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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/07/2016 TO 26/07/2016

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
2016/07/26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/26	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2025	04/08/2016			Bond Future	127.7467	127.7467	127.7112	127.7112	(0.028)	0.0000	0.0000	2,380
2016/07/26	2025	04/08/2016	123.86	Call	Bond Future	3,886.6900	3.8867	3,851.1600	3.8512	(0.914)	0	0	0
2016/07/26	2025	04/08/2016	123.87	Call	Bond Future	3,876.6900	3.8767	3,841.1600	3.8412	(0.917)	0	0	0
2016/07/26	2025	04/08/2016	123.85	Call	Bond Future	3,896.6900	3.8967	3,861.1600	3.8612	(0.912)	0	0	0
2016/07/26	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2025	03/11/2016			Bond Future	130.1636	130.1636	130.1267	130.1267	(0.028)	0.0000	0.0000	780
2016/07/26	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2025	03/11/2016	129.21	Call	Bond Future	953.6300	0.9536	916.7200	0.9167	(3.870)	0	0	0
2016/07/26	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2025	03/11/2016	129.22	Call	Bond Future	943.6300	0.9436	906.7200	0.9067	(3.911)	0	0	0
2016/07/26	2025	03/11/2016	129.23	Call	Bond Future	933.6300	0.9336	896.7200	0.8967	(3.953)	0	0	0
2016/07/26	2030	04/08/2016	10.17	Call	Bond Future	6,697.1900	6.6972	7,097.4800	7.0975	5.977	0	0	0
2016/07/26	2030	04/08/2016			Bond Future	9.1822	91.1790	9.1264	91.5793	(0.608)	0.0000	0.0000	18,684
2016/07/26	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2030	03/11/2016			Bond Future	9.2252	92.8985	9.1677	93.3059	(0.624)	0.0000	0.0000	13,722
2016/07/26	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2030	03/11/2016	9.33	Call	Bond Future	735.5800	0.7356	1,142.9900	1.1430	55.386	0	0	0
2016/07/26	2030	03/11/2016	9.34	Call	Bond Future	805.3500	0.8053	1,212.7600	1.2128	50.588	0	0	0
2016/07/26	2030	03/11/2016	9.35	Call	Bond Future	875.0500	0.8750	1,282.4600	1.2825	46.558	0	0	0
2016/07/26	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2030	02/02/2017			Bond Future	9.2634	90.7229	9.2041	91.1372	(0.640)	0.0000	0.0000	0
2016/07/26	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2030	02/02/2017	9.29	Call	Bond Future	185.2200	0.1852	599.5100	0.5995	223.675	0	0	0
2016/07/26	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2030	02/02/2017	9.30	Call	Bond Future	254.6600	0.2547	668.9500	0.6689	162.684	0	0	0
2016/07/26	2030	02/02/2017	9.31	Call	Bond Future	324.0300	0.3240	738.3200	0.7383	127.855	0	0	0
2016/07/26	2030	04/05/2017	9.33	Call	Bond Future	248.2800	0.2483	671.0900	0.6711	170.296	0	0	0
2016/07/26	2030	04/05/2017			Bond Future	9.2939	92.6016	9.2326	93.0244	(0.659)	0.0000	0.0000	0
2016/07/26	2030	04/05/2017	9.34	Call	Bond Future	316.8100	0.3168	739.6200	0.7396	133.459	0	0	0
2016/07/26	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2030	04/05/2017	9.32	Call	Bond Future	179.6800	0.1797	602.4900	0.6025	235.313	0	0	0
2016/07/26	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/26	2032	04/08/2016	9.01	Call	Bond Future	130.5200	0.1305	164.3500	0.1643	25.919	0	0	0
2016/07/26	2032	04/08/2016			Bond Future	9.3026	94.3710	9.2518	94.7602	(0.546)	0.0000	0.0000	7,879
2016/07/26	2032	04/08/2016	8.99	Call	Bond Future	111.3500	0.1113	140.2500	0.1403	25.954	0	0	0
2016/07/26	2032	04/08/2016	9.00	Call	Bond Future	120.6300	0.1206	151.9200	0.1519	25.939	0	0	0
2016/07/26	2032	04/08/2016	8.99	Put	Bond Future	2,546.7400	2.5467	2,186.3700	2.1864	(14.150)	0	0	0
2016/07/26	2032	04/08/2016	9.01	Put	Bond Future	2,407.2800	2.4073	2,051.8400	2.0518	(14.765)	0	0	0
2016/07/26	2032	04/08/2016	9.00	Put	Bond Future	2,476.6500	2.4766	2,118.6700	2.1187	(14.454)	0	0	0
2016/07/26	2032	03/11/2016			Bond Future	9.3491	91.9920	9.2968	92.3882	(0.559)	0.0000	0.0000	5,659
2016/07/26	2032	03/11/2016	10.28	Put	Bond Future	513.9200	0.5139	452.3200	0.4523	(11.986)	0	0	0
2016/07/26	2032	03/11/2016	10.30	Put	Bond Future	492.5000	0.4925	432.9400	0.4329	(12.093)	0	0	0
2016/07/26	2032	03/11/2016	10.29	Put	Bond Future	503.1100	0.5031	442.5400	0.4425	(12.039)	0	0	0
2016/07/26	2032	03/11/2016	10.30	Call	Bond Future	7,279.5500	7.2796	7,616.1700	7.6162	4.624	0	0	0
2016/07/26	2032	03/11/2016	10.28	Call	Bond Future	7,165.9800	7.1660	7,500.5600	7.5006	4.669	0	0	0
2016/07/26	2032	03/11/2016	10.29	Call	Bond Future	7,222.7000	7.2227	7,558.3100	7.5583	4.647	0	0	0
2016/07/26	2032	02/02/2017	9.53	Call	Bond Future	4,076.8400	4.0768	4,298.9300	4.2989	5.448	0	0	0
2016/07/26	2032	02/02/2017			Bond Future	9.3909	93.8050	9.3371	94.2079	(0.573)	0.0000	0.0000	0
2016/07/26	2032	02/02/2017	9.51	Call	Bond Future	3,995.7800	3.9958	4,215.2300	4.2152	5.492	0	0	0
2016/07/26	2032	02/02/2017	9.52	Call	Bond Future	4,036.0800	4.0361	4,256.8500	4.2569	5.470	0	0	0
2016/07/26	2032	02/02/2017	9.51	Put	Bond Future	3,113.1600	3.1132	2,929.6900	2.9297	(5.893)	0	0	0
2016/07/26	2032	02/02/2017	9.53	Put	Bond Future	3,047.2100	3.0472	2,866.3800	2.8664	(5.934)	0	0	0
2016/07/26	2032	02/02/2017	9.52	Put	Bond Future	3,079.9100	3.0799	2,897.7600	2.8978	(5.914)	0	0	0
2016/07/26	2032	04/05/2017	9.45	Call	Bond Future	4,407.2400	4.4072	4,621.1900	4.6212	4.855	0	0	0
2016/07/26	2032	04/05/2017			Bond Future	9.4214	91.5855	9.3659	91.9967	(0.589)	0.0000	0.0000	0
2016/07/26	2032	04/05/2017	9.46	Call	Bond Future	4,445.5300	4.4455	4,660.5900	4.6606	4.838	0	0	0
2016/07/26	2032	04/05/2017	9.44	Put	Bond Future	4,232.4200	4.2324	4,034.0700	4.0341	(4.686)	0	0	0
2016/07/26	2032	04/05/2017	9.46	Put	Bond Future	4,161.3000	4.1613	3,965.1900	3.9652	(4.713)	0	0	0
2016/07/26	2032	04/05/2017	9.44	Call	Bond Future	4,369.4300	4.3694	4,582.2500	4.5823	4.871	0	0	0
2016/07/26	2032	04/05/2017	9.45	Put	Bond Future	4,196.5800	4.1966	3,999.3600	3.9994	(4.700)	0	0	0
2016/07/26	2033	04/08/2016	104.99	Call	Bond Future	2,653.3300	2.6533	2,589.7800	2.5898	(2.395)	0	0	0
2016/07/26	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2033	04/08/2016			Bond Future	107.6433	107.6433	107.5798	107.5798	(0.059)	0.0000	0.0000	531
2016/07/26	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2033	04/08/2016	105.00	Call	Bond Future	2,643.3300	2.6433	2,579.7800	2.5798	(2.404)	0	0	0
2016/07/26	2033	04/08/2016	105.01	Call	Bond Future	2,633.3300	2.6333	2,569.7800	2.5698	(2.413)	0	0	0
2016/07/26	2033	03/11/2016			Bond Future	108.6632	108.6632	108.5978	108.5978	(0.060)	0.0000	0.0000	3,911
2016/07/26	2033	03/11/2016	109.16	Put	Bond Future	496.8100	0.4968	562.1900	0.5622	13.160	0	0	0
2016/07/26	2033	03/11/2016	109.17	Put	Bond Future	506.8100	0.5068	572.1900	0.5722	12.900	0	0	0
2016/07/26	2033	03/11/2016	109.18	Put	Bond Future	516.8100	0.5168	582.1900	0.5822	12.651	0	0	0
2016/07/26	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2037	04/08/2016			Bond Future	9.4522	91.6730	9.4014	92.0997	(0.537)	0.0000	0.0000	27,536
2016/07/26	2037	04/08/2016	9.24	Put	Bond Future	2,083.8600	2.0839	1,724.0800	1.7241	(17.265)	0	0	0
2016/07/26	2037	04/08/2016	9.26	Put	Bond Future	1,950.3700	1.9504	1,599.2300	1.5992	(18.004)	0	0	0
2016/07/26	2037	04/08/2016	9.24	Call	Bond Future	279.3300	0.2793	346.1700	0.3462	23.929	0	0	0

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2016/07/26	2037	04/08/2016	9.25	Put	Bond Future	2,016.4800	2.0165	1,660.9400	1.6609	(17.632)	0	0	0
2016/07/26	2037	04/08/2016	9.25	Call	Bond Future	298.2500	0.2982	369.3300	0.3693	23.832	0	0	0
2016/07/26	2037	04/08/2016	9.26	Call	Bond Future	318.3100	0.3183	393.7900	0.3938	23.713	0	0	0
2016/07/26	2037	03/11/2016	10.35	Call	Bond Future	7,395.1800	7.3952	7,749.0800	7.7491	4.786	0	0	0
2016/07/26	2037	03/11/2016	10.36	Put	Bond Future	709.3600	0.7094	630.3200	0.6303	(11.142)	0	0	0
2016/07/26	2037	03/11/2016			Bond Future	9.4961	93.4018	9.4439	93.8360	(0.549)	0.0000	0.0000	30,033
2016/07/26	2037	03/11/2016	10.36	Call	Bond Future	7,454.6300	7.4546	7,809.7300	7.8097	4.763	0	0	0
2016/07/26	2037	03/11/2016	10.37	Call	Bond Future	7,514.2000	7.5142	7,870.4900	7.8705	4.742	0	0	0
2016/07/26	2037	03/11/2016	10.35	Put	Bond Future	723.4000	0.7234	643.1600	0.6432	(11.092)	0	0	0
2016/07/26	2037	03/11/2016	10.37	Put	Bond Future	695.5500	0.6956	617.7000	0.6177	(11.193)	0	0	0
2016/07/26	2037	02/02/2017	9.68	Put	Bond Future	3,420.9500	3.4210	3,223.9500	3.2239	(5.759)	0	0	0
2016/07/26	2037	02/02/2017			Bond Future	9.5360	90.9858	9.4824	91.4274	(0.561)	0.0000	0.0000	0
2016/07/26	2037	02/02/2017	9.67	Put	Bond Future	3,457.2800	3.4573	3,258.8700	3.2589	(5.739)	0	0	0
2016/07/26	2037	02/02/2017	9.68	Call	Bond Future	4,592.3300	4.5923	4,836.9200	4.8369	5.326	0	0	0
2016/07/26	2037	02/02/2017	9.66	Call	Bond Future	4,503.8100	4.5038	4,745.5800	4.7456	5.368	0	0	0
2016/07/26	2037	02/02/2017	9.67	Call	Bond Future	4,548.1000	4.5481	4,791.2800	4.7913	5.347	0	0	0
2016/07/26	2037	02/02/2017	9.66	Put	Bond Future	3,493.6700	3.4937	3,293.8500	3.2938	(5.719)	0	0	0
2016/07/26	2037	04/05/2017			Bond Future	9.5692	92.8700	9.5141	93.3207	(0.576)	0.0000	0.0000	0
2016/07/26	2037	04/05/2017	9.58	Put	Bond Future	4,810.4600	4.8105	4,592.9000	4.5929	(4.523)	0	0	0
2016/07/26	2037	04/05/2017	9.60	Put	Bond Future	4,731.3700	4.7314	4,516.2100	4.5162	(4.548)	0	0	0
2016/07/26	2037	04/05/2017	9.59	Put	Bond Future	4,770.9400	4.7709	4,554.5800	4.5546	(4.535)	0	0	0
2016/07/26	2037	04/05/2017	9.60	Call	Bond Future	4,981.5900	4.9816	5,217.1400	5.2171	4.728	0	0	0
2016/07/26	2037	04/05/2017	9.58	Call	Bond Future	4,898.1600	4.8982	5,131.3100	5.1313	4.760	0	0	0
2016/07/26	2037	04/05/2017	9.59	Call	Bond Future	4,939.9600	4.9400	5,174.3100	5.1743	4.744	0	0	0
2016/07/26	2038	04/08/2016			Bond Future	133.3236	133.3236	133.3389	133.3389	0.011	0.0000	0.0000	13,364
2016/07/26	2038	04/08/2016	129.31	Call	Bond Future	4,013.6400	4.0136	4,028.9400	4.0289	0.381	0	0	0
2016/07/26	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2038	04/08/2016	129.32	Call	Bond Future	4,003.6400	4.0036	4,018.9400	4.0189	0.382	0	0	0
2016/07/26	2038	04/08/2016	129.30	Call	Bond Future	4,023.6400	4.0236	4,038.9400	4.0389	0.380	0	0	0
2016/07/26	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2038	03/11/2016			Bond Future	135.8462	135.8462	135.8611	135.8611	0.011	0.0000	0.0000	17,566
2016/07/26	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2038	03/11/2016	136.31	Put	Bond Future	463.8400	0.4638	448.9400	0.4489	(3.212)	0	0	0
2016/07/26	2038	03/11/2016	136.33	Put	Bond Future	483.8400	0.4838	468.9400	0.4689	(3.080)	0	0	0
2016/07/26	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2038	03/11/2016	136.32	Put	Bond Future	473.8400	0.4738	458.9400	0.4589	(3.145)	0	0	0
2016/07/26	2040	04/08/2016			Bond Future	9.4821	95.7331	9.4313	96.1916	(0.535)	0.0000	0.0000	2,993
2016/07/26	2040	04/08/2016	9.49	Put	Bond Future	950.2000	0.9502	695.9500	0.6959	(26.758)	0	0	0
2016/07/26	2040	04/08/2016	9.50	Call	Bond Future	1,068.0000	1.0680	1,279.2400	1.2792	19.779	0	0	0
2016/07/26	2040	04/08/2016	9.51	Call	Bond Future	1,115.9400	1.1159	1,334.1900	1.3342	19.558	0	0	0
2016/07/26	2040	04/08/2016	9.49	Call	Bond Future	1,021.5400	1.0215	1,225.7800	1.2258	19.993	0	0	0
2016/07/26	2040	04/08/2016	9.51	Put	Bond Future	865.0500	0.8650	624.8100	0.6248	(27.772)	0	0	0
2016/07/26	2040	04/08/2016	9.50	Put	Bond Future	906.8200	0.9068	659.5700	0.6596	(27.266)	0	0	0
2016/07/26	2040	03/11/2016			Bond Future	9.5255	97.5384	9.4734	98.0051	(0.547)	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
2016/07/26	2040	03/11/2016	9.69	Put	Bond Future	2,471.9000		2.4719	2,270.1400	2.2701	(8.162)	0	0	0
2016/07/26	2040	03/11/2016	9.71	Put	Bond Future	2,399.2700		2.3993	2,201.5400	2.2015	(8.241)	0	0	0
2016/07/26	2040	03/11/2016	9.70	Put	Bond Future	2,435.3700		2.4354	2,235.6300	2.2356	(8.202)	0	0	0
2016/07/26	2040	03/11/2016	9.71	Call	Bond Future	4,022.3200		4.0223	4,291.3000	4.2913	6.687	0	0	0
2016/07/26	2040	03/11/2016	9.69	Call	Bond Future	3,921.2400		3.9212	4,186.1900	4.1862	6.757	0	0	0
2016/07/26	2040	03/11/2016	9.70	Call	Bond Future	3,971.6300		3.9716	4,238.6000	4.2386	6.722	0	0	0
2016/07/26	2040	02/02/2017	9.58	Call	Bond Future	4,413.1300		4.4131	4,656.4500	4.6564	5.514	0	0	0
2016/07/26	2040	02/02/2017			Bond Future	9.5650		94.9534	9.5115	95.4282	(0.559)	0.0000	0.0000	0
2016/07/26	2040	02/02/2017	9.59	Call	Bond Future	4,458.2100		4.4582	4,703.0600	4.7031	5.492	0	0	0
2016/07/26	2040	02/02/2017	9.60	Call	Bond Future	4,503.5000		4.5035	4,749.8900	4.7499	5.471	0	0	0
2016/07/26	2040	02/02/2017	9.58	Put	Bond Future	4,280.5100		4.2805	4,049.0500	4.0490	(5.407)	0	0	0
2016/07/26	2040	02/02/2017	9.60	Put	Bond Future	4,194.7500		4.1948	3,966.3600	3.9664	(5.445)	0	0	0
2016/07/26	2040	02/02/2017	9.59	Put	Bond Future	4,237.4600		4.2375	4,007.5300	4.0075	(5.426)	0	0	0
2016/07/26	2040	04/05/2017			Bond Future	9.5980		96.9200	9.5430	97.4044	(0.573)	0.0000	0.0000	0
2016/07/26	2040	04/05/2017	9.62	Put	Bond Future	5,214.6400		5.2146	4,982.6000	4.9826	(4.450)	0	0	0
2016/07/26	2040	04/05/2017	9.64	Put	Bond Future	5,129.7700		5.1298	4,900.2600	4.9003	(4.474)	0	0	0
2016/07/26	2040	04/05/2017	9.62	Call	Bond Future	5,407.6700		5.4077	5,660.0600	5.6601	4.667	0	0	0
2016/07/26	2040	04/05/2017	9.63	Put	Bond Future	5,171.8900		5.1719	4,941.1200	4.9411	(4.462)	0	0	0
2016/07/26	2040	04/05/2017	9.63	Call	Bond Future	5,452.2900		5.4523	5,705.9500	5.7060	4.652	0	0	0
2016/07/26	2040	04/05/2017	9.64	Call	Bond Future	5,497.4100		5.4974	5,752.3300	5.7523	4.637	0	0	0
2016/07/26	2044	04/08/2016	9.50	Call	Bond Future	861.1000		0.8611	1,014.1700	1.0142	17.776	0	0	0
2016/07/26	2044	04/08/2016			Bond Future	9.5320		92.6642	9.4863	93.0794	(0.479)	0.0000	0.0000	17,275
2016/07/26	2044	04/08/2016	9.51	Call	Bond Future	903.0900		0.9031	1,062.2900	1.0623	17.628	0	0	0
2016/07/26	2044	04/08/2016	9.49	Put	Bond Future	1,201.9300		1.2019	933.6800	0.9337	(22.318)	0	0	0
2016/07/26	2044	04/08/2016	9.51	Put	Bond Future	1,102.4100		1.1024	846.3600	0.8464	(23.226)	0	0	0
2016/07/26	2044	04/08/2016	9.49	Call	Bond Future	820.6000		0.8206	967.6000	0.9676	17.914	0	0	0
2016/07/26	2044	04/08/2016	9.50	Put	Bond Future	1,151.3500		1.1514	889.1700	0.8892	(22.772)	0	0	0
2016/07/26	2044	03/11/2016			Bond Future	9.5750		94.4116	9.5280	94.8343	(0.490)	0.0000	0.0000	2,890
2016/07/26	2044	03/11/2016	10.42	Call	Bond Future	7,918.5500		7.9186	8,258.4400	8.2584	4.292	0	0	0
2016/07/26	2044	03/11/2016	10.41	Put	Bond Future	853.4700		0.8535	769.5900	0.7696	(9.828)	0	0	0
2016/07/26	2044	03/11/2016	10.43	Put	Bond Future	824.1300		0.8241	742.5000	0.7425	(9.905)	0	0	0
2016/07/26	2044	03/11/2016	10.42	Put	Bond Future	838.7500		0.8388	756.0000	0.7560	(9.866)	0	0	0
2016/07/26	2044	03/11/2016	10.43	Call	Bond Future	7,982.0200		7.9820	8,323.0300	8.3230	4.272	0	0	0
2016/07/26	2044	03/11/2016	10.41	Call	Bond Future	7,855.0600		7.8551	8,193.8200	8.1938	4.313	0	0	0
2016/07/26	2044	02/02/2017			Bond Future	9.6142		91.8902	9.5661	92.3201	(0.501)	0.0000	0.0000	0
2016/07/26	2044	02/02/2017	9.77	Call	Bond Future	5,140.5900		5.1406	5,378.8100	5.3788	4.634	0	0	0
2016/07/26	2044	02/02/2017	9.76	Put	Bond Future	3,810.5000		3.8105	3,617.4500	3.6175	(5.066)	0	0	0
2016/07/26	2044	02/02/2017	9.78	Put	Bond Future	3,733.0600		3.7331	3,542.6800	3.5427	(5.100)	0	0	0
2016/07/26	2044	02/02/2017	9.77	Put	Bond Future	3,771.7400		3.7717	3,580.0300	3.5800	(5.083)	0	0	0
2016/07/26	2044	02/02/2017	9.78	Call	Bond Future	5,188.5700		5.1886	5,428.1200	5.4281	4.617	0	0	0
2016/07/26	2044	02/02/2017	9.76	Call	Bond Future	5,092.5500		5.0925	5,329.4300	5.3294	4.652	0	0	0
2016/07/26	2044	04/05/2017			Bond Future	9.6471		93.7933	9.5977	94.2320	(0.512)	0.0000	0.0000	0
2016/07/26	2044	04/05/2017	9.67	Call	Bond Future	5,501.0500		5.5011	5,728.9300	5.7289	4.142	0	0	0
2016/07/26	2044	04/05/2017	9.66	Put	Bond Future	5,342.4600		5.3425	5,130.4700	5.1305	(3.968)	0	0	0
2016/07/26	2044	04/05/2017	9.68	Put	Bond Future	5,255.9700		5.2560	5,046.2500	5.0463	(3.990)	0	0	0
2016/07/26	2044	04/05/2017	9.67	Put	Bond Future	5,299.2300		5.2992	5,088.3800	5.0884	(3.979)	0	0	0
2016/07/26	2044	04/05/2017	9.68	Call	Bond Future	5,545.7700		5.5458	5,774.7800	5.7748	4.129	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
2016/07/26	2044	04/05/2017	9.66	Call	Bond Future	5,456.1700	5.4562	5,682.9100	5.6829	4.156	0	0	0
2016/07/26	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2046	04/08/2016	129.02	Put	Bond Future	134.1713	134.1713	133.9010	133.9010	(0.201)	0.0000	0.0000	14,438
2016/07/26	2046	04/08/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2046	04/08/2016	129.01	Put	Bond Future	5,171.2800	5.1713	4,900.9600	4.9010	(5.227)	0	0	0
2016/07/26	2046	04/08/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2046	04/08/2016	129.01	Call	Bond Future	5,161.2800	5.1613	4,890.9600	4.8910	(5.237)	0	0	0
2016/07/26	2046	04/08/2016	129.02	Call	Bond Future	5,151.2800	5.1513	4,880.9600	4.8810	(5.248)	0	0	0
2016/07/26	2046	03/11/2016	137.07	Put	Bond Future	1,862.1700	1.8622	2,138.2900	2.1383	14.828	0	0	0
2016/07/26	2046	03/11/2016	137.09	Put	Bond Future	135.2078	135.2078	134.9317	134.9317	(0.204)	0.0000	0.0000	17,026
2016/07/26	2046	03/11/2016	137.08	Put	Bond Future	1,882.1700	1.8822	2,158.2900	2.1583	14.670	0	0	0
2016/07/26	2046	03/11/2016	137.08	Put	Bond Future	1,872.1700	1.8722	2,148.2900	2.1483	14.749	0	0	0
2016/07/26	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2050	04/08/2016	139.14	Call	Bond Future	2,922.0600	2.9221	3,276.9100	3.2769	12.144	0	0	0
2016/07/26	2050	04/08/2016	139.12	Call	Bond Future	142.0621	142.0621	142.4169	142.4169	0.250	0.0000	0.0000	5,320
2016/07/26	2050	04/08/2016	139.13	Call	Bond Future	2,942.0600	2.9421	3,296.9100	3.2969	12.061	0	0	0
2016/07/26	2050	04/08/2016	139.13	Call	Bond Future	2,932.0600	2.9321	3,286.9100	3.2869	12.102	0	0	0
2016/07/26	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2050	03/11/2016	149.52	Put	Bond Future	4,769.9700	4.7700	4,409.3900	4.4094	(7.559)	0	0	0
2016/07/26	2050	03/11/2016	149.54	Put	Bond Future	144.7500	144.7500	145.1106	145.1106	0.249	0.0000	0.0000	21,628
2016/07/26	2050	03/11/2016	149.52	Call	Bond Future	4,789.9700	4.7900	4,429.3900	4.4294	(7.528)	0	0	0
2016/07/26	2050	03/11/2016	149.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2050	03/11/2016	149.53	Call	Bond Future	4,779.9700	4.7800	4,419.3900	4.4194	(7.544)	0	0	0
2016/07/26	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	AL37	04/08/2016			Index Future	493.4410	493.4410	494.4350	494.4350	0.201	0.0000	0.0000	2
2016/07/26	AL37	03/11/2016			Index Future	502.8440	502.8440	503.8540	503.8540	0.201	0.0000	0.0000	15
2016/07/26	AL7T	04/08/2016			Index Future	571.6320	571.6320	573.3100	573.3100	0.294	0.0000	0.0000	2
2016/07/26	AL7T	03/11/2016			Index Future	582.5250	582.5250	584.2310	584.2310	0.293	0.0000	0.0000	9
2016/07/26	ALBI	04/08/2016			Index Future	520.0930	520.0930	521.8680	521.8680	0.341	0.0000	0.0000	355
2016/07/26	ALBI	03/11/2016			Index Future	530.0030	530.0030	531.8090	531.8090	0.341	0.0000	0.0000	373
2016/07/26	ALBI	02/02/2017			Index Future	540.4440	540.4440	542.2800	542.2800	0.340	0.0000	0.0000	0

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2016/07/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/07/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/26	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/26	EL28	04/08/2016			Bond Future	131.1428	131.1428	131.1594	131.1594	0.013	0.0000	0.0000	0
2016/07/26	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	EL28	04/08/2016	126.86	Call	Bond Future	4,282.8500	4.2829	4,299.4500	4.2994	0.388	0	0	0
2016/07/26	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	EL28	04/08/2016	126.87	Call	Bond Future	4,272.8500	4.2729	4,289.4500	4.2894	0.388	0	0	0
2016/07/26	EL28	04/08/2016	126.88	Call	Bond Future	4,262.8500	4.2629	4,279.4500	4.2794	0.389	0	0	0
2016/07/26	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	EL28	03/11/2016			Bond Future	131.9637	131.9637	131.9799	131.9799	0.012	0.0000	0.0000	0
2016/07/26	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	EL28	03/11/2016	132.15	Put	Bond Future	186.3200	0.1863	170.1000	0.1701	(8.705)	0	0	0
2016/07/26	EL28	03/11/2016	132.17	Put	Bond Future	206.3200	0.2063	190.1000	0.1901	(7.862)	0	0	0
2016/07/26	EL28	03/11/2016	132.16	Put	Bond Future	196.3200	0.1963	180.1000	0.1801	(8.262)	0	0	0
2016/07/26	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	EL28	02/02/2017			Bond Future	134.5718	134.5718	134.5868	134.5868	0.011	0.0000	0.0000	0
2016/07/26	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	EL28	02/02/2017	135.11	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
2016/07/26	EL28	02/02/2017	135.10	Put	Bond Future	528.1700	0.5282	513.1900	0.5132	(2.836)	0	0	0
2016/07/26	EL28	02/02/2017	135.12	Put	Bond Future	548.1700	0.5482	533.1900	0.5332	(2.733)	0	0	0
2016/07/26	EL28	02/02/2017	135.11	Put	Bond Future	538.1700	0.5382	523.1900	0.5232	(2.784)	0	0	0
2016/07/26	EL28	04/05/2017			Bond Future	137.3638	137.3638	137.3790	137.3790	0.011	0.0000	0.0000	0
2016/07/26	EL28	04/05/2017	137.90	Put	Bond Future	536.1800	0.5362	520.9900	0.5210	(2.833)	0	0	0
2016/07/26	EL28	04/05/2017	137.92	Put	Bond Future	556.1800	0.5562	540.9900	0.5410	(2.731)	0	0	0
2016/07/26	EL28	04/05/2017	137.91	Put	Bond Future	546.1800	0.5462	530.9900	0.5310	(2.781)	0	0	0
2016/07/26	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	ES33	04/08/2016			Bond Future	10.3215	80.5568	10.2704	80.8938	(0.495)	0.0000	0.0000	6,771
2016/07/26	ES33	04/08/2016	10.24	Put	Bond Future	538.7700	0.5388	201.7200	0.2017	(62.559)	0	0	0
2016/07/26	ES33	04/08/2016	10.26	Put	Bond Future	406.0200	0.4060	68.9700	0.0690	(83.013)	0	0	0
2016/07/26	ES33	04/08/2016	10.25	Put	Bond Future	472.3500	0.4723	135.3000	0.1353	(71.356)	0	0	0
2016/07/26	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	ES33	03/11/2016			Bond Future	10.3972	78.2836	10.3446	78.6266	(0.506)	0.0000	0.0000	6,789
2016/07/26	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	ES33	03/11/2016	11.31	Call	Bond Future	5,597.0700	5.5971	5,940.0500	5.9400	6.128	0	0	0
2016/07/26	ES33	03/11/2016	11.29	Call	Bond Future	5,481.1600	5.4812	5,824.1400	5.8241	6.257	0	0	0
2016/07/26	ES33	03/11/2016	11.30	Call	Bond Future	5,539.1500	5.5391	5,882.1300	5.8821	6.192	0	0	0
2016/07/26	ES33	02/02/2017			Bond Future	10.4714	79.8264	10.4171	80.1752	(0.518)	0.0000	0.0000	0
2016/07/26	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	ES33	02/02/2017	10.59	Call	Bond Future	754.1900	0.7542	1,103.0200	1.1030	46.252	0	0	0
2016/07/26	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	ES33	02/02/2017	10.60	Call	Bond Future	817.2800	0.8173	1,166.1100	1.1661	42.682	0	0	0
2016/07/26	ES33	02/02/2017	10.61	Call	Bond Future	880.2900	0.8803	1,229.1200	1.2291	39.627	0	0	0
2016/07/26	ES33	04/05/2017			Bond Future	10.5328	77.6824	10.4768	78.0384	(0.532)	0.0000	0.0000	0
2016/07/26	ES33	04/05/2017	10.55	Call	Bond Future	109.0400	0.1090	465.0400	0.4650	326.486	0	0	0
2016/07/26	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	ES33	04/05/2017	10.56	Call	Bond Future	172.2200	0.1722	528.2200	0.5282	206.712	0	0	0
2016/07/26	ES33	04/05/2017	10.54	Call	Bond Future	45.7900	0.0458	401.7900	0.4018	777.462	0	0	0
2016/07/26	ES42	04/08/2016			Bond Future	10.4413	85.2249	10.3952	85.5743	(0.441)	0.0000	0.0000	7,270
2016/07/26	ES42	03/11/2016			Bond Future	10.5145	82.5697	10.4671	82.9253	(0.451)	0.0000	0.0000	1,507
2016/07/26	ES42	02/02/2017			Bond Future	10.5840	84.1972	10.5352	84.5588	(0.461)	0.0000	0.0000	0
2016/07/26	ES42	04/05/2017			Bond Future	10.6455	81.6767	10.5951	82.0457	(0.473)	0.0000	0.0000	0
2016/07/26	GOVI	04/08/2016	520.99	Put	GOVI	30,030.0000	3.0030	12,990.0000	1.2990	(56.743)	0	0	0
2016/07/26	GOVI	04/08/2016			GOVI	517.9870	517.9870	519.6910	519.6910	0.329	0.0000	0.0000	449
2016/07/26	GOVI	04/08/2016	521.01	Put	GOVI	30,230.0000	3.0230	13,190.0000	1.3190	(56.368)	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
2016/07/26	GOVI	04/08/2016	521.00	Put	GOVI	30,130.0000	3.0130	13,090.0000	1.3090	(56.555)	0	0	0
2016/07/26	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	GOVI	03/11/2016	476.11	Call	GOVI	517,480.0000	51.7480	534,810.0000	53.4810	3.349	0	0	0
2016/07/26	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	GOVI	03/11/2016			GOVI	527.8580	527.8580	529.5910	529.5910	0.328	0.0000	0.0000	137
2016/07/26	GOVI	03/11/2016	476.12	Call	GOVI	517,380.0000	51.7380	534,710.0000	53.4710	3.350	0	0	0
2016/07/26	GOVI	03/11/2016	476.13	Call	GOVI	517,280.0000	51.7280	534,610.0000	53.4610	3.350	0	0	0
2016/07/26	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	GOVI	02/02/2017	533.34	Call	GOVI	49,170.0000	4.9170	66,780.0000	6.6780	35.815	0	0	0
2016/07/26	GOVI	02/02/2017			GOVI	538.2570	538.2570	540.0180	540.0180	0.327	0.0000	0.0000	0
2016/07/26	GOVI	02/02/2017	533.32	Call	GOVI	49,370.0000	4.9370	66,980.0000	6.6980	35.669	0	0	0
2016/07/26	GOVI	02/02/2017	533.33	Call	GOVI	49,270.0000	4.9270	66,880.0000	6.6880	35.742	0	0	0
2016/07/26	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/07/26	IGOV	04/08/2016			Index Future	247.2530	247.2530	247.1610	247.1610	(0.037)	0.0000	0.0000	466
2016/07/26	IGOV	03/11/2016			Index Future	251.9790	251.9790	251.8850	251.8850	(0.037)	0.0000	0.0000	622
2016/07/26	IGOV	02/02/2017			Index Future	256.9590	256.9590	256.8590	256.8590	(0.039)	0.0000	0.0000	0
2016/07/26	ILBI	04/08/2016			Index Future	670.1320	670.1320	669.8620	669.8620	(0.040)	0.0000	0.0000	149
2016/07/26	ILBI	03/11/2016			Index Future	682.9160	682.9160	682.6400	682.6400	(0.040)	0.0000	0.0000	0
2016/07/26	IS01	19/12/2016			Interest Rate Swap	100.0749	100.0749	100.0744	100.0744	0.000	0.0000	0.0000	0
2016/07/26	IS01	16/03/2017			Interest Rate Swap	100.0342	100.0342	100.0339	100.0339	0.000	0.0000	0.0000	0
2016/07/26	IS01	15/06/2017			Interest Rate Swap	99.6906	99.6906	99.6874	99.6874	(0.003)	0.0000	0.0000	0
2016/07/26	IS01	21/09/2017			Interest Rate Swap	99.7810	99.7810	99.7743	99.7743	(0.007)	0.0000	0.0000	0
2016/07/26	IS02	18/12/2017			Interest Rate Swap	100.1172	100.1172	100.1064	100.1064	(0.011)	0.0000	0.0000	0
2016/07/26	IS02	16/03/2018			Interest Rate Swap	99.4589	99.4589	99.4434	99.4434	(0.016)	0.0000	0.0000	0
2016/07/26	IS02	15/06/2018			Interest Rate Swap	99.1797	99.1797	99.1615	99.1615	(0.018)	0.0000	0.0000	0
2016/07/26	IS02	21/09/2018			Interest Rate Swap	99.3054	99.3054	99.2833	99.2833	(0.022)	0.0000	0.0000	0
2016/07/26	IS05	17/12/2020			Interest Rate Swap	98.5350	98.5350	98.4354	98.4354	(0.101)	0.0000	0.0000	0
2016/07/26	IS05	16/03/2021			Interest Rate Swap	97.9025	97.9025	97.7864	97.7864	(0.119)	0.0000	0.0000	0
2016/07/26	IS05	15/06/2021			Interest Rate Swap	97.2300	97.2300	97.0989	97.0989	(0.135)	0.0000	0.0000	0
2016/07/26	IS05	21/09/2021			Interest Rate Swap	97.5227	97.5227	97.3806	97.3806	(0.146)	0.0000	0.0000	0
2016/07/26	IS10	17/12/2025			Interest Rate Swap	98.6858	98.6858	98.5020	98.5020	(0.186)	0.0000	0.0000	0
2016/07/26	IS10	16/03/2026			Interest Rate Swap	95.7988	95.7988	95.5945	95.5945	(0.213)	0.0000	0.0000	0
2016/07/26	IS10	15/06/2026			Interest Rate Swap	94.5858	94.5858	94.3621	94.3621	(0.236)	0.0000	0.0000	0
2016/07/26	IS10	21/09/2026			Interest Rate Swap	96.6641	96.6641	96.4266	96.4266	(0.246)	0.0000	0.0000	0

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2016/07/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/07/26	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/07/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/07/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/07/26	JBAF	17/08/2016			Jibar Tradeable Future	7.3400	92.6600	7.3500	92.6500	0.136	0.0000	0.0000	0
2016/07/26	JBAF	21/09/2016			Jibar Tradeable Future	7.3500	92.6500	7.3800	92.6200	0.408	0.0000	0.0000	10
2016/07/26	JBAF	19/10/2016			Jibar Tradeable Future	7.3800	92.6200	7.4000	92.6000	0.271	0.0000	0.0000	0
2016/07/26	JBAF	16/11/2016			Jibar Tradeable Future	7.4100	92.5900	7.4300	92.5700	0.270	0.0000	0.0000	0
2016/07/26	JBAF	21/12/2016			Jibar Tradeable Future	7.4500	92.5500	7.4600	92.5400	0.134	0.0000	0.0000	0
2016/07/26	JBAF	15/02/2017			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2016/07/26	JBAF	15/03/2017			Jibar Tradeable Future	7.5500	92.4500	7.5500	92.4500	0.000	0.0000	0.0000	0
2016/07/26	JBAF	21/06/2017			Jibar Tradeable Future	7.6100	92.3900	7.6300	92.3700	0.263	0.0000	0.0000	0
2016/07/26	JBAF	20/09/2017			Jibar Tradeable Future	7.6500	92.3500	7.6600	92.3400	0.131	0.0000	0.0000	0
2016/07/26	JBAF	20/12/2017			Jibar Tradeable Future	7.6800	92.3200	7.6900	92.3100	0.130	0.0000	0.0000	0
2016/07/26	JBAF	20/03/2018			Jibar Tradeable Future	7.7100	92.2900	7.7200	92.2800	0.130	0.0000	0.0000	0
2016/07/26	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/07/26	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/07/26	R023	04/08/2016	8.24	Call	Bond Future	87.1100	0.0871	114.0100	0.1140	30.880	0	0	0
2016/07/26	R023	04/08/2016	8.25	Put	Bond Future	1,246.3800	1.2464	1,029.3500	1.0294	(17.413)	0	0	0
2016/07/26	R023	04/08/2016			Bond Future	8.4863	99.7819	8.4355	100.0280	(0.598)	0.0000	0.0000	6,809
2016/07/26	R023	04/08/2016	8.25	Call	Bond Future	94.6100	0.0946	123.6700	0.1237	30.716	0	0	0
2016/07/26	R023	04/08/2016	8.26	Call	Bond Future	102.6500	0.1027	134.0000	0.1340	30.541	0	0	0
2016/07/26	R023	04/08/2016	8.24	Put	Bond Future	1,288.0000	1.2880	1,068.8100	1.0688	(17.018)	0	0	0
2016/07/26	R023	04/08/2016	8.26	Put	Bond Future	1,205.3300	1.2053	990.5900	0.9906	(17.816)	0	0	0
2016/07/26	R023	03/11/2016	9.73	Put	Bond Future	113.3900	0.1134	95.4400	0.0954	(15.830)	0	0	0
2016/07/26	R023	03/11/2016			Bond Future	8.5256	97.7327	8.4724	97.9830	(0.624)	0.0000	0.0000	7,629
2016/07/26	R023	03/11/2016	9.75	Put	Bond Future	107.2300	0.1072	90.1100	0.0901	(15.966)	0	0	0
2016/07/26	R023	03/11/2016	9.73	Call	Bond Future	5,565.7500	5.5658	5,798.0200	5.7980	4.173	0	0	0
2016/07/26	R023	03/11/2016	9.74	Put	Bond Future	110.2700	0.1103	92.7400	0.0927	(15.897)	0	0	0
2016/07/26	R023	03/11/2016	9.74	Call	Bond Future	5,606.2700	5.6063	5,838.9600	5.8390	4.151	0	0	0
2016/07/26	R023	03/11/2016	9.75	Call	Bond Future	5,646.8400	5.6468	5,879.9400	5.8799	4.128	0	0	0
2016/07/26	R023	02/02/2017	8.85	Call	Bond Future	2,694.0400	2.6940	2,847.7700	2.8478	5.706	0	0	0
2016/07/26	R023	02/02/2017			Bond Future	8.5580	99.6586	8.5022	99.9126	(0.652)	0.0000	0.0000	0
2016/07/26	R023	02/02/2017	8.86	Call	Bond Future	2,721.8100	2.7218	2,876.4200	2.8764	5.680	0	0	0
2016/07/26	R023	02/02/2017	8.84	Put	Bond Future	1,395.3700	1.3954	1,294.2400	1.2942	(7.248)	0	0	0
2016/07/26	R023	02/02/2017	8.86	Put	Bond Future	1,361.4600	1.3615	1,262.0800	1.2621	(7.300)	0	0	0
2016/07/26	R023	02/02/2017	8.84	Call	Bond Future	2,666.3900	2.6664	2,819.2500	2.8193	5.733	0	0	0
2016/07/26	R023	02/02/2017	8.85	Put	Bond Future	1,378.3400	1.3783	1,278.0800	1.2781	(7.274)	0	0	0
2016/07/26	R023	04/05/2017	8.61	Call	Bond Future	2,406.1100	2.4061	2,540.5200	2.5405	5.586	0	0	0
2016/07/26	R023	04/05/2017			Bond Future	8.5649	97.7854	8.5062	98.0446	(0.686)	0.0000	0.0000	0
2016/07/26	R023	04/05/2017	8.59	Call	Bond Future	2,359.5300	2.3595	2,492.3700	2.4924	5.630	0	0	0
2016/07/26	R023	04/05/2017	8.60	Call	Bond Future	2,382.7600	2.3828	2,516.3900	2.5164	5.608	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
2016/07/26	R023	04/05/2017	8.59	Put	Bond Future	2,249.2400	2.2492	2,122.9200	2.1229	(5.616)	0	0	0
2016/07/26	R023	04/05/2017	8.61	Put	Bond Future	2,207.9400	2.2079	2,083.1900	2.0832	(5.650)	0	0	0
2016/07/26	R023	04/05/2017	8.60	Put	Bond Future	2,228.5200	2.2285	2,102.9900	2.1030	(5.633)	0	0	0
2016/07/26	R035	04/08/2016			Bond Future	9.3922	99.4195	9.3415	99.8475	(0.540)	0.0000	0.0000	1,128
2016/07/26	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R035	04/08/2016	10.35	Call	Bond Future	7,557.5200	7.5575	7,985.5000	7.9855	5.663	0	0	0
2016/07/26	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R035	04/08/2016	10.36	Call	Bond Future	7,631.4600	7.6315	8,059.4400	8.0594	5.608	0	0	0
2016/07/26	R035	04/08/2016	10.37	Call	Bond Future	7,705.3100	7.7053	8,133.2900	8.1333	5.554	0	0	0
2016/07/26	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R035	03/11/2016			Bond Future	9.4394	96.7929	9.3872	97.2285	(0.553)	0.0000	0.0000	4,315
2016/07/26	R035	03/11/2016	9.59	Call	Bond Future	1,239.7800	1.2398	1,675.3900	1.6754	35.136	0	0	0
2016/07/26	R035	03/11/2016	9.57	Call	Bond Future	1,076.5500	1.0766	1,512.1600	1.5122	40.464	0	0	0
2016/07/26	R035	03/11/2016	9.58	Call	Bond Future	1,158.2200	1.1582	1,593.8300	1.5938	37.610	0	0	0
2016/07/26	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R035	02/02/2017			Bond Future	9.4834	98.7003	9.4298	99.1434	(0.566)	0.0000	0.0000	0
2016/07/26	R035	02/02/2017	9.51	Call	Bond Future	218.1500	0.2182	661.2500	0.6613	203.117	0	0	0
2016/07/26	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R035	02/02/2017	9.52	Call	Bond Future	300.0600	0.3001	743.1600	0.7432	147.670	0	0	0
2016/07/26	R035	02/02/2017	9.50	Call	Bond Future	136.1400	0.1361	579.2400	0.5792	325.474	0	0	0
2016/07/26	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R035	04/05/2017			Bond Future	9.5133	96.2360	9.4581	96.6882	(0.581)	0.0000	0.0000	0
2016/07/26	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R035	04/05/2017	9.55	Call	Bond Future	298.3400	0.2983	750.5300	0.7505	151.569	0	0	0
2016/07/26	R035	04/05/2017	9.53	Call	Bond Future	135.8500	0.1359	588.0400	0.5880	332.860	0	0	0
2016/07/26	R035	04/05/2017	9.54	Call	Bond Future	217.1500	0.2171	669.3400	0.6693	208.239	0	0	0
2016/07/26	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R186	04/08/2016	8.51	Put	Bond Future	2,139.5600	2.1396	1,835.3400	1.8353	(14.219)	0	0	0
2016/07/26	R186	04/08/2016	8.85	Call	Bond Future	963.4600	0.9635	1,141.9700	1.1420	18.528	0	0	750
2016/07/26	R186	04/08/2016	8.90	Call	Bond Future	1,193.4900	1.1935	1,399.2600	1.3993	17.241	0	0	500
2016/07/26	R186	04/08/2016	9.60	Call	Bond Future	5,674.8600	5.6749	6,005.8600	6.0059	5.833	0	0	0
2016/07/26	R186	04/08/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,500
2016/07/26	R186	04/08/2016			Bond Future	8.7869	112.9117	8.7411	113.2431	(0.521)	0.0000	0.0000	49,830
2016/07/26	R186	04/08/2016	8.50	Put	Bond Future	2,204.5400	2.2045	1,898.1300	1.8981	(13.899)	0	0	0
2016/07/26	R186	04/08/2016	9.30	Put	Bond Future	15.2600	0.0153	6.2900	0.0063	(58.781)	0	0	0
2016/07/26	R186	04/08/2016	9.20	Call	Bond Future	2,973.0800	2.9731	3,283.6500	3.2837	10.446	0	0	0
2016/07/26	R186	04/08/2016	9.25	Put	Bond Future	24.8900	0.0249	11.0300	0.0110	(55.685)	0	0	1,000
2016/07/26	R186	04/08/2016	9.35	Put	Bond Future	9.1200	0.0091	3.4800	0.0035	(61.842)	0	0	0
2016/07/26	R186	04/08/2016	9.40	Put	Bond Future	5.3100	0.0053	1.8700	0.0019	(64.783)	0	0	3,569
2016/07/26	R186	04/08/2016	8.51	Call	Bond Future	113.2900	0.1133	140.4300	0.1404	23.956	0	0	0
2016/07/26	R186	04/08/2016	8.85	Put	Bond Future	508.2200	0.5082	355.3700	0.3554	(30.076)	0	0	0
2016/07/26	R186	04/08/2016	8.49	Call	Bond Future	95.5900	0.0956	118.4600	0.1185	23.925	0	0	0

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2016/07/26	R186	04/08/2016	9.10	Call	Bond Future	2,326.0800	2.3261	2,614.7300	2.6147	12.409	0	0	0
2016/07/26	R186	04/08/2016	8.50	Call	Bond Future	104.1500	0.1041	129.1000	0.1291	23.956	0	0	0
2016/07/26	R186	04/08/2016	9.30	Call	Bond Future	3,642.9600	3.6430	3,965.3500	3.9654	8.850	0	0	500
2016/07/26	R186	04/08/2016	8.90	Put	Bond Future	379.5500	0.3795	253.9600	0.2540	(33.089)	0	0	0
2016/07/26	R186	04/08/2016	9.20	Put	Bond Future	39.6100	0.0396	18.8200	0.0188	(52.487)	0	0	2,500
2016/07/26	R186	04/08/2016	9.25	Call	Bond Future	3,306.2400	3.3062	3,623.7400	3.6237	9.603	0	0	0
2016/07/26	R186	04/08/2016	9.35	Call	Bond Future	3,981.6600	3.9817	4,307.3800	4.3074	8.181	0	0	500
2016/07/26	R186	04/08/2016	9.40	Call	Bond Future	4,321.2000	4.3212	4,649.1200	4.6491	7.589	0	0	0
2016/07/26	R186	04/08/2016	9.10	Put	Bond Future	92.9300	0.0929	50.2200	0.0502	(45.959)	0	0	2,500
2016/07/26	R186	04/08/2016	9.60	Put	Bond Future	0.4800	0.0005	0.1200	0.0001	(75.000)	0	0	4,031
2016/07/26	R186	04/08/2016	10.00	Call	Bond Future	8,321.4500	8.3214	8,652.8100	8.6528	3.982	0	0	0
2016/07/26	R186	04/08/2016	8.49	Put	Bond Future	2,270.1600	2.2702	1,961.6700	1.9617	(13.589)	0	0	0
2016/07/26	R186	03/11/2016	9.40	Put	Bond Future	823.2000	0.8232	738.1800	0.7382	(10.328)	0	0	0
2016/07/26	R186	03/11/2016			Bond Future	8.8268	115.0411	8.7794	115.3781	(0.537)	0.0000	0.0000	53,167
2016/07/26	R186	03/11/2016	9.20	Put	Bond Future	1,195.5300	1.1955	1,083.2900	1.0833	(9.388)	0	0	0
2016/07/26	R186	03/11/2016	8.95	Put	Bond Future	1,838.5100	1.8385	1,686.9600	1.6870	(8.243)	0	0	0
2016/07/26	R186	03/11/2016	8.97	Put	Bond Future	1,779.2000	1.7792	1,630.9500	1.6309	(8.332)	0	0	0
2016/07/26	R186	03/11/2016	9.66	Call	Bond Future	6,187.0600	6.1871	6,467.5600	6.4676	4.534	0	0	0
2016/07/26	R186	03/11/2016	8.96	Put	Bond Future	1,808.6700	1.8087	1,658.7700	1.6588	(8.288)	0	0	0
2016/07/26	R186	03/11/2016	8.97	Call	Bond Future	2,787.9400	2.7879	2,976.6500	2.9767	6.769	0	0	0
2016/07/26	R186	03/11/2016	9.71	Call	Bond Future	6,467.4100	6.4674	6,752.5100	6.7525	4.408	0	0	0
2016/07/26	R186	03/11/2016	9.20	Call	Bond Future	3,798.7700	3.7988	4,023.4900	4.0235	5.916	0	0	1,425
2016/07/26	R186	03/11/2016	8.95	Call	Bond Future	2,707.1000	2.7071	2,892.5100	2.8925	6.849	0	0	0
2016/07/26	R186	03/11/2016	9.40	Call	Bond Future	4,787.5800	4.7876	5,039.5200	5.0395	5.262	0	0	1,425
2016/07/26	R186	03/11/2016	9.66	Put	Bond Future	487.7000	0.4877	431.2400	0.4312	(11.577)	0	0	5,000
2016/07/26	R186	03/11/2016	9.71	Put	Bond Future	438.8000	0.4388	386.9400	0.3869	(11.819)	0	0	5,000
2016/07/26	R186	03/11/2016	8.96	Call	Bond Future	2,747.3700	2.7474	2,934.4300	2.9344	6.809	0	0	0
2016/07/26	R186	02/02/2017	8.81	Put	Bond Future	3,246.3800	3.2464	3,068.7400	3.0687	(5.472)	0	0	0
2016/07/26	R186	02/02/2017	9.40	Call	Bond Future	5,293.2500	5.2933	5,525.8300	5.5258	4.394	0	0	0
2016/07/26	R186	02/02/2017			Bond Future	8.8601	112.0037	8.8110	112.3460	(0.555)	0.0000	0.0000	0
2016/07/26	R186	02/02/2017	8.80	Put	Bond Future	3,281.6900	3.2817	3,102.8100	3.1028	(5.451)	0	0	0
2016/07/26	R186	02/02/2017	8.90	Put	Bond Future	2,941.2600	2.9413	2,774.6900	2.7747	(5.663)	0	0	750
2016/07/26	R186	02/02/2017	8.43	Put	Bond Future	4,819.9800	4.8200	4,595.7000	4.5957	(4.653)	0	0	0
2016/07/26	R186	02/02/2017	8.81	Call	Bond Future	2,897.2200	2.8972	3,061.9000	3.0619	5.684	0	0	0
2016/07/26	R186	02/02/2017	8.79	Call	Bond Future	2,828.4200	2.8284	2,990.6300	2.9906	5.735	0	0	0
2016/07/26	R186	02/02/2017	8.80	Call	Bond Future	2,862.7100	2.8627	3,026.1500	3.0262	5.709	0	0	0
2016/07/26	R186	02/02/2017	8.90	Call	Bond Future	3,217.7900	3.2178	3,393.5400	3.3935	5.462	0	0	0
2016/07/26	R186	02/02/2017	8.43	Call	Bond Future	1,775.8100	1.7758	1,893.8500	1.8938	6.647	0	0	750
2016/07/26	R186	02/02/2017	9.40	Put	Bond Future	1,625.9100	1.6259	1,516.1700	1.5162	(6.749)	0	0	750
2016/07/26	R186	02/02/2017	8.79	Put	Bond Future	3,317.2700	3.3173	3,137.1600	3.1372	(5.429)	0	0	0
2016/07/26	R186	04/05/2017			Bond Future	8.8799	114.3227	8.8288	114.6720	(0.576)	0.0000	0.0000	0
2016/07/26	R186	04/05/2017	8.89	Put	Bond Future	3,685.6800	3.6857	3,513.7500	3.5138	(4.665)	0	0	0
2016/07/26	R186	04/05/2017	8.91	Put	Bond Future	3,621.0200	3.6210	3,451.1200	3.4511	(4.692)	0	0	0
2016/07/26	R186	04/05/2017	8.90	Put	Bond Future	3,653.2400	3.6532	3,482.3300	3.4823	(4.678)	0	0	0
2016/07/26	R186	04/05/2017	8.91	Call	Bond Future	3,825.6600	3.8257	4,005.0700	4.0051	4.690	0	0	0
2016/07/26	R186	04/05/2017	8.89	Call	Bond Future	3,754.2300	3.7542	3,931.6100	3.9316	4.725	0	0	0
2016/07/26	R186	04/05/2017	8.90	Call	Bond Future	3,789.8600	3.7899	3,968.2600	3.9683	4.707	0	0	0

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2016/07/26	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R197	04/08/2016			Bond Future	299.0348	299.0348	299.0681	299.0681	0.011	0.0000	0.0000	1,432
2016/07/26	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R197	04/08/2016	293.98	Call	Bond Future	5,054.8300	5.0548	5,088.0900	5.0881	0.658	0	0	0
2016/07/26	R197	04/08/2016	293.96	Call	Bond Future	5,074.8300	5.0748	5,108.0900	5.1081	0.655	0	0	0
2016/07/26	R197	04/08/2016	293.97	Call	Bond Future	5,064.8300	5.0648	5,098.0900	5.0981	0.657	0	0	0
2016/07/26	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R197	03/11/2016	303.56	Call	Bond Future	1,132.5500	1.1325	1,164.8800	1.1649	2.855	0	0	0
2016/07/26	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R197	03/11/2016			Bond Future	304.6926	304.6926	304.7249	304.7249	0.011	0.0000	0.0000	263
2016/07/26	R197	03/11/2016	303.57	Call	Bond Future	1,122.5500	1.1225	1,154.8800	1.1549	2.880	0	0	0
2016/07/26	R197	03/11/2016	303.58	Call	Bond Future	1,112.5500	1.1125	1,144.8800	1.1449	2.906	0	0	0
2016/07/26	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R202	04/08/2016	243.25	Call	Bond Future	6,037.7000	6.0377	5,407.7200	5.4077	(10.434)	0	0	0
2016/07/26	R202	04/08/2016			Bond Future	249.2113	249.2113	248.5669	248.5669	(0.259)	0.0000	0.0000	16,020
2016/07/26	R202	04/08/2016	243.26	Call	Bond Future	6,028.2200	6.0282	5,398.3400	5.3983	(10.449)	0	0	0
2016/07/26	R202	04/08/2016	243.24	Put	Bond Future	75.9300	0.0759	90.2100	0.0902	18.807	0	0	0
2016/07/26	R202	04/08/2016	243.26	Put	Bond Future	76.9600	0.0770	91.4500	0.0914	18.828	0	0	0
2016/07/26	R202	04/08/2016	243.24	Call	Bond Future	6,047.1900	6.0472	5,417.1000	5.4171	(10.420)	0	0	0
2016/07/26	R202	04/08/2016	243.25	Put	Bond Future	76.4400	0.0764	90.8300	0.0908	18.825	0	0	0
2016/07/26	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	581.7800	0.5818	100.000	0	0	0
2016/07/26	R202	03/11/2016			Bond Future	253.9264	253.9264	253.2682	253.2682	(0.259)	0.0000	0.0000	35,186
2016/07/26	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	601.7800	0.6018	100.000	0	0	0
2016/07/26	R202	03/11/2016	253.85	Call	Bond Future	76.4300	0.0764	0.0000	0.0000	(100.000)	0	0	0
2016/07/26	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	591.7800	0.5918	100.000	0	0	0
2016/07/26	R202	03/11/2016	253.86	Call	Bond Future	66.4300	0.0664	0.0000	0.0000	(100.000)	0	0	0
2016/07/26	R202	03/11/2016	253.87	Call	Bond Future	56.4300	0.0564	0.0000	0.0000	(100.000)	0	0	0
2016/07/26	R203	04/08/2016	7.26	Call	Bond Future	1.4700	0.0015	2.3700	0.0024	61.224	0	0	0
2016/07/26	R203	04/08/2016			Bond Future	7.6539	103.9222	7.5970	103.9814	(0.743)	0.0000	0.0000	29,631
2016/07/26	R203	04/08/2016	7.24	Call	Bond Future	1.0900	0.0011	1.7600	0.0018	61.468	0	0	0
2016/07/26	R203	04/08/2016	7.25	Call	Bond Future	1.2600	0.0013	2.0500	0.0021	62.698	0	0	0
2016/07/26	R203	04/08/2016	7.24	Put	Bond Future	433.0700	0.4331	374.5200	0.3745	(13.520)	0	0	0
2016/07/26	R203	04/08/2016	7.26	Put	Bond Future	412.5100	0.4125	354.1900	0.3542	(14.138)	0	0	0
2016/07/26	R203	04/08/2016	7.25	Put	Bond Future	422.7700	0.4228	364.3400	0.3643	(13.821)	0	0	0
2016/07/26	R203	03/11/2016	8.86	Call	Bond Future	995.7600	0.9958	1,053.5000	1.0535	5.799	0	0	0
2016/07/26	R203	03/11/2016			Bond Future	7.6370	101.7104	7.5636	101.7702	(0.961)	0.0000	0.0000	28,810
2016/07/26	R203	03/11/2016	8.84	Call	Bond Future	980.3200	0.9803	1,037.9200	1.0379	5.876	0	0	0
2016/07/26	R203	03/11/2016	8.85	Call	Bond Future	988.0300	0.9880	1,045.7100	1.0457	5.838	0	0	0
2016/07/26	R203	03/11/2016	8.84	Put	Bond Future	8.4000	0.0084	6.1900	0.0062	(26.310)	0	0	0
2016/07/26	R203	03/11/2016	8.86	Put	Bond Future	7.8000	0.0078	5.7300	0.0057	(26.538)	0	0	0
2016/07/26	R203	03/11/2016	8.85	Put	Bond Future	8.0900	0.0081	5.9600	0.0060	(26.329)	0	0	0
2016/07/26	R203	02/02/2017	7.70	Call	Bond Future	260.9500	0.2609	296.6900	0.2967	13.696	0	0	0
2016/07/26	R203	02/02/2017	7.71	Put	Bond Future	152.1800	0.1522	128.4000	0.1284	(15.626)	0	0	0
2016/07/26	R203	02/02/2017			Bond Future	7.5163	103.7148	7.4132	103.7745	(1.372)	0.0000	0.0000	0
2016/07/26	R203	02/02/2017	7.71	Call	Bond Future	264.3200	0.2643	300.3200	0.3003	13.620	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
2016/07/26	R203	02/02/2017	7.72	Call	Bond Future	268.0200	0.2680	304.2700	0.3043	13.525	0	0	0
2016/07/26	R203	02/02/2017	7.70	Put	Bond Future	154.5900	0.1546	130.5500	0.1305	(15.551)	0	0	0
2016/07/26	R203	02/02/2017	7.72	Put	Bond Future	150.0900	0.1501	126.5600	0.1266	(15.677)	0	0	0
2016/07/26	R203	04/05/2017	6.91	Call	Bond Future	165.2400	0.1652	200.4400	0.2004	21.302	0	0	0
2016/07/26	R203	04/05/2017	6.92	Put	Bond Future	120.9100	0.1209	95.4000	0.0954	(21.098)	0	0	0
2016/07/26	R203	04/05/2017			Bond Future	6.7882	101.6855	6.6146	101.7464	(2.557)	0.0000	0.0000	0
2016/07/26	R203	04/05/2017	6.92	Call	Bond Future	167.1600	0.1672	202.6000	0.2026	21.201	0	0	0
2016/07/26	R203	04/05/2017	6.93	Call	Bond Future	169.1000	0.1691	204.7800	0.2048	21.100	0	0	0
2016/07/26	R203	04/05/2017	6.91	Put	Bond Future	122.5000	0.1225	96.7500	0.0968	(21.020)	0	0	0
2016/07/26	R203	04/05/2017	6.93	Put	Bond Future	119.3400	0.1193	94.0700	0.0941	(21.175)	0	0	0
2016/07/26	R204	04/08/2016			Bond Future	7.8965	101.2969	7.8300	101.4380	(0.841)	0.0000	0.0000	28,424
2016/07/26	R204	04/08/2016	7.74	Put	Bond Future	389.3800	0.3894	279.1500	0.2791	(28.309)	0	0	0
2016/07/26	R204	04/08/2016	7.76	Put	Bond Future	357.0600	0.3571	251.2100	0.2512	(29.645)	0	0	0
2016/07/26	R204	04/08/2016	7.74	Call	Bond Future	56.5200	0.0565	87.4000	0.0874	54.636	0	0	0
2016/07/26	R204	04/08/2016	7.75	Put	Bond Future	373.0300	0.3730	264.9500	0.2650	(28.974)	0	0	0
2016/07/26	R204	04/08/2016	7.75	Call	Bond Future	61.4800	0.0615	94.5100	0.0945	53.725	0	0	0
2016/07/26	R204	04/08/2016	7.76	Call	Bond Future	66.8200	0.0668	102.0800	0.1021	52.769	0	0	0
2016/07/26	R204	03/11/2016			Bond Future	7.9159	103.2072	7.8413	103.3504	(0.943)	0.0000	0.0000	20,489
2016/07/26	R204	03/11/2016	9.21	Put	Bond Future	17.6900	0.0177	13.0600	0.0131	(26.173)	0	0	0
2016/07/26	R204	03/11/2016	9.23	Put	Bond Future	16.4600	0.0165	12.1200	0.0121	(26.367)	0	0	0
2016/07/26	R204	03/11/2016	9.22	Put	Bond Future	17.0700	0.0171	12.5800	0.0126	(26.303)	0	0	0
2016/07/26	R204	03/11/2016	9.22	Call	Bond Future	2,479.5500	2.4796	2,618.3400	2.6183	5.597	0	0	0
2016/07/26	R204	03/11/2016	9.21	Call	Bond Future	2,461.5800	2.4616	2,600.2300	2.6002	5.633	0	0	0
2016/07/26	R204	03/11/2016	9.23	Call	Bond Future	2,497.5200	2.4975	2,636.4600	2.6365	5.563	0	0	0
2016/07/26	R204	02/02/2017	8.28	Call	Bond Future	1,002.7600	1.0028	1,099.0500	1.0991	9.602	0	0	0
2016/07/26	R204	02/02/2017			Bond Future	7.9065	101.1994	7.8218	101.3443	(1.071)	0.0000	0.0000	0
2016/07/26	R204	02/02/2017	8.29	Call	Bond Future	1,014.1200	1.0141	1,110.9600	1.1110	9.549	0	0	0
2016/07/26	R204	02/02/2017	8.30	Call	Bond Future	1,025.8100	1.0258	1,123.1800	1.1232	9.492	0	0	0
2016/07/26	R204	02/02/2017	8.28	Put	Bond Future	366.9700	0.3670	318.3500	0.3184	(13.249)	0	0	0
2016/07/26	R204	02/02/2017	8.30	Put	Bond Future	356.1300	0.3561	308.5900	0.3086	(13.349)	0	0	0
2016/07/26	R204	02/02/2017	8.29	Put	Bond Future	361.3800	0.3614	313.3100	0.3133	(13.302)	0	0	0
2016/07/26	R204	04/05/2017	7.90	Put	Bond Future	612.0800	0.6121	543.7900	0.5438	(11.157)	0	0	0
2016/07/26	R204	04/05/2017			Bond Future	7.8302	103.2944	7.7316	103.4423	(1.260)	0.0000	0.0000	0
2016/07/26	R204	04/05/2017	7.92	Put	Bond Future	598.6200	0.5986	531.3700	0.5314	(11.234)	0	0	0
2016/07/26	R204	04/05/2017	7.90	Call	Bond Future	716.4500	0.7164	795.9900	0.7960	11.102	0	0	0
2016/07/26	R204	04/05/2017	7.91	Put	Bond Future	605.3200	0.6053	537.5500	0.5376	(11.196)	0	0	0
2016/07/26	R204	04/05/2017	7.91	Call	Bond Future	724.6400	0.7246	804.7000	0.8047	11.048	0	0	0
2016/07/26	R204	04/05/2017	7.92	Call	Bond Future	732.8800	0.7329	813.4600	0.8135	10.995	0	0	0
2016/07/26	R207	04/08/2016			Bond Future	8.1166	97.9540	8.0606	98.1165	(0.690)	0.0000	0.0000	37,612
2016/07/26	R207	04/08/2016	7.99	Put	Bond Future	481.6500	0.4816	360.2600	0.3603	(25.203)	0	0	0
2016/07/26	R207	04/08/2016	8.01	Put	Bond Future	441.0700	0.4411	324.7600	0.3248	(26.370)	0	0	0
2016/07/26	R207	04/08/2016	8.00	Put	Bond Future	461.1300	0.4611	342.2500	0.3423	(25.780)	0	0	0
2016/07/26	R207	04/08/2016	8.01	Call	Bond Future	131.6700	0.1317	177.8700	0.1779	35.088	0	0	0
2016/07/26	R207	04/08/2016	7.99	Call	Bond Future	114.0700	0.1141	155.1900	0.1552	36.048	0	0	0
2016/07/26	R207	04/08/2016	8.00	Call	Bond Future	122.6400	0.1226	166.2700	0.1663	35.576	0	0	0
2016/07/26	R207	03/11/2016			Bond Future	8.1451	99.8012	8.0844	99.9663	(0.745)	0.0000	0.0000	56,697

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2016/07/26	R207	03/11/2016	7.94	Call	Bond Future	505.2000	0.5052	568.2200	0.5682	12.474	0	0	0
2016/07/26	R207	03/11/2016	7.93	Put	Bond Future	1,081.0800	1.0811	978.1100	0.9781	(9.525)	0	0	0
2016/07/26	R207	03/11/2016	7.95	Put	Bond Future	1,047.7600	1.0478	946.6200	0.9466	(9.653)	0	0	0
2016/07/26	R207	03/11/2016	7.94	Put	Bond Future	1,064.2400	1.0642	962.1800	0.9622	(9.590)	0	0	0
2016/07/26	R207	03/11/2016	7.95	Call	Bond Future	516.0700	0.5161	580.0100	0.5800	12.390	0	0	0
2016/07/26	R207	03/11/2016	7.93	Call	Bond Future	494.6800	0.4947	556.7900	0.5568	12.556	0	0	0
2016/07/26	R207	02/02/2017	9.24	Call	Bond Future	2,877.8600	2.8779	3,021.2400	3.0212	4.982	0	0	0
2016/07/26	R207	02/02/2017			Bond Future	8.1575	98.1247	8.0914	98.2919	(0.809)	0.0000	0.0000	0
2016/07/26	R207	02/02/2017	8.91	Call	Bond Future	2,206.0300	2.2060	2,335.8800	2.3359	5.886	0	0	62
2016/07/26	R207	02/02/2017	9.22	Call	Bond Future	2,835.6300	2.8356	2,978.3200	2.9783	5.032	0	0	0
2016/07/26	R207	02/02/2017	9.23	Call	Bond Future	2,856.7200	2.8567	2,999.7600	2.9998	5.007	0	0	0
2016/07/26	R207	02/02/2017	8.91	Put	Bond Future	325.6300	0.3256	288.3100	0.2883	(11.461)	0	0	0
2016/07/26	R207	02/02/2017	9.22	Put	Bond Future	193.6400	0.1936	169.1600	0.1692	(12.642)	0	0	0
2016/07/26	R207	02/02/2017	9.24	Put	Bond Future	187.0000	0.1870	163.2100	0.1632	(12.722)	0	0	0
2016/07/26	R207	02/02/2017	9.23	Put	Bond Future	190.2900	0.1903	166.1600	0.1662	(12.681)	0	0	0
2016/07/26	R207	04/05/2017	8.21	Put	Bond Future	1,008.9100	1.0089	928.8000	0.9288	(7.940)	0	0	0
2016/07/26	R207	04/05/2017			Bond Future	8.1407	100.1562	8.0679	100.3268	(0.895)	0.0000	0.0000	0
2016/07/26	R207	04/05/2017	8.22	Call	Bond Future	1,183.4200	1.1834	1,274.4500	1.2744	7.692	0	0	0
2016/07/26	R207	04/05/2017	8.20	Call	Bond Future	1,158.5200	1.1585	1,248.3900	1.2484	7.757	0	0	0
2016/07/26	R207	04/05/2017	8.21	Call	Bond Future	1,170.9400	1.1709	1,261.3900	1.2614	7.725	0	0	0
2016/07/26	R207	04/05/2017	8.20	Put	Bond Future	1,019.8500	1.0198	939.1600	0.9392	(7.912)	0	0	0
2016/07/26	R207	04/05/2017	8.22	Put	Bond Future	998.0500	0.9981	918.5200	0.9185	(7.969)	0	0	0
2016/07/26	R208	04/08/2016	8.01	Put	Bond Future	1,016.0900	1.0161	847.0000	0.8470	(16.641)	0	0	0
2016/07/26	R208	04/08/2016			Bond Future	8.2720	96.6539	8.2211	96.8403	(0.615)	0.0000	0.0000	38,317
2016/07/26	R208	04/08/2016	8.00	Put	Bond Future	1,048.6000	1.0486	878.1100	0.8781	(16.259)	0	0	0
2016/07/26	R208	04/08/2016	7.99	Call	Bond Future	43.6600	0.0437	58.2000	0.0582	33.303	0	0	0
2016/07/26	R208	04/08/2016	8.00	Call	Bond Future	47.8500	0.0479	63.7200	0.0637	33.166	0	0	0
2016/07/26	R208	04/08/2016	8.01	Call	Bond Future	52.3700	0.0524	69.6400	0.0696	32.977	0	0	0
2016/07/26	R208	04/08/2016	7.99	Put	Bond Future	1,081.4500	1.0814	909.6300	0.9096	(15.888)	0	0	0
2016/07/26	R208	03/11/2016	9.59	Put	Bond Future	51.4500	0.0514	42.1900	0.0422	(17.998)	0	0	0
2016/07/26	R208	03/11/2016			Bond Future	8.3079	95.0741	8.2538	95.2635	(0.652)	0.0000	0.0000	35,596
2016/07/26	R208	03/11/2016	9.58	Put	Bond Future	53.0900	0.0531	43.5800	0.0436	(17.913)	0	0	0
2016/07/26	R208	03/11/2016	9.57	Call	Bond Future	4,342.8000	4.3428	4,522.4600	4.5225	4.137	0	0	0
2016/07/26	R208	03/11/2016	9.58	Call	Bond Future	4,374.1400	4.3741	4,554.0500	4.5540	4.113	0	0	0
2016/07/26	R208	03/11/2016	9.59	Call	Bond Future	4,405.5000	4.4055	4,585.6600	4.5857	4.089	0	0	0
2016/07/26	R208	03/11/2016	9.57	Put	Bond Future	54.7700	0.0548	45.0100	0.0450	(17.820)	0	0	0
2016/07/26	R208	02/02/2017			Bond Future	8.3322	96.9477	8.2746	97.1398	(0.691)	0.0000	0.0000	0
2016/07/26	R208	02/02/2017	8.64	Call	Bond Future	1,925.2300	1.9252	2,043.8700	2.0439	6.162	0	0	0
2016/07/26	R208	02/02/2017	8.63	Put	Bond Future	919.1400	0.9191	845.0300	0.8450	(8.063)	0	0	0
2016/07/26	R208	02/02/2017	8.65	Put	Bond Future	895.1700	0.8952	822.4600	0.8225	(8.122)	0	0	0
2016/07/26	R208	02/02/2017	8.64	Put	Bond Future	907.0900	0.9071	833.6800	0.8337	(8.093)	0	0	0
2016/07/26	R208	02/02/2017	8.65	Call	Bond Future	1,946.1700	1.9462	2,065.5100	2.0655	6.132	0	0	0
2016/07/26	R208	02/02/2017	8.63	Call	Bond Future	1,904.4100	1.9044	2,022.3500	2.0224	6.193	0	0	0
2016/07/26	R208	04/05/2017	8.39	Call	Bond Future	1,656.4100	1.6564	1,759.0800	1.7591	6.198	0	0	0
2016/07/26	R208	04/05/2017			Bond Future	8.3284	95.5496	8.2666	95.7455	(0.742)	0.0000	0.0000	0
2016/07/26	R208	04/05/2017	8.37	Call	Bond Future	1,622.6100	1.6226	1,724.0200	1.7240	6.250	0	0	0
2016/07/26	R208	04/05/2017	8.38	Call	Bond Future	1,639.2900	1.6393	1,741.3400	1.7413	6.225	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
2016/07/26	R208	04/05/2017	8.37	Put	Bond Future	1,490.9700	1.4910	1,396.4400	1.3964	(6.340)	0	0	0
2016/07/26	R208	04/05/2017	8.39	Put	Bond Future	1,461.5900	1.4616	1,368.3200	1.3683	(6.381)	0	0	0
2016/07/26	R208	04/05/2017	8.38	Put	Bond Future	1,476.0500	1.4760	1,382.1600	1.3822	(6.361)	0	0	0
2016/07/26	R209	04/08/2016	9.26	Call	Bond Future	467.3800	0.4674	576.7500	0.5767	23.401	0	0	0
2016/07/26	R209	04/08/2016	9.70	Put	Bond Future	83.1100	0.0831	43.2300	0.0432	(47.985)	0	0	250
2016/07/26	R209	04/08/2016			Bond Future	9.3467	74.6176	9.2960	74.9737	(0.542)	0.0000	0.0000	29,367
2016/07/26	R209	04/08/2016	9.24	Call	Bond Future	416.9400	0.4169	516.2500	0.5163	23.819	0	0	0
2016/07/26	R209	04/08/2016	9.60	Put	Bond Future	170.7900	0.1708	99.2800	0.0993	(41.870)	0	0	0
2016/07/26	R209	04/08/2016	10.60	Call	Bond Future	8,019.5500	8.0196	8,375.6900	8.3757	4.441	0	0	5,624
2016/07/26	R209	04/08/2016	9.40	Put	Bond Future	563.0200	0.5630	393.5600	0.3936	(30.098)	0	0	0
2016/07/26	R209	04/08/2016	9.70	Call	Bond Future	2,493.1400	2.4931	2,809.4000	2.8094	12.685	0	0	0
2016/07/26	R209	04/08/2016	10.29	Call	Bond Future	6,169.0200	6.1690	6,524.9900	6.5250	5.770	0	0	0
2016/07/26	R209	04/08/2016	9.25	Call	Bond Future	441.5700	0.4416	545.8600	0.5459	23.618	0	0	0
2016/07/26	R209	04/08/2016	9.24	Put	Bond Future	1,169.7700	1.1698	912.9400	0.9129	(21.956)	0	0	0
2016/07/26	R209	04/08/2016	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R209	04/08/2016	9.40	Call	Bond Future	934.5900	0.9346	1,121.2700	1.1213	19.975	0	0	250
2016/07/26	R209	04/08/2016	9.26	Put	Bond Future	1,078.2100	1.0782	831.4400	0.8314	(22.887)	0	0	0
2016/07/26	R209	04/08/2016	9.60	Call	Bond Future	1,911.2400	1.9112	2,195.8700	2.1959	14.892	0	0	5,624
2016/07/26	R209	04/08/2016	9.25	Put	Bond Future	1,123.3500	1.1233	871.5000	0.8715	(22.420)	0	0	0
2016/07/26	R209	04/08/2016	10.29	Put	Bond Future	0.2200	0.0002	0.0500	0.0001	(77.273)	0	0	250
2016/07/26	R209	03/11/2016	10.26	Call	Bond Future	6,217.0900	6.2171	6,517.8900	6.5179	4.838	0	0	0
2016/07/26	R209	03/11/2016			Bond Future	9.3879	72.8743	9.3359	73.2367	(0.554)	0.0000	0.0000	30,361
2016/07/26	R209	03/11/2016	10.24	Call	Bond Future	6,115.9400	6.1159	6,414.7800	6.4148	4.886	0	0	0
2016/07/26	R209	03/11/2016	10.25	Call	Bond Future	6,166.8900	6.1669	6,466.6900	6.4667	4.861	0	0	0
2016/07/26	R209	03/11/2016	10.24	Put	Bond Future	551.4900	0.5515	487.8900	0.4879	(11.532)	0	0	0
2016/07/26	R209	03/11/2016	10.25	Put	Bond Future	541.0900	0.5411	478.4500	0.4784	(11.577)	0	0	5,000
2016/07/26	R209	03/11/2016	10.26	Put	Bond Future	530.0400	0.5300	468.4000	0.4684	(11.629)	0	0	0
2016/07/26	R209	02/02/2017	9.55	Put	Bond Future	2,851.7800	2.8518	2,685.6600	2.6857	(5.825)	0	0	0
2016/07/26	R209	02/02/2017			Bond Future	9.4248	74.3104	9.3714	74.6791	(0.566)	0.0000	0.0000	0
2016/07/26	R209	02/02/2017	9.54	Put	Bond Future	2,882.5000	2.8825	2,715.1700	2.7152	(5.805)	0	0	0
2016/07/26	R209	02/02/2017	9.55	Call	Bond Future	3,706.5800	3.7066	3,909.1700	3.9092	5.466	0	0	0
2016/07/26	R209	02/02/2017	9.53	Call	Bond Future	3,633.0300	3.6330	3,833.1900	3.8332	5.509	0	0	0
2016/07/26	R209	02/02/2017	9.54	Call	Bond Future	3,669.6100	3.6696	3,870.9900	3.8710	5.488	0	0	0
2016/07/26	R209	02/02/2017	9.53	Put	Bond Future	2,913.7000	2.9137	2,745.1500	2.7451	(5.785)	0	0	0
2016/07/26	R209	04/05/2017	9.48	Put	Bond Future	3,897.9600	3.8980	3,718.7900	3.7188	(4.597)	0	0	0
2016/07/26	R209	04/05/2017			Bond Future	9.4517	72.6962	9.3970	73.0724	(0.579)	0.0000	0.0000	0
2016/07/26	R209	04/05/2017	9.47	Put	Bond Future	3,931.2100	3.9312	3,751.0300	3.7510	(4.583)	0	0	0
2016/07/26	R209	04/05/2017	9.46	Call	Bond Future	4,020.8700	4.0209	4,215.9100	4.2159	4.851	0	0	0
2016/07/26	R209	04/05/2017	9.47	Call	Bond Future	4,055.9300	4.0559	4,252.0000	4.2520	4.834	0	0	0
2016/07/26	R209	04/05/2017	9.48	Call	Bond Future	4,090.8800	4.0909	4,287.9600	4.2880	4.818	0	0	0
2016/07/26	R209	04/05/2017	9.46	Put	Bond Future	3,964.4500	3.9644	3,783.2400	3.7832	(4.571)	0	0	0
2016/07/26	R210	04/08/2016			Bond Future	187.6177	187.6177	187.6390	187.6390	0.011	0.0000	0.0000	1,899
2016/07/26	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R210	04/08/2016	181.50	Call	Bond Future	6,117.7400	6.1177	6,138.9700	6.1390	0.347	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
2016/07/26	R210	04/08/2016	181.52	Call	Bond Future	6,097.7400	6.0977	6,118.9700	6.1190	0.348	0	0	0
2016/07/26	R210	04/08/2016	181.51	Call	Bond Future	6,107.7400	6.1077	6,128.9700	6.1290	0.348	0	0	0
2016/07/26	R210	03/11/2016			Bond Future	188.8906	188.8906	188.9113	188.9113	0.011	0.0000	0.0000	690
2016/07/26	R210	03/11/2016	188.90	Put	Bond Future	9.4500	0.0095	0.0000	0.0000	(100.000)	0	0	0
2016/07/26	R210	03/11/2016	188.92	Put	Bond Future	29.4500	0.0294	8.7400	0.0087	(70.323)	0	0	0
2016/07/26	R210	03/11/2016	188.91	Put	Bond Future	19.4500	0.0195	0.0000	0.0000	(100.000)	0	0	0
2016/07/26	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	11.2600	0.0113	100.000	0	0	0
2016/07/26	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	1.2600	0.0013	100.000	0	0	0
2016/07/26	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R211	04/08/2016			Bond Future	139.8994	139.8994	139.9142	139.9142	0.011	0.0000	0.0000	22
2016/07/26	R211	04/08/2016	137.09	Call	Bond Future	2,809.4100	2.8094	2,824.2100	2.8242	0.527	0	0	0
2016/07/26	R211	04/08/2016	137.07	Call	Bond Future	2,829.4100	2.8294	2,844.2100	2.8442	0.523	0	0	0
2016/07/26	R211	04/08/2016	137.08	Call	Bond Future	2,819.4100	2.8194	2,834.2100	2.8342	0.525	0	0	0
2016/07/26	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R211	03/11/2016	141.75	Call	Bond Future	796.2500	0.7963	810.6300	0.8106	1.806	0	0	0
2016/07/26	R211	03/11/2016			Bond Future	142.5463	142.5463	142.5606	142.5606	0.010	0.0000	0.0000	56
2016/07/26	R211	03/11/2016	141.76	Call	Bond Future	786.2500	0.7863	800.6300	0.8006	1.829	0	0	0
2016/07/26	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R211	03/11/2016	141.74	Call	Bond Future	806.2500	0.8063	820.6300	0.8206	1.784	0	0	0
2016/07/26	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R212	04/08/2016	142.43	Call	Bond Future	3,913.7500	3.9138	3,929.9600	3.9300	0.414	0	0	0
2016/07/26	R212	04/08/2016			Bond Future	146.3438	146.3438	146.3600	146.3600	0.011	0.0000	0.0000	4,524
2016/07/26	R212	04/08/2016	142.44	Call	Bond Future	3,903.7500	3.9038	3,919.9600	3.9200	0.415	0	0	0
2016/07/26	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R212	04/08/2016	142.42	Call	Bond Future	3,923.7500	3.9238	3,939.9600	3.9400	0.413	0	0	0
2016/07/26	R212	03/11/2016			Bond Future	149.1126	149.1126	149.1283	149.1283	0.011	0.0000	0.0000	124
2016/07/26	R212	03/11/2016	148.11	Call	Bond Future	1,002.5600	1.0026	1,018.3500	1.0183	1.575	0	0	0
2016/07/26	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R212	03/11/2016	148.12	Call	Bond Future	992.5600	0.9926	1,008.3500	1.0083	1.591	0	0	0
2016/07/26	R212	03/11/2016	148.10	Call	Bond Future	1,012.5600	1.0126	1,028.3500	1.0283	1.559	0	0	0
2016/07/26	R213	04/08/2016			Bond Future	9.2218	85.4871	9.1711	85.8390	(0.550)	0.0000	0.0000	24,418
2016/07/26	R213	04/08/2016	8.99	Put	Bond Future	1,804.4300	1.8044	1,499.2800	1.4993	(16.911)	0	0	0
2016/07/26	R213	04/08/2016	9.01	Put	Bond Future	1,689.8800	1.6899	1,391.4500	1.3915	(17.660)	0	0	0
2016/07/26	R213	04/08/2016	9.00	Put	Bond Future	1,746.6600	1.7467	1,444.7900	1.4448	(17.283)	0	0	0
2016/07/26	R213	04/08/2016	9.01	Call	Bond Future	205.8100	0.2058	259.2900	0.2593	25.985	0	0	0
2016/07/26	R213	04/08/2016	8.99	Call	Bond Future	178.3000	0.1783	225.0600	0.2251	26.225	0	0	0
2016/07/26	R213	04/08/2016	9.00	Call	Bond Future	191.6000	0.1916	241.6400	0.2416	26.117	0	0	0
2016/07/26	R213	03/11/2016			Bond Future	9.2664	83.5487	9.2142	83.9068	(0.563)	0.0000	0.0000	19,098

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2016/07/26	R213	03/11/2016	10.18	Put	Bond Future	458.0500	0.4580	402.4500	0.4024	(12.138)	0	0	0
2016/07/26	R213	03/11/2016	10.20	Put	Bond Future	438.5800	0.4386	384.8600	0.3849	(12.249)	0	0	0
2016/07/26	R213	03/11/2016	10.18	Call	Bond Future	6,386.4200	6.3864	6,688.9000	6.6889	4.736	0	0	0
2016/07/26	R213	03/11/2016	10.19	Put	Bond Future	448.2300	0.4482	393.5700	0.3936	(12.195)	0	0	0
2016/07/26	R213	03/11/2016	10.19	Call	Bond Future	6,438.0900	6.4381	6,741.5100	6.7415	4.713	0	0	0
2016/07/26	R213	03/11/2016	10.20	Call	Bond Future	6,489.8500	6.4899	6,794.2100	6.7942	4.690	0	0	0
2016/07/26	R213	02/02/2017	9.40	Call	Bond Future	3,458.3300	3.4583	3,653.7700	3.6538	5.651	0	0	0
2016/07/26	R213	02/02/2017	9.42	Call	Bond Future	3,530.9900	3.5310	3,728.8900	3.7289	5.605	0	0	0
2016/07/26	R213	02/02/2017			Bond Future	9.3074	85.1951	9.2537	85.5592	(0.577)	0.0000	0.0000	0
2016/07/26	R213	02/02/2017	9.41	Call	Bond Future	3,494.4500	3.4944	3,691.1200	3.6911	5.628	0	0	0
2016/07/26	R213	02/02/2017	9.40	Put	Bond Future	2,835.7500	2.8357	2,667.0300	2.6670	(5.950)	0	0	0
2016/07/26	R213	02/02/2017	9.42	Put	Bond Future	2,774.8100	2.7748	2,608.5500	2.6086	(5.992)	0	0	0
2016/07/26	R213	02/02/2017	9.41	Put	Bond Future	2,805.0300	2.8050	2,637.5400	2.6375	(5.971)	0	0	0
2016/07/26	R213	04/05/2017			Bond Future	9.3337	83.4035	9.2784	83.7751	(0.593)	0.0000	0.0000	0
2016/07/26	R213	04/05/2017	9.35	Put	Bond Future	3,775.1000	3.7751	3,595.5700	3.5956	(4.756)	0	0	0
2016/07/26	R213	04/05/2017	9.37	Put	Bond Future	3,710.6500	3.7106	3,533.1800	3.5332	(4.783)	0	0	0
2016/07/26	R213	04/05/2017	9.35	Call	Bond Future	3,884.1000	3.8841	4,076.2100	4.0762	4.946	0	0	0
2016/07/26	R213	04/05/2017	9.36	Put	Bond Future	3,742.9100	3.7429	3,564.4100	3.5644	(4.769)	0	0	0
2016/07/26	R213	04/05/2017	9.36	Call	Bond Future	3,918.6800	3.9187	4,111.8200	4.1118	4.929	0	0	0
2016/07/26	R213	04/05/2017	9.37	Call	Bond Future	3,953.1200	3.9531	4,147.2900	4.1473	4.912	0	0	0
2016/07/26	R214	04/08/2016	9.24	Call	Bond Future	258.2300	0.2582	311.2100	0.3112	20.517	0	0	0
2016/07/26	R214	04/08/2016	9.25	Put	Bond Future	1,657.8900	1.6579	1,379.8700	1.3799	(16.770)	0	0	0
2016/07/26	R214	04/08/2016	11.30	Call	Bond Future	11,738.2200	11.7382	12,072.6600	12.0727	2.849	0	0	5,610
2016/07/26	R214	04/08/2016			Bond Future	9.4364	74.9890	9.3908	75.3234	(0.484)	0.0000	0.0000	12,402
2016/07/26	R214	04/08/2016	8.55	Put	Bond Future	6,977.0100	6.9770	6,642.5700	6.6426	(4.793)	0	0	0
2016/07/26	R214	04/08/2016	9.30	Call	Bond Future	377.6100	0.3776	453.2200	0.4532	20.023	0	0	1,300
2016/07/26	R214	04/08/2016	9.25	Call	Bond Future	275.7500	0.2757	332.1700	0.3322	20.461	0	0	0
2016/07/26	R214	04/08/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/26	R214	04/08/2016	10.30	Put	Bond Future	0.8000	0.0008	0.2200	0.0002	(72.500)	0	0	0
2016/07/26	R214	04/08/2016	9.26	Call	Bond Future	294.2900	0.2943	354.2900	0.3543	20.388	0	0	0
2016/07/26	R214	04/08/2016	8.55	Call	Bond Future	0.1000	0.0001	0.1000	0.0001	0.000	0	0	1,300
2016/07/26	R214	04/08/2016	9.30	Put	Bond Future	1,384.8000	1.3848	1,125.9700	1.1260	(18.691)	0	0	0
2016/07/26	R214	04/08/2016	9.24	Put	Bond Future	1,715.7400	1.7157	1,434.2800	1.4343	(16.405)	0	0	0
2016/07/26	R214	04/08/2016	10.30	Call	Bond Future	5,878.1900	5.8782	6,212.0500	6.2121	5.680	0	0	5,610
2016/07/26	R214	04/08/2016	9.26	Put	Bond Future	1,601.1900	1.6012	1,326.7500	1.3268	(17.140)	0	0	0
2016/07/26	R214	03/11/2016	10.35	Put	Bond Future	584.2300	0.5842	523.4900	0.5235	(10.397)	0	0	0
2016/07/26	R214	03/11/2016			Bond Future	9.4784	73.1063	9.4316	73.4466	(0.494)	0.0000	0.0000	20,965
2016/07/26	R214	03/11/2016	10.34	Put	Bond Future	595.9900	0.5960	534.3000	0.5343	(10.351)	0	0	0
2016/07/26	R214	03/11/2016	10.35	Call	Bond Future	6,468.8200	6.4688	6,748.4400	6.7484	4.323	0	0	0
2016/07/26	R214	03/11/2016	10.33	Call	Bond Future	6,366.5800	6.3666	6,644.3000	6.6443	4.362	0	0	0
2016/07/26	R214	03/11/2016	10.34	Call	Bond Future	6,417.6600	6.4177	6,696.3300	6.6963	4.342	0	0	0
2016/07/26	R214	03/11/2016	10.33	Put	Bond Future	607.9400	0.6079	545.3000	0.5453	(10.304)	0	0	0
2016/07/26	R214	02/02/2017			Bond Future	9.5174	74.5469	9.4694	74.8930	(0.504)	0.0000	0.0000	0
2016/07/26	R214	02/02/2017	9.67	Call	Bond Future	4,036.0600	4.0361	4,228.0600	4.2281	4.757	0	0	0
2016/07/26	R214	02/02/2017	9.66	Put	Bond Future	2,983.9200	2.9839	2,828.6500	2.8287	(5.204)	0	0	0
2016/07/26	R214	02/02/2017	9.68	Put	Bond Future	2,921.7300	2.9217	2,768.6600	2.7687	(5.239)	0	0	0
2016/07/26	R214	02/02/2017	9.67	Put	Bond Future	2,952.6900	2.9527	2,798.5200	2.7985	(5.221)	0	0	0

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2016/07/26	R214	02/02/2017	9.68	Call	Bond Future	4,075.1600	4.0752	4,268.2600	4.2683	4.738	0	0	0
2016/07/26	R214	02/02/2017	9.66	Call	Bond Future	3,997.1300	3.9971	4,188.0300	4.1880	4.776	0	0	0
2016/07/26	R214	04/05/2017	9.58	Put	Bond Future	4,051.1900	4.0512	3,883.0900	3.8831	(4.149)	0	0	0
2016/07/26	R214	04/05/2017			Bond Future	9.5440	72.7888	9.4948	73.1422	(0.516)	0.0000	0.0000	0
2016/07/26	R214	04/05/2017	9.57	Put	Bond Future	4,085.6600	4.0857	3,916.6100	3.9166	(4.138)	0	0	0
2016/07/26	R214	04/05/2017	9.58	Call	Bond Future	4,307.9100	4.3079	4,493.1400	4.4931	4.300	0	0	0
2016/07/26	R214	04/05/2017	9.56	Call	Bond Future	4,234.9600	4.2350	4,418.2800	4.4183	4.329	0	0	0
2016/07/26	R214	04/05/2017	9.57	Call	Bond Future	4,271.2400	4.2712	4,455.5200	4.4555	4.314	0	0	0
2016/07/26	R214	04/05/2017	9.56	Put	Bond Future	4,120.6400	4.1206	3,950.6300	3.9506	(4.126)	0	0	0
2016/07/26	R248	04/08/2016			Bond Future	9.5218	96.1932	9.4711	96.6652	(0.532)	0.0000	0.0000	55,391
2016/07/26	R248	04/08/2016	9.25	Call	Bond Future	216.2700	0.2163	266.8100	0.2668	23.369	0	0	0
2016/07/26	R248	04/08/2016	9.24	Put	Bond Future	2,880.0500	2.8800	2,455.1600	2.4552	(14.753)	0	0	0
2016/07/26	R248	04/08/2016	9.26	Put	Bond Future	2,716.1600	2.7162	2,298.3400	2.2983	(15.383)	0	0	0
2016/07/26	R248	04/08/2016	9.25	Put	Bond Future	2,797.5900	2.7976	2,376.1500	2.3762	(15.064)	0	0	0
2016/07/26	R248	04/08/2016	9.26	Call	Bond Future	232.0700	0.2321	286.2300	0.2862	23.338	0	0	0
2016/07/26	R248	04/08/2016	9.24	Call	Bond Future	201.3200	0.2013	248.4100	0.2484	23.391	0	0	0
2016/07/26	R248	03/11/2016	10.38	Call	Bond Future	7,887.7900	7.8878	8,271.0400	8.2710	4.859	0	0	0
2016/07/26	R248	03/11/2016			Bond Future	9.5662	93.5692	9.5142	94.0495	(0.544)	0.0000	0.0000	30,458
2016/07/26	R248	03/11/2016	10.39	Call	Bond Future	7,951.8600	7.9519	8,336.4000	8.3364	4.836	0	0	0
2016/07/26	R248	03/11/2016	10.37	Put	Bond Future	933.4900	0.9335	835.0800	0.8351	(10.542)	0	0	0
2016/07/26	R248	03/11/2016	10.39	Put	Bond Future	902.1000	0.9021	806.2900	0.8063	(10.621)	0	0	0
2016/07/26	R248	03/11/2016	10.37	Call	Bond Future	7,823.6800	7.8237	8,205.6200	8.2056	4.882	0	0	0
2016/07/26	R248	03/11/2016	10.38	Put	Bond Future	917.7400	0.9177	820.6400	0.8206	(10.580)	0	0	0
2016/07/26	R248	02/02/2017	9.76	Put	Bond Future	3,898.1300	3.8981	3,681.0300	3.6810	(5.569)	0	0	0
2016/07/26	R248	02/02/2017	9.78	Put	Bond Future	3,819.2300	3.8192	3,605.1300	3.6051	(5.606)	0	0	0
2016/07/26	R248	02/02/2017			Bond Future	9.6078	95.4130	9.5544	95.9017	(0.556)	0.0000	0.0000	0
2016/07/26	R248	02/02/2017	9.77	Put	Bond Future	3,858.5100	3.8585	3,642.9100	3.6429	(5.588)	0	0	0
2016/07/26	R248	02/02/2017	9.76	Call	Bond Future	5,266.4000	5.2664	5,538.0400	5.5380	5.158	0	0	0
2016/07/26	R248	02/02/2017	9.77	Call	Bond Future	5,315.4000	5.3154	5,588.5400	5.5885	5.139	0	0	0
2016/07/26	R248	02/02/2017	9.78	Call	Bond Future	5,364.5800	5.3646	5,639.2200	5.6392	5.120	0	0	0
2016/07/26	R248	04/05/2017	9.66	Call	Bond Future	5,656.4300	5.6564	5,917.4800	5.9175	4.615	0	0	0
2016/07/26	R248	04/05/2017			Bond Future	9.6368	92.9442	9.5820	93.4431	(0.569)	0.0000	0.0000	0
2016/07/26	R248	04/05/2017	9.67	Call	Bond Future	5,702.3600	5.7024	5,964.7000	5.9647	4.601	0	0	0
2016/07/26	R248	04/05/2017	9.65	Put	Bond Future	5,491.4400	5.4914	5,252.3300	5.2523	(4.354)	0	0	0
2016/07/26	R248	04/05/2017	9.67	Put	Bond Future	5,402.8000	5.4028	5,166.2700	5.1663	(4.378)	0	0	0
2016/07/26	R248	04/05/2017	9.65	Call	Bond Future	5,610.6400	5.6106	5,870.4000	5.8704	4.630	0	0	0
2016/07/26	R248	04/05/2017	9.66	Put	Bond Future	5,446.9700	5.4470	5,209.1500	5.2091	(4.366)	0	0	0

**Total**

**1001585**