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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

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

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
2016/07/07	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/07	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/07	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
2016/07/07	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/07	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	2025	04/08/2016			Bond Future	127.7042	127.7042	127.9195	127.9195	0.169	0.0000	0.0000	3,012
2016/07/07	2025	04/08/2016	123.86	Call	Bond Future	3,844.2100	3.8442	4,059.4600	4.0595	5.599	0	0	0
2016/07/07	2025	04/08/2016	123.87	Call	Bond Future	3,834.2100	3.8342	4,049.4600	4.0495	5.614	0	0	0
2016/07/07	2025	04/08/2016	123.85	Call	Bond Future	3,854.2100	3.8542	4,069.4600	4.0695	5.585	0	0	0
2016/07/07	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	2025	03/11/2016			Bond Future	130.1327	130.1327	130.3513	130.3513	0.168	0.0000	0.0000	0
2016/07/07	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	2025	03/11/2016	129.21	Call	Bond Future	922.6900	0.9227	1,141.3000	1.1413	23.693	0	0	0
2016/07/07	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	2025	03/11/2016	129.22	Call	Bond Future	912.6900	0.9127	1,131.3000	1.1313	23.952	0	0	0
2016/07/07	2025	03/11/2016	129.23	Call	Bond Future	902.6900	0.9027	1,121.3000	1.1213	24.218	0	0	0
2016/07/07	2030	04/08/2016	10.17	Call	Bond Future	6,375.3100	6.3753	6,776.4200	6.7764	6.292	0	0	0
2016/07/07	2030	04/08/2016			Bond Future	9.2273	90.8571	9.1711	91.2582	(0.609)	0.0000	0.0000	27,010
2016/07/07	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	2030	03/11/2016			Bond Future	9.2705	92.5795	9.2126	92.9877	(0.625)	0.0000	0.0000	0
2016/07/07	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	2030	03/11/2016	9.33	Call	Bond Future	416.6500	0.4166	824.8200	0.8248	97.965	0	0	0
2016/07/07	2030	03/11/2016	9.34	Call	Bond Future	486.4200	0.4864	894.5900	0.8946	83.913	0	0	0
2016/07/07	2030	03/11/2016	9.35	Call	Bond Future	556.1200	0.5561	964.2900	0.9643	73.396	0	0	0
2016/07/07	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	2032	04/08/2016	9.01	Call	Bond Future	435.0100	0.4350	520.5500	0.5205	19.664	0	0	0
2016/07/07	2032	04/08/2016			Bond Future	9.3523	93.9919	9.2962	94.4199	(0.600)	0.0000	0.0000	13,640
2016/07/07	2032	04/08/2016	8.99	Call	Bond Future	401.3500	0.4013	481.4000	0.4814	19.945	0	0	0
2016/07/07	2032	04/08/2016	9.00	Call	Bond Future	417.9300	0.4179	500.7000	0.5007	19.805	0	0	0
2016/07/07	2032	04/08/2016	8.99	Put	Bond Future	3,215.7900	3.2158	2,867.8500	2.8679	(10.820)	0	0	0
2016/07/07	2032	04/08/2016	9.01	Put	Bond Future	3,090.8200	3.0908	2,748.3700	2.7484	(11.080)	0	0	0
2016/07/07	2032	04/08/2016	9.00	Put	Bond Future	3,153.0000	3.1530	2,807.7800	2.8078	(10.949)	0	0	0
2016/07/07	2032	03/11/2016			Bond Future	9.3992	91.6149	9.3414	92.0504	(0.615)	0.0000	0.0000	0
2016/07/07	2032	03/11/2016	10.28	Put	Bond Future	731.0900	0.7311	649.5500	0.6495	(11.153)	0	0	0
2016/07/07	2032	03/11/2016	10.30	Put	Bond Future	704.5900	0.7046	625.3600	0.6254	(11.245)	0	0	0
2016/07/07	2032	03/11/2016	10.29	Put	Bond Future	717.7400	0.7177	637.3600	0.6374	(11.199)	0	0	0
2016/07/07	2032	03/11/2016	10.30	Call	Bond Future	7,114.4500	7.1145	7,470.7300	7.4707	5.008	0	0	0
2016/07/07	2032	03/11/2016	10.28	Call	Bond Future	7,005.9600	7.0060	7,359.9300	7.3599	5.052	0	0	0
2016/07/07	2032	03/11/2016	10.29	Call	Bond Future	7,060.1400	7.0601	7,415.2700	7.4153	5.030	0	0	0

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2016/07/07	2032	02/02/2017	9.53	Call	Bond Future	4,062.2400	4.0622	4,299.6800	4.2997	5.845	0	0	0
2016/07/07	2032	02/02/2017			Bond Future	9.4402	93.4381	9.3809	93.8797	(0.628)	0.0000	0.0000	0
2016/07/07	2032	02/02/2017	9.51	Call	Bond Future	3,983.7500	3.9838	4,218.4200	4.2184	5.891	0	0	0
2016/07/07	2032	02/02/2017	9.52	Call	Bond Future	4,022.7600	4.0228	4,258.8200	4.2588	5.868	0	0	0
2016/07/07	2032	02/02/2017	9.51	Put	Bond Future	3,468.0300	3.4680	3,261.0500	3.2611	(5.968)	0	0	0
2016/07/07	2032	02/02/2017	9.53	Put	Bond Future	3,399.5100	3.3995	3,195.3000	3.1953	(6.007)	0	0	0
2016/07/07	2032	02/02/2017	9.52	Put	Bond Future	3,433.4900	3.4335	3,227.9000	3.2279	(5.988)	0	0	0
2016/07/07	2033	04/08/2016	104.99	Call	Bond Future	4,132.3800	4.1324	4,144.6800	4.1447	0.298	0	0	0
2016/07/07	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	2033	04/08/2016			Bond Future	109.1224	109.1224	109.1347	109.1347	0.011	0.0000	0.0000	4,131
2016/07/07	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	2033	04/08/2016	105.00	Call	Bond Future	4,122.3800	4.1224	4,134.6800	4.1347	0.298	0	0	0
2016/07/07	2033	04/08/2016	105.01	Call	Bond Future	4,112.3800	4.1124	4,124.6800	4.1247	0.299	0	0	0
2016/07/07	2033	03/11/2016			Bond Future	110.1806	110.1806	110.1926	110.1926	0.011	0.0000	0.0000	0
2016/07/07	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	2033	03/11/2016	109.16	Call	Bond Future	1,020.6100	1.0206	1,032.6100	1.0326	1.176	0	0	0
2016/07/07	2033	03/11/2016	109.17	Call	Bond Future	1,010.6100	1.0106	1,022.6100	1.0226	1.187	0	0	0
2016/07/07	2033	03/11/2016	109.18	Call	Bond Future	1,000.6100	1.0006	1,012.6100	1.0126	1.199	0	0	0
2016/07/07	2037	04/08/2016			Bond Future	9.5074	91.2124	9.4513	91.6807	(0.590)	0.0000	0.0000	41,219
2016/07/07	2037	04/08/2016	9.24	Put	Bond Future	2,932.4000	2.9324	2,583.9400	2.5839	(11.883)	0	0	0
2016/07/07	2037	04/08/2016	9.26	Put	Bond Future	2,809.0100	2.8090	2,467.4600	2.4675	(12.159)	0	0	0
2016/07/07	2037	04/08/2016	9.24	Call	Bond Future	667.2100	0.6672	787.0300	0.7870	17.958	0	0	0
2016/07/07	2037	04/08/2016	9.25	Put	Bond Future	2,870.3300	2.8703	2,525.3000	2.5253	(12.021)	0	0	0
2016/07/07	2037	04/08/2016	9.25	Call	Bond Future	691.4400	0.6914	814.6900	0.8147	17.825	0	0	0
2016/07/07	2037	04/08/2016	9.26	Call	Bond Future	716.2900	0.7163	843.0200	0.8430	17.693	0	0	0
2016/07/07	2037	03/11/2016	10.35	Call	Bond Future	7,193.7500	7.1938	7,567.6200	7.5676	5.197	0	0	0
2016/07/07	2037	03/11/2016	10.36	Put	Bond Future	966.6100	0.9666	865.1800	0.8652	(10.493)	0	0	0
2016/07/07	2037	03/11/2016			Bond Future	9.5518	92.9416	9.4941	93.4182	(0.604)	0.0000	0.0000	0
2016/07/07	2037	03/11/2016	10.36	Call	Bond Future	7,251.6400	7.2516	7,626.7900	7.6268	5.173	0	0	0
2016/07/07	2037	03/11/2016	10.37	Call	Bond Future	7,309.6400	7.3096	7,686.0500	7.6861	5.150	0	0	0
2016/07/07	2037	03/11/2016	10.35	Put	Bond Future	982.2100	0.9822	879.5000	0.8795	(10.457)	0	0	0
2016/07/07	2037	03/11/2016	10.37	Put	Bond Future	951.2300	0.9512	851.0600	0.8511	(10.531)	0	0	0
2016/07/07	2037	02/02/2017	9.68	Put	Bond Future	3,831.8600	3.8319	3,608.9500	3.6089	(5.817)	0	0	0
2016/07/07	2037	02/02/2017			Bond Future	9.5912	90.5342	9.5321	91.0178	(0.616)	0.0000	0.0000	0
2016/07/07	2037	02/02/2017	9.67	Put	Bond Future	3,869.7500	3.8698	3,645.3600	3.6454	(5.799)	0	0	0
2016/07/07	2037	02/02/2017	9.68	Call	Bond Future	4,551.6900	4.5517	4,812.3800	4.8124	5.727	0	0	0
2016/07/07	2037	02/02/2017	9.66	Call	Bond Future	4,466.2600	4.4663	4,723.9900	4.7240	5.771	0	0	0
2016/07/07	2037	02/02/2017	9.67	Call	Bond Future	4,509.0200	4.5090	4,768.2300	4.7682	5.749	0	0	0
2016/07/07	2037	02/02/2017	9.66	Put	Bond Future	3,907.6700	3.9077	3,681.8000	3.6818	(5.780)	0	0	0
2016/07/07	2038	04/08/2016			Bond Future	134.6766	134.6766	134.6921	134.6921	0.012	0.0000	0.0000	21,542
2016/07/07	2038	04/08/2016	129.31	Call	Bond Future	5,366.5800	5.3666	5,382.0700	5.3821	0.289	0	0	0
2016/07/07	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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2016/07/07	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	2038	04/08/2016	129.32	Call	Bond Future	5,356.5800	5.3566	5,372.0700	5.3721	0.289	0	0	0
2016/07/07	2038	04/08/2016	129.30	Call	Bond Future	5,376.5800	5.3766	5,392.0700	5.3921	0.288	0	0	0
2016/07/07	2038	03/11/2016	136.32	Call	Bond Future	917.5300	0.9175	932.8300	0.9328	1.668	0	0	0
2016/07/07	2038	03/11/2016			Bond Future	137.2375	137.2375	137.2528	137.2528	0.011	0.0000	0.0000	0
2016/07/07	2038	03/11/2016	136.33	Call	Bond Future	907.5300	0.9075	922.8300	0.9228	1.686	0	0	0
2016/07/07	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	2038	03/11/2016	136.31	Call	Bond Future	927.5300	0.9275	942.8300	0.9428	1.650	0	0	0
2016/07/07	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	2040	04/08/2016			Bond Future	9.5624	95.0143	9.5063	95.5155	(0.587)	0.0000	0.0000	722
2016/07/07	2040	04/08/2016	9.49	Put	Bond Future	2,019.6400	2.0196	1,725.3800	1.7254	(14.570)	0	0	0
2016/07/07	2040	04/08/2016	9.50	Call	Bond Future	1,411.7500	1.4118	1,622.9800	1.6230	14.962	0	0	0
2016/07/07	2040	04/08/2016	9.51	Call	Bond Future	1,452.4200	1.4524	1,667.9100	1.6679	14.837	0	0	0
2016/07/07	2040	04/08/2016	9.49	Call	Bond Future	1,372.2000	1.3722	1,579.1800	1.5792	15.084	0	0	0
2016/07/07	2040	04/08/2016	9.51	Put	Bond Future	1,920.3100	1.9203	1,634.5600	1.6346	(14.880)	0	0	0
2016/07/07	2040	04/08/2016	9.50	Put	Bond Future	1,969.3500	1.9694	1,679.3400	1.6793	(14.726)	0	0	0
2016/07/07	2040	03/11/2016			Bond Future	9.6070	96.8156	9.5494	97.3256	(0.600)	0.0000	0.0000	0
2016/07/07	2040	03/11/2016	9.69	Put	Bond Future	3,071.4000	3.0714	2,834.3600	2.8344	(7.718)	0	0	0
2016/07/07	2040	03/11/2016	9.71	Put	Bond Future	2,991.9700	2.9920	2,759.0300	2.7590	(7.786)	0	0	0
2016/07/07	2040	03/11/2016	9.70	Put	Bond Future	3,031.4800	3.0315	2,796.4900	2.7965	(7.752)	0	0	0
2016/07/07	2040	03/11/2016	9.71	Call	Bond Future	3,892.1800	3.8922	4,169.2800	4.1693	7.119	0	0	0
2016/07/07	2040	03/11/2016	9.69	Call	Bond Future	3,797.9000	3.7979	4,070.9000	4.0709	7.188	0	0	0
2016/07/07	2040	03/11/2016	9.70	Call	Bond Future	3,844.9000	3.8449	4,119.9500	4.1200	7.154	0	0	0
2016/07/07	2044	04/08/2016	9.50	Call	Bond Future	1,297.5900	1.2976	1,495.6400	1.4956	15.263	0	0	0
2016/07/07	2044	04/08/2016			Bond Future	9.5970	92.0784	9.5410	92.5830	(0.584)	0.0000	0.0000	19,251
2016/07/07	2044	04/08/2016	9.51	Call	Bond Future	1,336.1300	1.3361	1,538.3900	1.5384	15.138	0	0	0
2016/07/07	2044	04/08/2016	9.49	Put	Bond Future	2,227.1900	2.2272	1,916.4700	1.9165	(13.951)	0	0	0
2016/07/07	2044	04/08/2016	9.51	Put	Bond Future	2,121.1600	2.1212	1,818.8500	1.8188	(14.252)	0	0	0
2016/07/07	2044	04/08/2016	9.49	Call	Bond Future	1,260.1500	1.2602	1,454.0000	1.4540	15.383	0	0	0
2016/07/07	2044	04/08/2016	9.50	Put	Bond Future	2,173.5500	2.1735	1,867.0300	1.8670	(14.102)	0	0	0
2016/07/07	2044	03/11/2016			Bond Future	9.6408	93.8240	9.5832	94.3376	(0.597)	0.0000	0.0000	285
2016/07/07	2044	03/11/2016	10.42	Call	Bond Future	7,658.8000	7.6588	8,055.5800	8.0556	5.181	0	0	0
2016/07/07	2044	03/11/2016	10.41	Put	Bond Future	1,184.4400	1.1844	1,066.1800	1.0662	(9.984)	0	0	0
2016/07/07	2044	03/11/2016	10.43	Put	Bond Future	1,148.9200	1.1489	1,033.4200	1.0334	(10.053)	0	0	0
2016/07/07	2044	03/11/2016	10.42	Put	Bond Future	1,166.6400	1.1666	1,049.7600	1.0498	(10.019)	0	0	0
2016/07/07	2044	03/11/2016	10.43	Call	Bond Future	7,719.1700	7.7192	8,117.3300	8.1173	5.158	0	0	0
2016/07/07	2044	03/11/2016	10.41	Call	Bond Future	7,598.3900	7.5984	7,993.7900	7.9938	5.204	0	0	0
2016/07/07	2044	02/02/2017			Bond Future	9.6799	91.3091	9.6209	91.8303	(0.609)	0.0000	0.0000	0
2016/07/07	2044	02/02/2017	9.77	Call	Bond Future	4,973.2600	4.9733	5,255.0800	5.2551	5.667	0	0	0
2016/07/07	2044	02/02/2017	9.76	Put	Bond Future	4,226.4200	4.2264	3,985.3800	3.9854	(5.703)	0	0	0
2016/07/07	2044	02/02/2017	9.78	Put	Bond Future	4,144.7500	4.1448	3,906.8500	3.9069	(5.740)	0	0	0
2016/07/07	2044	02/02/2017	9.77	Put	Bond Future	4,185.5600	4.1856	3,946.0900	3.9461	(5.721)	0	0	0
2016/07/07	2044	02/02/2017	9.78	Call	Bond Future	5,019.1100	5.0191	5,302.5000	5.3025	5.646	0	0	0
2016/07/07	2044	02/02/2017	9.76	Call	Bond Future	4,927.3200	4.9273	5,207.5700	5.2076	5.688	0	0	0

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2016/07/07	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	2046	04/08/2016			Bond Future	135.4952	135.4952	135.8017	135.8017	0.226	0.0000	0.0000	16,864
2016/07/07	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	2046	04/08/2016	129.00	Call	Bond Future	6,495.1600	6.4952	6,801.6800	6.8017	4.719	0	0	0
2016/07/07	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	2046	04/08/2016	129.01	Call	Bond Future	6,485.1600	6.4852	6,791.6800	6.7917	4.726	0	0	0
2016/07/07	2046	04/08/2016	129.02	Call	Bond Future	6,475.1600	6.4752	6,781.6800	6.7817	4.734	0	0	0
2016/07/07	2046	03/11/2016	137.07	Put	Bond Future	500.3900	0.5004	188.8900	0.1889	(62.251)	0	0	0
2016/07/07	2046	03/11/2016			Bond Future	136.5696	136.5696	136.8811	136.8811	0.228	0.0000	0.0000	0
2016/07/07	2046	03/11/2016	137.09	Put	Bond Future	520.3900	0.5204	208.8900	0.2089	(59.859)	0	0	0
2016/07/07	2046	03/11/2016	137.08	Put	Bond Future	510.3900	0.5104	198.8900	0.1989	(61.032)	0	0	0
2016/07/07	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	2050	04/08/2016	139.14	Call	Bond Future	5,896.0100	5.8960	5,912.6200	5.9126	0.282	0	0	0
2016/07/07	2050	04/08/2016			Bond Future	145.0360	145.0360	145.0526	145.0526	0.011	0.0000	0.0000	21,135
2016/07/07	2050	04/08/2016	139.12	Call	Bond Future	5,916.0100	5.9160	5,932.6200	5.9326	0.281	0	0	0
2016/07/07	2050	04/08/2016	139.13	Call	Bond Future	5,906.0100	5.9060	5,922.6200	5.9226	0.281	0	0	0
2016/07/07	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	2050	03/11/2016	149.52	Put	Bond Future	1,726.2700	1.7263	1,709.8900	1.7099	(0.949)	0	0	0
2016/07/07	2050	03/11/2016			Bond Future	147.7937	147.7937	147.8101	147.8101	0.011	0.0000	0.0000	0
2016/07/07	2050	03/11/2016	149.54	Put	Bond Future	1,746.2700	1.7463	1,729.8900	1.7299	(0.938)	0	0	0
2016/07/07	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	2050	03/11/2016	149.53	Put	Bond Future	1,736.2700	1.7363	1,719.8900	1.7199	(0.943)	0	0	0
2016/07/07	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/07	AL37	04/08/2016			Index Future	492.1280	492.1280	492.8480	492.8480	0.146	0.0000	0.0000	15
2016/07/07	AL37	03/11/2016			Index Future	501.5580	501.5580	502.2880	502.2880	0.146	0.0000	0.0000	0
2016/07/07	AL7T	04/08/2016			Index Future	570.5300	570.5300	572.4020	572.4020	0.328	0.0000	0.0000	11
2016/07/07	AL7T	03/11/2016			Index Future	581.4610	581.4610	583.3660	583.3660	0.328	0.0000	0.0000	0
2016/07/07	ALBI	04/08/2016			Index Future	518.3200	518.3200	520.1760	520.1760	0.358	0.0000	0.0000	728
2016/07/07	ALBI	03/11/2016			Index Future	528.2510	528.2510	530.1400	530.1400	0.358	0.0000	0.0000	12
2016/07/07	ALBI	02/02/2017			Index Future	538.7600	538.7600	540.6720	540.6720	0.355	0.0000	0.0000	0

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

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2016/07/07	C212	31/01/2022			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/07	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/07	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/07	C223	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/07	C226	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/07	C303	14/08/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/07	C303	28/02/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/07	C333	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/07	C442	25/04/2042			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/07	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/07	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/07	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/07	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/07	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/07	EL28	04/08/2016			Bond Future	132.6665		132.6665	132.6831	132.6831	0.012	0.0000	0.0000	0
2016/07/07	EL28	04/08/2016	126.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	EL28	04/08/2016	126.88	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	EL28	04/08/2016	126.86	Call	Bond Future	5,806.5100		5.8065	5,823.0600	5.8231	0.285	0	0	0
2016/07/07	EL28	04/08/2016	126.87	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	EL28	04/08/2016	126.87	Call	Bond Future	5,796.5100		5.7965	5,813.0600	5.8131	0.286	0	0	0
2016/07/07	EL28	04/08/2016	126.88	Call	Bond Future	5,786.5100		5.7865	5,803.0600	5.8031	0.286	0	0	0
2016/07/07	EL28	03/11/2016	132.17	Call	Bond Future	1,358.8400		1.3588	1,374.8900	1.3749	1.181	0	0	0
2016/07/07	EL28	03/11/2016			Bond Future	133.5288		133.5288	133.5449	133.5449	0.012	0.0000	0.0000	0
2016/07/07	EL28	03/11/2016	132.15	Call	Bond Future	1,378.8400		1.3788	1,394.8900	1.3949	1.164	0	0	0
2016/07/07	EL28	03/11/2016	132.16	Call	Bond Future	1,368.8400		1.3688	1,384.8900	1.3849	1.173	0	0	0
2016/07/07	EL28	03/11/2016	132.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	EL28	03/11/2016	132.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	EL28	03/11/2016	132.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	ES33	04/08/2016			Bond Future	10.3663		80.2631	10.3149	80.6004	(0.496)	0.0000	0.0000	8,882
2016/07/07	ES33	04/08/2016	10.24	Put	Bond Future	832.3800		0.8324	495.1500	0.4952	(40.514)	0	0	0
2016/07/07	ES33	04/08/2016	10.26	Put	Bond Future	699.6300		0.6996	362.4000	0.3624	(48.201)	0	0	0
2016/07/07	ES33	04/08/2016	10.25	Put	Bond Future	765.9600		0.7660	428.7300	0.4287	(44.027)	0	0	0

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2016/07/07	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	ES33	03/11/2016			Bond Future	10.4423	77.9921	10.3893	78.3352	(0.507)	0.0000	0.0000	0
2016/07/07	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	ES33	03/11/2016	11.31	Call	Bond Future	5,305.5400	5.3055	5,648.7000	5.6487	6.468	0	0	0
2016/07/07	ES33	03/11/2016	11.29	Call	Bond Future	5,189.6300	5.1896	5,532.7900	5.5328	6.612	0	0	0
2016/07/07	ES33	03/11/2016	11.30	Call	Bond Future	5,247.6200	5.2476	5,590.7800	5.5908	6.539	0	0	0
2016/07/07	ES33	02/02/2017			Bond Future	10.5156	79.5441	10.4612	79.8920	(0.517)	0.0000	0.0000	0
2016/07/07	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	ES33	02/02/2017	10.59	Call	Bond Future	471.9700	0.4720	819.8400	0.8198	73.706	0	0	0
2016/07/07	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	ES33	02/02/2017	10.60	Call	Bond Future	535.0600	0.5351	882.9300	0.8829	65.015	0	0	0
2016/07/07	ES33	02/02/2017	10.61	Call	Bond Future	598.0700	0.5981	945.9400	0.9459	58.165	0	0	0
2016/07/07	ES42	04/08/2016			Bond Future	10.5161	84.6625	10.4596	85.0862	(0.537)	0.0000	0.0000	7,270
2016/07/07	ES42	03/11/2016			Bond Future	10.5907	82.0049	10.5325	82.4360	(0.549)	0.0000	0.0000	0
2016/07/07	GOVI	04/08/2016	520.99	Put	GOVI	45,140.0000	4.5140	27,740.0000	2.7740	(38.547)	0	0	0
2016/07/07	GOVI	04/08/2016			GOVI	516.4760	516.4760	518.2160	518.2160	0.337	0.0000	0.0000	448
2016/07/07	GOVI	04/08/2016	521.01	Put	GOVI	45,340.0000	4.5340	27,940.0000	2.7940	(38.377)	0	0	0
2016/07/07	GOVI	04/08/2016	521.00	Put	GOVI	45,240.0000	4.5240	27,840.0000	2.7840	(38.462)	0	0	0
2016/07/07	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	GOVI	03/11/2016	476.11	Call	GOVI	502,620.0000	50.2620	520,320.0000	52.0320	3.522	0	0	0
2016/07/07	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	GOVI	03/11/2016			GOVI	526.3720	526.3720	528.1420	528.1420	0.336	0.0000	0.0000	137
2016/07/07	GOVI	03/11/2016	476.12	Call	GOVI	502,520.0000	50.2520	520,220.0000	52.0220	3.522	0	0	0
2016/07/07	GOVI	03/11/2016	476.13	Call	GOVI	502,420.0000	50.2420	520,120.0000	52.0120	3.523	0	0	0
2016/07/07	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	GOVI	02/02/2017	533.34	Call	GOVI	35,040.0000	3.5040	52,950.0000	5.2950	51.113	0	0	0
2016/07/07	GOVI	02/02/2017			GOVI	536.8440	536.8440	538.6350	538.6350	0.334	0.0000	0.0000	0
2016/07/07	GOVI	02/02/2017	533.32	Call	GOVI	35,240.0000	3.5240	53,150.0000	5.3150	50.823	0	0	0
2016/07/07	GOVI	02/02/2017	533.33	Call	GOVI	35,140.0000	3.5140	53,050.0000	5.3050	50.968	0	0	0
2016/07/07	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/07/07	IGOV	04/08/2016			Index Future	248.5100	248.5100	248.6580	248.6580	0.060	0.0000	0.0000	1,059
2016/07/07	IGOV	03/11/2016			Index Future	253.2870	253.2870	253.4360	253.4360	0.059	0.0000	0.0000	24
2016/07/07	IGOV	02/02/2017			Index Future	258.3410	258.3410	258.4860	258.4860	0.056	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
2016/07/07	ILBI	04/08/2016			Index Future	672.8340	672.8340	673.1850	673.1850	0.052	0.0000	0.0000	156
2016/07/07	ILBI	03/11/2016			Index Future	685.6720	685.6720	686.0300	686.0300	0.052	0.0000	0.0000	0
2016/07/07	IS01	19/12/2016			Interest Rate Swap	100.0844	100.0844	100.0803	100.0803	(0.004)	0.0000	0.0000	0
2016/07/07	IS01	16/03/2017			Interest Rate Swap	100.0629	100.0629	100.0519	100.0519	(0.011)	0.0000	0.0000	0
2016/07/07	IS01	15/06/2017			Interest Rate Swap	99.7340	99.7340	99.7136	99.7136	(0.020)	0.0000	0.0000	0
2016/07/07	IS01	21/09/2017			Interest Rate Swap	99.8406	99.8406	99.8090	99.8090	(0.032)	0.0000	0.0000	0
2016/07/07	IS02	18/12/2017			Interest Rate Swap	100.1865	100.1865	100.1429	100.1429	(0.044)	0.0000	0.0000	0
2016/07/07	IS02	16/03/2018			Interest Rate Swap	99.5385	99.5385	99.4838	99.4838	(0.055)	0.0000	0.0000	0
2016/07/07	IS02	15/06/2018			Interest Rate Swap	99.2829	99.2829	99.2076	99.2076	(0.076)	0.0000	0.0000	0
2016/07/07	IS02	21/09/2018			Interest Rate Swap	99.4241	99.4241	99.3339	99.3339	(0.091)	0.0000	0.0000	0
2016/07/07	IS05	17/12/2020			Interest Rate Swap	98.7722	98.7722	98.6218	98.6218	(0.152)	0.0000	0.0000	0
2016/07/07	IS05	16/03/2021			Interest Rate Swap	98.1603	98.1603	98.0036	98.0036	(0.160)	0.0000	0.0000	0
2016/07/07	IS05	15/06/2021			Interest Rate Swap	97.5132	97.5132	97.3463	97.3463	(0.171)	0.0000	0.0000	0
2016/07/07	IS05	21/09/2021			Interest Rate Swap	97.8378	97.8378	97.6531	97.6531	(0.189)	0.0000	0.0000	0
2016/07/07	IS10	17/12/2025			Interest Rate Swap	99.3886	99.3886	99.0848	99.0848	(0.306)	0.0000	0.0000	0
2016/07/07	IS10	16/03/2026			Interest Rate Swap	96.5304	96.5304	96.2093	96.2093	(0.333)	0.0000	0.0000	0
2016/07/07	IS10	15/06/2026			Interest Rate Swap	95.3394	95.3394	95.0042	95.0042	(0.352)	0.0000	0.0000	0
2016/07/07	IS10	21/09/2026			Interest Rate Swap	97.4250	97.4250	97.0826	97.0826	(0.352)	0.0000	0.0000	0
2016/07/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/07/07	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/07/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/07/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/07/07	JBAF	20/07/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/07/07	JBAF	17/08/2016			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2016/07/07	JBAF	21/09/2016			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/07/07	JBAF	19/10/2016			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2016/07/07	JBAF	16/11/2016			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2016/07/07	JBAF	21/12/2016			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2016/07/07	JBAF	15/02/2017			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0
2016/07/07	JBAF	15/03/2017			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2016/07/07	JBAF	21/06/2017			Jibar Tradeable Future	7.7200	92.2800	7.7200	92.2800	0.000	0.0000	0.0000	0
2016/07/07	JBAF	20/09/2017			Jibar Tradeable Future	7.7600	92.2400	7.7600	92.2400	0.000	0.0000	0.0000	0
2016/07/07	JBAF	20/12/2017			Jibar Tradeable Future	7.8000	92.2000	7.8000	92.2000	0.000	0.0000	0.0000	0
2016/07/07	JBAF	20/03/2018			Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2016/07/07	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/07/07	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
2016/07/07	R023	04/08/2016	8.24	Call	Bond Future	238.2300	0.2382	273.5700	0.2736	14.834	0	0	0
2016/07/07	R023	04/08/2016	8.25	Put	Bond Future	1,754.5900	1.7546	1,592.9300	1.5929	(9.214)	0	0	0
2016/07/07	R023	04/08/2016			Bond Future	8.5596	99.4281	8.5185	99.6264	(0.481)	0.0000	0.0000	11,610
2016/07/07	R023	04/08/2016	8.25	Call	Bond Future	249.0200	0.2490	285.7100	0.2857	14.734	0	0	0
2016/07/07	R023	04/08/2016	8.26	Call	Bond Future	260.0900	0.2601	298.1500	0.2982	14.633	0	0	0
2016/07/07	R023	04/08/2016	8.24	Put	Bond Future	1,792.9200	1.7929	1,629.9100	1.6299	(9.092)	0	0	0
2016/07/07	R023	04/08/2016	8.26	Put	Bond Future	1,716.5700	1.7166	1,556.2800	1.5563	(9.338)	0	0	0
2016/07/07	R023	03/11/2016	9.73	Put	Bond Future	196.8400	0.1968	174.9200	0.1749	(11.136)	0	0	0
2016/07/07	R023	03/11/2016			Bond Future	8.6006	97.3817	8.5575	97.5832	(0.501)	0.0000	0.0000	607
2016/07/07	R023	03/11/2016	9.75	Put	Bond Future	187.7200	0.1877	166.6300	0.1666	(11.235)	0	0	0
2016/07/07	R023	03/11/2016	9.73	Call	Bond Future	5,298.1300	5.2981	5,477.7000	5.4777	3.389	0	0	0
2016/07/07	R023	03/11/2016	9.74	Put	Bond Future	192.2300	0.1922	170.7300	0.1707	(11.185)	0	0	0
2016/07/07	R023	03/11/2016	9.74	Call	Bond Future	5,337.1600	5.3372	5,517.1500	5.5172	3.372	0	0	0
2016/07/07	R023	03/11/2016	9.75	Call	Bond Future	5,376.2600	5.3763	5,556.6600	5.5567	3.355	0	0	0
2016/07/07	R023	02/02/2017	8.85	Call	Bond Future	2,591.8200	2.5918	2,707.2600	2.7073	4.454	0	0	0
2016/07/07	R023	02/02/2017			Bond Future	8.6328	99.3193	8.5880	99.5222	(0.519)	0.0000	0.0000	0
2016/07/07	R023	02/02/2017	8.86	Call	Bond Future	2,618.2800	2.6183	2,734.4000	2.7344	4.435	0	0	0
2016/07/07	R023	02/02/2017	8.84	Put	Bond Future	1,633.7400	1.6337	1,545.6100	1.5456	(5.394)	0	0	0
2016/07/07	R023	02/02/2017	8.86	Put	Bond Future	1,597.1900	1.5972	1,510.4200	1.5104	(5.433)	0	0	0
2016/07/07	R023	02/02/2017	8.84	Call	Bond Future	2,565.5000	2.5655	2,680.2600	2.6803	4.473	0	0	0
2016/07/07	R023	02/02/2017	8.85	Put	Bond Future	1,615.3800	1.6154	1,527.9300	1.5279	(5.414)	0	0	0
2016/07/07	R035	04/08/2016			Bond Future	9.4415	99.0068	9.3854	99.4769	(0.594)	0.0000	0.0000	4,572
2016/07/07	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	R035	04/08/2016	10.35	Call	Bond Future	7,144.7300	7.1447	7,614.8800	7.6149	6.580	0	0	0
2016/07/07	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	R035	04/08/2016	10.36	Call	Bond Future	7,218.6700	7.2187	7,688.8200	7.6888	6.513	0	0	0
2016/07/07	R035	04/08/2016	10.37	Call	Bond Future	7,292.5200	7.2925	7,762.6700	7.7627	6.447	0	0	0
2016/07/07	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	R035	03/11/2016			Bond Future	9.4890	96.3817	9.4313	96.8602	(0.608)	0.0000	0.0000	0
2016/07/07	R035	03/11/2016	9.59	Call	Bond Future	828.6000	0.8286	1,307.0900	1.3071	57.747	0	0	0
2016/07/07	R035	03/11/2016	9.57	Call	Bond Future	665.3700	0.6654	1,143.8600	1.1439	71.913	0	0	0
2016/07/07	R035	03/11/2016	9.58	Call	Bond Future	747.0400	0.7470	1,225.5300	1.2255	64.051	0	0	0
2016/07/07	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	R186	04/08/2016	8.51	Put	Bond Future	2,643.3900	2.6434	2,350.6800	2.3507	(11.073)	0	0	0
2016/07/07	R186	04/08/2016	8.85	Call	Bond Future	1,349.2600	1.3493	1,536.0400	1.5360	13.843	0	0	750
2016/07/07	R186	04/08/2016	8.90	Call	Bond Future	1,550.4100	1.5504	1,754.6100	1.7546	13.171	0	0	500
2016/07/07	R186	04/08/2016	9.60	Call	Bond Future	5,519.5100	5.5195	5,872.6600	5.8727	6.398	0	0	0
2016/07/07	R186	04/08/2016	10.00	Put	Bond Future	4.5000	0.0045	2.6100	0.0026	(42.000)	0	0	6,500
2016/07/07	R186	04/08/2016			Bond Future	8.8153	112.7062	8.7642	113.0757	(0.580)	0.0000	0.0000	96,285
2016/07/07	R186	04/08/2016	8.50	Put	Bond Future	2,700.5100	2.7005	2,405.2000	2.4052	(10.935)	0	0	0
2016/07/07	R186	04/08/2016	9.30	Put	Bond Future	211.1100	0.2111	156.7300	0.1567	(25.759)	0	0	0
2016/07/07	R186	04/08/2016	9.20	Call	Bond Future	3,048.4200	3.0484	3,342.3100	3.3423	9.641	0	0	0
2016/07/07	R186	04/08/2016	9.25	Put	Bond Future	261.0800	0.2611	196.6500	0.1966	(24.678)	0	0	1,000
2016/07/07	R186	04/08/2016	9.35	Put	Bond Future	169.4700	0.1695	123.9700	0.1240	(26.848)	0	0	0

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2016/07/07	R186	04/08/2016	9.40	Put	Bond Future	135.0600	0.1351	97.3100	0.0973	(27.951)	0	0	3,569
2016/07/07	R186	04/08/2016	8.51	Call	Bond Future	411.5400	0.4115	488.4000	0.4884	18.676	0	0	0
2016/07/07	R186	04/08/2016	8.85	Put	Bond Future	1,099.6000	1.0996	916.8100	0.9168	(16.623)	0	0	0
2016/07/07	R186	04/08/2016	8.49	Call	Bond Future	378.1700	0.3782	449.8800	0.4499	18.962	0	0	0
2016/07/07	R186	04/08/2016	9.10	Call	Bond Future	2,500.2000	2.5002	2,768.0800	2.7681	10.714	0	0	0
2016/07/07	R186	04/08/2016	8.50	Call	Bond Future	394.5400	0.3945	468.8000	0.4688	18.822	0	0	0
2016/07/07	R186	04/08/2016	9.30	Call	Bond Future	3,633.2300	3.6332	3,948.4200	3.9484	8.675	0	0	500
2016/07/07	R186	04/08/2016	8.90	Put	Bond Future	942.0500	0.9420	776.6800	0.7767	(17.554)	0	0	0
2016/07/07	R186	04/08/2016	9.20	Put	Bond Future	320.5300	0.3205	244.8500	0.2448	(23.611)	0	0	2,500
2016/07/07	R186	04/08/2016	9.25	Call	Bond Future	3,336.8500	3.3369	3,641.9900	3.6420	9.145	0	0	0
2016/07/07	R186	04/08/2016	9.35	Call	Bond Future	3,936.4300	3.9364	4,260.5000	4.2605	8.233	0	0	500
2016/07/07	R186	04/08/2016	9.40	Call	Bond Future	4,245.3700	4.2454	4,577.1900	4.5772	7.816	0	0	0
2016/07/07	R186	04/08/2016	9.10	Put	Bond Future	472.6300	0.4726	370.9400	0.3709	(21.516)	0	0	2,500
2016/07/07	R186	04/08/2016	9.60	Put	Bond Future	50.7100	0.0507	34.2900	0.0343	(32.380)	0	0	4,031
2016/07/07	R186	04/08/2016	10.00	Call	Bond Future	8,120.3700	8.1204	8,488.0500	8.4880	4.528	0	0	0
2016/07/07	R186	04/08/2016	8.49	Put	Bond Future	2,758.3200	2.7583	2,460.4600	2.4605	(10.799)	0	0	0
2016/07/07	R186	03/11/2016	9.40	Put	Bond Future	1,052.5100	1.0525	948.2600	0.9483	(9.905)	0	0	0
2016/07/07	R186	03/11/2016			Bond Future	8.8549	114.8425	8.8018	115.2184	(0.599)	0.0000	0.0000	1,253
2016/07/07	R186	03/11/2016	9.20	Put	Bond Future	1,462.8900	1.4629	1,329.9500	1.3300	(9.087)	0	0	0
2016/07/07	R186	03/11/2016	8.95	Put	Bond Future	2,141.3500	2.1413	1,967.9900	1.9680	(8.096)	0	0	0
2016/07/07	R186	03/11/2016	8.97	Put	Bond Future	2,079.5800	2.0796	1,909.6000	1.9096	(8.174)	0	0	0
2016/07/07	R186	03/11/2016	9.66	Call	Bond Future	6,167.1000	6.1671	6,469.8900	6.4699	4.910	0	0	0
2016/07/07	R186	03/11/2016	8.96	Put	Bond Future	2,110.2900	2.1103	1,938.6300	1.9386	(8.134)	0	0	0
2016/07/07	R186	03/11/2016	8.97	Call	Bond Future	2,889.7300	2.8897	3,095.6700	3.0957	7.127	0	0	0
2016/07/07	R186	03/11/2016	9.71	Call	Bond Future	6,438.1400	6.4381	6,746.0700	6.7461	4.783	0	0	0
2016/07/07	R186	03/11/2016	9.20	Call	Bond Future	3,867.5400	3.8675	4,110.5200	4.1105	6.283	0	0	1,425
2016/07/07	R186	03/11/2016	8.95	Call	Bond Future	2,811.3500	2.8113	3,013.9100	3.0139	7.205	0	0	0
2016/07/07	R186	03/11/2016	9.40	Call	Bond Future	4,818.3000	4.8183	5,089.9700	5.0900	5.638	0	0	1,425
2016/07/07	R186	03/11/2016	9.66	Put	Bond Future	666.3300	0.6663	593.2000	0.5932	(10.975)	0	0	5,000
2016/07/07	R186	03/11/2016	9.71	Put	Bond Future	608.1200	0.6081	540.1300	0.5401	(11.180)	0	0	5,000
2016/07/07	R186	03/11/2016	8.96	Call	Bond Future	2,850.4000	2.8504	3,054.6600	3.0547	7.166	0	0	0
2016/07/07	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	R197	04/08/2016			Bond Future	299.1287	299.1287	299.4433	299.4433	0.105	0.0000	0.0000	1,639
2016/07/07	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	R197	04/08/2016	293.98	Call	Bond Future	5,148.7100	5.1487	5,463.3100	5.4633	6.110	0	0	0
2016/07/07	R197	04/08/2016	293.96	Call	Bond Future	5,168.7100	5.1687	5,483.3100	5.4833	6.087	0	0	0
2016/07/07	R197	04/08/2016	293.97	Call	Bond Future	5,158.7100	5.1587	5,473.3100	5.4733	6.098	0	0	0
2016/07/07	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	R197	03/11/2016	303.56	Call	Bond Future	1,257.0100	1.2570	1,575.7600	1.5758	25.358	0	0	0
2016/07/07	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	R197	03/11/2016			Bond Future	304.8170	304.8170	305.1358	305.1358	0.105	0.0000	0.0000	0
2016/07/07	R197	03/11/2016	303.57	Call	Bond Future	1,247.0100	1.2470	1,565.7600	1.5658	25.561	0	0	0
2016/07/07	R197	03/11/2016	303.58	Call	Bond Future	1,237.0100	1.2370	1,555.7600	1.5558	25.768	0	0	0
2016/07/07	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	R202	04/08/2016	243.25	Call	Bond Future	6,681.2400	6.6812	6,679.6000	6.6796	(0.025)	0	0	0

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2016/07/07	R202	04/08/2016			Bond Future	249.4120		249.4406		0.011	0.0000	0.0000	37,315
2016/07/07	R202	04/08/2016	243.26	Call	Bond Future	6,672.8700	6.6729	6,671.1700	6.6712	(0.025)	0	0	0
2016/07/07	R202	04/08/2016	243.24	Put	Bond Future	517.6000	0.5176	487.4000	0.4874	(5.835)	0	0	0
2016/07/07	R202	04/08/2016	243.26	Put	Bond Future	520.8500	0.5209	490.5400	0.4905	(5.819)	0	0	0
2016/07/07	R202	04/08/2016	243.24	Call	Bond Future	6,689.6200	6.6896	6,688.0300	6.6880	(0.024)	0	0	0
2016/07/07	R202	04/08/2016	243.25	Put	Bond Future	519.2200	0.5192	488.9700	0.4890	(5.826)	0	0	0
2016/07/07	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	R202	03/11/2016			Bond Future	254.1549	254.1549	254.1825	254.1825	0.011	0.0000	0.0000	0
2016/07/07	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	R202	03/11/2016	253.85	Call	Bond Future	304.9200	0.3049	332.4900	0.3325	9.042	0	0	0
2016/07/07	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	R202	03/11/2016	253.86	Call	Bond Future	294.9200	0.2949	322.4900	0.3225	9.348	0	0	0
2016/07/07	R202	03/11/2016	253.87	Call	Bond Future	284.9200	0.2849	312.4900	0.3125	9.676	0	0	0
2016/07/07	R203	04/08/2016	7.26	Call	Bond Future	30.1200	0.0301	35.7300	0.0357	18.625	0	0	0
2016/07/07	R203	04/08/2016			Bond Future	7.5679	104.0117	7.5303	104.0509	(0.497)	0.0000	0.0000	58,231
2016/07/07	R203	04/08/2016	7.24	Call	Bond Future	26.6900	0.0267	31.7500	0.0317	18.958	0	0	0
2016/07/07	R203	04/08/2016	7.25	Call	Bond Future	28.3300	0.0283	33.6600	0.0337	18.814	0	0	0
2016/07/07	R203	04/08/2016	7.24	Put	Bond Future	369.1700	0.3692	335.0000	0.3350	(9.256)	0	0	0
2016/07/07	R203	04/08/2016	7.26	Put	Bond Future	351.6600	0.3517	318.0400	0.3180	(9.560)	0	0	0
2016/07/07	R203	04/08/2016	7.25	Put	Bond Future	360.3400	0.3603	326.4400	0.3264	(9.408)	0	0	0
2016/07/07	R203	03/11/2016	8.86	Call	Bond Future	1,096.6900	1.0967	1,134.7100	1.1347	3.467	0	0	0
2016/07/07	R203	03/11/2016			Bond Future	7.5130	101.8115	7.4647	101.8508	(0.642)	0.0000	0.0000	0
2016/07/07	R203	03/11/2016	8.84	Call	Bond Future	1,081.2000	1.0812	1,119.1300	1.1191	3.508	0	0	0
2016/07/07	R203	03/11/2016	8.85	Call	Bond Future	1,088.9400	1.0889	1,126.9100	1.1269	3.487	0	0	0
2016/07/07	R203	03/11/2016	8.84	Put	Bond Future	8.2100	0.0082	6.7700	0.0068	(17.540)	0	0	0
2016/07/07	R203	03/11/2016	8.86	Put	Bond Future	7.6600	0.0077	6.3100	0.0063	(17.624)	0	0	0
2016/07/07	R203	03/11/2016	8.85	Put	Bond Future	7.9300	0.0079	6.5300	0.0065	(17.654)	0	0	0
2016/07/07	R203	02/02/2017	7.70	Call	Bond Future	347.1100	0.3471	372.0600	0.3721	7.188	0	0	0
2016/07/07	R203	02/02/2017	7.71	Put	Bond Future	116.1400	0.1161	103.8500	0.1038	(10.582)	0	0	0
2016/07/07	R203	02/02/2017			Bond Future	7.3048	103.8374	7.2404	103.8748	(0.881)	0.0000	0.0000	0
2016/07/07	R203	02/02/2017	7.71	Call	Bond Future	350.9600	0.3510	376.0600	0.3761	7.152	0	0	0
2016/07/07	R203	02/02/2017	7.72	Call	Bond Future	355.1300	0.3551	380.3600	0.3804	7.104	0	0	0
2016/07/07	R203	02/02/2017	7.70	Put	Bond Future	118.0700	0.1181	105.6300	0.1056	(10.536)	0	0	0
2016/07/07	R203	02/02/2017	7.72	Put	Bond Future	114.5200	0.1145	102.3600	0.1024	(10.618)	0	0	0
2016/07/07	R204	04/08/2016			Bond Future	7.9597	101.1627	7.9177	101.2517	(0.527)	0.0000	0.0000	33,282
2016/07/07	R204	04/08/2016	7.74	Put	Bond Future	589.3800	0.5894	521.4600	0.5215	(11.524)	0	0	0
2016/07/07	R204	04/08/2016	7.76	Put	Bond Future	558.7900	0.5588	492.5000	0.4925	(11.863)	0	0	0
2016/07/07	R204	04/08/2016	7.74	Call	Bond Future	122.3500	0.1223	143.4300	0.1434	17.229	0	0	0
2016/07/07	R204	04/08/2016	7.75	Put	Bond Future	573.9400	0.5739	506.8200	0.5068	(11.695)	0	0	0
2016/07/07	R204	04/08/2016	7.75	Call	Bond Future	128.2200	0.1282	150.1000	0.1501	17.064	0	0	0
2016/07/07	R204	04/08/2016	7.76	Call	Bond Future	134.3800	0.1344	157.0900	0.1571	16.900	0	0	0
2016/07/07	R204	03/11/2016			Bond Future	7.9821	103.0803	7.9351	103.1703	(0.589)	0.0000	0.0000	656
2016/07/07	R204	03/11/2016	9.21	Put	Bond Future	33.7800	0.0338	28.5900	0.0286	(15.364)	0	0	0
2016/07/07	R204	03/11/2016	9.23	Put	Bond Future	31.7600	0.0318	26.8400	0.0268	(15.491)	0	0	0
2016/07/07	R204	03/11/2016	9.22	Put	Bond Future	32.7600	0.0328	27.7000	0.0277	(15.446)	0	0	0
2016/07/07	R204	03/11/2016	9.22	Call	Bond Future	2,368.3500	2.3684	2,453.3700	2.4534	3.590	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
2016/07/07	R204	03/11/2016	9.21	Call	Bond Future	2,350.7800	2.3508	2,435.6700	2.4357	3.611	0	0	0
2016/07/07	R204	03/11/2016	9.23	Call	Bond Future	2,385.9300	2.3859	2,471.0900	2.4711	3.569	0	0	0
2016/07/07	R204	02/02/2017	8.28	Call	Bond Future	969.6000	0.9696	1,024.7400	1.0247	5.687	0	0	0
2016/07/07	R204	02/02/2017			Bond Future	7.9709	101.0894	7.9187	101.1786	(0.655)	0.0000	0.0000	0
2016/07/07	R204	02/02/2017	8.29	Call	Bond Future	980.4200	0.9804	1,035.8800	1.0359	5.657	0	0	0
2016/07/07	R204	02/02/2017	8.30	Call	Bond Future	991.5800	0.9916	1,047.3700	1.0474	5.626	0	0	0
2016/07/07	R204	02/02/2017	8.28	Put	Bond Future	443.8100	0.4438	409.8000	0.4098	(7.663)	0	0	0
2016/07/07	R204	02/02/2017	8.30	Put	Bond Future	431.9000	0.4319	398.5400	0.3985	(7.724)	0	0	0
2016/07/07	R204	02/02/2017	8.29	Put	Bond Future	437.6800	0.4377	403.9900	0.4040	(7.697)	0	0	0
2016/07/07	R207	04/08/2016			Bond Future	8.1855	97.7545	8.1490	97.8601	(0.446)	0.0000	0.0000	74,935
2016/07/07	R207	04/08/2016	7.99	Put	Bond Future	777.2200	0.7772	698.6200	0.6986	(10.113)	0	0	0
2016/07/07	R207	04/08/2016	8.01	Put	Bond Future	737.4400	0.7374	660.7300	0.6607	(10.402)	0	0	0
2016/07/07	R207	04/08/2016	8.00	Put	Bond Future	757.1900	0.7572	679.5300	0.6795	(10.256)	0	0	0
2016/07/07	R207	04/08/2016	8.01	Call	Bond Future	228.5900	0.2286	257.4500	0.2575	12.625	0	0	0
2016/07/07	R207	04/08/2016	7.99	Call	Bond Future	210.1900	0.2102	237.1600	0.2372	12.831	0	0	0
2016/07/07	R207	04/08/2016	8.00	Call	Bond Future	219.2500	0.2193	247.1600	0.2472	12.730	0	0	0
2016/07/07	R207	02/02/2017	9.24	Call	Bond Future	2,754.3800	2.7544	2,841.9800	2.8420	3.180	0	0	0
2016/07/07	R207	02/02/2017			Bond Future	8.2282	97.9460	8.1861	98.0525	(0.512)	0.0000	0.0000	0
2016/07/07	R207	02/02/2017	8.91	Call	Bond Future	2,105.9600	2.1060	2,184.2300	2.1842	3.717	0	0	62
2016/07/07	R207	02/02/2017	9.22	Call	Bond Future	2,713.4100	2.7134	2,800.5100	2.8005	3.210	0	0	0
2016/07/07	R207	02/02/2017	9.23	Call	Bond Future	2,733.8700	2.7339	2,821.2200	2.8212	3.195	0	0	0
2016/07/07	R207	02/02/2017	8.91	Put	Bond Future	404.2600	0.4043	376.0800	0.3761	(6.971)	0	0	0
2016/07/07	R207	02/02/2017	9.22	Put	Bond Future	250.1200	0.2501	230.7700	0.2308	(7.736)	0	0	0
2016/07/07	R207	02/02/2017	9.24	Put	Bond Future	242.2200	0.2422	223.3700	0.2234	(7.782)	0	0	0
2016/07/07	R207	02/02/2017	9.23	Put	Bond Future	246.1400	0.2461	227.0400	0.2270	(7.760)	0	0	0
2016/07/07	R208	04/08/2016	8.01	Put	Bond Future	1,356.9300	1.3569	1,245.7900	1.2458	(8.191)	0	0	0
2016/07/07	R208	04/08/2016			Bond Future	8.3360	96.4203	8.2997	96.5525	(0.435)	0.0000	0.0000	48,487
2016/07/07	R208	04/08/2016	8.00	Put	Bond Future	1,386.6000	1.3866	1,274.6000	1.2746	(8.077)	0	0	0
2016/07/07	R208	04/08/2016	7.99	Call	Bond Future	145.0900	0.1451	164.5300	0.1645	13.399	0	0	0
2016/07/07	R208	04/08/2016	8.00	Call	Bond Future	152.1900	0.1522	172.4500	0.1725	13.312	0	0	0
2016/07/07	R208	04/08/2016	8.01	Call	Bond Future	159.5500	0.1596	180.6700	0.1807	13.237	0	0	0
2016/07/07	R208	04/08/2016	7.99	Put	Bond Future	1,416.5400	1.4165	1,303.7200	1.3037	(7.964)	0	0	0
2016/07/07	R208	03/11/2016	9.59	Put	Bond Future	92.7000	0.0927	82.0400	0.0820	(11.499)	0	0	0
2016/07/07	R208	03/11/2016			Bond Future	8.3735	94.8453	8.3350	94.9795	(0.460)	0.0000	0.0000	46
2016/07/07	R208	03/11/2016	9.58	Put	Bond Future	95.2200	0.0952	84.3100	0.0843	(11.458)	0	0	0
2016/07/07	R208	03/11/2016	9.57	Call	Bond Future	4,156.9800	4.1570	4,280.0600	4.2801	2.961	0	0	0
2016/07/07	R208	03/11/2016	9.58	Call	Bond Future	4,187.4300	4.1874	4,310.7500	4.3107	2.945	0	0	0
2016/07/07	R208	03/11/2016	9.59	Call	Bond Future	4,217.9100	4.2179	4,341.4800	4.3415	2.930	0	0	0
2016/07/07	R208	03/11/2016	9.57	Put	Bond Future	97.7900	0.0978	86.6400	0.0866	(11.402)	0	0	0
2016/07/07	R208	02/02/2017			Bond Future	8.3969	96.7327	8.3565	96.8670	(0.481)	0.0000	0.0000	0
2016/07/07	R208	02/02/2017	8.64	Call	Bond Future	1,857.2200	1.8572	1,935.0500	1.9350	4.191	0	0	0
2016/07/07	R208	02/02/2017	8.63	Put	Bond Future	1,067.0700	1.0671	1,010.1100	1.0101	(5.338)	0	0	0
2016/07/07	R208	02/02/2017	8.65	Put	Bond Future	1,041.3100	1.0413	985.3100	0.9853	(5.378)	0	0	0
2016/07/07	R208	02/02/2017	8.64	Put	Bond Future	1,054.1300	1.0541	997.6500	0.9977	(5.358)	0	0	0
2016/07/07	R208	02/02/2017	8.65	Call	Bond Future	1,877.2600	1.8773	1,955.5700	1.9556	4.172	0	0	0
2016/07/07	R208	02/02/2017	8.63	Call	Bond Future	1,837.2900	1.8373	1,914.6400	1.9146	4.210	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
2016/07/07	R209	04/08/2016	9.26	Call	Bond Future	858.6000	0.8586	986.5300	0.9865	14.900	0	0	0
2016/07/07	R209	04/08/2016	9.70	Put	Bond Future	465.9700	0.4660	370.0000	0.3700	(20.596)	0	0	250
2016/07/07	R209	04/08/2016			Bond Future	9.3852	74.3485	9.3343	74.7046	(0.543)	0.0000	0.0000	55,153
2016/07/07	R209	04/08/2016	9.24	Call	Bond Future	804.5400	0.8045	926.3800	0.9264	15.144	0	0	0
2016/07/07	R209	04/08/2016	9.60	Put	Bond Future	654.5200	0.6545	531.7400	0.5317	(18.759)	0	0	0
2016/07/07	R209	04/08/2016	10.60	Call	Bond Future	7,757.1700	7.7572	8,110.5800	8.1106	4.556	0	0	5,624
2016/07/07	R209	04/08/2016	9.40	Put	Bond Future	1,201.5100	1.2015	1,017.5400	1.0175	(15.312)	0	0	0
2016/07/07	R209	04/08/2016	9.70	Call	Bond Future	2,606.9900	2.6070	2,867.0400	2.8670	9.975	0	0	0
2016/07/07	R209	04/08/2016	10.29	Call	Bond Future	5,938.2300	5.9382	6,281.8500	6.2818	5.787	0	0	0
2016/07/07	R209	04/08/2016	9.25	Call	Bond Future	831.1200	0.8311	955.9900	0.9560	15.024	0	0	0
2016/07/07	R209	04/08/2016	9.24	Put	Bond Future	1,826.3800	1.8264	1,592.2000	1.5922	(12.822)	0	0	0
2016/07/07	R209	04/08/2016	10.60	Put	Bond Future	6.6300	0.0066	4.0200	0.0040	(39.367)	0	0	0
2016/07/07	R209	04/08/2016	9.40	Call	Bond Future	1,304.0700	1.3041	1,476.1200	1.4761	13.193	0	0	250
2016/07/07	R209	04/08/2016	9.26	Put	Bond Future	1,738.4400	1.7384	1,510.3500	1.5103	(13.120)	0	0	0
2016/07/07	R209	04/08/2016	9.60	Call	Bond Future	2,125.9600	2.1260	2,359.2000	2.3592	10.971	0	0	5,624
2016/07/07	R209	04/08/2016	9.25	Put	Bond Future	1,781.9100	1.7819	1,550.7600	1.5508	(12.972)	0	0	0
2016/07/07	R209	04/08/2016	10.29	Put	Bond Future	38.4400	0.0384	26.0400	0.0260	(32.258)	0	0	250
2016/07/07	R209	03/11/2016	10.26	Call	Bond Future	6,146.5400	6.1465	6,436.0100	6.4360	4.709	0	0	0
2016/07/07	R209	03/11/2016			Bond Future	9.4265	72.6073	9.3742	72.9696	(0.555)	0.0000	0.0000	0
2016/07/07	R209	03/11/2016	10.24	Call	Bond Future	6,049.5500	6.0496	6,337.0300	6.3370	4.752	0	0	0
2016/07/07	R209	03/11/2016	10.25	Call	Bond Future	6,098.5100	6.0985	6,386.9600	6.3870	4.730	0	0	0
2016/07/07	R209	03/11/2016	10.24	Put	Bond Future	752.1300	0.7521	677.2600	0.6773	(9.954)	0	0	0
2016/07/07	R209	03/11/2016	10.25	Put	Bond Future	739.7400	0.7397	665.8400	0.6658	(9.990)	0	0	5,000
2016/07/07	R209	03/11/2016	10.26	Put	Bond Future	726.5200	0.7265	653.6400	0.6536	(10.031)	0	0	0
2016/07/07	R209	02/02/2017	9.55	Put	Bond Future	3,089.3800	3.0894	2,919.4500	2.9194	(5.500)	0	0	0
2016/07/07	R209	02/02/2017			Bond Future	9.4624	74.0522	9.4089	74.4198	(0.565)	0.0000	0.0000	0
2016/07/07	R209	02/02/2017	9.54	Put	Bond Future	3,120.9800	3.1210	2,949.8800	2.9499	(5.482)	0	0	0
2016/07/07	R209	02/02/2017	9.55	Call	Bond Future	3,686.0000	3.6860	3,883.6100	3.8836	5.361	0	0	0
2016/07/07	R209	02/02/2017	9.53	Call	Bond Future	3,613.9900	3.6140	3,809.2600	3.8093	5.403	0	0	0
2016/07/07	R209	02/02/2017	9.54	Call	Bond Future	3,649.9100	3.6499	3,846.3500	3.8463	5.382	0	0	0
2016/07/07	R209	02/02/2017	9.53	Put	Bond Future	3,152.8400	3.1528	2,980.5700	2.9806	(5.464)	0	0	0
2016/07/07	R210	04/08/2016			Bond Future	189.3518	189.3518	189.3730	189.3730	0.011	0.0000	0.0000	2,571
2016/07/07	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	R210	04/08/2016	181.50	Call	Bond Future	7,851.7600	7.8518	7,873.0200	7.8730	0.271	0	0	0
2016/07/07	R210	04/08/2016	181.52	Call	Bond Future	7,831.7600	7.8318	7,853.0200	7.8530	0.271	0	0	0
2016/07/07	R210	04/08/2016	181.51	Call	Bond Future	7,841.7600	7.8418	7,863.0200	7.8630	0.271	0	0	0
2016/07/07	R210	03/11/2016			Bond Future	190.6756	190.6756	190.6960	190.6960	0.011	0.0000	0.0000	0
2016/07/07	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	R210	03/11/2016	188.90	Call	Bond Future	1,775.6100	1.7756	1,795.9700	1.7960	1.147	0	0	0
2016/07/07	R210	03/11/2016	188.91	Call	Bond Future	1,765.6100	1.7656	1,785.9700	1.7860	1.153	0	0	0
2016/07/07	R210	03/11/2016	188.92	Call	Bond Future	1,755.6100	1.7556	1,775.9700	1.7760	1.160	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
2016/07/07	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	R211	04/08/2016			Bond Future	139.8391	139.8391	139.8533	139.8533	0.010	0.0000	0.0000	63
2016/07/07	R211	04/08/2016	137.09	Call	Bond Future	2,749.0500	2.7490	2,763.3000	2.7633	0.518	0	0	0
2016/07/07	R211	04/08/2016	137.07	Call	Bond Future	2,769.0500	2.7690	2,783.3000	2.7833	0.515	0	0	0
2016/07/07	R211	04/08/2016	137.08	Call	Bond Future	2,759.0500	2.7590	2,773.3000	2.7733	0.516	0	0	0
2016/07/07	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	R211	03/11/2016	141.75	Call	Bond Future	748.3000	0.7483	762.0000	0.7620	1.831	0	0	0
2016/07/07	R211	03/11/2016			Bond Future	142.4983	142.4983	142.5120	142.5120	0.010	0.0000	0.0000	0
2016/07/07	R211	03/11/2016	141.76	Call	Bond Future	738.3000	0.7383	752.0000	0.7520	1.856	0	0	0
2016/07/07	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	R211	03/11/2016	141.74	Call	Bond Future	758.3000	0.7583	772.0000	0.7720	1.807	0	0	0
2016/07/07	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	R212	04/08/2016	142.43	Call	Bond Future	3,787.4500	3.7875	3,803.9400	3.8039	0.435	0	0	0
2016/07/07	R212	04/08/2016			Bond Future	146.2175	146.2175	146.2339	146.2339	0.011	0.0000	0.0000	4,218
2016/07/07	R212	04/08/2016	142.44	Call	Bond Future	3,777.4500	3.7775	3,793.9400	3.7939	0.437	0	0	0
2016/07/07	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	R212	04/08/2016	142.42	Call	Bond Future	3,797.4500	3.7975	3,813.9400	3.8139	0.434	0	0	0
2016/07/07	R212	03/11/2016			Bond Future	148.9980	148.9980	149.0140	149.0140	0.011	0.0000	0.0000	0
2016/07/07	R212	03/11/2016	148.11	Call	Bond Future	887.9700	0.8880	903.9600	0.9040	1.801	0	0	0
2016/07/07	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/07	R212	03/11/2016	148.12	Call	Bond Future	877.9700	0.8780	893.9600	0.8940	1.821	0	0	0
2016/07/07	R212	03/11/2016	148.10	Call	Bond Future	897.9700	0.8980	913.9600	0.9140	1.781	0	0	0
2016/07/07	R213	04/08/2016			Bond Future	9.2655	85.1856	9.2095	85.5727	(0.605)	0.0000	0.0000	44,423
2016/07/07	R213	04/08/2016	8.99	Put	Bond Future	2,413.0300	2.4130	2,119.8300	2.1198	(12.151)	0	0	0
2016/07/07	R213	04/08/2016	9.01	Put	Bond Future	2,309.2600	2.3093	2,021.8800	2.0219	(12.445)	0	0	0
2016/07/07	R213	04/08/2016	9.00	Put	Bond Future	2,360.8400	2.3608	2,070.5300	2.0705	(12.297)	0	0	0
2016/07/07	R213	04/08/2016	9.01	Call	Bond Future	523.6800	0.5237	623.4600	0.6235	19.054	0	0	0
2016/07/07	R213	04/08/2016	8.99	Call	Bond Future	485.3900	0.4854	579.3500	0.5794	19.358	0	0	0
2016/07/07	R213	04/08/2016	9.00	Call	Bond Future	504.2700	0.5043	601.1200	0.6011	19.206	0	0	0
2016/07/07	R213	03/11/2016			Bond Future	9.3102	83.2496	9.2525	83.6436	(0.620)	0.0000	0.0000	0
2016/07/07	R213	03/11/2016	10.18	Put	Bond Future	638.3900	0.6384	565.6900	0.5657	(11.388)	0	0	0
2016/07/07	R213	03/11/2016	10.20	Put	Bond Future	616.5500	0.6166	545.8500	0.5459	(11.467)	0	0	0
2016/07/07	R213	03/11/2016	10.18	Call	Bond Future	6,267.6300	6.2676	6,588.9200	6.5889	5.126	0	0	0
2016/07/07	R213	03/11/2016	10.19	Put	Bond Future	627.3900	0.6274	555.6900	0.5557	(11.428)	0	0	0
2016/07/07	R213	03/11/2016	10.19	Call	Bond Future	6,318.1200	6.3181	6,640.4100	6.6404	5.101	0	0	0
2016/07/07	R213	03/11/2016	10.20	Call	Bond Future	6,368.6900	6.3687	6,691.9800	6.6920	5.076	0	0	0
2016/07/07	R213	02/02/2017	9.40	Call	Bond Future	3,473.1000	3.4731	3,683.0800	3.6831	6.046	0	0	0
2016/07/07	R213	02/02/2017	9.42	Call	Bond Future	3,543.7100	3.5437	3,756.2500	3.7563	5.998	0	0	0
2016/07/07	R213	02/02/2017			Bond Future	9.3503	84.9061	9.2911	85.3057	(0.633)	0.0000	0.0000	0
2016/07/07	R213	02/02/2017	9.41	Call	Bond Future	3,508.1900	3.5082	3,719.4500	3.7194	6.022	0	0	0

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2016/07/07	R213	02/02/2017	9.40	Put	Bond Future	3,139.5100	3.1395	2,949.8800	2.9499	(6.040)	0	0	0
2016/07/07	R213	02/02/2017	9.42	Put	Bond Future	3,076.5200	3.0765	2,889.4500	2.8894	(6.081)	0	0	0
2016/07/07	R213	02/02/2017	9.41	Put	Bond Future	3,107.7600	3.1078	2,919.4100	2.9194	(6.061)	0	0	0
2016/07/07	R214	04/08/2016	9.24	Call	Bond Future	563.7100	0.5637	667.3000	0.6673	18.376	0	0	0
2016/07/07	R214	04/08/2016	9.25	Put	Bond Future	2,463.6100	2.4636	2,164.3100	2.1643	(12.149)	0	0	0
2016/07/07	R214	04/08/2016	11.30	Call	Bond Future	11,241.6000	11.2416	11,647.4400	11.6474	3.610	0	0	5,610
2016/07/07	R214	04/08/2016			Bond Future	9.5049	74.4922	9.4489	74.8981	(0.589)	0.0000	0.0000	30,086
2016/07/07	R214	04/08/2016	8.55	Put	Bond Future	7,488.4100	7.4884	7,086.4700	7.0865	(5.367)	0	0	0
2016/07/07	R214	04/08/2016	9.30	Call	Bond Future	697.6300	0.6976	820.0300	0.8200	17.545	0	0	1,300
2016/07/07	R214	04/08/2016	9.25	Call	Bond Future	584.6700	0.5847	691.3000	0.6913	18.238	0	0	0
2016/07/07	R214	04/08/2016	11.30	Put	Bond Future	0.1800	0.0002	0.0900	0.0001	(50.000)	0	0	0
2016/07/07	R214	04/08/2016	10.30	Put	Bond Future	72.4600	0.0725	49.7000	0.0497	(31.410)	0	0	0
2016/07/07	R214	04/08/2016	9.26	Call	Bond Future	606.1700	0.6062	715.8900	0.7159	18.101	0	0	0
2016/07/07	R214	04/08/2016	8.55	Call	Bond Future	14.7000	0.0147	18.6900	0.0187	27.143	0	0	1,300
2016/07/07	R214	04/08/2016	9.30	Put	Bond Future	2,201.6200	2.2016	1,918.0900	1.9181	(12.878)	0	0	0
2016/07/07	R214	04/08/2016	9.24	Put	Bond Future	2,518.0200	2.5180	2,215.6800	2.2157	(12.007)	0	0	0
2016/07/07	R214	04/08/2016	10.30	Call	Bond Future	5,453.0500	5.4530	5,836.2200	5.8362	7.027	0	0	5,610
2016/07/07	R214	04/08/2016	9.26	Put	Bond Future	2,409.8700	2.4099	2,113.6600	2.1137	(12.292)	0	0	0
2016/07/07	R214	03/11/2016	10.35	Put	Bond Future	816.6800	0.8167	729.9700	0.7300	(10.617)	0	0	0
2016/07/07	R214	03/11/2016			Bond Future	9.5477	72.6072	9.4903	73.0203	(0.601)	0.0000	0.0000	3,395
2016/07/07	R214	03/11/2016	10.34	Put	Bond Future	830.0100	0.8300	742.1900	0.7422	(10.581)	0	0	0
2016/07/07	R214	03/11/2016	10.35	Call	Bond Future	6,202.1800	6.2022	6,528.5900	6.5286	5.263	0	0	0
2016/07/07	R214	03/11/2016	10.33	Call	Bond Future	6,103.0900	6.1031	6,427.2700	6.4273	5.312	0	0	0
2016/07/07	R214	03/11/2016	10.34	Call	Bond Future	6,152.5900	6.1526	6,477.8900	6.4779	5.287	0	0	0
2016/07/07	R214	03/11/2016	10.33	Put	Bond Future	843.5400	0.8435	754.6000	0.7546	(10.544)	0	0	0
2016/07/07	R214	02/02/2017			Bond Future	9.5866	74.0519	9.5279	74.4713	(0.613)	0.0000	0.0000	0
2016/07/07	R214	02/02/2017	9.67	Call	Bond Future	3,881.5000	3.8815	4,107.6700	4.1077	5.827	0	0	0
2016/07/07	R214	02/02/2017	9.66	Put	Bond Future	3,326.1300	3.3261	3,131.6000	3.1316	(5.849)	0	0	0
2016/07/07	R214	02/02/2017	9.68	Put	Bond Future	3,260.0700	3.2601	3,068.1500	3.0681	(5.887)	0	0	0
2016/07/07	R214	02/02/2017	9.67	Put	Bond Future	3,293.0800	3.2931	3,099.8500	3.0999	(5.868)	0	0	0
2016/07/07	R214	02/02/2017	9.68	Call	Bond Future	3,918.5500	3.9186	4,146.0300	4.1460	5.805	0	0	0
2016/07/07	R214	02/02/2017	9.66	Call	Bond Future	3,844.3900	3.8444	4,069.2600	4.0693	5.849	0	0	0
2016/07/07	R248	04/08/2016			Bond Future	9.5806	95.6507	9.5246	96.1672	(0.585)	0.0000	0.0000	59,008
2016/07/07	R248	04/08/2016	9.25	Call	Bond Future	616.4000	0.6164	727.6700	0.7277	18.052	0	0	0
2016/07/07	R248	04/08/2016	9.24	Put	Bond Future	3,815.0300	3.8150	3,406.4200	3.4064	(10.711)	0	0	0
2016/07/07	R248	04/08/2016	9.26	Put	Bond Future	3,666.3300	3.6663	3,264.4900	3.2645	(10.960)	0	0	0
2016/07/07	R248	04/08/2016	9.25	Put	Bond Future	3,740.2800	3.7403	3,335.0300	3.3350	(10.835)	0	0	0
2016/07/07	R248	04/08/2016	9.26	Call	Bond Future	639.6800	0.6397	754.3600	0.7544	17.928	0	0	0
2016/07/07	R248	04/08/2016	9.24	Call	Bond Future	593.7400	0.5937	701.6500	0.7017	18.175	0	0	0
2016/07/07	R248	03/11/2016	10.38	Call	Bond Future	7,676.9200	7.6769	8,079.0300	8.0790	5.238	0	0	0
2016/07/07	R248	03/11/2016			Bond Future	9.6257	93.0255	9.5682	93.5511	(0.598)	0.0000	0.0000	1,529
2016/07/07	R248	03/11/2016	10.39	Call	Bond Future	7,738.0000	7.7380	8,141.5300	8.1415	5.215	0	0	0
2016/07/07	R248	03/11/2016	10.37	Put	Bond Future	1,269.3300	1.2693	1,144.3800	1.1444	(9.844)	0	0	0
2016/07/07	R248	03/11/2016	10.39	Put	Bond Future	1,231.9700	1.2320	1,109.8700	1.1099	(9.911)	0	0	0
2016/07/07	R248	03/11/2016	10.37	Call	Bond Future	7,615.7900	7.6158	8,016.4700	8.0165	5.261	0	0	0
2016/07/07	R248	03/11/2016	10.38	Put	Bond Future	1,250.6000	1.2506	1,127.0800	1.1271	(9.877)	0	0	0



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2016/07/07	R248 02/02/2017	9.76	Put	Bond Future	4,354.1600	4.3542	4,109.0100	4.1090	(5.630)	0	0	0
2016/07/07	R248 02/02/2017	9.78	Put	Bond Future	4,271.7300	4.2717	4,029.7300	4.0297	(5.665)	0	0	0
2016/07/07	R248 02/02/2017			Bond Future	9.6670	94.8765	9.6081	95.4101	(0.609)	0.0000	0.0000	0
2016/07/07	R248 02/02/2017	9.77	Put	Bond Future	4,312.7800	4.3128	4,069.2000	4.0692	(5.648)	0	0	0
2016/07/07	R248 02/02/2017	9.76	Call	Bond Future	5,185.9400	5.1859	5,474.3600	5.4744	5.562	0	0	0
2016/07/07	R248 02/02/2017	9.77	Call	Bond Future	5,233.1800	5.2332	5,523.1700	5.5232	5.541	0	0	0
2016/07/07	R248 02/02/2017	9.78	Call	Bond Future	5,280.5900	5.2806	5,572.1600	5.5722	5.522	0	0	0

**Total** **822997**