



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/08/2016 TO 02/08/2016

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
2016/08/02	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	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
2016/08/02	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	2025	04/08/2016			Bond Future	127.7523	127.7523	127.7139	127.7139	(0.030)	0.0000	0.0000	726
2016/08/02	2025	04/08/2016	123.86	Call	Bond Future	3,892.2500	3.8923	3,853.9400	3.8539	(0.984)	0	0	0
2016/08/02	2025	04/08/2016	123.87	Call	Bond Future	3,882.2500	3.8823	3,843.9400	3.8439	(0.987)	0	0	0
2016/08/02	2025	04/08/2016	123.85	Call	Bond Future	3,902.2500	3.9023	3,863.9400	3.8639	(0.982)	0	0	0
2016/08/02	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	2025	03/11/2016			Bond Future	130.1623	130.1623	130.1215	130.1215	(0.031)	0.0000	0.0000	3,106
2016/08/02	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	2025	03/11/2016	129.21	Call	Bond Future	952.3000	0.9523	911.4600	0.9115	(4.289)	0	0	0
2016/08/02	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	2025	03/11/2016	129.22	Call	Bond Future	942.3000	0.9423	901.4600	0.9015	(4.334)	0	0	0
2016/08/02	2025	03/11/2016	129.23	Call	Bond Future	932.3000	0.9323	891.4600	0.8915	(4.381)	0	0	0
2016/08/02	2030	04/08/2016	10.17	Call	Bond Future	7,849.5500	7.8496	7,787.6300	7.7876	(0.789)	0	0	0
2016/08/02	2030	04/08/2016			Bond Future	9.0225	92.3314	9.0310	92.2694	0.094	0.0000	0.0000	18,684
2016/08/02	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	2030	03/11/2016			Bond Future	9.0611	94.0675	9.0701	94.0032	0.099	0.0000	0.0000	29,113
2016/08/02	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	2030	03/11/2016	9.33	Call	Bond Future	1,904.5700	1.9046	1,840.2700	1.8403	(3.376)	0	0	0
2016/08/02	2030	03/11/2016	9.34	Call	Bond Future	1,974.3400	1.9743	1,910.0400	1.9100	(3.257)	0	0	0
2016/08/02	2030	03/11/2016	9.35	Call	Bond Future	2,044.0400	2.0440	1,979.7400	1.9797	(3.146)	0	0	0
2016/08/02	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	2030	02/02/2017			Bond Future	9.0946	91.9093	9.1041	91.8422	0.104	0.0000	0.0000	0
2016/08/02	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	2030	02/02/2017	9.29	Call	Bond Future	1,371.6300	1.3716	1,304.5400	1.3045	(4.891)	0	0	0
2016/08/02	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	2030	02/02/2017	9.30	Call	Bond Future	1,441.0700	1.4411	1,373.9800	1.3740	(4.656)	0	0	0
2016/08/02	2030	02/02/2017	9.31	Call	Bond Future	1,510.4400	1.5104	1,443.3500	1.4434	(4.442)	0	0	0
2016/08/02	2030	04/05/2017	9.33	Call	Bond Future	1,453.1100	1.4531	1,384.3800	1.3844	(4.730)	0	0	0
2016/08/02	2030	04/05/2017			Bond Future	9.1204	93.8064	9.1302	93.7377	0.108	0.0000	0.0000	0
2016/08/02	2030	04/05/2017	9.34	Call	Bond Future	1,521.6400	1.5216	1,452.9100	1.4529	(4.517)	0	0	0
2016/08/02	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	2030	04/05/2017	9.32	Call	Bond Future	1,384.5100	1.3845	1,315.7800	1.3158	(4.964)	0	0	0
2016/08/02	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/08/02	2032	04/08/2016	9.01	Call	Bond Future	104.7200		0.1047	49.1100	0.0491	(53.104)	0	0	0
2016/08/02	2032	04/08/2016			Bond Future	9.1427		95.6051	9.1511	95.5397	0.092	0.0000	0.0000	3,319
2016/08/02	2032	04/08/2016	8.99	Call	Bond Future	79.8400		0.0798	33.8900	0.0339	(57.553)	0	0	0
2016/08/02	2032	04/08/2016	9.00	Call	Bond Future	91.6100		0.0916	40.9200	0.0409	(55.332)	0	0	0
2016/08/02	2032	04/08/2016	8.99	Put	Bond Future	1,281.1100		1.2811	1,300.5200	1.3005	1.515	0	0	0
2016/08/02	2032	04/08/2016	9.01	Put	Bond Future	1,147.3600		1.1474	1,157.1100	1.1571	0.850	0	0	0
2016/08/02	2032	04/08/2016	9.00	Put	Bond Future	1,213.5100		1.2135	1,228.1800	1.2282	1.209	0	0	0
2016/08/02	2032	03/11/2016			Bond Future	9.1850		93.2442	9.1938	93.1763	0.096	0.0000	0.0000	12,317
2016/08/02	2032	03/11/2016	10.28	Put	Bond Future	317.6800		0.3177	318.2800	0.3183	0.189	0	0	0
2016/08/02	2032	03/11/2016	10.30	Put	Bond Future	302.8700		0.3029	303.3800	0.3034	0.168	0	0	0
2016/08/02	2032	03/11/2016	10.29	Put	Bond Future	310.2000		0.3102	310.7600	0.3108	0.181	0	0	0
2016/08/02	2032	03/11/2016	10.30	Call	Bond Future	8,342.0400		8.3420	8,274.6500	8.2747	(0.808)	0	0	0
2016/08/02	2032	03/11/2016	10.28	Call	Bond Future	8,221.8600		8.2219	8,154.5600	8.1546	(0.819)	0	0	0
2016/08/02	2032	03/11/2016	10.29	Call	Bond Future	8,281.9100		8.2819	8,214.5700	8.2146	(0.813)	0	0	0
2016/08/02	2032	02/02/2017	9.53	Call	Bond Future	4,725.7600		4.7258	4,672.7800	4.6728	(1.121)	0	0	0
2016/08/02	2032	02/02/2017			Bond Future	9.2223		95.0763	9.2316	95.0055	0.101	0.0000	0.0000	0
2016/08/02	2032	02/02/2017	9.51	Call	Bond Future	4,636.0900		4.6361	4,583.5400	4.5835	(1.133)	0	0	0
2016/08/02	2032	02/02/2017	9.52	Call	Bond Future	4,680.7100		4.6807	4,627.9400	4.6279	(1.127)	0	0	0
2016/08/02	2032	02/02/2017	9.51	Put	Bond Future	2,482.2000		2.4822	2,500.4300	2.5004	0.734	0	0	0
2016/08/02	2032	02/02/2017	9.53	Put	Bond Future	2,424.8600		2.4249	2,442.6600	2.4427	0.734	0	0	0
2016/08/02	2032	02/02/2017	9.52	Put	Bond Future	2,453.2700		2.4533	2,471.2800	2.4713	0.734	0	0	0
2016/08/02	2032	04/05/2017	9.45	Call	Bond Future	5,025.5400		5.0255	4,976.0500	4.9761	(0.985)	0	0	0
2016/08/02	2032	04/05/2017			Bond Future	9.2484		92.8768	9.2580	92.8043	0.104	0.0000	0.0000	0
2016/08/02	2032	04/05/2017	9.46	Call	Bond Future	5,066.1400		5.0661	5,016.4600	5.0165	(0.981)	0	0	0
2016/08/02	2032	04/05/2017	9.44	Put	Bond Future	3,556.7400		3.5567	3,579.9800	3.5800	0.653	0	0	0
2016/08/02	2032	04/05/2017	9.46	Put	Bond Future	3,490.5700		3.4906	3,513.4300	3.5134	0.655	0	0	0
2016/08/02	2032	04/05/2017	9.44	Call	Bond Future	4,985.0900		4.9851	4,935.7900	4.9358	(0.989)	0	0	0
2016/08/02	2032	04/05/2017	9.45	Put	Bond Future	3,523.5400		3.5235	3,546.5900	3.5466	0.654	0	0	0
2016/08/02	2033	04/08/2016	104.99	Call	Bond Future	2,660.4400		2.6604	2,628.9600	2.6290	(1.183)	0	0	0
2016/08/02	2033	04/08/2016	105.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	2033	04/08/2016			Bond Future	107.6504		107.6504	107.6190	107.6190	(0.029)	0.0000	0.0000	531
2016/08/02	2033	04/08/2016	104.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	2033	04/08/2016	105.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	2033	04/08/2016	105.00	Call	Bond Future	2,650.4400		2.6504	2,618.9600	2.6190	(1.188)	0	0	0
2016/08/02	2033	04/08/2016	105.01	Call	Bond Future	2,640.4400		2.6404	2,608.9600	2.6090	(1.192)	0	0	0
2016/08/02	2033	03/11/2016			Bond Future	108.6644		108.6644	108.6311	108.6311	(0.031)	0.0000	0.0000	4,275
2016/08/02	2033	03/11/2016	109.16	Put	Bond Future	495.6100		0.4956	528.9200	0.5289	6.721	0	0	0
2016/08/02	2033	03/11/2016	109.17	Put	Bond Future	505.6100		0.5056	538.9200	0.5389	6.588	0	0	0
2016/08/02	2033	03/11/2016	109.18	Put	Bond Future	515.6100		0.5156	548.9200	0.5489	6.460	0	0	0
2016/08/02	2033	03/11/2016	109.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	2033	03/11/2016	109.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	2033	03/11/2016	109.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	2037	04/08/2016			Bond Future	9.2675		93.2407	9.2760	93.1675	0.092	0.0000	0.0000	18,356
2016/08/02	2037	04/08/2016	9.24	Put	Bond Future	627.8900		0.6279	582.1900	0.5822	(7.278)	0	0	0
2016/08/02	2037	04/08/2016	9.26	Put	Bond Future	533.2700		0.5333	480.9300	0.4809	(9.815)	0	0	0
2016/08/02	2037	04/08/2016	9.24	Call	Bond Future	391.0400		0.3910	272.1000	0.2721	(30.416)	0	0	0

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2016/08/02	2037	04/08/2016	9.25	Put	Bond Future	579.3900	0.5794	530.1200	0.5301	(8.504)	0	0	0
2016/08/02	2037	04/08/2016	9.25	Call	Bond Future	428.8400	0.4288	306.3300	0.3063	(28.568)	0	0	0
2016/08/02	2037	04/08/2016	9.26	Call	Bond Future	468.8900	0.4689	343.3100	0.3433	(26.782)	0	0	0
2016/08/02	2037	03/11/2016	10.35	Call	Bond Future	8,688.0700	8.6881	8,613.2800	8.6133	(0.861)	0	0	0
2016/08/02	2037	03/11/2016	10.36	Put	Bond Future	415.5000	0.4155	416.4800	0.4165	0.236	0	0	0
2016/08/02	2037	03/11/2016			Bond Future	9.3067	94.9939	9.3157	94.9181	0.096	0.0000	0.0000	40,229
2016/08/02	2037	03/11/2016	10.36	Call	Bond Future	8,752.8500	8.7528	8,678.0100	8.6780	(0.855)	0	0	0
2016/08/02	2037	03/11/2016	10.37	Call	Bond Future	8,817.7800	8.8178	8,742.8700	8.7429	(0.850)	0	0	0
2016/08/02	2037	03/11/2016	10.35	Put	Bond Future	424.2100	0.4242	425.2400	0.4252	0.243	0	0	0
2016/08/02	2037	03/11/2016	10.37	Put	Bond Future	407.0500	0.4070	407.9600	0.4080	0.224	0	0	0
2016/08/02	2037	02/02/2017	9.68	Put	Bond Future	2,709.7300	2.7097	2,728.6400	2.7286	0.698	0	0	0
2016/08/02	2037	02/02/2017			Bond Future	9.3418	92.6036	9.3511	92.5246	0.100	0.0000	0.0000	0
2016/08/02	2037	02/02/2017	9.67	Put	Bond Future	2,740.9000	2.7409	2,760.0400	2.7600	0.698	0	0	0
2016/08/02	2037	02/02/2017	9.68	Call	Bond Future	5,498.8900	5.4989	5,438.8800	5.4389	(1.091)	0	0	0
2016/08/02	2037	02/02/2017	9.66	Call	Bond Future	5,400.0300	5.4000	5,340.4800	5.3405	(1.103)	0	0	0
2016/08/02	2037	02/02/2017	9.67	Call	Bond Future	5,449.5000	5.4495	5,389.7200	5.3897	(1.097)	0	0	0
2016/08/02	2037	02/02/2017	9.66	Put	Bond Future	2,772.1100	2.7721	2,791.4800	2.7915	0.699	0	0	0
2016/08/02	2037	04/05/2017			Bond Future	9.3702	94.5152	9.3798	94.4344	0.103	0.0000	0.0000	0
2016/08/02	2037	04/05/2017	9.58	Put	Bond Future	4,028.6800	4.0287	4,053.8600	4.0539	0.625	0	0	0
2016/08/02	2037	04/05/2017	9.60	Put	Bond Future	3,958.3200	3.9583	3,983.1000	3.9831	0.626	0	0	0
2016/08/02	2037	04/05/2017	9.59	Put	Bond Future	3,993.5300	3.9935	4,018.5100	4.0185	0.626	0	0	0
2016/08/02	2037	04/05/2017	9.60	Call	Bond Future	5,853.7500	5.8538	5,797.7000	5.7977	(0.958)	0	0	0
2016/08/02	2037	04/05/2017	9.58	Call	Bond Future	5,761.5900	5.7616	5,705.9400	5.7059	(0.966)	0	0	0
2016/08/02	2037	04/05/2017	9.59	Call	Bond Future	5,807.7600	5.8078	5,751.9100	5.7519	(0.962)	0	0	0
2016/08/02	2038	04/08/2016			Bond Future	133.6766	133.6766	133.9820	133.9820	0.228	0.0000	0.0000	10,014
2016/08/02	2038	04/08/2016	129.31	Call	Bond Future	4,366.6400	4.3666	4,672.0200	4.6720	6.993	0	0	0
2016/08/02	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	2038	04/08/2016	129.32	Call	Bond Future	4,356.6400	4.3566	4,662.0200	4.6620	7.010	0	0	0
2016/08/02	2038	04/08/2016	129.30	Call	Bond Future	4,376.6400	4.3766	4,682.0200	4.6820	6.977	0	0	0
2016/08/02	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	187.6400	0.1876	100.000	0	0	0
2016/08/02	2038	03/11/2016			Bond Future	136.1984	136.1984	136.5076	136.5076	0.227	0.0000	0.0000	20,808
2016/08/02	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	177.6400	0.1776	100.000	0	0	0
2016/08/02	2038	03/11/2016	136.31	Put	Bond Future	111.6300	0.1116	0.0000	0.0000	(100.000)	0	0	0
2016/08/02	2038	03/11/2016	136.33	Put	Bond Future	131.6300	0.1316	0.0000	0.0000	(100.000)	0	0	0
2016/08/02	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	197.6400	0.1976	100.000	0	0	0
2016/08/02	2038	03/11/2016	136.32	Put	Bond Future	121.6300	0.1216	0.0000	0.0000	(100.000)	0	0	0
2016/08/02	2040	04/08/2016			Bond Future	9.2975	97.4191	9.3060	97.3400	0.092	0.0000	0.0000	2,993
2016/08/02	2040	04/08/2016	9.49	Put	Bond Future	64.2600	0.0643	32.4400	0.0324	(49.518)	0	0	0
2016/08/02	2040	04/08/2016	9.50	Call	Bond Future	1,902.9900	1.9030	1,795.0300	1.7950	(5.673)	0	0	0
2016/08/02	2040	04/08/2016	9.51	Call	Bond Future	1,985.2500	1.9853	1,880.0800	1.8801	(5.298)	0	0	0
2016/08/02	2040	04/08/2016	9.49	Call	Bond Future	1,821.6100	1.8216	1,710.7300	1.7107	(6.087)	0	0	0
2016/08/02	2040	04/08/2016	9.51	Put	Bond Future	48.3500	0.0484	22.2400	0.0222	(54.002)	0	0	0
2016/08/02	2040	04/08/2016	9.50	Put	Bond Future	55.8000	0.0558	26.9000	0.0269	(51.792)	0	0	0
2016/08/02	2040	03/11/2016			Bond Future	9.3363	99.2508	9.3452	99.1691	0.095	0.0000	0.0000	3,584

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
2016/08/02	2040	03/11/2016	9.69	Put	Bond Future	1,740.3000		1.7403	1,752.0500	1.7521	0.675	0	0	0
2016/08/02	2040	03/11/2016	9.71	Put	Bond Future	1,682.6200		1.6826	1,693.8500	1.6938	0.667	0	0	0
2016/08/02	2040	03/11/2016	9.70	Put	Bond Future	1,711.2600		1.7113	1,722.7500	1.7228	0.671	0	0	0
2016/08/02	2040	03/11/2016	9.71	Call	Bond Future	5,018.1000		5.0181	4,947.5600	4.9476	(1.406)	0	0	0
2016/08/02	2040	03/11/2016	9.69	Call	Bond Future	4,902.0700		4.9021	4,832.0500	4.8320	(1.428)	0	0	0
2016/08/02	2040	03/11/2016	9.70	Call	Bond Future	4,959.9500		4.9600	4,889.6700	4.8897	(1.417)	0	0	0
2016/08/02	2040	02/02/2017	9.58	Call	Bond Future	5,317.4600		5.3175	5,255.8200	5.2558	(1.159)	0	0	0
2016/08/02	2040	02/02/2017			Bond Future	9.3710		96.6938	9.3803	96.6087	0.100	0.0000	0.0000	0
2016/08/02	2040	02/02/2017	9.59	Call	Bond Future	5,368.1600		5.3682	5,306.2600	5.3063	(1.153)	0	0	0
2016/08/02	2040	02/02/2017	9.60	Call	Bond Future	5,419.0600		5.4191	5,356.9100	5.3569	(1.147)	0	0	0
2016/08/02	2040	02/02/2017	9.58	Put	Bond Future	3,444.4500		3.4444	3,467.8900	3.4679	0.681	0	0	0
2016/08/02	2040	02/02/2017	9.60	Put	Bond Future	3,369.9200		3.3699	3,392.8500	3.3929	0.680	0	0	0
2016/08/02	2040	02/02/2017	9.59	Put	Bond Future	3,407.0200		3.4070	3,430.2000	3.4302	0.680	0	0	0
2016/08/02	2040	04/05/2017			Bond Future	9.3992		98.6898	9.4089	98.6027	0.103	0.0000	0.0000	0
2016/08/02	2040	04/05/2017	9.62	Put	Bond Future	4,377.1000		4.3771	4,403.8200	4.4038	0.610	0	0	0
2016/08/02	2040	04/05/2017	9.64	Put	Bond Future	4,301.4600		4.3015	4,327.7600	4.3278	0.611	0	0	0
2016/08/02	2040	04/05/2017	9.62	Call	Bond Future	6,339.9800		6.3400	6,279.6000	6.2796	(0.952)	0	0	0
2016/08/02	2040	04/05/2017	9.63	Put	Bond Future	4,338.9700		4.3390	4,365.4800	4.3655	0.611	0	0	0
2016/08/02	2040	04/05/2017	9.63	Call	Bond Future	6,389.2200		6.3892	6,328.6300	6.3286	(0.948)	0	0	0
2016/08/02	2040	04/05/2017	9.64	Call	Bond Future	6,438.9500		6.4389	6,378.1500	6.3782	(0.944)	0	0	0
2016/08/02	2044	04/08/2016	9.50	Call	Bond Future	1,639.7500		1.6397	1,477.0700	1.4771	(9.921)	0	0	0
2016/08/02	2044	04/08/2016			Bond Future	9.3324		94.5013	9.3460	94.3744	0.145	0.0000	0.0000	15,153
2016/08/02	2044	04/08/2016	9.51	Call	Bond Future	1,719.2500		1.7193	1,559.0900	1.5591	(9.316)	0	0	0
2016/08/02	2044	04/08/2016	9.49	Put	Bond Future	105.6200		0.1056	67.3300	0.0673	(36.253)	0	0	0
2016/08/02	2044	04/08/2016	9.51	Put	Bond Future	81.3900		0.0814	48.1100	0.0481	(40.890)	0	0	0
2016/08/02	2044	04/08/2016	9.49	Call	Bond Future	1,561.4700		1.5615	1,396.3000	1.3963	(10.578)	0	0	0
2016/08/02	2044	04/08/2016	9.50	Put	Bond Future	92.8200		0.0928	57.0200	0.0570	(38.569)	0	0	0
2016/08/02	2044	03/11/2016			Bond Future	9.3705		96.2782	9.3846	96.1477	0.150	0.0000	0.0000	18,597
2016/08/02	2044	03/11/2016	10.42	Call	Bond Future	9,446.2800		9.4463	9,322.6200	9.3226	(1.309)	0	0	0
2016/08/02	2044	03/11/2016	10.41	Put	Bond Future	509.7800		0.5098	516.7900	0.5168	1.375	0	0	0
2016/08/02	2044	03/11/2016	10.43	Put	Bond Future	490.0600		0.4901	496.7500	0.4967	1.365	0	0	0
2016/08/02	2044	03/11/2016	10.42	Put	Bond Future	499.8800		0.4999	506.7300	0.5067	1.370	0	0	0
2016/08/02	2044	03/11/2016	10.43	Call	Bond Future	9,514.5500		9.5146	9,390.7300	9.3907	(1.301)	0	0	0
2016/08/02	2044	03/11/2016	10.41	Call	Bond Future	9,377.9700		9.3780	9,254.4700	9.2545	(1.317)	0	0	0
2016/08/02	2044	02/02/2017			Bond Future	9.4046		93.7880	9.4193	93.6533	0.156	0.0000	0.0000	0
2016/08/02	2044	02/02/2017	9.77	Call	Bond Future	6,221.5500		6.2215	6,124.3300	6.1243	(1.563)	0	0	0
2016/08/02	2044	02/02/2017	9.76	Put	Bond Future	2,987.8000		2.9878	3,025.7000	3.0257	1.268	0	0	0
2016/08/02	2044	02/02/2017	9.78	Put	Bond Future	2,922.0300		2.9220	2,959.1900	2.9592	1.272	0	0	0
2016/08/02	2044	02/02/2017	9.77	Put	Bond Future	2,954.8900		2.9549	2,992.4100	2.9924	1.270	0	0	0
2016/08/02	2044	02/02/2017	9.78	Call	Bond Future	6,275.3500		6.2753	6,177.7700	6.1778	(1.555)	0	0	0
2016/08/02	2044	02/02/2017	9.76	Call	Bond Future	6,167.6600		6.1677	6,070.8200	6.0708	(1.570)	0	0	0
2016/08/02	2044	04/05/2017			Bond Future	9.4325		95.7241	9.4476	95.5864	0.160	0.0000	0.0000	0
2016/08/02	2044	04/05/2017	9.67	Call	Bond Future	6,472.6400		6.4726	6,381.9700	6.3820	(1.401)	0	0	0
2016/08/02	2044	04/05/2017	9.66	Put	Bond Future	4,379.4700		4.3795	4,426.8800	4.4269	1.083	0	0	0
2016/08/02	2044	04/05/2017	9.68	Put	Bond Future	4,300.5400		4.3005	4,347.2600	4.3473	1.086	0	0	0
2016/08/02	2044	04/05/2017	9.67	Put	Bond Future	4,340.0300		4.3400	4,387.0900	4.3871	1.084	0	0	0
2016/08/02	2044	04/05/2017	9.68	Call	Bond Future	6,521.1300		6.5211	6,430.1200	6.4301	(1.396)	0	0	0

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2016/08/02	2044	04/05/2017	9.66	Call	Bond Future	6,423.9700	6.4240	6,333.6500	6.3337	(1.406)	0	0	0
2016/08/02	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	2046	04/08/2016	129.02	Put	Bond Future	133.8967	133.8967	133.8585	133.8585	(0.029)	0.0000	0.0000	14,211
2016/08/02	2046	04/08/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	2046	04/08/2016	129.01	Put	Bond Future	4,896.6900	4.8967	4,858.5000	4.8585	(0.780)	0	0	0
2016/08/02	2046	04/08/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	2046	04/08/2016	129.01	Call	Bond Future	4,886.6900	4.8867	4,848.5000	4.8485	(0.782)	0	0	0
2016/08/02	2046	04/08/2016	129.02	Call	Bond Future	4,876.6900	4.8767	4,838.5000	4.8385	(0.783)	0	0	0
2016/08/02	2046	03/11/2016	137.07	Put	Bond Future	2,145.3800	2.1454	2,185.8200	2.1858	1.885	0	0	0
2016/08/02	2046	03/11/2016			Bond Future	134.9246	134.9246	134.8842	134.8842	(0.030)	0.0000	0.0000	17,253
2016/08/02	2046	03/11/2016	137.09	Put	Bond Future	2,165.3800	2.1654	2,205.8200	2.2058	1.868	0	0	0
2016/08/02	2046	03/11/2016	137.08	Put	Bond Future	2,155.3800	2.1554	2,195.8200	2.1958	1.876	0	0	0
2016/08/02	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	2050	04/08/2016	139.14	Call	Bond Future	3,611.1800	3.6112	3,231.9500	3.2319	(10.502)	0	0	0
2016/08/02	2050	04/08/2016			Bond Future	142.7512	142.7512	142.3719	142.3719	(0.266)	0.0000	0.0000	5,269
2016/08/02	2050	04/08/2016	139.12	Call	Bond Future	3,631.1800	3.6312	3,251.9500	3.2519	(10.444)	0	0	0
2016/08/02	2050	04/08/2016	139.13	Call	Bond Future	3,621.1800	3.6212	3,241.9500	3.2419	(10.473)	0	0	0
2016/08/02	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	2050	03/11/2016	149.52	Put	Bond Future	4,075.8600	4.0759	4,464.3100	4.4643	9.531	0	0	0
2016/08/02	2050	03/11/2016			Bond Future	145.4441	145.4441	145.0557	145.0557	(0.267)	0.0000	0.0000	21,628
2016/08/02	2050	03/11/2016	149.54	Put	Bond Future	4,095.8600	4.0959	4,484.3100	4.4843	9.484	0	0	0
2016/08/02	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	2050	03/11/2016	149.53	Put	Bond Future	4,085.8600	4.0859	4,474.3100	4.4743	9.507	0	0	0
2016/08/02	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	AL37	04/08/2016			Index Future	496.4970	496.4970	495.9680	495.9680	(0.107)	0.0000	0.0000	2
2016/08/02	AL37	03/11/2016			Index Future	505.9320	505.9320	505.3900	505.3900	(0.107)	0.0000	0.0000	14
2016/08/02	AL37	02/02/2017			Index Future	515.8700	515.8700	515.3100	515.3100	(0.109)	0.0000	0.0000	0
2016/08/02	AL7T	04/08/2016			Index Future	577.4970	577.4970	576.7740	576.7740	(0.125)	0.0000	0.0000	2
2016/08/02	AL7T	03/11/2016			Index Future	588.4710	588.4710	587.7320	587.7320	(0.126)	0.0000	0.0000	9
2016/08/02	AL7T	02/02/2017			Index Future	600.0300	600.0300	599.2680	599.2680	(0.127)	0.0000	0.0000	0
2016/08/02	ALBI	04/08/2016			Index Future	526.2960	526.2960	525.7770	525.7770	(0.099)	0.0000	0.0000	42

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2016/08/02	ALBI	03/11/2016			Index Future	536.2970	536.2970	535.7650	535.7650	(0.099)	0.0000	0.0000	725
2016/08/02	ALBI	02/02/2017			Index Future	546.8320	546.8320	546.2820	546.2820	(0.101)	0.0000	0.0000	0
2016/08/02	ALBI	04/05/2017			Index Future	558.1060	558.1060	557.5470	557.5470	(0.100)	0.0000	0.0000	0
2016/08/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	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
2016/08/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/02	EL28	04/08/2016			Bond Future	131.1645	131.1645	131.1311	131.1311	(0.025)	0.0000	0.0000	0
2016/08/02	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	EL28	04/08/2016	126.86	Call	Bond Future	4,304.4600	4.3045	4,271.1200	4.2711	(0.775)	0	0	0
2016/08/02	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	EL28	04/08/2016	126.87	Call	Bond Future	4,294.4600	4.2945	4,261.1200	4.2611	(0.776)	0	0	0
2016/08/02	EL28	04/08/2016	126.88	Call	Bond Future	4,284.4600	4.2845	4,251.1200	4.2511	(0.778)	0	0	0
2016/08/02	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	EL28	03/11/2016			Bond Future	131.9831	131.9831	131.9473	131.9473	(0.027)	0.0000	0.0000	0
2016/08/02	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	EL28	03/11/2016	132.15	Put	Bond Future	166.9400	0.1669	202.6700	0.2027	21.403	0	0	0
2016/08/02	EL28	03/11/2016	132.17	Put	Bond Future	186.9400	0.1869	222.6700	0.2227	19.113	0	0	0
2016/08/02	EL28	03/11/2016	132.16	Put	Bond Future	176.9400	0.1769	212.6700	0.2127	20.193	0	0	0
2016/08/02	EL28	02/02/2017	135.12	Call	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	
2016/08/02	EL28	02/02/2017			Bond Future	134.5839		134.5839	134.5452	134.5452	(0.029)	0.0000	0.0000	0
2016/08/02	EL28	02/02/2017	135.10	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	EL28	02/02/2017	135.11	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	EL28	02/02/2017	135.10	Put	Bond Future	516.0800		0.5161	554.7700	0.5548	7.497	0	0	0
2016/08/02	EL28	02/02/2017	135.12	Put	Bond Future	536.0800		0.5361	574.7700	0.5748	7.217	0	0	0
2016/08/02	EL28	02/02/2017	135.11	Put	Bond Future	526.0800		0.5261	564.7700	0.5648	7.354	0	0	0
2016/08/02	EL28	04/05/2017			Bond Future	135.6769		135.6769	135.6371	135.6371	(0.029)	0.0000	0.0000	0
2016/08/02	EL28	04/05/2017	137.90	Put	Bond Future	2,223.1300		2.2231	2,262.9000	2.2629	1.789	0	0	0
2016/08/02	EL28	04/05/2017	137.92	Put	Bond Future	2,243.1300		2.2431	2,282.9000	2.2829	1.773	0	0	0
2016/08/02	EL28	04/05/2017	137.91	Put	Bond Future	2,233.1300		2.2331	2,272.9000	2.2729	1.781	0	0	0
2016/08/02	EL28	04/05/2017	137.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	EL28	04/05/2017	137.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	EL28	04/05/2017	137.92	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	ES33	04/08/2016			Bond Future	10.1492		81.7027	10.1567	81.6523	0.074	0.0000	0.0000	6,771
2016/08/02	ES33	04/08/2016	10.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	ES33	04/08/2016	10.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	ES33	04/08/2016	10.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	ES33	04/08/2016	10.26	Call	Bond Future	739.9600		0.7400	689.4900	0.6895	(6.821)	0	0	0
2016/08/02	ES33	04/08/2016	10.24	Call	Bond Future	607.2100		0.6072	556.7400	0.5567	(8.312)	0	0	0
2016/08/02	ES33	04/08/2016	10.25	Call	Bond Future	673.6300		0.6736	623.1600	0.6232	(7.492)	0	0	0
2016/08/02	ES33	03/11/2016			Bond Future	10.2200		79.4467	10.2280	79.3942	0.077	0.0000	0.0000	8,789
2016/08/02	ES33	03/11/2016	11.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	ES33	03/11/2016	11.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	ES33	03/11/2016	11.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	ES33	03/11/2016	11.31	Call	Bond Future	6,760.1700		6.7602	6,707.6800	6.7077	(0.776)	0	0	0
2016/08/02	ES33	03/11/2016	11.29	Call	Bond Future	6,644.2600		6.6443	6,591.7700	6.5918	(0.790)	0	0	0
2016/08/02	ES33	03/11/2016	11.30	Call	Bond Future	6,702.2500		6.7023	6,649.7600	6.6498	(0.783)	0	0	0
2016/08/02	ES33	02/02/2017			Bond Future	10.2891		81.0076	10.2975	80.9528	0.081	0.0000	0.0000	0
2016/08/02	ES33	02/02/2017	10.59	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	ES33	02/02/2017	10.61	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	ES33	02/02/2017	10.59	Call	Bond Future	1,935.4600		1.9355	1,880.6200	1.8806	(2.833)	0	0	0
2016/08/02	ES33	02/02/2017	10.60	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	ES33	02/02/2017	10.60	Call	Bond Future	1,998.5500		1.9985	1,943.7100	1.9437	(2.744)	0	0	0
2016/08/02	ES33	02/02/2017	10.61	Call	Bond Future	2,061.5600		2.0616	2,006.7200	2.0067	(2.660)	0	0	0
2016/08/02	ES33	04/05/2017			Bond Future	10.3455		78.8828	10.3541	78.8267	0.084	0.0000	0.0000	0
2016/08/02	ES33	04/05/2017	10.55	Call	Bond Future	1,309.4500		1.3094	1,253.2700	1.2533	(4.290)	0	0	0
2016/08/02	ES33	04/05/2017	10.54	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	ES33	04/05/2017	10.56	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	ES33	04/05/2017	10.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	ES33	04/05/2017	10.56	Call	Bond Future	1,372.6300		1.3726	1,316.4500	1.3165	(4.093)	0	0	0
2016/08/02	ES33	04/05/2017	10.54	Call	Bond Future	1,246.2000		1.2462	1,190.0200	1.1900	(4.508)	0	0	0
2016/08/02	ES42	04/08/2016			Bond Future	10.2591		86.6225	10.2666	86.5636	0.074	0.0000	0.0000	0
2016/08/02	ES42	03/11/2016			Bond Future	10.3272		83.9888	10.3352	83.9277	0.077	0.0000	0.0000	8,777
2016/08/02	ES42	02/02/2017			Bond Future	10.3914		85.6393	10.3998	85.5755	0.081	0.0000	0.0000	0
2016/08/02	ES42	04/05/2017			Bond Future	10.4476		83.1430	10.4563	83.0776	0.083	0.0000	0.0000	0

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2016/08/02	GOVI	04/08/2016	520.99	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	GOVI	04/08/2016			GOVI	523.8010		523.8010	523.2870	523.2870	(0.098)	0.0000	0.0000	58
2016/08/02	GOVI	04/08/2016	521.01	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	GOVI	04/08/2016	521.00	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	GOVI	04/08/2016	521.00	Call	GOVI	28,010.0000		2.8010	22,870.0000	2.2870	(18.351)	0	0	0
2016/08/02	GOVI	04/08/2016	521.01	Call	GOVI	27,910.0000		2.7910	22,770.0000	2.2770	(18.416)	0	0	0
2016/08/02	GOVI	04/08/2016	520.99	Call	GOVI	28,110.0000		2.8110	22,970.0000	2.2970	(18.285)	0	0	0
2016/08/02	GOVI	03/11/2016	476.11	Call	GOVI	576,440.0000		57.6440	571,180.0000	57.1180	(0.912)	0	0	0
2016/08/02	GOVI	03/11/2016	476.12	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	GOVI	03/11/2016			GOVI	533.7540		533.7540	533.2280	533.2280	(0.099)	0.0000	0.0000	417
2016/08/02	GOVI	03/11/2016	476.12	Call	GOVI	576,340.0000		57.6340	571,080.0000	57.1080	(0.913)	0	0	0
2016/08/02	GOVI	03/11/2016	476.13	Call	GOVI	576,240.0000		57.6240	570,980.0000	57.0980	(0.913)	0	0	0
2016/08/02	GOVI	03/11/2016	476.11	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	GOVI	03/11/2016	476.13	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	GOVI	02/02/2017	533.34	Call	GOVI	108,990.0000		10.8990	103,550.0000	10.3550	(4.991)	0	0	0
2016/08/02	GOVI	02/02/2017			GOVI	544.2390		544.2390	543.6950	543.6950	(0.100)	0.0000	0.0000	26
2016/08/02	GOVI	02/02/2017	533.32	Call	GOVI	109,190.0000		10.9190	103,750.0000	10.3750	(4.982)	0	0	0
2016/08/02	GOVI	02/02/2017	533.33	Call	GOVI	109,090.0000		10.9090	103,650.0000	10.3650	(4.987)	0	0	0
2016/08/02	GOVI	02/02/2017	533.32	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	GOVI	02/02/2017	533.34	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	GOVI	02/02/2017	533.33	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	GOVI	04/05/2017			GOVI	555.4600		555.4600	554.9060	554.9060	(0.100)	0.0000	0.0000	0
2016/08/02	GOVI	04/05/2017	262.19	Call	GOVI	2,932,700.0000		293.2700	2,927,160.0000	292.7160	(0.189)	0	0	0
2016/08/02	GOVI	04/05/2017	262.20	Call	GOVI	2,932,600.0000		293.2600	2,927,060.0000	292.7060	(0.189)	0	0	0
2016/08/02	GOVI	04/05/2017	262.18	Call	GOVI	2,932,800.0000		293.2800	2,927,260.0000	292.7260	(0.189)	0	0	0
2016/08/02	GOVI	04/05/2017	262.19	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	GOVI	04/05/2017	262.18	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	GOVI	04/05/2017	262.20	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	GVIX	01/01/2029			LIVE INDEX		110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/08/02	IGOV	04/08/2016			Index Future	247.3940		247.3940	247.4180	247.4180	0.010	0.0000	0.0000	97
2016/08/02	IGOV	03/11/2016			Index Future	252.1100		252.1100	252.1330	252.1330	0.009	0.0000	0.0000	1,023
2016/08/02	IGOV	02/02/2017			Index Future	257.0780		257.0780	257.0980	257.0980	0.008	0.0000	0.0000	55
2016/08/02	IGOV	04/05/2017			Index Future	262.3930		262.3930	262.4140	262.4140	0.008	0.0000	0.0000	0
2016/08/02	ILBI	04/08/2016			Index Future	670.0290		670.0290	670.2350	670.2350	0.031	0.0000	0.0000	0
2016/08/02	ILBI	03/11/2016			Index Future	682.8090		682.8090	683.0200	683.0200	0.031	0.0000	0.0000	0
2016/08/02	ILBI	02/02/2017			Index Future	696.2640		696.2640	696.4770	696.4770	0.031	0.0000	0.0000	149
2016/08/02	IS01	19/12/2016			Interest Rate Swap	100.0730		100.0730	100.0751	100.0751	0.002	0.0000	0.0000	0
2016/08/02	IS01	16/03/2017			Interest Rate Swap	100.0301		100.0301	100.0344	100.0344	0.004	0.0000	0.0000	0
2016/08/02	IS01	15/06/2017			Interest Rate Swap	99.6783		99.6783	99.6841	99.6841	0.006	0.0000	0.0000	0
2016/08/02	IS01	21/09/2017			Interest Rate Swap	99.7694		99.7694	99.7807	99.7807	0.011	0.0000	0.0000	0
2016/08/02	IS02	18/12/2017			Interest Rate Swap	100.0929		100.0929	100.1034	100.1034	0.011	0.0000	0.0000	0
2016/08/02	IS02	16/03/2018			Interest Rate Swap	99.4216		99.4216	99.4325	99.4325	0.011	0.0000	0.0000	0
2016/08/02	IS02	15/06/2018			Interest Rate Swap	99.1298		99.1298	99.1377	99.1377	0.008	0.0000	0.0000	0

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2016/08/02	IS02	21/09/2018			Interest Rate Swap	99.2403	99.2403	99.2446	99.2446	0.004	0.0000	0.0000	0
2016/08/02	IS05	17/12/2020			Interest Rate Swap	98.2636	98.2636	98.2886	98.2886	0.025	0.0000	0.0000	0
2016/08/02	IS05	16/03/2021			Interest Rate Swap	97.6058	97.6058	97.6241	97.6241	0.019	0.0000	0.0000	0
2016/08/02	IS05	15/06/2021			Interest Rate Swap	96.9111	96.9111	96.9249	96.9249	0.014	0.0000	0.0000	0
2016/08/02	IS05	21/09/2021			Interest Rate Swap	97.1884	97.1884	97.2021	97.2021	0.014	0.0000	0.0000	0
2016/08/02	IS10	17/12/2025			Interest Rate Swap	98.1205	98.1205	98.1452	98.1452	0.025	0.0000	0.0000	0
2016/08/02	IS10	16/03/2026			Interest Rate Swap	95.2143	95.2143	95.2243	95.2243	0.010	0.0000	0.0000	0
2016/08/02	IS10	15/06/2026			Interest Rate Swap	93.9872	93.9872	93.9847	93.9847	(0.003)	0.0000	0.0000	0
2016/08/02	IS10	21/09/2026			Interest Rate Swap	96.0613	96.0613	96.0521	96.0521	(0.010)	0.0000	0.0000	0
2016/08/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/08/02	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/08/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/08/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/08/02	JBAF	17/08/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2016/08/02	JBAF	21/09/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	10
2016/08/02	JBAF	19/10/2016			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/08/02	JBAF	16/11/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/08/02	JBAF	21/12/2016			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/08/02	JBAF	15/02/2017			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2016/08/02	JBAF	15/03/2017			Jibar Tradeable Future	7.5500	92.4500	7.5500	92.4500	0.000	0.0000	0.0000	0
2016/08/02	JBAF	21/06/2017			Jibar Tradeable Future	7.6300	92.3700	7.6300	92.3700	0.000	0.0000	0.0000	0
2016/08/02	JBAF	20/09/2017			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2016/08/02	JBAF	20/12/2017			Jibar Tradeable Future	7.6900	92.3100	7.6900	92.3100	0.000	0.0000	0.0000	0
2016/08/02	JBAF	20/03/2018			Jibar Tradeable Future	7.7200	92.2800	7.7200	92.2800	0.000	0.0000	0.0000	0
2016/08/02	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/08/02	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/08/02	R023	04/08/2016	8.24	Call	Bond Future	87.5800	0.0876	35.0500	0.0350	(59.979)	0	0	0
2016/08/02	R023	04/08/2016	8.25	Put	Bond Future	501.9300	0.5019	560.3400	0.5603	11.637	0	0	0
2016/08/02	R023	04/08/2016			Bond Future	8.3321	100.5316	8.3559	100.4155	0.285	0.0000	0.0000	1,622
2016/08/02	R023	04/08/2016	8.25	Call	Bond Future	99.8600	0.0999	42.2300	0.0422	(57.711)	0	0	0
2016/08/02	R023	04/08/2016	8.26	Call	Bond Future	113.3500	0.1134	50.5100	0.0505	(55.439)	0	0	0
2016/08/02	R023	04/08/2016	8.24	Put	Bond Future	538.7700	0.5388	602.2800	0.6023	11.788	0	0	0
2016/08/02	R023	04/08/2016	8.26	Put	Bond Future	466.3300	0.4663	519.5300	0.5195	11.408	0	0	0
2016/08/02	R023	03/11/2016	9.73	Put	Bond Future	58.4600	0.0585	61.5600	0.0616	5.303	0	0	0
2016/08/02	R023	03/11/2016			Bond Future	8.3648	98.4911	8.3901	98.3715	0.302	0.0000	0.0000	11,971
2016/08/02	R023	03/11/2016	9.75	Put	Bond Future	54.8800	0.0549	57.7900	0.0578	5.302	0	0	0
2016/08/02	R023	03/11/2016	9.73	Call	Bond Future	6,269.1800	6.2692	6,152.6600	6.1527	(1.859)	0	0	0
2016/08/02	R023	03/11/2016	9.74	Put	Bond Future	56.6400	0.0566	59.6500	0.0596	5.314	0	0	0
2016/08/02	R023	03/11/2016	9.74	Call	Bond Future	6,311.0000	6.3110	6,194.3900	6.1944	(1.848)	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
2016/08/02	R023	03/11/2016	9.75	Call	Bond Future	6,352.8500	6.3528	6,236.1400	6.2361	(1.837)	0	0	0
2016/08/02	R023	02/02/2017	8.85	Call	Bond Future	3,149.7400	3.1497	3,062.0300	3.0620	(2.785)	0	0	0
2016/08/02	R023	02/02/2017			Bond Future	8.3899	100.4260	8.4168	100.3024	0.321	0.0000	0.0000	0
2016/08/02	R023	02/02/2017	8.86	Call	Bond Future	3,180.2000	3.1802	3,092.1000	3.0921	(2.770)	0	0	0
2016/08/02	R023	02/02/2017	8.84	Put	Bond Future	1,080.9800	1.0810	1,117.2600	1.1173	3.356	0	0	0
2016/08/02	R023	02/02/2017	8.86	Put	Bond Future	1,052.4400	1.0524	1,087.9400	1.0879	3.373	0	0	0
2016/08/02	R023	02/02/2017	8.84	Call	Bond Future	3,119.4100	3.1194	3,032.0900	3.0321	(2.799)	0	0	0
2016/08/02	R023	02/02/2017	8.85	Put	Bond Future	1,066.6300	1.0666	1,102.5200	1.1025	3.365	0	0	0
2016/08/02	R023	04/05/2017	8.61	Call	Bond Future	2,781.6900	2.7817	2,704.9000	2.7049	(2.761)	0	0	0
2016/08/02	R023	04/05/2017			Bond Future	8.3894	98.5622	8.4178	98.4357	0.339	0.0000	0.0000	0
2016/08/02	R023	04/05/2017	8.59	Call	Bond Future	2,731.6700	2.7317	2,655.6500	2.6556	(2.783)	0	0	0
2016/08/02	R023	04/05/2017	8.60	Call	Bond Future	2,756.6200	2.7566	2,680.2100	2.6802	(2.772)	0	0	0
2016/08/02	R023	04/05/2017	8.59	Put	Bond Future	1,844.6100	1.8446	1,895.0300	1.8950	2.733	0	0	0
2016/08/02	R023	04/05/2017	8.61	Put	Bond Future	1,806.7500	1.8068	1,856.4000	1.8564	2.748	0	0	0
2016/08/02	R023	04/05/2017	8.60	Put	Bond Future	1,825.6100	1.8256	1,875.6400	1.8756	2.740	0	0	0
2016/08/02	R035	04/08/2016			Bond Future	9.2175	100.9056	9.2260	100.8325	0.092	0.0000	0.0000	1,128
2016/08/02	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R035	04/08/2016	10.35	Call	Bond Future	9,043.5400	9.0435	8,970.5000	8.9705	(0.808)	0	0	0
2016/08/02	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R035	04/08/2016	10.36	Call	Bond Future	9,117.4800	9.1175	9,044.4400	9.0444	(0.801)	0	0	0
2016/08/02	R035	04/08/2016	10.37	Call	Bond Future	9,191.3300	9.1913	9,118.2900	9.1183	(0.795)	0	0	0
2016/08/02	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R035	03/11/2016			Bond Future	9.2602	98.3015	9.2691	98.2257	0.096	0.0000	0.0000	4,315
2016/08/02	R035	03/11/2016	9.59	Call	Bond Future	2,748.3500	2.7483	2,672.5800	2.6726	(2.757)	0	0	0
2016/08/02	R035	03/11/2016	9.57	Call	Bond Future	2,585.1200	2.5851	2,509.3500	2.5094	(2.931)	0	0	0
2016/08/02	R035	03/11/2016	9.58	Call	Bond Future	2,666.7900	2.6668	2,591.0200	2.5910	(2.841)	0	0	0
2016/08/02	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R035	02/02/2017			Bond Future	9.2994	100.2327	9.3088	100.1538	0.101	0.0000	0.0000	0
2016/08/02	R035	02/02/2017	9.51	Call	Bond Future	1,750.5900	1.7506	1,671.6700	1.6717	(4.508)	0	0	0
2016/08/02	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R035	02/02/2017	9.52	Call	Bond Future	1,832.5000	1.8325	1,753.5800	1.7536	(4.307)	0	0	0
2016/08/02	R035	02/02/2017	9.50	Call	Bond Future	1,668.5800	1.6686	1,589.6600	1.5897	(4.730)	0	0	0
2016/08/02	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R035	04/05/2017			Bond Future	9.3246	97.7937	9.3343	97.7129	0.104	0.0000	0.0000	0
2016/08/02	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R035	04/05/2017	9.55	Call	Bond Future	1,855.9900	1.8560	1,775.2200	1.7752	(4.352)	0	0	0
2016/08/02	R035	04/05/2017	9.53	Call	Bond Future	1,693.5000	1.6935	1,612.7300	1.6127	(4.769)	0	0	0
2016/08/02	R035	04/05/2017	9.54	Call	Bond Future	1,774.8000	1.7748	1,694.0300	1.6940	(4.551)	0	0	0
2016/08/02	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R186	04/08/2016	8.51	Put	Bond Future	967.5400	0.9675	1,042.0200	1.0420	7.698	0	0	0
2016/08/02	R186	04/08/2016	8.85	Call	Bond Future	1,637.4200	1.6374	1,490.7100	1.4907	(8.960)	0	0	750
2016/08/02	R186	04/08/2016	8.90	Call	Bond Future	1,983.5900	1.9836	1,842.1100	1.8421	(7.133)	0	0	500

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
2016/08/02	R186	04/08/2016	9.60	Call	Bond Future	6,835.6100		6.8356	6,699.4200	6.6994	(1.992)	0	0	0
2016/08/02	R186	04/08/2016	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	6,500
2016/08/02	R186	04/08/2016			Bond Future	8.6274		114.0730	8.6460	113.9368	0.215	0.0000	0.0000	24,149
2016/08/02	R186	04/08/2016	8.50	Put	Bond Future	1,028.3500		1.0283	1,108.8800	1.1089	7.831	0	0	0
2016/08/02	R186	04/08/2016	9.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R186	04/08/2016	9.20	Call	Bond Future	4,094.7000		4.0947	3,958.5100	3.9585	(3.326)	0	0	0
2016/08/02	R186	04/08/2016	9.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	1,000
2016/08/02	R186	04/08/2016	9.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R186	04/08/2016	9.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	3,569
2016/08/02	R186	04/08/2016	8.51	Call	Bond Future	102.5000		0.1025	40.7900	0.0408	(60.205)	0	0	0
2016/08/02	R186	04/08/2016	8.85	Put	Bond Future	20.9500		0.0210	10.4300	0.0104	(50.215)	0	0	0
2016/08/02	R186	04/08/2016	8.49	Call	Bond Future	77.2900		0.0773	27.3800	0.0274	(64.575)	0	0	0
2016/08/02	R186	04/08/2016	9.10	Call	Bond Future	3,394.4600		3.3945	3,258.2000	3.2582	(4.014)	0	0	0
2016/08/02	R186	04/08/2016	8.50	Call	Bond Future	89.1900		0.0892	33.5300	0.0335	(62.406)	0	0	0
2016/08/02	R186	04/08/2016	9.30	Call	Bond Future	4,788.9300		4.7889	4,652.7400	4.6527	(2.844)	0	0	500
2016/08/02	R186	04/08/2016	8.90	Put	Bond Future	8.4200		0.0084	3.1300	0.0031	(62.827)	0	0	0
2016/08/02	R186	04/08/2016	9.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	2,500
2016/08/02	R186	04/08/2016	9.25	Call	Bond Future	4,442.5800		4.4426	4,306.3900	4.3064	(3.066)	0	0	0
2016/08/02	R186	04/08/2016	9.35	Call	Bond Future	5,133.7700		5.1338	4,997.5800	4.9976	(2.653)	0	0	500
2016/08/02	R186	04/08/2016	9.40	Call	Bond Future	5,477.1200		5.4771	5,340.9300	5.3409	(2.487)	0	0	0
2016/08/02	R186	04/08/2016	9.10	Put	Bond Future	0.0800		0.0001	0.0100	0.0000	(87.500)	0	0	2,500
2016/08/02	R186	04/08/2016	9.60	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	4,031
2016/08/02	R186	04/08/2016	10.00	Call	Bond Future	9,482.6800		9.4827	9,346.4900	9.3465	(1.436)	0	0	0
2016/08/02	R186	04/08/2016	8.49	Put	Bond Future	1,090.6300		1.0906	1,176.9100	1.1769	7.911	0	0	0
2016/08/02	R186	03/11/2016	9.40	Put	Bond Future	531.6300		0.5316	548.2200	0.5482	3.121	0	0	0
2016/08/02	R186	03/11/2016			Bond Future	8.6620		116.2179	8.6815	116.0776	0.225	0.0000	0.0000	93,028
2016/08/02	R186	03/11/2016	9.20	Put	Bond Future	808.4900		0.8085	833.1700	0.8332	3.053	0	0	0
2016/08/02	R186	03/11/2016	8.95	Put	Bond Future	1,312.9200		1.3129	1,351.1100	1.3511	2.909	0	0	0
2016/08/02	R186	03/11/2016	8.97	Put	Bond Future	1,265.2600		1.2653	1,302.2400	1.3022	2.923	0	0	0
2016/08/02	R186	03/11/2016	9.10	Call	Bond Future	4,077.7600		4.0778	3,967.0900	3.9671	(2.714)	0	0	0
2016/08/02	R186	03/11/2016	9.66	Call	Bond Future	7,171.8600		7.1719	7,040.8600	7.0409	(1.827)	0	0	0
2016/08/02	R186	03/11/2016	8.96	Put	Bond Future	1,288.9200		1.2889	1,326.5000	1.3265	2.916	0	0	0
2016/08/02	R186	03/11/2016	8.97	Call	Bond Future	3,450.7900		3.4508	3,347.4700	3.3475	(2.994)	0	0	0
2016/08/02	R186	03/11/2016	9.71	Call	Bond Future	7,468.1400		7.4681	7,336.1100	7.3361	(1.768)	0	0	0
2016/08/02	R186	03/11/2016	9.20	Call	Bond Future	4,588.5200		4.5885	4,472.9000	4.4729	(2.520)	0	0	1,425
2016/08/02	R186	03/11/2016	8.95	Call	Bond Future	3,358.3000		3.3583	3,256.1900	3.2562	(3.041)	0	0	0
2016/08/02	R186	03/11/2016	9.40	Call	Bond Future	5,672.8000		5.6728	5,549.0900	5.5491	(2.181)	0	0	1,425
2016/08/02	R186	03/11/2016	9.66	Put	Bond Future	295.7100		0.2957	305.0100	0.3050	3.145	0	0	5,000
2016/08/02	R186	03/11/2016	9.71	Put	Bond Future	262.7400		0.2627	271.0100	0.2710	3.148	0	0	5,000
2016/08/02	R186	03/11/2016	9.10	Put	Bond Future	987.1200		0.9871	1,016.7500	1.0167	3.002	0	0	5,200
2016/08/02	R186	03/11/2016	8.96	Call	Bond Future	3,404.4100		3.4044	3,301.6900	3.3017	(3.017)	0	0	0
2016/08/02	R186	02/02/2017	8.81	Put	Bond Future	2,633.7600		2.6338	2,690.3100	2.6903	2.147	0	0	0
2016/08/02	R186	02/02/2017	9.40	Call	Bond Future	6,110.6700		6.1107	5,995.9500	5.9960	(1.877)	0	0	0
2016/08/02	R186	02/02/2017			Bond Future	8.6897		113.1969	8.7102	113.0519	0.237	0.0000	0.0000	0
2016/08/02	R186	02/02/2017	9.50	Call	Bond Future	6,612.8900		6.6129	6,494.7300	6.4947	(1.787)	0	0	0
2016/08/02	R186	02/02/2017	8.80	Put	Bond Future	2,664.7500		2.6648	2,721.8200	2.7218	2.142	0	0	0
2016/08/02	R186	02/02/2017	8.43	Put	Bond Future	4,043.4100		4.0434	4,120.6600	4.1207	1.911	0	0	0
2016/08/02	R186	02/02/2017	8.90	Put	Bond Future	2,366.0600		2.3661	2,418.0100	2.4180	2.196	0	0	750

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
2016/08/02	R186	02/02/2017	8.81	Call	Bond Future	3,477.8600	3.4779	3,389.3700	3.3894	(2.544)	0	0	0
2016/08/02	R186	02/02/2017	8.79	Call	Bond Future	3,400.4100	3.4004	3,312.9700	3.3130	(2.571)	0	0	0
2016/08/02	R186	02/02/2017	9.50	Put	Bond Future	1,091.0800	1.0911	1,117.9600	1.1180	2.464	0	0	6,500
2016/08/02	R186	02/02/2017	8.80	Call	Bond Future	3,439.0300	3.4390	3,351.0600	3.3511	(2.558)	0	0	0
2016/08/02	R186	02/02/2017	8.43	Call	Bond Future	2,192.5000	2.1925	2,124.7100	2.1247	(3.092)	0	0	750
2016/08/02	R186	02/02/2017	8.90	Call	Bond Future	3,835.8500	3.8358	3,742.7600	3.7428	(2.427)	0	0	0
2016/08/02	R186	02/02/2017	9.40	Put	Bond Future	1,250.0700	1.2501	1,280.3900	1.2804	2.425	0	0	750
2016/08/02	R186	02/02/2017	8.79	Put	Bond Future	2,696.0000	2.6960	2,753.6000	2.7536	2.136	0	0	0
2016/08/02	R186	04/05/2017			Bond Future	8.7037	115.5330	8.7251	115.3848	0.246	0.0000	0.0000	0
2016/08/02	R186	04/05/2017	8.89	Put	Bond Future	3,055.9800	3.0560	3,113.4300	3.1134	1.880	0	0	0
2016/08/02	R186	04/05/2017	8.91	Put	Bond Future	2,996.0800	2.9961	3,052.6900	3.0527	1.889	0	0	0
2016/08/02	R186	04/05/2017	8.90	Put	Bond Future	3,025.9200	3.0259	3,082.9500	3.0830	1.885	0	0	0
2016/08/02	R186	04/05/2017	8.91	Call	Bond Future	4,411.0800	4.4111	4,319.4700	4.3195	(2.077)	0	0	0
2016/08/02	R186	04/05/2017	8.89	Call	Bond Future	4,334.8900	4.3349	4,244.1200	4.2441	(2.094)	0	0	0
2016/08/02	R186	04/05/2017	8.90	Call	Bond Future	4,372.9000	4.3729	4,281.7100	4.2817	(2.085)	0	0	0
2016/08/02	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R197	04/08/2016			Bond Future	299.0479	299.0479	299.3284	299.3284	0.094	0.0000	0.0000	1,432
2016/08/02	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R197	04/08/2016	293.98	Call	Bond Future	5,067.9500	5.0680	5,348.4100	5.3484	5.534	0	0	0
2016/08/02	R197	04/08/2016	293.96	Call	Bond Future	5,087.9500	5.0880	5,368.4100	5.3684	5.512	0	0	0
2016/08/02	R197	04/08/2016	293.97	Call	Bond Future	5,077.9500	5.0780	5,358.4100	5.3584	5.523	0	0	0
2016/08/02	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R197	03/11/2016	303.56	Call	Bond Future	1,129.4600	1.1295	1,411.1300	1.4111	24.938	0	0	0
2016/08/02	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R197	03/11/2016			Bond Future	304.6895	304.6895	304.9711	304.9711	0.092	0.0000	0.0000	1,589
2016/08/02	R197	03/11/2016	303.57	Call	Bond Future	1,119.4600	1.1195	1,401.1300	1.4011	25.161	0	0	0
2016/08/02	R197	03/11/2016	303.58	Call	Bond Future	1,109.4600	1.1095	1,391.1300	1.3911	25.388	0	0	0
2016/08/02	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R202	04/08/2016	243.25	Call	Bond Future	4,973.2900	4.9733	4,897.3500	4.8974	(1.527)	0	0	0
2016/08/02	R202	04/08/2016			Bond Future	248.2194	248.2194	248.1468	248.1468	(0.029)	0.0000	0.0000	13,959
2016/08/02	R202	04/08/2016	243.26	Call	Bond Future	4,963.3600	4.9634	4,887.3700	4.8874	(1.531)	0	0	0
2016/08/02	R202	04/08/2016	243.24	Put	Bond Future	3.8700	0.0039	0.5600	0.0006	(85.530)	0	0	0
2016/08/02	R202	04/08/2016	243.26	Put	Bond Future	4.0000	0.0040	0.5900	0.0006	(85.250)	0	0	0
2016/08/02	R202	04/08/2016	243.24	Call	Bond Future	4,983.2300	4.9832	4,907.3400	4.9073	(1.523)	0	0	0
2016/08/02	R202	04/08/2016	243.25	Put	Bond Future	3.9300	0.0039	0.5700	0.0006	(85.496)	0	0	0
2016/08/02	R202	03/11/2016	253.85	Put	Bond Future	948.1300	0.9481	1,025.3600	1.0254	8.146	0	0	0
2016/08/02	R202	03/11/2016			Bond Future	252.9019	252.9019	252.8246	252.8246	(0.031)	0.0000	0.0000	36,773
2016/08/02	R202	03/11/2016	253.87	Put	Bond Future	968.1300	0.9681	1,045.3600	1.0454	7.977	0	0	0
2016/08/02	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R202	03/11/2016	253.86	Put	Bond Future	958.1300	0.9581	1,035.3600	1.0354	8.060	0	0	0
2016/08/02	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R203	04/08/2016	7.26	Call	Bond Future	0.1900	0.0002	0.0100	0.0000	(94.737)	0	0	0
2016/08/02	R203	04/08/2016			Bond Future	7.5252	104.0562	7.5552	104.0249	0.399	0.0000	0.0000	22,647

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
2016/08/02	R203	04/08/2016	7.24	Call	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0	0	0
2016/08/02	R203	04/08/2016	7.25	Call	Bond Future	0.1400	0.0001	0.0000	0.0000	(100.000)	0	0	0
2016/08/02	R203	04/08/2016	7.24	Put	Bond Future	298.0700	0.2981	329.2800	0.3293	10.471	0	0	0
2016/08/02	R203	04/08/2016	7.26	Put	Bond Future	277.2200	0.2772	308.3500	0.3084	11.229	0	0	0
2016/08/02	R203	04/08/2016	7.25	Put	Bond Future	287.6400	0.2876	318.8100	0.3188	10.836	0	0	0
2016/08/02	R203	03/11/2016	8.86	Call	Bond Future	1,122.0900	1.1221	1,089.3000	1.0893	(2.922)	0	0	0
2016/08/02	R203	03/11/2016			Bond Future	7.4765	101.8412	7.5173	101.8080	0.546	0.0000	0.0000	30,650
2016/08/02	R203	03/11/2016	8.84	Call	Bond Future	1,106.3400	1.1063	1,073.5900	1.0736	(2.960)	0	0	0
2016/08/02	R203	03/11/2016	8.85	Call	Bond Future	1,114.2100	1.1142	1,081.4400	1.0814	(2.941)	0	0	0
2016/08/02	R203	03/11/2016	8.84	Put	Bond Future	3.5900	0.0036	4.1100	0.0041	14.485	0	0	0
2016/08/02	R203	03/11/2016	8.86	Put	Bond Future	3.3000	0.0033	3.7800	0.0038	14.545	0	0	0
2016/08/02	R203	03/11/2016	8.85	Put	Bond Future	3.4400	0.0034	3.9400	0.0039	14.535	0	0	0
2016/08/02	R203	02/02/2017	7.70	Call	Bond Future	335.3200	0.3353	310.9300	0.3109	(7.274)	0	0	0
2016/08/02	R203	02/02/2017	7.71	Put	Bond Future	99.7900	0.0998	110.9300	0.1109	11.163	0	0	0
2016/08/02	R203	02/02/2017			Bond Future	7.2968	103.8421	7.3582	103.8064	0.842	0.0000	0.0000	0
2016/08/02	R203	02/02/2017	7.71	Call	Bond Future	339.2700	0.3393	314.7400	0.3147	(7.230)	0	0	0
2016/08/02	R203	02/02/2017	7.72	Call	Bond Future	343.5200	0.3435	318.8400	0.3188	(7.184)	0	0	0
2016/08/02	R203	02/02/2017	7.70	Put	Bond Future	101.6200	0.1016	112.9000	0.1129	11.100	0	0	0
2016/08/02	R203	02/02/2017	7.72	Put	Bond Future	98.2500	0.0982	109.2400	0.1092	11.186	0	0	0
2016/08/02	R203	04/05/2017	6.91	Call	Bond Future	238.1100	0.2381	213.5300	0.2135	(10.323)	0	0	0
2016/08/02	R203	04/05/2017	6.92	Put	Bond Future	71.3700	0.0714	83.3400	0.0833	16.772	0	0	0
2016/08/02	R203	04/05/2017			Bond Future	6.4376	101.8087	6.5418	101.7720	1.620	0.0000	0.0000	0
2016/08/02	R203	04/05/2017	6.92	Call	Bond Future	240.8200	0.2408	216.1200	0.2161	(10.257)	0	0	0
2016/08/02	R203	04/05/2017	6.93	Call	Bond Future	243.2300	0.2432	218.4000	0.2184	(10.208)	0	0	0
2016/08/02	R203	04/05/2017	6.91	Put	Bond Future	72.1700	0.0722	84.2600	0.0843	16.752	0	0	0
2016/08/02	R203	04/05/2017	6.93	Put	Bond Future	70.2700	0.0703	82.1100	0.0821	16.849	0	0	0
2016/08/02	R204	04/08/2016			Bond Future	7.7467	101.6154	7.7758	101.5535	0.375	0.0000	0.0000	15,866
2016/08/02	R204	04/08/2016	7.74	Put	Bond Future	102.8800	0.1029	121.9500	0.1220	18.536	0	0	0
2016/08/02	R204	04/08/2016	7.76	Put	Bond Future	82.1500	0.0821	96.0100	0.0960	16.872	0	0	0
2016/08/02	R204	04/08/2016	7.74	Call	Bond Future	88.5200	0.0885	45.7100	0.0457	(48.362)	0	0	0
2016/08/02	R204	04/08/2016	7.75	Put	Bond Future	92.1200	0.0921	108.5200	0.1085	17.803	0	0	0
2016/08/02	R204	04/08/2016	7.75	Call	Bond Future	99.0700	0.0991	53.5900	0.0536	(45.907)	0	0	0
2016/08/02	R204	04/08/2016	7.76	Call	Bond Future	110.4100	0.1104	62.3900	0.0624	(43.492)	0	0	0
2016/08/02	R204	03/11/2016			Bond Future	7.7500	103.5260	7.7835	103.4616	0.431	0.0000	0.0000	29,034
2016/08/02	R204	03/11/2016	9.21	Put	Bond Future	7.0500	0.0071	7.8000	0.0078	10.638	0	0	0
2016/08/02	R204	03/11/2016	9.23	Put	Bond Future	6.4800	0.0065	7.1800	0.0072	10.802	0	0	0
2016/08/02	R204	03/11/2016	9.22	Put	Bond Future	6.7600	0.0068	7.4800	0.0075	10.651	0	0	0
2016/08/02	R204	03/11/2016	9.22	Call	Bond Future	2,788.1200	2.7881	2,724.4500	2.7244	(2.284)	0	0	0
2016/08/02	R204	03/11/2016	9.21	Call	Bond Future	2,769.8200	2.7698	2,706.1800	2.7062	(2.298)	0	0	0
2016/08/02	R204	03/11/2016	9.23	Call	Bond Future	2,806.4200	2.8064	2,742.7300	2.7427	(2.269)	0	0	0
2016/08/02	R204	02/02/2017	8.28	Call	Bond Future	1,212.0300	1.2120	1,161.7200	1.1617	(4.151)	0	0	0
2016/08/02	R204	02/02/2017			Bond Future	7.7202	101.5186	7.7594	101.4512	0.509	0.0000	0.0000	0
2016/08/02	R204	02/02/2017	8.29	Call	Bond Future	1,224.6300	1.2246	1,174.0900	1.1741	(4.127)	0	0	0
2016/08/02	R204	02/02/2017	8.30	Call	Bond Future	1,237.5200	1.2375	1,186.7500	1.1867	(4.103)	0	0	0
2016/08/02	R204	02/02/2017	8.28	Put	Bond Future	257.1000	0.2571	274.1700	0.2742	6.639	0	0	0
2016/08/02	R204	02/02/2017	8.30	Put	Bond Future	248.7000	0.2487	265.3100	0.2653	6.679	0	0	0
2016/08/02	R204	02/02/2017	8.29	Put	Bond Future	252.7500	0.2527	269.5900	0.2696	6.663	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
2016/08/02	R204	04/05/2017	7.90	Put	Bond Future	462.2000	0.4622	488.8500	0.4888	5.766	0	0	0
2016/08/02	R204	04/05/2017			Bond Future	7.6176	103.6134	7.6635	103.5444	0.603	0.0000	0.0000	0
2016/08/02	R204	04/05/2017	7.92	Put	Bond Future	451.0100	0.4510	477.1900	0.4772	5.805	0	0	0
2016/08/02	R204	04/05/2017	7.90	Call	Bond Future	885.5700	0.8856	843.2000	0.8432	(4.784)	0	0	0
2016/08/02	R204	04/05/2017	7.91	Put	Bond Future	456.5800	0.4566	482.9900	0.4830	5.784	0	0	0
2016/08/02	R204	04/05/2017	7.91	Call	Bond Future	894.9000	0.8949	852.2900	0.8523	(4.761)	0	0	0
2016/08/02	R204	04/05/2017	7.92	Call	Bond Future	904.2700	0.9043	861.4300	0.8614	(4.738)	0	0	0
2016/08/02	R207	04/08/2016			Bond Future	7.9520	98.4324	7.9808	98.3482	0.363	0.0000	0.0000	30,588
2016/08/02	R207	04/08/2016	7.99	Put	Bond Future	90.6100	0.0906	100.6500	0.1006	11.080	0	0	0
2016/08/02	R207	04/08/2016	8.01	Put	Bond Future	70.6800	0.0707	76.1500	0.0762	7.739	0	0	0
2016/08/02	R207	04/08/2016	8.00	Put	Bond Future	80.2000	0.0802	87.8200	0.0878	9.501	0	0	0
2016/08/02	R207	04/08/2016	8.01	Call	Bond Future	239.6700	0.2397	160.9900	0.1610	(32.828)	0	0	0
2016/08/02	R207	04/08/2016	7.99	Call	Bond Future	201.4200	0.2014	127.3100	0.1273	(36.794)	0	0	0
2016/08/02	R207	04/08/2016	8.00	Call	Bond Future	220.1000	0.2201	143.5700	0.1436	(34.771)	0	0	0
2016/08/02	R207	03/11/2016			Bond Future	7.9682	100.2832	8.0001	100.1961	0.400	0.0000	0.0000	62,238
2016/08/02	R207	03/11/2016	7.94	Call	Bond Future	679.0800	0.6791	633.7700	0.6338	(6.672)	0	0	0
2016/08/02	R207	03/11/2016	7.93	Put	Bond Future	770.2700	0.7703	812.5400	0.8125	5.488	0	0	0
2016/08/02	R207	03/11/2016	7.95	Put	Bond Future	742.4000	0.7424	783.6000	0.7836	5.550	0	0	0
2016/08/02	R207	03/11/2016	7.94	Put	Bond Future	756.1500	0.7561	797.8900	0.7979	5.520	0	0	0
2016/08/02	R207	03/11/2016	7.95	Call	Bond Future	692.6800	0.6927	646.8300	0.6468	(6.619)	0	0	0
2016/08/02	R207	03/11/2016	7.93	Call	Bond Future	665.8400	0.6658	621.0600	0.6211	(6.725)	0	0	0
2016/08/02	R207	02/02/2017	9.24	Call	Bond Future	3,293.7000	3.2937	3,211.1800	3.2112	(2.505)	0	0	0
2016/08/02	R207	02/02/2017			Bond Future	7.9661	98.6103	8.0016	98.5199	0.446	0.0000	0.0000	0
2016/08/02	R207	02/02/2017	8.91	Call	Bond Future	2,582.6700	2.5827	2,505.7500	2.5057	(2.978)	0	0	62
2016/08/02	R207	02/02/2017	9.22	Call	Bond Future	3,249.4200	3.2494	3,167.1700	3.1672	(2.531)	0	0	0
2016/08/02	R207	02/02/2017	9.23	Call	Bond Future	3,271.5400	3.2715	3,189.1600	3.1892	(2.518)	0	0	0
2016/08/02	R207	02/02/2017	8.91	Put	Bond Future	216.6800	0.2167	230.1700	0.2302	6.226	0	0	0
2016/08/02	R207	02/02/2017	9.22	Put	Bond Future	121.8400	0.1218	130.0000	0.1300	6.697	0	0	0
2016/08/02	R207	02/02/2017	9.24	Put	Bond Future	117.2500	0.1172	125.1400	0.1251	6.729	0	0	0
2016/08/02	R207	02/02/2017	9.23	Put	Bond Future	119.5200	0.1195	127.5500	0.1276	6.719	0	0	0
2016/08/02	R207	04/05/2017	8.21	Put	Bond Future	778.9800	0.7790	814.6200	0.8146	4.575	0	0	0
2016/08/02	R207	04/05/2017			Bond Future	7.9323	100.6453	7.9716	100.5528	0.496	0.0000	0.0000	0
2016/08/02	R207	04/05/2017	8.22	Call	Bond Future	1,444.2600	1.4443	1,387.0700	1.3871	(3.960)	0	0	0
2016/08/02	R207	04/05/2017	8.20	Call	Bond Future	1,415.6700	1.4157	1,359.1000	1.3591	(3.996)	0	0	0
2016/08/02	R207	04/05/2017	8.21	Call	Bond Future	1,430.1000	1.4301	1,373.2200	1.3732	(3.977)	0	0	0
2016/08/02	R207	04/05/2017	8.20	Put	Bond Future	787.9100	0.7879	823.8600	0.8239	4.563	0	0	0
2016/08/02	R207	04/05/2017	8.22	Put	Bond Future	769.8000	0.7698	805.1300	0.8051	4.590	0	0	0
2016/08/02	R208	04/08/2016	8.01	Put	Bond Future	416.1000	0.4161	484.1600	0.4842	16.357	0	0	0
2016/08/02	R208	04/08/2016			Bond Future	8.1072	97.2586	8.1359	97.1529	0.354	0.0000	0.0000	31,609
2016/08/02	R208	04/08/2016	8.00	Put	Bond Future	445.4800	0.4455	517.5200	0.5175	16.171	0	0	0
2016/08/02	R208	04/08/2016	7.99	Call	Bond Future	42.6200	0.0426	12.6500	0.0126	(70.319)	0	0	0
2016/08/02	R208	04/08/2016	8.00	Call	Bond Future	49.4400	0.0494	15.7200	0.0157	(68.204)	0	0	0
2016/08/02	R208	04/08/2016	8.01	Call	Bond Future	57.0900	0.0571	19.3900	0.0194	(66.036)	0	0	0
2016/08/02	R208	04/08/2016	7.99	Put	Bond Future	475.7000	0.4757	551.4900	0.5515	15.932	0	0	0
2016/08/02	R208	03/11/2016	9.59	Put	Bond Future	22.6500	0.0227	24.5000	0.0245	8.168	0	0	0
2016/08/02	R208	03/11/2016			Bond Future	8.1338	95.6849	8.1648	95.5759	0.381	0.0000	0.0000	38,750

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
2016/08/02	R208	03/11/2016	9.58	Put	Bond Future	23.4800	0.0235	25.4000	0.0254	8.177	0	0	0
2016/08/02	R208	03/11/2016	9.57	Call	Bond Future	4,923.1500	4.9231	4,816.1300	4.8161	(2.174)	0	0	0
2016/08/02	R208	03/11/2016	9.58	Call	Bond Future	4,955.3100	4.9553	4,848.2300	4.8482	(2.161)	0	0	0
2016/08/02	R208	03/11/2016	9.59	Call	Bond Future	4,987.4800	4.9875	4,880.3300	4.8803	(2.148)	0	0	0
2016/08/02	R208	03/11/2016	9.57	Put	Bond Future	24.3400	0.0243	26.3200	0.0263	8.135	0	0	0
2016/08/02	R208	02/02/2017			Bond Future	8.1476	97.5648	8.1813	97.4520	0.413	0.0000	0.0000	0
2016/08/02	R208	02/02/2017	8.64	Call	Bond Future	2,290.7400	2.2907	2,209.7000	2.2097	(3.538)	0	0	0
2016/08/02	R208	02/02/2017	8.63	Put	Bond Future	665.1900	0.6652	697.3200	0.6973	4.830	0	0	0
2016/08/02	R208	02/02/2017	8.65	Put	Bond Future	645.6400	0.6456	677.0200	0.6770	4.860	0	0	0
2016/08/02	R208	02/02/2017	8.64	Put	Bond Future	655.4800	0.6555	687.2300	0.6872	4.844	0	0	0
2016/08/02	R208	02/02/2017	8.65	Call	Bond Future	2,313.7600	2.3138	2,232.3500	2.2324	(3.519)	0	0	0
2016/08/02	R208	02/02/2017	8.63	Call	Bond Future	2,267.5800	2.2676	2,186.9200	2.1869	(3.557)	0	0	0
2016/08/02	R208	04/05/2017	8.39	Call	Bond Future	1,961.5700	1.9616	1,891.1700	1.8912	(3.589)	0	0	0
2016/08/02	R208	04/05/2017			Bond Future	8.1322	96.1731	8.1684	96.0577	0.445	0.0000	0.0000	0
2016/08/02	R208	04/05/2017	8.37	Call	Bond Future	1,924.0000	1.9240	1,854.3300	1.8543	(3.621)	0	0	0
2016/08/02	R208	04/05/2017	8.38	Call	Bond Future	1,942.7400	1.9427	1,872.7100	1.8727	(3.605)	0	0	0
2016/08/02	R208	04/05/2017	8.37	Put	Bond Future	1,168.8900	1.1689	1,214.5500	1.2145	3.906	0	0	0
2016/08/02	R208	04/05/2017	8.39	Put	Bond Future	1,143.2800	1.1433	1,188.2100	1.1882	3.930	0	0	0
2016/08/02	R208	04/05/2017	8.38	Put	Bond Future	1,156.0300	1.1560	1,201.3300	1.2013	3.919	0	0	0
2016/08/02	R209	04/08/2016	9.26	Call	Bond Future	766.6100	0.7666	659.7800	0.6598	(13.935)	0	0	0
2016/08/02	R209	04/08/2016	9.70	Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	250
2016/08/02	R209	04/08/2016			Bond Future	9.1774	75.8178	9.1860	75.7563	0.093	0.0000	0.0000	25,457
2016/08/02	R209	04/08/2016	9.24	Call	Bond Future	667.9500	0.6680	559.1300	0.5591	(16.292)	0	0	0
2016/08/02	R209	04/08/2016	9.60	Put	Bond Future	0.5900	0.0006	0.0600	0.0001	(89.831)	0	0	0
2016/08/02	R209	04/08/2016	10.60	Call	Bond Future	9,219.7800	9.2198	9,158.2500	9.1583	(0.667)	0	0	5,624
2016/08/02	R209	04/08/2016	9.40	Put	Bond Future	27.0200	0.0270	11.3700	0.0114	(57.920)	0	0	0
2016/08/02	R209	04/08/2016	9.70	Call	Bond Future	3,610.3100	3.6103	3,548.7300	3.5487	(1.706)	0	0	0
2016/08/02	R209	04/08/2016	10.29	Call	Bond Future	7,369.0300	7.3690	7,307.5000	7.3075	(0.835)	0	0	0
2016/08/02	R209	04/08/2016	9.25	Call	Bond Future	716.4000	0.7164	608.4100	0.6084	(15.074)	0	0	0
2016/08/02	R209	04/08/2016	9.24	Put	Bond Future	220.5500	0.2205	173.2600	0.1733	(21.442)	0	0	0
2016/08/02	R209	04/08/2016	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R209	04/08/2016	9.40	Call	Bond Future	1,598.8200	1.5988	1,521.6400	1.5216	(4.827)	0	0	250
2016/08/02	R209	04/08/2016	9.26	Put	Bond Future	177.2100	0.1772	131.9100	0.1319	(25.563)	0	0	0
2016/08/02	R209	04/08/2016	9.60	Call	Bond Future	2,941.2700	2.9413	2,879.2100	2.8792	(2.110)	0	0	5,624
2016/08/02	R209	04/08/2016	9.25	Put	Bond Future	197.9500	0.1980	151.4900	0.1515	(23.471)	0	0	0
2016/08/02	R209	04/08/2016	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	250
2016/08/02	R209	03/11/2016	10.26	Call	Bond Future	7,230.6600	7.2307	7,167.8200	7.1678	(0.869)	0	0	0
2016/08/02	R209	03/11/2016			Bond Future	9.2145	74.0930	9.2235	74.0293	0.097	0.0000	0.0000	35,701
2016/08/02	R209	03/11/2016	10.24	Call	Bond Future	7,122.8600	7.1229	7,060.1200	7.0601	(0.881)	0	0	0
2016/08/02	R209	03/11/2016	10.25	Call	Bond Future	7,177.0500	7.1771	7,114.2600	7.1143	(0.875)	0	0	0
2016/08/02	R209	03/11/2016	10.24	Put	Bond Future	339.7200	0.3397	340.7200	0.3407	0.294	0	0	0
2016/08/02	R209	03/11/2016	10.25	Put	Bond Future	332.5600	0.3326	333.5100	0.3335	0.286	0	0	5,000
2016/08/02	R209	03/11/2016	10.26	Put	Bond Future	324.9200	0.3249	325.8200	0.3258	0.277	0	0	0
2016/08/02	R209	02/02/2017	9.55	Put	Bond Future	2,247.6600	2.2477	2,264.3700	2.2644	0.743	0	0	0
2016/08/02	R209	02/02/2017			Bond Future	9.2473	75.5488	9.2566	75.4825	0.102	0.0000	0.0000	0
2016/08/02	R209	02/02/2017	9.54	Put	Bond Future	2,274.3900	2.2744	2,291.3000	2.2913	0.743	0	0	0
2016/08/02	R209	02/02/2017	9.55	Call	Bond Future	4,340.8100	4.3408	4,291.2100	4.2912	(1.143)	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
2016/08/02	R209	02/02/2017	9.53	Call	Bond Future	4,258.8600	4.2589	4,209.6500	4.2096	(1.155)	0	0	0
2016/08/02	R209	02/02/2017	9.54	Call	Bond Future	4,299.8500	4.2999	4,250.4500	4.2505	(1.149)	0	0	0
2016/08/02	R209	02/02/2017	9.53	Put	Bond Future	2,301.1800	2.3012	2,318.2800	2.3183	0.743	0	0	0
2016/08/02	R209	04/05/2017	9.48	Put	Bond Future	3,243.6100	3.2436	3,264.8300	3.2648	0.654	0	0	0
2016/08/02	R209	04/05/2017			Bond Future	9.2701	73.9552	9.2798	73.8873	0.104	0.0000	0.0000	0
2016/08/02	R209	04/05/2017	9.47	Put	Bond Future	3,274.6200	3.2746	3,296.0200	3.2960	0.654	0	0	0
2016/08/02	R209	04/05/2017	9.46	Call	Bond Future	4,620.9900	4.6210	4,574.6900	4.5747	(1.002)	0	0	0
2016/08/02	R209	04/05/2017	9.47	Call	Bond Future	4,658.2900	4.6583	4,611.8200	4.6118	(0.998)	0	0	0
2016/08/02	R209	04/05/2017	9.48	Call	Bond Future	4,695.4800	4.6955	4,648.8300	4.6488	(0.994)	0	0	0
2016/08/02	R209	04/05/2017	9.46	Put	Bond Future	3,305.6200	3.3056	3,327.1900	3.3272	0.653	0	0	0
2016/08/02	R210	04/08/2016			Bond Future	187.6290	187.6290	187.5738	187.5738	(0.029)	0.0000	0.0000	388
2016/08/02	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R210	04/08/2016	181.50	Call	Bond Future	6,129.0100	6.1290	6,073.8000	6.0738	(0.901)	0	0	0
2016/08/02	R210	04/08/2016	181.52	Call	Bond Future	6,109.0100	6.1090	6,053.8000	6.0538	(0.904)	0	0	0
2016/08/02	R210	04/08/2016	181.51	Call	Bond Future	6,119.0100	6.1190	6,063.8000	6.0638	(0.902)	0	0	0
2016/08/02	R210	03/11/2016			Bond Future	188.8977	188.8977	188.8391	188.8391	(0.031)	0.0000	0.0000	2,269
2016/08/02	R210	03/11/2016	188.90	Put	Bond Future	2.2900	0.0023	60.8800	0.0609	2558.515	0	0	0
2016/08/02	R210	03/11/2016	188.92	Put	Bond Future	22.2900	0.0223	80.8800	0.0809	262.853	0	0	0
2016/08/02	R210	03/11/2016	188.91	Put	Bond Future	12.2900	0.0123	70.8800	0.0709	476.729	0	0	0
2016/08/02	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R211	04/08/2016			Bond Future	139.8904	139.8904	139.7124	139.7124	(0.127)	0.0000	0.0000	22
2016/08/02	R211	04/08/2016	137.09	Call	Bond Future	2,800.4400	2.8004	2,622.3800	2.6224	(6.358)	0	0	0
2016/08/02	R211	04/08/2016	137.07	Call	Bond Future	2,820.4400	2.8204	2,642.3800	2.6424	(6.313)	0	0	0
2016/08/02	R211	04/08/2016	137.08	Call	Bond Future	2,810.4400	2.8104	2,632.3800	2.6324	(6.336)	0	0	0
2016/08/02	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R211	03/11/2016	141.75	Call	Bond Future	779.4000	0.7794	596.1100	0.5961	(23.517)	0	0	0
2016/08/02	R211	03/11/2016			Bond Future	142.5294	142.5294	142.3461	142.3461	(0.129)	0.0000	0.0000	56
2016/08/02	R211	03/11/2016	141.76	Call	Bond Future	769.4000	0.7694	586.1100	0.5861	(23.822)	0	0	0
2016/08/02	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R211	03/11/2016	141.74	Call	Bond Future	789.4000	0.7894	606.1100	0.6061	(23.219)	0	0	0
2016/08/02	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R212	04/08/2016	142.43	Call	Bond Future	3,919.1800	3.9192	3,800.4500	3.8005	(3.029)	0	0	0
2016/08/02	R212	04/08/2016			Bond Future	146.3492	146.3492	146.2305	146.2305	(0.081)	0.0000	0.0000	3,989
2016/08/02	R212	04/08/2016	142.44	Call	Bond Future	3,909.1800	3.9092	3,790.4500	3.7905	(3.037)	0	0	0
2016/08/02	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R212	04/08/2016	142.42	Call	Bond Future	3,929.1800	3.9292	3,810.4500	3.8105	(3.022)	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
2016/08/02	R212	03/11/2016			Bond Future	149.1100	149.1100	148.9871	148.9871	(0.082)	0.0000	0.0000	4,169
2016/08/02	R212	03/11/2016	148.11	Call	Bond Future	1,000.0200	1.0000	877.1100	0.8771	(12.291)	0	0	0
2016/08/02	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R212	03/11/2016	148.12	Call	Bond Future	990.0200	0.9900	867.1100	0.8671	(12.415)	0	0	0
2016/08/02	R212	03/11/2016	148.10	Call	Bond Future	1,010.0200	1.0100	887.1100	0.8871	(12.169)	0	0	0
2016/08/02	R213	04/08/2016			Bond Future	9.0624	86.6005	9.0710	86.5401	0.095	0.0000	0.0000	8,547
2016/08/02	R213	04/08/2016	8.99	Put	Bond Future	700.9900	0.7010	685.2000	0.6852	(2.253)	0	0	0
2016/08/02	R213	04/08/2016	9.01	Put	Bond Future	605.3000	0.6053	580.9100	0.5809	(4.029)	0	0	0
2016/08/02	R213	04/08/2016	9.00	Put	Bond Future	652.2000	0.6522	632.0000	0.6320	(3.097)	0	0	0
2016/08/02	R213	04/08/2016	9.01	Call	Bond Future	234.7000	0.2347	149.9200	0.1499	(36.123)	0	0	0
2016/08/02	R213	04/08/2016	8.99	Call	Bond Future	188.3300	0.1883	112.1500	0.1121	(40.450)	0	0	0
2016/08/02	R213	04/08/2016	9.00	Call	Bond Future	210.6100	0.2106	130.0200	0.1300	(38.265)	0	0	0
2016/08/02	R213	03/11/2016			Bond Future	9.1028	84.6784	9.1118	84.6158	0.099	0.0000	0.0000	42,560
2016/08/02	R213	03/11/2016	10.18	Put	Bond Future	275.5300	0.2755	276.2800	0.2763	0.272	0	0	0
2016/08/02	R213	03/11/2016	10.20	Put	Bond Future	263.3800	0.2634	264.0500	0.2641	0.254	0	0	0
2016/08/02	R213	03/11/2016	10.18	Call	Bond Future	7,333.5800	7.3336	7,271.6900	7.2717	(0.844)	0	0	0
2016/08/02	R213	03/11/2016	10.19	Put	Bond Future	269.3600	0.2694	270.0700	0.2701	0.264	0	0	0
2016/08/02	R213	03/11/2016	10.19	Call	Bond Future	7,388.9000	7.3889	7,326.9700	7.3270	(0.838)	0	0	0
2016/08/02	R213	03/11/2016	10.20	Call	Bond Future	7,444.3300	7.4443	7,382.3600	7.3824	(0.832)	0	0	0
2016/08/02	R213	02/02/2017	9.40	Call	Bond Future	4,068.8100	4.0688	4,021.0500	4.0211	(1.174)	0	0	0
2016/08/02	R213	02/02/2017	9.42	Call	Bond Future	4,149.2300	4.1492	4,101.0700	4.1011	(1.161)	0	0	0
2016/08/02	R213	02/02/2017			Bond Future	9.1393	86.3420	9.1488	86.2767	0.104	0.0000	0.0000	0
2016/08/02	R213	02/02/2017	9.41	Call	Bond Future	4,109.0500	4.1090	4,061.0900	4.0611	(1.167)	0	0	0
2016/08/02	R213	02/02/2017	9.40	Put	Bond Future	2,299.2900	2.2993	2,316.8200	2.3168	0.762	0	0	0
2016/08/02	R213	02/02/2017	9.42	Put	Bond Future	2,246.1100	2.2461	2,263.2400	2.2632	0.763	0	0	0
2016/08/02	R213	02/02/2017	9.41	Put	Bond Future	2,272.6900	2.2727	2,290.0200	2.2900	0.763	0	0	0
2016/08/02	R213	04/05/2017			Bond Future	9.1613	84.5685	9.1711	84.5017	0.107	0.0000	0.0000	0
2016/08/02	R213	04/05/2017	9.35	Put	Bond Future	3,210.7000	3.2107	3,232.3300	3.2323	0.674	0	0	0
2016/08/02	R213	04/05/2017	9.37	Put	Bond Future	3,152.7000	3.1527	3,173.9700	3.1740	0.675	0	0	0
2016/08/02	R213	04/05/2017	9.35	Call	Bond Future	4,484.7300	4.4847	4,439.5100	4.4395	(1.008)	0	0	0
2016/08/02	R213	04/05/2017	9.36	Put	Bond Future	3,181.7400	3.1817	3,203.1800	3.2032	0.674	0	0	0
2016/08/02	R213	04/05/2017	9.36	Call	Bond Future	4,522.5400	4.5225	4,477.1300	4.4771	(1.004)	0	0	0
2016/08/02	R213	04/05/2017	9.37	Call	Bond Future	4,560.2000	4.5602	4,514.6200	4.5146	(1.000)	0	0	0
2016/08/02	R214	04/08/2016	9.24	Call	Bond Future	366.5400	0.3665	260.7300	0.2607	(28.867)	0	0	0
2016/08/02	R214	04/08/2016	9.25	Put	Bond Future	456.0500	0.4560	412.5600	0.4126	(9.536)	0	0	0
2016/08/02	R214	04/08/2016	11.30	Call	Bond Future	13,065.8800	13.0659	13,000.7900	13.0008	(0.498)	0	0	5,610
2016/08/02	R214	04/08/2016			Bond Future	9.2572	76.3166	9.2659	76.2515	0.094	0.0000	0.0000	9,302
2016/08/02	R214	04/08/2016	8.55	Put	Bond Future	5,649.2500	5.6492	5,714.3400	5.7143	1.152	0	0	0
2016/08/02	R214	04/08/2016	9.30	Call	Bond Future	607.0600	0.6071	491.6500	0.4916	(19.011)	0	0	1,300
2016/08/02	R214	04/08/2016	9.25	Call	Bond Future	401.5700	0.4016	292.9900	0.2930	(27.039)	0	0	0
2016/08/02	R214	04/08/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R214	04/08/2016	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/02	R214	04/08/2016	9.26	Call	Bond Future	438.6500	0.4387	327.7500	0.3277	(25.282)	0	0	0
2016/08/02	R214	04/08/2016	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,300

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
2016/08/02	R214	04/08/2016	9.30	Put	Bond Future	286.5900	0.2866	236.2700	0.2363	(17.558)	0	0	0
2016/08/02	R214	04/08/2016	9.24	Put	Bond Future	496.3900	0.4964	455.6700	0.4557	(8.203)	0	0	0
2016/08/02	R214	04/08/2016	10.30	Call	Bond Future	7,205.0500	7.2050	7,139.9600	7.1400	(0.903)	0	0	5,610
2016/08/02	R214	04/08/2016	9.26	Put	Bond Future	417.8900	0.4179	372.0800	0.3721	(10.962)	0	0	0
2016/08/02	R214	03/11/2016	10.35	Put	Bond Future	342.7100	0.3427	343.7000	0.3437	0.289	0	0	0
2016/08/02	R214	03/11/2016			Bond Future	9.2950	74.4548	9.3040	74.3874	0.097	0.0000	0.0000	29,419
2016/08/02	R214	03/11/2016	10.34	Put	Bond Future	349.9900	0.3500	351.0300	0.3510	0.297	0	0	0
2016/08/02	R214	03/11/2016	10.35	Call	Bond Future	7,575.8500	7.5759	7,509.4700	7.5095	(0.876)	0	0	0
2016/08/02	R214	03/11/2016	10.33	Call	Bond Future	7,464.5900	7.4646	7,398.3100	7.3983	(0.888)	0	0	0
2016/08/02	R214	03/11/2016	10.34	Call	Bond Future	7,520.2100	7.5202	7,453.8800	7.4539	(0.882)	0	0	0
2016/08/02	R214	03/11/2016	10.33	Put	Bond Future	357.4000	0.3574	358.4900	0.3585	0.305	0	0	0
2016/08/02	R214	02/02/2017			Bond Future	9.3296	75.9175	9.3391	75.8476	0.101	0.0000	0.0000	0
2016/08/02	R214	02/02/2017	9.67	Call	Bond Future	4,758.5300	4.7585	4,705.4100	4.7054	(1.116)	0	0	0
2016/08/02	R214	02/02/2017	9.66	Put	Bond Future	2,331.4700	2.3315	2,348.4800	2.3485	0.730	0	0	0
2016/08/02	R214	02/02/2017	9.68	Put	Bond Future	2,278.0600	2.2781	2,294.6700	2.2947	0.729	0	0	0
2016/08/02	R214	02/02/2017	9.67	Put	Bond Future	2,304.5400	2.3045	2,321.3400	2.3213	0.729	0	0	0
2016/08/02	R214	02/02/2017	9.68	Call	Bond Future	4,802.1100	4.8021	4,748.8000	4.7488	(1.110)	0	0	0
2016/08/02	R214	02/02/2017	9.66	Call	Bond Future	4,715.3000	4.7153	4,662.3900	4.6624	(1.122)	0	0	0
2016/08/02	R214	04/05/2017	9.58	Put	Bond Future	3,399.8500	3.3999	3,421.7900	3.4218	0.645	0	0	0
2016/08/02	R214	04/05/2017			Bond Future	9.3521	74.1829	9.3618	74.1113	0.104	0.0000	0.0000	0
2016/08/02	R214	04/05/2017	9.57	Put	Bond Future	3,430.5600	3.4306	3,452.6800	3.4527	0.645	0	0	0
2016/08/02	R214	04/05/2017	9.58	Call	Bond Future	5,050.6400	5.0506	5,001.0000	5.0010	(0.983)	0	0	0
2016/08/02	R214	04/05/2017	9.56	Call	Bond Future	4,970.1600	4.9702	4,920.8800	4.9209	(0.992)	0	0	0
2016/08/02	R214	04/05/2017	9.57	Call	Bond Future	5,010.2100	5.0102	4,960.7500	4.9607	(0.987)	0	0	0
2016/08/02	R214	04/05/2017	9.56	Put	Bond Future	3,461.7700	3.4618	3,484.0700	3.4841	0.644	0	0	0
2016/08/02	R248	04/08/2016			Bond Future	9.3223	98.0751	9.3360	97.9445	0.146	0.0000	0.0000	52,263
2016/08/02	R248	04/08/2016	9.25	Call	Bond Future	289.0700	0.2891	164.5300	0.1645	(43.083)	0	0	0
2016/08/02	R248	04/08/2016	9.24	Put	Bond Future	1,056.7000	1.0567	1,069.9700	1.0700	1.256	0	0	0
2016/08/02	R248	04/08/2016	9.26	Put	Bond Future	922.7900	0.9228	921.7700	0.9218	(0.111)	0	0	0
2016/08/02	R248	04/08/2016	9.25	Put	Bond Future	988.5100	0.9885	994.5500	0.9945	0.611	0	0	0
2016/08/02	R248	04/08/2016	9.26	Call	Bond Future	320.5800	0.3206	188.9800	0.1890	(41.051)	0	0	0
2016/08/02	R248	04/08/2016	9.24	Call	Bond Future	259.8500	0.2598	142.5400	0.1425	(45.145)	0	0	0
2016/08/02	R248	03/11/2016	10.38	Call	Bond Future	9,435.4200	9.4354	9,308.8100	9.3088	(1.342)	0	0	0
2016/08/02	R248	03/11/2016			Bond Future	9.3619	95.4812	9.3760	95.3469	0.151	0.0000	0.0000	61,337
2016/08/02	R248	03/11/2016	10.39	Call	Bond Future	9,504.5100	9.5045	9,377.7400	9.3777	(1.334)	0	0	0
2016/08/02	R248	03/11/2016	10.37	Put	Bond Future	564.1000	0.5641	571.9500	0.5720	1.392	0	0	0
2016/08/02	R248	03/11/2016	10.39	Put	Bond Future	542.7800	0.5428	550.2900	0.5503	1.384	0	0	0
2016/08/02	R248	03/11/2016	10.37	Call	Bond Future	9,366.2600	9.3663	9,239.8300	9.2398	(1.350)	0	0	0
2016/08/02	R248	03/11/2016	10.38	Put	Bond Future	553.4000	0.5534	561.0700	0.5611	1.386	0	0	0
2016/08/02	R248	02/02/2017	9.76	Put	Bond Future	3,057.8100	3.0578	3,096.6500	3.0967	1.270	0	0	0
2016/08/02	R248	02/02/2017	9.78	Put	Bond Future	2,991.0300	2.9910	3,029.1000	3.0291	1.273	0	0	0
2016/08/02	R248	02/02/2017			Bond Future	9.3983	97.3570	9.4130	97.2184	0.156	0.0000	0.0000	0
2016/08/02	R248	02/02/2017	9.77	Put	Bond Future	3,024.3900	3.0244	3,062.8400	3.0628	1.271	0	0	0
2016/08/02	R248	02/02/2017	9.76	Call	Bond Future	6,370.1100	6.3701	6,270.3500	6.2703	(1.566)	0	0	0
2016/08/02	R248	02/02/2017	9.77	Call	Bond Future	6,425.3100	6.4253	6,325.1600	6.3252	(1.559)	0	0	0
2016/08/02	R248	02/02/2017	9.78	Call	Bond Future	6,480.4100	6.4804	6,379.8800	6.3799	(1.551)	0	0	0
2016/08/02	R248	04/05/2017	9.66	Call	Bond Future	6,656.3600	6.6564	6,562.9600	6.5630	(1.403)	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
2016/08/02	R248	04/05/2017			Bond Future	9.4225	94.9222	9.4376	94.7805	0.160	0.0000	0.0000	0
2016/08/02	R248	04/05/2017	9.67	Call	Bond Future	6,706.1900	6.7062	6,612.4400	6.6124	(1.398)	0	0	0
2016/08/02	R248	04/05/2017	9.65	Put	Bond Future	4,509.5400	4.5095	4,558.1900	4.5582	1.079	0	0	0
2016/08/02	R248	04/05/2017	9.67	Put	Bond Future	4,428.6900	4.4287	4,476.6400	4.4766	1.083	0	0	0
2016/08/02	R248	04/05/2017	9.65	Call	Bond Future	6,606.6800	6.6067	6,513.6300	6.5136	(1.408)	0	0	0
2016/08/02	R248	04/05/2017	9.66	Put	Bond Future	4,468.9600	4.4690	4,517.2600	4.5173	1.081	0	0	0
Total													1093989