	0
2016/07/01	R209	02/02/2017	9.55	Put	Bond Future	3,328.4500	3.3285	2,842.4200	2.8424	(14.602)	0	0	0
2016/07/01	R209	02/02/2017			Bond Future	9.4857	73.8928	9.3255	74.9989	(1.688)	0.0000	0.0000	0
2016/07/01	R209	02/02/2017	9.54	Put	Bond Future	3,361.3400	3.3613	2,871.9900	2.8720	(14.558)	0	0	0
2016/07/01	R209	02/02/2017	9.55	Call	Bond Future	3,765.5900	3.7656	4,385.6900	4.3857	16.468	0	0	0
2016/07/01	R209	02/02/2017	9.53	Call	Bond Future	3,695.9300	3.6959	4,309.3700	4.3094	16.598	0	0	0
2016/07/01	R209	02/02/2017	9.54	Call	Bond Future	3,730.7900	3.7308	4,347.5700	4.3476	16.532	0	0	0
2016/07/01	R209	02/02/2017	9.53	Put	Bond Future	3,394.2600	3.3943	2,901.5700	2.9016	(14.515)	0	0	0
2016/07/01	R210	04/08/2016			Bond Future	189.2279	189.2279	189.2483	189.2483	0.011	0.0000	0.0000	2,571
2016/07/01	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	R210	04/08/2016	181.50	Call	Bond Future	7,727.9400	7.7279	7,748.3400	7.7483	0.264	0	0	0
2016/07/01	R210	04/08/2016	181.52	Call	Bond Future	7,707.9400	7.7079	7,728.3400	7.7283	0.265	0	0	0
2016/07/01	R210	04/08/2016	181.51	Call	Bond Future	7,717.9400	7.7179	7,738.3400	7.7383	0.264	0	0	0
2016/07/01	R210	03/11/2016			Bond Future	190.5498	190.5498	190.5740	190.5740	0.013	0.0000	0.0000	0
2016/07/01	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	R210	03/11/2016	188.90	Call	Bond Future	1,649.7800	1.6498	1,674.0100	1.6740	1.469	0	0	0
2016/07/01	R210	03/11/2016	188.91	Call	Bond Future	1,639.7800	1.6398	1,664.0100	1.6640	1.478	0	0	0
2016/07/01	R210	03/11/2016	188.92	Call	Bond Future	1,629.7800	1.6298	1,654.0100	1.6540	1.487	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
2016/07/01	R211	04/08/2016	137.08	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	R211	04/08/2016			Bond Future	139.7560	139.7560	139.7697	139.7697	0.010	0.0000	0.0000	63
2016/07/01	R211	04/08/2016	137.09	Call	Bond Future	2,665.9700	2.6660	2,679.6900	2.6797	0.515	0	0	0
2016/07/01	R211	04/08/2016	137.07	Call	Bond Future	2,685.9700	2.6860	2,699.6900	2.6997	0.511	0	0	0
2016/07/01	R211	04/08/2016	137.08	Call	Bond Future	2,675.9700	2.6760	2,689.6900	2.6897	0.513	0	0	0
2016/07/01	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	R211	03/11/2016	141.75	Call	Bond Future	667.9900	0.6680	680.5000	0.6805	1.873	0	0	0
2016/07/01	R211	03/11/2016			Bond Future	142.4180	142.4180	142.4305	142.4305	0.009	0.0000	0.0000	0
2016/07/01	R211	03/11/2016	141.76	Call	Bond Future	657.9900	0.6580	670.5000	0.6705	1.901	0	0	0
2016/07/01	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	R211	03/11/2016	141.74	Call	Bond Future	677.9900	0.6780	690.5000	0.6905	1.845	0	0	0
2016/07/01	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	R212	04/08/2016	142.43	Call	Bond Future	3,766.2500	3.7663	3,706.5600	3.7066	(1.585)	0	0	0
2016/07/01	R212	04/08/2016			Bond Future	146.1963	146.1963	146.1366	146.1366	(0.041)	0.0000	0.0000	4,218
2016/07/01	R212	04/08/2016	142.44	Call	Bond Future	3,756.2500	3.7563	3,696.5600	3.6966	(1.589)	0	0	0
2016/07/01	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	R212	04/08/2016	142.42	Call	Bond Future	3,776.2500	3.7763	3,716.5600	3.7166	(1.581)	0	0	0
2016/07/01	R212	03/11/2016			Bond Future	148.9810	148.9810	148.9186	148.9186	(0.042)	0.0000	0.0000	0
2016/07/01	R212	03/11/2016	148.11	Call	Bond Future	870.9600	0.8710	808.6100	0.8086	(7.159)	0	0	0
2016/07/01	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/01	R212	03/11/2016	148.12	Call	Bond Future	860.9600	0.8610	798.6100	0.7986	(7.242)	0	0	0
2016/07/01	R212	03/11/2016	148.10	Call	Bond Future	880.9600	0.8810	818.6100	0.8186	(7.078)	0	0	0
2016/07/01	R213	04/08/2016			Bond Future	9.2786	85.0958	9.1364	86.0808	(1.532)	0.0000	0.0000	44,423
2016/07/01	R213	04/08/2016	8.99	Put	Bond Future	2,610.7700	2.6108	1,938.7300	1.9387	(25.741)	0	0	0
2016/07/01	R213	04/08/2016	9.01	Put	Bond Future	2,509.0800	2.5091	1,851.6800	1.8517	(26.201)	0	0	0
2016/07/01	R213	04/08/2016	9.00	Put	Bond Future	2,559.6500	2.5597	1,894.9000	1.8949	(25.970)	0	0	0
2016/07/01	R213	04/08/2016	9.01	Call	Bond Future	633.7500	0.6338	961.4000	0.9614	51.700	0	0	0
2016/07/01	R213	04/08/2016	8.99	Call	Bond Future	593.3800	0.5934	906.3900	0.9064	52.750	0	0	0
2016/07/01	R213	04/08/2016	9.00	Call	Bond Future	613.3300	0.6133	933.6300	0.9336	52.223	0	0	0
2016/07/01	R213	03/11/2016			Bond Future	9.3233	83.1608	9.1769	84.1636	(1.570)	0.0000	0.0000	0
2016/07/01	R213	03/11/2016	10.18	Put	Bond Future	713.5000	0.7135	539.4900	0.5395	(24.388)	0	0	0
2016/07/01	R213	03/11/2016	10.20	Put	Bond Future	689.4800	0.6895	520.2900	0.5203	(24.539)	0	0	0
2016/07/01	R213	03/11/2016	10.18	Call	Bond Future	6,253.8800	6.2539	7,082.7400	7.0827	13.254	0	0	0
2016/07/01	R213	03/11/2016	10.19	Put	Bond Future	701.4000	0.7014	529.8100	0.5298	(24.464)	0	0	0
2016/07/01	R213	03/11/2016	10.19	Call	Bond Future	6,303.2700	6.3033	7,134.5500	7.1346	13.188	0	0	0
2016/07/01	R213	03/11/2016	10.20	Call	Bond Future	6,352.7600	6.3528	7,186.4400	7.1864	13.123	0	0	0
2016/07/01	R213	02/02/2017	9.40	Call	Bond Future	3,555.6000	3.5556	4,114.4100	4.1144	15.716	0	0	0
2016/07/01	R213	02/02/2017	9.42	Call	Bond Future	3,623.7200	3.6237	4,188.8100	4.1888	15.594	0	0	0
2016/07/01	R213	02/02/2017			Bond Future	9.3629	84.8213	9.2122	85.8422	(1.609)	0.0000	0.0000	0
2016/07/01	R213	02/02/2017	9.41	Call	Bond Future	3,589.5800	3.5896	4,151.5300	4.1515	15.655	0	0	0

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2016/07/01	R213	02/02/2017	9.40	Put	Bond Future	3,306.7600	3.3068	2,844.7500	2.8448	(13.972)	0	0	0
2016/07/01	R213	02/02/2017	9.42	Put	Bond Future	3,241.2800	3.2413	2,785.5500	2.7856	(14.060)	0	0	0
2016/07/01	R213	02/02/2017	9.41	Put	Bond Future	3,273.9000	3.2739	2,815.0300	2.8150	(14.016)	0	0	0
2016/07/01	R214	04/08/2016	9.24	Call	Bond Future	649.4300	0.6494	1,008.6400	1.0086	55.312	0	0	0
2016/07/01	R214	04/08/2016	9.25	Put	Bond Future	2,751.8700	2.7519	2,013.0400	2.0130	(26.848)	0	0	0
2016/07/01	R214	04/08/2016	11.30	Call	Bond Future	11,040.1600	11.0402	12,145.5400	12.1455	10.012	0	0	5,610
2016/07/01	R214	04/08/2016			Bond Future	9.5329	74.2899	9.3809	75.3960	(1.595)	0.0000	0.0000	30,086
2016/07/01	R214	04/08/2016	8.55	Put	Bond Future	7,706.5500	7.7065	6,632.1800	6.6322	(13.941)	0	0	0
2016/07/01	R214	04/08/2016	9.30	Call	Bond Future	783.9200	0.7839	1,192.3800	1.1924	52.105	0	0	1,300
2016/07/01	R214	04/08/2016	9.25	Call	Bond Future	670.6500	0.6706	1,037.9300	1.0379	54.765	0	0	0
2016/07/01	R214	04/08/2016	11.30	Put	Bond Future	1.0200	0.0010	0.2900	0.0003	(71.569)	0	0	0
2016/07/01	R214	04/08/2016	10.30	Put	Bond Future	132.1300	0.1321	63.2600	0.0633	(52.123)	0	0	0
2016/07/01	R214	04/08/2016	9.26	Call	Bond Future	692.3500	0.6923	1,067.7600	1.0678	54.223	0	0	0
2016/07/01	R214	04/08/2016	8.55	Call	Bond Future	30.5600	0.0306	62.3000	0.0623	103.861	0	0	1,300
2016/07/01	R214	04/08/2016	9.30	Put	Bond Future	2,490.1900	2.4902	1,792.5400	1.7925	(28.016)	0	0	0
2016/07/01	R214	04/08/2016	9.24	Put	Bond Future	2,806.0200	2.8060	2,059.1200	2.0591	(26.618)	0	0	0
2016/07/01	R214	04/08/2016	10.30	Call	Bond Future	5,310.4400	5.3104	6,347.6800	6.3477	19.532	0	0	5,610
2016/07/01	R214	04/08/2016	9.26	Put	Bond Future	2,698.3300	2.6983	1,967.6300	1.9676	(27.080)	0	0	0
2016/07/01	R214	03/11/2016	10.35	Put	Bond Future	930.9400	0.9309	706.2300	0.7062	(24.138)	0	0	0
2016/07/01	R214	03/11/2016			Bond Future	9.5762	72.4033	9.4202	73.5296	(1.629)	0.0000	0.0000	3,395
2016/07/01	R214	03/11/2016	10.34	Put	Bond Future	945.5600	0.9456	718.0100	0.7180	(24.065)	0	0	0
2016/07/01	R214	03/11/2016	10.35	Call	Bond Future	6,112.5500	6.1125	7,014.1700	7.0142	14.750	0	0	0
2016/07/01	R214	03/11/2016	10.33	Call	Bond Future	6,016.0500	6.0161	6,911.9400	6.9119	14.892	0	0	0
2016/07/01	R214	03/11/2016	10.34	Call	Bond Future	6,064.2500	6.0642	6,963.0300	6.9630	14.821	0	0	0
2016/07/01	R214	03/11/2016	10.33	Put	Bond Future	960.3900	0.9604	729.9500	0.7300	(23.994)	0	0	0
2016/07/01	R214	02/02/2017			Bond Future	9.6152	73.8490	9.4552	74.9961	(1.664)	0.0000	0.0000	0
2016/07/01	R214	02/02/2017	9.67	Call	Bond Future	3,905.1800	3.9052	4,545.6600	4.5457	16.401	0	0	0
2016/07/01	R214	02/02/2017	9.66	Put	Bond Future	3,554.2800	3.5543	3,044.2900	3.0443	(14.349)	0	0	0
2016/07/01	R214	02/02/2017	9.68	Put	Bond Future	3,484.9900	3.4850	2,981.8300	2.9818	(14.438)	0	0	0
2016/07/01	R214	02/02/2017	9.67	Put	Bond Future	3,519.6200	3.5196	3,013.0500	3.0131	(14.393)	0	0	0
2016/07/01	R214	02/02/2017	9.68	Call	Bond Future	3,940.6100	3.9406	4,584.5000	4.5845	16.340	0	0	0
2016/07/01	R214	02/02/2017	9.66	Call	Bond Future	3,869.6800	3.8697	4,506.7400	4.5067	16.463	0	0	0
2016/07/01	R248	04/08/2016			Bond Future	9.6240	95.2539	9.4618	96.7521	(1.686)	0.0000	0.0000	59,058
2016/07/01	R248	04/08/2016	9.25	Call	Bond Future	693.8200	0.6938	1,113.8600	1.1139	60.540	0	0	0
2016/07/01	R248	04/08/2016	9.24	Put	Bond Future	4,289.2200	4.2892	3,201.2700	3.2013	(25.365)	0	0	0
2016/07/01	R248	04/08/2016	9.26	Put	Bond Future	4,140.4000	4.1404	3,072.2000	3.0722	(25.799)	0	0	0
2016/07/01	R248	04/08/2016	9.25	Put	Bond Future	4,214.4500	4.2144	3,136.3300	3.1363	(25.582)	0	0	0
2016/07/01	R248	04/08/2016	9.26	Call	Bond Future	717.0000	0.7170	1,146.9600	1.1470	59.967	0	0	0
2016/07/01	R248	04/08/2016	9.24	Call	Bond Future	671.1800	0.6712	1,081.3900	1.0814	61.118	0	0	0
2016/07/01	R248	03/11/2016	10.38	Call	Bond Future	7,466.4800	7.4665	8,649.0400	8.6490	15.838	0	0	0
2016/07/01	R248	03/11/2016			Bond Future	9.6700	92.6240	9.5034	94.1496	(1.723)	0.0000	0.0000	1,529
2016/07/01	R248	03/11/2016	10.39	Call	Bond Future	7,525.5700	7.5256	8,712.0500	8.7121	15.766	0	0	0
2016/07/01	R248	03/11/2016	10.37	Put	Bond Future	1,462.6900	1.4627	1,115.6600	1.1157	(23.725)	0	0	0
2016/07/01	R248	03/11/2016	10.39	Put	Bond Future	1,421.0100	1.4210	1,081.8800	1.0819	(23.865)	0	0	0
2016/07/01	R248	03/11/2016	10.37	Call	Bond Future	7,407.6800	7.4077	8,586.2600	8.5863	15.910	0	0	0
2016/07/01	R248	03/11/2016	10.38	Put	Bond Future	1,441.6300	1.4416	1,098.5800	1.0986	(23.796)	0	0	0

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2016/07/01	R248	02/02/2017	9.76	Put	Bond Future	4,695.8400	4.6958	4,008.0900	4.0081	(14.646)	0	0	0
2016/07/01	R248	02/02/2017	9.78	Put	Bond Future	4,609.4100	4.6094	3,930.4800	3.9305	(14.729)	0	0	0
2016/07/01	R248	02/02/2017			Bond Future	9.7118	94.4737	9.5407	96.0274	(1.762)	0.0000	0.0000	0
2016/07/01	R248	02/02/2017	9.77	Put	Bond Future	4,652.6000	4.6526	3,969.2700	3.9693	(14.687)	0	0	0
2016/07/01	R248	02/02/2017	9.76	Call	Bond Future	5,124.7900	5.1248	5,990.7700	5.9908	16.898	0	0	0
2016/07/01	R248	02/02/2017	9.77	Call	Bond Future	5,170.1700	5.1702	6,040.5700	6.0406	16.835	0	0	0
2016/07/01	R248	02/02/2017	9.78	Call	Bond Future	5,215.4400	5.2154	6,090.2400	6.0902	16.773	0	0	0

Total **818364**