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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/07/2016 TO 29/07/2016

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
2016/07/29	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/29	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2025	04/08/2016			Bond Future	127.7911	127.7911	127.7654	127.7654	(0.020)	0.0000	0.0000	1,943
2016/07/29	2025	04/08/2016	123.86	Call	Bond Future	3,931.0800	3.9311	3,905.3600	3.9054	(0.654)	0	0	0
2016/07/29	2025	04/08/2016	123.87	Call	Bond Future	3,921.0800	3.9211	3,895.3600	3.8954	(0.656)	0	0	0
2016/07/29	2025	04/08/2016	123.85	Call	Bond Future	3,941.0800	3.9411	3,915.3600	3.9154	(0.653)	0	0	0
2016/07/29	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2025	03/11/2016			Bond Future	130.2056	130.2056	130.1770	130.1770	(0.022)	0.0000	0.0000	1,443
2016/07/29	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2025	03/11/2016	129.21	Call	Bond Future	995.5500	0.9956	967.0500	0.9670	(2.863)	0	0	0
2016/07/29	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2025	03/11/2016	129.22	Call	Bond Future	985.5500	0.9856	957.0500	0.9570	(2.892)	0	0	0
2016/07/29	2025	03/11/2016	129.23	Call	Bond Future	975.5500	0.9756	947.0500	0.9470	(2.921)	0	0	0
2016/07/29	2030	04/08/2016	10.17	Call	Bond Future	7,149.1800	7.1492	7,846.1300	7.8461	9.749	0	0	0
2016/07/29	2030	04/08/2016			Bond Future	9.1192	91.6310	9.0230	92.3279	(1.055)	0.0000	0.0000	18,684
2016/07/29	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2030	03/11/2016			Bond Future	9.1606	93.3566	9.0615	94.0650	(1.082)	0.0000	0.0000	22,183
2016/07/29	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2030	03/11/2016	9.33	Call	Bond Future	1,193.7400	1.1937	1,902.1200	1.9021	59.341	0	0	0
2016/07/29	2030	03/11/2016	9.34	Call	Bond Future	1,263.5100	1.2635	1,971.8900	1.9719	56.064	0	0	0
2016/07/29	2030	03/11/2016	9.35	Call	Bond Future	1,333.2100	1.3332	2,041.5900	2.0416	53.133	0	0	0
2016/07/29	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2030	02/02/2017			Bond Future	9.1972	91.1855	9.0948	91.9084	(1.114)	0.0000	0.0000	0
2016/07/29	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2030	02/02/2017	9.29	Call	Bond Future	647.7700	0.6478	1,370.7700	1.3708	111.614	0	0	0
2016/07/29	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2030	02/02/2017	9.30	Call	Bond Future	717.2100	0.7172	1,440.2100	1.4402	100.807	0	0	0
2016/07/29	2030	02/02/2017	9.31	Call	Bond Future	786.5800	0.7866	1,509.5800	1.5096	91.917	0	0	0
2016/07/29	2030	04/05/2017	9.33	Call	Bond Future	718.8300	0.7188	1,452.8300	1.4528	102.110	0	0	0
2016/07/29	2030	04/05/2017			Bond Future	9.2257	93.0722	9.1204	93.8062	(1.141)	0.0000	0.0000	0
2016/07/29	2030	04/05/2017	9.34	Call	Bond Future	787.3600	0.7874	1,521.3600	1.5214	93.223	0	0	0
2016/07/29	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2030	04/05/2017	9.32	Call	Bond Future	650.2300	0.6502	1,384.2300	1.3842	112.883	0	0	0
2016/07/29	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
2016/07/29	2032	04/08/2016	9.01	Call	Bond Future	119.9100	0.1199	229.2000	0.2292	91.143	0	0	0
2016/07/29	2032	04/08/2016			Bond Future	9.2445	94.8162	9.1482	95.5621	(1.042)	0.0000	0.0000	3,368
2016/07/29	2032	04/08/2016	8.99	Call	Bond Future	99.4700	0.0995	192.8200	0.1928	93.847	0	0	0
2016/07/29	2032	04/08/2016	9.00	Call	Bond Future	109.3100	0.1093	210.4200	0.2104	92.498	0	0	0
2016/07/29	2032	04/08/2016	8.99	Put	Bond Future	2,089.6500	2.0897	1,437.1000	1.4371	(31.228)	0	0	0
2016/07/29	2032	04/08/2016	9.01	Put	Bond Future	1,951.4600	1.9515	1,314.8500	1.3149	(32.622)	0	0	0
2016/07/29	2032	04/08/2016	9.00	Put	Bond Future	2,020.1200	2.0201	1,375.3300	1.3753	(31.918)	0	0	0
2016/07/29	2032	03/11/2016			Bond Future	9.2896	92.4432	9.1905	93.2014	(1.067)	0.0000	0.0000	12,135
2016/07/29	2032	03/11/2016	10.28	Put	Bond Future	431.1300	0.4311	340.4900	0.3405	(21.024)	0	0	0
2016/07/29	2032	03/11/2016	10.30	Put	Bond Future	412.3500	0.4123	324.9900	0.3250	(21.186)	0	0	0
2016/07/29	2032	03/11/2016	10.29	Put	Bond Future	421.6500	0.4216	332.6600	0.3327	(21.105)	0	0	0
2016/07/29	2032	03/11/2016	10.30	Call	Bond Future	7,650.5400	7.6505	8,321.4300	8.3214	8.769	0	0	0
2016/07/29	2032	03/11/2016	10.28	Call	Bond Future	7,534.3300	7.5343	8,201.9400	8.2019	8.861	0	0	0
2016/07/29	2032	03/11/2016	10.29	Call	Bond Future	7,592.3800	7.5924	8,261.6400	8.2616	8.815	0	0	0
2016/07/29	2032	02/02/2017	9.53	Call	Bond Future	4,311.3000	4.3113	4,726.5900	4.7266	9.633	0	0	0
2016/07/29	2032	02/02/2017			Bond Future	9.3301	94.2604	9.2278	95.0342	(1.096)	0.0000	0.0000	0
2016/07/29	2032	02/02/2017	9.51	Call	Bond Future	4,227.2200	4.2272	4,637.3000	4.6373	9.701	0	0	0
2016/07/29	2032	02/02/2017	9.52	Call	Bond Future	4,269.0400	4.2690	4,681.7200	4.6817	9.667	0	0	0
2016/07/29	2032	02/02/2017	9.51	Put	Bond Future	2,889.1500	2.8892	2,525.4300	2.5254	(12.589)	0	0	0
2016/07/29	2032	02/02/2017	9.53	Put	Bond Future	2,826.2200	2.8262	2,467.7100	2.4677	(12.685)	0	0	0
2016/07/29	2032	02/02/2017	9.52	Put	Bond Future	2,857.4200	2.8574	2,496.3000	2.4963	(12.638)	0	0	0
2016/07/29	2032	04/05/2017	9.45	Call	Bond Future	4,634.4800	4.6345	5,023.7900	5.0238	8.400	0	0	0
2016/07/29	2032	04/05/2017			Bond Future	9.3589	92.0488	9.2540	92.8346	(1.121)	0.0000	0.0000	0
2016/07/29	2032	04/05/2017	9.46	Call	Bond Future	4,674.0300	4.6740	5,064.2600	5.0643	8.349	0	0	0
2016/07/29	2032	04/05/2017	9.44	Put	Bond Future	3,995.0800	3.9951	3,597.4000	3.5974	(9.954)	0	0	0
2016/07/29	2032	04/05/2017	9.46	Put	Bond Future	3,926.4900	3.9265	3,530.9600	3.5310	(10.073)	0	0	0
2016/07/29	2032	04/05/2017	9.44	Call	Bond Future	4,595.4000	4.5954	4,983.4800	4.9835	8.445	0	0	0
2016/07/29	2032	04/05/2017	9.45	Put	Bond Future	3,960.5100	3.9605	3,564.0600	3.5641	(10.010)	0	0	0
2016/07/29	2033	04/08/2016	104.99	Call	Bond Future	2,692.0800	2.6921	2,671.0400	2.6710	(0.782)	0	0	0
2016/07/29	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2033	04/08/2016			Bond Future	107.6821	107.6821	107.6610	107.6610	(0.020)	0.0000	0.0000	531
2016/07/29	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2033	04/08/2016	105.00	Call	Bond Future	2,682.0800	2.6821	2,661.0400	2.6610	(0.784)	0	0	0
2016/07/29	2033	04/08/2016	105.01	Call	Bond Future	2,672.0800	2.6721	2,651.0400	2.6510	(0.787)	0	0	0
2016/07/29	2033	03/11/2016			Bond Future	108.7000	108.7000	108.6765	108.6765	(0.022)	0.0000	0.0000	4,275
2016/07/29	2033	03/11/2016	109.16	Put	Bond Future	460.0100	0.4600	483.4900	0.4835	5.104	0	0	0
2016/07/29	2033	03/11/2016	109.17	Put	Bond Future	470.0100	0.4700	493.4900	0.4935	4.996	0	0	0
2016/07/29	2033	03/11/2016	109.18	Put	Bond Future	480.0100	0.4800	503.4900	0.5035	4.892	0	0	0
2016/07/29	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2037	04/08/2016			Bond Future	9.3892	92.2026	9.2830	93.1075	(1.132)	0.0000	0.0000	18,356
2016/07/29	2037	04/08/2016	9.24	Put	Bond Future	1,565.2000	1.5652	907.7700	0.9078	(42.003)	0	0	0
2016/07/29	2037	04/08/2016	9.26	Put	Bond Future	1,438.8900	1.4389	810.3600	0.8104	(43.682)	0	0	0
2016/07/29	2037	04/08/2016	9.24	Call	Bond Future	290.2200	0.2902	537.7400	0.5377	85.287	0	0	0

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2016/07/29	2037	04/08/2016	9.25	Put	Bond Future	1,501.2800	1.5013	858.2300	0.8582	(42.833)	0	0	0
2016/07/29	2037	04/08/2016	9.25	Call	Bond Future	312.6000	0.3126	574.5000	0.5745	83.781	0	0	0
2016/07/29	2037	04/08/2016	9.26	Call	Bond Future	336.3800	0.3364	612.8000	0.6128	82.175	0	0	0
2016/07/29	2037	03/11/2016	10.35	Call	Bond Future	7,818.2800	7.8183	8,592.2400	8.5922	9.899	0	0	0
2016/07/29	2037	03/11/2016	10.36	Put	Bond Future	596.9100	0.5969	453.8400	0.4538	(23.968)	0	0	0
2016/07/29	2037	03/11/2016			Bond Future	9.4316	93.9390	9.3226	94.8592	(1.156)	0.0000	0.0000	39,419
2016/07/29	2037	03/11/2016	10.36	Call	Bond Future	7,879.3800	7.8794	8,656.4900	8.6565	9.863	0	0	0
2016/07/29	2037	03/11/2016	10.37	Call	Bond Future	7,940.5900	7.9406	8,720.8900	8.7209	9.827	0	0	0
2016/07/29	2037	03/11/2016	10.35	Put	Bond Future	609.3000	0.6093	463.0800	0.4631	(23.998)	0	0	0
2016/07/29	2037	03/11/2016	10.37	Put	Bond Future	584.7400	0.5847	444.8600	0.4449	(23.922)	0	0	0
2016/07/29	2037	02/02/2017	9.68	Put	Bond Future	3,161.5300	3.1615	2,790.7400	2.7907	(11.728)	0	0	0
2016/07/29	2037	02/02/2017			Bond Future	9.4702	91.5289	9.3579	92.4680	(1.186)	0.0000	0.0000	0
2016/07/29	2037	02/02/2017	9.67	Put	Bond Future	3,196.1100	3.1961	2,822.3900	2.8224	(11.693)	0	0	0
2016/07/29	2037	02/02/2017	9.68	Call	Bond Future	4,876.0100	4.8760	5,444.3200	5.4443	11.655	0	0	0
2016/07/29	2037	02/02/2017	9.66	Call	Bond Future	4,783.9800	4.7840	5,346.4300	5.3464	11.757	0	0	0
2016/07/29	2037	02/02/2017	9.67	Call	Bond Future	4,830.0300	4.8300	5,395.4100	5.3954	11.706	0	0	0
2016/07/29	2037	02/02/2017	9.66	Put	Bond Future	3,230.7400	3.2307	2,854.0900	2.8541	(11.658)	0	0	0
2016/07/29	2037	04/05/2017			Bond Future	9.5017	93.4228	9.3866	94.3773	(1.211)	0.0000	0.0000	0
2016/07/29	2037	04/05/2017	9.58	Put	Bond Future	4,529.2600	4.5293	4,112.5800	4.1126	(9.200)	0	0	0
2016/07/29	2037	04/05/2017	9.60	Put	Bond Future	4,453.1200	4.4531	4,041.4600	4.0415	(9.244)	0	0	0
2016/07/29	2037	04/05/2017	9.59	Put	Bond Future	4,491.2200	4.4912	4,077.0500	4.0770	(9.222)	0	0	0
2016/07/29	2037	04/05/2017	9.60	Call	Bond Future	5,256.1400	5.2561	5,799.0100	5.7990	10.328	0	0	0
2016/07/29	2037	04/05/2017	9.58	Call	Bond Future	5,169.7600	5.1698	5,707.6100	5.7076	10.404	0	0	0
2016/07/29	2037	04/05/2017	9.59	Call	Bond Future	5,213.0400	5.2130	5,753.4000	5.7534	10.366	0	0	0
2016/07/29	2038	04/08/2016			Bond Future	133.3723	133.3723	133.3465	133.3465	(0.019)	0.0000	0.0000	11,014
2016/07/29	2038	04/08/2016	129.31	Call	Bond Future	4,062.3000	4.0623	4,036.4800	4.0365	(0.636)	0	0	0
2016/07/29	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2038	04/08/2016	129.32	Call	Bond Future	4,052.3000	4.0523	4,026.4800	4.0265	(0.637)	0	0	0
2016/07/29	2038	04/08/2016	129.30	Call	Bond Future	4,072.3000	4.0723	4,046.4800	4.0465	(0.634)	0	0	0
2016/07/29	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2038	03/11/2016			Bond Future	135.8922	135.8922	135.8633	135.8633	(0.021)	0.0000	0.0000	19,808
2016/07/29	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2038	03/11/2016	136.31	Put	Bond Future	417.7700	0.4178	446.6500	0.4466	6.913	0	0	0
2016/07/29	2038	03/11/2016	136.33	Put	Bond Future	437.7700	0.4378	466.6500	0.4666	6.597	0	0	0
2016/07/29	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2038	03/11/2016	136.32	Put	Bond Future	427.7700	0.4278	456.6500	0.4566	6.751	0	0	0
2016/07/29	2040	04/08/2016			Bond Future	9.4192	96.3021	9.3079	97.3221	(1.181)	0.0000	0.0000	2,993
2016/07/29	2040	04/08/2016	9.49	Put	Bond Future	545.9200	0.5459	209.1700	0.2092	(61.685)	0	0	0
2016/07/29	2040	04/08/2016	9.50	Call	Bond Future	1,242.7200	1.2427	1,942.3000	1.9423	56.294	0	0	0
2016/07/29	2040	04/08/2016	9.51	Call	Bond Future	1,300.7300	1.3007	2,016.2300	2.0162	55.008	0	0	0
2016/07/29	2040	04/08/2016	9.49	Call	Bond Future	1,186.2800	1.1863	1,869.5100	1.8695	57.594	0	0	0
2016/07/29	2040	04/08/2016	9.51	Put	Bond Future	480.8200	0.4808	176.3400	0.1763	(63.325)	0	0	0
2016/07/29	2040	04/08/2016	9.50	Put	Bond Future	512.5200	0.5125	192.1200	0.1921	(62.515)	0	0	0
2016/07/29	2040	03/11/2016			Bond Future	9.4611	98.1156	9.3469	99.1531	(1.207)	0.0000	0.0000	3,584

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
2016/07/29	2040	03/11/2016	9.69	Put	Bond Future	2,197.0700	2.1971	1,817.2100	1.8172	(17.289)	0	0	0
2016/07/29	2040	03/11/2016	9.71	Put	Bond Future	2,129.5700	2.1296	1,758.3500	1.7584	(17.432)	0	0	0
2016/07/29	2040	03/11/2016	9.70	Put	Bond Future	2,163.1100	2.1631	1,787.5800	1.7876	(17.361)	0	0	0
2016/07/29	2040	03/11/2016	9.71	Call	Bond Future	4,329.8500	4.3299	4,996.1000	4.9961	15.387	0	0	0
2016/07/29	2040	03/11/2016	9.69	Call	Bond Future	4,223.6400	4.2236	4,881.2500	4.8813	15.570	0	0	0
2016/07/29	2040	03/11/2016	9.70	Call	Bond Future	4,276.6000	4.2766	4,938.5400	4.9385	15.478	0	0	0
2016/07/29	2040	02/02/2017	9.58	Call	Bond Future	4,693.3600	4.6934	5,294.0800	5.2941	12.799	0	0	0
2016/07/29	2040	02/02/2017			Bond Future	9.4993	95.5373	9.3818	96.5958	(1.237)	0.0000	0.0000	0
2016/07/29	2040	02/02/2017	9.59	Call	Bond Future	4,740.3300	4.7403	5,344.4300	5.3444	12.744	0	0	0
2016/07/29	2040	02/02/2017	9.60	Call	Bond Future	4,787.5200	4.7875	5,394.9800	5.3950	12.688	0	0	0
2016/07/29	2040	02/02/2017	9.58	Put	Bond Future	3,976.8700	3.9769	3,519.0600	3.5191	(11.512)	0	0	0
2016/07/29	2040	02/02/2017	9.60	Put	Bond Future	3,894.9000	3.8949	3,443.8300	3.4438	(11.581)	0	0	0
2016/07/29	2040	02/02/2017	9.59	Put	Bond Future	3,935.7100	3.9357	3,481.2800	3.4813	(11.546)	0	0	0
2016/07/29	2040	04/05/2017			Bond Future	9.5306	97.5142	9.4102	98.5904	(1.263)	0.0000	0.0000	0
2016/07/29	2040	04/05/2017	9.62	Put	Bond Future	4,914.2700	4.9143	4,446.8300	4.4468	(9.512)	0	0	0
2016/07/29	2040	04/05/2017	9.64	Put	Bond Future	4,832.5200	4.8325	4,370.6400	4.3706	(9.558)	0	0	0
2016/07/29	2040	04/05/2017	9.62	Call	Bond Future	5,701.5300	5.7015	6,310.3400	6.3103	10.678	0	0	0
2016/07/29	2040	04/05/2017	9.63	Put	Bond Future	4,873.0800	4.8731	4,408.4300	4.4084	(9.535)	0	0	0
2016/07/29	2040	04/05/2017	9.63	Call	Bond Future	5,747.7100	5.7477	6,359.3100	6.3593	10.641	0	0	0
2016/07/29	2040	04/05/2017	9.64	Call	Bond Future	5,794.3900	5.7944	6,408.7600	6.4088	10.603	0	0	0
2016/07/29	2044	04/08/2016	9.50	Call	Bond Future	961.8300	0.9618	1,640.3800	1.6404	70.548	0	0	0
2016/07/29	2044	04/08/2016			Bond Future	9.4741	93.1902	9.3529	94.3099	(1.280)	0.0000	0.0000	15,153
2016/07/29	2044	04/08/2016	9.51	Call	Bond Future	1,012.1900	1.0122	1,709.7300	1.7097	68.914	0	0	0
2016/07/29	2044	04/08/2016	9.49	Put	Bond Future	768.4000	0.7684	308.0100	0.3080	(59.915)	0	0	0
2016/07/29	2044	04/08/2016	9.51	Put	Bond Future	685.4200	0.6854	263.3400	0.2633	(61.580)	0	0	0
2016/07/29	2044	04/08/2016	9.49	Call	Bond Future	913.1600	0.9132	1,572.3900	1.5724	72.192	0	0	0
2016/07/29	2044	04/08/2016	9.50	Put	Bond Future	725.9900	0.7260	284.9200	0.2849	(60.754)	0	0	0
2016/07/29	2044	03/11/2016			Bond Future	9.5158	94.9453	9.3914	96.0842	(1.307)	0.0000	0.0000	18,690
2016/07/29	2044	03/11/2016	10.42	Call	Bond Future	8,330.9900	8.3310	9,302.6600	9.3027	11.663	0	0	0
2016/07/29	2044	03/11/2016	10.41	Put	Bond Future	730.6900	0.7307	560.8700	0.5609	(23.241)	0	0	0
2016/07/29	2044	03/11/2016	10.43	Put	Bond Future	704.5100	0.7045	539.7900	0.5398	(23.381)	0	0	0
2016/07/29	2044	03/11/2016	10.42	Put	Bond Future	717.5500	0.7175	550.2900	0.5503	(23.310)	0	0	0
2016/07/29	2044	03/11/2016	10.43	Call	Bond Future	8,396.0400	8.3960	9,370.2500	9.3702	11.603	0	0	0
2016/07/29	2044	03/11/2016	10.41	Call	Bond Future	8,265.9200	8.2659	9,235.0300	9.2350	11.724	0	0	0
2016/07/29	2044	02/02/2017			Bond Future	9.5539	92.4298	9.4260	93.5918	(1.339)	0.0000	0.0000	0
2016/07/29	2044	02/02/2017	9.77	Call	Bond Future	5,420.6600	5.4207	6,130.8800	6.1309	13.102	0	0	0
2016/07/29	2044	02/02/2017	9.76	Put	Bond Future	3,549.3000	3.5493	3,093.9900	3.0940	(12.828)	0	0	0
2016/07/29	2044	02/02/2017	9.78	Put	Bond Future	3,475.2500	3.4752	3,026.9100	3.0269	(12.901)	0	0	0
2016/07/29	2044	02/02/2017	9.77	Put	Bond Future	3,512.2400	3.5122	3,060.4200	3.0604	(12.864)	0	0	0
2016/07/29	2044	02/02/2017	9.78	Call	Bond Future	5,470.3300	5.4703	6,184.0300	6.1840	13.047	0	0	0
2016/07/29	2044	02/02/2017	9.76	Call	Bond Future	5,370.9200	5.3709	6,077.6500	6.0776	13.158	0	0	0
2016/07/29	2044	04/05/2017			Bond Future	9.5853	94.3424	9.4543	95.5244	(1.366)	0.0000	0.0000	0
2016/07/29	2044	04/05/2017	9.67	Call	Bond Future	5,770.4200	5.7704	6,383.8000	6.3838	10.630	0	0	0
2016/07/29	2044	04/05/2017	9.66	Put	Bond Future	5,061.2500	5.0613	4,490.8100	4.4908	(11.271)	0	0	0
2016/07/29	2044	04/05/2017	9.68	Put	Bond Future	4,977.6100	4.9776	4,410.7900	4.4108	(11.387)	0	0	0
2016/07/29	2044	04/05/2017	9.67	Put	Bond Future	5,019.4500	5.0194	4,450.8200	4.4508	(11.329)	0	0	0
2016/07/29	2044	04/05/2017	9.68	Call	Bond Future	5,816.5600	5.8166	6,431.7500	6.4317	10.577	0	0	0

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2016/07/29	2044	04/05/2017	9.66	Call	Bond Future	5,724.1100	5.7241	6,335.6800	6.3357	10.684	0	0	0
2016/07/29	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2046	04/08/2016	129.02	Put	Bond Future	133.9352	133.9352	133.9095	133.9095	(0.019)	0.0000	0.0000	14,211
2016/07/29	2046	04/08/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2046	04/08/2016	129.01	Put	Bond Future	4,935.1800	4.9352	4,909.5200	4.9095	(0.520)	0	0	0
2016/07/29	2046	04/08/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2046	04/08/2016	129.01	Call	Bond Future	4,925.1800	4.9252	4,899.5200	4.8995	(0.521)	0	0	0
2016/07/29	2046	04/08/2016	129.02	Call	Bond Future	4,915.1800	4.9152	4,889.5200	4.8895	(0.522)	0	0	0
2016/07/29	2046	03/11/2016	137.07	Put	Bond Future	2,106.1800	2.1062	2,134.5700	2.1346	1.348	0	0	0
2016/07/29	2046	03/11/2016			Bond Future	134.9638	134.9638	134.9354	134.9354	(0.021)	0.0000	0.0000	17,253
2016/07/29	2046	03/11/2016	137.09	Put	Bond Future	2,126.1800	2.1262	2,154.5700	2.1546	1.335	0	0	0
2016/07/29	2046	03/11/2016	137.08	Put	Bond Future	2,116.1800	2.1162	2,144.5700	2.1446	1.342	0	0	0
2016/07/29	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2050	04/08/2016	139.14	Call	Bond Future	3,313.4400	3.3134	3,286.0400	3.2860	(0.827)	0	0	0
2016/07/29	2050	04/08/2016			Bond Future	142.4534	142.4534	142.4260	142.4260	(0.019)	0.0000	0.0000	5,269
2016/07/29	2050	04/08/2016	139.12	Call	Bond Future	3,333.4400	3.3334	3,306.0400	3.3060	(0.822)	0	0	0
2016/07/29	2050	04/08/2016	139.13	Call	Bond Future	3,323.4400	3.3234	3,296.0400	3.2960	(0.824)	0	0	0
2016/07/29	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2050	03/11/2016	149.52	Put	Bond Future	4,375.0000	4.3750	4,405.3000	4.4053	0.693	0	0	0
2016/07/29	2050	03/11/2016			Bond Future	145.1450	145.1450	145.1147	145.1147	(0.021)	0.0000	0.0000	21,628
2016/07/29	2050	03/11/2016	149.54	Put	Bond Future	4,395.0000	4.3950	4,425.3000	4.4253	0.689	0	0	0
2016/07/29	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2050	03/11/2016	149.53	Put	Bond Future	4,385.0000	4.3850	4,415.3000	4.4153	0.691	0	0	0
2016/07/29	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	AL37	04/08/2016			Index Future	494.9500	494.9500	496.4990	496.4990	0.313	0.0000	0.0000	2
2016/07/29	AL37	03/11/2016			Index Future	504.3720	504.3720	505.9440	505.9440	0.312	0.0000	0.0000	14
2016/07/29	AL37	02/02/2017			Index Future	514.2850	514.2850	515.8930	515.8930	0.313	0.0000	0.0000	0
2016/07/29	AL7T	04/08/2016			Index Future	573.3480	573.3480	576.8840	576.8840	0.617	0.0000	0.0000	2
2016/07/29	AL7T	03/11/2016			Index Future	584.2630	584.2630	587.8580	587.8580	0.615	0.0000	0.0000	9
2016/07/29	AL7T	02/02/2017			Index Future	595.7460	595.7460	599.4170	599.4170	0.616	0.0000	0.0000	0
2016/07/29	ALBI	04/08/2016			Index Future	522.2170	522.2170	525.8920	525.8920	0.704	0.0000	0.0000	118

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2016/07/29	ALBI	03/11/2016			Index Future	532.1590	532.1590	535.8960	535.8960	0.702	0.0000	0.0000	606
2016/07/29	ALBI	02/02/2017			Index Future	542.6180	542.6180	546.4330	546.4330	0.703	0.0000	0.0000	0
2016/07/29	ALBI	04/05/2017			Index Future	553.8330	553.8330	557.7060	557.7060	0.699	0.0000	0.0000	0
2016/07/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	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
2016/07/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/29	EL28	04/08/2016			Bond Future	131.1983	131.1983	131.1759	131.1759	(0.017)	0.0000	0.0000	0
2016/07/29	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	EL28	04/08/2016	126.86	Call	Bond Future	4,338.3300	4.3383	4,315.9200	4.3159	(0.517)	0	0	0
2016/07/29	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	EL28	04/08/2016	126.87	Call	Bond Future	4,328.3300	4.3283	4,305.9200	4.3059	(0.518)	0	0	0
2016/07/29	EL28	04/08/2016	126.88	Call	Bond Future	4,318.3300	4.3183	4,295.9200	4.2959	(0.519)	0	0	0
2016/07/29	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	EL28	03/11/2016			Bond Future	132.0167	132.0167	131.9916	131.9916	(0.019)	0.0000	0.0000	0
2016/07/29	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	EL28	03/11/2016	132.15	Put	Bond Future	133.3100	0.1333	158.4500	0.1585	18.858	0	0	0
2016/07/29	EL28	03/11/2016	132.17	Put	Bond Future	153.3100	0.1533	178.4500	0.1784	16.398	0	0	0
2016/07/29	EL28	03/11/2016	132.16	Put	Bond Future	143.3100	0.1433	168.4500	0.1684	17.542	0	0	0
2016/07/29	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
2016/07/29	EL28	02/02/2017			Bond Future	134.6195	134.6195	134.5948	134.5948	(0.018)	0.0000	0.0000	0
2016/07/29	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	EL28	02/02/2017	135.10	Put	Bond Future	480.4800	0.4805	505.2400	0.5052	5.153	0	0	0
2016/07/29	EL28	02/02/2017	135.12	Put	Bond Future	500.4800	0.5005	525.2400	0.5252	4.947	0	0	0
2016/07/29	EL28	02/02/2017	135.11	Put	Bond Future	490.4800	0.4905	515.2400	0.5152	5.048	0	0	0
2016/07/29	EL28	04/05/2017			Bond Future	137.4101	137.4101	137.3793	137.3793	(0.022)	0.0000	0.0000	0
2016/07/29	EL28	04/05/2017	137.90	Put	Bond Future	489.8600	0.4899	520.7100	0.5207	6.298	0	0	0
2016/07/29	EL28	04/05/2017	137.92	Put	Bond Future	509.8600	0.5099	540.7100	0.5407	6.051	0	0	0
2016/07/29	EL28	04/05/2017	137.91	Put	Bond Future	499.8600	0.4999	530.7100	0.5307	6.172	0	0	0
2016/07/29	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	ES33	04/08/2016			Bond Future	10.2619	80.9499	10.1600	81.6300	(0.993)	0.0000	0.0000	6,771
2016/07/29	ES33	04/08/2016	10.24	Put	Bond Future	145.6100	0.1456	0.0000	0.0000	(100.000)	0	0	0
2016/07/29	ES33	04/08/2016	10.26	Put	Bond Future	12.8600	0.0129	0.0000	0.0000	(100.000)	0	0	0
2016/07/29	ES33	04/08/2016	10.25	Put	Bond Future	79.1900	0.0792	0.0000	0.0000	(100.000)	0	0	0
2016/07/29	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	667.1900	0.6672	100.000	0	0	0
2016/07/29	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	534.4400	0.5344	100.000	0	0	0
2016/07/29	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	600.8600	0.6009	100.000	0	0	0
2016/07/29	ES33	03/11/2016			Bond Future	10.3361	78.6821	10.2311	79.3735	(1.016)	0.0000	0.0000	8,789
2016/07/29	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	ES33	03/11/2016	11.31	Call	Bond Future	5,995.5600	5.9956	6,686.9900	6.6870	11.532	0	0	0
2016/07/29	ES33	03/11/2016	11.29	Call	Bond Future	5,879.6500	5.8797	6,571.0800	6.5711	11.760	0	0	0
2016/07/29	ES33	03/11/2016	11.30	Call	Bond Future	5,937.6400	5.9376	6,629.0700	6.6291	11.645	0	0	0
2016/07/29	ES33	02/02/2017			Bond Future	10.4088	80.2288	10.3003	80.9344	(1.043)	0.0000	0.0000	0
2016/07/29	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	ES33	02/02/2017	10.59	Call	Bond Future	1,156.5800	1.1566	1,862.2200	1.8622	61.011	0	0	0
2016/07/29	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	ES33	02/02/2017	10.60	Call	Bond Future	1,219.6700	1.2197	1,925.3100	1.9253	57.855	0	0	0
2016/07/29	ES33	02/02/2017	10.61	Call	Bond Future	1,282.6800	1.2827	1,988.3200	1.9883	55.013	0	0	0
2016/07/29	ES33	04/05/2017			Bond Future	10.4684	78.0918	10.3569	78.8086	(1.065)	0.0000	0.0000	0
2016/07/29	ES33	04/05/2017	10.55	Call	Bond Future	518.4000	0.5184	1,235.2000	1.2352	138.272	0	0	0
2016/07/29	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	ES33	04/05/2017	10.56	Call	Bond Future	581.5800	0.5816	1,298.3800	1.2984	123.250	0	0	0
2016/07/29	ES33	04/05/2017	10.54	Call	Bond Future	455.1500	0.4552	1,171.9500	1.1719	157.487	0	0	0
2016/07/29	ES42	04/08/2016			Bond Future	10.3818	85.6766	10.2699	86.5384	(1.078)	0.0000	0.0000	0
2016/07/29	ES42	03/11/2016			Bond Future	10.4535	83.0277	10.3382	83.9042	(1.103)	0.0000	0.0000	8,777
2016/07/29	ES42	02/02/2017			Bond Future	10.5216	84.6600	10.4026	85.5544	(1.131)	0.0000	0.0000	0
2016/07/29	ES42	04/05/2017			Bond Future	10.5813	82.1477	10.4591	83.0570	(1.155)	0.0000	0.0000	0

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2016/07/29	GOVI	04/08/2016	520.99	Put	GOVI	9,770.0000	0.9770	0.0000	0.0000	(100.000)	0	0	0
2016/07/29	GOVI	04/08/2016			GOVI	520.0130	520.0130	523.4290	523.4290	0.657	0.0000	0.0000	64
2016/07/29	GOVI	04/08/2016	521.01	Put	GOVI	9,970.0000	0.9970	0.0000	0.0000	(100.000)	0	0	0
2016/07/29	GOVI	04/08/2016	521.00	Put	GOVI	9,870.0000	0.9870	0.0000	0.0000	(100.000)	0	0	0
2016/07/29	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	24,290.0000	2.4290	100.000	0	0	0
2016/07/29	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	24,190.0000	2.4190	100.000	0	0	0
2016/07/29	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	24,390.0000	2.4390	100.000	0	0	0
2016/07/29	GOVI	03/11/2016	476.11	Call	GOVI	538,030.0000	53.8030	572,760.0000	57.2760	6.455	0	0	0
2016/07/29	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	GOVI	03/11/2016			GOVI	529.9130	529.9130	533.3860	533.3860	0.655	0.0000	0.0000	384
2016/07/29	GOVI	03/11/2016	476.12	Call	GOVI	537,930.0000	53.7930	572,660.0000	57.2660	6.456	0	0	0
2016/07/29	GOVI	03/11/2016	476.13	Call	GOVI	537,830.0000	53.7830	572,560.0000	57.2560	6.457	0	0	0
2016/07/29	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	GOVI	02/02/2017	533.34	Call	GOVI	69,880.0000	6.9880	105,340.0000	10.5340	50.744	0	0	0
2016/07/29	GOVI	02/02/2017			GOVI	540.3280	540.3280	543.8740	543.8740	0.656	0.0000	0.0000	26
2016/07/29	GOVI	02/02/2017	533.32	Call	GOVI	70,080.0000	7.0080	105,540.0000	10.5540	50.599	0	0	0
2016/07/29	GOVI	02/02/2017	533.33	Call	GOVI	69,980.0000	6.9980	105,440.0000	10.5440	50.672	0	0	0
2016/07/29	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	GOVI	04/05/2017			GOVI	551.4960	551.4960	555.0940	555.0940	0.652	0.0000	0.0000	0
2016/07/29	GOVI	04/05/2017	262.19	Call	GOVI	2,893,060.0000	289.3060	2,929,040.0000	292.9040	1.244	0	0	0
2016/07/29	GOVI	04/05/2017	262.20	Call	GOVI	2,892,960.0000	289.2960	2,928,940.0000	292.8940	1.244	0	0	0
2016/07/29	GOVI	04/05/2017	262.18	Call	GOVI	2,893,160.0000	289.3160	2,929,140.0000	292.9140	1.244	0	0	0
2016/07/29	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/07/29	IGOV	04/08/2016			Index Future	247.3620	247.3620	247.1890	247.1890	(0.070)	0.0000	0.0000	130
2016/07/29	IGOV	03/11/2016			Index Future	252.0870	252.0870	251.9070	251.9070	(0.071)	0.0000	0.0000	968
2016/07/29	IGOV	02/02/2017			Index Future	257.0560	257.0560	256.8750	256.8750	(0.070)	0.0000	0.0000	55
2016/07/29	IGOV	04/05/2017			Index Future	262.3840	262.3840	262.1890	262.1890	(0.074)	0.0000	0.0000	0
2016/07/29	ILBI	04/08/2016			Index Future	670.4080	670.4080	669.8370	669.8370	(0.085)	0.0000	0.0000	0
2016/07/29	ILBI	03/11/2016			Index Future	683.1970	683.1970	682.6140	682.6140	(0.085)	0.0000	0.0000	0
2016/07/29	ILBI	02/02/2017			Index Future	696.6630	696.6630	696.0680	696.0680	(0.085)	0.0000	0.0000	149
2016/07/29	IS01	19/12/2016			Interest Rate Swap	100.0750	100.0750	100.0746	100.0746	0.000	0.0000	0.0000	0
2016/07/29	IS01	16/03/2017			Interest Rate Swap	100.0367	100.0367	100.0312	100.0312	(0.006)	0.0000	0.0000	0
2016/07/29	IS01	15/06/2017			Interest Rate Swap	99.6933	99.6933	99.6839	99.6839	(0.009)	0.0000	0.0000	0
2016/07/29	IS01	21/09/2017			Interest Rate Swap	99.7950	99.7950	99.7789	99.7789	(0.016)	0.0000	0.0000	0
2016/07/29	IS02	18/12/2017			Interest Rate Swap	100.1276	100.1276	100.1018	100.1018	(0.026)	0.0000	0.0000	0
2016/07/29	IS02	16/03/2018			Interest Rate Swap	99.4678	99.4678	99.4334	99.4334	(0.035)	0.0000	0.0000	0
2016/07/29	IS02	15/06/2018			Interest Rate Swap	99.1923	99.1923	99.1315	99.1315	(0.061)	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
2016/07/29	IS02	21/09/2018			Interest Rate Swap	99.3223	99.3223	99.2225	99.2225	(0.100)	0.0000	0.0000	0
2016/07/29	IS05	17/12/2020			Interest Rate Swap	98.5116	98.5116	98.1905	98.1905	(0.326)	0.0000	0.0000	0
2016/07/29	IS05	16/03/2021			Interest Rate Swap	97.8770	97.8770	97.5306	97.5306	(0.354)	0.0000	0.0000	0
2016/07/29	IS05	15/06/2021			Interest Rate Swap	97.2041	97.2041	96.8346	96.8346	(0.380)	0.0000	0.0000	0
2016/07/29	IS05	21/09/2021			Interest Rate Swap	97.4998	97.4998	97.1127	97.1127	(0.397)	0.0000	0.0000	0
2016/07/29	IS10	17/12/2025			Interest Rate Swap	98.6209	98.6209	98.0160	98.0160	(0.613)	0.0000	0.0000	0
2016/07/29	IS10	16/03/2026			Interest Rate Swap	95.7287	95.7287	95.0984	95.0984	(0.658)	0.0000	0.0000	0
2016/07/29	IS10	15/06/2026			Interest Rate Swap	94.5115	94.5115	93.8602	93.8602	(0.689)	0.0000	0.0000	0
2016/07/29	IS10	21/09/2026			Interest Rate Swap	96.5875	96.5875	95.9263	95.9263	(0.685)	0.0000	0.0000	0
2016/07/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/07/29	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/07/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/07/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/07/29	JBAF	17/08/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2016/07/29	JBAF	21/09/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	10
2016/07/29	JBAF	19/10/2016			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/07/29	JBAF	16/11/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/07/29	JBAF	21/12/2016			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/07/29	JBAF	15/02/2017			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2016/07/29	JBAF	15/03/2017			Jibar Tradeable Future	7.5500	92.4500	7.5500	92.4500	0.000	0.0000	0.0000	0
2016/07/29	JBAF	21/06/2017			Jibar Tradeable Future	7.6300	92.3700	7.6300	92.3700	0.000	0.0000	0.0000	0
2016/07/29	JBAF	20/09/2017			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2016/07/29	JBAF	20/12/2017			Jibar Tradeable Future	7.6900	92.3100	7.6900	92.3100	0.000	0.0000	0.0000	0
2016/07/29	JBAF	20/03/2018			Jibar Tradeable Future	7.7200	92.2800	7.7200	92.2800	0.000	0.0000	0.0000	0
2016/07/29	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/07/29	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/07/29	R023	04/08/2016	8.24	Call	Bond Future	99.4700	0.0995	173.9200	0.1739	74.847	0	0	0
2016/07/29	R023	04/08/2016	8.25	Put	Bond Future	908.4000	0.9084	593.3500	0.5934	(34.682)	0	0	0
2016/07/29	R023	04/08/2016			Bond Future	8.4136	100.1343	8.3325	100.5298	(0.965)	0.0000	0.0000	3,851
2016/07/29	R023	04/08/2016	8.25	Call	Bond Future	109.0900	0.1091	189.4700	0.1895	73.682	0	0	0
2016/07/29	R023	04/08/2016	8.26	Call	Bond Future	119.4600	0.1195	205.9400	0.2059	72.392	0	0	0
2016/07/29	R023	04/08/2016	8.24	Put	Bond Future	947.9000	0.9479	626.9200	0.6269	(33.862)	0	0	0
2016/07/29	R023	04/08/2016	8.26	Put	Bond Future	869.6800	0.8697	560.7300	0.5607	(35.525)	0	0	0
2016/07/29	R023	03/11/2016	9.73	Put	Bond Future	85.2700	0.0853	63.5300	0.0635	(25.495)	0	0	0
2016/07/29	R023	03/11/2016			Bond Future	8.4499	98.0893	8.3650	98.4903	(1.004)	0.0000	0.0000	11,842
2016/07/29	R023	03/11/2016	9.75	Put	Bond Future	80.3900	0.0804	59.7200	0.0597	(25.712)	0	0	0
2016/07/29	R023	03/11/2016	9.73	Call	Bond Future	5,894.1500	5.8941	6,273.4900	6.2735	6.436	0	0	0
2016/07/29	R023	03/11/2016	9.74	Put	Bond Future	82.8000	0.0828	61.6000	0.0616	(25.604)	0	0	0
2016/07/29	R023	03/11/2016	9.74	Call	Bond Future	5,935.3200	5.9353	6,315.2000	6.3152	6.400	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
2016/07/29	R023	03/11/2016	9.75	Call	Bond Future	5,976.5200	5.9765	6,356.9300	6.3569	6.365	0	0	0
2016/07/29	R023	02/02/2017	8.85	Call	Bond Future	2,904.8800	2.9049	3,164.6600	3.1647	8.943	0	0	0
2016/07/29	R023	02/02/2017			Bond Future	8.4792	100.0173	8.3897	100.4270	(1.056)	0.0000	0.0000	0
2016/07/29	R023	02/02/2017	8.86	Call	Bond Future	2,933.9000	2.9339	3,195.0700	3.1951	8.902	0	0	0
2016/07/29	R023	02/02/2017	8.84	Put	Bond Future	1,246.2800	1.2463	1,094.9300	1.0949	(12.144)	0	0	0
2016/07/29	R023	02/02/2017	8.86	Put	Bond Future	1,214.8700	1.2149	1,066.3000	1.0663	(12.229)	0	0	0
2016/07/29	R023	02/02/2017	8.84	Call	Bond Future	2,875.9800	2.8760	3,134.3700	3.1344	8.984	0	0	0
2016/07/29	R023	02/02/2017	8.85	Put	Bond Future	1,230.5000	1.2305	1,080.5400	1.0805	(12.187)	0	0	0
2016/07/29	R023	04/05/2017	8.61	Call	Bond Future	2,589.9200	2.5899	2,794.7100	2.7947	7.907	0	0	0
2016/07/29	R023	04/05/2017			Bond Future	8.4824	98.1498	8.3890	98.5638	(1.101)	0.0000	0.0000	0
2016/07/29	R023	04/05/2017	8.59	Call	Bond Future	2,541.1300	2.5411	2,744.7100	2.7447	8.011	0	0	0
2016/07/29	R023	04/05/2017	8.60	Call	Bond Future	2,565.4700	2.5655	2,769.6500	2.7696	7.959	0	0	0
2016/07/29	R023	04/05/2017	8.59	Put	Bond Future	2,066.4400	2.0664	1,856.0100	1.8560	(10.183)	0	0	0
2016/07/29	R023	04/05/2017	8.61	Put	Bond Future	2,027.3500	2.0274	1,818.1300	1.8181	(10.320)	0	0	0
2016/07/29	R023	04/05/2017	8.60	Put	Bond Future	2,046.8300	2.0468	1,837.0000	1.8370	(10.251)	0	0	0
2016/07/29	R035	04/08/2016			Bond Future	9.3343	99.9082	9.2280	100.8152	(1.139)	0.0000	0.0000	1,128
2016/07/29	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R035	04/08/2016	10.35	Call	Bond Future	8,046.1400	8.0461	8,953.2200	8.9532	11.273	0	0	0
2016/07/29	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R035	04/08/2016	10.36	Call	Bond Future	8,120.0800	8.1201	9,027.1600	9.0272	11.171	0	0	0
2016/07/29	R035	04/08/2016	10.37	Call	Bond Future	8,193.9300	8.1939	9,101.0100	9.1010	11.070	0	0	0
2016/07/29	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R035	03/11/2016			Bond Future	9.3801	97.2882	9.2709	98.2106	(1.165)	0.0000	0.0000	4,315
2016/07/29	R035	03/11/2016	9.59	Call	Bond Future	1,735.0400	1.7350	2,657.4400	2.6574	53.163	0	0	0
2016/07/29	R035	03/11/2016	9.57	Call	Bond Future	1,571.8100	1.5718	2,494.2100	2.4942	58.684	0	0	0
2016/07/29	R035	03/11/2016	9.58	Call	Bond Future	1,653.4800	1.6535	2,575.8800	2.5759	55.785	0	0	0
2016/07/29	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R035	02/02/2017			Bond Future	9.4229	99.2005	9.3102	100.1417	(1.196)	0.0000	0.0000	0
2016/07/29	R035	02/02/2017	9.51	Call	Bond Future	718.3500	0.7183	1,659.6300	1.6596	131.034	0	0	0
2016/07/29	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R035	02/02/2017	9.52	Call	Bond Future	800.2600	0.8003	1,741.5400	1.7415	117.622	0	0	0
2016/07/29	R035	02/02/2017	9.50	Call	Bond Future	636.3400	0.6363	1,577.6200	1.5776	147.921	0	0	0
2016/07/29	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R035	04/05/2017			Bond Future	9.4512	96.7449	9.3357	97.7015	(1.222)	0.0000	0.0000	0
2016/07/29	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R035	04/05/2017	9.55	Call	Bond Future	807.2200	0.8072	1,763.7900	1.7638	118.502	0	0	0
2016/07/29	R035	04/05/2017	9.53	Call	Bond Future	644.7300	0.6447	1,601.3000	1.6013	148.368	0	0	0
2016/07/29	R035	04/05/2017	9.54	Call	Bond Future	726.0300	0.7260	1,682.6000	1.6826	131.754	0	0	0
2016/07/29	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R186	04/08/2016	8.51	Put	Bond Future	1,777.4400	1.7774	1,175.7000	1.1757	(33.854)	0	0	0
2016/07/29	R186	04/08/2016	8.85	Call	Bond Future	1,081.5000	1.0815	1,603.1400	1.6031	48.233	0	0	750
2016/07/29	R186	04/08/2016	8.90	Call	Bond Future	1,348.7800	1.3488	1,921.1200	1.9211	42.434	0	0	500

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2016/07/29	R186	04/08/2016	9.60	Call	Bond Future	6,020.4200	6.0204	6,722.2600	6.7223	11.658	0	0	0
2016/07/29	R186	04/08/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,500
2016/07/29	R186	04/08/2016			Bond Future	8.7391	113.2578	8.6428	113.9596	(1.101)	0.0000	0.0000	27,061
2016/07/29	R186	04/08/2016	8.50	Put	Bond Future	1,842.3100	1.8423	1,232.5800	1.2326	(33.096)	0	0	0
2016/07/29	R186	04/08/2016	9.30	Put	Bond Future	2.0900	0.0021	0.1700	0.0002	(91.866)	0	0	0
2016/07/29	R186	04/08/2016	9.20	Call	Bond Future	3,287.6100	3.2876	3,982.3400	3.9823	21.132	0	0	0
2016/07/29	R186	04/08/2016	9.25	Put	Bond Future	4.2000	0.0042	0.4300	0.0004	(89.762)	0	0	1,000
2016/07/29	R186	04/08/2016	9.35	Put	Bond Future	1.0100	0.0010	0.0700	0.0001	(93.069)	0	0	0
2016/07/29	R186	04/08/2016	9.40	Put	Bond Future	0.4600	0.0005	0.0300	0.0000	(93.478)	0	0	3,569
2016/07/29	R186	04/08/2016	8.51	Call	Bond Future	97.2000	0.0972	197.3100	0.1973	102.994	0	0	0
2016/07/29	R186	04/08/2016	8.85	Put	Bond Future	280.2300	0.2802	100.0200	0.1000	(64.308)	0	0	0
2016/07/29	R186	04/08/2016	8.49	Call	Bond Future	79.3900	0.0794	164.0100	0.1640	106.588	0	0	0
2016/07/29	R186	04/08/2016	9.10	Call	Bond Future	2,606.1300	2.6061	3,285.6800	3.2857	26.075	0	0	0
2016/07/29	R186	04/08/2016	8.50	Call	Bond Future	87.9500	0.0880	180.0700	0.1801	104.741	0	0	0
2016/07/29	R186	04/08/2016	9.30	Call	Bond Future	3,975.8200	3.9758	4,675.7500	4.6757	17.605	0	0	500
2016/07/29	R186	04/08/2016	8.90	Put	Bond Future	188.8100	0.1888	59.3000	0.0593	(68.593)	0	0	0
2016/07/29	R186	04/08/2016	9.20	Put	Bond Future	8.1100	0.0081	0.9900	0.0010	(87.793)	0	0	2,500
2016/07/29	R186	04/08/2016	9.25	Call	Bond Future	3,631.5800	3.6316	4,329.6600	4.3297	19.222	0	0	0
2016/07/29	R186	04/08/2016	9.35	Call	Bond Future	4,319.5800	4.3196	5,020.4900	5.0205	16.226	0	0	500
2016/07/29	R186	04/08/2016	9.40	Call	Bond Future	4,662.3800	4.6624	5,363.8000	5.3638	15.044	0	0	0
2016/07/29	R186	04/08/2016	9.10	Put	Bond Future	26.9500	0.0269	4.6500	0.0047	(82.746)	0	0	2,500
2016/07/29	R186	04/08/2016	9.60	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	4,031
2016/07/29	R186	04/08/2016	10.00	Call	Bond Future	8,667.4800	8.6675	9,369.3300	9.3693	8.098	0	0	0
2016/07/29	R186	04/08/2016	8.49	Put	Bond Future	1,907.9300	1.9079	1,290.7000	1.2907	(32.351)	0	0	0
2016/07/29	R186	03/11/2016	9.40	Put	Bond Future	718.3900	0.7184	574.8600	0.5749	(19.979)	0	0	0
2016/07/29	R186	03/11/2016			Bond Future	8.7776	115.3907	8.6779	116.1037	(1.136)	0.0000	0.0000	78,529
2016/07/29	R186	03/11/2016	9.20	Put	Bond Future	1,059.8600	1.0599	864.1900	0.8642	(18.462)	0	0	0
2016/07/29	R186	03/11/2016	8.95	Put	Bond Future	1,659.8900	1.6599	1,385.3500	1.3853	(16.540)	0	0	0
2016/07/29	R186	03/11/2016	8.97	Put	Bond Future	1,604.1200	1.6041	1,336.3600	1.3364	(16.692)	0	0	0
2016/07/29	R186	03/11/2016	9.66	Call	Bond Future	6,465.2900	6.4653	7,087.0100	7.0870	9.616	0	0	0
2016/07/29	R186	03/11/2016	8.96	Put	Bond Future	1,631.8200	1.6318	1,360.6800	1.3607	(16.616)	0	0	0
2016/07/29	R186	03/11/2016	8.97	Call	Bond Future	2,962.4200	2.9624	3,407.6500	3.4076	15.029	0	0	0
2016/07/29	R186	03/11/2016	9.71	Call	Bond Future	6,751.1600	6.7512	7,381.0100	7.3810	9.330	0	0	0
2016/07/29	R186	03/11/2016	9.20	Call	Bond Future	4,012.6600	4.0127	4,529.9800	4.5300	12.892	0	0	1,425
2016/07/29	R186	03/11/2016	8.95	Call	Bond Future	2,878.0400	2.8780	3,316.4900	3.3165	15.234	0	0	0
2016/07/29	R186	03/11/2016	9.40	Call	Bond Future	5,032.3300	5.0323	5,601.7900	5.6018	11.316	0	0	1,425
2016/07/29	R186	03/11/2016	9.66	Put	Bond Future	416.3700	0.4164	325.1000	0.3251	(21.920)	0	0	5,000
2016/07/29	R186	03/11/2016	9.71	Put	Bond Future	372.9900	0.3730	289.8500	0.2898	(22.290)	0	0	5,000
2016/07/29	R186	03/11/2016	8.96	Call	Bond Future	2,920.0800	2.9201	3,361.9300	3.3619	15.131	0	0	0
2016/07/29	R186	02/02/2017	8.81	Put	Bond Future	3,048.5100	3.0485	2,709.1600	2.7092	(11.132)	0	0	0
2016/07/29	R186	02/02/2017	9.40	Call	Bond Future	5,517.5300	5.5175	6,046.2200	6.0462	9.582	0	0	0
2016/07/29	R186	02/02/2017			Bond Future	8.8098	112.3545	8.7059	113.0825	(1.179)	0.0000	0.0000	0
2016/07/29	R186	02/02/2017	8.80	Put	Bond Future	3,082.5500	3.0825	2,740.5700	2.7406	(11.094)	0	0	0
2016/07/29	R186	02/02/2017	8.90	Put	Bond Future	2,754.7500	2.7548	2,437.5700	2.4376	(11.514)	0	0	750
2016/07/29	R186	02/02/2017	9.50	Call	Bond Future	5,996.1700	5.9962	6,544.4300	6.5444	9.144	0	0	0
2016/07/29	R186	02/02/2017	8.43	Put	Bond Future	4,575.3100	4.5753	4,134.1700	4.1342	(9.642)	0	0	0
2016/07/29	R186	02/02/2017	8.81	Call	Bond Future	3,050.1900	3.0502	3,438.7700	3.4388	12.740	0	0	0
2016/07/29	R186	02/02/2017	8.79	Call	Bond Future	2,978.8700	2.9789	3,362.1700	3.3622	12.867	0	0	0

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2016/07/29	R186	02/02/2017	8.80	Call	Bond Future	3,014.4100	3.0144	3,400.3600	3.4004	12.804	0	0	0
2016/07/29	R186	02/02/2017	8.90	Call	Bond Future	3,382.1200	3.3821	3,792.8700	3.7929	12.145	0	0	0
2016/07/29	R186	02/02/2017	9.50	Put	Bond Future	1,316.7800	1.3168	1,137.1100	1.1371	(13.645)	0	0	6,500
2016/07/29	R186	02/02/2017	8.43	Call	Bond Future	1,881.9800	1.8820	2,168.7700	2.1688	15.239	0	0	750
2016/07/29	R186	02/02/2017	9.40	Put	Bond Future	1,499.3500	1.4994	1,300.1100	1.3001	(13.288)	0	0	750
2016/07/29	R186	02/02/2017	8.79	Put	Bond Future	3,116.8800	3.1169	2,772.2500	2.7723	(11.057)	0	0	0
2016/07/29	R186	04/05/2017			Bond Future	8.8278	114.6789	8.7205	115.4169	(1.216)	0.0000	0.0000	0
2016/07/29	R186	04/05/2017	8.89	Put	Bond Future	3,497.3400	3.4973	3,125.7200	3.1257	(10.626)	0	0	0
2016/07/29	R186	04/05/2017	8.91	Put	Bond Future	3,434.7500	3.4348	3,065.1100	3.0651	(10.762)	0	0	0
2016/07/29	R186	04/05/2017	8.90	Put	Bond Future	3,465.9400	3.4659	3,095.3000	3.0953	(10.694)	0	0	0
2016/07/29	R186	04/05/2017	8.91	Call	Bond Future	3,995.6100	3.9956	4,364.0000	4.3640	9.220	0	0	0
2016/07/29	R186	04/05/2017	8.89	Call	Bond Future	3,922.1100	3.9221	4,288.5200	4.2885	9.342	0	0	0
2016/07/29	R186	04/05/2017	8.90	Call	Bond Future	3,958.7800	3.9588	4,326.1700	4.3262	9.280	0	0	0
2016/07/29	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R197	04/08/2016			Bond Future	299.1387	299.1387	299.0786	299.0786	(0.020)	0.0000	0.0000	1,432
2016/07/29	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R197	04/08/2016	293.98	Call	Bond Future	5,158.6900	5.1587	5,098.6300	5.0986	(1.164)	0	0	0
2016/07/29	R197	04/08/2016	293.96	Call	Bond Future	5,178.6900	5.1787	5,118.6300	5.1186	(1.160)	0	0	0
2016/07/29	R197	04/08/2016	293.97	Call	Bond Future	5,168.6900	5.1687	5,108.6300	5.1086	(1.162)	0	0	0
2016/07/29	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R197	03/11/2016	303.56	Call	Bond Future	1,230.6300	1.2306	1,163.9700	1.1640	(5.417)	0	0	0
2016/07/29	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R197	03/11/2016			Bond Future	304.7906	304.7906	304.7240	304.7240	(0.022)	0.0000	0.0000	1,589
2016/07/29	R197	03/11/2016	303.57	Call	Bond Future	1,220.6300	1.2206	1,153.9700	1.1540	(5.461)	0	0	0
2016/07/29	R197	03/11/2016	303.58	Call	Bond Future	1,210.6300	1.2106	1,143.9700	1.1440	(5.506)	0	0	0
2016/07/29	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R202	04/08/2016	243.25	Call	Bond Future	6,076.7700	6.0768	5,036.0400	5.0360	(17.126)	0	0	0
2016/07/29	R202	04/08/2016			Bond Future	249.3003	249.3003	248.2438	248.2438	(0.424)	0.0000	0.0000	14,359
2016/07/29	R202	04/08/2016	243.26	Call	Bond Future	6,067.0100	6.0670	5,026.4300	5.0264	(17.151)	0	0	0
2016/07/29	R202	04/08/2016	243.24	Put	Bond Future	26.1800	0.0262	41.8700	0.0419	59.931	0	0	0
2016/07/29	R202	04/08/2016	243.26	Put	Bond Future	26.6600	0.0267	42.6400	0.0426	59.940	0	0	0
2016/07/29	R202	04/08/2016	243.24	Call	Bond Future	6,086.5300	6.0865	5,045.6600	5.0457	(17.101)	0	0	0
2016/07/29	R202	04/08/2016	243.25	Put	Bond Future	26.4200	0.0264	42.2500	0.0422	59.917	0	0	0
2016/07/29	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	920.3000	0.9203	100.000	0	0	0
2016/07/29	R202	03/11/2016			Bond Future	254.0104	254.0104	252.9297	252.9297	(0.425)	0.0000	0.0000	36,484
2016/07/29	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	940.3000	0.9403	100.000	0	0	0
2016/07/29	R202	03/11/2016	253.85	Call	Bond Future	160.4000	0.1604	0.0000	0.0000	(100.000)	0	0	0
2016/07/29	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	930.3000	0.9303	100.000	0	0	0
2016/07/29	R202	03/11/2016	253.86	Call	Bond Future	150.4000	0.1504	0.0000	0.0000	(100.000)	0	0	0
2016/07/29	R202	03/11/2016	253.87	Call	Bond Future	140.4000	0.1404	0.0000	0.0000	(100.000)	0	0	0
2016/07/29	R203	04/08/2016	7.26	Call	Bond Future	1.6700	0.0017	3.6100	0.0036	116.168	0	0	0
2016/07/29	R203	04/08/2016			Bond Future	7.5710	104.0085	7.4946	104.0881	(1.009)	0.0000	0.0000	22,647
2016/07/29	R203	04/08/2016	7.24	Call	Bond Future	1.1800	0.0012	2.5900	0.0026	119.492	0	0	0
2016/07/29	R203	04/08/2016	7.25	Call	Bond Future	1.4100	0.0014	3.0700	0.0031	117.730	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/29	R203	04/08/2016	7.24	Put	Bond Future	346.8100		0.3468	268.6000	0.2686	(22.551)	0	0	0
2016/07/29	R203	04/08/2016	7.26	Put	Bond Future	326.3600		0.3264	248.6800	0.2487	(23.802)	0	0	0
2016/07/29	R203	04/08/2016	7.25	Put	Bond Future	336.5700		0.3366	258.6100	0.2586	(23.163)	0	0	0
2016/07/29	R203	03/11/2016	8.86	Call	Bond Future	1,078.0400		1.0780	1,155.6000	1.1556	7.195	0	0	0
2016/07/29	R203	03/11/2016			Bond Future	7.5323		101.7957	7.4352	101.8750	(1.289)	0.0000	0.0000	30,650
2016/07/29	R203	03/11/2016	8.84	Call	Bond Future	1,062.4000		1.0624	1,139.8300	1.1398	7.288	0	0	0
2016/07/29	R203	03/11/2016	8.85	Call	Bond Future	1,070.2200		1.0702	1,147.7100	1.1477	7.241	0	0	0
2016/07/29	R203	03/11/2016	8.84	Put	Bond Future	5.1600		0.0052	3.3600	0.0034	(34.884)	0	0	0
2016/07/29	R203	03/11/2016	8.86	Put	Bond Future	4.7600		0.0048	3.0900	0.0031	(35.084)	0	0	0
2016/07/29	R203	03/11/2016	8.85	Put	Bond Future	4.9600		0.0050	3.2200	0.0032	(35.081)	0	0	0
2016/07/29	R203	02/02/2017	7.70	Call	Bond Future	309.8000		0.3098	361.8600	0.3619	16.804	0	0	0
2016/07/29	R203	02/02/2017	7.71	Put	Bond Future	119.4800		0.1195	90.3100	0.0903	(24.414)	0	0	0
2016/07/29	R203	02/02/2017			Bond Future	7.3750		103.7967	7.2345	103.8783	(1.905)	0.0000	0.0000	0
2016/07/29	R203	02/02/2017	7.71	Call	Bond Future	313.5400		0.3135	365.9500	0.3659	16.716	0	0	0
2016/07/29	R203	02/02/2017	7.72	Call	Bond Future	317.5800		0.3176	370.3200	0.3703	16.607	0	0	0
2016/07/29	R203	02/02/2017	7.70	Put	Bond Future	121.5200		0.1215	92.0000	0.0920	(24.292)	0	0	0
2016/07/29	R203	02/02/2017	7.72	Put	Bond Future	117.7300		0.1177	88.8900	0.0889	(24.497)	0	0	0
2016/07/29	R203	04/05/2017	6.91	Call	Bond Future	213.0500		0.2130	265.1100	0.2651	24.436	0	0	0
2016/07/29	R203	04/05/2017	6.92	Put	Bond Future	87.1800		0.0872	60.9100	0.0609	(30.133)	0	0	0
2016/07/29	R203	04/05/2017			Bond Future	6.5551		101.7673	6.3308	101.8462	(3.422)	0.0000	0.0000	0
2016/07/29	R203	04/05/2017	6.92	Call	Bond Future	215.2900		0.2153	267.9300	0.2679	24.451	0	0	0
2016/07/29	R203	04/05/2017	6.93	Call	Bond Future	217.5400		0.2175	270.4700	0.2705	24.331	0	0	0
2016/07/29	R203	04/05/2017	6.91	Put	Bond Future	88.4500		0.0885	61.6000	0.0616	(30.356)	0	0	0
2016/07/29	R203	04/05/2017	6.93	Put	Bond Future	85.9200		0.0859	59.9400	0.0599	(30.237)	0	0	0
2016/07/29	R204	04/08/2016			Bond Future	7.8082		101.4844	7.7268	101.6578	(1.042)	0.0000	0.0000	17,021
2016/07/29	R204	04/08/2016	7.74	Put	Bond Future	230.3800		0.2304	121.5600	0.1216	(47.235)	0	0	0
2016/07/29	R204	04/08/2016	7.76	Put	Bond Future	203.5700		0.2036	102.8400	0.1028	(49.482)	0	0	0
2016/07/29	R204	04/08/2016	7.74	Call	Bond Future	85.0500		0.0851	149.6200	0.1496	75.920	0	0	0
2016/07/29	R204	04/08/2016	7.75	Put	Bond Future	216.7200		0.2167	111.9100	0.1119	(48.362)	0	0	0
2016/07/29	R204	04/08/2016	7.75	Call	Bond Future	92.7000		0.0927	161.2800	0.1613	73.981	0	0	0
2016/07/29	R204	04/08/2016	7.76	Call	Bond Future	100.8600		0.1009	173.5200	0.1735	72.040	0	0	0
2016/07/29	R204	03/11/2016			Bond Future	7.8178		103.3956	7.7270	103.5704	(1.161)	0.0000	0.0000	28,716
2016/07/29	R204	03/11/2016	9.21	Put	Bond Future	11.2200		0.0112	7.1600	0.0072	(36.185)	0	0	0
2016/07/29	R204	03/11/2016	9.23	Put	Bond Future	10.3900		0.0104	6.6000	0.0066	(36.477)	0	0	0
2016/07/29	R204	03/11/2016	9.22	Put	Bond Future	10.7900		0.0108	6.8700	0.0069	(36.330)	0	0	0
2016/07/29	R204	03/11/2016	9.22	Call	Bond Future	2,661.7400		2.6617	2,832.6100	2.8326	6.419	0	0	0
2016/07/29	R204	03/11/2016	9.21	Call	Bond Future	2,643.5800		2.6436	2,814.3100	2.8143	6.458	0	0	0
2016/07/29	R204	03/11/2016	9.23	Call	Bond Future	2,679.9200		2.6799	2,850.9200	2.8509	6.381	0	0	0
2016/07/29	R204	02/02/2017	8.28	Call	Bond Future	1,125.5400		1.1255	1,250.8100	1.2508	11.130	0	0	0
2016/07/29	R204	02/02/2017			Bond Future	7.7971		101.3866	7.6928	101.5656	(1.338)	0.0000	0.0000	0
2016/07/29	R204	02/02/2017	8.29	Call	Bond Future	1,137.6200		1.1376	1,263.5500	1.2636	11.070	0	0	0
2016/07/29	R204	02/02/2017	8.30	Call	Bond Future	1,150.0100		1.1500	1,276.5700	1.2766	11.005	0	0	0
2016/07/29	R204	02/02/2017	8.28	Put	Bond Future	302.5900		0.3026	248.8400	0.2488	(17.763)	0	0	0
2016/07/29	R204	02/02/2017	8.30	Put	Bond Future	293.1700		0.2932	240.7100	0.2407	(17.894)	0	0	0
2016/07/29	R204	02/02/2017	8.29	Put	Bond Future	297.7200		0.2977	244.6300	0.2446	(17.832)	0	0	0
2016/07/29	R204	04/05/2017	7.90	Put	Bond Future	523.5900		0.5236	446.6500	0.4466	(14.695)	0	0	0
2016/07/29	R204	04/05/2017			Bond Future	7.7039		103.4837	7.5852	103.6621	(1.541)	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
2016/07/29	R204	04/05/2017	7.92	Put	Bond Future	511.4700	0.5115	435.7900	0.4358	(14.797)	0	0	0
2016/07/29	R204	04/05/2017	7.90	Call	Bond Future	817.2300	0.8172	918.6900	0.9187	12.415	0	0	0
2016/07/29	R204	04/05/2017	7.91	Put	Bond Future	517.5000	0.5175	441.1900	0.4412	(14.746)	0	0	0
2016/07/29	R204	04/05/2017	7.91	Call	Bond Future	826.0900	0.8261	928.1800	0.9282	12.358	0	0	0
2016/07/29	R204	04/05/2017	7.92	Call	Bond Future	835.0000	0.8350	937.7200	0.9377	12.302	0	0	0
2016/07/29	R207	04/08/2016			Bond Future	8.0285	98.2095	7.9472	98.4461	(1.013)	0.0000	0.0000	30,588
2016/07/29	R207	04/08/2016	7.99	Put	Bond Future	276.0800	0.2761	140.6300	0.1406	(49.062)	0	0	0
2016/07/29	R207	04/08/2016	8.01	Put	Bond Future	243.5900	0.2436	118.7900	0.1188	(51.234)	0	0	0
2016/07/29	R207	04/08/2016	8.00	Put	Bond Future	259.5300	0.2595	129.3900	0.1294	(50.144)	0	0	0
2016/07/29	R207	04/08/2016	8.01	Call	Bond Future	189.6900	0.1897	301.5100	0.3015	58.949	0	0	0
2016/07/29	R207	04/08/2016	7.99	Call	Bond Future	164.0000	0.1640	265.1700	0.2652	61.689	0	0	0
2016/07/29	R207	04/08/2016	8.00	Call	Bond Future	176.5400	0.1765	283.0200	0.2830	60.315	0	0	0
2016/07/29	R207	03/11/2016			Bond Future	8.0503	100.0590	7.9627	100.2983	(1.089)	0.0000	0.0000	63,799
2016/07/29	R207	03/11/2016	7.94	Call	Bond Future	600.6900	0.6007	697.7900	0.6978	16.165	0	0	0
2016/07/29	R207	03/11/2016	7.93	Put	Bond Future	917.3300	0.9173	773.8000	0.7738	(15.646)	0	0	0
2016/07/29	R207	03/11/2016	7.95	Put	Bond Future	886.8700	0.8869	746.1200	0.7461	(15.870)	0	0	0
2016/07/29	R207	03/11/2016	7.94	Put	Bond Future	901.9200	0.9019	759.7700	0.7598	(15.761)	0	0	0
2016/07/29	R207	03/11/2016	7.95	Call	Bond Future	612.9900	0.6130	711.4900	0.7115	16.069	0	0	0
2016/07/29	R207	03/11/2016	7.93	Call	Bond Future	588.7400	0.5887	684.4600	0.6845	16.258	0	0	0
2016/07/29	R207	02/02/2017	9.24	Call	Bond Future	3,098.2300	3.0982	3,312.6700	3.3127	6.921	0	0	0
2016/07/29	R207	02/02/2017			Bond Future	8.0556	98.3827	7.9593	98.6275	(1.196)	0.0000	0.0000	0
2016/07/29	R207	02/02/2017	8.91	Call	Bond Future	2,405.2000	2.4052	2,601.9300	2.6019	8.179	0	0	62
2016/07/29	R207	02/02/2017	9.22	Call	Bond Future	3,054.9100	3.0549	3,268.4100	3.2684	6.989	0	0	0
2016/07/29	R207	02/02/2017	9.23	Call	Bond Future	3,076.5500	3.0765	3,290.5300	3.2905	6.955	0	0	0
2016/07/29	R207	02/02/2017	8.91	Put	Bond Future	266.8200	0.2668	218.8100	0.2188	(17.993)	0	0	0
2016/07/29	R207	02/02/2017	9.22	Put	Bond Future	154.9400	0.1549	123.7000	0.1237	(20.163)	0	0	0
2016/07/29	R207	02/02/2017	9.24	Put	Bond Future	149.3900	0.1494	119.0900	0.1191	(20.282)	0	0	0
2016/07/29	R207	02/02/2017	9.23	Put	Bond Future	152.1400	0.1521	121.3800	0.1214	(20.218)	0	0	0
2016/07/29	R207	04/05/2017	8.21	Put	Bond Future	884.9500	0.8850	777.4100	0.7774	(12.152)	0	0	0
2016/07/29	R207	04/05/2017			Bond Future	8.0290	100.4178	7.9246	100.6634	(1.301)	0.0000	0.0000	0
2016/07/29	R207	04/05/2017	8.22	Call	Bond Future	1,322.0000	1.3220	1,460.8600	1.4609	10.504	0	0	0
2016/07/29	R207	04/05/2017	8.20	Call	Bond Future	1,295.3100	1.2953	1,432.1800	1.4322	10.567	0	0	0
2016/07/29	R207	04/05/2017	8.21	Call	Bond Future	1,308.6200	1.3086	1,446.6600	1.4467	10.549	0	0	0
2016/07/29	R207	04/05/2017	8.20	Put	Bond Future	895.0000	0.8950	786.2900	0.7863	(12.146)	0	0	0
2016/07/29	R207	04/05/2017	8.22	Put	Bond Future	874.9900	0.8750	768.2700	0.7683	(12.197)	0	0	0
2016/07/29	R208	04/08/2016	8.01	Put	Bond Future	725.4000	0.7254	478.3700	0.4784	(34.054)	0	0	0
2016/07/29	R208	04/08/2016			Bond Future	8.1889	96.9582	8.1076	97.2572	(0.993)	0.0000	0.0000	35,559
2016/07/29	R208	04/08/2016	8.00	Put	Bond Future	756.1900	0.7562	504.9900	0.5050	(33.219)	0	0	0
2016/07/29	R208	04/08/2016	7.99	Call	Bond Future	53.9500	0.0539	97.8100	0.0978	81.297	0	0	0
2016/07/29	R208	04/08/2016	8.00	Call	Bond Future	59.7200	0.0597	107.5100	0.1075	80.023	0	0	0
2016/07/29	R208	04/08/2016	8.01	Call	Bond Future	65.9600	0.0660	117.9200	0.1179	78.775	0	0	0
2016/07/29	R208	04/08/2016	7.99	Put	Bond Future	787.4600	0.7875	532.3300	0.5323	(32.399)	0	0	0
2016/07/29	R208	03/11/2016	9.59	Put	Bond Future	35.7400	0.0357	24.9700	0.0250	(30.134)	0	0	0
2016/07/29	R208	03/11/2016			Bond Future	8.2201	95.3817	8.1339	95.6845	(1.048)	0.0000	0.0000	40,058
2016/07/29	R208	03/11/2016	9.58	Put	Bond Future	36.9600	0.0370	25.8700	0.0259	(30.005)	0	0	0
2016/07/29	R208	03/11/2016	9.57	Call	Bond Future	4,633.7900	4.6338	4,925.2500	4.9252	6.290	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
2016/07/29	R208	03/11/2016	9.58	Call	Bond Future	4,665.5700	4.6656	4,957.3500	4.9574	6.254	0	0	0
2016/07/29	R208	03/11/2016	9.59	Call	Bond Future	4,697.3500	4.6974	4,989.4500	4.9894	6.218	0	0	0
2016/07/29	R208	03/11/2016	9.57	Put	Bond Future	38.2000	0.0382	26.7900	0.0268	(29.869)	0	0	0
2016/07/29	R208	02/02/2017			Bond Future	8.2397	97.2566	8.1473	97.5662	(1.122)	0.0000	0.0000	0
2016/07/29	R208	02/02/2017	8.64	Call	Bond Future	2,113.4800	2.1135	2,301.0600	2.3011	8.875	0	0	0
2016/07/29	R208	02/02/2017	8.63	Put	Bond Future	797.3800	0.7974	674.2100	0.6742	(15.447)	0	0	0
2016/07/29	R208	02/02/2017	8.65	Put	Bond Future	775.6800	0.7757	654.5900	0.6546	(15.611)	0	0	0
2016/07/29	R208	02/02/2017	8.64	Put	Bond Future	786.4700	0.7865	664.4600	0.6645	(15.514)	0	0	0
2016/07/29	R208	02/02/2017	8.65	Call	Bond Future	2,135.5500	2.1356	2,324.0500	2.3241	8.827	0	0	0
2016/07/29	R208	02/02/2017	8.63	Call	Bond Future	2,091.5200	2.0915	2,277.9400	2.2779	8.913	0	0	0
2016/07/29	R208	04/05/2017	8.39	Call	Bond Future	1,818.7800	1.8188	1,970.8000	1.9708	8.358	0	0	0
2016/07/29	R208	04/05/2017			Bond Future	8.2295	95.8632	8.1316	96.1751	(1.190)	0.0000	0.0000	0
2016/07/29	R208	04/05/2017	8.37	Call	Bond Future	1,782.9600	1.7830	1,933.2300	1.9332	8.428	0	0	0
2016/07/29	R208	04/05/2017	8.38	Call	Bond Future	1,800.6600	1.8007	1,951.9700	1.9520	8.403	0	0	0
2016/07/29	R208	04/05/2017	8.37	Put	Bond Future	1,337.7100	1.3377	1,176.1100	1.1761	(12.080)	0	0	0
2016/07/29	R208	04/05/2017	8.39	Put	Bond Future	1,310.3500	1.3103	1,150.5000	1.1505	(12.199)	0	0	0
2016/07/29	R208	04/05/2017	8.38	Put	Bond Future	1,323.8100	1.3238	1,163.2500	1.1633	(12.129)	0	0	0
2016/07/29	R209	04/08/2016	9.26	Call	Bond Future	517.4400	0.5174	866.8500	0.8669	67.527	0	0	0
2016/07/29	R209	04/08/2016	9.70	Put	Bond Future	21.1500	0.0212	3.4100	0.0034	(83.877)	0	0	250
2016/07/29	R209	04/08/2016			Bond Future	9.2890	75.0231	9.1878	75.7428	(1.089)	0.0000	0.0000	25,457
2016/07/29	R209	04/08/2016	9.24	Call	Bond Future	456.5400	0.4565	778.6500	0.7786	70.555	0	0	0
2016/07/29	R209	04/08/2016	9.60	Put	Bond Future	58.3600	0.0584	12.7200	0.0127	(78.204)	0	0	0
2016/07/29	R209	04/08/2016	10.60	Call	Bond Future	8,425.0800	8.4251	9,144.7700	9.1448	8.542	0	0	5,624
2016/07/29	R209	04/08/2016	9.40	Put	Bond Future	303.5800	0.3036	111.1200	0.1111	(63.397)	0	0	0
2016/07/29	R209	04/08/2016	9.70	Call	Bond Future	2,836.7100	2.8367	3,538.6600	3.5387	24.745	0	0	0
2016/07/29	R209	04/08/2016	10.29	Call	Bond Future	6,574.3300	6.5743	7,294.0200	7.2940	10.947	0	0	0
2016/07/29	R209	04/08/2016	9.25	Call	Bond Future	486.2800	0.4863	822.0400	0.8220	69.047	0	0	0
2016/07/29	R209	04/08/2016	9.24	Put	Bond Future	803.8400	0.8038	406.2600	0.4063	(49.460)	0	0	0
2016/07/29	R209	04/08/2016	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R209	04/08/2016	9.40	Call	Bond Future	1,080.6800	1.0807	1,607.9100	1.6079	48.787	0	0	250
2016/07/29	R209	04/08/2016	9.26	Put	Bond Future	722.7400	0.7227	352.4600	0.3525	(51.233)	0	0	0
2016/07/29	R209	04/08/2016	9.60	Call	Bond Future	2,204.3400	2.2043	2,878.3900	2.8784	30.578	0	0	5,624
2016/07/29	R209	04/08/2016	9.25	Put	Bond Future	762.5300	0.7625	378.6000	0.3786	(50.349)	0	0	0
2016/07/29	R209	04/08/2016	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	250
2016/07/29	R209	03/11/2016	10.26	Call	Bond Future	6,545.9300	6.5459	7,181.4300	7.1814	9.708	0	0	0
2016/07/29	R209	03/11/2016			Bond Future	9.3289	73.2855	9.2252	74.0173	(1.112)	0.0000	0.0000	35,701
2016/07/29	R209	03/11/2016	10.24	Call	Bond Future	6,442.2900	6.4423	7,074.4200	7.0744	9.812	0	0	0
2016/07/29	R209	03/11/2016	10.25	Call	Bond Future	6,494.4600	6.4945	7,128.2300	7.1282	9.759	0	0	0
2016/07/29	R209	03/11/2016	10.24	Put	Bond Future	466.6300	0.4666	366.9700	0.3670	(21.357)	0	0	0
2016/07/29	R209	03/11/2016	10.25	Put	Bond Future	457.4500	0.4574	359.4300	0.3594	(21.427)	0	0	5,000
2016/07/29	R209	03/11/2016	10.26	Put	Bond Future	447.6700	0.4477	351.3800	0.3514	(21.509)	0	0	0
2016/07/29	R209	02/02/2017	9.55	Put	Bond Future	2,649.1200	2.6491	2,301.2000	2.3012	(13.133)	0	0	0
2016/07/29	R209	02/02/2017			Bond Future	9.3647	74.7261	9.2580	75.4729	(1.139)	0.0000	0.0000	0
2016/07/29	R209	02/02/2017	9.54	Put	Bond Future	2,678.4600	2.6785	2,328.2300	2.3282	(13.076)	0	0	0
2016/07/29	R209	02/02/2017	9.55	Call	Bond Future	3,919.6400	3.9196	4,318.5200	4.3185	10.176	0	0	0
2016/07/29	R209	02/02/2017	9.53	Call	Bond Future	3,843.3200	3.8433	4,237.1500	4.2371	10.247	0	0	0
2016/07/29	R209	02/02/2017	9.54	Call	Bond Future	3,881.2900	3.8813	4,277.8600	4.2779	10.217	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
2016/07/29	R209	02/02/2017	9.53	Put	Bond Future	2,708.2700	2.7083	2,355.3000	2.3553	(13.033)	0	0	0
2016/07/29	R209	04/05/2017	9.48	Put	Bond Future	3,683.6300	3.6836	3,296.6800	3.2967	(10.505)	0	0	0
2016/07/29	R209	04/05/2017			Bond Future	9.3902	73.1192	9.2811	73.8782	(1.162)	0.0000	0.0000	0
2016/07/29	R209	04/05/2017	9.47	Put	Bond Future	3,715.7300	3.7157	3,327.9300	3.3279	(10.437)	0	0	0
2016/07/29	R209	04/05/2017	9.46	Call	Bond Future	4,227.2700	4.2273	4,597.6100	4.5976	8.761	0	0	0
2016/07/29	R209	04/05/2017	9.47	Call	Bond Future	4,263.4800	4.2635	4,634.6800	4.6347	8.707	0	0	0
2016/07/29	R209	04/05/2017	9.48	Call	Bond Future	4,299.5800	4.2996	4,671.6300	4.6716	8.653	0	0	0
2016/07/29	R209	04/05/2017	9.46	Put	Bond Future	3,747.8200	3.7478	3,359.1600	3.3592	(10.370)	0	0	0
2016/07/29	R210	04/08/2016			Bond Future	187.6848	187.6848	187.6478	187.6478	(0.020)	0.0000	0.0000	1,568
2016/07/29	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R210	04/08/2016	181.50	Call	Bond Future	6,184.8100	6.1848	6,147.8000	6.1478	(0.598)	0	0	0
2016/07/29	R210	04/08/2016	181.52	Call	Bond Future	6,164.8100	6.1648	6,127.8000	6.1278	(0.600)	0	0	0
2016/07/29	R210	04/08/2016	181.51	Call	Bond Future	6,174.8100	6.1748	6,137.8000	6.1378	(0.599)	0	0	0
2016/07/29	R210	03/11/2016			Bond Future	188.9540	188.9540	188.9128	188.9128	(0.022)	0.0000	0.0000	1,089
2016/07/29	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	7.2500	0.0073	100.000	0	0	0
2016/07/29	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R210	03/11/2016	188.90	Call	Bond Future	53.9900	0.0540	12.7500	0.0127	(76.385)	0	0	0
2016/07/29	R210	03/11/2016	188.91	Call	Bond Future	43.9900	0.0440	2.7500	0.0028	(93.749)	0	0	0
2016/07/29	R210	03/11/2016	188.92	Call	Bond Future	33.9900	0.0340	0.0000	0.0000	(100.000)	0	0	0
2016/07/29	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R211	04/08/2016			Bond Future	139.9352	139.9352	139.9055	139.9055	(0.021)	0.0000	0.0000	22
2016/07/29	R211	04/08/2016	137.09	Call	Bond Future	2,845.2500	2.8452	2,815.5300	2.8155	(1.045)	0	0	0
2016/07/29	R211	04/08/2016	137.07	Call	Bond Future	2,865.2500	2.8652	2,835.5300	2.8355	(1.037)	0	0	0
2016/07/29	R211	04/08/2016	137.08	Call	Bond Future	2,855.2500	2.8552	2,825.5300	2.8255	(1.041)	0	0	0
2016/07/29	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R211	03/11/2016	141.75	Call	Bond Future	829.1700	0.8292	796.3400	0.7963	(3.959)	0	0	0
2016/07/29	R211	03/11/2016			Bond Future	142.5792	142.5792	142.5463	142.5463	(0.023)	0.0000	0.0000	56
2016/07/29	R211	03/11/2016	141.76	Call	Bond Future	819.1700	0.8192	786.3400	0.7863	(4.008)	0	0	0
2016/07/29	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R211	03/11/2016	141.74	Call	Bond Future	839.1700	0.8392	806.3400	0.8063	(3.912)	0	0	0
2016/07/29	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R212	04/08/2016	142.43	Call	Bond Future	3,964.0400	3.9640	3,934.2800	3.9343	(0.751)	0	0	0
2016/07/29	R212	04/08/2016			Bond Future	146.3940	146.3940	146.3643	146.3643	(0.020)	0.0000	0.0000	3,989
2016/07/29	R212	04/08/2016	142.44	Call	Bond Future	3,954.0400	3.9540	3,924.2800	3.9243	(0.753)	0	0	0
2016/07/29	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R212	04/08/2016	142.42	Call	Bond Future	3,974.0400	3.9740	3,944.2800	3.9443	(0.749)	0	0	0
2016/07/29	R212	03/11/2016			Bond Future	149.1600	149.1600	149.1270	149.1270	(0.022)	0.0000	0.0000	1,418
2016/07/29	R212	03/11/2016	148.11	Call	Bond Future	1,050.0000	1.0500	1,017.0500	1.0170	(3.138)	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
2016/07/29	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R212	03/11/2016	148.12	Call	Bond Future	1,040.0000	1.0400	1,007.0500	1.0070	(3.168)	0	0	0
2016/07/29	R212	03/11/2016	148.10	Call	Bond Future	1,060.0000	1.0600	1,027.0500	1.0270	(3.108)	0	0	0
2016/07/29	R213	04/08/2016			Bond Future	9.1591	85.9229	9.0629	86.5973	(1.050)	0.0000	0.0000	8,547
2016/07/29	R213	04/08/2016	8.99	Put	Bond Future	1,374.2800	1.3743	850.8100	0.8508	(38.090)	0	0	0
2016/07/29	R213	04/08/2016	9.01	Put	Bond Future	1,264.7800	1.2648	761.8800	0.7619	(39.762)	0	0	0
2016/07/29	R213	04/08/2016	9.00	Put	Bond Future	1,318.9200	1.3189	805.6300	0.8056	(38.917)	0	0	0
2016/07/29	R213	04/08/2016	9.01	Call	Bond Future	216.5500	0.2166	388.0400	0.3880	79.192	0	0	0
2016/07/29	R213	04/08/2016	8.99	Call	Bond Future	183.9900	0.1840	334.9100	0.3349	82.026	0	0	0
2016/07/29	R213	04/08/2016	9.00	Call	Bond Future	199.7000	0.1997	360.8000	0.3608	80.671	0	0	0
2016/07/29	R213	03/11/2016			Bond Future	9.2020	83.9906	9.1031	84.6761	(1.075)	0.0000	0.0000	41,235
2016/07/29	R213	03/11/2016	10.18	Put	Bond Future	379.2200	0.3792	291.8700	0.2919	(23.034)	0	0	0
2016/07/29	R213	03/11/2016	10.20	Put	Bond Future	362.3300	0.3623	279.2900	0.2793	(22.918)	0	0	0
2016/07/29	R213	03/11/2016	10.18	Call	Bond Future	6,749.4000	6.7494	7,347.6200	7.3476	8.863	0	0	0
2016/07/29	R213	03/11/2016	10.19	Put	Bond Future	370.6900	0.3707	285.4800	0.2855	(22.987)	0	0	0
2016/07/29	R213	03/11/2016	10.19	Call	Bond Future	6,802.3600	6.8024	7,402.7200	7.4027	8.826	0	0	0
2016/07/29	R213	03/11/2016	10.20	Call	Bond Future	6,855.4100	6.8554	7,457.9400	7.4579	8.789	0	0	0
2016/07/29	R213	02/02/2017	9.40	Call	Bond Future	3,684.3500	3.6844	4,092.6800	4.0927	11.083	0	0	0
2016/07/29	R213	02/02/2017	9.42	Call	Bond Future	3,760.0400	3.7600	4,173.0100	4.1730	10.983	0	0	0
2016/07/29	R213	02/02/2017			Bond Future	9.2416	85.6415	9.1395	86.3411	(1.105)	0.0000	0.0000	0
2016/07/29	R213	02/02/2017	9.41	Call	Bond Future	3,721.9800	3.7220	4,132.8800	4.1329	11.040	0	0	0
2016/07/29	R213	02/02/2017	9.40	Put	Bond Future	2,615.4000	2.6154	2,324.0500	2.3241	(11.140)	0	0	0
2016/07/29	R213	02/02/2017	9.42	Put	Bond Future	2,557.4900	2.5575	2,270.7800	2.2708	(11.211)	0	0	0
2016/07/29	R213	02/02/2017	9.41	Put	Bond Future	2,586.1900	2.5862	2,297.4100	2.2974	(11.166)	0	0	0
2016/07/29	R213	04/05/2017			Bond Future	9.2661	83.8576	9.1614	84.5682	(1.130)	0.0000	0.0000	0
2016/07/29	R213	04/05/2017	9.35	Put	Bond Future	3,544.4100	3.5444	3,231.3100	3.2313	(8.834)	0	0	0
2016/07/29	R213	04/05/2017	9.37	Put	Bond Future	3,482.4800	3.4825	3,173.2800	3.1733	(8.879)	0	0	0
2016/07/29	R213	04/05/2017	9.35	Call	Bond Future	4,107.5500	4.1075	4,505.0000	4.5050	9.676	0	0	0
2016/07/29	R213	04/05/2017	9.36	Put	Bond Future	3,513.4800	3.5135	3,202.3300	3.2023	(8.856)	0	0	0
2016/07/29	R213	04/05/2017	9.36	Call	Bond Future	4,143.3900	4.1434	4,542.7900	4.5428	9.639	0	0	0
2016/07/29	R213	04/05/2017	9.37	Call	Bond Future	4,179.0900	4.1791	4,580.4400	4.5804	9.604	0	0	0
2016/07/29	R214	04/08/2016	9.24	Call	Bond Future	262.7600	0.2628	506.9400	0.5069	92.929	0	0	0
2016/07/29	R214	04/08/2016	9.25	Put	Bond Future	1,242.9900	1.2430	674.1600	0.6742	(45.763)	0	0	0
2016/07/29	R214	04/08/2016	11.30	Call	Bond Future	12,160.5000	12.1605	12,987.3500	12.9873	6.799	0	0	5,610
2016/07/29	R214	04/08/2016			Bond Future	9.3788	75.4112	9.2677	76.2381	(1.185)	0.0000	0.0000	9,302
2016/07/29	R214	04/08/2016	8.55	Put	Bond Future	6,554.6400	6.5546	5,727.8200	5.7278	(12.614)	0	0	0
2016/07/29	R214	04/08/2016	9.30	Call	Bond Future	403.0800	0.4031	733.4300	0.7334	81.956	0	0	1,300
2016/07/29	R214	04/08/2016	9.25	Call	Bond Future	283.1300	0.2831	541.1500	0.5412	91.131	0	0	0
2016/07/29	R214	04/08/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/29	R214	04/08/2016	10.30	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/07/29	R214	04/08/2016	9.26	Call	Bond Future	304.7600	0.3048	576.7800	0.5768	89.257	0	0	0
2016/07/29	R214	04/08/2016	8.55	Call	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	1,300
2016/07/29	R214	04/08/2016	9.30	Put	Bond Future	987.9900	0.9880	491.4900	0.4915	(50.254)	0	0	0
2016/07/29	R214	04/08/2016	9.24	Put	Bond Future	1,297.9900	1.2980	715.3200	0.7153	(44.890)	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
2016/07/29	R214	04/08/2016	10.30	Call	Bond Future	6,299.7000	6.2997	7,126.5200	7.1265	13.125	0	0	5,610
2016/07/29	R214	04/08/2016	9.26	Put	Bond Future	1,189.3800	1.1894	634.5500	0.6345	(46.649)	0	0	0
2016/07/29	R214	03/11/2016	10.35	Put	Bond Future	495.5700	0.4956	370.5200	0.3705	(25.234)	0	0	0
2016/07/29	R214	03/11/2016			Bond Future	9.4195	73.5346	9.3056	74.3757	(1.209)	0.0000	0.0000	29,284
2016/07/29	R214	03/11/2016	10.34	Put	Bond Future	506.0000	0.5060	378.1700	0.3782	(25.263)	0	0	0
2016/07/29	R214	03/11/2016	10.35	Call	Bond Future	6,808.4900	6.8085	7,524.5200	7.5245	10.517	0	0	0
2016/07/29	R214	03/11/2016	10.33	Call	Bond Future	6,703.5900	6.7036	7,414.0200	7.4140	10.598	0	0	0
2016/07/29	R214	03/11/2016	10.34	Call	Bond Future	6,756.0000	6.7560	7,469.2500	7.4692	10.557	0	0	0
2016/07/29	R214	03/11/2016	10.33	Put	Bond Future	516.6200	0.5166	385.9700	0.3860	(25.289)	0	0	0
2016/07/29	R214	02/02/2017			Bond Future	9.4574	74.9800	9.3403	75.8382	(1.238)	0.0000	0.0000	0
2016/07/29	R214	02/02/2017	9.67	Call	Bond Future	4,261.4700	4.2615	4,734.5900	4.7346	11.102	0	0	0
2016/07/29	R214	02/02/2017	9.66	Put	Bond Future	2,774.8100	2.7748	2,387.1600	2.3872	(13.970)	0	0	0
2016/07/29	R214	02/02/2017	9.68	Put	Bond Future	2,715.4100	2.7154	2,333.1400	2.3331	(14.078)	0	0	0
2016/07/29	R214	02/02/2017	9.67	Put	Bond Future	2,744.9800	2.7450	2,359.9200	2.3599	(14.028)	0	0	0
2016/07/29	R214	02/02/2017	9.68	Call	Bond Future	4,301.9600	4.3020	4,777.8700	4.7779	11.063	0	0	0
2016/07/29	R214	02/02/2017	9.66	Call	Bond Future	4,221.1400	4.2211	4,691.6700	4.6917	11.147	0	0	0
2016/07/29	R214	04/05/2017	9.58	Put	Bond Future	3,829.2000	3.8292	3,455.2400	3.4552	(9.766)	0	0	0
2016/07/29	R214	04/05/2017			Bond Future	9.4826	73.2297	9.3630	74.1024	(1.262)	0.0000	0.0000	0
2016/07/29	R214	04/05/2017	9.57	Put	Bond Future	3,862.4800	3.8625	3,486.1900	3.4862	(9.742)	0	0	0
2016/07/29	R214	04/05/2017	9.58	Call	Bond Future	4,526.7700	4.5268	5,025.5400	5.0255	11.018	0	0	0
2016/07/29	R214	04/05/2017	9.56	Call	Bond Future	4,451.4300	4.4514	4,945.5300	4.9455	11.100	0	0	0
2016/07/29	R214	04/05/2017	9.57	Call	Bond Future	4,488.9100	4.4889	4,985.3500	4.9854	11.059	0	0	0
2016/07/29	R214	04/05/2017	9.56	Put	Bond Future	3,896.2600	3.8963	3,517.6300	3.5176	(9.718)	0	0	0
2016/07/29	R248	04/08/2016			Bond Future	9.4590	96.7779	9.3428	97.8786	(1.229)	0.0000	0.0000	52,263
2016/07/29	R248	04/08/2016	9.25	Call	Bond Future	210.1400	0.2101	438.0100	0.4380	108.437	0	0	0
2016/07/29	R248	04/08/2016	9.24	Put	Bond Future	2,287.3900	2.2874	1,400.2300	1.4002	(38.785)	0	0	0
2016/07/29	R248	04/08/2016	9.26	Put	Bond Future	2,127.3600	2.1274	1,269.4000	1.2694	(40.330)	0	0	0
2016/07/29	R248	04/08/2016	9.25	Put	Bond Future	2,206.7400	2.2067	1,333.9100	1.3339	(39.553)	0	0	0
2016/07/29	R248	04/08/2016	9.26	Call	Bond Future	227.9900	0.2280	470.7300	0.4707	106.470	0	0	0
2016/07/29	R248	04/08/2016	9.24	Call	Bond Future	193.3800	0.1934	406.9200	0.4069	110.425	0	0	0
2016/07/29	R248	03/11/2016	10.38	Call	Bond Future	8,343.2000	8.3432	9,290.8200	9.2908	11.358	0	0	0
2016/07/29	R248	03/11/2016			Bond Future	9.5020	94.1624	9.3828	95.2822	(1.255)	0.0000	0.0000	61,107
2016/07/29	R248	03/11/2016	10.39	Call	Bond Future	8,409.0300	8.4090	9,359.2000	9.3592	11.299	0	0	0
2016/07/29	R248	03/11/2016	10.37	Put	Bond Future	793.9000	0.7939	619.1700	0.6192	(22.009)	0	0	0
2016/07/29	R248	03/11/2016	10.39	Put	Bond Future	766.0400	0.7660	596.4300	0.5964	(22.141)	0	0	0
2016/07/29	R248	03/11/2016	10.37	Call	Bond Future	8,277.3200	8.2773	9,222.3700	9.2224	11.417	0	0	0
2016/07/29	R248	03/11/2016	10.38	Put	Bond Future	779.9200	0.7799	607.7600	0.6078	(22.074)	0	0	0
2016/07/29	R248	02/02/2017	9.76	Put	Bond Future	3,611.7800	3.6118	3,166.5700	3.1666	(12.327)	0	0	0
2016/07/29	R248	02/02/2017	9.78	Put	Bond Future	3,536.6100	3.5366	3,098.4600	3.0985	(12.389)	0	0	0
2016/07/29	R248	02/02/2017			Bond Future	9.5423	96.0133	9.4196	97.1558	(1.285)	0.0000	0.0000	0
2016/07/29	R248	02/02/2017	9.77	Put	Bond Future	3,574.0300	3.5740	3,132.4800	3.1325	(12.354)	0	0	0
2016/07/29	R248	02/02/2017	9.76	Call	Bond Future	5,580.3600	5.5804	6,277.6000	6.2776	12.495	0	0	0
2016/07/29	R248	02/02/2017	9.77	Call	Bond Future	5,631.2300	5.6312	6,332.1300	6.3321	12.447	0	0	0
2016/07/29	R248	02/02/2017	9.78	Call	Bond Future	5,682.2700	5.6823	6,386.5700	6.3866	12.395	0	0	0
2016/07/29	R248	04/05/2017	9.66	Call	Bond Future	5,959.6900	5.9597	6,565.1400	6.5651	10.159	0	0	0
2016/07/29	R248	04/05/2017			Bond Future	9.5697	93.5553	9.4443	94.7174	(1.311)	0.0000	0.0000	0
2016/07/29	R248	04/05/2017	9.67	Call	Bond Future	6,007.2100	6.0072	6,614.4100	6.6144	10.108	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
2016/07/29	R248	04/05/2017	9.65	Put	Bond Future	5,182.0500	5.1821	4,623.6600	4.6237	(10.775)	0	0	0
2016/07/29	R248	04/05/2017	9.67	Put	Bond Future	5,096.5800	5.0966	4,541.6900	4.5417	(10.887)	0	0	0
2016/07/29	R248	04/05/2017	9.65	Call	Bond Future	5,912.3200	5.9123	6,516.0200	6.5160	10.211	0	0	0
2016/07/29	R248	04/05/2017	9.66	Put	Bond Future	5,139.1600	5.1392	4,582.5200	4.5825	(10.831)	0	0	0

Total **1074310**