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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/07/2016 TO 06/07/2016

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
2016/07/06	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/06	0957	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	2025	04/08/2016	123.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	2025	04/08/2016			Bond Future	127.6614		127.6614	127.7042	127.7042	0.034	0.0000	0.0000	3,012
2016/07/06	2025	04/08/2016	123.86	Call	Bond Future	3,801.3500		3.8013	3,844.2100	3.8442	1.127	0	0	0
2016/07/06	2025	04/08/2016	123.87	Call	Bond Future	3,791.3500		3.7913	3,834.2100	3.8342	1.130	0	0	0
2016/07/06	2025	04/08/2016	123.85	Call	Bond Future	3,811.3500		3.8113	3,854.2100	3.8542	1.125	0	0	0
2016/07/06	2025	04/08/2016	123.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	2025	04/08/2016	123.87	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	2025	03/11/2016			Bond Future	130.0903		130.0903	130.1327	130.1327	0.033	0.0000	0.0000	0
2016/07/06	2025	03/11/2016	129.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	2025	03/11/2016	129.23	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	2025	03/11/2016	129.21	Call	Bond Future	880.3100		0.8803	922.6900	0.9227	4.814	0	0	0
2016/07/06	2025	03/11/2016	129.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	2025	03/11/2016	129.22	Call	Bond Future	870.3100		0.8703	912.6900	0.9127	4.870	0	0	0
2016/07/06	2025	03/11/2016	129.23	Call	Bond Future	860.3100		0.8603	902.6900	0.9027	4.926	0	0	0
2016/07/06	2030	04/08/2016	10.17	Call	Bond Future	6,147.2400		6.1472	6,375.3100	6.3753	3.710	0	0	0
2016/07/06	2030	04/08/2016			Bond Future	9.2594		90.6290	9.2273	90.8571	(0.347)	0.0000	0.0000	27,010
2016/07/06	2030	04/08/2016	10.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	2030	03/11/2016	9.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	2030	03/11/2016			Bond Future	9.3035		92.3481	9.2705	92.5795	(0.355)	0.0000	0.0000	0
2016/07/06	2030	03/11/2016	9.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	2030	03/11/2016	9.33	Call	Bond Future	185.1900		0.1852	416.6500	0.4166	124.985	0	0	0
2016/07/06	2030	03/11/2016	9.34	Call	Bond Future	254.9600		0.2550	486.4200	0.4864	90.783	0	0	0
2016/07/06	2030	03/11/2016	9.35	Call	Bond Future	324.6600		0.3247	556.1200	0.5561	71.293	0	0	0
2016/07/06	2030	03/11/2016	9.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	2032	04/08/2016	9.01	Call	Bond Future	419.9700		0.4200	435.0100	0.4350	3.581	0	0	0
2016/07/06	2032	04/08/2016			Bond Future	9.3894		93.7108	9.3523	93.9919	(0.395)	0.0000	0.0000	13,609
2016/07/06	2032	04/08/2016	8.99	Call	Bond Future	388.3200		0.3883	401.3500	0.4013	3.355	0	0	0
2016/07/06	2032	04/08/2016	9.00	Call	Bond Future	403.9100		0.4039	417.9300	0.4179	3.471	0	0	0
2016/07/06	2032	04/08/2016	8.99	Put	Bond Future	3,483.8400		3.4838	3,215.7900	3.2158	(7.694)	0	0	0
2016/07/06	2032	04/08/2016	9.01	Put	Bond Future	3,356.8600		3.3569	3,090.8200	3.0908	(7.925)	0	0	0
2016/07/06	2032	04/08/2016	9.00	Put	Bond Future	3,420.0600		3.4201	3,153.0000	3.1530	(7.809)	0	0	0
2016/07/06	2032	03/11/2016			Bond Future	9.4374		91.3293	9.3992	91.6149	(0.404)	0.0000	0.0000	0
2016/07/06	2032	03/11/2016	10.28	Put	Bond Future	812.3900		0.8124	731.0900	0.7311	(10.008)	0	0	0
2016/07/06	2032	03/11/2016	10.30	Put	Bond Future	785.4600		0.7855	704.5900	0.7046	(10.296)	0	0	0
2016/07/06	2032	03/11/2016	10.29	Put	Bond Future	798.9000		0.7989	717.7400	0.7177	(10.159)	0	0	0
2016/07/06	2032	03/11/2016	10.30	Call	Bond Future	6,909.7700		6.9098	7,114.4500	7.1145	2.962	0	0	0
2016/07/06	2032	03/11/2016	10.28	Call	Bond Future	6,801.7100		6.8017	7,005.9600	7.0060	3.003	0	0	0
2016/07/06	2032	03/11/2016	10.29	Call	Bond Future	6,855.7500		6.8558	7,060.1400	7.0601	2.981	0	0	0

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2016/07/06	2032	02/02/2017	9.53	Call	Bond Future	3,993.5800	3.9936	4,062.2400	4.0622	1.719	0	0	0
2016/07/06	2032	02/02/2017			Bond Future	9.4794	93.1480	9.4402	93.4381	(0.413)	0.0000	0.0000	0
2016/07/06	2032	02/02/2017	9.51	Call	Bond Future	3,918.1500	3.9181	3,983.7500	3.9838	1.674	0	0	0
2016/07/06	2032	02/02/2017	9.52	Call	Bond Future	3,955.6300	3.9556	4,022.7600	4.0228	1.697	0	0	0
2016/07/06	2032	02/02/2017	9.51	Put	Bond Future	3,692.5600	3.6926	3,468.0300	3.4680	(6.081)	0	0	0
2016/07/06	2032	02/02/2017	9.53	Put	Bond Future	3,620.9800	3.6210	3,399.5100	3.3995	(6.116)	0	0	0
2016/07/06	2032	02/02/2017	9.52	Put	Bond Future	3,656.4900	3.6565	3,433.4900	3.4335	(6.099)	0	0	0
2016/07/06	2033	04/08/2016	104.99	Call	Bond Future	4,096.1100	4.0961	4,132.3800	4.1324	0.885	0	0	0
2016/07/06	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	2033	04/08/2016			Bond Future	109.0861	109.0861	109.1224	109.1224	0.033	0.0000	0.0000	4,131
2016/07/06	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	2033	04/08/2016	105.00	Call	Bond Future	4,086.1100	4.0861	4,122.3800	4.1224	0.888	0	0	0
2016/07/06	2033	04/08/2016	105.01	Call	Bond Future	4,076.1100	4.0761	4,112.3800	4.1124	0.890	0	0	0
2016/07/06	2033	03/11/2016			Bond Future	110.1448	110.1448	110.1806	110.1806	0.033	0.0000	0.0000	0
2016/07/06	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	2033	03/11/2016	109.16	Call	Bond Future	984.7800	0.9848	1,020.6100	1.0206	3.638	0	0	0
2016/07/06	2033	03/11/2016	109.17	Call	Bond Future	974.7800	0.9748	1,010.6100	1.0106	3.676	0	0	0
2016/07/06	2033	03/11/2016	109.18	Call	Bond Future	964.7800	0.9648	1,000.6100	1.0006	3.714	0	0	0
2016/07/06	2037	04/08/2016			Bond Future	9.5445	90.9047	9.5074	91.2124	(0.389)	0.0000	0.0000	41,213
2016/07/06	2037	04/08/2016	9.24	Put	Bond Future	3,214.1700	3.2142	2,932.4000	2.9324	(8.766)	0	0	0
2016/07/06	2037	04/08/2016	9.26	Put	Bond Future	3,087.6500	3.0876	2,809.0100	2.8090	(9.024)	0	0	0
2016/07/06	2037	04/08/2016	9.24	Call	Bond Future	641.2900	0.6413	667.2100	0.6672	4.042	0	0	0
2016/07/06	2037	04/08/2016	9.25	Put	Bond Future	3,150.6000	3.1506	2,870.3300	2.8703	(8.896)	0	0	0
2016/07/06	2037	04/08/2016	9.25	Call	Bond Future	664.0200	0.6640	691.4400	0.6914	4.129	0	0	0
2016/07/06	2037	04/08/2016	9.26	Call	Bond Future	687.2400	0.6872	716.2900	0.7163	4.227	0	0	0
2016/07/06	2037	03/11/2016	10.35	Call	Bond Future	6,984.8100	6.9848	7,193.7500	7.1938	2.991	0	0	0
2016/07/06	2037	03/11/2016	10.36	Put	Bond Future	1,068.8800	1.0689	966.6100	0.9666	(9.568)	0	0	0
2016/07/06	2037	03/11/2016			Bond Future	9.5899	92.6290	9.5518	92.9416	(0.397)	0.0000	0.0000	0
2016/07/06	2037	03/11/2016	10.36	Call	Bond Future	7,041.2900	7.0413	7,251.6400	7.2516	2.987	0	0	0
2016/07/06	2037	03/11/2016	10.37	Call	Bond Future	7,097.9000	7.0979	7,309.6400	7.3096	2.983	0	0	0
2016/07/06	2037	03/11/2016	10.35	Put	Bond Future	1,085.8900	1.0859	982.2100	0.9822	(9.548)	0	0	0
2016/07/06	2037	03/11/2016	10.37	Put	Bond Future	1,052.1100	1.0521	951.2300	0.9512	(9.588)	0	0	0
2016/07/06	2037	02/02/2017	9.68	Put	Bond Future	4,084.1600	4.0842	3,831.8600	3.8319	(6.178)	0	0	0
2016/07/06	2037	02/02/2017			Bond Future	9.6302	90.2166	9.5912	90.5342	(0.406)	0.0000	0.0000	0
2016/07/06	2037	02/02/2017	9.67	Put	Bond Future	4,124.1900	4.1242	3,869.7500	3.8698	(6.169)	0	0	0
2016/07/06	2037	02/02/2017	9.68	Call	Bond Future	4,486.3500	4.4863	4,551.6900	4.5517	1.456	0	0	0
2016/07/06	2037	02/02/2017	9.66	Call	Bond Future	4,405.1900	4.4052	4,466.2600	4.4663	1.386	0	0	0
2016/07/06	2037	02/02/2017	9.67	Call	Bond Future	4,445.8200	4.4458	4,509.0200	4.5090	1.422	0	0	0
2016/07/06	2037	02/02/2017	9.66	Put	Bond Future	4,164.2400	4.1642	3,907.6700	3.9077	(6.161)	0	0	0
2016/07/06	2038	04/08/2016			Bond Future	134.6304	134.6304	134.6766	134.6766	0.034	0.0000	0.0000	21,542
2016/07/06	2038	04/08/2016	129.31	Call	Bond Future	5,320.3600	5.3204	5,366.5800	5.3666	0.869	0	0	0
2016/07/06	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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2016/07/06	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	2038	04/08/2016	129.32	Call	Bond Future	5,310.3600	5.3104	5,356.5800	5.3566	0.870	0	0	0
2016/07/06	2038	04/08/2016	129.30	Call	Bond Future	5,330.3600	5.3304	5,376.5800	5.3766	0.867	0	0	0
2016/07/06	2038	03/11/2016	136.32	Call	Bond Future	872.0700	0.8721	917.5300	0.9175	5.213	0	0	0
2016/07/06	2038	03/11/2016			Bond Future	137.1921	137.1921	137.2375	137.2375	0.033	0.0000	0.0000	0
2016/07/06	2038	03/11/2016	136.33	Call	Bond Future	862.0700	0.8621	907.5300	0.9075	5.273	0	0	0
2016/07/06	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	2038	03/11/2016	136.31	Call	Bond Future	882.0700	0.8821	927.5300	0.9275	5.154	0	0	0
2016/07/06	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	2040	04/08/2016			Bond Future	9.5995	94.6851	9.5624	95.0143	(0.387)	0.0000	0.0000	722
2016/07/06	2040	04/08/2016	9.49	Put	Bond Future	2,282.2200	2.2822	2,019.6400	2.0196	(11.505)	0	0	0
2016/07/06	2040	04/08/2016	9.50	Call	Bond Future	1,342.6800	1.3427	1,411.7500	1.4118	5.144	0	0	0
2016/07/06	2040	04/08/2016	9.51	Call	Bond Future	1,380.4300	1.3804	1,452.4200	1.4524	5.215	0	0	0
2016/07/06	2040	04/08/2016	9.49	Call	Bond Future	1,305.5800	1.3056	1,372.2000	1.3722	5.103	0	0	0
2016/07/06	2040	04/08/2016	9.51	Put	Bond Future	2,177.5200	2.1775	1,920.3100	1.9203	(11.812)	0	0	0
2016/07/06	2040	04/08/2016	9.50	Put	Bond Future	2,229.4800	2.2295	1,969.3500	1.9694	(11.668)	0	0	0
2016/07/06	2040	03/11/2016			Bond Future	9.6451	96.4811	9.6070	96.8156	(0.395)	0.0000	0.0000	0
2016/07/06	2040	03/11/2016	9.69	Put	Bond Future	3,317.0300	3.3170	3,071.4000	3.0714	(7.405)	0	0	0
2016/07/06	2040	03/11/2016	9.71	Put	Bond Future	3,232.5400	3.2325	2,991.9700	2.9920	(7.442)	0	0	0
2016/07/06	2040	03/11/2016	9.70	Put	Bond Future	3,274.5800	3.2746	3,031.4800	3.0315	(7.424)	0	0	0
2016/07/06	2040	03/11/2016	9.71	Call	Bond Future	3,798.2500	3.7982	3,892.1800	3.8922	2.473	0	0	0
2016/07/06	2040	03/11/2016	9.69	Call	Bond Future	3,709.0300	3.7090	3,797.9000	3.7979	2.396	0	0	0
2016/07/06	2040	03/11/2016	9.70	Call	Bond Future	3,753.5000	3.7535	3,844.9000	3.8449	2.435	0	0	0
2016/07/06	2044	04/08/2016	9.50	Call	Bond Future	1,252.8900	1.2529	1,297.5900	1.2976	3.568	0	0	0
2016/07/06	2044	04/08/2016			Bond Future	9.6291	91.7923	9.5970	92.0784	(0.333)	0.0000	0.0000	19,251
2016/07/06	2044	04/08/2016	9.51	Call	Bond Future	1,289.0000	1.2890	1,336.1300	1.3361	3.656	0	0	0
2016/07/06	2044	04/08/2016	9.49	Put	Bond Future	2,470.5700	2.4706	2,227.1900	2.2272	(9.851)	0	0	0
2016/07/06	2044	04/08/2016	9.51	Put	Bond Future	2,360.1300	2.3601	2,121.1600	2.1212	(10.125)	0	0	0
2016/07/06	2044	04/08/2016	9.49	Call	Bond Future	1,217.4300	1.2174	1,260.1500	1.2602	3.509	0	0	0
2016/07/06	2044	04/08/2016	9.50	Put	Bond Future	2,414.9500	2.4150	2,173.5500	2.1735	(9.996)	0	0	0
2016/07/06	2044	03/11/2016			Bond Future	9.6736	93.5334	9.6408	93.8240	(0.339)	0.0000	0.0000	285
2016/07/06	2044	03/11/2016	10.42	Call	Bond Future	7,470.2700	7.4703	7,658.8000	7.6588	2.524	0	0	0
2016/07/06	2044	03/11/2016	10.41	Put	Bond Future	1,287.7900	1.2878	1,184.4400	1.1844	(8.025)	0	0	0
2016/07/06	2044	03/11/2016	10.43	Put	Bond Future	1,249.6000	1.2496	1,148.9200	1.1489	(8.057)	0	0	0
2016/07/06	2044	03/11/2016	10.42	Put	Bond Future	1,268.6500	1.2686	1,166.6400	1.1666	(8.041)	0	0	0
2016/07/06	2044	03/11/2016	10.43	Call	Bond Future	7,529.3100	7.5293	7,719.1700	7.7192	2.522	0	0	0
2016/07/06	2044	03/11/2016	10.41	Call	Bond Future	7,411.2000	7.4112	7,598.3900	7.5984	2.526	0	0	0
2016/07/06	2044	02/02/2017			Bond Future	9.7135	91.0138	9.6799	91.3091	(0.346)	0.0000	0.0000	0
2016/07/06	2044	02/02/2017	9.77	Call	Bond Future	4,978.1900	4.9782	4,973.2600	4.9733	(0.099)	0	0	0
2016/07/06	2044	02/02/2017	9.76	Put	Bond Future	4,528.1400	4.5281	4,226.4200	4.2264	(6.663)	0	0	0
2016/07/06	2044	02/02/2017	9.78	Put	Bond Future	4,443.3300	4.4433	4,144.7500	4.1448	(6.720)	0	0	0
2016/07/06	2044	02/02/2017	9.77	Put	Bond Future	4,485.7100	4.4857	4,185.5600	4.1856	(6.691)	0	0	0
2016/07/06	2044	02/02/2017	9.78	Call	Bond Future	5,022.4700	5.0225	5,019.1100	5.0191	(0.067)	0	0	0
2016/07/06	2044	02/02/2017	9.76	Call	Bond Future	4,933.8200	4.9338	4,927.3200	4.9273	(0.132)	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
2016/07/06	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	2046	04/08/2016			Bond Future	135.5939	135.5939	135.4952	135.4952	(0.073)	0.0000	0.0000	16,864
2016/07/06	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	2046	04/08/2016	129.00	Call	Bond Future	6,593.8600	6.5939	6,495.1600	6.4952	(1.497)	0	0	0
2016/07/06	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	2046	04/08/2016	129.01	Call	Bond Future	6,583.8600	6.5839	6,485.1600	6.4852	(1.499)	0	0	0
2016/07/06	2046	04/08/2016	129.02	Call	Bond Future	6,573.8600	6.5739	6,475.1600	6.4752	(1.501)	0	0	0
2016/07/06	2046	03/11/2016	137.07	Put	Bond Future	398.2100	0.3982	500.3900	0.5004	25.660	0	0	0
2016/07/06	2046	03/11/2016			Bond Future	136.6718	136.6718	136.5696	136.5696	(0.075)	0.0000	0.0000	0
2016/07/06	2046	03/11/2016	137.09	Put	Bond Future	418.2100	0.4182	520.3900	0.5204	24.433	0	0	0
2016/07/06	2046	03/11/2016	137.08	Put	Bond Future	408.2100	0.4082	510.3900	0.5104	25.031	0	0	0
2016/07/06	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	2050	04/08/2016	139.14	Call	Bond Future	6,019.9700	6.0200	5,896.0100	5.8960	(2.059)	0	0	0
2016/07/06	2050	04/08/2016			Bond Future	145.1600	145.1600	145.0360	145.0360	(0.085)	0.0000	0.0000	21,135
2016/07/06	2050	04/08/2016	139.12	Call	Bond Future	6,039.9700	6.0400	5,916.0100	5.9160	(2.052)	0	0	0
2016/07/06	2050	04/08/2016	139.13	Call	Bond Future	6,029.9700	6.0300	5,906.0100	5.9060	(2.056)	0	0	0
2016/07/06	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	2050	03/11/2016	149.52	Put	Bond Future	1,597.9800	1.5980	1,726.2700	1.7263	8.028	0	0	0
2016/07/06	2050	03/11/2016			Bond Future	147.9220	147.9220	147.7937	147.7937	(0.087)	0.0000	0.0000	0
2016/07/06	2050	03/11/2016	149.54	Put	Bond Future	1,617.9800	1.6180	1,746.2700	1.7463	7.929	0	0	0
2016/07/06	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	2050	03/11/2016	149.53	Put	Bond Future	1,607.9800	1.6080	1,736.2700	1.7363	7.978	0	0	0
2016/07/06	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	AL37	04/08/2016			Index Future	491.4600	491.4600	492.1280	492.1280	0.136	0.0000	0.0000	15
2016/07/06	AL37	03/11/2016			Index Future	500.8790	500.8790	501.5580	501.5580	0.136	0.0000	0.0000	0
2016/07/06	AL7T	04/08/2016			Index Future	569.2200	569.2200	570.5300	570.5300	0.230	0.0000	0.0000	11
2016/07/06	AL7T	03/11/2016			Index Future	580.1300	580.1300	581.4610	581.4610	0.229	0.0000	0.0000	0
2016/07/06	ALBI	04/08/2016			Index Future	517.1170	517.1170	518.3200	518.3200	0.233	0.0000	0.0000	728
2016/07/06	ALBI	03/11/2016			Index Future	527.0280	527.0280	528.2510	528.2510	0.232	0.0000	0.0000	8
2016/07/06	ALBI	02/02/2017			Index Future	537.5170	537.5170	538.7600	538.7600	0.231	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
2016/07/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/07/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/06	EL28	04/08/2016			Bond Future	132.6178	132.6178	132.6665	132.6665	0.037	0.0000	0.0000	0
2016/07/06	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	EL28	04/08/2016	126.86	Call	Bond Future	5,757.7900	5.7578	5,806.5100	5.8065	0.846	0	0	0
2016/07/06	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	EL28	04/08/2016	126.87	Call	Bond Future	5,747.7900	5.7478	5,796.5100	5.7965	0.848	0	0	0
2016/07/06	EL28	04/08/2016	126.88	Call	Bond Future	5,737.7900	5.7378	5,786.5100	5.7865	0.849	0	0	0
2016/07/06	EL28	03/11/2016	132.17	Call	Bond Future	1,310.5800	1.3106	1,358.8400	1.3588	3.682	0	0	0
2016/07/06	EL28	03/11/2016			Bond Future	133.4806	133.4806	133.5288	133.5288	0.036	0.0000	0.0000	0
2016/07/06	EL28	03/11/2016	132.15	Call	Bond Future	1,330.5800	1.3306	1,378.8400	1.3788	3.627	0	0	0
2016/07/06	EL28	03/11/2016	132.16	Call	Bond Future	1,320.5800	1.3206	1,368.8400	1.3688	3.654	0	0	0
2016/07/06	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	ES33	04/08/2016			Bond Future	10.3992	80.0482	10.3663	80.2631	(0.317)	0.0000	0.0000	8,882
2016/07/06	ES33	04/08/2016	10.24	Put	Bond Future	1,047.2700	1.0473	832.3800	0.8324	(20.519)	0	0	0
2016/07/06	ES33	04/08/2016	10.26	Put	Bond Future	914.5200	0.9145	699.6300	0.6996	(23.498)	0	0	0
2016/07/06	ES33	04/08/2016	10.25	Put	Bond Future	980.8500	0.9808	765.9600	0.7660	(21.909)	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
2016/07/06	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	ES33	03/11/2016			Bond Future	10.4761	77.7739	10.4423	77.9921	(0.323)	0.0000	0.0000	0
2016/07/06	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	ES33	03/11/2016	11.31	Call	Bond Future	5,087.3300	5.0873	5,305.5400	5.3055	4.289	0	0	0
2016/07/06	ES33	03/11/2016	11.29	Call	Bond Future	4,971.4200	4.9714	5,189.6300	5.1896	4.389	0	0	0
2016/07/06	ES33	03/11/2016	11.30	Call	Bond Future	5,029.4100	5.0294	5,247.6200	5.2476	4.339	0	0	0
2016/07/06	ES33	02/02/2017			Bond Future	10.5504	79.3225	10.5156	79.5441	(0.330)	0.0000	0.0000	0
2016/07/06	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	ES33	02/02/2017	10.59	Call	Bond Future	250.3400	0.2503	471.9700	0.4720	88.532	0	0	0
2016/07/06	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	ES33	02/02/2017	10.60	Call	Bond Future	313.4300	0.3134	535.0600	0.5351	70.711	0	0	0
2016/07/06	ES33	02/02/2017	10.61	Call	Bond Future	376.4400	0.3764	598.0700	0.5981	58.875	0	0	0
2016/07/06	ES42	04/08/2016			Bond Future	10.5490	84.4171	10.5161	84.6625	(0.312)	0.0000	0.0000	7,270
2016/07/06	ES42	03/11/2016			Bond Future	10.6245	81.7557	10.5907	82.0049	(0.319)	0.0000	0.0000	0
2016/07/06	GOVI	04/08/2016	520.99	Put	GOVI	56,780.0000	5.6780	45,140.0000	4.5140	(20.500)	0	0	0
2016/07/06	GOVI	04/08/2016			GOVI	515.3120	515.3120	516.4760	516.4760	0.226	0.0000	0.0000	448
2016/07/06	GOVI	04/08/2016	521.01	Put	GOVI	56,980.0000	5.6980	45,340.0000	4.5340	(20.428)	0	0	0
2016/07/06	GOVI	04/08/2016	521.00	Put	GOVI	56,880.0000	5.6880	45,240.0000	4.5240	(20.464)	0	0	0
2016/07/06	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	GOVI	03/11/2016	476.11	Call	GOVI	490,790.0000	49.0790	502,620.0000	50.2620	2.410	0	0	0
2016/07/06	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	GOVI	03/11/2016			GOVI	525.1890	525.1890	526.3720	526.3720	0.225	0.0000	0.0000	137
2016/07/06	GOVI	03/11/2016	476.12	Call	GOVI	490,690.0000	49.0690	502,520.0000	50.2520	2.411	0	0	0
2016/07/06	GOVI	03/11/2016	476.13	Call	GOVI	490,590.0000	49.0590	502,420.0000	50.2420	2.411	0	0	0
2016/07/06	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	GOVI	02/02/2017	533.34	Call	GOVI	23,010.0000	2.3010	35,040.0000	3.5040	52.282	0	0	0
2016/07/06	GOVI	02/02/2017			GOVI	535.6410	535.6410	536.8440	536.8440	0.225	0.0000	0.0000	0
2016/07/06	GOVI	02/02/2017	533.32	Call	GOVI	23,210.0000	2.3210	35,240.0000	3.5240	51.831	0	0	0
2016/07/06	GOVI	02/02/2017	533.33	Call	GOVI	23,110.0000	2.3110	35,140.0000	3.5140	52.055	0	0	0
2016/07/06	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/07/06	IGOV	04/08/2016			Index Future	248.5340	248.5340	248.5100	248.5100	(0.010)	0.0000	0.0000	1,079
2016/07/06	IGOV	03/11/2016			Index Future	253.3130	253.3130	253.2870	253.2870	(0.010)	0.0000	0.0000	24
2016/07/06	IGOV	02/02/2017			Index Future	258.3690	258.3690	258.3410	258.3410	(0.011)	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
2016/07/06	ILBI	04/08/2016			Index Future	672.6990	672.6990	672.8340	672.8340	0.020	0.0000	0.0000	156
2016/07/06	ILBI	03/11/2016			Index Future	685.5350	685.5350	685.6720	685.6720	0.020	0.0000	0.0000	0
2016/07/06	IS01	19/12/2016			Interest Rate Swap	100.0874	100.0874	100.0844	100.0844	(0.003)	0.0000	0.0000	0
2016/07/06	IS01	16/03/2017			Interest Rate Swap	100.0678	100.0678	100.0629	100.0629	(0.005)	0.0000	0.0000	0
2016/07/06	IS01	15/06/2017			Interest Rate Swap	99.7391	99.7391	99.7340	99.7340	(0.005)	0.0000	0.0000	0
2016/07/06	IS01	21/09/2017			Interest Rate Swap	99.8451	99.8451	99.8406	99.8406	(0.005)	0.0000	0.0000	0
2016/07/06	IS02	18/12/2017			Interest Rate Swap	100.1892	100.1892	100.1865	100.1865	(0.003)	0.0000	0.0000	0
2016/07/06	IS02	16/03/2018			Interest Rate Swap	99.5405	99.5405	99.5385	99.5385	(0.002)	0.0000	0.0000	0
2016/07/06	IS02	15/06/2018			Interest Rate Swap	99.2686	99.2686	99.2829	99.2829	0.014	0.0000	0.0000	0
2016/07/06	IS02	21/09/2018			Interest Rate Swap	99.4089	99.4089	99.4241	99.4241	0.015	0.0000	0.0000	0
2016/07/06	IS05	17/12/2020			Interest Rate Swap	98.8375	98.8375	98.7722	98.7722	(0.066)	0.0000	0.0000	0
2016/07/06	IS05	16/03/2021			Interest Rate Swap	98.2309	98.2309	98.1603	98.1603	(0.072)	0.0000	0.0000	0
2016/07/06	IS05	15/06/2021			Interest Rate Swap	97.5878	97.5878	97.5132	97.5132	(0.076)	0.0000	0.0000	0
2016/07/06	IS05	21/09/2021			Interest Rate Swap	97.9126	97.9126	97.8378	97.8378	(0.076)	0.0000	0.0000	0
2016/07/06	IS10	17/12/2025			Interest Rate Swap	99.5189	99.5189	99.3886	99.3886	(0.131)	0.0000	0.0000	0
2016/07/06	IS10	16/03/2026			Interest Rate Swap	96.6633	96.6633	96.5304	96.5304	(0.137)	0.0000	0.0000	0
2016/07/06	IS10	15/06/2026			Interest Rate Swap	95.4740	95.4740	95.3394	95.3394	(0.141)	0.0000	0.0000	0
2016/07/06	IS10	21/09/2026			Interest Rate Swap	97.5591	97.5591	97.4250	97.4250	(0.137)	0.0000	0.0000	0
2016/07/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/07/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/07/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/07/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/07/06	JBAF	20/07/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/07/06	JBAF	17/08/2016			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2016/07/06	JBAF	21/09/2016			Jibar Tradeable Future	7.4500	92.5500	7.4600	92.5400	0.134	0.0000	0.0000	0
2016/07/06	JBAF	19/10/2016			Jibar Tradeable Future	7.4800	92.5200	7.4900	92.5100	0.134	0.0000	0.0000	0
2016/07/06	JBAF	16/11/2016			Jibar Tradeable Future	7.5000	92.5000	7.5200	92.4800	0.267	0.0000	0.0000	0
2016/07/06	JBAF	21/12/2016			Jibar Tradeable Future	7.5400	92.4600	7.5600	92.4400	0.265	0.0000	0.0000	0
2016/07/06	JBAF	15/02/2017			Jibar Tradeable Future	7.6000	92.4000	7.6200	92.3800	0.263	0.0000	0.0000	0
2016/07/06	JBAF	15/03/2017			Jibar Tradeable Future	7.6200	92.3800	7.6600	92.3400	0.525	0.0000	0.0000	0
2016/07/06	JBAF	21/06/2017			Jibar Tradeable Future	7.6800	92.3200	7.7200	92.2800	0.521	0.0000	0.0000	0
2016/07/06	JBAF	20/09/2017			Jibar Tradeable Future	7.7200	92.2800	7.7600	92.2400	0.518	0.0000	0.0000	0
2016/07/06	JBAF	20/12/2017			Jibar Tradeable Future	7.7400	92.2600	7.8000	92.2000	0.775	0.0000	0.0000	0
2016/07/06	JBAF	20/03/2018			Jibar Tradeable Future	7.7900	92.2100	7.8500	92.1500	0.770	0.0000	0.0000	0
2016/07/06	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/07/06	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
2016/07/06	R023	04/08/2016	8.24	Call	Bond Future	232.8000	0.2328	238.2300	0.2382	2.332	0	0	0
2016/07/06	R023	04/08/2016	8.25	Put	Bond Future	1,902.1000	1.9021	1,754.5900	1.7546	(7.755)	0	0	0
2016/07/06	R023	04/08/2016			Bond Future	8.5915	99.2745	8.5596	99.4281	(0.372)	0.0000	0.0000	11,610
2016/07/06	R023	04/08/2016	8.25	Call	Bond Future	242.9400	0.2429	249.0200	0.2490	2.503	0	0	0
2016/07/06	R023	04/08/2016	8.26	Call	Bond Future	253.4900	0.2535	260.0900	0.2601	2.604	0	0	0
2016/07/06	R023	04/08/2016	8.24	Put	Bond Future	1,941.0800	1.9411	1,792.9200	1.7929	(7.633)	0	0	0
2016/07/06	R023	04/08/2016	8.26	Put	Bond Future	1,863.5600	1.8636	1,716.5700	1.7166	(7.888)	0	0	0
2016/07/06	R023	03/11/2016	9.73	Put	Bond Future	238.3700	0.2384	196.8400	0.1968	(17.422)	0	0	0
2016/07/06	R023	03/11/2016			Bond Future	8.6339	97.2262	8.6006	97.3817	(0.386)	0.0000	0.0000	607
2016/07/06	R023	03/11/2016	9.75	Put	Bond Future	228.5800	0.2286	187.7200	0.1877	(17.876)	0	0	0
2016/07/06	R023	03/11/2016	9.73	Call	Bond Future	5,184.1900	5.1842	5,298.1300	5.2981	2.198	0	0	0
2016/07/06	R023	03/11/2016	9.74	Put	Bond Future	233.4300	0.2334	192.2300	0.1922	(17.650)	0	0	0
2016/07/06	R023	03/11/2016	9.74	Call	Bond Future	5,222.8900	5.2229	5,337.1600	5.3372	2.188	0	0	0
2016/07/06	R023	03/11/2016	9.75	Call	Bond Future	5,261.6500	5.2616	5,376.2600	5.3763	2.178	0	0	0
2016/07/06	R023	02/02/2017	8.85	Call	Bond Future	2,557.6900	2.5577	2,591.8200	2.5918	1.334	0	0	0
2016/07/06	R023	02/02/2017			Bond Future	8.6676	99.1619	8.6328	99.3193	(0.402)	0.0000	0.0000	0
2016/07/06	R023	02/02/2017	8.86	Call	Bond Future	2,583.2300	2.5832	2,618.2800	2.6183	1.357	0	0	0
2016/07/06	R023	02/02/2017	8.84	Put	Bond Future	1,757.9200	1.7579	1,633.7400	1.6337	(7.064)	0	0	0
2016/07/06	R023	02/02/2017	8.86	Put	Bond Future	1,719.5500	1.7196	1,597.1900	1.5972	(7.116)	0	0	0
2016/07/06	R023	02/02/2017	8.84	Call	Bond Future	2,532.2700	2.5323	2,565.5000	2.5655	1.312	0	0	0
2016/07/06	R023	02/02/2017	8.85	Put	Bond Future	1,738.6600	1.7387	1,615.3800	1.6154	(7.091)	0	0	0
2016/07/06	R035	04/08/2016			Bond Future	9.4785	98.6986	9.4415	99.0068	(0.390)	0.0000	0.0000	4,572
2016/07/06	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	R035	04/08/2016	10.35	Call	Bond Future	6,836.5700	6.8366	7,144.7300	7.1447	4.508	0	0	0
2016/07/06	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	R035	04/08/2016	10.36	Call	Bond Future	6,910.5100	6.9105	7,218.6700	7.2187	4.459	0	0	0
2016/07/06	R035	04/08/2016	10.37	Call	Bond Future	6,984.3600	6.9844	7,292.5200	7.2925	4.412	0	0	0
2016/07/06	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	R035	03/11/2016			Bond Future	9.5270	96.0687	9.4890	96.3817	(0.399)	0.0000	0.0000	0
2016/07/06	R035	03/11/2016	9.59	Call	Bond Future	515.5600	0.5156	828.6000	0.8286	60.718	0	0	0
2016/07/06	R035	03/11/2016	9.57	Call	Bond Future	352.3300	0.3523	665.3700	0.6654	88.849	0	0	0
2016/07/06	R035	03/11/2016	9.58	Call	Bond Future	434.0000	0.4340	747.0400	0.7470	72.129	0	0	0
2016/07/06	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	R186	04/08/2016	8.51	Put	Bond Future	2,893.5000	2.8935	2,643.3900	2.6434	(8.644)	0	0	0
2016/07/06	R186	04/08/2016	8.85	Call	Bond Future	1,265.2500	1.2653	1,349.2600	1.3493	6.640	0	0	750
2016/07/06	R186	04/08/2016	8.90	Call	Bond Future	1,451.9100	1.4519	1,550.4100	1.5504	6.784	0	0	500
2016/07/06	R186	04/08/2016	9.60	Call	Bond Future	5,274.3200	5.2743	5,519.5100	5.5195	4.649	0	0	0
2016/07/06	R186	04/08/2016	10.00	Put	Bond Future	7.9700	0.0080	4.5000	0.0045	(43.538)	0	0	6,500
2016/07/06	R186	04/08/2016			Bond Future	8.8523	112.4400	8.8153	112.7062	(0.418)	0.0000	0.0000	96,308
2016/07/06	R186	04/08/2016	8.50	Put	Bond Future	2,951.8100	2.9518	2,700.5100	2.7005	(8.513)	0	0	0
2016/07/06	R186	04/08/2016	9.30	Put	Bond Future	274.6600	0.2747	211.1100	0.2111	(23.138)	0	0	0
2016/07/06	R186	04/08/2016	9.20	Call	Bond Future	2,867.7300	2.8677	3,048.4200	3.0484	6.301	0	0	0
2016/07/06	R186	04/08/2016	9.25	Put	Bond Future	335.1000	0.3351	261.0800	0.2611	(22.089)	0	0	1,000
2016/07/06	R186	04/08/2016	9.35	Put	Bond Future	223.5100	0.2235	169.4700	0.1695	(24.178)	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
2016/07/06	R186	04/08/2016	9.40	Put	Bond Future	180.5900	0.1806	135.0600	0.1351	(25.212)	0	0	3,569
2016/07/06	R186	04/08/2016	8.51	Call	Bond Future	395.5300	0.3955	411.5400	0.4115	4.048	0	0	0
2016/07/06	R186	04/08/2016	8.85	Put	Bond Future	1,281.7100	1.2817	1,099.6000	1.0996	(14.208)	0	0	0
2016/07/06	R186	04/08/2016	8.49	Call	Bond Future	364.3900	0.3644	378.1700	0.3782	3.782	0	0	0
2016/07/06	R186	04/08/2016	9.10	Call	Bond Future	2,344.7100	2.3447	2,500.2000	2.5002	6.632	0	0	0
2016/07/06	R186	04/08/2016	8.50	Call	Bond Future	379.7200	0.3797	394.5400	0.3945	3.903	0	0	0
2016/07/06	R186	04/08/2016	9.30	Call	Bond Future	3,430.6600	3.4307	3,633.2300	3.6332	5.905	0	0	500
2016/07/06	R186	04/08/2016	8.90	Put	Bond Future	1,109.6700	1.1097	942.0500	0.9420	(15.105)	0	0	0
2016/07/06	R186	04/08/2016	9.20	Put	Bond Future	405.9600	0.4060	320.5300	0.3205	(21.044)	0	0	2,500
2016/07/06	R186	04/08/2016	9.25	Call	Bond Future	3,144.7500	3.1448	3,336.8500	3.3369	6.109	0	0	0
2016/07/06	R186	04/08/2016	9.35	Call	Bond Future	3,724.3500	3.7244	3,936.4300	3.9364	5.694	0	0	500
2016/07/06	R186	04/08/2016	9.40	Call	Bond Future	4,024.7800	4.0248	4,245.3700	4.2454	5.481	0	0	0
2016/07/06	R186	04/08/2016	9.10	Put	Bond Future	583.2600	0.5833	472.6300	0.4726	(18.968)	0	0	2,500
2016/07/06	R186	04/08/2016	9.60	Put	Bond Future	71.6400	0.0716	50.7100	0.0507	(29.216)	0	0	4,031
2016/07/06	R186	04/08/2016	10.00	Call	Bond Future	7,857.7200	7.8577	8,120.3700	8.1204	3.343	0	0	0
2016/07/06	R186	04/08/2016	8.49	Put	Bond Future	3,010.6600	3.0107	2,758.3200	2.7583	(8.382)	0	0	0
2016/07/06	R186	03/11/2016	9.40	Put	Bond Future	1,168.4900	1.1685	1,052.5100	1.0525	(9.926)	0	0	0
2016/07/06	R186	03/11/2016			Bond Future	8.8931	114.5726	8.8549	114.8425	(0.430)	0.0000	0.0000	1,253
2016/07/06	R186	03/11/2016	9.20	Put	Bond Future	1,610.6800	1.6107	1,462.8900	1.4629	(9.176)	0	0	0
2016/07/06	R186	03/11/2016	8.95	Put	Bond Future	2,335.6400	2.3356	2,141.3500	2.1413	(8.318)	0	0	0
2016/07/06	R186	03/11/2016	8.97	Put	Bond Future	2,269.7300	2.2697	2,079.5800	2.0796	(8.378)	0	0	0
2016/07/06	R186	03/11/2016	9.66	Call	Bond Future	5,975.5300	5.9755	6,167.1000	6.1671	3.206	0	0	0
2016/07/06	R186	03/11/2016	8.96	Put	Bond Future	2,302.5100	2.3025	2,110.2900	2.1103	(8.348)	0	0	0
2016/07/06	R186	03/11/2016	8.97	Call	Bond Future	2,809.9200	2.8099	2,889.7300	2.8897	2.840	0	0	0
2016/07/06	R186	03/11/2016	9.71	Call	Bond Future	6,240.0200	6.2400	6,438.1400	6.4381	3.175	0	0	0
2016/07/06	R186	03/11/2016	9.20	Call	Bond Future	3,745.3700	3.7454	3,867.5400	3.8675	3.262	0	0	1,425
2016/07/06	R186	03/11/2016	8.95	Call	Bond Future	2,735.6800	2.7357	2,811.3500	2.8113	2.766	0	0	0
2016/07/06	R186	03/11/2016	9.40	Call	Bond Future	4,664.3200	4.6643	4,818.3000	4.8183	3.301	0	0	1,425
2016/07/06	R186	03/11/2016	9.66	Put	Bond Future	744.7200	0.7447	666.3300	0.6663	(10.526)	0	0	5,000
2016/07/06	R186	03/11/2016	9.71	Put	Bond Future	679.9600	0.6800	608.1200	0.6081	(10.565)	0	0	5,000
2016/07/06	R186	03/11/2016	8.96	Call	Bond Future	2,772.6600	2.7727	2,850.4000	2.8504	2.804	0	0	0
2016/07/06	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	R197	04/08/2016			Bond Future	299.0300	299.0300	299.1287	299.1287	0.033	0.0000	0.0000	1,639
2016/07/06	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	R197	04/08/2016	293.98	Call	Bond Future	5,050.0300	5.0500	5,148.7100	5.1487	1.954	0	0	0
2016/07/06	R197	04/08/2016	293.96	Call	Bond Future	5,070.0300	5.0700	5,168.7100	5.1687	1.946	0	0	0
2016/07/06	R197	04/08/2016	293.97	Call	Bond Future	5,060.0300	5.0600	5,158.7100	5.1587	1.950	0	0	0
2016/07/06	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	R197	03/11/2016	303.56	Call	Bond Future	1,159.2800	1.1593	1,257.0100	1.2570	8.430	0	0	0
2016/07/06	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	R197	03/11/2016			Bond Future	304.7193	304.7193	304.8170	304.8170	0.032	0.0000	0.0000	0
2016/07/06	R197	03/11/2016	303.57	Call	Bond Future	1,149.2800	1.1493	1,247.0100	1.2470	8.504	0	0	0
2016/07/06	R197	03/11/2016	303.58	Call	Bond Future	1,139.2800	1.1393	1,237.0100	1.2370	8.578	0	0	0
2016/07/06	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	R202	04/08/2016	243.25	Call	Bond Future	6,636.6900	6.6367	6,681.2400	6.6812	0.671	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
2016/07/06	R202	04/08/2016			Bond Future	249.3279		249.3279	249.4120	0.034	0.0000	0.0000	37,315
2016/07/06	R202	04/08/2016	243.26	Call	Bond Future	6,628.4000	6.6284	6,672.8700	6.6729	0.671	0	0	0
2016/07/06	R202	04/08/2016	243.24	Put	Bond Future	557.0600	0.5571	517.6000	0.5176	(7.084)	0	0	0
2016/07/06	R202	04/08/2016	243.26	Put	Bond Future	560.4700	0.5605	520.8500	0.5209	(7.069)	0	0	0
2016/07/06	R202	04/08/2016	243.24	Call	Bond Future	6,644.9900	6.6450	6,689.6200	6.6896	0.672	0	0	0
2016/07/06	R202	04/08/2016	243.25	Put	Bond Future	558.7600	0.5588	519.2200	0.5192	(7.076)	0	0	0
2016/07/06	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	R202	03/11/2016			Bond Future	254.0716	254.0716	254.1549	254.1549	0.033	0.0000	0.0000	0
2016/07/06	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	R202	03/11/2016	253.85	Call	Bond Future	221.5600	0.2216	304.9200	0.3049	37.624	0	0	0
2016/07/06	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	R202	03/11/2016	253.86	Call	Bond Future	211.5600	0.2116	294.9200	0.2949	39.403	0	0	0
2016/07/06	R202	03/11/2016	253.87	Call	Bond Future	201.5600	0.2016	284.9200	0.2849	41.357	0	0	0
2016/07/06	R203	04/08/2016	7.26	Call	Bond Future	26.4600	0.0265	30.1200	0.0301	13.832	0	0	0
2016/07/06	R203	04/08/2016			Bond Future	7.6162	103.9614	7.5679	104.0117	(0.634)	0.0000	0.0000	58,231
2016/07/06	R203	04/08/2016	7.24	Call	Bond Future	23.4200	0.0234	26.6900	0.0267	13.962	0	0	0
2016/07/06	R203	04/08/2016	7.25	Call	Bond Future	24.9000	0.0249	28.3300	0.0283	13.775	0	0	0
2016/07/06	R203	04/08/2016	7.24	Put	Bond Future	416.1800	0.4162	369.1700	0.3692	(11.296)	0	0	0
2016/07/06	R203	04/08/2016	7.26	Put	Bond Future	398.2800	0.3983	351.6600	0.3517	(11.705)	0	0	0
2016/07/06	R203	04/08/2016	7.25	Put	Bond Future	407.1900	0.4072	360.3400	0.3603	(11.506)	0	0	0
2016/07/06	R203	03/11/2016	8.86	Call	Bond Future	1,050.6800	1.0507	1,096.6900	1.0967	4.379	0	0	0
2016/07/06	R203	03/11/2016			Bond Future	7.5745	101.7613	7.5130	101.8115	(0.813)	0.0000	0.0000	0
2016/07/06	R203	03/11/2016	8.84	Call	Bond Future	1,035.4000	1.0354	1,081.2000	1.0812	4.423	0	0	0
2016/07/06	R203	03/11/2016	8.85	Call	Bond Future	1,043.0300	1.0430	1,088.9400	1.0889	4.402	0	0	0
2016/07/06	R203	03/11/2016	8.84	Put	Bond Future	12.5900	0.0126	8.2100	0.0082	(34.790)	0	0	0
2016/07/06	R203	03/11/2016	8.86	Put	Bond Future	11.8300	0.0118	7.6600	0.0077	(35.249)	0	0	0
2016/07/06	R203	03/11/2016	8.85	Put	Bond Future	12.2000	0.0122	7.9300	0.0079	(35.000)	0	0	0
2016/07/06	R203	02/02/2017	7.70	Call	Bond Future	320.5200	0.3205	347.1100	0.3471	8.296	0	0	0
2016/07/06	R203	02/02/2017	7.71	Put	Bond Future	139.5700	0.1396	116.1400	0.1161	(16.787)	0	0	0
2016/07/06	R203	02/02/2017			Bond Future	7.3908	103.7875	7.3048	103.8374	(1.164)	0.0000	0.0000	0
2016/07/06	R203	02/02/2017	7.71	Call	Bond Future	324.4500	0.3245	350.9600	0.3510	8.171	0	0	0
2016/07/06	R203	02/02/2017	7.72	Call	Bond Future	328.4100	0.3284	355.1300	0.3551	8.136	0	0	0
2016/07/06	R203	02/02/2017	7.70	Put	Bond Future	141.4200	0.1414	118.0700	0.1181	(16.511)	0	0	0
2016/07/06	R203	02/02/2017	7.72	Put	Bond Future	137.7400	0.1377	114.5200	0.1145	(16.858)	0	0	0
2016/07/06	R204	04/08/2016			Bond Future	8.0027	101.0717	7.9597	101.1627	(0.537)	0.0000	0.0000	33,282
2016/07/06	R204	04/08/2016	7.74	Put	Bond Future	668.7900	0.6688	589.3800	0.5894	(11.874)	0	0	0
2016/07/06	R204	04/08/2016	7.76	Put	Bond Future	636.8600	0.6369	558.7900	0.5588	(12.259)	0	0	0
2016/07/06	R204	04/08/2016	7.74	Call	Bond Future	110.7800	0.1108	122.3500	0.1223	10.444	0	0	0
2016/07/06	R204	04/08/2016	7.75	Put	Bond Future	652.7300	0.6527	573.9400	0.5739	(12.071)	0	0	0
2016/07/06	R204	04/08/2016	7.75	Call	Bond Future	116.0300	0.1160	128.2200	0.1282	10.506	0	0	0
2016/07/06	R204	04/08/2016	7.76	Call	Bond Future	121.4700	0.1215	134.3800	0.1344	10.628	0	0	0
2016/07/06	R204	03/11/2016			Bond Future	8.0300	102.9886	7.9821	103.0803	(0.596)	0.0000	0.0000	656
2016/07/06	R204	03/11/2016	9.21	Put	Bond Future	47.4100	0.0474	33.7800	0.0338	(28.749)	0	0	0
2016/07/06	R204	03/11/2016	9.23	Put	Bond Future	44.8100	0.0448	31.7600	0.0318	(29.123)	0	0	0
2016/07/06	R204	03/11/2016	9.22	Put	Bond Future	46.1000	0.0461	32.7600	0.0328	(28.937)	0	0	0
2016/07/06	R204	03/11/2016	9.22	Call	Bond Future	2,290.0100	2.2900	2,368.3500	2.3684	3.421	0	0	0

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2016/07/06	R204	03/11/2016	9.21	Call	Bond Future	2,272.7300	2.2727	2,350.7800	2.3508	3.434	0	0	0
2016/07/06	R204	03/11/2016	9.23	Call	Bond Future	2,307.3000	2.3073	2,385.9300	2.3859	3.408	0	0	0
2016/07/06	R204	02/02/2017	8.28	Call	Bond Future	932.2100	0.9322	969.6000	0.9696	4.011	0	0	0
2016/07/06	R204	02/02/2017			Bond Future	8.0250	100.9972	7.9709	101.0894	(0.674)	0.0000	0.0000	0
2016/07/06	R204	02/02/2017	8.29	Call	Bond Future	942.6200	0.9426	980.4200	0.9804	4.010	0	0	0
2016/07/06	R204	02/02/2017	8.30	Call	Bond Future	953.3900	0.9534	991.5800	0.9916	4.006	0	0	0
2016/07/06	R204	02/02/2017	8.28	Put	Bond Future	498.7000	0.4987	443.8100	0.4438	(11.007)	0	0	0
2016/07/06	R204	02/02/2017	8.30	Put	Bond Future	485.9900	0.4860	431.9000	0.4319	(11.130)	0	0	0
2016/07/06	R204	02/02/2017	8.29	Put	Bond Future	492.1600	0.4922	437.6800	0.4377	(11.070)	0	0	0
2016/07/06	R207	04/08/2016			Bond Future	8.2232	97.6458	8.1855	97.7545	(0.458)	0.0000	0.0000	74,935
2016/07/06	R207	04/08/2016	7.99	Put	Bond Future	871.2400	0.8712	777.2200	0.7772	(10.792)	0	0	0
2016/07/06	R207	04/08/2016	8.01	Put	Bond Future	829.9500	0.8300	737.4400	0.7374	(11.146)	0	0	0
2016/07/06	R207	04/08/2016	8.00	Put	Bond Future	850.4700	0.8505	757.1900	0.7572	(10.968)	0	0	0
2016/07/06	R207	04/08/2016	8.01	Call	Bond Future	212.3600	0.2124	228.5900	0.2286	7.643	0	0	0
2016/07/06	R207	04/08/2016	7.99	Call	Bond Future	195.4700	0.1955	210.1900	0.2102	7.531	0	0	0
2016/07/06	R207	04/08/2016	8.00	Call	Bond Future	203.7900	0.2038	219.2500	0.2193	7.586	0	0	0
2016/07/06	R207	02/02/2017	9.24	Call	Bond Future	2,688.0700	2.6881	2,754.3800	2.7544	2.467	0	0	0
2016/07/06	R207	02/02/2017			Bond Future	8.2722	97.8352	8.2282	97.9460	(0.531)	0.0000	0.0000	0
2016/07/06	R207	02/02/2017	8.91	Call	Bond Future	2,054.5700	2.0546	2,105.9600	2.1060	2.501	0	0	62
2016/07/06	R207	02/02/2017	9.22	Call	Bond Future	2,648.0000	2.6480	2,713.4100	2.7134	2.470	0	0	0
2016/07/06	R207	02/02/2017	9.23	Call	Bond Future	2,668.0100	2.6680	2,733.8700	2.7339	2.469	0	0	0
2016/07/06	R207	02/02/2017	8.91	Put	Bond Future	463.6900	0.4637	404.2600	0.4043	(12.817)	0	0	0
2016/07/06	R207	02/02/2017	9.22	Put	Bond Future	295.5300	0.2955	250.1200	0.2501	(15.366)	0	0	0
2016/07/06	R207	02/02/2017	9.24	Put	Bond Future	286.7300	0.2867	242.2200	0.2422	(15.523)	0	0	0
2016/07/06	R207	02/02/2017	9.23	Put	Bond Future	291.1000	0.2911	246.1400	0.2461	(15.445)	0	0	0
2016/07/06	R208	04/08/2016	8.01	Put	Bond Future	1,499.5600	1.4996	1,356.9300	1.3569	(9.511)	0	0	0
2016/07/06	R208	04/08/2016			Bond Future	8.3784	96.2658	8.3360	96.4203	(0.506)	0.0000	0.0000	48,487
2016/07/06	R208	04/08/2016	8.00	Put	Bond Future	1,529.9000	1.5299	1,386.6000	1.3866	(9.367)	0	0	0
2016/07/06	R208	04/08/2016	7.99	Call	Bond Future	134.5500	0.1346	145.0900	0.1451	7.834	0	0	0
2016/07/06	R208	04/08/2016	8.00	Call	Bond Future	141.0100	0.1410	152.1900	0.1522	7.929	0	0	0
2016/07/06	R208	04/08/2016	8.01	Call	Bond Future	147.7000	0.1477	159.5500	0.1596	8.023	0	0	0
2016/07/06	R208	04/08/2016	7.99	Put	Bond Future	1,560.4800	1.5605	1,416.5400	1.4165	(9.224)	0	0	0
2016/07/06	R208	03/11/2016	9.59	Put	Bond Future	123.7700	0.1238	92.7000	0.0927	(25.103)	0	0	0
2016/07/06	R208	03/11/2016			Bond Future	8.4185	94.6889	8.3735	94.8453	(0.534)	0.0000	0.0000	46
2016/07/06	R208	03/11/2016	9.58	Put	Bond Future	126.8700	0.1269	95.2200	0.0952	(24.947)	0	0	0
2016/07/06	R208	03/11/2016	9.57	Call	Bond Future	4,032.8200	4.0328	4,156.9800	4.1570	3.079	0	0	0
2016/07/06	R208	03/11/2016	9.58	Call	Bond Future	4,062.6900	4.0627	4,187.4300	4.1874	3.070	0	0	0
2016/07/06	R208	03/11/2016	9.59	Call	Bond Future	4,092.5900	4.0926	4,217.9100	4.2179	3.062	0	0	0
2016/07/06	R208	03/11/2016	9.57	Put	Bond Future	130.0200	0.1300	97.7900	0.0978	(24.788)	0	0	0
2016/07/06	R208	02/02/2017			Bond Future	8.4447	96.5743	8.3969	96.7327	(0.565)	0.0000	0.0000	0
2016/07/06	R208	02/02/2017	8.64	Call	Bond Future	1,809.1800	1.8092	1,857.2200	1.8572	2.655	0	0	0
2016/07/06	R208	02/02/2017	8.63	Put	Bond Future	1,178.0600	1.1781	1,067.0700	1.0671	(9.421)	0	0	0
2016/07/06	R208	02/02/2017	8.65	Put	Bond Future	1,150.7200	1.1507	1,041.3100	1.0413	(9.508)	0	0	0
2016/07/06	R208	02/02/2017	8.64	Put	Bond Future	1,164.4700	1.1645	1,054.1300	1.0541	(9.476)	0	0	0
2016/07/06	R208	02/02/2017	8.65	Call	Bond Future	1,828.2900	1.8283	1,877.2600	1.8773	2.678	0	0	0
2016/07/06	R208	02/02/2017	8.63	Call	Bond Future	1,789.9000	1.7899	1,837.2900	1.8373	2.648	0	0	0

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2016/07/06	R209	04/08/2016	9.26	Call	Bond Future	828.2700	0.8283	858.6000	0.8586	3.662	0	0	0
2016/07/06	R209	04/08/2016	9.70	Put	Bond Future	558.6400	0.5586	465.9700	0.4660	(16.589)	0	0	250
2016/07/06	R209	04/08/2016			Bond Future	9.4170	74.1279	9.3852	74.3485	(0.337)	0.0000	0.0000	55,153
2016/07/06	R209	04/08/2016	9.24	Call	Bond Future	777.4800	0.7775	804.5400	0.8045	3.480	0	0	0
2016/07/06	R209	04/08/2016	9.60	Put	Bond Future	769.1100	0.7691	654.5200	0.6545	(14.899)	0	0	0
2016/07/06	R209	04/08/2016	10.60	Call	Bond Future	7,540.7100	7.5407	7,757.1700	7.7572	2.871	0	0	5,624
2016/07/06	R209	04/08/2016	9.40	Put	Bond Future	1,362.4300	1.3624	1,201.5100	1.2015	(11.811)	0	0	0
2016/07/06	R209	04/08/2016	9.70	Call	Bond Future	2,478.9800	2.4790	2,606.9900	2.6070	5.164	0	0	0
2016/07/06	R209	04/08/2016	10.29	Call	Bond Future	5,731.9100	5.7319	5,938.2300	5.9382	3.599	0	0	0
2016/07/06	R209	04/08/2016	9.25	Call	Bond Future	802.6100	0.8026	831.1200	0.8311	3.552	0	0	0
2016/07/06	R209	04/08/2016	9.24	Put	Bond Future	2,020.0000	2.0200	1,826.3800	1.8264	(9.585)	0	0	0
2016/07/06	R209	04/08/2016	10.60	Put	Bond Future	10.8500	0.0108	6.6300	0.0066	(38.894)	0	0	0
2016/07/06	R209	04/08/2016	9.40	Call	Bond Future	1,244.3100	1.2443	1,304.0700	1.3041	4.803	0	0	250
2016/07/06	R209	04/08/2016	9.26	Put	Bond Future	1,928.7900	1.9288	1,738.4400	1.7384	(9.869)	0	0	0
2016/07/06	R209	04/08/2016	9.60	Call	Bond Future	2,019.8700	2.0199	2,125.9600	2.1260	5.252	0	0	5,624
2016/07/06	R209	04/08/2016	9.25	Put	Bond Future	1,974.0800	1.9741	1,781.9100	1.7819	(9.735)	0	0	0
2016/07/06	R209	04/08/2016	10.29	Put	Bond Future	52.8000	0.0528	38.4400	0.0384	(27.197)	0	0	250
2016/07/06	R209	03/11/2016	10.26	Call	Bond Future	5,989.3400	5.9893	6,146.5400	6.1465	2.625	0	0	0
2016/07/06	R209	03/11/2016			Bond Future	9.4590	72.3831	9.4265	72.6073	(0.344)	0.0000	0.0000	0
2016/07/06	R209	03/11/2016	10.24	Call	Bond Future	5,893.4400	5.8934	6,049.5500	6.0496	2.649	0	0	0
2016/07/06	R209	03/11/2016	10.25	Call	Bond Future	5,941.2900	5.9413	6,098.5100	6.0985	2.646	0	0	0
2016/07/06	R209	03/11/2016	10.24	Put	Bond Future	820.1500	0.8202	752.1300	0.7521	(8.294)	0	0	0
2016/07/06	R209	03/11/2016	10.25	Put	Bond Future	806.6500	0.8067	739.7400	0.7397	(8.295)	0	0	5,000
2016/07/06	R209	03/11/2016	10.26	Put	Bond Future	793.4500	0.7934	726.5200	0.7265	(8.435)	0	0	0
2016/07/06	R209	02/02/2017	9.55	Put	Bond Future	3,318.7700	3.3188	3,089.3800	3.0894	(6.912)	0	0	0
2016/07/06	R209	02/02/2017			Bond Future	9.4957	73.8245	9.4624	74.0522	(0.351)	0.0000	0.0000	0
2016/07/06	R209	02/02/2017	9.54	Put	Bond Future	3,351.8500	3.3519	3,120.9800	3.1210	(6.888)	0	0	0
2016/07/06	R209	02/02/2017	9.55	Call	Bond Future	3,687.6300	3.6876	3,686.0000	3.6860	(0.044)	0	0	0
2016/07/06	R209	02/02/2017	9.53	Call	Bond Future	3,618.3500	3.6183	3,613.9900	3.6140	(0.120)	0	0	0
2016/07/06	R209	02/02/2017	9.54	Call	Bond Future	3,653.0200	3.6530	3,649.9100	3.6499	(0.085)	0	0	0
2016/07/06	R209	02/02/2017	9.53	Put	Bond Future	3,384.9600	3.3850	3,152.8400	3.1528	(6.857)	0	0	0
2016/07/06	R210	04/08/2016			Bond Future	189.2893	189.2893	189.3518	189.3518	0.033	0.0000	0.0000	2,571
2016/07/06	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	R210	04/08/2016	181.50	Call	Bond Future	7,789.3200	7.7893	7,851.7600	7.8518	0.802	0	0	0
2016/07/06	R210	04/08/2016	181.52	Call	Bond Future	7,769.3200	7.7693	7,831.7600	7.8318	0.804	0	0	0
2016/07/06	R210	04/08/2016	181.51	Call	Bond Future	7,779.3200	7.7793	7,841.7600	7.8418	0.803	0	0	0
2016/07/06	R210	03/11/2016			Bond Future	190.6138	190.6138	190.6756	190.6756	0.032	0.0000	0.0000	0
2016/07/06	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	R210	03/11/2016	188.90	Call	Bond Future	1,713.7800	1.7138	1,775.6100	1.7756	3.608	0	0	0
2016/07/06	R210	03/11/2016	188.91	Call	Bond Future	1,703.7800	1.7038	1,765.6100	1.7656	3.629	0	0	0
2016/07/06	R210	03/11/2016	188.92	Call	Bond Future	1,693.7800	1.6938	1,755.6100	1.7556	3.650	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
2016/07/06	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	R211	04/08/2016			Bond Future	139.7971	139.7971	139.8391	139.8391	0.030	0.0000	0.0000	63
2016/07/06	R211	04/08/2016	137.09	Call	Bond Future	2,707.1000	2.7071	2,749.0500	2.7490	1.550	0	0	0
2016/07/06	R211	04/08/2016	137.07	Call	Bond Future	2,727.1000	2.7271	2,769.0500	2.7690	1.538	0	0	0
2016/07/06	R211	04/08/2016	137.08	Call	Bond Future	2,717.1000	2.7171	2,759.0500	2.7590	1.544	0	0	0
2016/07/06	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	R211	03/11/2016	141.75	Call	Bond Future	707.0000	0.7070	748.3000	0.7483	5.842	0	0	0
2016/07/06	R211	03/11/2016			Bond Future	142.4570	142.4570	142.4983	142.4983	0.029	0.0000	0.0000	0
2016/07/06	R211	03/11/2016	141.76	Call	Bond Future	697.0000	0.6970	738.3000	0.7383	5.925	0	0	0
2016/07/06	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	R211	03/11/2016	141.74	Call	Bond Future	717.0000	0.7170	758.3000	0.7583	5.760	0	0	0
2016/07/06	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	R212	04/08/2016	142.43	Call	Bond Future	3,738.5600	3.7386	3,787.4500	3.7875	1.308	0	0	0
2016/07/06	R212	04/08/2016			Bond Future	146.1686	146.1686	146.2175	146.2175	0.033	0.0000	0.0000	4,218
2016/07/06	R212	04/08/2016	142.44	Call	Bond Future	3,728.5600	3.7286	3,777.4500	3.7775	1.311	0	0	0
2016/07/06	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	R212	04/08/2016	142.42	Call	Bond Future	3,748.5600	3.7486	3,797.4500	3.7975	1.304	0	0	0
2016/07/06	R212	03/11/2016			Bond Future	148.9496	148.9496	148.9980	148.9980	0.032	0.0000	0.0000	0
2016/07/06	R212	03/11/2016	148.11	Call	Bond Future	839.6400	0.8396	887.9700	0.8880	5.756	0	0	0
2016/07/06	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/06	R212	03/11/2016	148.12	Call	Bond Future	829.6400	0.8296	877.9700	0.8780	5.825	0	0	0
2016/07/06	R212	03/11/2016	148.10	Call	Bond Future	849.6400	0.8496	897.9700	0.8980	5.688	0	0	0
2016/07/06	R213	04/08/2016			Bond Future	9.3024	84.9321	9.2655	85.1856	(0.397)	0.0000	0.0000	44,423
2016/07/06	R213	04/08/2016	8.99	Put	Bond Future	2,647.1900	2.6472	2,413.0300	2.4130	(8.846)	0	0	0
2016/07/06	R213	04/08/2016	9.01	Put	Bond Future	2,540.9600	2.5410	2,309.2600	2.3093	(9.119)	0	0	0
2016/07/06	R213	04/08/2016	9.00	Put	Bond Future	2,593.7900	2.5938	2,360.8400	2.3608	(8.981)	0	0	0
2016/07/06	R213	04/08/2016	9.01	Call	Bond Future	501.9500	0.5020	523.6800	0.5237	4.329	0	0	0
2016/07/06	R213	04/08/2016	8.99	Call	Bond Future	466.1200	0.4661	485.3900	0.4854	4.134	0	0	0
2016/07/06	R213	04/08/2016	9.00	Call	Bond Future	483.7900	0.4838	504.2700	0.5043	4.233	0	0	0
2016/07/06	R213	03/11/2016			Bond Future	9.3481	82.9922	9.3102	83.2496	(0.406)	0.0000	0.0000	0
2016/07/06	R213	03/11/2016	10.18	Put	Bond Future	708.8000	0.7088	638.3900	0.6384	(9.934)	0	0	0
2016/07/06	R213	03/11/2016	10.20	Put	Bond Future	684.5100	0.6845	616.5500	0.6166	(9.928)	0	0	0
2016/07/06	R213	03/11/2016	10.18	Call	Bond Future	6,080.6700	6.0807	6,267.6300	6.2676	3.075	0	0	0
2016/07/06	R213	03/11/2016	10.19	Put	Bond Future	696.5700	0.6966	627.3900	0.6274	(9.932)	0	0	0
2016/07/06	R213	03/11/2016	10.19	Call	Bond Future	6,129.9300	6.1299	6,318.1200	6.3181	3.070	0	0	0
2016/07/06	R213	03/11/2016	10.20	Call	Bond Future	6,179.2800	6.1793	6,368.6900	6.3687	3.065	0	0	0
2016/07/06	R213	02/02/2017	9.40	Call	Bond Future	3,422.6900	3.4227	3,473.1000	3.4731	1.473	0	0	0
2016/07/06	R213	02/02/2017	9.42	Call	Bond Future	3,489.7400	3.4897	3,543.7100	3.5437	1.547	0	0	0
2016/07/06	R213	02/02/2017			Bond Future	9.3892	84.6446	9.3503	84.9061	(0.415)	0.0000	0.0000	0
2016/07/06	R213	02/02/2017	9.41	Call	Bond Future	3,456.1300	3.4561	3,508.1900	3.5082	1.506	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
2016/07/06	R213	02/02/2017	9.40	Put	Bond Future	3,350.5500	3.3506	3,139.5100	3.1395	(6.299)	0	0	0
2016/07/06	R213	02/02/2017	9.42	Put	Bond Future	3,284.0000	3.2840	3,076.5200	3.0765	(6.318)	0	0	0
2016/07/06	R213	02/02/2017	9.41	Put	Bond Future	3,317.1500	3.3171	3,107.7600	3.1078	(6.312)	0	0	0
2016/07/06	R214	04/08/2016	9.24	Call	Bond Future	550.3900	0.5504	563.7100	0.5637	2.420	0	0	0
2016/07/06	R214	04/08/2016	9.25	Put	Bond Future	2,677.7300	2.6777	2,463.6100	2.4636	(7.996)	0	0	0
2016/07/06	R214	04/08/2016	11.30	Call	Bond Future	11,013.3200	11.0133	11,241.6000	11.2416	2.073	0	0	5,610
2016/07/06	R214	04/08/2016			Bond Future	9.5366	74.2637	9.5049	74.4922	(0.333)	0.0000	0.0000	30,086
2016/07/06	R214	04/08/2016	8.55	Put	Bond Future	7,719.8900	7.7199	7,488.4100	7.4884	(2.998)	0	0	0
2016/07/06	R214	04/08/2016	9.30	Call	Bond Future	677.4100	0.6774	697.6300	0.6976	2.985	0	0	1,300
2016/07/06	R214	04/08/2016	9.25	Call	Bond Future	570.3000	0.5703	584.6700	0.5847	2.520	0	0	0
2016/07/06	R214	04/08/2016	11.30	Put	Bond Future	0.3900	0.0004	0.1800	0.0002	(53.846)	0	0	0
2016/07/06	R214	04/08/2016	10.30	Put	Bond Future	96.4800	0.0965	72.4600	0.0725	(24.896)	0	0	0
2016/07/06	R214	04/08/2016	9.26	Call	Bond Future	590.7100	0.5907	606.1700	0.6062	2.617	0	0	0
2016/07/06	R214	04/08/2016	8.55	Call	Bond Future	17.6900	0.0177	14.7000	0.0147	(16.902)	0	0	1,300
2016/07/06	R214	04/08/2016	9.30	Put	Bond Future	2,409.8900	2.4099	2,201.6200	2.2016	(8.642)	0	0	0
2016/07/06	R214	04/08/2016	9.24	Put	Bond Future	2,733.1900	2.7332	2,518.0200	2.5180	(7.872)	0	0	0
2016/07/06	R214	04/08/2016	10.30	Call	Bond Future	5,248.5800	5.2486	5,453.0500	5.4530	3.896	0	0	5,610
2016/07/06	R214	04/08/2016	9.26	Put	Bond Future	2,622.9000	2.6229	2,409.8700	2.4099	(8.122)	0	0	0
2016/07/06	R214	03/11/2016	10.35	Put	Bond Future	894.6900	0.8947	816.6800	0.8167	(8.719)	0	0	0
2016/07/06	R214	03/11/2016			Bond Future	9.5802	72.3751	9.5477	72.6072	(0.339)	0.0000	0.0000	3,395
2016/07/06	R214	03/11/2016	10.34	Put	Bond Future	909.1000	0.9091	830.0100	0.8300	(8.700)	0	0	0
2016/07/06	R214	03/11/2016	10.35	Call	Bond Future	6,048.0800	6.0481	6,202.1800	6.2022	2.548	0	0	0
2016/07/06	R214	03/11/2016	10.33	Call	Bond Future	5,951.1500	5.9512	6,103.0900	6.1031	2.553	0	0	0
2016/07/06	R214	03/11/2016	10.34	Call	Bond Future	5,999.5700	5.9996	6,152.5900	6.1526	2.551	0	0	0
2016/07/06	R214	03/11/2016	10.33	Put	Bond Future	923.7100	0.9237	843.5400	0.8435	(8.679)	0	0	0
2016/07/06	R214	02/02/2017			Bond Future	9.6199	73.8160	9.5866	74.0519	(0.346)	0.0000	0.0000	0
2016/07/06	R214	02/02/2017	9.67	Call	Bond Future	3,844.4300	3.8444	3,881.5000	3.8815	0.964	0	0	0
2016/07/06	R214	02/02/2017	9.66	Put	Bond Future	3,526.6400	3.5266	3,326.1300	3.3261	(5.686)	0	0	0
2016/07/06	R214	02/02/2017	9.68	Put	Bond Future	3,457.1900	3.4572	3,260.0700	3.2601	(5.702)	0	0	0
2016/07/06	R214	02/02/2017	9.67	Put	Bond Future	3,491.8900	3.4919	3,293.0800	3.2931	(5.693)	0	0	0
2016/07/06	R214	02/02/2017	9.68	Call	Bond Future	3,879.7900	3.8798	3,918.5500	3.9186	0.999	0	0	0
2016/07/06	R214	02/02/2017	9.66	Call	Bond Future	3,809.0200	3.8090	3,844.3900	3.8444	0.929	0	0	0
2016/07/06	R248	04/08/2016			Bond Future	9.6175	95.3135	9.5806	95.6507	(0.383)	0.0000	0.0000	59,008
2016/07/06	R248	04/08/2016	9.25	Call	Bond Future	596.0900	0.5961	616.4000	0.6164	3.407	0	0	0
2016/07/06	R248	04/08/2016	9.24	Put	Bond Future	4,133.2000	4.1332	3,815.0300	3.8150	(7.698)	0	0	0
2016/07/06	R248	04/08/2016	9.26	Put	Bond Future	3,981.8500	3.9819	3,666.3300	3.6663	(7.924)	0	0	0
2016/07/06	R248	04/08/2016	9.25	Put	Bond Future	4,057.1500	4.0571	3,740.2800	3.7403	(7.810)	0	0	0
2016/07/06	R248	04/08/2016	9.26	Call	Bond Future	618.0200	0.6180	639.6800	0.6397	3.505	0	0	0
2016/07/06	R248	04/08/2016	9.24	Call	Bond Future	574.7300	0.5747	593.7400	0.5937	3.308	0	0	0
2016/07/06	R248	03/11/2016	10.38	Call	Bond Future	7,451.6600	7.4517	7,676.9200	7.6769	3.023	0	0	0
2016/07/06	R248	03/11/2016			Bond Future	9.6635	92.6828	9.6257	93.0255	(0.391)	0.0000	0.0000	1,529
2016/07/06	R248	03/11/2016	10.39	Call	Bond Future	7,511.2600	7.5113	7,738.0000	7.7380	3.019	0	0	0
2016/07/06	R248	03/11/2016	10.37	Put	Bond Future	1,388.5100	1.3885	1,269.3300	1.2693	(8.583)	0	0	0
2016/07/06	R248	03/11/2016	10.39	Put	Bond Future	1,347.8500	1.3478	1,231.9700	1.2320	(8.597)	0	0	0
2016/07/06	R248	03/11/2016	10.37	Call	Bond Future	7,392.3500	7.3924	7,615.7900	7.6158	3.023	0	0	0
2016/07/06	R248	03/11/2016	10.38	Put	Bond Future	1,367.9600	1.3680	1,250.6000	1.2506	(8.579)	0	0	0

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2016/07/06	R248 02/02/2017	9.76	Put	Bond Future	4,614.0500	4.6140	4,354.1600	4.3542	(5.633)	0	0	0
2016/07/06	R248 02/02/2017	9.78	Put	Bond Future	4,527.9800	4.5280	4,271.7300	4.2717	(5.659)	0	0	0
2016/07/06	R248 02/02/2017			Bond Future	9.7058	94.5282	9.6670	94.8765	(0.399)	0.0000	0.0000	0
2016/07/06	R248 02/02/2017	9.77	Put	Bond Future	4,570.9900	4.5710	4,312.7800	4.3128	(5.649)	0	0	0
2016/07/06	R248 02/02/2017	9.76	Call	Bond Future	5,097.5000	5.0975	5,185.9400	5.1859	1.735	0	0	0
2016/07/06	R248 02/02/2017	9.77	Call	Bond Future	5,143.0600	5.1431	5,233.1800	5.2332	1.752	0	0	0
2016/07/06	R248 02/02/2017	9.78	Call	Bond Future	5,188.5100	5.1885	5,280.5900	5.2806	1.775	0	0	0

Total **822999**