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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/07/2016 TO 19/07/2016

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
2016/07/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	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
2016/07/19	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	2025	04/08/2016			Bond Future	127.7473	127.7473	127.5617	127.5617	(0.145)	0.0000	0.0000	2,700
2016/07/19	2025	04/08/2016	123.86	Call	Bond Future	3,887.2900	3.8873	3,701.6900	3.7017	(4.775)	0	0	0
2016/07/19	2025	04/08/2016	123.87	Call	Bond Future	3,877.2900	3.8773	3,691.6900	3.6917	(4.787)	0	0	0
2016/07/19	2025	04/08/2016	123.85	Call	Bond Future	3,897.2900	3.8973	3,711.6900	3.7117	(4.762)	0	0	0
2016/07/19	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	2025	03/11/2016			Bond Future	130.1693	130.1693	129.9797	129.9797	(0.146)	0.0000	0.0000	0
2016/07/19	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	2025	03/11/2016	129.21	Call	Bond Future	959.3100	0.9593	769.6900	0.7697	(19.766)	0	0	0
2016/07/19	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	2025	03/11/2016	129.22	Call	Bond Future	949.3100	0.9493	759.6900	0.7597	(19.975)	0	0	0
2016/07/19	2025	03/11/2016	129.23	Call	Bond Future	939.3100	0.9393	749.6900	0.7497	(20.187)	0	0	0
2016/07/19	2030	04/08/2016	10.17	Call	Bond Future	6,274.6800	6.2747	6,421.9500	6.4220	2.347	0	0	0
2016/07/19	2030	04/08/2016			Bond Future	9.2414	90.7565	9.2208	90.9038	(0.224)	0.0000	0.0000	27,010
2016/07/19	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	2030	03/11/2016			Bond Future	9.2859	92.4716	9.2646	92.6214	(0.230)	0.0000	0.0000	4,760
2016/07/19	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	2030	03/11/2016	9.33	Call	Bond Future	308.7400	0.3087	458.4700	0.4585	48.497	0	0	0
2016/07/19	2030	03/11/2016	9.34	Call	Bond Future	378.5100	0.3785	528.2400	0.5282	39.558	0	0	0
2016/07/19	2030	03/11/2016	9.35	Call	Bond Future	448.2100	0.4482	597.9400	0.5979	33.406	0	0	0
2016/07/19	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	2032	04/08/2016	9.01	Call	Bond Future	204.2200	0.2042	216.8100	0.2168	6.165	0	0	0
2016/07/19	2032	04/08/2016			Bond Future	9.3568	93.9577	9.3311	94.1533	(0.275)	0.0000	0.0000	11,997
2016/07/19	2032	04/08/2016	8.99	Call	Bond Future	181.4800	0.1815	192.3900	0.1924	6.012	0	0	0
2016/07/19	2032	04/08/2016	9.00	Call	Bond Future	192.5900	0.1926	204.3200	0.2043	6.091	0	0	0
2016/07/19	2032	04/08/2016	8.99	Put	Bond Future	3,030.1700	3.0302	2,845.4000	2,8454	(6.098)	0	0	0
2016/07/19	2032	04/08/2016	9.01	Put	Bond Future	2,894.2800	2.8943	2,711.1900	2.7112	(6.326)	0	0	0
2016/07/19	2032	04/08/2016	9.00	Put	Bond Future	2,961.9100	2.9619	2,777.9600	2.7780	(6.211)	0	0	0
2016/07/19	2032	03/11/2016			Bond Future	9.4046	91.5746	9.3781	91.7737	(0.282)	0.0000	0.0000	0
2016/07/19	2032	03/11/2016	10.28	Put	Bond Future	613.7200	0.6137	574.2600	0.5743	(6.430)	0	0	0
2016/07/19	2032	03/11/2016	10.30	Put	Bond Future	591.2400	0.5912	552.8900	0.5529	(6.486)	0	0	0
2016/07/19	2032	03/11/2016	10.29	Put	Bond Future	602.4600	0.6025	563.5400	0.5635	(6.460)	0	0	0
2016/07/19	2032	03/11/2016	10.30	Call	Bond Future	6,960.8800	6.9609	7,121.5500	7.1215	2.308	0	0	0
2016/07/19	2032	03/11/2016	10.28	Call	Bond Future	6,848.3700	6.8484	7,007.9300	7.0079	2.330	0	0	0
2016/07/19	2032	03/11/2016	10.29	Call	Bond Future	6,904.6400	6.9046	7,064.7400	7.0647	2.319	0	0	0

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2016/07/19	2032	02/02/2017	9.53	Call	Bond Future	3,864.0900	3.8641	3,965.9200	3.9659	2.635	0	0	0
2016/07/19	2032	02/02/2017			Bond Future	9.4472	93.3864	9.4201	93.5874	(0.287)	0.0000	0.0000	0
2016/07/19	2032	02/02/2017	9.51	Call	Bond Future	3,785.7500	3.7857	3,886.2500	3.8863	2.655	0	0	0
2016/07/19	2032	02/02/2017	9.52	Call	Bond Future	3,824.6900	3.8247	3,925.8500	3.9258	2.645	0	0	0
2016/07/19	2032	02/02/2017	9.51	Put	Bond Future	3,321.7300	3.3217	3,221.2000	3.2212	(3.026)	0	0	0
2016/07/19	2032	02/02/2017	9.53	Put	Bond Future	3,253.0600	3.2531	3,153.8600	3.1539	(3.049)	0	0	0
2016/07/19	2032	02/02/2017	9.52	Put	Bond Future	3,287.1200	3.2871	3,187.2500	3.1873	(3.038)	0	0	0
2016/07/19	2033	04/08/2016	104.99	Call	Bond Future	3,024.2400	3.0242	2,883.9500	2.8839	(4.639)	0	0	0
2016/07/19	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	2033	04/08/2016			Bond Future	108.0142	108.0142	107.8740	107.8740	(0.130)	0.0000	0.0000	4,353
2016/07/19	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	2033	04/08/2016	105.00	Call	Bond Future	3,014.2400	3.0142	2,873.9500	2.8739	(4.654)	0	0	0
2016/07/19	2033	04/08/2016	105.01	Call	Bond Future	3,004.2400	3.0042	2,863.9500	2.8639	(4.670)	0	0	0
2016/07/19	2033	03/11/2016	109.0453		Bond Future	109.0453	109.0453	108.9021	108.9021	(0.131)	0.0000	0.0000	0
2016/07/19	2033	03/11/2016	109.16	Put	Bond Future	114.6800	0.1147	257.9100	0.2579	124.895	0	0	0
2016/07/19	2033	03/11/2016	109.17	Put	Bond Future	124.6800	0.1247	267.9100	0.2679	114.878	0	0	0
2016/07/19	2033	03/11/2016	109.18	Put	Bond Future	134.6800	0.1347	277.9100	0.2779	106.348	0	0	0
2016/07/19	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	2037	04/08/2016			Bond Future	9.4812	91.4304	9.4605	91.6031	(0.218)	0.0000	0.0000	40,481
2016/07/19	2037	04/08/2016	9.24	Put	Bond Future	2,475.4800	2.4755	2,318.8600	2.3189	(6.327)	0	0	0
2016/07/19	2037	04/08/2016	9.26	Put	Bond Future	2,346.4600	2.3465	2,192.1000	2.1921	(6.578)	0	0	0
2016/07/19	2037	04/08/2016	9.24	Call	Bond Future	428.3200	0.4283	444.3600	0.4444	3.745	0	0	0
2016/07/19	2037	04/08/2016	9.25	Put	Bond Future	2,410.4900	2.4105	2,254.9800	2.2550	(6.451)	0	0	0
2016/07/19	2037	04/08/2016	9.25	Call	Bond Future	449.6300	0.4496	466.7800	0.4668	3.814	0	0	0
2016/07/19	2037	04/08/2016	9.26	Call	Bond Future	471.7700	0.4718	490.0700	0.4901	3.879	0	0	0
2016/07/19	2037	03/11/2016	10.35	Call	Bond Future	7,247.1000	7.2471	7,381.3300	7.3813	1.852	0	0	0
2016/07/19	2037	03/11/2016	10.36	Put	Bond Future	804.7600	0.8048	763.8800	0.7639	(5.080)	0	0	0
2016/07/19	2037	03/11/2016			Bond Future	9.5255	93.1583	9.5043	93.3339	(0.223)	0.0000	0.0000	0
2016/07/19	2037	03/11/2016	10.36	Call	Bond Future	7,306.4800	7.3065	7,441.2400	7.4412	1.844	0	0	0
2016/07/19	2037	03/11/2016	10.37	Call	Bond Future	7,366.0900	7.3661	7,501.3700	7.5014	1.837	0	0	0
2016/07/19	2037	03/11/2016	10.35	Put	Bond Future	818.8700	0.8189	777.4600	0.7775	(5.057)	0	0	0
2016/07/19	2037	03/11/2016	10.37	Put	Bond Future	790.9900	0.7910	750.6300	0.7506	(5.102)	0	0	0
2016/07/19	2037	02/02/2017	9.68	Put	Bond Future	3,608.2400	3.6082	3,520.5200	3.5205	(2.431)	0	0	0
2016/07/19	2037	02/02/2017			Bond Future	9.5654	90.7444	9.5438	90.9216	(0.226)	0.0000	0.0000	0
2016/07/19	2037	02/02/2017	9.67	Put	Bond Future	3,645.4100	3.6454	3,557.1200	3.5571	(2.422)	0	0	0
2016/07/19	2037	02/02/2017	9.68	Call	Bond Future	4,538.2200	4.5382	4,627.6800	4.6277	1.971	0	0	0
2016/07/19	2037	02/02/2017	9.66	Call	Bond Future	4,451.3600	4.4514	4,539.6900	4.5397	1.984	0	0	0
2016/07/19	2037	02/02/2017	9.67	Call	Bond Future	4,494.8300	4.4948	4,583.7200	4.5837	1.978	0	0	0
2016/07/19	2037	02/02/2017	9.66	Put	Bond Future	3,682.6200	3.6826	3,593.7700	3.5938	(2.413)	0	0	0
2016/07/19	2038	04/08/2016			Bond Future	133.7906	133.7906	133.6906	133.6906	(0.075)	0.0000	0.0000	21,279
2016/07/19	2038	04/08/2016	129.31	Call	Bond Future	4,480.5700	4.4806	4,380.6200	4.3806	(2.231)	0	0	0
2016/07/19	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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2016/07/19	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	2038	04/08/2016	129.32	Call	Bond Future	4,470.5700	4.4706	4,370.6200	4.3706	(2.236)	0	0	0
2016/07/19	2038	04/08/2016	129.30	Call	Bond Future	4,490.5700	4.4906	4,390.6200	4.3906	(2.226)	0	0	0
2016/07/19	2038	03/11/2016	136.32	Call	Bond Future	7.0400	0.0070	0.0000	0.0000	(100.000)	0	0	0
2016/07/19	2038	03/11/2016			Bond Future	136.3270	136.3270	136.2249	136.2249	(0.075)	0.0000	0.0000	0
2016/07/19	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	85.0900	0.0851	100.000	0	0	0
2016/07/19	2038	03/11/2016	136.33	Put	Bond Future	2.9600	0.0030	105.0900	0.1051	3450.338	0	0	0
2016/07/19	2038	03/11/2016	136.31	Call	Bond Future	17.0400	0.0170	0.0000	0.0000	(100.000)	0	0	0
2016/07/19	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	95.0900	0.0951	100.000	0	0	0
2016/07/19	2040	04/08/2016			Bond Future	9.5211	95.3827	9.5004	95.5678	(0.217)	0.0000	0.0000	3,651
2016/07/19	2040	04/08/2016	9.49	Put	Bond Future	1,430.1300	1.4301	1,296.1200	1.2961	(9.370)	0	0	0
2016/07/19	2040	04/08/2016	9.50	Call	Bond Future	1,193.2100	1.1932	1,246.4100	1.2464	4.459	0	0	0
2016/07/19	2040	04/08/2016	9.51	Call	Bond Future	1,236.6000	1.2366	1,291.8600	1.2919	4.469	0	0	0
2016/07/19	2040	04/08/2016	9.49	Call	Bond Future	1,151.0800	1.1511	1,202.2400	1.2022	4.445	0	0	0
2016/07/19	2040	04/08/2016	9.51	Put	Bond Future	1,336.1000	1.3361	1,206.1900	1.2062	(9.723)	0	0	0
2016/07/19	2040	04/08/2016	9.50	Put	Bond Future	1,382.4200	1.3824	1,250.4500	1.2505	(9.546)	0	0	0
2016/07/19	2040	03/11/2016			Bond Future	9.5652	97.1852	9.5440	97.3736	(0.222)	0.0000	0.0000	0
2016/07/19	2040	03/11/2016	9.69	Put	Bond Future	2,734.9500	2.7350	2,639.9000	2.6399	(3.475)	0	0	0
2016/07/19	2040	03/11/2016	9.71	Put	Bond Future	2,658.7200	2.6587	2,565.2900	2.5653	(3.514)	0	0	0
2016/07/19	2040	03/11/2016	9.70	Put	Bond Future	2,696.5200	2.6965	2,602.2800	2.6023	(3.495)	0	0	0
2016/07/19	2040	03/11/2016	9.71	Call	Bond Future	3,928.6200	3.9286	4,023.5500	4.0236	2.416	0	0	0
2016/07/19	2040	03/11/2016	9.69	Call	Bond Future	3,831.1400	3.8311	3,924.4500	3.9244	2.436	0	0	0
2016/07/19	2040	03/11/2016	9.70	Call	Bond Future	3,879.6300	3.8796	3,973.7500	3.9738	2.426	0	0	0
2016/07/19	2044	04/08/2016	9.50	Call	Bond Future	1,048.1000	1.0481	1,072.6500	1.0727	2.342	0	0	0
2016/07/19	2044	04/08/2016			Bond Future	9.5609	92.4029	9.5453	92.5439	(0.163)	0.0000	0.0000	19,251
2016/07/19	2044	04/08/2016	9.51	Call	Bond Future	1,088.0600	1.0881	1,114.0400	1.1140	2.388	0	0	0
2016/07/19	2044	04/08/2016	9.49	Put	Bond Future	1,651.9500	1.6519	1,534.1300	1.5341	(7.132)	0	0	0
2016/07/19	2044	04/08/2016	9.51	Put	Bond Future	1,548.6100	1.5486	1,433.6200	1.4336	(7.425)	0	0	0
2016/07/19	2044	04/08/2016	9.49	Call	Bond Future	1,009.3900	1.0094	1,032.5400	1.0325	2.293	0	0	0
2016/07/19	2044	04/08/2016	9.50	Put	Bond Future	1,599.5800	1.5996	1,483.1600	1.4832	(7.278)	0	0	0
2016/07/19	2044	03/11/2016			Bond Future	9.6043	94.1492	9.5882	94.2925	(0.167)	0.0000	0.0000	285
2016/07/19	2044	03/11/2016	10.42	Call	Bond Future	7,754.4100	7.7544	7,860.0400	7.8600	1.362	0	0	0
2016/07/19	2044	03/11/2016	10.41	Put	Bond Future	952.7800	0.9528	914.6900	0.9147	(3.998)	0	0	0
2016/07/19	2044	03/11/2016	10.43	Put	Bond Future	921.3100	0.9213	884.1300	0.8841	(4.036)	0	0	0
2016/07/19	2044	03/11/2016	10.42	Put	Bond Future	937.0000	0.9370	899.3700	0.8994	(4.016)	0	0	0
2016/07/19	2044	03/11/2016	10.43	Call	Bond Future	7,816.8100	7.8168	7,922.8900	7.9229	1.357	0	0	0
2016/07/19	2044	03/11/2016	10.41	Call	Bond Future	7,691.9800	7.6920	7,797.1500	7.7972	1.367	0	0	0
2016/07/19	2044	02/02/2017			Bond Future	9.6435	91.6297	9.6273	91.7739	(0.169)	0.0000	0.0000	0
2016/07/19	2044	02/02/2017	9.77	Call	Bond Future	5,026.2400	5.0262	5,096.7800	5.0968	1.403	0	0	0
2016/07/19	2044	02/02/2017	9.76	Put	Bond Future	3,957.6800	3.9577	3,883.5800	3.8836	(1.872)	0	0	0
2016/07/19	2044	02/02/2017	9.78	Put	Bond Future	3,878.1100	3.8781	3,804.9100	3.8049	(1.888)	0	0	0
2016/07/19	2044	02/02/2017	9.77	Put	Bond Future	3,917.8600	3.9179	3,844.2100	3.8442	(1.880)	0	0	0
2016/07/19	2044	02/02/2017	9.78	Call	Bond Future	5,073.1500	5.0731	5,144.1400	5.1441	1.399	0	0	0
2016/07/19	2044	02/02/2017	9.76	Call	Bond Future	4,979.2600	4.9793	5,049.3500	5.0494	1.408	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
2016/07/19	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	2046	04/08/2016			Bond Future	134.4930	134.4930	134.0782	134.0782	(0.308)	0.0000	0.0000	17,314
2016/07/19	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	2046	04/08/2016	129.00	Call	Bond Future	5,492.9900	5.4930	5,078.1500	5.0781	(7.552)	0	0	0
2016/07/19	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	2046	04/08/2016	129.01	Call	Bond Future	5,482.9900	5.4830	5,068.1500	5.0681	(7.566)	0	0	0
2016/07/19	2046	04/08/2016	129.02	Call	Bond Future	5,472.9900	5.4730	5,058.1500	5.0581	(7.580)	0	0	0
2016/07/19	2046	03/11/2016	137.07	Put	Bond Future	1,529.1400	1.5291	1,952.3700	1.9524	27.678	0	0	0
2016/07/19	2046	03/11/2016			Bond Future	135.5409	135.5409	135.1176	135.1176	(0.312)	0.0000	0.0000	0
2016/07/19	2046	03/11/2016	137.09	Put	Bond Future	1,549.1400	1.5491	1,972.3700	1.9724	27.320	0	0	0
2016/07/19	2046	03/11/2016	137.08	Put	Bond Future	1,539.1400	1.5391	1,962.3700	1.9624	27.498	0	0	0
2016/07/19	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	2050	04/08/2016	139.14	Call	Bond Future	3,824.0400	3.8240	3,330.3600	3.3304	(12.910)	0	0	0
2016/07/19	2050	04/08/2016			Bond Future	142.9640	142.9640	142.4704	142.4704	(0.345)	0.0000	0.0000	21,635
2016/07/19	2050	04/08/2016	139.12	Call	Bond Future	3,844.0400	3.8440	3,350.3600	3.3504	(12.843)	0	0	0
2016/07/19	2050	04/08/2016	139.13	Call	Bond Future	3,834.0400	3.8340	3,340.3600	3.3404	(12.876)	0	0	0
2016/07/19	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	2050	03/11/2016	149.52	Put	Bond Future	3,845.6700	3.8457	4,348.7800	4.3488	13.083	0	0	0
2016/07/19	2050	03/11/2016			Bond Future	145.6743	145.6743	145.1712	145.1712	(0.345)	0.0000	0.0000	0
2016/07/19	2050	03/11/2016	149.54	Put	Bond Future	3,865.6700	3.8657	4,368.7800	4.3688	13.015	0	0	0
2016/07/19	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	2050	03/11/2016	149.53	Put	Bond Future	3,855.6700	3.8557	4,358.7800	4.3588	13.049	0	0	0
2016/07/19	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	AL37	04/08/2016			Index Future	491.1490	491.1490	491.7340	491.7340	0.119	0.0000	0.0000	15
2016/07/19	AL37	03/11/2016			Index Future	500.5280	500.5280	501.1230	501.1230	0.119	0.0000	0.0000	0
2016/07/19	AL7T	04/08/2016			Index Future	569.4740	569.4740	570.4120	570.4120	0.165	0.0000	0.0000	11
2016/07/19	AL7T	03/11/2016			Index Future	580.3490	580.3490	581.3020	581.3020	0.164	0.0000	0.0000	0
2016/07/19	ALBI	04/08/2016			Index Future	518.2930	518.2930	519.0050	519.0050	0.137	0.0000	0.0000	724
2016/07/19	ALBI	03/11/2016			Index Future	528.1910	528.1910	528.9140	528.9140	0.137	0.0000	0.0000	20
2016/07/19	ALBI	02/02/2017			Index Future	538.6360	538.6360	539.3630	539.3630	0.135	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
2016/07/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/07/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	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
2016/07/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/19	EL28	04/08/2016			Bond Future	132.2246	132.2246	132.2409	132.2409	0.012	0.0000	0.0000	0
2016/07/19	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	EL28	04/08/2016	126.86	Call	Bond Future	5,364.6300	5.3646	5,380.8600	5.3809	0.303	0	0	0
2016/07/19	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	EL28	04/08/2016	126.87	Call	Bond Future	5,354.6300	5.3546	5,370.8600	5.3709	0.303	0	0	0
2016/07/19	EL28	04/08/2016	126.88	Call	Bond Future	5,344.6300	5.3446	5,360.8600	5.3609	0.304	0	0	0
2016/07/19	EL28	03/11/2016	132.17	Call	Bond Future	901.1300	0.9011	917.1100	0.9171	1.773	0	0	0
2016/07/19	EL28	03/11/2016			Bond Future	133.0711	133.0711	133.0871	133.0871	0.012	0.0000	0.0000	0
2016/07/19	EL28	03/11/2016	132.15	Call	Bond Future	921.1300	0.9211	937.1100	0.9371	1.735	0	0	0
2016/07/19	EL28	03/11/2016	132.16	Call	Bond Future	911.1300	0.9111	927.1100	0.9271	1.754	0	0	0
2016/07/19	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	ES33	04/08/2016			Bond Future	10.3527	80.3520	10.3367	80.4566	(0.154)	0.0000	0.0000	8,882
2016/07/19	ES33	04/08/2016	10.24	Put	Bond Future	743.5000	0.7435	638.9100	0.6389	(14.067)	0	0	0
2016/07/19	ES33	04/08/2016	10.26	Put	Bond Future	610.7500	0.6108	506.1600	0.5062	(17.125)	0	0	0
2016/07/19	ES33	04/08/2016	10.25	Put	Bond Future	677.0800	0.6771	572.4900	0.5725	(15.447)	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
2016/07/19	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	ES33	03/11/2016			Bond Future	10.4289	78.0781	10.4125	78.1845	(0.158)	0.0000	0.0000	0
2016/07/19	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	ES33	03/11/2016	11.31	Call	Bond Future	5,391.5800	5.3916	5,497.9200	5.4979	1.972	0	0	0
2016/07/19	ES33	03/11/2016	11.29	Call	Bond Future	5,275.6700	5.2757	5,382.0100	5.3820	2.016	0	0	0
2016/07/19	ES33	03/11/2016	11.30	Call	Bond Future	5,333.6600	5.3337	5,440.0000	5.4400	1.994	0	0	0
2016/07/19	ES33	02/02/2017			Bond Future	10.5033	79.6228	10.4865	79.7296	(0.159)	0.0000	0.0000	0
2016/07/19	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	ES33	02/02/2017	10.59	Call	Bond Future	550.5900	0.5506	657.4700	0.6575	19.412	0	0	0
2016/07/19	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	ES33	02/02/2017	10.60	Call	Bond Future	613.6800	0.6137	720.5600	0.7206	17.416	0	0	0
2016/07/19	ES33	02/02/2017	10.61	Call	Bond Future	676.6900	0.6767	783.5700	0.7836	15.795	0	0	0
2016/07/19	ES42	04/08/2016			Bond Future	10.4774	84.9526	10.4614	85.0727	(0.152)	0.0000	0.0000	7,270
2016/07/19	ES42	03/11/2016			Bond Future	10.5514	82.2956	10.5349	82.4176	(0.156)	0.0000	0.0000	0
2016/07/19	GOVI	04/08/2016	520.99	Put	GOVI	47,770.0000	4.7770	41,000.0000	4.1000	(14.172)	0	0	0
2016/07/19	GOVI	04/08/2016			GOVI	516.2130	516.2130	516.8900	516.8900	0.131	0.0000	0.0000	449
2016/07/19	GOVI	04/08/2016	521.01	Put	GOVI	47,970.0000	4.7970	41,200.0000	4.1200	(14.113)	0	0	0
2016/07/19	GOVI	04/08/2016	521.00	Put	GOVI	47,870.0000	4.7870	41,100.0000	4.1100	(14.142)	0	0	0
2016/07/19	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	GOVI	03/11/2016	476.11	Call	GOVI	499,610.0000	49.9610	506,490.0000	50.6490	1.377	0	0	0
2016/07/19	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	GOVI	03/11/2016			GOVI	526.0710	526.0710	526.7590	526.7590	0.131	0.0000	0.0000	137
2016/07/19	GOVI	03/11/2016	476.12	Call	GOVI	499,510.0000	49.9510	506,390.0000	50.6390	1.377	0	0	0
2016/07/19	GOVI	03/11/2016	476.13	Call	GOVI	499,410.0000	49.9410	506,290.0000	50.6290	1.378	0	0	0
2016/07/19	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	GOVI	02/02/2017	533.34	Call	GOVI	31,340.0000	3.1340	38,250.0000	3.8250	22.049	0	0	0
2016/07/19	GOVI	02/02/2017			GOVI	536.4740	536.4740	537.1650	537.1650	0.129	0.0000	0.0000	0
2016/07/19	GOVI	02/02/2017	533.32	Call	GOVI	31,540.0000	3.1540	38,450.0000	3.8450	21.909	0	0	0
2016/07/19	GOVI	02/02/2017	533.33	Call	GOVI	31,440.0000	3.1440	38,350.0000	3.8350	21.978	0	0	0
2016/07/19	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/07/19	IGOV	04/08/2016			Index Future	247.9780	247.9780	247.6300	247.6300	(0.140)	0.0000	0.0000	1,061
2016/07/19	IGOV	03/11/2016			Index Future	252.7290	252.7290	252.3730	252.3730	(0.141)	0.0000	0.0000	24
2016/07/19	IGOV	02/02/2017			Index Future	257.7410	257.7410	257.3740	257.3740	(0.142)	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
2016/07/19	ILBI	04/08/2016		Index Future	671.9160	671.9160	671.0910	671.0910	(0.123)	0.0000	0.0000	156
2016/07/19	ILBI	03/11/2016		Index Future	684.7340	684.7340	683.8940	683.8940	(0.123)	0.0000	0.0000	0
2016/07/19	IS01	19/12/2016		Interest Rate Swap	100.0774	100.0774	100.0762	100.0762	(0.001)	0.0000	0.0000	0
2016/07/19	IS01	16/03/2017		Interest Rate Swap	100.0496	100.0496	100.0472	100.0472	(0.002)	0.0000	0.0000	0
2016/07/19	IS01	15/06/2017		Interest Rate Swap	99.7175	99.7175	99.7129	99.7129	(0.005)	0.0000	0.0000	0
2016/07/19	IS01	21/09/2017		Interest Rate Swap	99.8344	99.8344	99.8257	99.8257	(0.009)	0.0000	0.0000	0
2016/07/19	IS02	18/12/2017		Interest Rate Swap	100.1877	100.1877	100.1756	100.1756	(0.012)	0.0000	0.0000	0
2016/07/19	IS02	16/03/2018		Interest Rate Swap	99.5489	99.5489	99.5342	99.5342	(0.015)	0.0000	0.0000	0
2016/07/19	IS02	15/06/2018		Interest Rate Swap	99.2992	99.2992	99.2826	99.2826	(0.017)	0.0000	0.0000	0
2016/07/19	IS02	21/09/2018		Interest Rate Swap	99.4612	99.4612	99.4399	99.4399	(0.021)	0.0000	0.0000	0
2016/07/19	IS05	17/12/2020		Interest Rate Swap	98.9553	98.9553	98.8524	98.8524	(0.104)	0.0000	0.0000	0
2016/07/19	IS05	16/03/2021		Interest Rate Swap	98.3464	98.3464	98.2408	98.2408	(0.107)	0.0000	0.0000	0
2016/07/19	IS05	15/06/2021		Interest Rate Swap	97.6966	97.6966	97.5907	97.5907	(0.108)	0.0000	0.0000	0
2016/07/19	IS05	21/09/2021		Interest Rate Swap	98.0072	98.0072	97.9055	97.9055	(0.104)	0.0000	0.0000	0
2016/07/19	IS10	17/12/2025		Interest Rate Swap	99.3160	99.3160	99.1952	99.1952	(0.122)	0.0000	0.0000	0
2016/07/19	IS10	16/03/2026		Interest Rate Swap	96.4511	96.4511	96.3204	96.3204	(0.136)	0.0000	0.0000	0
2016/07/19	IS10	15/06/2026		Interest Rate Swap	95.2551	95.2551	95.1160	95.1160	(0.146)	0.0000	0.0000	0
2016/07/19	IS10	21/09/2026		Interest Rate Swap	97.3372	97.3372	97.1930	97.1930	(0.148)	0.0000	0.0000	0
2016/07/19	J186	21/12/2026		Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/07/19	J203	15/09/2017		Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/07/19	J204	21/12/2018		Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/07/19	J207	15/01/2020		Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/07/19	JBAF	20/07/2016		Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2016/07/19	JBAF	17/08/2016		Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/07/19	JBAF	21/09/2016		Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	10
2016/07/19	JBAF	19/10/2016		Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2016/07/19	JBAF	16/11/2016		Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/07/19	JBAF	21/12/2016		Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2016/07/19	JBAF	15/02/2017		Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2016/07/19	JBAF	15/03/2017		Jibar Tradeable Future	7.6100	92.3900	7.6100	92.3900	0.000	0.0000	0.0000	0
2016/07/19	JBAF	21/06/2017		Jibar Tradeable Future	7.7000	92.3000	7.7000	92.3000	0.000	0.0000	0.0000	0
2016/07/19	JBAF	20/09/2017		Jibar Tradeable Future	7.7500	92.2500	7.7500	92.2500	0.000	0.0000	0.0000	0
2016/07/19	JBAF	20/12/2017		Jibar Tradeable Future	7.8000	92.2000	7.8000	92.2000	0.000	0.0000	0.0000	0
2016/07/19	JBAF	20/03/2018		Jibar Tradeable Future	7.8500	92.1500	7.8500	92.1500	0.000	0.0000	0.0000	0
2016/07/19	JBAF	20/06/2018		Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/07/19	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
2016/07/19	R023	04/08/2016	8.24	Call	Bond Future	94.3400	0.0943	104.8100	0.1048	11.098	0	0	0
2016/07/19	R023	04/08/2016	8.25	Put	Bond Future	1,755.0100	1.7550	1,618.0700	1.6181	(7.803)	0	0	0
2016/07/19	R023	04/08/2016			Bond Future	8.5905	99.2794	8.5597	99.4276	(0.358)	0.0000	0.0000	11,634
2016/07/19	R023	04/08/2016	8.25	Call	Bond Future	100.8000	0.1008	112.0100	0.1120	11.121	0	0	0
2016/07/19	R023	04/08/2016	8.26	Call	Bond Future	107.5700	0.1076	119.5600	0.1196	11.146	0	0	0
2016/07/19	R023	04/08/2016	8.24	Put	Bond Future	1,797.6700	1.7977	1,659.9900	1.6600	(7.659)	0	0	0
2016/07/19	R023	04/08/2016	8.26	Put	Bond Future	1,712.6900	1.7127	1,576.5300	1.5765	(7.950)	0	0	0
2016/07/19	R023	03/11/2016	9.73	Put	Bond Future	173.0400	0.1730	156.5900	0.1566	(9.506)	0	0	0
2016/07/19	R023	03/11/2016			Bond Future	8.6342	97.2247	8.6020	97.3753	(0.374)	0.0000	0.0000	607
2016/07/19	R023	03/11/2016	9.75	Put	Bond Future	164.4700	0.1645	148.6800	0.1487	(9.601)	0	0	0
2016/07/19	R023	03/11/2016	9.73	Call	Bond Future	5,117.3700	5.1174	5,251.5300	5.2515	2.622	0	0	0
2016/07/19	R023	03/11/2016	9.74	Put	Bond Future	168.7100	0.1687	152.5900	0.1526	(9.555)	0	0	0
2016/07/19	R023	03/11/2016	9.74	Call	Bond Future	5,156.6800	5.1567	5,291.1700	5.2912	2.608	0	0	0
2016/07/19	R023	03/11/2016	9.75	Call	Bond Future	5,196.0500	5.1961	5,330.8700	5.3309	2.595	0	0	0
2016/07/19	R023	02/02/2017	8.85	Call	Bond Future	2,399.3800	2.3994	2,482.5100	2.4825	3.465	0	0	0
2016/07/19	R023	02/02/2017			Bond Future	8.6707	99.1480	8.6372	99.2995	(0.387)	0.0000	0.0000	0
2016/07/19	R023	02/02/2017	8.86	Call	Bond Future	2,425.3800	2.4254	2,509.0500	2.5091	3.450	0	0	0
2016/07/19	R023	02/02/2017	8.84	Put	Bond Future	1,613.1600	1.6132	1,544.1700	1.5442	(4.277)	0	0	0
2016/07/19	R023	02/02/2017	8.86	Put	Bond Future	1,575.6900	1.5757	1,507.7800	1.5078	(4.310)	0	0	0
2016/07/19	R023	02/02/2017	8.84	Call	Bond Future	2,373.5200	2.3735	2,456.1100	2.4561	3.480	0	0	0
2016/07/19	R023	02/02/2017	8.85	Put	Bond Future	1,594.3400	1.5943	1,525.8900	1.5259	(4.293)	0	0	0
2016/07/19	R035	04/08/2016			Bond Future	9.4211	99.1772	9.4055	99.3082	(0.166)	0.0000	0.0000	4,572
2016/07/19	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	R035	04/08/2016	10.35	Call	Bond Future	7,315.1800	7.3152	7,446.1300	7.4461	1.790	0	0	0
2016/07/19	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	R035	04/08/2016	10.36	Call	Bond Future	7,389.1200	7.3891	7,520.0700	7.5201	1.772	0	0	0
2016/07/19	R035	04/08/2016	10.37	Call	Bond Future	7,462.9700	7.4630	7,593.9200	7.5939	1.755	0	0	0
2016/07/19	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	R035	03/11/2016			Bond Future	9.4687	96.5499	9.4526	96.6830	(0.170)	0.0000	0.0000	0
2016/07/19	R035	03/11/2016	9.59	Call	Bond Future	996.7700	0.9968	1,129.8600	1.1299	13.352	0	0	0
2016/07/19	R035	03/11/2016	9.57	Call	Bond Future	833.5400	0.8335	966.6300	0.9666	15.967	0	0	0
2016/07/19	R035	03/11/2016	9.58	Call	Bond Future	915.2100	0.9152	1,048.3000	1.0483	14.542	0	0	0
2016/07/19	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	R186	04/08/2016	8.51	Put	Bond Future	2,624.5100	2.6245	2,451.5700	2.4516	(6.589)	0	0	0
2016/07/19	R186	04/08/2016	8.85	Call	Bond Future	943.8500	0.9439	1,013.4400	1.0134	7.373	0	0	750
2016/07/19	R186	04/08/2016	8.90	Call	Bond Future	1,137.4500	1.1375	1,218.9700	1.2190	7.167	0	0	500
2016/07/19	R186	04/08/2016	9.60	Call	Bond Future	5,260.8600	5.2609	5,441.8100	5.4418	3.440	0	0	0
2016/07/19	R186	04/08/2016	10.00	Put	Bond Future	0.2700	0.0003	0.1300	0.0001	(51.852)	0	0	6,500
2016/07/19	R186	04/08/2016			Bond Future	8.8458	112.4868	8.8201	112.6719	(0.291)	0.0000	0.0000	96,045
2016/07/19	R186	04/08/2016	8.50	Put	Bond Future	2,688.1300	2.6881	2,514.3300	2.5143	(6.465)	0	0	0
2016/07/19	R186	04/08/2016	9.30	Put	Bond Future	94.9400	0.0949	70.4300	0.0704	(25.816)	0	0	0
2016/07/19	R186	04/08/2016	9.20	Call	Bond Future	2,680.9600	2.6810	2,827.3100	2.8273	5.459	0	0	0
2016/07/19	R186	04/08/2016	9.25	Put	Bond Future	128.8300	0.1288	97.7400	0.0977	(24.133)	0	0	1,000
2016/07/19	R186	04/08/2016	9.35	Put	Bond Future	69.0200	0.0690	50.0100	0.0500	(27.543)	0	0	0

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2016/07/19	R186	04/08/2016	9.40	Put	Bond Future	49.5000	0.0495	35.0000	0.0350	(29.293)	0	0	3,569
2016/07/19	R186	04/08/2016	8.51	Call	Bond Future	173.2800	0.1733	185.4700	0.1855	7.035	0	0	0
2016/07/19	R186	04/08/2016	8.85	Put	Bond Future	913.5700	0.9136	798.0300	0.7980	(12.647)	0	0	0
2016/07/19	R186	04/08/2016	8.49	Call	Bond Future	152.7400	0.1527	163.2600	0.1633	6.888	0	0	0
2016/07/19	R186	04/08/2016	9.10	Call	Bond Future	2,104.8500	2.1049	2,232.5600	2.2326	6.067	0	0	0
2016/07/19	R186	04/08/2016	8.50	Call	Bond Future	162.7800	0.1628	174.1100	0.1741	6.960	0	0	0
2016/07/19	R186	04/08/2016	9.30	Call	Bond Future	3,297.6800	3.2977	3,458.3000	3.4583	4.871	0	0	500
2016/07/19	R186	04/08/2016	8.90	Put	Bond Future	748.4700	0.7485	644.8600	0.6449	(13.843)	0	0	0
2016/07/19	R186	04/08/2016	9.20	Put	Bond Future	172.4500	0.1725	133.6700	0.1337	(22.488)	0	0	2,500
2016/07/19	R186	04/08/2016	9.25	Call	Bond Future	2,985.2200	2.9852	3,139.2600	3.1393	5.160	0	0	0
2016/07/19	R186	04/08/2016	9.35	Call	Bond Future	3,616.6000	3.6166	3,782.7200	3.7827	4.593	0	0	500
2016/07/19	R186	04/08/2016	9.40	Call	Bond Future	3,940.4300	3.9404	4,111.0600	4.1111	4.330	0	0	0
2016/07/19	R186	04/08/2016	9.10	Put	Bond Future	296.6600	0.2967	239.2400	0.2392	(19.355)	0	0	2,500
2016/07/19	R186	04/08/2016	9.60	Put	Bond Future	11.4400	0.0114	7.2600	0.0073	(36.538)	0	0	4,031
2016/07/19	R186	04/08/2016	10.00	Call	Bond Future	7,896.7600	7.8968	8,081.7500	8.0817	2.343	0	0	0
2016/07/19	R186	04/08/2016	8.49	Put	Bond Future	2,752.2700	2.7523	2,577.6600	2.5777	(6.344)	0	0	0
2016/07/19	R186	03/11/2016	9.40	Put	Bond Future	995.5500	0.9956	937.5400	0.9375	(5.827)	0	0	0
2016/07/19	R186	03/11/2016			Bond Future	8.8874	114.6126	8.8608	114.8008	(0.300)	0.0000	0.0000	1,683
2016/07/19	R186	03/11/2016	9.20	Put	Bond Future	1,409.8900	1.4099	1,335.9100	1.3359	(5.247)	0	0	0
2016/07/19	R186	03/11/2016	8.95	Put	Bond Future	2,107.8900	2.1079	2,011.8500	2.0119	(4.556)	0	0	0
2016/07/19	R186	03/11/2016	8.97	Put	Bond Future	2,044.0100	2.0440	1,949.7800	1.9498	(4.610)	0	0	0
2016/07/19	R186	03/11/2016	9.66	Call	Bond Future	5,882.2000	5.8822	6,029.9800	6.0300	2.512	0	0	0
2016/07/19	R186	03/11/2016	8.96	Put	Bond Future	2,075.6400	2.0756	1,980.5100	1.9805	(4.583)	0	0	0
2016/07/19	R186	03/11/2016	8.97	Call	Bond Future	2,624.2400	2.6242	2,718.2200	2.7182	3.581	0	0	0
2016/07/19	R186	03/11/2016	9.71	Call	Bond Future	6,154.2000	6.1542	6,304.9000	6.3049	2.449	0	0	0
2016/07/19	R186	03/11/2016	9.20	Call	Bond Future	3,584.6200	3.5846	3,698.8500	3.6988	3.187	0	0	1,425
2016/07/19	R186	03/11/2016	8.95	Call	Bond Future	2,547.9700	2.5480	2,640.1400	2.6401	3.617	0	0	0
2016/07/19	R186	03/11/2016	9.40	Call	Bond Future	4,531.4200	4.5314	4,661.6200	4.6616	2.873	0	0	1,425
2016/07/19	R186	03/11/2016	9.66	Put	Bond Future	611.3500	0.6113	570.9200	0.5709	(6.613)	0	0	5,000
2016/07/19	R186	03/11/2016	9.71	Put	Bond Future	554.1000	0.5541	516.5900	0.5166	(6.770)	0	0	5,000
2016/07/19	R186	03/11/2016	8.96	Call	Bond Future	2,585.8300	2.5858	2,678.9100	2.6789	3.600	0	0	0
2016/07/19	R186	02/02/2017	8.81	Put	Bond Future	778.3500	0.7783	3,383.1400	3.3831	334.655	0	0	0
2016/07/19	R186	02/02/2017	9.40	Call	Bond Future	3,241.7900	3.2418	5,127.5200	5.1275	58.169	0	0	0
2016/07/19	R186	02/02/2017			Bond Future	8.9220	111.4415	8.8946	111.6313	(0.307)	0.0000	0.0000	0
2016/07/19	R186	02/02/2017	8.80	Put	Bond Future	848.2300	0.8482	3,420.3000	3.4203	303.228	0	0	0
2016/07/19	R186	02/02/2017	8.90	Put	Bond Future	152.0800	0.1521	3,060.6900	3.0607	1912.553	0	0	750
2016/07/19	R186	02/02/2017	8.43	Put	Bond Future	3,475.9200	3.4759	4,995.4100	4.9954	43.715	0	0	0
2016/07/19	R186	02/02/2017	8.81	Call	Bond Future	0.0000	0.0000	2,794.5900	2.7946	100.000	0	0	0
2016/07/19	R186	02/02/2017	8.79	Call	Bond Future	0.0000	0.0000	2,729.3700	2.7294	100.000	0	0	0
2016/07/19	R186	02/02/2017	8.80	Call	Bond Future	0.0000	0.0000	2,761.8700	2.7619	100.000	0	0	0
2016/07/19	R186	02/02/2017	8.90	Call	Bond Future	0.0000	0.0000	3,098.4100	3.0984	100.000	0	0	0
2016/07/19	R186	02/02/2017	8.43	Call	Bond Future	0.0000	0.0000	1,709.2900	1.7093	100.000	0	0	750
2016/07/19	R186	02/02/2017	9.40	Put	Bond Future	0.0000	0.0000	1,695.9300	1.6959	100.000	0	0	750
2016/07/19	R186	02/02/2017	8.79	Put	Bond Future	918.1700	0.9182	3,457.7400	3.4577	276.590	0	0	0
2016/07/19	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	R197	04/08/2016			Bond Future	299.7357	299.7357	299.5816	299.5816	(0.051)	0.0000	0.0000	1,600
2016/07/19	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2016/07/19	R197	04/08/2016	293.98	Call	Bond Future	5,755.7000	5.7557	5,601.6000	5.6016	(2.677)	0	0	0
2016/07/19	R197	04/08/2016	293.96	Call	Bond Future	5,775.7000	5.7757	5,621.6000	5.6216	(2.668)	0	0	0
2016/07/19	R197	04/08/2016	293.97	Call	Bond Future	5,765.7000	5.7657	5,611.6000	5.6116	(2.673)	0	0	0
2016/07/19	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	R197	03/11/2016	303.56	Call	Bond Future	1,858.5000	1.8585	1,700.4400	1.7004	(8.505)	0	0	0
2016/07/19	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	R197	03/11/2016			Bond Future	305.4185	305.4185	305.2604	305.2604	(0.052)	0.0000	0.0000	0
2016/07/19	R197	03/11/2016	303.57	Call	Bond Future	1,848.5000	1.8485	1,690.4400	1.6904	(8.551)	0	0	0
2016/07/19	R197	03/11/2016	303.58	Call	Bond Future	1,838.5000	1.8385	1,680.4400	1.6804	(8.597)	0	0	0
2016/07/19	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	R202	04/08/2016	243.25	Call	Bond Future	6,630.2100	6.6302	6,019.3000	6.0193	(9.214)	0	0	0
2016/07/19	R202	04/08/2016			Bond Future	249.6901	249.6901	249.0426	249.0426	(0.259)	0.0000	0.0000	37,066
2016/07/19	R202	04/08/2016	243.26	Call	Bond Future	6,621.1000	6.6211	6,010.3500	6.0103	(9.224)	0	0	0
2016/07/19	R202	04/08/2016	243.24	Put	Bond Future	189.2000	0.1892	225.6600	0.2257	19.271	0	0	0
2016/07/19	R202	04/08/2016	243.26	Put	Bond Future	190.9800	0.1910	227.7600	0.2278	19.259	0	0	0
2016/07/19	R202	04/08/2016	243.24	Call	Bond Future	6,639.3200	6.6393	6,028.2500	6.0283	(9.204)	0	0	0
2016/07/19	R202	04/08/2016	243.25	Put	Bond Future	190.0900	0.1901	226.7100	0.2267	19.265	0	0	0
2016/07/19	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	86.3900	0.0864	100.000	0	0	0
2016/07/19	R202	03/11/2016			Bond Future	254.4244	254.4244	253.7636	253.7636	(0.260)	0.0000	0.0000	0
2016/07/19	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	106.3900	0.1064	100.000	0	0	0
2016/07/19	R202	03/11/2016	253.85	Call	Bond Future	574.3800	0.5744	0.0000	0.0000	(100.000)	0	0	0
2016/07/19	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	96.3900	0.0964	100.000	0	0	0
2016/07/19	R202	03/11/2016	253.86	Call	Bond Future	564.3800	0.5644	0.0000	0.0000	(100.000)	0	0	0
2016/07/19	R202	03/11/2016	253.87	Call	Bond Future	554.3800	0.5544	0.0000	0.0000	(100.000)	0	0	0
2016/07/19	R203	04/08/2016	7.26	Call	Bond Future	1.3100	0.0013	1.4400	0.0014	9.924	0	0	0
2016/07/19	R203	04/08/2016			Bond Future	7.7914	103.7793	7.7648	103.8069	(0.341)	0.0000	0.0000	57,982
2016/07/19	R203	04/08/2016	7.24	Call	Bond Future	1.0300	0.0010	1.1300	0.0011	9.709	0	0	0
2016/07/19	R203	04/08/2016	7.25	Call	Bond Future	1.1600	0.0012	1.2700	0.0013	9.483	0	0	0
2016/07/19	R203	04/08/2016	7.24	Put	Bond Future	575.9000	0.5759	548.3800	0.5484	(4.779)	0	0	0
2016/07/19	R203	04/08/2016	7.26	Put	Bond Future	555.2400	0.5552	527.7500	0.5277	(4.951)	0	0	0
2016/07/19	R203	04/08/2016	7.25	Put	Bond Future	565.5600	0.5656	538.0500	0.5380	(4.864)	0	0	0
2016/07/19	R203	03/11/2016	8.86	Call	Bond Future	862.6000	0.8626	888.3300	0.8883	2.983	0	0	0
2016/07/19	R203	03/11/2016			Bond Future	7.8110	101.5689	7.7768	101.5967	(0.438)	0.0000	0.0000	0
2016/07/19	R203	03/11/2016	8.84	Call	Bond Future	847.6500	0.8477	873.2700	0.8733	3.022	0	0	0
2016/07/19	R203	03/11/2016	8.85	Call	Bond Future	855.1100	0.8551	880.7900	0.8808	3.003	0	0	0
2016/07/19	R203	03/11/2016	8.84	Put	Bond Future	17.2300	0.0172	15.0800	0.0151	(12.478)	0	0	0
2016/07/19	R203	03/11/2016	8.86	Put	Bond Future	16.1400	0.0161	14.1000	0.0141	(12.639)	0	0	0
2016/07/19	R203	03/11/2016	8.85	Put	Bond Future	16.6700	0.0167	14.5800	0.0146	(12.537)	0	0	0
2016/07/19	R203	02/02/2017	7.70	Call	Bond Future	189.1000	0.1891	201.3800	0.2014	6.494	0	0	0
2016/07/19	R203	02/02/2017	7.71	Put	Bond Future	216.2800	0.2163	202.4500	0.2025	(6.394)	0	0	0
2016/07/19	R203	02/02/2017			Bond Future	7.7522	103.5782	7.7069	103.6044	(0.585)	0.0000	0.0000	0
2016/07/19	R203	02/02/2017	7.71	Call	Bond Future	191.8600	0.1919	204.2600	0.2043	6.463	0	0	0
2016/07/19	R203	02/02/2017	7.72	Call	Bond Future	194.9600	0.1950	207.4700	0.2075	6.417	0	0	0
2016/07/19	R203	02/02/2017	7.70	Put	Bond Future	219.3000	0.2193	205.3500	0.2054	(6.361)	0	0	0
2016/07/19	R203	02/02/2017	7.72	Put	Bond Future	213.5900	0.2136	199.8700	0.1999	(6.424)	0	0	0

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2016/07/19	R204	04/08/2016			Bond Future	8.0428	100.9868	8.0167	101.0421	(0.325)	0.0000	0.0000	33,127
2016/07/19	R204	04/08/2016	7.74	Put	Bond Future	680.0000	0.6800	628.6000	0.6286	(7.559)	0	0	0
2016/07/19	R204	04/08/2016	7.76	Put	Bond Future	643.3300	0.6433	592.5800	0.5926	(7.889)	0	0	0
2016/07/19	R204	04/08/2016	7.74	Call	Bond Future	37.0900	0.0371	40.9600	0.0410	10.434	0	0	0
2016/07/19	R204	04/08/2016	7.75	Put	Bond Future	661.5800	0.6616	610.4900	0.6105	(7.722)	0	0	0
2016/07/19	R204	04/08/2016	7.75	Call	Bond Future	39.9800	0.0400	44.1600	0.0442	10.455	0	0	0
2016/07/19	R204	04/08/2016	7.76	Call	Bond Future	43.0400	0.0430	47.5600	0.0476	10.502	0	0	0
2016/07/19	R204	03/11/2016			Bond Future	8.0788	102.8953	8.0495	102.9513	(0.362)	0.0000	0.0000	656
2016/07/19	R204	03/11/2016	9.21	Put	Bond Future	35.7100	0.0357	31.8000	0.0318	(10.949)	0	0	0
2016/07/19	R204	03/11/2016	9.23	Put	Bond Future	33.5000	0.0335	29.7900	0.0298	(11.075)	0	0	0
2016/07/19	R204	03/11/2016	9.22	Put	Bond Future	34.5900	0.0346	30.7800	0.0308	(11.015)	0	0	0
2016/07/19	R204	03/11/2016	9.22	Call	Bond Future	2,185.2000	2.1852	2,237.3700	2.2374	2.387	0	0	0
2016/07/19	R204	03/11/2016	9.21	Call	Bond Future	2,167.7300	2.1677	2,219.8000	2.2198	2.402	0	0	0
2016/07/19	R204	03/11/2016	9.23	Call	Bond Future	2,202.6900	2.2027	2,254.9600	2.2550	2.373	0	0	0
2016/07/19	R204	02/02/2017	8.28	Call	Bond Future	821.0700	0.8211	851.9100	0.8519	3.756	0	0	0
2016/07/19	R204	02/02/2017			Bond Future	8.0884	100.8891	8.0561	100.9441	(0.399)	0.0000	0.0000	0
2016/07/19	R204	02/02/2017	8.29	Call	Bond Future	831.1700	0.8312	862.2400	0.8622	3.738	0	0	0
2016/07/19	R204	02/02/2017	8.30	Call	Bond Future	841.6200	0.8416	872.9100	0.8729	3.718	0	0	0
2016/07/19	R204	02/02/2017	8.28	Put	Bond Future	495.6300	0.4956	471.4700	0.4715	(4.875)	0	0	0
2016/07/19	R204	02/02/2017	8.30	Put	Bond Future	482.2900	0.4823	458.5800	0.4586	(4.916)	0	0	0
2016/07/19	R204	02/02/2017	8.29	Put	Bond Future	488.7800	0.4888	464.8500	0.4648	(4.896)	0	0	0
2016/07/19	R207	04/08/2016			Bond Future	8.2520	97.5627	8.2210	97.6523	(0.376)	0.0000	0.0000	74,265
2016/07/19	R207	04/08/2016	7.99	Put	Bond Future	839.5300	0.8395	760.4600	0.7605	(9.418)	0	0	0
2016/07/19	R207	04/08/2016	8.01	Put	Bond Future	792.5200	0.7925	714.8500	0.7148	(9.800)	0	0	0
2016/07/19	R207	04/08/2016	8.00	Put	Bond Future	815.8900	0.8159	737.5000	0.7375	(9.608)	0	0	0
2016/07/19	R207	04/08/2016	8.01	Call	Bond Future	91.8900	0.0919	103.7500	0.1038	12.907	0	0	0
2016/07/19	R207	04/08/2016	7.99	Call	Bond Future	80.7200	0.0807	91.1800	0.0912	12.958	0	0	0
2016/07/19	R207	04/08/2016	8.00	Call	Bond Future	86.1700	0.0862	97.3100	0.0973	12.928	0	0	0
2016/07/19	R207	02/02/2017	9.24	Call	Bond Future	2,555.9600	2.5560	2,628.8400	2.6288	2.851	0	0	0
2016/07/19	R207	02/02/2017			Bond Future	8.3141	97.7297	8.2781	97.8203	(0.433)	0.0000	0.0000	0
2016/07/19	R207	02/02/2017	8.91	Call	Bond Future	1,923.2900	1.9233	1,987.4500	1.9875	3.336	0	0	62
2016/07/19	R207	02/02/2017	9.22	Call	Bond Future	2,515.8700	2.5159	2,588.2800	2.5883	2.878	0	0	0
2016/07/19	R207	02/02/2017	9.23	Call	Bond Future	2,535.9900	2.5360	2,608.6300	2.6086	2.864	0	0	0
2016/07/19	R207	02/02/2017	8.91	Put	Bond Future	437.9200	0.4379	411.4600	0.4115	(6.042)	0	0	0
2016/07/19	R207	02/02/2017	9.22	Put	Bond Future	268.9100	0.2689	250.7000	0.2507	(6.772)	0	0	0
2016/07/19	R207	02/02/2017	9.24	Put	Bond Future	260.1300	0.2601	242.3900	0.2424	(6.820)	0	0	0
2016/07/19	R207	02/02/2017	9.23	Put	Bond Future	264.5900	0.2646	246.6100	0.2466	(6.795)	0	0	0
2016/07/19	R208	04/08/2016	8.01	Put	Bond Future	1,485.6800	1.4857	1,378.7100	1.3787	(7.200)	0	0	0
2016/07/19	R208	04/08/2016			Bond Future	8.4021	96.1796	8.3711	96.2921	(0.368)	0.0000	0.0000	48,245
2016/07/19	R208	04/08/2016	8.00	Put	Bond Future	1,519.3100	1.5193	1,411.9300	1.4119	(7.068)	0	0	0
2016/07/19	R208	04/08/2016	7.99	Call	Bond Future	41.0200	0.0410	45.8000	0.0458	11.653	0	0	0
2016/07/19	R208	04/08/2016	8.00	Call	Bond Future	44.2100	0.0442	49.3900	0.0494	11.717	0	0	0
2016/07/19	R208	04/08/2016	8.01	Call	Bond Future	47.6100	0.0476	53.2000	0.0532	11.741	0	0	0
2016/07/19	R208	04/08/2016	7.99	Put	Bond Future	1,553.1600	1.5532	1,445.3800	1.4454	(6.939)	0	0	0
2016/07/19	R208	03/11/2016	9.59	Put	Bond Future	89.6100	0.0896	80.0000	0.0800	(10.724)	0	0	0

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2016/07/19	R208	03/11/2016			Bond Future	8.4456	94.5947	8.4127	94.7090	(0.389)	0.0000	0.0000	46
2016/07/19	R208	03/11/2016	9.58	Put	Bond Future	92.1700	0.0922	82.3300	0.0823	(10.676)	0	0	0
2016/07/19	R208	03/11/2016	9.57	Call	Bond Future	3,903.3800	3.9034	4,007.6200	4.0076	2.671	0	0	0
2016/07/19	R208	03/11/2016	9.58	Call	Bond Future	3,933.7800	3.9338	4,038.2500	4.0382	2.656	0	0	0
2016/07/19	R208	03/11/2016	9.59	Call	Bond Future	3,964.2200	3.9642	4,068.9200	4.0689	2.641	0	0	0
2016/07/19	R208	03/11/2016	9.57	Put	Bond Future	94.7900	0.0948	84.7200	0.0847	(10.623)	0	0	0
2016/07/19	R208	02/02/2017			Bond Future	8.4773	96.4660	8.4427	96.5807	(0.408)	0.0000	0.0000	0
2016/07/19	R208	02/02/2017	8.64	Call	Bond Future	1,643.4500	1.6434	1,706.1400	1.7061	3.815	0	0	0
2016/07/19	R208	02/02/2017	8.63	Put	Bond Future	1,120.8300	1.1208	1,068.4500	1.0684	(4.673)	0	0	0
2016/07/19	R208	02/02/2017	8.65	Put	Bond Future	1,093.0200	1.0930	1,041.5100	1.0415	(4.713)	0	0	0
2016/07/19	R208	02/02/2017	8.64	Put	Bond Future	1,107.0000	1.1070	1,055.0600	1.0551	(4.692)	0	0	0
2016/07/19	R208	02/02/2017	8.65	Call	Bond Future	1,662.3300	1.6623	1,725.4500	1.7254	3.797	0	0	0
2016/07/19	R208	02/02/2017	8.63	Call	Bond Future	1,624.4100	1.6244	1,686.6600	1.6867	3.832	0	0	0
2016/07/19	R209	04/08/2016	9.26	Call	Bond Future	597.7500	0.5977	612.1100	0.6121	2.402	0	0	0
2016/07/19	R209	04/08/2016	9.70	Put	Bond Future	225.1600	0.2252	189.7900	0.1898	(15.709)	0	0	250
2016/07/19	R209	04/08/2016			Bond Future	9.3753	74.4177	9.3597	74.5264	(0.166)	0.0000	0.0000	55,149
2016/07/19	R209	04/08/2016	9.24	Call	Bond Future	547.5700	0.5476	560.0200	0.5600	2.274	0	0	0
2016/07/19	R209	04/08/2016	9.60	Put	Bond Future	368.4900	0.3685	319.7600	0.3198	(13.224)	0	0	0
2016/07/19	R209	04/08/2016	10.60	Call	Bond Future	7,820.0300	7.8200	7,928.6100	7.9286	1.388	0	0	5,624
2016/07/19	R209	04/08/2016	9.40	Put	Bond Future	862.8400	0.8628	785.2300	0.7852	(8.995)	0	0	0
2016/07/19	R209	04/08/2016	9.70	Call	Bond Future	2,435.3400	2.4353	2,508.7000	2.5087	3.012	0	0	0
2016/07/19	R209	04/08/2016	10.29	Call	Bond Future	5,973.7800	5.9738	6,080.8800	6.0809	1.793	0	0	0
2016/07/19	R209	04/08/2016	9.25	Call	Bond Future	572.3200	0.5723	585.7000	0.5857	2.338	0	0	0
2016/07/19	R209	04/08/2016	9.24	Put	Bond Future	1,500.2500	1.5003	1,403.9700	1.4040	(6.418)	0	0	0
2016/07/19	R209	04/08/2016	10.60	Put	Bond Future	0.3300	0.0003	0.1800	0.0002	(45.455)	0	0	0
2016/07/19	R209	04/08/2016	9.40	Call	Bond Future	1,034.5600	1.0346	1,065.6800	1.0657	3.008	0	0	250
2016/07/19	R209	04/08/2016	9.26	Put	Bond Future	1,408.4300	1.4084	1,314.0600	1.3141	(6.700)	0	0	0
2016/07/19	R209	04/08/2016	9.60	Call	Bond Future	1,909.0900	1.9091	1,969.0900	1.9691	3.143	0	0	5,624
2016/07/19	R209	04/08/2016	9.25	Put	Bond Future	1,453.9500	1.4540	1,358.6000	1.3586	(6.558)	0	0	0
2016/07/19	R209	04/08/2016	10.29	Put	Bond Future	4.8300	0.0048	3.2000	0.0032	(33.747)	0	0	250
2016/07/19	R209	03/11/2016	10.26	Call	Bond Future	6,081.4700	6.0815	6,166.1400	6.1661	1.392	0	0	0
2016/07/19	R209	03/11/2016			Bond Future	9.4169	72.6736	9.4009	72.7841	(0.170)	0.0000	0.0000	0
2016/07/19	R209	03/11/2016	10.24	Call	Bond Future	5,981.1800	5.9812	6,065.1400	6.0651	1.404	0	0	0
2016/07/19	R209	03/11/2016	10.25	Call	Bond Future	6,031.2400	6.0312	6,115.5500	6.1155	1.398	0	0	0
2016/07/19	R209	03/11/2016	10.24	Put	Bond Future	617.4500	0.6174	590.9100	0.5909	(4.298)	0	0	0
2016/07/19	R209	03/11/2016	10.25	Put	Bond Future	606.1600	0.6062	579.9700	0.5800	(4.321)	0	0	5,000
2016/07/19	R209	03/11/2016	10.26	Put	Bond Future	595.1400	0.5951	569.3100	0.5693	(4.340)	0	0	0
2016/07/19	R209	02/02/2017	9.55	Put	Bond Future	2,952.8100	2.9528	2,895.3000	2.8953	(1.948)	0	0	0
2016/07/19	R209	02/02/2017			Bond Future	9.4537	74.1113	9.4375	74.2226	(0.171)	0.0000	0.0000	0
2016/07/19	R209	02/02/2017	9.54	Put	Bond Future	2,984.1600	2.9842	2,926.2800	2.9263	(1.940)	0	0	0
2016/07/19	R209	02/02/2017	9.55	Call	Bond Future	3,608.5100	3.6085	3,662.2300	3.6622	1.489	0	0	0
2016/07/19	R209	02/02/2017	9.53	Call	Bond Future	3,536.0100	3.5360	3,588.9800	3.5890	1.498	0	0	0
2016/07/19	R209	02/02/2017	9.54	Call	Bond Future	3,572.1700	3.5722	3,625.5200	3.6255	1.493	0	0	0
2016/07/19	R209	02/02/2017	9.53	Put	Bond Future	3,015.7800	3.0158	2,957.5200	2.9575	(1.932)	0	0	0
2016/07/19	R210	04/08/2016			Bond Future	189.1767	189.1767	189.1973	189.1973	0.011	0.0000	0.0000	2,571
2016/07/19	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/07/19	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	R210	04/08/2016	181.50	Call	Bond Future	7,676.6600	7.6767	7,697.3300	7.6973	0.269	0	0	0
2016/07/19	R210	04/08/2016	181.52	Call	Bond Future	7,656.6600	7.6567	7,677.3300	7.6773	0.270	0	0	0
2016/07/19	R210	04/08/2016	181.51	Call	Bond Future	7,666.6600	7.6667	7,687.3300	7.6873	0.270	0	0	0
2016/07/19	R210	03/11/2016			Bond Future	190.4864	190.4864	190.5069	190.5069	0.011	0.0000	0.0000	0
2016/07/19	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	R210	03/11/2016	188.90	Call	Bond Future	1,586.4100	1.5864	1,606.9400	1.6069	1.294	0	0	0
2016/07/19	R210	03/11/2016	188.91	Call	Bond Future	1,576.4100	1.5764	1,596.9400	1.5969	1.302	0	0	0
2016/07/19	R210	03/11/2016	188.92	Call	Bond Future	1,566.4100	1.5664	1,586.9400	1.5869	1.311	0	0	0
2016/07/19	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	R211	04/08/2016			Bond Future	139.9061	139.9061	139.8109	139.8109	(0.068)	0.0000	0.0000	60
2016/07/19	R211	04/08/2016	137.09	Call	Bond Future	2,816.0800	2.8161	2,720.8800	2.7209	(3.381)	0	0	0
2016/07/19	R211	04/08/2016	137.07	Call	Bond Future	2,836.0800	2.8361	2,740.8800	2.7409	(3.357)	0	0	0
2016/07/19	R211	04/08/2016	137.08	Call	Bond Future	2,826.0800	2.8261	2,730.8800	2.7309	(3.369)	0	0	0
2016/07/19	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	R211	03/11/2016	141.75	Call	Bond Future	808.6200	0.8086	711.1000	0.7111	(12.060)	0	0	0
2016/07/19	R211	03/11/2016			Bond Future	142.5586	142.5586	142.4611	142.4611	(0.068)	0.0000	0.0000	0
2016/07/19	R211	03/11/2016	141.76	Call	Bond Future	798.6200	0.7986	701.1000	0.7011	(12.211)	0	0	0
2016/07/19	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	R211	03/11/2016	141.74	Call	Bond Future	818.6200	0.8186	721.1000	0.7211	(11.913)	0	0	0
2016/07/19	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	R212	04/08/2016	142.43	Call	Bond Future	3,650.7300	3.6507	3,666.8400	3.6668	0.441	0	0	0
2016/07/19	R212	04/08/2016			Bond Future	146.0807	146.0807	146.0968	146.0968	0.011	0.0000	0.0000	4,524
2016/07/19	R212	04/08/2016	142.44	Call	Bond Future	3,640.7300	3.6407	3,656.8400	3.6568	0.442	0	0	0
2016/07/19	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	R212	04/08/2016	142.42	Call	Bond Future	3,660.7300	3.6607	3,676.8400	3.6768	0.440	0	0	0
2016/07/19	R212	03/11/2016			Bond Future	148.8503	148.8503	148.8662	148.8662	0.011	0.0000	0.0000	0
2016/07/19	R212	03/11/2016	148.11	Call	Bond Future	740.3100	0.7403	756.2100	0.7562	2.148	0	0	0
2016/07/19	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	R212	03/11/2016	148.12	Call	Bond Future	730.3100	0.7303	746.2100	0.7462	2.177	0	0	0
2016/07/19	R212	03/11/2016	148.10	Call	Bond Future	750.3100	0.7503	766.2100	0.7662	2.119	0	0	0
2016/07/19	R213	04/08/2016			Bond Future	9.2706	85.1503	9.2500	85.2925	(0.223)	0.0000	0.0000	43,896
2016/07/19	R213	04/08/2016	8.99	Put	Bond Future	2,220.5500	2.2206	2,088.3000	2.0883	(5.956)	0	0	0
2016/07/19	R213	04/08/2016	9.01	Put	Bond Future	2,107.8700	2.1079	1,977.2200	1.9772	(6.198)	0	0	0
2016/07/19	R213	04/08/2016	9.00	Put	Bond Future	2,163.8700	2.1639	2,032.4000	2.0324	(6.076)	0	0	0
2016/07/19	R213	04/08/2016	9.01	Call	Bond Future	287.0600	0.2871	298.5700	0.2986	4.010	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
2016/07/19	R213	04/08/2016	8.99	Call	Bond Future	257.6800	0.2577	267.5900	0.2676	3.846	0	0	0
2016/07/19	R213	04/08/2016	9.00	Call	Bond Future	272.0700	0.2721	282.7600	0.2828	3.929	0	0	0
2016/07/19	R213	03/11/2016			Bond Future	9.3162	83.2090	9.2950	83.3535	(0.228)	0.0000	0.0000	0
2016/07/19	R213	03/11/2016	10.18	Put	Bond Future	551.9600	0.5520	521.8000	0.5218	(5.464)	0	0	0
2016/07/19	R213	03/11/2016	10.20	Put	Bond Future	531.4700	0.5315	502.1700	0.5022	(5.513)	0	0	0
2016/07/19	R213	03/11/2016	10.18	Call	Bond Future	6,140.6000	6.1406	6,254.9000	6.2549	1.861	0	0	0
2016/07/19	R213	03/11/2016	10.19	Put	Bond Future	541.5700	0.5416	511.8500	0.5119	(5.488)	0	0	0
2016/07/19	R213	03/11/2016	10.19	Call	Bond Future	6,191.7000	6.1917	6,306.4400	6.3064	1.853	0	0	0
2016/07/19	R213	03/11/2016	10.20	Call	Bond Future	6,243.0100	6.2430	6,358.1700	6.3582	1.845	0	0	0
2016/07/19	R213	02/02/2017	9.40	Call	Bond Future	3,334.7000	3.3347	3,404.8300	3.4048	2.103	0	0	0
2016/07/19	R213	02/02/2017	9.42	Call	Bond Future	3,405.0400	3.4050	3,476.1400	3.4761	2.088	0	0	0
2016/07/19	R213	02/02/2017			Bond Future	9.3579	84.8550	9.3362	85.0007	(0.231)	0.0000	0.0000	0
2016/07/19	R213	02/02/2017	9.41	Call	Bond Future	3,369.9000	3.3699	3,440.5200	3.4405	2.096	0	0	0
2016/07/19	R213	02/02/2017	9.40	Put	Bond Future	3,052.2000	3.0522	2,976.6600	2.9767	(2.475)	0	0	0
2016/07/19	R213	02/02/2017	9.42	Put	Bond Future	2,988.9400	2.9889	2,914.3700	2.9144	(2.495)	0	0	0
2016/07/19	R213	02/02/2017	9.41	Put	Bond Future	3,020.5600	3.0206	2,945.5100	2.9455	(2.485)	0	0	0
2016/07/19	R214	04/08/2016	9.24	Call	Bond Future	378.9600	0.3790	384.1200	0.3841	1.362	0	0	0
2016/07/19	R214	04/08/2016	9.25	Put	Bond Future	2,024.0200	2.0240	1,916.7200	1.9167	(5.301)	0	0	0
2016/07/19	R214	04/08/2016	11.30	Call	Bond Future	11,494.4100	11.4944	11,607.5200	11.6075	0.984	0	0	5,610
2016/07/19	R214	04/08/2016			Bond Future	9.4699	74.7452	9.4543	74.8583	(0.164)	0.0000	0.0000	29,156
2016/07/19	R214	04/08/2016	8.55	Put	Bond Future	7,222.5700	7.2226	7,109.1800	7.1092	(1.570)	0	0	0
2016/07/19	R214	04/08/2016	9.30	Call	Bond Future	504.1300	0.5041	513.6700	0.5137	1.892	0	0	1,300
2016/07/19	R214	04/08/2016	9.25	Call	Bond Future	398.0700	0.3981	403.8800	0.4039	1.460	0	0	0
2016/07/19	R214	04/08/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/19	R214	04/08/2016	10.30	Put	Bond Future	11.7600	0.0118	8.2400	0.0082	(29.932)	0	0	0
2016/07/19	R214	04/08/2016	9.26	Call	Bond Future	417.8800	0.4179	424.3600	0.4244	1.551	0	0	0
2016/07/19	R214	04/08/2016	8.55	Call	Bond Future	1.8500	0.0019	1.5700	0.0016	(15.135)	0	0	1,300
2016/07/19	R214	04/08/2016	9.30	Put	Bond Future	1,755.1300	1.7551	1,651.5600	1.6516	(5.901)	0	0	0
2016/07/19	R214	04/08/2016	9.24	Put	Bond Future	2,080.2800	2.0803	1,972.3300	1.9723	(5.189)	0	0	0
2016/07/19	R214	04/08/2016	10.30	Call	Bond Future	5,645.3400	5.6453	5,754.9300	5.7549	1.941	0	0	5,610
2016/07/19	R214	04/08/2016	9.26	Put	Bond Future	1,968.5900	1.9686	1,861.9600	1.8620	(5.417)	0	0	0
2016/07/19	R214	03/11/2016	10.35	Put	Bond Future	670.3600	0.6704	642.2300	0.6422	(4.196)	0	0	0
2016/07/19	R214	03/11/2016			Bond Future	9.5124	72.8607	9.4964	72.9758	(0.168)	0.0000	0.0000	3,395
2016/07/19	R214	03/11/2016	10.34	Put	Bond Future	682.2600	0.6823	653.7700	0.6538	(4.176)	0	0	0
2016/07/19	R214	03/11/2016	10.35	Call	Bond Future	6,309.4500	6.3095	6,396.3500	6.3963	1.377	0	0	0
2016/07/19	R214	03/11/2016	10.33	Call	Bond Future	6,207.4900	6.2075	6,293.6700	6.2937	1.388	0	0	0
2016/07/19	R214	03/11/2016	10.34	Call	Bond Future	6,258.4300	6.2584	6,344.9700	6.3450	1.383	0	0	0
2016/07/19	R214	03/11/2016	10.33	Put	Bond Future	694.3500	0.6944	665.5000	0.6655	(4.155)	0	0	0
2016/07/19	R214	02/02/2017			Bond Future	9.5515	74.3021	9.5354	74.4178	(0.169)	0.0000	0.0000	0
2016/07/19	R214	02/02/2017	9.67	Call	Bond Future	3,917.6600	3.9177	3,974.2600	3.9743	1.445	0	0	0
2016/07/19	R214	02/02/2017	9.66	Put	Bond Future	3,111.2800	3.1113	3,051.7600	3.0518	(1.913)	0	0	0
2016/07/19	R214	02/02/2017	9.68	Put	Bond Future	3,046.9100	3.0469	2,988.1400	2.9881	(1.929)	0	0	0
2016/07/19	R214	02/02/2017	9.67	Put	Bond Future	3,079.0700	3.0791	3,019.9300	3.0199	(1.921)	0	0	0
2016/07/19	R214	02/02/2017	9.68	Call	Bond Future	3,955.5600	3.9556	4,012.5300	4.0125	1.440	0	0	0
2016/07/19	R214	02/02/2017	9.66	Call	Bond Future	3,879.7100	3.8797	3,935.9300	3.9359	1.449	0	0	0
2016/07/19	R248	04/08/2016			Bond Future	9.5504	95.9282	9.5399	96.0257	(0.111)	0.0000	0.0000	56,369

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
2016/07/19	R248	04/08/2016	9.25	Call	Bond Future	377.0300	0.3770	368.7400	0.3687	(2.199)	0	0	0
2016/07/19	R248	04/08/2016	9.24	Put	Bond Future	3,301.8300	3.3018	3,195.9500	3.1960	(3.207)	0	0	0
2016/07/19	R248	04/08/2016	9.26	Put	Bond Future	3,145.7400	3.1457	3,040.1100	3.0401	(3.358)	0	0	0
2016/07/19	R248	04/08/2016	9.25	Put	Bond Future	3,223.3300	3.2233	3,117.5600	3.1176	(3.281)	0	0	0
2016/07/19	R248	04/08/2016	9.26	Call	Bond Future	396.6700	0.3967	388.5200	0.3885	(2.055)	0	0	0
2016/07/19	R248	04/08/2016	9.24	Call	Bond Future	358.1200	0.3581	349.7200	0.3497	(2.346)	0	0	0
2016/07/19	R248	03/11/2016	10.38	Call	Bond Future	7,727.2500	7.7273	7,795.2600	7.7953	0.880	0	0	0
2016/07/19	R248	03/11/2016			Bond Future	9.5952	93.3030	9.5844	93.4019	(0.113)	0.0000	0.0000	1,691
2016/07/19	R248	03/11/2016	10.39	Call	Bond Future	7,790.2200	7.7902	7,858.5800	7.8586	0.878	0	0	0
2016/07/19	R248	03/11/2016	10.37	Put	Bond Future	1,040.5600	1.0406	1,009.3100	1.0093	(3.003)	0	0	0
2016/07/19	R248	03/11/2016	10.39	Put	Bond Future	1,006.6900	1.0067	976.1400	0.9761	(3.035)	0	0	0
2016/07/19	R248	03/11/2016	10.37	Call	Bond Future	7,664.5200	7.6645	7,732.1800	7.7322	0.883	0	0	0
2016/07/19	R248	03/11/2016	10.38	Put	Bond Future	1,023.4300	1.0234	992.5300	0.9925	(3.019)	0	0	0
2016/07/19	R248	02/02/2017	9.76	Put	Bond Future	4,047.1700	4.0472	3,992.5300	3.9925	(1.350)	0	0	0
2016/07/19	R248	02/02/2017	9.78	Put	Bond Future	3,966.3700	3.9664	3,912.3600	3.9124	(1.362)	0	0	0
2016/07/19	R248	02/02/2017			Bond Future	9.6369	95.1486	9.6260	95.2477	(0.113)	0.0000	0.0000	0
2016/07/19	R248	02/02/2017	9.77	Put	Bond Future	4,006.7400	4.0067	3,952.4100	3.9524	(1.356)	0	0	0
2016/07/19	R248	02/02/2017	9.76	Call	Bond Future	5,151.0300	5.1510	5,195.4500	5.1954	0.862	0	0	0
2016/07/19	R248	02/02/2017	9.77	Call	Bond Future	5,199.2200	5.1992	5,243.9500	5.2439	0.860	0	0	0
2016/07/19	R248	02/02/2017	9.78	Call	Bond Future	5,247.3100	5.2473	5,292.3600	5.2924	0.859	0	0	0

Total

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