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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/07/2016 TO 21/07/2016

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
2016/07/21	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	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
2016/07/21	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	2025	04/08/2016			Bond Future	127.6544	127.6544	127.6687	127.6687	0.011	0.0000	0.0000	2,700
2016/07/21	2025	04/08/2016	123.86	Call	Bond Future	3,794.4000	3.7944	3,808.6900	3.8087	0.377	0	0	0
2016/07/21	2025	04/08/2016	123.87	Call	Bond Future	3,784.4000	3.7844	3,798.6900	3.7987	0.378	0	0	0
2016/07/21	2025	04/08/2016	123.85	Call	Bond Future	3,804.4000	3.8044	3,818.6900	3.8187	0.376	0	0	0
2016/07/21	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	2025	03/11/2016			Bond Future	130.0725	130.0725	130.0867	130.0867	0.011	0.0000	0.0000	0
2016/07/21	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	2025	03/11/2016	129.21	Call	Bond Future	862.5000	0.8625	876.6900	0.8767	1.645	0	0	0
2016/07/21	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	2025	03/11/2016	129.22	Call	Bond Future	852.5000	0.8525	866.6900	0.8667	1.665	0	0	0
2016/07/21	2025	03/11/2016	129.23	Call	Bond Future	842.5000	0.8425	856.6900	0.8567	1.684	0	0	0
2016/07/21	2030	04/08/2016	10.17	Call	Bond Future	6,649.4200	6.6494	6,941.5600	6.9416	4.393	0	0	0
2016/07/21	2030	04/08/2016			Bond Future	9.1889	91.1312	9.1481	91.4234	(0.444)	0.0000	0.0000	27,010
2016/07/21	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	2030	03/11/2016			Bond Future	9.2318	92.8519	9.1898	93.1492	(0.455)	0.0000	0.0000	4,760
2016/07/21	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	2030	03/11/2016	9.33	Call	Bond Future	688.9900	0.6890	986.3700	0.9864	43.162	0	0	0
2016/07/21	2030	03/11/2016	9.34	Call	Bond Future	758.7600	0.7588	1,056.1400	1.0561	39.193	0	0	0
2016/07/21	2030	03/11/2016	9.35	Call	Bond Future	828.4600	0.8285	1,125.8400	1.1258	35.896	0	0	0
2016/07/21	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	2032	04/08/2016	9.01	Call	Bond Future	235.8200	0.2358	273.5500	0.2736	15.999	0	0	0
2016/07/21	2032	04/08/2016			Bond Future	9.3042	94.3583	9.2635	94.6706	(0.438)	0.0000	0.0000	11,997
2016/07/21	2032	04/08/2016	8.99	Call	Bond Future	209.1800	0.2092	242.7800	0.2428	16.063	0	0	0
2016/07/21	2032	04/08/2016	9.00	Call	Bond Future	222.1900	0.2222	257.8100	0.2578	16.031	0	0	0
2016/07/21	2032	04/08/2016	8.99	Put	Bond Future	2,657.2600	2.6573	2,378.5200	2.3785	(10.490)	0	0	0
2016/07/21	2032	04/08/2016	9.01	Put	Bond Future	2,525.2700	2.5253	2,250.6600	2.2507	(10.874)	0	0	0
2016/07/21	2032	04/08/2016	9.00	Put	Bond Future	2,590.9000	2.5909	2,314.1800	2.3142	(10.680)	0	0	0
2016/07/21	2032	03/11/2016			Bond Future	9.3506	91.9812	9.3086	92.2992	(0.449)	0.0000	0.0000	0
2016/07/21	2032	03/11/2016	10.28	Put	Bond Future	553.3600	0.5534	500.1500	0.5002	(9.616)	0	0	0
2016/07/21	2032	03/11/2016	10.30	Put	Bond Future	531.0400	0.5310	479.5100	0.4795	(9.704)	0	0	0
2016/07/21	2032	03/11/2016	10.29	Put	Bond Future	542.1100	0.5421	489.7400	0.4897	(9.660)	0	0	0
2016/07/21	2032	03/11/2016	10.30	Call	Bond Future	7,307.2100	7.3072	7,573.7400	7.5737	3.647	0	0	0
2016/07/21	2032	03/11/2016	10.28	Call	Bond Future	7,194.5400	7.1945	7,459.3900	7.4594	3.681	0	0	0
2016/07/21	2032	03/11/2016	10.29	Call	Bond Future	7,250.8200	7.2508	7,516.5100	7.5165	3.664	0	0	0

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2016/07/21	2032	02/02/2017	9.53	Call	Bond Future	4,118.7800	4.1188	4,293.5400	4.2935	4.243	0	0	0
2016/07/21	2032	02/02/2017			Bond Future	9.3917	93.7988	9.3488	94.1205	(0.458)	0.0000	0.0000	0
2016/07/21	2032	02/02/2017	9.51	Call	Bond Future	4,037.8200	4.0378	4,210.5000	4.2105	4.277	0	0	0
2016/07/21	2032	02/02/2017	9.52	Call	Bond Future	4,078.0700	4.0781	4,251.7900	4.2518	4.260	0	0	0
2016/07/21	2032	02/02/2017	9.51	Put	Bond Future	3,161.4000	3.1614	3,012.4200	3.0124	(4.712)	0	0	0
2016/07/21	2032	02/02/2017	9.53	Put	Bond Future	3,095.3500	3.0954	2,948.4500	2.9485	(4.746)	0	0	0
2016/07/21	2032	02/02/2017	9.52	Put	Bond Future	3,128.1000	3.1281	2,980.1600	2.9802	(4.729)	0	0	0
2016/07/21	2033	04/08/2016	104.99	Call	Bond Future	2,920.8200	2.9208	2,629.1100	2.6291	(9.987)	0	0	0
2016/07/21	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	2033	04/08/2016			Bond Future	107.9108	107.9108	107.6191	107.6191	(0.270)	0.0000	0.0000	4,368
2016/07/21	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	2033	04/08/2016	105.00	Call	Bond Future	2,910.8200	2.9108	2,619.1100	2.6191	(10.022)	0	0	0
2016/07/21	2033	04/08/2016	105.01	Call	Bond Future	2,900.8200	2.9008	2,609.1100	2.6091	(10.056)	0	0	0
2016/07/21	2033	03/11/2016			Bond Future	108.9381	108.9381	108.6406	108.6406	(0.273)	0.0000	0.0000	0
2016/07/21	2033	03/11/2016	109.16	Put	Bond Future	221.9300	0.2219	519.3700	0.5194	134.024	0	0	0
2016/07/21	2033	03/11/2016	109.17	Put	Bond Future	231.9300	0.2319	529.3700	0.5294	128.246	0	0	0
2016/07/21	2033	03/11/2016	109.18	Put	Bond Future	241.9300	0.2419	539.3700	0.5394	122.945	0	0	0
2016/07/21	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	2037	04/08/2016			Bond Future	9.4388	91.7856	9.4030	92.0862	(0.379)	0.0000	0.0000	40,481
2016/07/21	2037	04/08/2016	9.24	Put	Bond Future	2,160.6000	2.1606	1,915.6800	1.9157	(11.336)	0	0	0
2016/07/21	2037	04/08/2016	9.26	Put	Bond Future	2,036.9600	2.0370	1,797.5400	1.7975	(11.754)	0	0	0
2016/07/21	2037	04/08/2016	9.24	Call	Bond Future	468.5800	0.4686	524.2700	0.5243	11.885	0	0	0
2016/07/21	2037	04/08/2016	9.25	Put	Bond Future	2,098.1600	2.0982	1,855.9500	1.8559	(11.544)	0	0	0
2016/07/21	2037	04/08/2016	9.25	Call	Bond Future	492.4400	0.4924	550.8400	0.5508	11.859	0	0	0
2016/07/21	2037	04/08/2016	9.26	Call	Bond Future	517.4100	0.5174	578.6000	0.5786	11.826	0	0	0
2016/07/21	2037	03/11/2016	10.35	Call	Bond Future	7,539.3100	7.5393	7,784.9100	7.7849	3.258	0	0	0
2016/07/21	2037	03/11/2016	10.36	Put	Bond Future	736.5800	0.7366	677.1100	0.6771	(8.074)	0	0	0
2016/07/21	2037	03/11/2016			Bond Future	9.4820	93.5186	9.4453	93.8245	(0.387)	0.0000	0.0000	0
2016/07/21	2037	03/11/2016	10.36	Call	Bond Future	7,598.6000	7.5986	7,845.0700	7.8451	3.244	0	0	0
2016/07/21	2037	03/11/2016	10.37	Call	Bond Future	7,658.0100	7.6580	7,905.3300	7.9053	3.230	0	0	0
2016/07/21	2037	03/11/2016	10.35	Put	Bond Future	750.7800	0.7508	690.4400	0.6904	(8.037)	0	0	0
2016/07/21	2037	03/11/2016	10.37	Put	Bond Future	722.6100	0.7226	663.9900	0.6640	(8.112)	0	0	0
2016/07/21	2037	02/02/2017	9.68	Put	Bond Future	3,418.8300	3.4188	3,278.4000	3.2784	(4.108)	0	0	0
2016/07/21	2037	02/02/2017			Bond Future	9.5209	91.1097	9.4834	91.4191	(0.394)	0.0000	0.0000	0
2016/07/21	2037	02/02/2017	9.67	Put	Bond Future	3,454.8200	3.4548	3,313.4200	3.3134	(4.093)	0	0	0
2016/07/21	2037	02/02/2017	9.68	Call	Bond Future	4,714.0800	4.7141	4,883.0900	4.8831	3.585	0	0	0
2016/07/21	2037	02/02/2017	9.66	Call	Bond Future	4,624.8700	4.6249	4,791.9200	4.7919	3.612	0	0	0
2016/07/21	2037	02/02/2017	9.67	Call	Bond Future	4,669.5100	4.6695	4,837.5500	4.8375	3.599	0	0	0
2016/07/21	2037	02/02/2017	9.66	Put	Bond Future	3,490.8600	3.4909	3,348.4700	3.3485	(4.079)	0	0	0
2016/07/21	2038	04/08/2016			Bond Future	133.7367	133.7367	133.5225	133.5225	(0.160)	0.0000	0.0000	21,342
2016/07/21	2038	04/08/2016	129.31	Call	Bond Future	4,426.6900	4.4267	4,212.5400	4.2125	(4.838)	0	0	0
2016/07/21	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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2016/07/21	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	2038	04/08/2016	129.32	Call	Bond Future	4,416.6900	4.4167	4,202.5400	4.2025	(4.849)	0	0	0
2016/07/21	2038	04/08/2016	129.30	Call	Bond Future	4,436.6900	4.4367	4,222.5400	4.2225	(4.827)	0	0	0
2016/07/21	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	2038	03/11/2016			Bond Future	136.2700	136.2700	136.0515	136.0515	(0.160)	0.0000	0.0000	0
2016/07/21	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	2038	03/11/2016	136.31	Put	Bond Future	40.0200	0.0400	258.5500	0.2586	546.052	0	0	0
2016/07/21	2038	03/11/2016	136.33	Put	Bond Future	60.0200	0.0600	278.5500	0.2786	364.095	0	0	0
2016/07/21	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	2038	03/11/2016	136.32	Put	Bond Future	50.0200	0.0500	268.5500	0.2686	436.885	0	0	0
2016/07/21	2040	04/08/2016			Bond Future	9.4787	95.7636	9.4379	96.1317	(0.430)	0.0000	0.0000	3,651
2016/07/21	2040	04/08/2016	9.49	Put	Bond Future	1,156.8600	1.1569	948.4400	0.9484	(18.016)	0	0	0
2016/07/21	2040	04/08/2016	9.50	Call	Bond Future	1,305.2100	1.3052	1,469.4400	1.4694	12.583	0	0	0
2016/07/21	2040	04/08/2016	9.51	Call	Bond Future	1,352.9800	1.3530	1,521.7500	1.5218	12.474	0	0	0
2016/07/21	2040	04/08/2016	9.49	Call	Bond Future	1,258.7300	1.2587	1,418.4200	1.4184	12.687	0	0	0
2016/07/21	2040	04/08/2016	9.51	Put	Bond Future	1,071.5600	1.0716	872.2200	0.8722	(18.603)	0	0	0
2016/07/21	2040	04/08/2016	9.50	Put	Bond Future	1,113.5000	1.1135	909.6200	0.9096	(18.310)	0	0	0
2016/07/21	2040	03/11/2016			Bond Future	9.5217	97.5717	9.4799	97.9465	(0.440)	0.0000	0.0000	0
2016/07/21	2040	03/11/2016	9.69	Put	Bond Future	2,533.7600	2.5338	2,368.2500	2.3682	(6.532)	0	0	0
2016/07/21	2040	03/11/2016	9.71	Put	Bond Future	2,461.1100	2.4611	2,298.7800	2.2988	(6.596)	0	0	0
2016/07/21	2040	03/11/2016	9.70	Put	Bond Future	2,497.2300	2.4972	2,333.3100	2.3333	(6.564)	0	0	0
2016/07/21	2040	03/11/2016	9.71	Call	Bond Future	4,117.4500	4.1175	4,329.9400	4.3299	5.161	0	0	0
2016/07/21	2040	03/11/2016	9.69	Call	Bond Future	4,016.3900	4.0164	4,225.7000	4.2257	5.211	0	0	0
2016/07/21	2040	03/11/2016	9.70	Call	Bond Future	4,066.7800	4.0668	4,277.6800	4.2777	5.186	0	0	0
2016/07/21	2044	04/08/2016	9.50	Call	Bond Future	1,120.6800	1.1207	1,265.4200	1.2654	12.915	0	0	0
2016/07/21	2044	04/08/2016			Bond Future	9.5236	92.7405	9.4828	93.1110	(0.428)	0.0000	0.0000	19,244
2016/07/21	2044	04/08/2016	9.51	Call	Bond Future	1,164.2300	1.1642	1,313.4200	1.3134	12.814	0	0	0
2016/07/21	2044	04/08/2016	9.49	Put	Bond Future	1,383.4000	1.3834	1,153.2600	1.1533	(16.636)	0	0	0
2016/07/21	2044	04/08/2016	9.51	Put	Bond Future	1,287.1900	1.2872	1,065.9200	1.0659	(17.190)	0	0	0
2016/07/21	2044	04/08/2016	9.49	Call	Bond Future	1,078.4300	1.0784	1,218.7500	1.2188	13.012	0	0	0
2016/07/21	2044	04/08/2016	9.50	Put	Bond Future	1,334.5700	1.3346	1,108.8500	1.1089	(16.913)	0	0	0
2016/07/21	2044	03/11/2016			Bond Future	9.5661	94.4916	9.5242	94.8687	(0.437)	0.0000	0.0000	285
2016/07/21	2044	03/11/2016	10.42	Call	Bond Future	8,037.7400	8.0377	8,338.6800	8.3387	3.744	0	0	0
2016/07/21	2044	03/11/2016	10.41	Put	Bond Future	892.9600	0.8930	815.7300	0.8157	(8.649)	0	0	0
2016/07/21	2044	03/11/2016	10.43	Put	Bond Future	863.1200	0.8631	787.9000	0.7879	(8.715)	0	0	0
2016/07/21	2044	03/11/2016	10.42	Put	Bond Future	878.0000	0.8780	801.7700	0.8018	(8.682)	0	0	0
2016/07/21	2044	03/11/2016	10.43	Call	Bond Future	8,100.9500	8.1010	8,402.9000	8.4029	3.727	0	0	0
2016/07/21	2044	03/11/2016	10.41	Call	Bond Future	7,974.4900	7.9745	8,274.4300	8.2744	3.761	0	0	0
2016/07/21	2044	02/02/2017			Bond Future	9.6045	91.9767	9.5618	92.3587	(0.445)	0.0000	0.0000	0
2016/07/21	2044	02/02/2017	9.77	Call	Bond Future	5,246.9700	5.2470	5,458.2000	5.4582	4.026	0	0	0
2016/07/21	2044	02/02/2017	9.76	Put	Bond Future	3,830.1700	3.8302	3,658.2000	3.6582	(4.490)	0	0	0
2016/07/21	2044	02/02/2017	9.78	Put	Bond Future	3,753.1700	3.7532	3,583.5200	3.5835	(4.520)	0	0	0
2016/07/21	2044	02/02/2017	9.77	Put	Bond Future	3,791.6400	3.7916	3,620.8300	3.6208	(4.505)	0	0	0
2016/07/21	2044	02/02/2017	9.78	Call	Bond Future	5,295.1600	5.2952	5,507.5500	5.5075	4.011	0	0	0
2016/07/21	2044	02/02/2017	9.76	Call	Bond Future	5,198.7000	5.1987	5,408.7700	5.4088	4.041	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
2016/07/21	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	2046	04/08/2016			Bond Future	134.1250	134.1250	134.1404	134.1404	0.011	0.0000	0.0000	17,253
2016/07/21	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	2046	04/08/2016	129.00	Call	Bond Future	5,124.9900	5.1250	5,140.4100	5.1404	0.301	0	0	0
2016/07/21	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	2046	04/08/2016	129.01	Call	Bond Future	5,114.9900	5.1150	5,130.4100	5.1304	0.301	0	0	0
2016/07/21	2046	04/08/2016	129.02	Call	Bond Future	5,104.9900	5.1050	5,120.4100	5.1204	0.302	0	0	0
2016/07/21	2046	03/11/2016	137.07	Put	Bond Future	1,906.4200	1.9064	1,890.9000	1.8909	(0.814)	0	0	0
2016/07/21	2046	03/11/2016			Bond Future	135.1636	135.1636	135.1791	135.1791	0.011	0.0000	0.0000	0
2016/07/21	2046	03/11/2016	137.09	Put	Bond Future	1,926.4200	1.9264	1,910.9000	1.9109	(0.806)	0	0	0
2016/07/21	2046	03/11/2016	137.08	Put	Bond Future	1,916.4200	1.9164	1,900.9000	1.9009	(0.810)	0	0	0
2016/07/21	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	2050	04/08/2016	139.14	Call	Bond Future	3,549.8100	3.5498	3,566.4200	3.5664	0.468	0	0	0
2016/07/21	2050	04/08/2016			Bond Future	142.6898	142.6898	142.7064	142.7064	0.012	0.0000	0.0000	21,699
2016/07/21	2050	04/08/2016	139.12	Call	Bond Future	3,569.8100	3.5698	3,586.4200	3.5864	0.465	0	0	0
2016/07/21	2050	04/08/2016	139.13	Call	Bond Future	3,559.8100	3.5598	3,576.4200	3.5764	0.467	0	0	0
2016/07/21	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	2050	03/11/2016	149.52	Put	Bond Future	4,127.2000	4.1272	4,110.4800	4.1105	(0.405)	0	0	0
2016/07/21	2050	03/11/2016			Bond Future	145.3928	145.3928	145.4095	145.4095	0.011	0.0000	0.0000	0
2016/07/21	2050	03/11/2016	149.54	Put	Bond Future	4,147.2000	4.1472	4,130.4800	4.1305	(0.403)	0	0	0
2016/07/21	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	2050	03/11/2016	149.53	Put	Bond Future	4,137.2000	4.1372	4,120.4800	4.1205	(0.404)	0	0	0
2016/07/21	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	AL37	04/08/2016			Index Future	492.3180	492.3180	493.2890	493.2890	0.197	0.0000	0.0000	15
2016/07/21	AL37	03/11/2016			Index Future	501.7150	501.7150	502.7030	502.7030	0.197	0.0000	0.0000	0
2016/07/21	AL7T	04/08/2016			Index Future	571.5330	571.5330	573.0280	573.0280	0.262	0.0000	0.0000	11
2016/07/21	AL7T	03/11/2016			Index Future	582.4420	582.4420	583.9640	583.9640	0.261	0.0000	0.0000	0
2016/07/21	ALBI	04/08/2016			Index Future	519.9230	519.9230	521.4070	521.4070	0.285	0.0000	0.0000	724
2016/07/21	ALBI	03/11/2016			Index Future	529.8460	529.8460	531.3570	531.3570	0.285	0.0000	0.0000	20
2016/07/21	ALBI	02/02/2017			Index Future	540.3130	540.3130	541.8390	541.8390	0.282	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
2016/07/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/07/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	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
2016/07/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/21	EL28	04/08/2016			Bond Future	132.0230	132.0230	131.6404	131.6404	(0.290)	0.0000	0.0000	0
2016/07/21	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	EL28	04/08/2016	126.86	Call	Bond Future	5,163.0400	5.1630	4,780.3800	4.7804	(7.412)	0	0	0
2016/07/21	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	EL28	04/08/2016	126.87	Call	Bond Future	5,153.0400	5.1530	4,770.3800	4.7704	(7.426)	0	0	0
2016/07/21	EL28	04/08/2016	126.88	Call	Bond Future	5,143.0400	5.1430	4,760.3800	4.7604	(7.440)	0	0	0
2016/07/21	EL28	03/11/2016	132.17	Call	Bond Future	693.5100	0.6935	303.1600	0.3032	(56.286)	0	0	0
2016/07/21	EL28	03/11/2016			Bond Future	132.8635	132.8635	132.4732	132.4732	(0.294)	0.0000	0.0000	0
2016/07/21	EL28	03/11/2016	132.15	Call	Bond Future	713.5100	0.7135	323.1600	0.3232	(54.708)	0	0	0
2016/07/21	EL28	03/11/2016	132.16	Call	Bond Future	703.5100	0.7035	313.1600	0.3132	(55.486)	0	0	0
2016/07/21	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	ES33	04/08/2016			Bond Future	10.3090	80.6392	10.2729	80.8772	(0.350)	0.0000	0.0000	8,789
2016/07/21	ES33	04/08/2016	10.24	Put	Bond Future	456.3600	0.4564	218.3300	0.2183	(52.158)	0	0	0
2016/07/21	ES33	04/08/2016	10.26	Put	Bond Future	323.6100	0.3236	85.5800	0.0856	(73.555)	0	0	0
2016/07/21	ES33	04/08/2016	10.25	Put	Bond Future	389.9400	0.3899	151.9100	0.1519	(61.043)	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
2016/07/21	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	ES33	03/11/2016			Bond Future	10.3840	78.3693	10.3468	78.6116	(0.358)	0.0000	0.0000	0
2016/07/21	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	ES33	03/11/2016	11.31	Call	Bond Future	5,682.7600	5.6828	5,925.0900	5.9251	4.264	0	0	0
2016/07/21	ES33	03/11/2016	11.29	Call	Bond Future	5,566.8500	5.5668	5,809.1800	5.8092	4.353	0	0	0
2016/07/21	ES33	03/11/2016	11.30	Call	Bond Future	5,624.8400	5.6248	5,867.1700	5.8672	4.308	0	0	0
2016/07/21	ES33	02/02/2017			Bond Future	10.4571	79.9179	10.4191	80.1627	(0.364)	0.0000	0.0000	0
2016/07/21	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	ES33	02/02/2017	10.59	Call	Bond Future	845.7000	0.8457	1,090.5700	1.0906	28.955	0	0	0
2016/07/21	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	ES33	02/02/2017	10.60	Call	Bond Future	908.7900	0.9088	1,153.6600	1.1537	26.945	0	0	0
2016/07/21	ES33	02/02/2017	10.61	Call	Bond Future	971.8000	0.9718	1,216.6700	1.2167	25.198	0	0	0
2016/07/21	ES42	04/08/2016			Bond Future	10.4387	85.2439	10.3977	85.5555	(0.393)	0.0000	0.0000	7,270
2016/07/21	ES42	03/11/2016			Bond Future	10.5117	82.5910	10.4694	82.9082	(0.403)	0.0000	0.0000	0
2016/07/21	GOVI	04/08/2016	520.99	Put	GOVI	31,980.0000	3.1980	17,940.0000	1.7940	(43.902)	0	0	0
2016/07/21	GOVI	04/08/2016			GOVI	517.7920	517.7920	519.1960	519.1960	0.271	0.0000	0.0000	449
2016/07/21	GOVI	04/08/2016	521.01	Put	GOVI	32,180.0000	3.2180	18,140.0000	1.8140	(43.630)	0	0	0
2016/07/21	GOVI	04/08/2016	521.00	Put	GOVI	32,080.0000	3.2080	18,040.0000	1.8040	(43.766)	0	0	0
2016/07/21	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	GOVI	03/11/2016	476.11	Call	GOVI	515,650.0000	51.5650	529,940.0000	52.9940	2.771	0	0	0
2016/07/21	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	GOVI	03/11/2016			GOVI	527.6750	527.6750	529.1040	529.1040	0.271	0.0000	0.0000	137
2016/07/21	GOVI	03/11/2016	476.12	Call	GOVI	515,550.0000	51.5550	529,840.0000	52.9840	2.772	0	0	0
2016/07/21	GOVI	03/11/2016	476.13	Call	GOVI	515,450.0000	51.5450	529,740.0000	52.9740	2.772	0	0	0
2016/07/21	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	GOVI	02/02/2017	533.34	Call	GOVI	47,590.0000	4.7590	62,020.0000	6.2020	30.321	0	0	0
2016/07/21	GOVI	02/02/2017			GOVI	538.0990	538.0990	539.5420	539.5420	0.268	0.0000	0.0000	0
2016/07/21	GOVI	02/02/2017	533.32	Call	GOVI	47,790.0000	4.7790	62,220.0000	6.2220	30.195	0	0	0
2016/07/21	GOVI	02/02/2017	533.33	Call	GOVI	47,690.0000	4.7690	62,120.0000	6.2120	30.258	0	0	0
2016/07/21	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/07/21	IGOV	04/08/2016			Index Future	247.6050	247.6050	247.4920	247.4920	(0.046)	0.0000	0.0000	1,064
2016/07/21	IGOV	03/11/2016			Index Future	252.3460	252.3460	252.2300	252.2300	(0.046)	0.0000	0.0000	24
2016/07/21	IGOV	02/02/2017			Index Future	257.3460	257.3460	257.2210	257.2210	(0.049)	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
2016/07/21	ILBI	04/08/2016			Index Future	671.1280	671.1280	670.8500	670.8500	(0.041)	0.0000	0.0000	156
2016/07/21	ILBI	03/11/2016			Index Future	683.9320	683.9320	683.6480	683.6480	(0.042)	0.0000	0.0000	0
2016/07/21	IS01	19/12/2016			Interest Rate Swap	100.0774	100.0774	100.0691	100.0691	(0.008)	0.0000	0.0000	0
2016/07/21	IS01	16/03/2017			Interest Rate Swap	100.0466	100.0466	100.0261	100.0261	(0.020)	0.0000	0.0000	0
2016/07/21	IS01	15/06/2017			Interest Rate Swap	99.7119	99.7119	99.6755	99.6755	(0.037)	0.0000	0.0000	0
2016/07/21	IS01	21/09/2017			Interest Rate Swap	99.8150	99.8150	99.7653	99.7653	(0.050)	0.0000	0.0000	0
2016/07/21	IS02	18/12/2017			Interest Rate Swap	100.1575	100.1575	100.0935	100.0935	(0.064)	0.0000	0.0000	0
2016/07/21	IS02	16/03/2018			Interest Rate Swap	99.5078	99.5078	99.4295	99.4295	(0.079)	0.0000	0.0000	0
2016/07/21	IS02	15/06/2018			Interest Rate Swap	99.2404	99.2404	99.1397	99.1397	(0.101)	0.0000	0.0000	0
2016/07/21	IS02	21/09/2018			Interest Rate Swap	99.3782	99.3782	99.2566	99.2566	(0.122)	0.0000	0.0000	0
2016/07/21	IS05	17/12/2020			Interest Rate Swap	98.6864	98.6864	98.5250	98.5250	(0.164)	0.0000	0.0000	0
2016/07/21	IS05	16/03/2021			Interest Rate Swap	98.0674	98.0674	97.8906	97.8906	(0.180)	0.0000	0.0000	0
2016/07/21	IS05	15/06/2021			Interest Rate Swap	97.4070	97.4070	97.2175	97.2175	(0.194)	0.0000	0.0000	0
2016/07/21	IS05	21/09/2021			Interest Rate Swap	97.7063	97.7063	97.5136	97.5136	(0.197)	0.0000	0.0000	0
2016/07/21	IS10	17/12/2025			Interest Rate Swap	98.8625	98.8625	98.5898	98.5898	(0.276)	0.0000	0.0000	0
2016/07/21	IS10	16/03/2026			Interest Rate Swap	95.9770	95.9770	95.6974	95.6974	(0.291)	0.0000	0.0000	0
2016/07/21	IS10	15/06/2026			Interest Rate Swap	94.7644	94.7644	94.4791	94.4791	(0.301)	0.0000	0.0000	0
2016/07/21	IS10	21/09/2026			Interest Rate Swap	96.8400	96.8400	96.5521	96.5521	(0.297)	0.0000	0.0000	0
2016/07/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/07/21	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/07/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/07/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/07/21	JBAF	17/08/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/07/21	JBAF	21/09/2016			Jibar Tradeable Future	7.4000	92.6000	7.3900	92.6100	(0.135)	0.0000	0.0000	10
2016/07/21	JBAF	19/10/2016			Jibar Tradeable Future	7.4400	92.5600	7.4300	92.5700	(0.134)	0.0000	0.0000	0
2016/07/21	JBAF	16/11/2016			Jibar Tradeable Future	7.4500	92.5500	7.4400	92.5600	(0.134)	0.0000	0.0000	0
2016/07/21	JBAF	21/12/2016			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2016/07/21	JBAF	15/02/2017			Jibar Tradeable Future	7.5400	92.4600	7.5500	92.4500	0.133	0.0000	0.0000	0
2016/07/21	JBAF	15/03/2017			Jibar Tradeable Future	7.5800	92.4200	7.5900	92.4100	0.132	0.0000	0.0000	0
2016/07/21	JBAF	21/06/2017			Jibar Tradeable Future	7.6500	92.3500	7.6700	92.3300	0.261	0.0000	0.0000	0
2016/07/21	JBAF	20/09/2017			Jibar Tradeable Future	7.7000	92.3000	7.7100	92.2900	0.130	0.0000	0.0000	0
2016/07/21	JBAF	20/12/2017			Jibar Tradeable Future	7.7400	92.2600	7.7500	92.2500	0.129	0.0000	0.0000	0
2016/07/21	JBAF	20/03/2018			Jibar Tradeable Future	7.8000	92.2000	7.7700	92.2300	(0.385)	0.0000	0.0000	0
2016/07/21	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/07/21	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/07/21	R023	04/08/2016	8.24	Call	Bond Future	116.8400	0.1168	148.5200	0.1485	27.114	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
2016/07/21	R023	04/08/2016	8.25	Put	Bond Future	1,477.9400	1.4779	1,265.5600	1.2656	(14.370)	0	0	0
2016/07/21	R023	04/08/2016			Bond Future	8.5279	99.5806	8.4771	99.8266	(0.597)	0.0000	0.0000	11,634
2016/07/21	R023	04/08/2016	8.25	Call	Bond Future	124.8600	0.1249	158.4600	0.1585	26.910	0	0	0
2016/07/21	R023	04/08/2016	8.26	Call	Bond Future	133.3600	0.1334	168.9600	0.1690	26.695	0	0	0
2016/07/21	R023	04/08/2016	8.24	Put	Bond Future	1,519.0400	1.5190	1,304.7400	1.3047	(14.108)	0	0	0
2016/07/21	R023	04/08/2016	8.26	Put	Bond Future	1,437.3500	1.4374	1,226.9700	1.2270	(14.637)	0	0	0
2016/07/21	R023	03/11/2016	9.73	Put	Bond Future	141.0500	0.1411	119.9400	0.1199	(14.966)	0	0	0
2016/07/21	R023	03/11/2016			Bond Future	8.5689	97.5298	8.5155	97.7802	(0.623)	0.0000	0.0000	607
2016/07/21	R023	03/11/2016	9.75	Put	Bond Future	133.7800	0.1338	113.5800	0.1136	(15.099)	0	0	0
2016/07/21	R023	03/11/2016	9.73	Call	Bond Future	5,390.5000	5.3905	5,619.7600	5.6198	4.253	0	0	0
2016/07/21	R023	03/11/2016	9.74	Put	Bond Future	137.3700	0.1374	116.7200	0.1167	(15.032)	0	0	0
2016/07/21	R023	03/11/2016	9.74	Call	Bond Future	5,430.4600	5.4305	5,660.1800	5.6602	4.230	0	0	0
2016/07/21	R023	03/11/2016	9.75	Call	Bond Future	5,470.4800	5.4705	5,700.6500	5.7007	4.207	0	0	0
2016/07/21	R023	02/02/2017	8.85	Call	Bond Future	2,596.3300	2.5963	2,744.9700	2.7450	5.725	0	0	0
2016/07/21	R023	02/02/2017			Bond Future	8.6024	99.4568	8.5468	99.7094	(0.647)	0.0000	0.0000	0
2016/07/21	R023	02/02/2017	8.86	Call	Bond Future	2,623.3600	2.6234	2,772.8700	2.7729	5.699	0	0	0
2016/07/21	R023	02/02/2017	8.84	Put	Bond Future	1,500.2000	1.5002	1,395.4000	1.3954	(6.986)	0	0	0
2016/07/21	R023	02/02/2017	8.86	Put	Bond Future	1,464.8100	1.4648	1,361.7500	1.3618	(7.036)	0	0	0
2016/07/21	R023	02/02/2017	8.84	Call	Bond Future	2,569.4200	2.5694	2,717.1900	2.7172	5.751	0	0	0
2016/07/21	R023	02/02/2017	8.85	Put	Bond Future	1,482.4300	1.4824	1,378.5000	1.3785	(7.011)	0	0	0
2016/07/21	R035	04/08/2016			Bond Future	9.3837	99.4908	9.3430	99.8346	(0.434)	0.0000	0.0000	4,572
2016/07/21	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	R035	04/08/2016	10.35	Call	Bond Future	7,628.7700	7.6288	7,972.5500	7.9725	4.506	0	0	0
2016/07/21	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	R035	04/08/2016	10.36	Call	Bond Future	7,702.7100	7.7027	8,046.4900	8.0465	4.463	0	0	0
2016/07/21	R035	04/08/2016	10.37	Call	Bond Future	7,776.5600	7.7766	8,120.3400	8.1203	4.421	0	0	0
2016/07/21	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	R035	03/11/2016			Bond Future	9.4304	96.8677	9.3885	97.2178	(0.445)	0.0000	0.0000	0
2016/07/21	R035	03/11/2016	9.59	Call	Bond Future	1,314.5900	1.3146	1,664.6700	1.6647	26.630	0	0	0
2016/07/21	R035	03/11/2016	9.57	Call	Bond Future	1,151.3600	1.1514	1,501.4400	1.5014	30.406	0	0	0
2016/07/21	R035	03/11/2016	9.58	Call	Bond Future	1,233.0300	1.2330	1,583.1100	1.5831	28.392	0	0	0
2016/07/21	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	R186	04/08/2016	8.51	Put	Bond Future	2,242.5600	2.2426	1,984.0100	1.9840	(11.529)	0	0	0
2016/07/21	R186	04/08/2016	8.85	Call	Bond Future	1,113.2500	1.1133	1,265.4500	1.2655	13.672	0	0	750
2016/07/21	R186	04/08/2016	8.90	Call	Bond Future	1,334.0700	1.3341	1,506.1000	1.5061	12.895	0	0	500
2016/07/21	R186	04/08/2016	9.60	Call	Bond Future	5,667.8200	5.6678	5,960.8700	5.9609	5.170	0	0	0
2016/07/21	R186	04/08/2016	10.00	Put	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	6,500
2016/07/21	R186	04/08/2016			Bond Future	8.7883	112.9011	8.7476	113.1963	(0.464)	0.0000	0.0000	96,183
2016/07/21	R186	04/08/2016	8.50	Put	Bond Future	2,304.0300	2.3040	2,043.3500	2.0434	(11.314)	0	0	0
2016/07/21	R186	04/08/2016	9.30	Put	Bond Future	47.9300	0.0479	28.8800	0.0289	(39.745)	0	0	0
2016/07/21	R186	04/08/2016	9.20	Call	Bond Future	3,018.9800	3.0190	3,280.1300	3.2801	8.650	0	0	0
2016/07/21	R186	04/08/2016	9.25	Put	Bond Future	68.4300	0.0684	42.7200	0.0427	(37.571)	0	0	1,000
2016/07/21	R186	04/08/2016	9.35	Put	Bond Future	33.0500	0.0331	19.1900	0.0192	(41.936)	0	0	0
2016/07/21	R186	04/08/2016	9.40	Put	Bond Future	22.4200	0.0224	12.5300	0.0125	(44.112)	0	0	3,569

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
2016/07/21	R186	04/08/2016	8.51	Call	Bond Future	205.6600	0.2057	242.3000	0.2423	17.816	0	0	0
2016/07/21	R186	04/08/2016	8.85	Put	Bond Future	668.6400	0.6686	525.6500	0.5256	(21.385)	0	0	0
2016/07/21	R186	04/08/2016	8.49	Call	Bond Future	180.9100	0.1809	213.3700	0.2134	17.943	0	0	0
2016/07/21	R186	04/08/2016	9.10	Call	Bond Future	2,403.4500	2.4034	2,642.2700	2.6423	9.937	0	0	0
2016/07/21	R186	04/08/2016	8.50	Call	Bond Future	193.0100	0.1930	227.5200	0.2275	17.880	0	0	0
2016/07/21	R186	04/08/2016	9.30	Call	Bond Future	3,665.0000	3.6650	3,941.1400	3.9411	7.535	0	0	500
2016/07/21	R186	04/08/2016	8.90	Put	Bond Future	530.7600	0.5308	407.6000	0.4076	(23.204)	0	0	0
2016/07/21	R186	04/08/2016	9.20	Put	Bond Future	96.1400	0.0961	62.1000	0.0621	(35.407)	0	0	2,500
2016/07/21	R186	04/08/2016	9.25	Call	Bond Future	3,339.1500	3.3392	3,608.6300	3.6086	8.070	0	0	0
2016/07/21	R186	04/08/2016	9.35	Call	Bond Future	3,994.9600	3.9950	4,276.2900	4.2763	7.042	0	0	500
2016/07/21	R186	04/08/2016	9.40	Call	Bond Future	4,327.6800	4.3277	4,612.9800	4.6130	6.592	0	0	0
2016/07/21	R186	04/08/2016	9.10	Put	Bond Future	180.9300	0.1809	124.5600	0.1246	(31.156)	0	0	2,500
2016/07/21	R186	04/08/2016	9.60	Put	Bond Future	4.0700	0.0041	1.9300	0.0019	(52.580)	0	0	4,031
2016/07/21	R186	04/08/2016	10.00	Call	Bond Future	8,310.8700	8.3109	8,606.0300	8.6060	3.551	0	0	0
2016/07/21	R186	04/08/2016	8.49	Put	Bond Future	2,366.1100	2.3661	2,103.3800	2.1034	(11.104)	0	0	0
2016/07/21	R186	03/11/2016	9.40	Put	Bond Future	869.2000	0.8692	790.5900	0.7906	(9.044)	0	0	0
2016/07/21	R186	03/11/2016			Bond Future	8.8280	115.0328	8.7857	115.3333	(0.479)	0.0000	0.0000	1,867
2016/07/21	R186	03/11/2016	9.20	Put	Bond Future	1,248.0900	1.2481	1,145.4500	1.1455	(8.224)	0	0	0
2016/07/21	R186	03/11/2016	8.95	Put	Bond Future	1,896.3600	1.8964	1,759.3100	1.7593	(7.227)	0	0	0
2016/07/21	R186	03/11/2016	8.97	Put	Bond Future	1,836.7900	1.8368	1,702.6200	1.7026	(7.305)	0	0	0
2016/07/21	R186	03/11/2016	9.66	Call	Bond Future	6,214.8500	6.2149	6,462.1800	6.4622	3.980	0	0	0
2016/07/21	R186	03/11/2016	8.96	Put	Bond Future	1,866.3900	1.8664	1,730.7900	1.7308	(7.265)	0	0	0
2016/07/21	R186	03/11/2016	8.97	Call	Bond Future	2,837.2400	2.8372	3,003.4900	3.0035	5.860	0	0	0
2016/07/21	R186	03/11/2016	9.71	Call	Bond Future	6,493.2600	6.4933	6,744.7400	6.7447	3.873	0	0	0
2016/07/21	R186	03/11/2016	9.20	Call	Bond Future	3,843.0400	3.8430	4,040.8200	4.0408	5.146	0	0	1,425
2016/07/21	R186	03/11/2016	8.95	Call	Bond Future	2,756.6600	2.7567	2,920.0300	2.9200	5.926	0	0	0
2016/07/21	R186	03/11/2016	9.40	Call	Bond Future	4,825.2900	4.8253	5,047.1000	5.0471	4.597	0	0	1,425
2016/07/21	R186	03/11/2016	9.66	Put	Bond Future	523.7800	0.5238	470.6900	0.4707	(10.136)	0	0	5,000
2016/07/21	R186	03/11/2016	9.71	Put	Bond Future	472.9400	0.4729	424.0000	0.4240	(10.348)	0	0	5,000
2016/07/21	R186	03/11/2016	8.96	Call	Bond Future	2,796.8000	2.7968	2,961.6200	2.9616	5.893	0	0	0
2016/07/21	R186	02/02/2017	8.81	Put	Bond Future	3,287.3200	3.2873	3,128.9300	3.1289	(4.818)	0	0	0
2016/07/21	R186	02/02/2017	9.40	Call	Bond Future	5,327.7100	5.3277	5,532.0400	5.5320	3.835	0	0	0
2016/07/21	R186	02/02/2017			Bond Future	8.8605	112.0011	8.8170	112.3043	(0.492)	0.0000	0.0000	0
2016/07/21	R186	02/02/2017	8.80	Put	Bond Future	3,322.6000	3.3226	3,163.1300	3.1631	(4.800)	0	0	0
2016/07/21	R186	02/02/2017	8.90	Put	Bond Future	2,982.2500	2.9823	2,833.5400	2.8335	(4.987)	0	0	750
2016/07/21	R186	02/02/2017	8.43	Put	Bond Future	4,858.2300	4.8582	4,659.1100	4.6591	(4.099)	0	0	0
2016/07/21	R186	02/02/2017	8.81	Call	Bond Future	2,935.5900	2.9356	3,080.3800	3.0804	4.932	0	0	0
2016/07/21	R186	02/02/2017	8.79	Call	Bond Future	2,866.7400	2.8667	3,009.3700	3.0094	4.975	0	0	0
2016/07/21	R186	02/02/2017	8.80	Call	Bond Future	2,901.0500	2.9011	3,044.7600	3.0448	4.954	0	0	0
2016/07/21	R186	02/02/2017	8.90	Call	Bond Future	3,256.2100	3.2562	3,410.6800	3.4107	4.744	0	0	0
2016/07/21	R186	02/02/2017	8.43	Call	Bond Future	1,811.4900	1.8115	1,915.5500	1.9156	5.744	0	0	750
2016/07/21	R186	02/02/2017	9.40	Put	Bond Future	1,662.9400	1.6629	1,564.0900	1.5641	(5.944)	0	0	750
2016/07/21	R186	02/02/2017	8.79	Put	Bond Future	3,358.1600	3.3582	3,197.6100	3.1976	(4.781)	0	0	0
2016/07/21	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	R197	04/08/2016			Bond Future	298.9358	298.9358	298.9691	298.9691	0.011	0.0000	0.0000	1,600
2016/07/21	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	R197	04/08/2016	293.98	Call	Bond Future	4,955.8200	4.9558	4,989.0700	4.9891	0.671	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/21	R197	04/08/2016	293.96	Call	Bond Future	4,975.8200	4.9758	5,009.0700	5.0091	0.668	0	0	0
2016/07/21	R197	04/08/2016	293.97	Call	Bond Future	4,965.8200	4.9658	4,999.0700	4.9991	0.670	0	0	0
2016/07/21	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	R197	03/11/2016	303.56	Call	Bond Future	1,038.2900	1.0383	1,071.5100	1.0715	3.199	0	0	0
2016/07/21	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	R197	03/11/2016			Bond Future	304.5983	304.5983	304.6315	304.6315	0.011	0.0000	0.0000	0
2016/07/21	R197	03/11/2016	303.57	Call	Bond Future	1,028.2900	1.0283	1,061.5100	1.0615	3.231	0	0	0
2016/07/21	R197	03/11/2016	303.58	Call	Bond Future	1,018.2900	1.0183	1,051.5100	1.0515	3.262	0	0	0
2016/07/21	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	R202	04/08/2016	243.25	Call	Bond Future	6,534.8400	6.5348	6,540.4600	6.5405	0.086	0	0	0
2016/07/21	R202	04/08/2016			Bond Future	249.6335	249.6335	249.6618	249.6618	0.011	0.0000	0.0000	37,137
2016/07/21	R202	04/08/2016	243.26	Call	Bond Future	6,525.6200	6.5256	6,531.1500	6.5312	0.085	0	0	0
2016/07/21	R202	04/08/2016	243.24	Put	Bond Future	150.5400	0.1505	127.9500	0.1280	(15.006)	0	0	0
2016/07/21	R202	04/08/2016	243.26	Put	Bond Future	152.0900	0.1521	129.3300	0.1293	(14.965)	0	0	0
2016/07/21	R202	04/08/2016	243.24	Call	Bond Future	6,544.0700	6.5441	6,549.7700	6.5498	0.087	0	0	0
2016/07/21	R202	04/08/2016	243.25	Put	Bond Future	151.3100	0.1513	128.6400	0.1286	(14.982)	0	0	0
2016/07/21	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	R202	03/11/2016			Bond Future	254.3621	254.3621	254.3904	254.3904	0.011	0.0000	0.0000	0
2016/07/21	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	R202	03/11/2016	253.85	Call	Bond Future	512.1200	0.5121	540.3900	0.5404	5.520	0	0	0
2016/07/21	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	R202	03/11/2016	253.86	Call	Bond Future	502.1200	0.5021	530.3900	0.5304	5.630	0	0	0
2016/07/21	R202	03/11/2016	253.87	Call	Bond Future	492.1200	0.4921	520.3900	0.5204	5.745	0	0	0
2016/07/21	R203	04/08/2016	7.26	Call	Bond Future	2.0200	0.0020	3.1500	0.0032	55.941	0	0	0
2016/07/21	R203	04/08/2016			Bond Future	7.7323	103.8407	7.6747	103.9005	(0.744)	0.0000	0.0000	57,982
2016/07/21	R203	04/08/2016	7.24	Call	Bond Future	1.5800	0.0016	2.4800	0.0025	56.962	0	0	0
2016/07/21	R203	04/08/2016	7.25	Call	Bond Future	1.7900	0.0018	2.8000	0.0028	56.425	0	0	0
2016/07/21	R203	04/08/2016	7.24	Put	Bond Future	515.0400	0.5150	456.1300	0.4561	(11.438)	0	0	0
2016/07/21	R203	04/08/2016	7.26	Put	Bond Future	494.5400	0.4945	435.8600	0.4359	(11.866)	0	0	0
2016/07/21	R203	04/08/2016	7.25	Put	Bond Future	504.7800	0.5048	445.9800	0.4460	(11.649)	0	0	0
2016/07/21	R203	03/11/2016	8.86	Call	Bond Future	919.8300	0.9198	977.4000	0.9774	6.259	0	0	0
2016/07/21	R203	03/11/2016			Bond Future	7.7362	101.6297	7.6616	101.6904	(0.964)	0.0000	0.0000	0
2016/07/21	R203	03/11/2016	8.84	Call	Bond Future	904.6700	0.9047	962.0600	0.9621	6.344	0	0	0
2016/07/21	R203	03/11/2016	8.85	Call	Bond Future	912.2500	0.9122	969.7200	0.9697	6.300	0	0	0
2016/07/21	R203	03/11/2016	8.84	Put	Bond Future	13.4600	0.0135	10.1700	0.0102	(24.443)	0	0	0
2016/07/21	R203	03/11/2016	8.86	Put	Bond Future	12.5800	0.0126	9.4700	0.0095	(24.722)	0	0	0
2016/07/21	R203	03/11/2016	8.85	Put	Bond Future	13.0200	0.0130	9.8100	0.0098	(24.654)	0	0	0
2016/07/21	R203	02/02/2017	7.70	Call	Bond Future	220.9400	0.2209	252.6600	0.2527	14.357	0	0	0
2016/07/21	R203	02/02/2017	7.71	Put	Bond Future	188.8000	0.1888	161.7900	0.1618	(14.306)	0	0	0
2016/07/21	R203	02/02/2017			Bond Future	7.6492	103.6378	7.5473	103.6968	(1.332)	0.0000	0.0000	0
2016/07/21	R203	02/02/2017	7.71	Call	Bond Future	223.9700	0.2240	255.9500	0.2559	14.279	0	0	0
2016/07/21	R203	02/02/2017	7.72	Call	Bond Future	227.3300	0.2273	259.5700	0.2596	14.182	0	0	0
2016/07/21	R203	02/02/2017	7.70	Put	Bond Future	191.5500	0.1916	164.2800	0.1643	(14.236)	0	0	0
2016/07/21	R203	02/02/2017	7.72	Put	Bond Future	186.3700	0.1864	159.6200	0.1596	(14.353)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/21	R204	04/08/2016			Bond Future	7.9843		101.1105	7.9278	101.2305	(0.709)	0.0000	0.0000	33,127
2016/07/21	R204	04/08/2016	7.74	Put	Bond Future	566.6300		0.5666	464.9000	0.4649	(17.954)	0	0	0
2016/07/21	R204	04/08/2016	7.76	Put	Bond Future	531.6700		0.5317	432.3600	0.4324	(18.679)	0	0	0
2016/07/21	R204	04/08/2016	7.74	Call	Bond Future	47.4200		0.0474	65.6200	0.0656	38.380	0	0	0
2016/07/21	R204	04/08/2016	7.75	Put	Bond Future	549.0100		0.5490	448.4600	0.4485	(18.315)	0	0	0
2016/07/21	R204	04/08/2016	7.75	Call	Bond Future	51.1100		0.0511	70.4900	0.0705	37.918	0	0	0
2016/07/21	R204	04/08/2016	7.76	Call	Bond Future	55.0800		0.0551	75.7000	0.0757	37.436	0	0	0
2016/07/21	R204	03/11/2016			Bond Future	8.0138		103.0196	7.9501	103.1415	(0.794)	0.0000	0.0000	656
2016/07/21	R204	03/11/2016	9.21	Put	Bond Future	28.1900		0.0282	22.2000	0.0222	(21.249)	0	0	0
2016/07/21	R204	03/11/2016	9.23	Put	Bond Future	26.3800		0.0264	20.7200	0.0207	(21.456)	0	0	0
2016/07/21	R204	03/11/2016	9.22	Put	Bond Future	27.2700		0.0273	21.4500	0.0215	(21.342)	0	0	0
2016/07/21	R204	03/11/2016	9.22	Call	Bond Future	2,302.1800		2.3022	2,418.3000	2.4183	5.044	0	0	0
2016/07/21	R204	03/11/2016	9.21	Call	Bond Future	2,284.5100		2.2845	2,400.4600	2.4005	5.075	0	0	0
2016/07/21	R204	03/11/2016	9.23	Call	Bond Future	2,319.8700		2.3199	2,436.1500	2.4362	5.012	0	0	0
2016/07/21	R204	02/02/2017	8.28	Call	Bond Future	892.2900		0.8923	966.9600	0.9670	8.368	0	0	0
2016/07/21	R204	02/02/2017			Bond Future	8.0154		101.0135	7.9442	101.1349	(0.888)	0.0000	0.0000	0
2016/07/21	R204	02/02/2017	8.29	Call	Bond Future	902.8900		0.9029	978.0500	0.9781	8.324	0	0	0
2016/07/21	R204	02/02/2017	8.30	Call	Bond Future	913.8400		0.9138	989.4700	0.9895	8.276	0	0	0
2016/07/21	R204	02/02/2017	8.28	Put	Bond Future	442.4800		0.4425	395.6700	0.3957	(10.579)	0	0	0
2016/07/21	R204	02/02/2017	8.30	Put	Bond Future	430.1400		0.4301	384.2900	0.3843	(10.659)	0	0	0
2016/07/21	R204	02/02/2017	8.29	Put	Bond Future	436.1300		0.4361	389.8100	0.3898	(10.621)	0	0	0
2016/07/21	R207	04/08/2016			Bond Future	8.1889		97.7449	8.1377	97.8929	(0.625)	0.0000	0.0000	74,265
2016/07/21	R207	04/08/2016	7.99	Put	Bond Future	683.5200		0.6835	565.3400	0.5653	(17.290)	0	0	0
2016/07/21	R207	04/08/2016	8.01	Put	Bond Future	639.7000		0.6397	524.8200	0.5248	(17.958)	0	0	0
2016/07/21	R207	04/08/2016	8.00	Put	Bond Future	661.4400		0.6614	544.8900	0.5449	(17.621)	0	0	0
2016/07/21	R207	04/08/2016	8.01	Call	Bond Future	121.1700		0.1212	154.3300	0.1543	27.367	0	0	0
2016/07/21	R207	04/08/2016	7.99	Call	Bond Future	106.8100		0.1068	136.6700	0.1367	27.956	0	0	0
2016/07/21	R207	04/08/2016	8.00	Call	Bond Future	113.8200		0.1138	145.3100	0.1453	27.666	0	0	0
2016/07/21	R207	02/02/2017	9.24	Call	Bond Future	2,707.6700		2.7077	2,833.3900	2.8334	4.643	0	0	0
2016/07/21	R207	02/02/2017			Bond Future	8.2406		97.9149	8.1809	98.0657	(0.725)	0.0000	0.0000	0
2016/07/21	R207	02/02/2017	8.91	Call	Bond Future	2,055.6800		2.0557	2,168.1900	2.1682	5.473	0	0	62
2016/07/21	R207	02/02/2017	9.22	Call	Bond Future	2,666.5000		2.6665	2,791.5200	2.7915	4.689	0	0	0
2016/07/21	R207	02/02/2017	9.23	Call	Bond Future	2,687.0600		2.6871	2,812.4400	2.8124	4.666	0	0	0
2016/07/21	R207	02/02/2017	8.91	Put	Bond Future	385.1600		0.3852	346.8700	0.3469	(9.941)	0	0	0
2016/07/21	R207	02/02/2017	9.22	Put	Bond Future	234.3900		0.2344	208.6100	0.2086	(10.999)	0	0	0
2016/07/21	R207	02/02/2017	9.24	Put	Bond Future	226.6900		0.2267	201.6100	0.2016	(11.064)	0	0	0
2016/07/21	R207	02/02/2017	9.23	Put	Bond Future	230.5100		0.2305	205.0900	0.2051	(11.028)	0	0	0
2016/07/21	R208	04/08/2016	8.01	Put	Bond Future	1,269.2600		1.2693	1,100.7100	1.1007	(13.279)	0	0	0
2016/07/21	R208	04/08/2016			Bond Future	8.3391		96.4088	8.2880	96.5951	(0.612)	0.0000	0.0000	48,245
2016/07/21	R208	04/08/2016	8.00	Put	Bond Future	1,301.9600		1.3020	1,132.2400	1.1322	(13.036)	0	0	0
2016/07/21	R208	04/08/2016	7.99	Call	Bond Future	51.9600		0.0520	67.5000	0.0675	29.908	0	0	0
2016/07/21	R208	04/08/2016	8.00	Call	Bond Future	56.0400		0.0560	72.6800	0.0727	29.693	0	0	0
2016/07/21	R208	04/08/2016	8.01	Call	Bond Future	60.3700		0.0604	78.1800	0.0782	29.501	0	0	0
2016/07/21	R208	04/08/2016	7.99	Put	Bond Future	1,334.9200		1.3349	1,164.1000	1.1641	(12.796)	0	0	0
2016/07/21	R208	03/11/2016	9.59	Put	Bond Future	71.6200		0.0716	59.5800	0.0596	(16.811)	0	0	0
2016/07/21	R208	03/11/2016			Bond Future	8.3789		94.8265	8.3245	95.0161	(0.649)	0.0000	0.0000	46

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
2016/07/21	R208	03/11/2016	9.58	Put	Bond Future	73.7500	0.0738	61.4100	0.0614	(16.732)	0	0	0
2016/07/21	R208	03/11/2016	9.57	Call	Bond Future	4,116.3600	4.1164	4,293.3700	4.2934	4.300	0	0	0
2016/07/21	R208	03/11/2016	9.58	Call	Bond Future	4,147.1900	4.1472	4,324.5100	4.3245	4.276	0	0	0
2016/07/21	R208	03/11/2016	9.59	Call	Bond Future	4,178.0600	4.1781	4,355.6800	4.3557	4.251	0	0	0
2016/07/21	R208	03/11/2016	9.57	Put	Bond Future	75.9400	0.0759	63.2900	0.0633	(16.658)	0	0	0
2016/07/21	R208	02/02/2017			Bond Future	8.4067	96.7002	8.3493	96.8909	(0.683)	0.0000	0.0000	0
2016/07/21	R208	02/02/2017	8.64	Call	Bond Future	1,791.1900	1.7912	1,903.4500	1.9034	6.267	0	0	0
2016/07/21	R208	02/02/2017	8.63	Put	Bond Future	1,033.5200	1.0335	954.3800	0.9544	(7.657)	0	0	0
2016/07/21	R208	02/02/2017	8.65	Put	Bond Future	1,007.6800	1.0077	929.9400	0.9299	(7.715)	0	0	0
2016/07/21	R208	02/02/2017	8.64	Put	Bond Future	1,020.5400	1.0205	942.1000	0.9421	(7.686)	0	0	0
2016/07/21	R208	02/02/2017	8.65	Call	Bond Future	1,811.1900	1.8112	1,924.1500	1.9241	6.237	0	0	0
2016/07/21	R208	02/02/2017	8.63	Call	Bond Future	1,771.3000	1.7713	1,882.8600	1.8829	6.298	0	0	0
2016/07/21	R209	04/08/2016	9.26	Call	Bond Future	663.5400	0.6635	742.9000	0.7429	11.960	0	0	0
2016/07/21	R209	04/08/2016	9.70	Put	Bond Future	153.0500	0.1530	108.7700	0.1088	(28.932)	0	0	250
2016/07/21	R209	04/08/2016			Bond Future	9.3331	74.7128	9.2975	74.9636	(0.382)	0.0000	0.0000	54,904
2016/07/21	R209	04/08/2016	9.24	Call	Bond Future	607.1400	0.6071	680.5900	0.6806	12.098	0	0	0
2016/07/21	R209	04/08/2016	9.60	Put	Bond Future	265.8200	0.2658	198.7100	0.1987	(25.246)	0	0	0
2016/07/21	R209	04/08/2016	10.60	Call	Bond Future	8,114.9200	8.1149	8,365.6400	8.3656	3.090	0	0	5,624
2016/07/21	R209	04/08/2016	9.40	Put	Bond Future	685.1700	0.6852	558.2000	0.5582	(18.531)	0	0	0
2016/07/21	R209	04/08/2016	9.70	Call	Bond Future	2,658.3700	2.6584	2,864.8600	2.8649	7.768	0	0	0
2016/07/21	R209	04/08/2016	10.29	Call	Bond Future	6,266.1100	6.2661	6,515.8300	6.5158	3.985	0	0	0
2016/07/21	R209	04/08/2016	9.25	Call	Bond Future	634.8100	0.6348	711.1900	0.7112	12.032	0	0	0
2016/07/21	R209	04/08/2016	9.24	Put	Bond Future	1,264.6800	1.2647	1,087.3600	1.0874	(14.021)	0	0	0
2016/07/21	R209	04/08/2016	10.60	Put	Bond Future	0.0800	0.0001	0.0300	0.0000	(62.500)	0	0	0
2016/07/21	R209	04/08/2016	9.40	Call	Bond Future	1,152.0300	1.1520	1,275.8300	1.2758	10.746	0	0	250
2016/07/21	R209	04/08/2016	9.26	Put	Bond Future	1,179.0800	1.1791	1,007.6700	1.0077	(14.538)	0	0	0
2016/07/21	R209	04/08/2016	9.60	Call	Bond Future	2,101.5600	2.1016	2,285.2200	2.2852	8.739	0	0	5,624
2016/07/21	R209	04/08/2016	9.25	Put	Bond Future	1,221.3000	1.2213	1,046.9100	1.0469	(14.279)	0	0	0
2016/07/21	R209	04/08/2016	10.29	Put	Bond Future	2.0200	0.0020	0.9700	0.0010	(51.980)	0	0	250
2016/07/21	R209	03/11/2016	10.26	Call	Bond Future	6,336.6300	6.3366	6,545.5300	6.5455	3.297	0	0	0
2016/07/21	R209	03/11/2016			Bond Future	9.3737	72.9730	9.3371	73.2284	(0.391)	0.0000	0.0000	0
2016/07/21	R209	03/11/2016	10.24	Call	Bond Future	6,235.7100	6.2357	6,443.2100	6.4432	3.328	0	0	0
2016/07/21	R209	03/11/2016	10.25	Call	Bond Future	6,286.5600	6.2866	6,494.7500	6.4948	3.312	0	0	0
2016/07/21	R209	03/11/2016	10.24	Put	Bond Future	572.5300	0.5725	524.7100	0.5247	(8.352)	0	0	0
2016/07/21	R209	03/11/2016	10.25	Put	Bond Future	562.0300	0.5620	514.9000	0.5149	(8.386)	0	0	5,000
2016/07/21	R209	03/11/2016	10.26	Put	Bond Future	550.8500	0.5509	504.4300	0.5044	(8.427)	0	0	0
2016/07/21	R209	02/02/2017	9.55	Put	Bond Future	2,848.3100	2.8483	2,730.0300	2.7300	(4.153)	0	0	0
2016/07/21	R209	02/02/2017			Bond Future	9.4096	74.4149	9.3723	74.6732	(0.397)	0.0000	0.0000	0
2016/07/21	R209	02/02/2017	9.54	Put	Bond Future	2,878.7200	2.8787	2,759.6000	2.7596	(4.138)	0	0	0
2016/07/21	R209	02/02/2017	9.55	Call	Bond Future	3,807.6400	3.8076	3,947.6400	3.9476	3.677	0	0	0
2016/07/21	R209	02/02/2017	9.53	Call	Bond Future	3,733.4600	3.7335	3,871.7900	3.8718	3.705	0	0	0
2016/07/21	R209	02/02/2017	9.54	Call	Bond Future	3,770.3600	3.7704	3,909.5200	3.9095	3.691	0	0	0
2016/07/21	R209	02/02/2017	9.53	Put	Bond Future	2,909.6000	2.9096	2,789.6500	2.7896	(4.123)	0	0	0
2016/07/21	R210	04/08/2016			Bond Future	188.8798	188.8798	188.3317	188.3317	(0.290)	0.0000	0.0000	2,589
2016/07/21	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	R210	04/08/2016	181.52	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
2016/07/21	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	R210	04/08/2016	181.50	Call	Bond Future	7,379.8200	7.3798	6,831.6800	6.8317	(7.428)	0	0	0
2016/07/21	R210	04/08/2016	181.52	Call	Bond Future	7,359.8200	7.3598	6,811.6800	6.8117	(7.448)	0	0	0
2016/07/21	R210	04/08/2016	181.51	Call	Bond Future	7,369.8200	7.3698	6,821.6800	6.8217	(7.438)	0	0	0
2016/07/21	R210	03/11/2016			Bond Future	190.1806	190.1806	189.6217	189.6217	(0.294)	0.0000	0.0000	0
2016/07/21	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	R210	03/11/2016	188.90	Call	Bond Future	1,280.6400	1.2806	721.7300	0.7217	(43.643)	0	0	0
2016/07/21	R210	03/11/2016	188.91	Call	Bond Future	1,270.6400	1.2706	711.7300	0.7117	(43.986)	0	0	0
2016/07/21	R210	03/11/2016	188.92	Call	Bond Future	1,260.6400	1.2606	701.7300	0.7017	(44.335)	0	0	0
2016/07/21	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	R211	04/08/2016			Bond Future	139.8554	139.8554	139.8702	139.8702	0.011	0.0000	0.0000	78
2016/07/21	R211	04/08/2016	137.09	Call	Bond Future	2,765.3600	2.7654	2,780.1900	2.7802	0.536	0	0	0
2016/07/21	R211	04/08/2016	137.07	Call	Bond Future	2,785.3600	2.7854	2,800.1900	2.8002	0.532	0	0	0
2016/07/21	R211	04/08/2016	137.08	Call	Bond Future	2,775.3600	2.7754	2,790.1900	2.7902	0.534	0	0	0
2016/07/21	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	R211	03/11/2016	141.75	Call	Bond Future	754.5200	0.7545	769.2900	0.7693	1.958	0	0	0
2016/07/21	R211	03/11/2016			Bond Future	142.5045	142.5045	142.5193	142.5193	0.010	0.0000	0.0000	0
2016/07/21	R211	03/11/2016	141.76	Call	Bond Future	744.5200	0.7445	759.2900	0.7593	1.984	0	0	0
2016/07/21	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	R211	03/11/2016	141.74	Call	Bond Future	764.5200	0.7645	779.2900	0.7793	1.932	0	0	0
2016/07/21	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	R212	04/08/2016	142.43	Call	Bond Future	3,715.6900	3.7157	3,731.9500	3.7319	0.438	0	0	0
2016/07/21	R212	04/08/2016			Bond Future	146.1457	146.1457	146.1619	146.1619	0.011	0.0000	0.0000	4,524
2016/07/21	R212	04/08/2016	142.44	Call	Bond Future	3,705.6900	3.7057	3,721.9500	3.7219	0.439	0	0	0
2016/07/21	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	R212	04/08/2016	142.42	Call	Bond Future	3,725.6900	3.7257	3,741.9500	3.7419	0.436	0	0	0
2016/07/21	R212	03/11/2016			Bond Future	148.9140	148.9140	148.9303	148.9303	0.011	0.0000	0.0000	0
2016/07/21	R212	03/11/2016	148.11	Call	Bond Future	804.0100	0.8040	820.2800	0.8203	2.024	0	0	0
2016/07/21	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	R212	03/11/2016	148.12	Call	Bond Future	794.0100	0.7940	810.2800	0.8103	2.049	0	0	0
2016/07/21	R212	03/11/2016	148.10	Call	Bond Future	814.0100	0.8140	830.2800	0.8303	1.999	0	0	0
2016/07/21	R213	04/08/2016			Bond Future	9.2183	85.5115	9.1776	85.7940	(0.442)	0.0000	0.0000	43,349
2016/07/21	R213	04/08/2016	8.99	Put	Bond Future	1,900.9400	1.9009	1,666.5300	1.6665	(12.331)	0	0	0
2016/07/21	R213	04/08/2016	9.01	Put	Bond Future	1,793.5300	1.7935	1,564.1600	1.5642	(12.789)	0	0	0
2016/07/21	R213	04/08/2016	9.00	Put	Bond Future	1,846.7400	1.8467	1,614.8000	1.6148	(12.559)	0	0	0
2016/07/21	R213	04/08/2016	9.01	Call	Bond Future	333.8900	0.3339	386.9800	0.3870	15.900	0	0	0
2016/07/21	R213	04/08/2016	8.99	Call	Bond Future	299.2400	0.2992	347.2900	0.3473	16.057	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
2016/07/21	R213	04/08/2016	9.00	Call	Bond Future	316.1100	0.3161	366.6300	0.3666	15.982	0	0	0
2016/07/21	R213	03/11/2016			Bond Future	9.2625	83.5756	9.2205	83.8632	(0.453)	0.0000	0.0000	0
2016/07/21	R213	03/11/2016	10.18	Put	Bond Future	487.7600	0.4878	440.1400	0.4401	(9.763)	0	0	0
2016/07/21	R213	03/11/2016	10.20	Put	Bond Future	467.6500	0.4677	421.5700	0.4216	(9.854)	0	0	0
2016/07/21	R213	03/11/2016	10.18	Call	Bond Future	6,442.9400	6.4429	6,682.9200	6.6829	3.725	0	0	0
2016/07/21	R213	03/11/2016	10.19	Put	Bond Future	477.6200	0.4776	430.7700	0.4308	(9.809)	0	0	0
2016/07/21	R213	03/11/2016	10.19	Call	Bond Future	6,494.2900	6.4943	6,735.0400	6.7350	3.707	0	0	0
2016/07/21	R213	03/11/2016	10.20	Call	Bond Future	6,545.7300	6.5457	6,787.2500	6.7873	3.690	0	0	0
2016/07/21	R213	02/02/2017	9.40	Call	Bond Future	3,516.2200	3.5162	3,670.6600	3.6707	4.392	0	0	0
2016/07/21	R213	02/02/2017	9.42	Call	Bond Future	3,589.0500	3.5890	3,745.4300	3.7454	4.357	0	0	0
2016/07/21	R213	02/02/2017			Bond Future	9.3027	85.2268	9.2598	85.5177	(0.461)	0.0000	0.0000	0
2016/07/21	R213	02/02/2017	9.41	Call	Bond Future	3,552.4200	3.5524	3,707.8400	3.7078	4.375	0	0	0
2016/07/21	R213	02/02/2017	9.40	Put	Bond Future	2,861.9300	2.8619	2,725.4600	2.7255	(4.768)	0	0	0
2016/07/21	R213	02/02/2017	9.42	Put	Bond Future	2,801.1600	2.8012	2,666.6300	2.6666	(4.803)	0	0	0
2016/07/21	R213	02/02/2017	9.41	Put	Bond Future	2,831.2900	2.8313	2,695.8000	2.6958	(4.785)	0	0	0
2016/07/21	R214	04/08/2016	9.24	Call	Bond Future	405.2500	0.4052	466.3200	0.4663	15.070	0	0	0
2016/07/21	R214	04/08/2016	9.25	Put	Bond Future	1,782.0100	1.7820	1,547.9300	1.5479	(13.136)	0	0	0
2016/07/21	R214	04/08/2016	11.30	Call	Bond Future	11,764.5800	11.7646	12,062.5900	12.0626	2.533	0	0	5,610
2016/07/21	R214	04/08/2016			Bond Future	9.4328	75.0153	9.3921	75.3133	(0.431)	0.0000	0.0000	29,129
2016/07/21	R214	04/08/2016	8.55	Put	Bond Future	6,952.0200	6.9520	6,654.1200	6.6541	(4.285)	0	0	0
2016/07/21	R214	04/08/2016	9.30	Call	Bond Future	543.9800	0.5440	623.2200	0.6232	14.567	0	0	1,300
2016/07/21	R214	04/08/2016	9.25	Call	Bond Future	426.2300	0.4262	490.1600	0.4902	14.999	0	0	0
2016/07/21	R214	04/08/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/21	R214	04/08/2016	10.30	Put	Bond Future	5.7100	0.0057	2.8700	0.0029	(49.737)	0	0	0
2016/07/21	R214	04/08/2016	9.26	Call	Bond Future	448.1900	0.4482	515.0500	0.5151	14.918	0	0	0
2016/07/21	R214	04/08/2016	8.55	Call	Bond Future	1.4700	0.0015	1.5800	0.0016	7.483	0	0	1,300
2016/07/21	R214	04/08/2016	9.30	Put	Bond Future	1,524.8100	1.5248	1,306.0400	1.3060	(14.347)	0	0	0
2016/07/21	R214	04/08/2016	9.24	Put	Bond Future	1,836.4000	1.8364	1,599.4600	1.5995	(12.902)	0	0	0
2016/07/21	R214	04/08/2016	10.30	Call	Bond Future	5,909.4600	5.9095	6,204.6300	6.2046	4.995	0	0	5,610
2016/07/21	R214	04/08/2016	9.26	Put	Bond Future	1,728.7300	1.7287	1,497.5800	1.4976	(13.371)	0	0	0
2016/07/21	R214	03/11/2016	10.35	Put	Bond Future	619.1200	0.6191	562.6500	0.5627	(9.121)	0	0	0
2016/07/21	R214	03/11/2016			Bond Future	9.4745	73.1348	9.4327	73.4382	(0.440)	0.0000	0.0000	3,395
2016/07/21	R214	03/11/2016	10.34	Put	Bond Future	631.2100	0.6312	573.8900	0.5739	(9.081)	0	0	0
2016/07/21	R214	03/11/2016	10.35	Call	Bond Future	6,532.2500	6.5323	6,779.2000	6.7792	3.780	0	0	0
2016/07/21	R214	03/11/2016	10.33	Call	Bond Future	6,430.6700	6.4307	6,675.9200	6.6759	3.814	0	0	0
2016/07/21	R214	03/11/2016	10.34	Call	Bond Future	6,481.4200	6.4814	6,727.5200	6.7275	3.797	0	0	0
2016/07/21	R214	03/11/2016	10.33	Put	Bond Future	643.4900	0.6435	585.3200	0.5853	(9.040)	0	0	0
2016/07/21	R214	02/02/2017			Bond Future	9.5128	74.5798	9.4702	74.8871	(0.448)	0.0000	0.0000	0
2016/07/21	R214	02/02/2017	9.67	Call	Bond Future	4,099.4000	4.0994	4,269.0000	4.2690	4.137	0	0	0
2016/07/21	R214	02/02/2017	9.66	Put	Bond Future	3,014.2600	3.0143	2,875.6000	2.8756	(4.600)	0	0	0
2016/07/21	R214	02/02/2017	9.68	Put	Bond Future	2,952.2000	2.9522	2,815.4700	2.8155	(4.631)	0	0	0
2016/07/21	R214	02/02/2017	9.67	Put	Bond Future	2,983.0900	2.9831	2,845.4000	2.8454	(4.616)	0	0	0
2016/07/21	R214	02/02/2017	9.68	Call	Bond Future	4,138.5700	4.1386	4,309.1300	4.3091	4.121	0	0	0
2016/07/21	R214	02/02/2017	9.66	Call	Bond Future	4,060.4100	4.0604	4,229.0400	4.2290	4.153	0	0	0
2016/07/21	R248	04/08/2016			Bond Future	9.5182	96.2259	9.4725	96.6516	(0.480)	0.0000	0.0000	56,369
2016/07/21	R248	04/08/2016	9.25	Call	Bond Future	377.8400	0.3778	444.1700	0.4442	17.555	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
2016/07/21	R248	04/08/2016	9.24	Put	Bond Future	3,003.9200	3.0039	2,641.3200	2.6413	(12.071)	0	0	0
2016/07/21	R248	04/08/2016	9.26	Put	Bond Future	2,849.9400	2.8499	2,493.9200	2.4939	(12.492)	0	0	0
2016/07/21	R248	04/08/2016	9.25	Put	Bond Future	2,926.4300	2.9264	2,567.0700	2.5671	(12.280)	0	0	0
2016/07/21	R248	04/08/2016	9.26	Call	Bond Future	398.5800	0.3986	468.2500	0.4683	17.480	0	0	0
2016/07/21	R248	04/08/2016	9.24	Call	Bond Future	357.9200	0.3579	421.0100	0.4210	17.627	0	0	0
2016/07/21	R248	03/11/2016	10.38	Call	Bond Future	7,973.3200	7.9733	8,316.1300	8.3161	4.299	0	0	0
2016/07/21	R248	03/11/2016			Bond Future	9.5623	93.6047	9.5154	94.0382	(0.491)	0.0000	0.0000	1,691
2016/07/21	R248	03/11/2016	10.39	Call	Bond Future	8,037.0300	8.0370	8,381.0100	8.3810	4.280	0	0	0
2016/07/21	R248	03/11/2016	10.37	Put	Bond Future	983.9000	0.9839	891.9700	0.8920	(9.343)	0	0	0
2016/07/21	R248	03/11/2016	10.39	Put	Bond Future	951.8000	0.9518	862.2100	0.8622	(9.413)	0	0	0
2016/07/21	R248	03/11/2016	10.37	Call	Bond Future	7,909.5600	7.9096	8,251.2000	8.2512	4.319	0	0	0
2016/07/21	R248	03/11/2016	10.38	Put	Bond Future	967.8000	0.9678	877.0400	0.8770	(9.378)	0	0	0
2016/07/21	R248	02/02/2017	9.76	Put	Bond Future	3,938.9100	3.9389	3,742.7300	3.7427	(4.981)	0	0	0
2016/07/21	R248	02/02/2017	9.78	Put	Bond Future	3,860.1500	3.8601	3,666.6300	3.6666	(5.013)	0	0	0
2016/07/21	R248	02/02/2017			Bond Future	9.6033	95.4541	9.5553	95.8936	(0.500)	0.0000	0.0000	0
2016/07/21	R248	02/02/2017	9.77	Put	Bond Future	3,899.3600	3.8994	3,704.5100	3.7045	(4.997)	0	0	0
2016/07/21	R248	02/02/2017	9.76	Call	Bond Future	5,348.2800	5.3483	5,591.5600	5.5916	4.549	0	0	0
2016/07/21	R248	02/02/2017	9.77	Call	Bond Future	5,397.3500	5.3974	5,641.9600	5.6420	4.532	0	0	0
2016/07/21	R248	02/02/2017	9.78	Call	Bond Future	5,446.6000	5.4466	5,692.5400	5.6925	4.515	0	0	0

Total

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