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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/07/2016 TO 20/07/2016

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
2016/07/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/20	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	2025	04/08/2016			Bond Future	127.5617	127.5617	127.6544	127.6544	0.073	0.0000	0.0000	2,700
2016/07/20	2025	04/08/2016	123.86	Call	Bond Future	3,701.6900	3.7017	3,794.4000	3.7944	2.505	0	0	0
2016/07/20	2025	04/08/2016	123.87	Call	Bond Future	3,691.6900	3.6917	3,784.4000	3.7844	2.511	0	0	0
2016/07/20	2025	04/08/2016	123.85	Call	Bond Future	3,711.6900	3.7117	3,804.4000	3.8044	2.498	0	0	0
2016/07/20	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	2025	03/11/2016			Bond Future	129.9797	129.9797	130.0725	130.0725	0.071	0.0000	0.0000	0
2016/07/20	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	2025	03/11/2016	129.21	Call	Bond Future	769.6900	0.7697	862.5000	0.8625	12.058	0	0	0
2016/07/20	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	2025	03/11/2016	129.22	Call	Bond Future	759.6900	0.7597	852.5000	0.8525	12.217	0	0	0
2016/07/20	2025	03/11/2016	129.23	Call	Bond Future	749.6900	0.7497	842.5000	0.8425	12.380	0	0	0
2016/07/20	2030	04/08/2016	10.17	Call	Bond Future	6,421.9500	6.4220	6,649.4200	6.6494	3.542	0	0	0
2016/07/20	2030	04/08/2016			Bond Future	9.2208	90.9038	9.1889	91.1312	(0.346)	0.0000	0.0000	27,010
2016/07/20	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	2030	03/11/2016			Bond Future	9.2646	92.6214	9.2318	92.8519	(0.353)	0.0000	0.0000	4,760
2016/07/20	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	2030	03/11/2016	9.33	Call	Bond Future	458.4700	0.4585	688.9900	0.6890	50.280	0	0	0
2016/07/20	2030	03/11/2016	9.34	Call	Bond Future	528.2400	0.5282	758.7600	0.7588	43.639	0	0	0
2016/07/20	2030	03/11/2016	9.35	Call	Bond Future	597.9400	0.5979	828.4600	0.8285	38.552	0	0	0
2016/07/20	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	2032	04/08/2016	9.01	Call	Bond Future	216.8100	0.2168	235.8200	0.2358	8.768	0	0	0
2016/07/20	2032	04/08/2016			Bond Future	9.3311	94.1533	9.3042	94.3583	(0.288)	0.0000	0.0000	11,997
2016/07/20	2032	04/08/2016	8.99	Call	Bond Future	192.3900	0.1924	209.1800	0.2092	8.727	0	0	0
2016/07/20	2032	04/08/2016	9.00	Call	Bond Future	204.3200	0.2043	222.1900	0.2222	8.746	0	0	0
2016/07/20	2032	04/08/2016	8.99	Put	Bond Future	2,845.4000	2.8454	2,657.2600	2.6573	(6.612)	0	0	0
2016/07/20	2032	04/08/2016	9.01	Put	Bond Future	2,711.1900	2.7112	2,525.2700	2.5253	(6.858)	0	0	0
2016/07/20	2032	04/08/2016	9.00	Put	Bond Future	2,777.9600	2.7780	2,590.9000	2.5909	(6.734)	0	0	0
2016/07/20	2032	03/11/2016			Bond Future	9.3781	91.7737	9.3506	91.9812	(0.294)	0.0000	0.0000	0
2016/07/20	2032	03/11/2016	10.28	Put	Bond Future	574.2600	0.5743	553.3600	0.5534	(3.639)	0	0	0
2016/07/20	2032	03/11/2016	10.30	Put	Bond Future	552.8900	0.5529	531.0400	0.5310	(3.952)	0	0	0
2016/07/20	2032	03/11/2016	10.29	Put	Bond Future	563.5400	0.5635	542.1100	0.5421	(3.803)	0	0	0
2016/07/20	2032	03/11/2016	10.30	Call	Bond Future	7,121.5500	7.1215	7,307.2100	7.3072	2.607	0	0	0
2016/07/20	2032	03/11/2016	10.28	Call	Bond Future	7,007.9300	7.0079	7,194.5400	7.1945	2.663	0	0	0
2016/07/20	2032	03/11/2016	10.29	Call	Bond Future	7,064.7400	7.0647	7,250.8200	7.2508	2.634	0	0	0

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2016/07/20	2032	02/02/2017	9.53	Call	Bond Future	3,965.9200	3.9659	4,118.7800	4.1188	3.854	0	0	0
2016/07/20	2032	02/02/2017			Bond Future	9.4201	93.5874	9.3917	93.7988	(0.301)	0.0000	0.0000	0
2016/07/20	2032	02/02/2017	9.51	Call	Bond Future	3,886.2500	3.8863	4,037.8200	4.0378	3.900	0	0	0
2016/07/20	2032	02/02/2017	9.52	Call	Bond Future	3,925.8500	3.9258	4,078.0700	4.0781	3.877	0	0	0
2016/07/20	2032	02/02/2017	9.51	Put	Bond Future	3,221.2000	3.2212	3,161.4000	3.1614	(1.856)	0	0	0
2016/07/20	2032	02/02/2017	9.53	Put	Bond Future	3,153.8600	3.1539	3,095.3500	3.0954	(1.855)	0	0	0
2016/07/20	2032	02/02/2017	9.52	Put	Bond Future	3,187.2500	3.1873	3,128.1000	3.1281	(1.856)	0	0	0
2016/07/20	2033	04/08/2016	104.99	Call	Bond Future	2,883.9500	2.8839	2,920.8200	2.9208	1.278	0	0	0
2016/07/20	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	2033	04/08/2016			Bond Future	107.8740	107.8740	107.9108	107.9108	0.034	0.0000	0.0000	4,368
2016/07/20	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	2033	04/08/2016	105.00	Call	Bond Future	2,873.9500	2.8739	2,910.8200	2.9108	1.283	0	0	0
2016/07/20	2033	04/08/2016	105.01	Call	Bond Future	2,863.9500	2.8639	2,900.8200	2.9008	1.287	0	0	0
2016/07/20	2033	03/11/2016			Bond Future	108.9021	108.9021	108.9381	108.9381	0.033	0.0000	0.0000	0
2016/07/20	2033	03/11/2016	109.16	Put	Bond Future	257.9100	0.2579	221.9300	0.2219	(13.951)	0	0	0
2016/07/20	2033	03/11/2016	109.17	Put	Bond Future	267.9100	0.2679	231.9300	0.2319	(13.430)	0	0	0
2016/07/20	2033	03/11/2016	109.18	Put	Bond Future	277.9100	0.2779	241.9300	0.2419	(12.947)	0	0	0
2016/07/20	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	2037	04/08/2016			Bond Future	9.4605	91.6031	9.4388	91.7856	(0.230)	0.0000	0.0000	40,481
2016/07/20	2037	04/08/2016	9.24	Put	Bond Future	2,318.8600	2.3189	2,160.6000	2.1606	(6.825)	0	0	0
2016/07/20	2037	04/08/2016	9.26	Put	Bond Future	2,192.1000	2.1921	2,036.9600	2.0370	(7.077)	0	0	0
2016/07/20	2037	04/08/2016	9.24	Call	Bond Future	444.3600	0.4444	468.5800	0.4686	5.451	0	0	0
2016/07/20	2037	04/08/2016	9.25	Put	Bond Future	2,254.9800	2.2550	2,098.1600	2.0982	(6.954)	0	0	0
2016/07/20	2037	04/08/2016	9.25	Call	Bond Future	466.7800	0.4668	492.4400	0.4924	5.497	0	0	0
2016/07/20	2037	04/08/2016	9.26	Call	Bond Future	490.0700	0.4901	517.4100	0.5174	5.579	0	0	0
2016/07/20	2037	03/11/2016	10.35	Call	Bond Future	7,381.3300	7.3813	7,539.3100	7.5393	2.140	0	0	0
2016/07/20	2037	03/11/2016	10.36	Put	Bond Future	763.8800	0.7639	736.5800	0.7366	(3.574)	0	0	0
2016/07/20	2037	03/11/2016			Bond Future	9.5043	93.3339	9.4820	93.5186	(0.234)	0.0000	0.0000	0
2016/07/20	2037	03/11/2016	10.36	Call	Bond Future	7,441.2400	7.4412	7,598.6000	7.5986	2.115	0	0	0
2016/07/20	2037	03/11/2016	10.37	Call	Bond Future	7,501.3700	7.5014	7,658.0100	7.6580	2.088	0	0	0
2016/07/20	2037	03/11/2016	10.35	Put	Bond Future	777.4600	0.7775	750.7800	0.7508	(3.432)	0	0	0
2016/07/20	2037	03/11/2016	10.37	Put	Bond Future	750.6300	0.7506	722.6100	0.7226	(3.733)	0	0	0
2016/07/20	2037	02/02/2017	9.68	Put	Bond Future	3,520.5200	3.5205	3,418.8300	3.4188	(2.888)	0	0	0
2016/07/20	2037	02/02/2017			Bond Future	9.5438	90.9216	9.5209	91.1097	(0.240)	0.0000	0.0000	0
2016/07/20	2037	02/02/2017	9.67	Put	Bond Future	3,557.1200	3.5571	3,454.8200	3.4548	(2.876)	0	0	0
2016/07/20	2037	02/02/2017	9.68	Call	Bond Future	4,627.6800	4.6277	4,714.0800	4.7141	1.867	0	0	0
2016/07/20	2037	02/02/2017	9.66	Call	Bond Future	4,539.6900	4.5397	4,624.8700	4.6249	1.876	0	0	0
2016/07/20	2037	02/02/2017	9.67	Call	Bond Future	4,583.7200	4.5837	4,669.5100	4.6695	1.872	0	0	0
2016/07/20	2037	02/02/2017	9.66	Put	Bond Future	3,593.7700	3.5938	3,490.8600	3.4909	(2.864)	0	0	0
2016/07/20	2038	04/08/2016			Bond Future	133.6906	133.6906	133.7367	133.7367	0.034	0.0000	0.0000	21,342
2016/07/20	2038	04/08/2016	129.31	Call	Bond Future	4,380.6200	4.3806	4,426.6900	4.4267	1.052	0	0	0
2016/07/20	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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2016/07/20	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	2038	04/08/2016	129.32	Call	Bond Future	4,370.6200	4.3706	4,416.6900	4.4167	1.054	0	0	0
2016/07/20	2038	04/08/2016	129.30	Call	Bond Future	4,390.6200	4.3906	4,436.6900	4.4367	1.049	0	0	0
2016/07/20	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	2038	03/11/2016			Bond Future	136.2249	136.2249	136.2700	136.2700	0.033	0.0000	0.0000	0
2016/07/20	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	2038	03/11/2016	136.31	Put	Bond Future	85.0900	0.0851	40.0200	0.0400	(52.967)	0	0	0
2016/07/20	2038	03/11/2016	136.33	Put	Bond Future	105.0900	0.1051	60.0200	0.0600	(42.887)	0	0	0
2016/07/20	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	2038	03/11/2016	136.32	Put	Bond Future	95.0900	0.0951	50.0200	0.0500	(47.397)	0	0	0
2016/07/20	2040	04/08/2016			Bond Future	9.5004	95.5678	9.4787	95.7636	(0.229)	0.0000	0.0000	3,651
2016/07/20	2040	04/08/2016	9.49	Put	Bond Future	1,296.1200	1.2961	1,156.8600	1.1569	(10.744)	0	0	0
2016/07/20	2040	04/08/2016	9.50	Call	Bond Future	1,246.4100	1.2464	1,305.2100	1.3052	4.718	0	0	0
2016/07/20	2040	04/08/2016	9.51	Call	Bond Future	1,291.8600	1.2919	1,352.9800	1.3530	4.731	0	0	0
2016/07/20	2040	04/08/2016	9.49	Call	Bond Future	1,202.2400	1.2022	1,258.7300	1.2587	4.699	0	0	0
2016/07/20	2040	04/08/2016	9.51	Put	Bond Future	1,206.1900	1.2062	1,071.5600	1.0716	(11.162)	0	0	0
2016/07/20	2040	04/08/2016	9.50	Put	Bond Future	1,250.4500	1.2505	1,113.5000	1.1135	(10.952)	0	0	0
2016/07/20	2040	03/11/2016			Bond Future	9.5440	97.3736	9.5217	97.5717	(0.233)	0.0000	0.0000	0
2016/07/20	2040	03/11/2016	9.69	Put	Bond Future	2,639.9000	2.6399	2,533.7600	2.5338	(4.021)	0	0	0
2016/07/20	2040	03/11/2016	9.71	Put	Bond Future	2,565.2900	2.5653	2,461.1100	2.4611	(4.061)	0	0	0
2016/07/20	2040	03/11/2016	9.70	Put	Bond Future	2,602.2800	2.6023	2,497.2300	2.4972	(4.037)	0	0	0
2016/07/20	2040	03/11/2016	9.71	Call	Bond Future	4,023.5500	4.0236	4,117.4500	4.1175	2.334	0	0	0
2016/07/20	2040	03/11/2016	9.69	Call	Bond Future	3,924.4500	3.9244	4,016.3900	4.0164	2.343	0	0	0
2016/07/20	2040	03/11/2016	9.70	Call	Bond Future	3,973.7500	3.9738	4,066.7800	4.0668	2.341	0	0	0
2016/07/20	2044	04/08/2016	9.50	Call	Bond Future	1,072.6500	1.0727	1,120.6800	1.1207	4.478	0	0	0
2016/07/20	2044	04/08/2016			Bond Future	9.5453	92.5439	9.5236	92.7405	(0.228)	0.0000	0.0000	19,251
2016/07/20	2044	04/08/2016	9.51	Call	Bond Future	1,114.0400	1.1140	1,164.2300	1.1642	4.505	0	0	0
2016/07/20	2044	04/08/2016	9.49	Put	Bond Future	1,534.1300	1.5341	1,383.4000	1.3834	(9.825)	0	0	0
2016/07/20	2044	04/08/2016	9.51	Put	Bond Future	1,433.6200	1.4336	1,287.1900	1.2872	(10.214)	0	0	0
2016/07/20	2044	04/08/2016	9.49	Call	Bond Future	1,032.5400	1.0325	1,078.4300	1.0784	4.444	0	0	0
2016/07/20	2044	04/08/2016	9.50	Put	Bond Future	1,483.1600	1.4832	1,334.5700	1.3346	(10.018)	0	0	0
2016/07/20	2044	03/11/2016			Bond Future	9.5882	94.2925	9.5661	94.4916	(0.231)	0.0000	0.0000	285
2016/07/20	2044	03/11/2016	10.42	Call	Bond Future	7,860.0400	7.8600	8,037.7400	8.0377	2.261	0	0	0
2016/07/20	2044	03/11/2016	10.41	Put	Bond Future	914.6900	0.9147	892.9600	0.8930	(2.376)	0	0	0
2016/07/20	2044	03/11/2016	10.43	Put	Bond Future	884.1300	0.8841	863.1200	0.8631	(2.376)	0	0	0
2016/07/20	2044	03/11/2016	10.42	Put	Bond Future	899.3700	0.8994	878.0000	0.8780	(2.376)	0	0	0
2016/07/20	2044	03/11/2016	10.43	Call	Bond Future	7,922.8900	7.9229	8,100.9500	8.1010	2.247	0	0	0
2016/07/20	2044	03/11/2016	10.41	Call	Bond Future	7,797.1500	7.7972	7,974.4900	7.9745	2.274	0	0	0
2016/07/20	2044	02/02/2017			Bond Future	9.6273	91.7739	9.6045	91.9767	(0.237)	0.0000	0.0000	0
2016/07/20	2044	02/02/2017	9.77	Call	Bond Future	5,096.7800	5.0968	5,246.9700	5.2470	2.947	0	0	0
2016/07/20	2044	02/02/2017	9.76	Put	Bond Future	3,883.5800	3.8836	3,830.1700	3.8302	(1.375)	0	0	0
2016/07/20	2044	02/02/2017	9.78	Put	Bond Future	3,804.9100	3.8049	3,753.1700	3.7532	(1.360)	0	0	0
2016/07/20	2044	02/02/2017	9.77	Put	Bond Future	3,844.2100	3.8442	3,791.6400	3.7916	(1.368)	0	0	0
2016/07/20	2044	02/02/2017	9.78	Call	Bond Future	5,144.1400	5.1441	5,295.1600	5.2952	2.936	0	0	0
2016/07/20	2044	02/02/2017	9.76	Call	Bond Future	5,049.3500	5.0494	5,198.7000	5.1987	2.958	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
2016/07/20	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	2046	04/08/2016			Bond Future	134.0782	134.0782	134.1250	134.1250	0.035	0.0000	0.0000	17,253
2016/07/20	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	2046	04/08/2016	129.00	Call	Bond Future	5,078.1500	5.0781	5,124.9900	5.1250	0.922	0	0	0
2016/07/20	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	2046	04/08/2016	129.01	Call	Bond Future	5,068.1500	5.0681	5,114.9900	5.1150	0.924	0	0	0
2016/07/20	2046	04/08/2016	129.02	Call	Bond Future	5,058.1500	5.0581	5,104.9900	5.1050	0.926	0	0	0
2016/07/20	2046	03/11/2016	137.07	Put	Bond Future	1,952.3700	1.9524	1,906.4200	1.9064	(2.354)	0	0	0
2016/07/20	2046	03/11/2016			Bond Future	135.1176	135.1176	135.1636	135.1636	0.034	0.0000	0.0000	0
2016/07/20	2046	03/11/2016	137.09	Put	Bond Future	1,972.3700	1.9724	1,926.4200	1.9264	(2.330)	0	0	0
2016/07/20	2046	03/11/2016	137.08	Put	Bond Future	1,962.3700	1.9624	1,916.4200	1.9164	(2.342)	0	0	0
2016/07/20	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	2050	04/08/2016	139.14	Call	Bond Future	3,330.3600	3.3304	3,549.8100	3.5498	6.589	0	0	0
2016/07/20	2050	04/08/2016			Bond Future	142.4704	142.4704	142.6898	142.6898	0.154	0.0000	0.0000	21,699
2016/07/20	2050	04/08/2016	139.12	Call	Bond Future	3,350.3600	3.3504	3,569.8100	3.5698	6.550	0	0	0
2016/07/20	2050	04/08/2016	139.13	Call	Bond Future	3,340.3600	3.3404	3,559.8100	3.5598	6.570	0	0	0
2016/07/20	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	2050	03/11/2016	149.52	Put	Bond Future	4,348.7800	4.3488	4,127.2000	4.1272	(5.095)	0	0	0
2016/07/20	2050	03/11/2016			Bond Future	145.1712	145.1712	145.3928	145.3928	0.153	0.0000	0.0000	0
2016/07/20	2050	03/11/2016	149.54	Put	Bond Future	4,368.7800	4.3688	4,147.2000	4.1472	(5.072)	0	0	0
2016/07/20	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	2050	03/11/2016	149.53	Put	Bond Future	4,358.7800	4.3588	4,137.2000	4.1372	(5.084)	0	0	0
2016/07/20	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	AL37	04/08/2016			Index Future	491.7340	491.7340	492.3180	492.3180	0.119	0.0000	0.0000	15
2016/07/20	AL37	03/11/2016			Index Future	501.1230	501.1230	501.7150	501.7150	0.118	0.0000	0.0000	0
2016/07/20	AL7T	04/08/2016			Index Future	570.4120	570.4120	571.5330	571.5330	0.197	0.0000	0.0000	11
2016/07/20	AL7T	03/11/2016			Index Future	581.3020	581.3020	582.4420	582.4420	0.196	0.0000	0.0000	0
2016/07/20	ALBI	04/08/2016			Index Future	519.0050	519.0050	519.9230	519.9230	0.177	0.0000	0.0000	724
2016/07/20	ALBI	03/11/2016			Index Future	528.9140	528.9140	529.8460	529.8460	0.176	0.0000	0.0000	20
2016/07/20	ALBI	02/02/2017			Index Future	539.3630	539.3630	540.3130	540.3130	0.176	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
2016/07/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/07/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	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
2016/07/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/20	EL28	04/08/2016			Bond Future	132.2409	132.2409	132.0230	132.0230	(0.165)	0.0000	0.0000	0
2016/07/20	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	EL28	04/08/2016	126.86	Call	Bond Future	5,380.8600	5.3809	5,163.0400	5.1630	(4.048)	0	0	0
2016/07/20	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	EL28	04/08/2016	126.87	Call	Bond Future	5,370.8600	5.3709	5,153.0400	5.1530	(4.056)	0	0	0
2016/07/20	EL28	04/08/2016	126.88	Call	Bond Future	5,360.8600	5.3609	5,143.0400	5.1430	(4.063)	0	0	0
2016/07/20	EL28	03/11/2016	132.17	Call	Bond Future	917.1100	0.9171	693.5100	0.6935	(24.381)	0	0	0
2016/07/20	EL28	03/11/2016			Bond Future	133.0871	133.0871	132.8635	132.8635	(0.168)	0.0000	0.0000	0
2016/07/20	EL28	03/11/2016	132.15	Call	Bond Future	937.1100	0.9371	713.5100	0.7135	(23.861)	0	0	0
2016/07/20	EL28	03/11/2016	132.16	Call	Bond Future	927.1100	0.9271	703.5100	0.7035	(24.118)	0	0	0
2016/07/20	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	ES33	04/08/2016			Bond Future	10.3367	80.4566	10.3090	80.6392	(0.269)	0.0000	0.0000	8,789
2016/07/20	ES33	04/08/2016	10.24	Put	Bond Future	638.9100	0.6389	456.3600	0.4564	(28.572)	0	0	0
2016/07/20	ES33	04/08/2016	10.26	Put	Bond Future	506.1600	0.5062	323.6100	0.3236	(36.066)	0	0	0
2016/07/20	ES33	04/08/2016	10.25	Put	Bond Future	572.4900	0.5725	389.9400	0.3899	(31.887)	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
2016/07/20	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	ES33	03/11/2016			Bond Future	10.4125	78.1845	10.3840	78.3693	(0.274)	0.0000	0.0000	0
2016/07/20	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	ES33	03/11/2016	11.31	Call	Bond Future	5,497.9200	5.4979	5,682.7600	5.6828	3.362	0	0	0
2016/07/20	ES33	03/11/2016	11.29	Call	Bond Future	5,382.0100	5.3820	5,566.8500	5.5668	3.434	0	0	0
2016/07/20	ES33	03/11/2016	11.30	Call	Bond Future	5,440.0000	5.4400	5,624.8400	5.6248	3.398	0	0	0
2016/07/20	ES33	02/02/2017			Bond Future	10.4865	79.7296	10.4571	79.9179	(0.280)	0.0000	0.0000	0
2016/07/20	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	ES33	02/02/2017	10.59	Call	Bond Future	657.4700	0.6575	845.7000	0.8457	28.629	0	0	0
2016/07/20	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	ES33	02/02/2017	10.60	Call	Bond Future	720.5600	0.7206	908.7900	0.9088	26.123	0	0	0
2016/07/20	ES33	02/02/2017	10.61	Call	Bond Future	783.5700	0.7836	971.8000	0.9718	24.022	0	0	0
2016/07/20	ES42	04/08/2016			Bond Future	10.4614	85.0727	10.4387	85.2439	(0.217)	0.0000	0.0000	7,270
2016/07/20	ES42	03/11/2016			Bond Future	10.5349	82.4176	10.5117	82.5910	(0.221)	0.0000	0.0000	0
2016/07/20	GOVI	04/08/2016	520.99	Put	GOVI	41,000.0000	4.1000	31,980.0000	3.1980	(22.000)	0	0	0
2016/07/20	GOVI	04/08/2016			GOVI	516.8900	516.8900	517.7920	517.7920	0.175	0.0000	0.0000	449
2016/07/20	GOVI	04/08/2016	521.01	Put	GOVI	41,200.0000	4.1200	32,180.0000	3.2180	(21.893)	0	0	0
2016/07/20	GOVI	04/08/2016	521.00	Put	GOVI	41,100.0000	4.1100	32,080.0000	3.2080	(21.946)	0	0	0
2016/07/20	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	GOVI	03/11/2016	476.11	Call	GOVI	506,490.0000	50.6490	515,650.0000	51.5650	1.809	0	0	0
2016/07/20	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	GOVI	03/11/2016			GOVI	526.7590	526.7590	527.6750	527.6750	0.174	0.0000	0.0000	137
2016/07/20	GOVI	03/11/2016	476.12	Call	GOVI	506,390.0000	50.6390	515,550.0000	51.5550	1.809	0	0	0
2016/07/20	GOVI	03/11/2016	476.13	Call	GOVI	506,290.0000	50.6290	515,450.0000	51.5450	1.809	0	0	0
2016/07/20	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	GOVI	02/02/2017	533.34	Call	GOVI	38,250.0000	3.8250	47,590.0000	4.7590	24.418	0	0	0
2016/07/20	GOVI	02/02/2017			GOVI	537.1650	537.1650	538.0990	538.0990	0.174	0.0000	0.0000	0
2016/07/20	GOVI	02/02/2017	533.32	Call	GOVI	38,450.0000	3.8450	47,790.0000	4.7790	24.291	0	0	0
2016/07/20	GOVI	02/02/2017	533.33	Call	GOVI	38,350.0000	3.8350	47,690.0000	4.7690	24.355	0	0	0
2016/07/20	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/07/20	IGOV	04/08/2016			Index Future	247.6300	247.6300	247.6050	247.6050	(0.010)	0.0000	0.0000	1,064
2016/07/20	IGOV	03/11/2016			Index Future	252.3730	252.3730	252.3460	252.3460	(0.011)	0.0000	0.0000	24
2016/07/20	IGOV	02/02/2017			Index Future	257.3740	257.3740	257.3460	257.3460	(0.011)	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/20	ILBI	04/08/2016			Index Future	671.0910	671.0910	671.1280	671.1280	0.006	0.0000	0.0000	156
2016/07/20	ILBI	03/11/2016			Index Future	683.8940	683.8940	683.9320	683.9320	0.006	0.0000	0.0000	0
2016/07/20	IS01	19/12/2016			Interest Rate Swap	100.0762	100.0762	100.0774	100.0774	0.001	0.0000	0.0000	0
2016/07/20	IS01	16/03/2017			Interest Rate Swap	100.0472	100.0472	100.0466	100.0466	(0.001)	0.0000	0.0000	0
2016/07/20	IS01	15/06/2017			Interest Rate Swap	99.7129	99.7129	99.7119	99.7119	(0.001)	0.0000	0.0000	0
2016/07/20	IS01	21/09/2017			Interest Rate Swap	99.8257	99.8257	99.8150	99.8150	(0.011)	0.0000	0.0000	0
2016/07/20	IS02	18/12/2017			Interest Rate Swap	100.1756	100.1756	100.1575	100.1575	(0.018)	0.0000	0.0000	0
2016/07/20	IS02	16/03/2018			Interest Rate Swap	99.5342	99.5342	99.5078	99.5078	(0.027)	0.0000	0.0000	0
2016/07/20	IS02	15/06/2018			Interest Rate Swap	99.2826	99.2826	99.2404	99.2404	(0.043)	0.0000	0.0000	0
2016/07/20	IS02	21/09/2018			Interest Rate Swap	99.4399	99.4399	99.3782	99.3782	(0.062)	0.0000	0.0000	0
2016/07/20	IS05	17/12/2020			Interest Rate Swap	98.8524	98.8524	98.6864	98.6864	(0.168)	0.0000	0.0000	0
2016/07/20	IS05	16/03/2021			Interest Rate Swap	98.2408	98.2408	98.0674	98.0674	(0.176)	0.0000	0.0000	0
2016/07/20	IS05	15/06/2021			Interest Rate Swap	97.5907	97.5907	97.4070	97.4070	(0.188)	0.0000	0.0000	0
2016/07/20	IS05	21/09/2021			Interest Rate Swap	97.9055	97.9055	97.7063	97.7063	(0.203)	0.0000	0.0000	0
2016/07/20	IS10	17/12/2025			Interest Rate Swap	99.1952	99.1952	98.8625	98.8625	(0.335)	0.0000	0.0000	0
2016/07/20	IS10	16/03/2026			Interest Rate Swap	96.3204	96.3204	95.9770	95.9770	(0.356)	0.0000	0.0000	0
2016/07/20	IS10	15/06/2026			Interest Rate Swap	95.1160	95.1160	94.7644	94.7644	(0.370)	0.0000	0.0000	0
2016/07/20	IS10	21/09/2026			Interest Rate Swap	97.1930	97.1930	96.8400	96.8400	(0.363)	0.0000	0.0000	0
2016/07/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/07/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/07/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/07/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/07/20	JBAF	20/07/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2016/07/20	JBAF	17/08/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/07/20	JBAF	21/09/2016			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	10
2016/07/20	JBAF	19/10/2016			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2016/07/20	JBAF	16/11/2016			Jibar Tradeable Future	7.4600	92.5400	7.4500	92.5500	(0.134)	0.0000	0.0000	0
2016/07/20	JBAF	21/12/2016			Jibar Tradeable Future	7.5200	92.4800	7.4900	92.5100	(0.399)	0.0000	0.0000	0
2016/07/20	JBAF	15/02/2017			Jibar Tradeable Future	7.5800	92.4200	7.5400	92.4600	(0.528)	0.0000	0.0000	0
2016/07/20	JBAF	15/03/2017			Jibar Tradeable Future	7.6100	92.3900	7.5800	92.4200	(0.394)	0.0000	0.0000	0
2016/07/20	JBAF	21/06/2017			Jibar Tradeable Future	7.7000	92.3000	7.6500	92.3500	(0.649)	0.0000	0.0000	0
2016/07/20	JBAF	20/09/2017			Jibar Tradeable Future	7.7500	92.2500	7.7000	92.3000	(0.645)	0.0000	0.0000	0
2016/07/20	JBAF	20/12/2017			Jibar Tradeable Future	7.8000	92.2000	7.7400	92.2600	(0.769)	0.0000	0.0000	0
2016/07/20	JBAF	20/03/2018			Jibar Tradeable Future	7.8500	92.1500	7.8000	92.2000	(0.637)	0.0000	0.0000	0
2016/07/20	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/07/20	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
2016/07/20	R023	04/08/2016	8.24	Call	Bond Future	104.8100	0.1048	116.8400	0.1168	11.478	0	0	0
2016/07/20	R023	04/08/2016	8.25	Put	Bond Future	1,618.0700	1.6181	1,477.9400	1.4779	(8.660)	0	0	0
2016/07/20	R023	04/08/2016			Bond Future	8.5597	99.4276	8.5279	99.5806	(0.371)	0.0000	0.0000	11,634
2016/07/20	R023	04/08/2016	8.25	Call	Bond Future	112.0100	0.1120	124.8600	0.1249	11.472	0	0	0
2016/07/20	R023	04/08/2016	8.26	Call	Bond Future	119.5600	0.1196	133.3600	0.1334	11.542	0	0	0
2016/07/20	R023	04/08/2016	8.24	Put	Bond Future	1,659.9900	1.6600	1,519.0400	1.5190	(8.491)	0	0	0
2016/07/20	R023	04/08/2016	8.26	Put	Bond Future	1,576.5300	1.5765	1,437.3500	1.4374	(8.828)	0	0	0
2016/07/20	R023	03/11/2016	9.73	Put	Bond Future	156.5900	0.1566	141.0500	0.1411	(9.924)	0	0	0
2016/07/20	R023	03/11/2016			Bond Future	8.6020	97.3753	8.5689	97.5298	(0.384)	0.0000	0.0000	607
2016/07/20	R023	03/11/2016	9.75	Put	Bond Future	148.6800	0.1487	133.7800	0.1338	(10.022)	0	0	0
2016/07/20	R023	03/11/2016	9.73	Call	Bond Future	5,251.5300	5.2515	5,390.5000	5.3905	2.646	0	0	0
2016/07/20	R023	03/11/2016	9.74	Put	Bond Future	152.5900	0.1526	137.3700	0.1374	(9.974)	0	0	0
2016/07/20	R023	03/11/2016	9.74	Call	Bond Future	5,291.1700	5.2912	5,430.4600	5.4305	2.632	0	0	0
2016/07/20	R023	03/11/2016	9.75	Call	Bond Future	5,330.8700	5.3309	5,470.4800	5.4705	2.619	0	0	0
2016/07/20	R023	02/02/2017	8.85	Call	Bond Future	2,482.5100	2.4825	2,596.3300	2.5963	4.585	0	0	0
2016/07/20	R023	02/02/2017			Bond Future	8.6372	99.2995	8.6024	99.4568	(0.402)	0.0000	0.0000	0
2016/07/20	R023	02/02/2017	8.86	Call	Bond Future	2,509.0500	2.5091	2,623.3600	2.6234	4.556	0	0	0
2016/07/20	R023	02/02/2017	8.84	Put	Bond Future	1,544.1700	1.5442	1,500.2000	1.5002	(2.847)	0	0	0
2016/07/20	R023	02/02/2017	8.86	Put	Bond Future	1,507.7800	1.5078	1,464.8100	1.4648	(2.850)	0	0	0
2016/07/20	R023	02/02/2017	8.84	Call	Bond Future	2,456.1100	2.4561	2,569.4200	2.5694	4.613	0	0	0
2016/07/20	R023	02/02/2017	8.85	Put	Bond Future	1,525.8900	1.5259	1,482.4300	1.4824	(2.848)	0	0	0
2016/07/20	R035	04/08/2016			Bond Future	9.4055	99.3082	9.3837	99.4908	(0.231)	0.0000	0.0000	4,572
2016/07/20	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	R035	04/08/2016	10.35	Call	Bond Future	7,446.1300	7.4461	7,628.7700	7.6288	2.453	0	0	0
2016/07/20	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	R035	04/08/2016	10.36	Call	Bond Future	7,520.0700	7.5201	7,702.7100	7.7027	2.429	0	0	0
2016/07/20	R035	04/08/2016	10.37	Call	Bond Future	7,593.9200	7.5939	7,776.5600	7.7766	2.405	0	0	0
2016/07/20	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	R035	03/11/2016			Bond Future	9.4526	96.6830	9.4304	96.8677	(0.235)	0.0000	0.0000	0
2016/07/20	R035	03/11/2016	9.59	Call	Bond Future	1,129.8600	1.1299	1,314.5900	1.3146	16.350	0	0	0
2016/07/20	R035	03/11/2016	9.57	Call	Bond Future	966.6300	0.9666	1,151.3600	1.1514	19.111	0	0	0
2016/07/20	R035	03/11/2016	9.58	Call	Bond Future	1,048.3000	1.0483	1,233.0300	1.2330	17.622	0	0	0
2016/07/20	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	R186	04/08/2016	8.51	Put	Bond Future	2,451.5700	2.4516	2,242.5600	2.2426	(8.526)	0	0	0
2016/07/20	R186	04/08/2016	8.85	Call	Bond Future	1,013.4400	1.0134	1,113.2500	1.1133	9.849	0	0	750
2016/07/20	R186	04/08/2016	8.90	Call	Bond Future	1,218.9700	1.2190	1,334.0700	1.3341	9.442	0	0	500
2016/07/20	R186	04/08/2016	9.60	Call	Bond Future	5,441.8100	5.4418	5,667.8200	5.6678	4.153	0	0	0
2016/07/20	R186	04/08/2016	10.00	Put	Bond Future	0.1300	0.0001	0.0500	0.0001	(61.538)	0	0	6,500
2016/07/20	R186	04/08/2016			Bond Future	8.8201	112.6719	8.7883	112.9011	(0.360)	0.0000	0.0000	96,032
2016/07/20	R186	04/08/2016	8.50	Put	Bond Future	2,514.3300	2.5143	2,304.0300	2.3040	(8.364)	0	0	0
2016/07/20	R186	04/08/2016	9.30	Put	Bond Future	70.4300	0.0704	47.9300	0.0479	(31.947)	0	0	0
2016/07/20	R186	04/08/2016	9.20	Call	Bond Future	2,827.3100	2.8273	3,018.9800	3.0190	6.779	0	0	0
2016/07/20	R186	04/08/2016	9.25	Put	Bond Future	97.7400	0.0977	68.4300	0.0684	(29.988)	0	0	1,000
2016/07/20	R186	04/08/2016	9.35	Put	Bond Future	50.0100	0.0500	33.0500	0.0331	(33.913)	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
2016/07/20	R186	04/08/2016	9.40	Put	Bond Future	35.0000	0.0350	22.4200	0.0224	(35.943)	0	0	3,569
2016/07/20	R186	04/08/2016	8.51	Call	Bond Future	185.4700	0.1855	205.6600	0.2057	10.886	0	0	0
2016/07/20	R186	04/08/2016	8.85	Put	Bond Future	798.0300	0.7980	668.6400	0.6686	(16.214)	0	0	0
2016/07/20	R186	04/08/2016	8.49	Call	Bond Future	163.2600	0.1633	180.9100	0.1809	10.811	0	0	0
2016/07/20	R186	04/08/2016	9.10	Call	Bond Future	2,232.5600	2.2326	2,403.4500	2.4034	7.654	0	0	0
2016/07/20	R186	04/08/2016	8.50	Call	Bond Future	174.1100	0.1741	193.0100	0.1930	10.855	0	0	0
2016/07/20	R186	04/08/2016	9.30	Call	Bond Future	3,458.3000	3.4583	3,665.0000	3.6650	5.977	0	0	500
2016/07/20	R186	04/08/2016	8.90	Put	Bond Future	644.8600	0.6449	530.7600	0.5308	(17.694)	0	0	0
2016/07/20	R186	04/08/2016	9.20	Put	Bond Future	133.6700	0.1337	96.1400	0.0961	(28.077)	0	0	2,500
2016/07/20	R186	04/08/2016	9.25	Call	Bond Future	3,139.2600	3.1393	3,339.1500	3.3392	6.367	0	0	0
2016/07/20	R186	04/08/2016	9.35	Call	Bond Future	3,782.7200	3.7827	3,994.9600	3.9950	5.611	0	0	500
2016/07/20	R186	04/08/2016	9.40	Call	Bond Future	4,111.0600	4.1111	4,327.6800	4.3277	5.269	0	0	0
2016/07/20	R186	04/08/2016	9.10	Put	Bond Future	239.2400	0.2392	180.9300	0.1809	(24.373)	0	0	2,500
2016/07/20	R186	04/08/2016	9.60	Put	Bond Future	7.2600	0.0073	4.0700	0.0041	(43.939)	0	0	4,031
2016/07/20	R186	04/08/2016	10.00	Call	Bond Future	8,081.7500	8.0817	8,310.8700	8.3109	2.835	0	0	0
2016/07/20	R186	04/08/2016	8.49	Put	Bond Future	2,577.6600	2.5777	2,366.1100	2.3661	(8.207)	0	0	0
2016/07/20	R186	03/11/2016	9.40	Put	Bond Future	937.5400	0.9375	869.2000	0.8692	(7.289)	0	0	0
2016/07/20	R186	03/11/2016			Bond Future	8.8608	114.8008	8.8280	115.0328	(0.370)	0.0000	0.0000	1,867
2016/07/20	R186	03/11/2016	9.20	Put	Bond Future	1,335.9100	1.3359	1,248.0900	1.2481	(6.574)	0	0	0
2016/07/20	R186	03/11/2016	8.95	Put	Bond Future	2,011.8500	2.0119	1,896.3600	1.8964	(5.740)	0	0	0
2016/07/20	R186	03/11/2016	8.97	Put	Bond Future	1,949.7800	1.9498	1,836.7900	1.8368	(5.795)	0	0	0
2016/07/20	R186	03/11/2016	9.66	Call	Bond Future	6,029.9800	6.0300	6,214.8500	6.2149	3.066	0	0	0
2016/07/20	R186	03/11/2016	8.96	Put	Bond Future	1,980.5100	1.9805	1,866.3900	1.8664	(5.762)	0	0	0
2016/07/20	R186	03/11/2016	8.97	Call	Bond Future	2,718.2200	2.7182	2,837.2400	2.8372	4.379	0	0	0
2016/07/20	R186	03/11/2016	9.71	Call	Bond Future	6,304.9000	6.3049	6,493.2600	6.4933	2.988	0	0	0
2016/07/20	R186	03/11/2016	9.20	Call	Bond Future	3,698.8500	3.6988	3,843.0400	3.8430	3.898	0	0	1,425
2016/07/20	R186	03/11/2016	8.95	Call	Bond Future	2,640.1400	2.6401	2,756.6600	2.7567	4.413	0	0	0
2016/07/20	R186	03/11/2016	9.40	Call	Bond Future	4,661.6200	4.6616	4,825.2900	4.8253	3.511	0	0	1,425
2016/07/20	R186	03/11/2016	9.66	Put	Bond Future	570.9200	0.5709	523.7800	0.5238	(8.257)	0	0	5,000
2016/07/20	R186	03/11/2016	9.71	Put	Bond Future	516.5900	0.5166	472.9400	0.4729	(8.450)	0	0	5,000
2016/07/20	R186	03/11/2016	8.96	Call	Bond Future	2,678.9100	2.6789	2,796.8000	2.7968	4.401	0	0	0
2016/07/20	R186	02/02/2017	8.81	Put	Bond Future	3,383.1400	3.3831	3,287.3200	3.2873	(2.832)	0	0	0
2016/07/20	R186	02/02/2017	9.40	Call	Bond Future	5,127.5200	5.1275	5,327.7100	5.3277	3.904	0	0	0
2016/07/20	R186	02/02/2017			Bond Future	8.8946	111.6313	8.8605	112.0011	(0.383)	0.0000	0.0000	0
2016/07/20	R186	02/02/2017	8.80	Put	Bond Future	3,420.3000	3.4203	3,322.6000	3.3226	(2.856)	0	0	0
2016/07/20	R186	02/02/2017	8.90	Put	Bond Future	3,060.6900	3.0607	2,982.2500	2.9823	(2.563)	0	0	750
2016/07/20	R186	02/02/2017	8.43	Put	Bond Future	4,995.4100	4.9954	4,858.2300	4.8582	(2.746)	0	0	0
2016/07/20	R186	02/02/2017	8.81	Call	Bond Future	2,794.5900	2.7946	2,935.5900	2.9356	5.045	0	0	0
2016/07/20	R186	02/02/2017	8.79	Call	Bond Future	2,729.3700	2.7294	2,866.7400	2.8667	5.033	0	0	0
2016/07/20	R186	02/02/2017	8.80	Call	Bond Future	2,761.8700	2.7619	2,901.0500	2.9011	5.039	0	0	0
2016/07/20	R186	02/02/2017	8.90	Call	Bond Future	3,098.4100	3.0984	3,256.2100	3.2562	5.093	0	0	0
2016/07/20	R186	02/02/2017	8.43	Call	Bond Future	1,709.2900	1.7093	1,811.4900	1.8115	5.979	0	0	750
2016/07/20	R186	02/02/2017	9.40	Put	Bond Future	1,695.9300	1.6959	1,662.9400	1.6629	(1.945)	0	0	750
2016/07/20	R186	02/02/2017	8.79	Put	Bond Future	3,457.7400	3.4577	3,358.1600	3.3582	(2.880)	0	0	0
2016/07/20	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	R197	04/08/2016			Bond Future	299.5816	299.5816	298.9358	298.9358	(0.216)	0.0000	0.0000	1,600
2016/07/20	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/20	R197	04/08/2016	293.98	Call	Bond Future	5,601.6000	5.6016	4,955.8200	4.9558	(11.528)	0	0	0
2016/07/20	R197	04/08/2016	293.96	Call	Bond Future	5,621.6000	5.6216	4,975.8200	4.9758	(11.487)	0	0	0
2016/07/20	R197	04/08/2016	293.97	Call	Bond Future	5,611.6000	5.6116	4,965.8200	4.9658	(11.508)	0	0	0
2016/07/20	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	R197	03/11/2016	303.56	Call	Bond Future	1,700.4400	1.7004	1,038.2900	1.0383	(38.940)	0	0	0
2016/07/20	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	R197	03/11/2016			Bond Future	305.2604	305.2604	304.5983	304.5983	(0.217)	0.0000	0.0000	0
2016/07/20	R197	03/11/2016	303.57	Call	Bond Future	1,690.4400	1.6904	1,028.2900	1.0283	(39.170)	0	0	0
2016/07/20	R197	03/11/2016	303.58	Call	Bond Future	1,680.4400	1.6804	1,018.2900	1.0183	(39.403)	0	0	0
2016/07/20	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	R202	04/08/2016	243.25	Call	Bond Future	6,019.3000	6.0193	6,534.8400	6.5348	8.565	0	0	0
2016/07/20	R202	04/08/2016			Bond Future	249.0426	249.0426	249.6335	249.6335	0.237	0.0000	0.0000	37,137
2016/07/20	R202	04/08/2016	243.26	Call	Bond Future	6,010.3500	6.0103	6,525.6200	6.5256	8.573	0	0	0
2016/07/20	R202	04/08/2016	243.24	Put	Bond Future	225.6600	0.2257	150.5400	0.1505	(33.289)	0	0	0
2016/07/20	R202	04/08/2016	243.26	Put	Bond Future	227.7600	0.2278	152.0900	0.1521	(33.224)	0	0	0
2016/07/20	R202	04/08/2016	243.24	Call	Bond Future	6,028.2500	6.0283	6,544.0700	6.5441	8.557	0	0	0
2016/07/20	R202	04/08/2016	243.25	Put	Bond Future	226.7100	0.2267	151.3100	0.1513	(33.258)	0	0	0
2016/07/20	R202	03/11/2016	253.85	Put	Bond Future	86.3900	0.0864	0.0000	0.0000	(100.000)	0	0	0
2016/07/20	R202	03/11/2016			Bond Future	253.7636	253.7636	254.3621	254.3621	0.236	0.0000	0.0000	0
2016/07/20	R202	03/11/2016	253.87	Put	Bond Future	106.3900	0.1064	0.0000	0.0000	(100.000)	0	0	0
2016/07/20	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	512.1200	0.5121	100.000	0	0	0
2016/07/20	R202	03/11/2016	253.86	Put	Bond Future	96.3900	0.0964	0.0000	0.0000	(100.000)	0	0	0
2016/07/20	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	502.1200	0.5021	100.000	0	0	0
2016/07/20	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	492.1200	0.4921	100.000	0	0	0
2016/07/20	R203	04/08/2016	7.26	Call	Bond Future	1.4400	0.0014	2.0200	0.0020	40.278	0	0	0
2016/07/20	R203	04/08/2016			Bond Future	7.7648	103.8069	7.7323	103.8407	(0.419)	0.0000	0.0000	57,982
2016/07/20	R203	04/08/2016	7.24	Call	Bond Future	1.1300	0.0011	1.5800	0.0016	39.823	0	0	0
2016/07/20	R203	04/08/2016	7.25	Call	Bond Future	1.2700	0.0013	1.7900	0.0018	40.945	0	0	0
2016/07/20	R203	04/08/2016	7.24	Put	Bond Future	548.3800	0.5484	515.0400	0.5150	(6.080)	0	0	0
2016/07/20	R203	04/08/2016	7.26	Put	Bond Future	527.7500	0.5277	494.5400	0.4945	(6.293)	0	0	0
2016/07/20	R203	04/08/2016	7.25	Put	Bond Future	538.0500	0.5380	504.7800	0.5048	(6.183)	0	0	0
2016/07/20	R203	03/11/2016	8.86	Call	Bond Future	888.3300	0.8883	919.8300	0.9198	3.546	0	0	0
2016/07/20	R203	03/11/2016			Bond Future	7.7768	101.5967	7.7362	101.6297	(0.522)	0.0000	0.0000	0
2016/07/20	R203	03/11/2016	8.84	Call	Bond Future	873.2700	0.8733	904.6700	0.9047	3.596	0	0	0
2016/07/20	R203	03/11/2016	8.85	Call	Bond Future	880.7900	0.8808	912.2500	0.9122	3.572	0	0	0
2016/07/20	R203	03/11/2016	8.84	Put	Bond Future	15.0800	0.0151	13.4600	0.0135	(10.743)	0	0	0
2016/07/20	R203	03/11/2016	8.86	Put	Bond Future	14.1000	0.0141	12.5800	0.0126	(10.780)	0	0	0
2016/07/20	R203	03/11/2016	8.85	Put	Bond Future	14.5800	0.0146	13.0200	0.0130	(10.700)	0	0	0
2016/07/20	R203	02/02/2017	7.70	Call	Bond Future	201.3800	0.2014	220.9400	0.2209	9.713	0	0	0
2016/07/20	R203	02/02/2017	7.71	Put	Bond Future	202.4500	0.2025	188.8000	0.1888	(6.742)	0	0	0
2016/07/20	R203	02/02/2017			Bond Future	7.7069	103.6044	7.6492	103.6378	(0.748)	0.0000	0.0000	0
2016/07/20	R203	02/02/2017	7.71	Call	Bond Future	204.2600	0.2043	223.9700	0.2240	9.649	0	0	0
2016/07/20	R203	02/02/2017	7.72	Call	Bond Future	207.4700	0.2075	227.3300	0.2273	9.572	0	0	0
2016/07/20	R203	02/02/2017	7.70	Put	Bond Future	205.3500	0.2054	191.5500	0.1916	(6.720)	0	0	0
2016/07/20	R203	02/02/2017	7.72	Put	Bond Future	199.8700	0.1999	186.3700	0.1864	(6.754)	0	0	0

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2016/07/20	R204	04/08/2016			Bond Future	8.0167	101.0421	7.9843	101.1105	(0.403)	0.0000	0.0000	33,127
2016/07/20	R204	04/08/2016	7.74	Put	Bond Future	628.6000	0.6286	566.6300	0.5666	(9.858)	0	0	0
2016/07/20	R204	04/08/2016	7.76	Put	Bond Future	592.5800	0.5926	531.6700	0.5317	(10.279)	0	0	0
2016/07/20	R204	04/08/2016	7.74	Call	Bond Future	40.9600	0.0410	47.4200	0.0474	15.771	0	0	0
2016/07/20	R204	04/08/2016	7.75	Put	Bond Future	610.4900	0.6105	549.0100	0.5490	(10.071)	0	0	0
2016/07/20	R204	04/08/2016	7.75	Call	Bond Future	44.1600	0.0442	51.1100	0.0511	15.738	0	0	0
2016/07/20	R204	04/08/2016	7.76	Call	Bond Future	47.5600	0.0476	55.0800	0.0551	15.812	0	0	0
2016/07/20	R204	03/11/2016			Bond Future	8.0495	102.9513	8.0138	103.0196	(0.444)	0.0000	0.0000	656
2016/07/20	R204	03/11/2016	9.21	Put	Bond Future	31.8000	0.0318	28.1900	0.0282	(11.352)	0	0	0
2016/07/20	R204	03/11/2016	9.23	Put	Bond Future	29.7900	0.0298	26.3800	0.0264	(11.447)	0	0	0
2016/07/20	R204	03/11/2016	9.22	Put	Bond Future	30.7800	0.0308	27.2700	0.0273	(11.404)	0	0	0
2016/07/20	R204	03/11/2016	9.22	Call	Bond Future	2,237.3700	2.2374	2,302.1800	2.3022	2.897	0	0	0
2016/07/20	R204	03/11/2016	9.21	Call	Bond Future	2,219.8000	2.2198	2,284.5100	2.2845	2.915	0	0	0
2016/07/20	R204	03/11/2016	9.23	Call	Bond Future	2,254.9600	2.2550	2,319.8700	2.3199	2.879	0	0	0
2016/07/20	R204	02/02/2017	8.28	Call	Bond Future	851.9100	0.8519	892.2900	0.8923	4.740	0	0	0
2016/07/20	R204	02/02/2017			Bond Future	8.0561	100.9441	8.0154	101.0135	(0.505)	0.0000	0.0000	0
2016/07/20	R204	02/02/2017	8.29	Call	Bond Future	862.2400	0.8622	902.8900	0.9029	4.714	0	0	0
2016/07/20	R204	02/02/2017	8.30	Call	Bond Future	872.9100	0.8729	913.8400	0.9138	4.689	0	0	0
2016/07/20	R204	02/02/2017	8.28	Put	Bond Future	471.4700	0.4715	442.4800	0.4425	(6.149)	0	0	0
2016/07/20	R204	02/02/2017	8.30	Put	Bond Future	458.5800	0.4586	430.1400	0.4301	(6.202)	0	0	0
2016/07/20	R204	02/02/2017	8.29	Put	Bond Future	464.8500	0.4648	436.1300	0.4361	(6.178)	0	0	0
2016/07/20	R207	04/08/2016			Bond Future	8.2210	97.6523	8.1889	97.7449	(0.390)	0.0000	0.0000	74,265
2016/07/20	R207	04/08/2016	7.99	Put	Bond Future	760.4600	0.7605	683.5200	0.6835	(10.118)	0	0	0
2016/07/20	R207	04/08/2016	8.01	Put	Bond Future	714.8500	0.7148	639.7000	0.6397	(10.513)	0	0	0
2016/07/20	R207	04/08/2016	8.00	Put	Bond Future	737.5000	0.7375	661.4400	0.6614	(10.313)	0	0	0
2016/07/20	R207	04/08/2016	8.01	Call	Bond Future	103.7500	0.1038	121.1700	0.1212	16.790	0	0	0
2016/07/20	R207	04/08/2016	7.99	Call	Bond Future	91.1800	0.0912	106.8100	0.1068	17.142	0	0	0
2016/07/20	R207	04/08/2016	8.00	Call	Bond Future	97.3100	0.0973	113.8200	0.1138	16.966	0	0	0
2016/07/20	R207	02/02/2017	9.24	Call	Bond Future	2,628.8400	2.6288	2,707.6700	2.7077	2.999	0	0	0
2016/07/20	R207	02/02/2017			Bond Future	8.2781	97.8203	8.2406	97.9149	(0.453)	0.0000	0.0000	0
2016/07/20	R207	02/02/2017	8.91	Call	Bond Future	1,987.4500	1.9875	2,055.6800	2.0557	3.433	0	0	62
2016/07/20	R207	02/02/2017	9.22	Call	Bond Future	2,588.2800	2.5883	2,666.5000	2.6665	3.022	0	0	0
2016/07/20	R207	02/02/2017	9.23	Call	Bond Future	2,608.6300	2.6086	2,687.0600	2.6871	3.007	0	0	0
2016/07/20	R207	02/02/2017	8.91	Put	Bond Future	411.4600	0.4115	385.1600	0.3852	(6.392)	0	0	0
2016/07/20	R207	02/02/2017	9.22	Put	Bond Future	250.7000	0.2507	234.3900	0.2344	(6.506)	0	0	0
2016/07/20	R207	02/02/2017	9.24	Put	Bond Future	242.3900	0.2424	226.6900	0.2267	(6.477)	0	0	0
2016/07/20	R207	02/02/2017	9.23	Put	Bond Future	246.6100	0.2466	230.5100	0.2305	(6.529)	0	0	0
2016/07/20	R208	04/08/2016	8.01	Put	Bond Future	1,378.7100	1.3787	1,269.2600	1.2693	(7.939)	0	0	0
2016/07/20	R208	04/08/2016			Bond Future	8.3711	96.2921	8.3391	96.4088	(0.383)	0.0000	0.0000	48,245
2016/07/20	R208	04/08/2016	8.00	Put	Bond Future	1,411.9300	1.4119	1,301.9600	1.3020	(7.789)	0	0	0
2016/07/20	R208	04/08/2016	7.99	Call	Bond Future	45.8000	0.0458	51.9600	0.0520	13.450	0	0	0
2016/07/20	R208	04/08/2016	8.00	Call	Bond Future	49.3900	0.0494	56.0400	0.0560	13.464	0	0	0
2016/07/20	R208	04/08/2016	8.01	Call	Bond Future	53.2000	0.0532	60.3700	0.0604	13.477	0	0	0
2016/07/20	R208	04/08/2016	7.99	Put	Bond Future	1,445.3800	1.4454	1,334.9200	1.3349	(7.642)	0	0	0
2016/07/20	R208	03/11/2016	9.59	Put	Bond Future	80.0000	0.0800	71.6200	0.0716	(10.475)	0	0	0

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2016/07/20	R208	03/11/2016			Bond Future	8.4127	94.7090	8.3789	94.8265	(0.401)	0.0000	0.0000	46
2016/07/20	R208	03/11/2016	9.58	Put	Bond Future	82.3300	0.0823	73.7500	0.0738	(10.421)	0	0	0
2016/07/20	R208	03/11/2016	9.57	Call	Bond Future	4,007.6200	4.0076	4,116.3600	4.1164	2.713	0	0	0
2016/07/20	R208	03/11/2016	9.58	Call	Bond Future	4,038.2500	4.0382	4,147.1900	4.1472	2.698	0	0	0
2016/07/20	R208	03/11/2016	9.59	Call	Bond Future	4,068.9200	4.0689	4,178.0600	4.1781	2.682	0	0	0
2016/07/20	R208	03/11/2016	9.57	Put	Bond Future	84.7200	0.0847	75.9400	0.0759	(10.364)	0	0	0
2016/07/20	R208	02/02/2017			Bond Future	8.4427	96.5807	8.4067	96.7002	(0.427)	0.0000	0.0000	0
2016/07/20	R208	02/02/2017	8.64	Call	Bond Future	1,706.1400	1.7061	1,791.1900	1.7912	4.985	0	0	0
2016/07/20	R208	02/02/2017	8.63	Put	Bond Future	1,068.4500	1.0684	1,033.5200	1.0335	(3.269)	0	0	0
2016/07/20	R208	02/02/2017	8.65	Put	Bond Future	1,041.5100	1.0415	1,007.6800	1.0077	(3.248)	0	0	0
2016/07/20	R208	02/02/2017	8.64	Put	Bond Future	1,055.0600	1.0551	1,020.5400	1.0205	(3.272)	0	0	0
2016/07/20	R208	02/02/2017	8.65	Call	Bond Future	1,725.4500	1.7254	1,811.1900	1.8112	4.969	0	0	0
2016/07/20	R208	02/02/2017	8.63	Call	Bond Future	1,686.6600	1.6867	1,771.3000	1.7713	5.018	0	0	0
2016/07/20	R209	04/08/2016	9.26	Call	Bond Future	612.1100	0.6121	663.5400	0.6635	8.402	0	0	0
2016/07/20	R209	04/08/2016	9.70	Put	Bond Future	189.7900	0.1898	153.0500	0.1530	(19.358)	0	0	250
2016/07/20	R209	04/08/2016			Bond Future	9.3597	74.5264	9.3331	74.7128	(0.285)	0.0000	0.0000	55,149
2016/07/20	R209	04/08/2016	9.24	Call	Bond Future	560.0200	0.5600	607.1400	0.6071	8.414	0	0	0
2016/07/20	R209	04/08/2016	9.60	Put	Bond Future	319.7600	0.3198	265.8200	0.2658	(16.869)	0	0	0
2016/07/20	R209	04/08/2016	10.60	Call	Bond Future	7,928.6100	7.9286	8,114.9200	8.1149	2.350	0	0	5,624
2016/07/20	R209	04/08/2016	9.40	Put	Bond Future	785.2300	0.7852	685.1700	0.6852	(12.743)	0	0	0
2016/07/20	R209	04/08/2016	9.70	Call	Bond Future	2,508.7000	2.5087	2,658.3700	2.6584	5.966	0	0	0
2016/07/20	R209	04/08/2016	10.29	Call	Bond Future	6,080.8800	6.0809	6,266.1100	6.2661	3.046	0	0	0
2016/07/20	R209	04/08/2016	9.25	Call	Bond Future	585.7000	0.5857	634.8100	0.6348	8.385	0	0	0
2016/07/20	R209	04/08/2016	9.24	Put	Bond Future	1,403.9700	1.4040	1,264.6800	1.2647	(9.921)	0	0	0
2016/07/20	R209	04/08/2016	10.60	Put	Bond Future	0.1800	0.0002	0.0800	0.0001	(55.556)	0	0	0
2016/07/20	R209	04/08/2016	9.40	Call	Bond Future	1,065.6800	1.0657	1,152.0300	1.1520	8.103	0	0	250
2016/07/20	R209	04/08/2016	9.26	Put	Bond Future	1,314.0600	1.3141	1,179.0800	1.1791	(10.272)	0	0	0
2016/07/20	R209	04/08/2016	9.60	Call	Bond Future	1,969.0900	1.9691	2,101.5600	2.1016	6.727	0	0	5,624
2016/07/20	R209	04/08/2016	9.25	Put	Bond Future	1,358.6000	1.3586	1,221.3000	1.2213	(10.106)	0	0	0
2016/07/20	R209	04/08/2016	10.29	Put	Bond Future	3.2000	0.0032	2.0200	0.0020	(36.875)	0	0	250
2016/07/20	R209	03/11/2016	10.26	Call	Bond Future	6,166.1400	6.1661	6,336.6300	6.3366	2.765	0	0	0
2016/07/20	R209	03/11/2016			Bond Future	9.4009	72.7841	9.3737	72.9730	(0.290)	0.0000	0.0000	0
2016/07/20	R209	03/11/2016	10.24	Call	Bond Future	6,065.1400	6.0651	6,235.7100	6.2357	2.812	0	0	0
2016/07/20	R209	03/11/2016	10.25	Call	Bond Future	6,115.5500	6.1155	6,286.5600	6.2866	2.796	0	0	0
2016/07/20	R209	03/11/2016	10.24	Put	Bond Future	590.9100	0.5909	572.5300	0.5725	(3.110)	0	0	0
2016/07/20	R209	03/11/2016	10.25	Put	Bond Future	579.9700	0.5800	562.0300	0.5620	(3.093)	0	0	5,000
2016/07/20	R209	03/11/2016	10.26	Put	Bond Future	569.3100	0.5693	550.8500	0.5509	(3.243)	0	0	0
2016/07/20	R209	02/02/2017	9.55	Put	Bond Future	2,895.3000	2.8953	2,848.3100	2.8483	(1.623)	0	0	0
2016/07/20	R209	02/02/2017			Bond Future	9.4375	74.2226	9.4096	74.4149	(0.296)	0.0000	0.0000	0
2016/07/20	R209	02/02/2017	9.54	Put	Bond Future	2,926.2800	2.9263	2,878.7200	2.8787	(1.625)	0	0	0
2016/07/20	R209	02/02/2017	9.55	Call	Bond Future	3,662.2300	3.6622	3,807.6400	3.8076	3.971	0	0	0
2016/07/20	R209	02/02/2017	9.53	Call	Bond Future	3,588.9800	3.5890	3,733.4600	3.7335	4.026	0	0	0
2016/07/20	R209	02/02/2017	9.54	Call	Bond Future	3,625.5200	3.6255	3,770.3600	3.7704	3.995	0	0	0
2016/07/20	R209	02/02/2017	9.53	Put	Bond Future	2,957.5200	2.9575	2,909.6000	2.9096	(1.620)	0	0	0
2016/07/20	R210	04/08/2016			Bond Future	189.1973	189.1973	188.8798	188.8798	(0.168)	0.0000	0.0000	2,571
2016/07/20	R210	04/08/2016	181.50	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/20	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	R210	04/08/2016	181.50	Call	Bond Future	7,697.3300	7.6973	7,379.8200	7.3798	(4.125)	0	0	0
2016/07/20	R210	04/08/2016	181.52	Call	Bond Future	7,677.3300	7.6773	7,359.8200	7.3598	(4.136)	0	0	0
2016/07/20	R210	04/08/2016	181.51	Call	Bond Future	7,687.3300	7.6873	7,369.8200	7.3698	(4.130)	0	0	0
2016/07/20	R210	03/11/2016			Bond Future	190.5069	190.5069	190.1806	190.1806	(0.171)	0.0000	0.0000	0
2016/07/20	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	R210	03/11/2016	188.90	Call	Bond Future	1,606.9400	1.6069	1,280.6400	1.2806	(20.306)	0	0	0
2016/07/20	R210	03/11/2016	188.91	Call	Bond Future	1,596.9400	1.5969	1,270.6400	1.2706	(20.433)	0	0	0
2016/07/20	R210	03/11/2016	188.92	Call	Bond Future	1,586.9400	1.5869	1,260.6400	1.2606	(20.562)	0	0	0
2016/07/20	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	R211	04/08/2016			Bond Future	139.8109	139.8109	139.8554	139.8554	0.032	0.0000	0.0000	60
2016/07/20	R211	04/08/2016	137.09	Call	Bond Future	2,720.8800	2.7209	2,765.3600	2.7654	1.635	0	0	0
2016/07/20	R211	04/08/2016	137.07	Call	Bond Future	2,740.8800	2.7409	2,785.3600	2.7854	1.623	0	0	0
2016/07/20	R211	04/08/2016	137.08	Call	Bond Future	2,730.8800	2.7309	2,775.3600	2.7754	1.629	0	0	0
2016/07/20	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	R211	03/11/2016	141.75	Call	Bond Future	711.1000	0.7111	754.5200	0.7545	6.106	0	0	0
2016/07/20	R211	03/11/2016			Bond Future	142.4611	142.4611	142.5045	142.5045	0.030	0.0000	0.0000	0
2016/07/20	R211	03/11/2016	141.76	Call	Bond Future	701.1000	0.7011	744.5200	0.7445	6.193	0	0	0
2016/07/20	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	R211	03/11/2016	141.74	Call	Bond Future	721.1000	0.7211	764.5200	0.7645	6.021	0	0	0
2016/07/20	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	R212	04/08/2016	142.43	Call	Bond Future	3,666.8400	3.6668	3,715.6900	3.7157	1.332	0	0	0
2016/07/20	R212	04/08/2016			Bond Future	146.0968	146.0968	146.1457	146.1457	0.033	0.0000	0.0000	4,524
2016/07/20	R212	04/08/2016	142.44	Call	Bond Future	3,656.8400	3.6568	3,705.6900	3.7057	1.336	0	0	0
2016/07/20	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	R212	04/08/2016	142.42	Call	Bond Future	3,676.8400	3.6768	3,725.6900	3.7257	1.329	0	0	0
2016/07/20	R212	03/11/2016			Bond Future	148.8662	148.8662	148.9140	148.9140	0.032	0.0000	0.0000	0
2016/07/20	R212	03/11/2016	148.11	Call	Bond Future	756.2100	0.7562	804.0100	0.8040	6.321	0	0	0
2016/07/20	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	R212	03/11/2016	148.12	Call	Bond Future	746.2100	0.7462	794.0100	0.7940	6.406	0	0	0
2016/07/20	R212	03/11/2016	148.10	Call	Bond Future	766.2100	0.7662	814.0100	0.8140	6.238	0	0	0
2016/07/20	R213	04/08/2016			Bond Future	9.2500	85.2925	9.2183	85.5115	(0.343)	0.0000	0.0000	43,896
2016/07/20	R213	04/08/2016	8.99	Put	Bond Future	2,088.3000	2.0883	1,900.9400	1.9009	(8.972)	0	0	0
2016/07/20	R213	04/08/2016	9.01	Put	Bond Future	1,977.2200	1.9772	1,793.5300	1.7935	(9.290)	0	0	0
2016/07/20	R213	04/08/2016	9.00	Put	Bond Future	2,032.4000	2.0324	1,846.7400	1.8467	(9.135)	0	0	0
2016/07/20	R213	04/08/2016	9.01	Call	Bond Future	298.5700	0.2986	333.8900	0.3339	11.830	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
2016/07/20	R213	04/08/2016	8.99	Call	Bond Future	267.5900	0.2676	299.2400	0.2992	11.828	0	0	0
2016/07/20	R213	04/08/2016	9.00	Call	Bond Future	282.7600	0.2828	316.1100	0.3161	11.794	0	0	0
2016/07/20	R213	03/11/2016			Bond Future	9.2950	83.3535	9.2625	83.5756	(0.350)	0.0000	0.0000	0
2016/07/20	R213	03/11/2016	10.18	Put	Bond Future	521.8000	0.5218	487.7600	0.4878	(6.524)	0	0	0
2016/07/20	R213	03/11/2016	10.20	Put	Bond Future	502.1700	0.5022	467.6500	0.4677	(6.874)	0	0	0
2016/07/20	R213	03/11/2016	10.18	Call	Bond Future	6,254.9000	6.2549	6,442.9400	6.4429	3.006	0	0	0
2016/07/20	R213	03/11/2016	10.19	Put	Bond Future	511.8500	0.5119	477.6200	0.4776	(6.688)	0	0	0
2016/07/20	R213	03/11/2016	10.19	Call	Bond Future	6,306.4400	6.3064	6,494.2900	6.4943	2.979	0	0	0
2016/07/20	R213	03/11/2016	10.20	Call	Bond Future	6,358.1700	6.3582	6,545.7300	6.5457	2.950	0	0	0
2016/07/20	R213	02/02/2017	9.40	Call	Bond Future	3,404.8300	3.4048	3,516.2200	3.5162	3.272	0	0	0
2016/07/20	R213	02/02/2017	9.42	Call	Bond Future	3,476.1400	3.4761	3,589.0500	3.5890	3.248	0	0	0
2016/07/20	R213	02/02/2017			Bond Future	9.3362	85.0007	9.3027	85.2268	(0.359)	0.0000	0.0000	0
2016/07/20	R213	02/02/2017	9.41	Call	Bond Future	3,440.5200	3.4405	3,552.4200	3.5524	3.252	0	0	0
2016/07/20	R213	02/02/2017	9.40	Put	Bond Future	2,976.6600	2.9767	2,861.9300	2.8619	(3.854)	0	0	0
2016/07/20	R213	02/02/2017	9.42	Put	Bond Future	2,914.3700	2.9144	2,801.1600	2.8012	(3.885)	0	0	0
2016/07/20	R213	02/02/2017	9.41	Put	Bond Future	2,945.5100	2.9455	2,831.2900	2.8313	(3.878)	0	0	0
2016/07/20	R214	04/08/2016	9.24	Call	Bond Future	384.1200	0.3841	405.2500	0.4052	5.501	0	0	0
2016/07/20	R214	04/08/2016	9.25	Put	Bond Future	1,916.7200	1.9167	1,782.0100	1.7820	(7.028)	0	0	0
2016/07/20	R214	04/08/2016	11.30	Call	Bond Future	11,607.5200	11.6075	11,764.5800	11.7646	1.353	0	0	5,610
2016/07/20	R214	04/08/2016			Bond Future	9.4543	74.8583	9.4328	75.0153	(0.228)	0.0000	0.0000	29,156
2016/07/20	R214	04/08/2016	8.55	Put	Bond Future	7,109.1800	7.1092	6,952.0200	6.9520	(2.211)	0	0	0
2016/07/20	R214	04/08/2016	9.30	Call	Bond Future	513.6700	0.5137	543.9800	0.5440	5.901	0	0	1,300
2016/07/20	R214	04/08/2016	9.25	Call	Bond Future	403.8800	0.4039	426.2300	0.4262	5.534	0	0	0
2016/07/20	R214	04/08/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/20	R214	04/08/2016	10.30	Put	Bond Future	8.2400	0.0082	5.7100	0.0057	(30.704)	0	0	0
2016/07/20	R214	04/08/2016	9.26	Call	Bond Future	424.3600	0.4244	448.1900	0.4482	5.616	0	0	0
2016/07/20	R214	04/08/2016	8.55	Call	Bond Future	1.5700	0.0016	1.4700	0.0015	(6.369)	0	0	1,300
2016/07/20	R214	04/08/2016	9.30	Put	Bond Future	1,651.5600	1.6516	1,524.8100	1.5248	(7.675)	0	0	0
2016/07/20	R214	04/08/2016	9.24	Put	Bond Future	1,972.3300	1.9723	1,836.4000	1.8364	(6.892)	0	0	0
2016/07/20	R214	04/08/2016	10.30	Call	Bond Future	5,754.9300	5.7549	5,909.4600	5.9095	2.685	0	0	5,610
2016/07/20	R214	04/08/2016	9.26	Put	Bond Future	1,861.9600	1.8620	1,728.7300	1.7287	(7.155)	0	0	0
2016/07/20	R214	03/11/2016	10.35	Put	Bond Future	642.2300	0.6422	619.1200	0.6191	(3.598)	0	0	0
2016/07/20	R214	03/11/2016			Bond Future	9.4964	72.9758	9.4745	73.1348	(0.231)	0.0000	0.0000	3,395
2016/07/20	R214	03/11/2016	10.34	Put	Bond Future	653.7700	0.6538	631.2100	0.6312	(3.451)	0	0	0
2016/07/20	R214	03/11/2016	10.35	Call	Bond Future	6,396.3500	6.3963	6,532.2500	6.5323	2.125	0	0	0
2016/07/20	R214	03/11/2016	10.33	Call	Bond Future	6,293.6700	6.2937	6,430.6700	6.4307	2.177	0	0	0
2016/07/20	R214	03/11/2016	10.34	Call	Bond Future	6,344.9700	6.3450	6,481.4200	6.4814	2.151	0	0	0
2016/07/20	R214	03/11/2016	10.33	Put	Bond Future	665.5000	0.6655	643.4900	0.6435	(3.307)	0	0	0
2016/07/20	R214	02/02/2017			Bond Future	9.5354	74.4178	9.5128	74.5798	(0.237)	0.0000	0.0000	0
2016/07/20	R214	02/02/2017	9.67	Call	Bond Future	3,974.2600	3.9743	4,099.4000	4.0994	3.149	0	0	0
2016/07/20	R214	02/02/2017	9.66	Put	Bond Future	3,051.7600	3.0518	3,014.2600	3.0143	(1.229)	0	0	0
2016/07/20	R214	02/02/2017	9.68	Put	Bond Future	2,988.1400	2.9881	2,952.2000	2.9522	(1.203)	0	0	0
2016/07/20	R214	02/02/2017	9.67	Put	Bond Future	3,019.9300	3.0199	2,983.0900	2.9831	(1.220)	0	0	0
2016/07/20	R214	02/02/2017	9.68	Call	Bond Future	4,012.5300	4.0125	4,138.5700	4.1386	3.141	0	0	0
2016/07/20	R214	02/02/2017	9.66	Call	Bond Future	3,935.9300	3.9359	4,060.4100	4.0604	3.163	0	0	0
2016/07/20	R248	04/08/2016			Bond Future	9.5399	96.0257	9.5182	96.2259	(0.227)	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
2016/07/20	R248	04/08/2016	9.25	Call	Bond Future	368.7400	0.3687	377.8400	0.3778	2.468	0	0	0
2016/07/20	R248	04/08/2016	9.24	Put	Bond Future	3,195.9500	3.1960	3,003.9200	3.0039	(6.009)	0	0	0
2016/07/20	R248	04/08/2016	9.26	Put	Bond Future	3,040.1100	3.0401	2,849.9400	2.8499	(6.255)	0	0	0
2016/07/20	R248	04/08/2016	9.25	Put	Bond Future	3,117.5600	3.1176	2,926.4300	2.9264	(6.131)	0	0	0
2016/07/20	R248	04/08/2016	9.26	Call	Bond Future	388.5200	0.3885	398.5800	0.3986	2.589	0	0	0
2016/07/20	R248	04/08/2016	9.24	Call	Bond Future	349.7200	0.3497	357.9200	0.3579	2.345	0	0	0
2016/07/20	R248	03/11/2016	10.38	Call	Bond Future	7,795.2600	7.7953	7,973.3200	7.9733	2.284	0	0	0
2016/07/20	R248	03/11/2016			Bond Future	9.5844	93.4019	9.5623	93.6047	(0.231)	0.0000	0.0000	1,691
2016/07/20	R248	03/11/2016	10.39	Call	Bond Future	7,858.5800	7.8586	8,037.0300	8.0370	2.271	0	0	0
2016/07/20	R248	03/11/2016	10.37	Put	Bond Future	1,009.3100	1.0093	983.9000	0.9839	(2.518)	0	0	0
2016/07/20	R248	03/11/2016	10.39	Put	Bond Future	976.1400	0.9761	951.8000	0.9518	(2.493)	0	0	0
2016/07/20	R248	03/11/2016	10.37	Call	Bond Future	7,732.1800	7.7322	7,909.5600	7.9096	2.294	0	0	0
2016/07/20	R248	03/11/2016	10.38	Put	Bond Future	992.5300	0.9925	967.8000	0.9678	(2.492)	0	0	0
2016/07/20	R248	02/02/2017	9.76	Put	Bond Future	3,992.5300	3.9925	3,938.9100	3.9389	(1.343)	0	0	0
2016/07/20	R248	02/02/2017	9.78	Put	Bond Future	3,912.3600	3.9124	3,860.1500	3.8601	(1.334)	0	0	0
2016/07/20	R248	02/02/2017			Bond Future	9.6260	95.2477	9.6033	95.4541	(0.236)	0.0000	0.0000	0
2016/07/20	R248	02/02/2017	9.77	Put	Bond Future	3,952.4100	3.9524	3,899.3600	3.8994	(1.342)	0	0	0
2016/07/20	R248	02/02/2017	9.76	Call	Bond Future	5,195.4500	5.1954	5,348.2800	5.3483	2.942	0	0	0
2016/07/20	R248	02/02/2017	9.77	Call	Bond Future	5,243.9500	5.2439	5,397.3500	5.3974	2.925	0	0	0
2016/07/20	R248	02/02/2017	9.78	Call	Bond Future	5,292.3600	5.2924	5,446.6000	5.4466	2.914	0	0	0

**Total**

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