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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/08/2016 TO 01/08/2016

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/01	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/01	0957	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	2025	04/08/2016	123.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2025	04/08/2016			Bond Future	127.7654		127.7654	127.7523	127.7523	(0.010)	0.0000	0.0000	726
2016/08/01	2025	04/08/2016	123.86	Call	Bond Future	3,905.3600		3.9054	3,892.2500	3.8923	(0.336)	0	0	0
2016/08/01	2025	04/08/2016	123.87	Call	Bond Future	3,895.3600		3.8954	3,882.2500	3.8823	(0.337)	0	0	0
2016/08/01	2025	04/08/2016	123.85	Call	Bond Future	3,915.3600		3.9154	3,902.2500	3.9023	(0.335)	0	0	0
2016/08/01	2025	04/08/2016	123.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2025	04/08/2016	123.87	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2025	03/11/2016			Bond Future	130.1770		130.1770	130.1623	130.1623	(0.011)	0.0000	0.0000	3,106
2016/08/01	2025	03/11/2016	129.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2025	03/11/2016	129.23	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2025	03/11/2016	129.21	Call	Bond Future	967.0500		0.9670	952.3000	0.9523	(1.525)	0	0	0
2016/08/01	2025	03/11/2016	129.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2025	03/11/2016	129.22	Call	Bond Future	957.0500		0.9570	942.3000	0.9423	(1.541)	0	0	0
2016/08/01	2025	03/11/2016	129.23	Call	Bond Future	947.0500		0.9470	932.3000	0.9323	(1.557)	0	0	0
2016/08/01	2030	04/08/2016	10.17	Call	Bond Future	7,846.1300		7.8461	7,849.5500	7.8496	0.044	0	0	0
2016/08/01	2030	04/08/2016			Bond Future	9.0230		92.3279	9.0225	92.3314	(0.005)	0.0000	0.0000	18,684
2016/08/01	2030	04/08/2016	10.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2030	03/11/2016	9.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2030	03/11/2016			Bond Future	9.0615		94.0650	9.0611	94.0675	(0.004)	0.0000	0.0000	28,331
2016/08/01	2030	03/11/2016	9.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2030	03/11/2016	9.33	Call	Bond Future	1,902.1200		1.9021	1,904.5700	1.9046	0.129	0	0	0
2016/08/01	2030	03/11/2016	9.34	Call	Bond Future	1,971.8900		1.9719	1,974.3400	1.9743	0.124	0	0	0
2016/08/01	2030	03/11/2016	9.35	Call	Bond Future	2,041.5900		2.0416	2,044.0400	2.0440	0.120	0	0	0
2016/08/01	2030	03/11/2016	9.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2030	02/02/2017	9.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2030	02/02/2017			Bond Future	9.0948		91.9084	9.0946	91.9093	(0.001)	0.0000	0.0000	0
2016/08/01	2030	02/02/2017	9.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2030	02/02/2017	9.29	Call	Bond Future	1,370.7700		1.3708	1,371.6300	1.3716	0.063	0	0	0
2016/08/01	2030	02/02/2017	9.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2030	02/02/2017	9.30	Call	Bond Future	1,440.2100		1.4402	1,441.0700	1.4411	0.060	0	0	0
2016/08/01	2030	02/02/2017	9.31	Call	Bond Future	1,509.5800		1.5096	1,510.4400	1.5104	0.057	0	0	0
2016/08/01	2030	04/05/2017	9.33	Call	Bond Future	1,452.8300		1.4528	1,453.1100	1.4531	0.019	0	0	0
2016/08/01	2030	04/05/2017			Bond Future	9.1204		93.8062	9.1204	93.8064	0.000	0.0000	0.0000	0
2016/08/01	2030	04/05/2017	9.34	Call	Bond Future	1,521.3600		1.5214	1,521.6400	1.5216	0.018	0	0	0
2016/08/01	2030	04/05/2017	9.32	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2030	04/05/2017	9.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2030	04/05/2017	9.32	Call	Bond Future	1,384.2300		1.3842	1,384.5100	1.3845	0.020	0	0	0
2016/08/01	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
2016/08/01	2032	04/08/2016	9.01	Call	Bond Future	229.2000	0.2292	104.7200	0.1047	(54.311)	0	0	0
2016/08/01	2032	04/08/2016			Bond Future	9.1482	95.5621	9.1427	95.6051	(0.060)	0.0000	0.0000	3,368
2016/08/01	2032	04/08/2016	8.99	Call	Bond Future	192.8200	0.1928	79.8400	0.0798	(58.594)	0	0	0
2016/08/01	2032	04/08/2016	9.00	Call	Bond Future	210.4200	0.2104	91.6100	0.0916	(56.463)	0	0	0
2016/08/01	2032	04/08/2016	8.99	Put	Bond Future	1,437.1000	1.4371	1,281.1100	1.2811	(10.854)	0	0	0
2016/08/01	2032	04/08/2016	9.01	Put	Bond Future	1,314.8500	1.3149	1,147.3600	1.1474	(12.738)	0	0	0
2016/08/01	2032	04/08/2016	9.00	Put	Bond Future	1,375.3300	1.3753	1,213.5100	1.2135	(11.766)	0	0	0
2016/08/01	2032	03/11/2016			Bond Future	9.1905	93.2014	9.1850	93.2442	(0.060)	0.0000	0.0000	12,135
2016/08/01	2032	03/11/2016	10.28	Put	Bond Future	340.4900	0.3405	317.6800	0.3177	(6.699)	0	0	0
2016/08/01	2032	03/11/2016	10.30	Put	Bond Future	324.9900	0.3250	302.8700	0.3029	(6.806)	0	0	0
2016/08/01	2032	03/11/2016	10.29	Put	Bond Future	332.6600	0.3327	310.2000	0.3102	(6.752)	0	0	0
2016/08/01	2032	03/11/2016	10.30	Call	Bond Future	8,321.4300	8.3214	8,342.0400	8.3420	0.248	0	0	0
2016/08/01	2032	03/11/2016	10.28	Call	Bond Future	8,201.9400	8.2019	8,221.8600	8.2219	0.243	0	0	0
2016/08/01	2032	03/11/2016	10.29	Call	Bond Future	8,261.6400	8.2616	8,281.9100	8.2819	0.245	0	0	0
2016/08/01	2032	02/02/2017	9.53	Call	Bond Future	4,726.5900	4.7266	4,725.7600	4.7258	(0.018)	0	0	0
2016/08/01	2032	02/02/2017			Bond Future	9.2278	95.0342	9.2223	95.0763	(0.060)	0.0000	0.0000	0
2016/08/01	2032	02/02/2017	9.51	Call	Bond Future	4,637.3000	4.6373	4,636.0900	4.6361	(0.026)	0	0	0
2016/08/01	2032	02/02/2017	9.52	Call	Bond Future	4,681.7200	4.6817	4,680.7100	4.6807	(0.022)	0	0	0
2016/08/01	2032	02/02/2017	9.51	Put	Bond Future	2,525.4300	2.5254	2,482.2000	2.4822	(1.712)	0	0	0
2016/08/01	2032	02/02/2017	9.53	Put	Bond Future	2,467.7100	2.4677	2,424.8600	2.4249	(1.736)	0	0	0
2016/08/01	2032	02/02/2017	9.52	Put	Bond Future	2,496.3000	2.4963	2,453.2700	2.4533	(1.724)	0	0	0
2016/08/01	2032	04/05/2017	9.45	Call	Bond Future	5,023.7900	5.0238	5,025.5400	5.0255	0.035	0	0	0
2016/08/01	2032	04/05/2017			Bond Future	9.2540	92.8346	9.2484	92.8768	(0.061)	0.0000	0.0000	0
2016/08/01	2032	04/05/2017	9.46	Call	Bond Future	5,064.2600	5.0643	5,066.1400	5.0661	0.037	0	0	0
2016/08/01	2032	04/05/2017	9.44	Put	Bond Future	3,597.4000	3.5974	3,556.7400	3.5567	(1.130)	0	0	0
2016/08/01	2032	04/05/2017	9.46	Put	Bond Future	3,530.9600	3.5310	3,490.5700	3.4906	(1.144)	0	0	0
2016/08/01	2032	04/05/2017	9.44	Call	Bond Future	4,983.4800	4.9835	4,985.0900	4.9851	0.032	0	0	0
2016/08/01	2032	04/05/2017	9.45	Put	Bond Future	3,564.0600	3.5641	3,523.5400	3.5235	(1.137)	0	0	0
2016/08/01	2033	04/08/2016	104.99	Call	Bond Future	2,671.0400	2.6710	2,660.4400	2.6604	(0.397)	0	0	0
2016/08/01	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2033	04/08/2016			Bond Future	107.6610	107.6610	107.6504	107.6504	(0.010)	0.0000	0.0000	531
2016/08/01	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2033	04/08/2016	105.00	Call	Bond Future	2,661.0400	2.6610	2,650.4400	2.6504	(0.398)	0	0	0
2016/08/01	2033	04/08/2016	105.01	Call	Bond Future	2,651.0400	2.6510	2,640.4400	2.6404	(0.400)	0	0	0
2016/08/01	2033	03/11/2016			Bond Future	108.6765	108.6765	108.6644	108.6644	(0.011)	0.0000	0.0000	4,275
2016/08/01	2033	03/11/2016	109.16	Put	Bond Future	483.4900	0.4835	495.6100	0.4956	2.507	0	0	0
2016/08/01	2033	03/11/2016	109.17	Put	Bond Future	493.4900	0.4935	505.6100	0.5056	2.456	0	0	0
2016/08/01	2033	03/11/2016	109.18	Put	Bond Future	503.4900	0.5035	515.6100	0.5156	2.407	0	0	0
2016/08/01	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2037	04/08/2016			Bond Future	9.2830	93.1075	9.2675	93.2407	(0.167)	0.0000	0.0000	18,356
2016/08/01	2037	04/08/2016	9.24	Put	Bond Future	907.7700	0.9078	627.8900	0.6279	(30.832)	0	0	0
2016/08/01	2037	04/08/2016	9.26	Put	Bond Future	810.3600	0.8104	533.2700	0.5333	(34.193)	0	0	0
2016/08/01	2037	04/08/2016	9.24	Call	Bond Future	537.7400	0.5377	391.0400	0.3910	(27.281)	0	0	0

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2016/08/01	2037	04/08/2016	9.25	Put	Bond Future	858.2300	0.8582	579.3900	0.5794	(32.490)	0	0	0
2016/08/01	2037	04/08/2016	9.25	Call	Bond Future	574.5000	0.5745	428.8400	0.4288	(25.354)	0	0	0
2016/08/01	2037	04/08/2016	9.26	Call	Bond Future	612.8000	0.6128	468.8900	0.4689	(23.484)	0	0	0
2016/08/01	2037	03/11/2016	10.35	Call	Bond Future	8,592.2400	8.5922	8,688.0700	8.6881	1.115	0	0	0
2016/08/01	2037	03/11/2016	10.36	Put	Bond Future	453.8400	0.4538	415.5000	0.4155	(8.448)	0	0	0
2016/08/01	2037	03/11/2016			Bond Future	9.3226	94.8592	9.3067	94.9939	(0.170)	0.0000	0.0000	39,419
2016/08/01	2037	03/11/2016	10.36	Call	Bond Future	8,656.4900	8.6565	8,752.8500	8.7528	1.113	0	0	0
2016/08/01	2037	03/11/2016	10.37	Call	Bond Future	8,720.8900	8.7209	8,817.7800	8.8178	1.111	0	0	0
2016/08/01	2037	03/11/2016	10.35	Put	Bond Future	463.0800	0.4631	424.2100	0.4242	(8.394)	0	0	0
2016/08/01	2037	03/11/2016	10.37	Put	Bond Future	444.8600	0.4449	407.0500	0.4070	(8.499)	0	0	0
2016/08/01	2037	02/02/2017	9.68	Put	Bond Future	2,790.7400	2.7907	2,709.7300	2.7097	(2.903)	0	0	0
2016/08/01	2037	02/02/2017			Bond Future	9.3579	92.4680	9.3418	92.6036	(0.172)	0.0000	0.0000	0
2016/08/01	2037	02/02/2017	9.67	Put	Bond Future	2,822.3900	2.8224	2,740.9000	2.7409	(2.887)	0	0	0
2016/08/01	2037	02/02/2017	9.68	Call	Bond Future	5,444.3200	5.4443	5,498.8900	5.4989	1.002	0	0	0
2016/08/01	2037	02/02/2017	9.66	Call	Bond Future	5,346.4300	5.3464	5,400.0300	5.4000	1.003	0	0	0
2016/08/01	2037	02/02/2017	9.67	Call	Bond Future	5,395.4100	5.3954	5,449.5000	5.4495	1.003	0	0	0
2016/08/01	2037	02/02/2017	9.66	Put	Bond Future	2,854.0900	2.8541	2,772.1100	2.7721	(2.872)	0	0	0
2016/08/01	2037	04/05/2017			Bond Future	9.3866	94.3773	9.3702	94.5152	(0.175)	0.0000	0.0000	0
2016/08/01	2037	04/05/2017	9.58	Put	Bond Future	4,112.5800	4.1126	4,028.6800	4.0287	(2.040)	0	0	0
2016/08/01	2037	04/05/2017	9.60	Put	Bond Future	4,041.4600	4.0415	3,958.3200	3.9583	(2.057)	0	0	0
2016/08/01	2037	04/05/2017	9.59	Put	Bond Future	4,077.0500	4.0770	3,993.5300	3.9935	(2.049)	0	0	0
2016/08/01	2037	04/05/2017	9.60	Call	Bond Future	5,799.0100	5.7990	5,853.7500	5.8538	0.944	0	0	0
2016/08/01	2037	04/05/2017	9.58	Call	Bond Future	5,707.6100	5.7076	5,761.5900	5.7616	0.946	0	0	0
2016/08/01	2037	04/05/2017	9.59	Call	Bond Future	5,753.4000	5.7534	5,807.7600	5.8078	0.945	0	0	0
2016/08/01	2038	04/08/2016			Bond Future	133.3465	133.3465	133.6766	133.6766	0.248	0.0000	0.0000	10,014
2016/08/01	2038	04/08/2016	129.31	Call	Bond Future	4,036.4800	4.0365	4,366.6400	4.3666	8.179	0	0	0
2016/08/01	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2038	04/08/2016	129.32	Call	Bond Future	4,026.4800	4.0265	4,356.6400	4.3566	8.200	0	0	0
2016/08/01	2038	04/08/2016	129.30	Call	Bond Future	4,046.4800	4.0465	4,376.6400	4.3766	8.159	0	0	0
2016/08/01	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2038	03/11/2016			Bond Future	135.8633	135.8633	136.1984	136.1984	0.247	0.0000	0.0000	20,808
2016/08/01	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2038	03/11/2016	136.31	Put	Bond Future	446.6500	0.4466	111.6300	0.1116	(75.007)	0	0	0
2016/08/01	2038	03/11/2016	136.33	Put	Bond Future	466.6500	0.4666	131.6300	0.1316	(71.793)	0	0	0
2016/08/01	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2038	03/11/2016	136.32	Put	Bond Future	456.6500	0.4566	121.6300	0.1216	(73.365)	0	0	0
2016/08/01	2040	04/08/2016			Bond Future	9.3079	97.3221	9.2975	97.4191	(0.113)	0.0000	0.0000	2,993
2016/08/01	2040	04/08/2016	9.49	Put	Bond Future	209.1700	0.2092	64.2600	0.0643	(69.279)	0	0	0
2016/08/01	2040	04/08/2016	9.50	Call	Bond Future	1,942.3000	1.9423	1,902.9900	1.9030	(2.024)	0	0	0
2016/08/01	2040	04/08/2016	9.51	Call	Bond Future	2,016.2300	2.0162	1,985.2500	1.9853	(1.537)	0	0	0
2016/08/01	2040	04/08/2016	9.49	Call	Bond Future	1,869.5100	1.8695	1,821.6100	1.8216	(2.562)	0	0	0
2016/08/01	2040	04/08/2016	9.51	Put	Bond Future	176.3400	0.1763	48.3500	0.0484	(72.581)	0	0	0
2016/08/01	2040	04/08/2016	9.50	Put	Bond Future	192.1200	0.1921	55.8000	0.0558	(70.956)	0	0	0
2016/08/01	2040	03/11/2016			Bond Future	9.3469	99.1531	9.3363	99.2508	(0.114)	0.0000	0.0000	3,584

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/01	2040	03/11/2016	9.69	Put	Bond Future	1,817.2100		1.8172	1,740.3000	1.7403	(4.232)	0	0	0
2016/08/01	2040	03/11/2016	9.71	Put	Bond Future	1,758.3500		1.7584	1,682.6200	1.6826	(4.307)	0	0	0
2016/08/01	2040	03/11/2016	9.70	Put	Bond Future	1,787.5800		1.7876	1,711.2600	1.7113	(4.269)	0	0	0
2016/08/01	2040	03/11/2016	9.71	Call	Bond Future	4,996.1000		4.9961	5,018.1000	5.0181	0.440	0	0	0
2016/08/01	2040	03/11/2016	9.69	Call	Bond Future	4,881.2500		4.8813	4,902.0700	4.9021	0.427	0	0	0
2016/08/01	2040	03/11/2016	9.70	Call	Bond Future	4,938.5400		4.9385	4,959.9500	4.9600	0.434	0	0	0
2016/08/01	2040	02/02/2017	9.58	Call	Bond Future	5,294.0800		5.2941	5,317.4600	5.3175	0.442	0	0	0
2016/08/01	2040	02/02/2017			Bond Future	9.3818		96.5958	9.3710	96.6938	(0.115)	0.0000	0.0000	0
2016/08/01	2040	02/02/2017	9.59	Call	Bond Future	5,344.4300		5.3444	5,368.1600	5.3682	0.444	0	0	0
2016/08/01	2040	02/02/2017	9.60	Call	Bond Future	5,394.9800		5.3950	5,419.0600	5.4191	0.446	0	0	0
2016/08/01	2040	02/02/2017	9.58	Put	Bond Future	3,519.0600		3.5191	3,444.4500	3.4444	(2.120)	0	0	0
2016/08/01	2040	02/02/2017	9.60	Put	Bond Future	3,443.8300		3.4438	3,369.9200	3.3699	(2.146)	0	0	0
2016/08/01	2040	02/02/2017	9.59	Put	Bond Future	3,481.2800		3.4813	3,407.0200	3.4070	(2.133)	0	0	0
2016/08/01	2040	04/05/2017			Bond Future	9.4102		98.5904	9.3992	98.6898	(0.117)	0.0000	0.0000	0
2016/08/01	2040	04/05/2017	9.62	Put	Bond Future	4,446.8300		4.4468	4,377.1000	4.3771	(1.568)	0	0	0
2016/08/01	2040	04/05/2017	9.64	Put	Bond Future	4,370.6400		4.3706	4,301.4600	4.3015	(1.583)	0	0	0
2016/08/01	2040	04/05/2017	9.62	Call	Bond Future	6,310.3400		6.3103	6,339.9800	6.3400	0.470	0	0	0
2016/08/01	2040	04/05/2017	9.63	Put	Bond Future	4,408.4300		4.4084	4,338.9700	4.3390	(1.576)	0	0	0
2016/08/01	2040	04/05/2017	9.63	Call	Bond Future	6,359.3100		6.3593	6,389.2200	6.3892	0.470	0	0	0
2016/08/01	2040	04/05/2017	9.64	Call	Bond Future	6,408.7600		6.4088	6,438.9500	6.4389	0.471	0	0	0
2016/08/01	2044	04/08/2016	9.50	Call	Bond Future	1,640.3800		1.6404	1,639.7500	1.6397	(0.038)	0	0	0
2016/08/01	2044	04/08/2016			Bond Future	9.3529		94.3099	9.3324	94.5013	(0.219)	0.0000	0.0000	15,153
2016/08/01	2044	04/08/2016	9.51	Call	Bond Future	1,709.7300		1.7097	1,719.2500	1.7193	0.557	0	0	0
2016/08/01	2044	04/08/2016	9.49	Put	Bond Future	308.0100		0.3080	105.6200	0.1056	(65.709)	0	0	0
2016/08/01	2044	04/08/2016	9.51	Put	Bond Future	263.3400		0.2633	81.3900	0.0814	(69.093)	0	0	0
2016/08/01	2044	04/08/2016	9.49	Call	Bond Future	1,572.3900		1.5724	1,561.4700	1.5615	(0.694)	0	0	0
2016/08/01	2044	04/08/2016	9.50	Put	Bond Future	284.9200		0.2849	92.8200	0.0928	(67.422)	0	0	0
2016/08/01	2044	03/11/2016			Bond Future	9.3914		96.0842	9.3705	96.2782	(0.223)	0.0000	0.0000	18,597
2016/08/01	2044	03/11/2016	10.42	Call	Bond Future	9,302.6600		9.3027	9,446.2800	9.4463	1.544	0	0	0
2016/08/01	2044	03/11/2016	10.41	Put	Bond Future	560.8700		0.5609	509.7800	0.5098	(9.109)	0	0	0
2016/08/01	2044	03/11/2016	10.43	Put	Bond Future	539.7900		0.5398	490.0600	0.4901	(9.213)	0	0	0
2016/08/01	2044	03/11/2016	10.42	Put	Bond Future	550.2900		0.5503	499.8800	0.4999	(9.161)	0	0	0
2016/08/01	2044	03/11/2016	10.43	Call	Bond Future	9,370.2500		9.3702	9,514.5500	9.5146	1.540	0	0	0
2016/08/01	2044	03/11/2016	10.41	Call	Bond Future	9,235.0300		9.2350	9,377.9700	9.3780	1.548	0	0	0
2016/08/01	2044	02/02/2017			Bond Future	9.4260		93.5918	9.4046	93.7880	(0.226)	0.0000	0.0000	0
2016/08/01	2044	02/02/2017	9.77	Call	Bond Future	6,130.8800		6.1309	6,221.5500	6.2215	1.479	0	0	0
2016/08/01	2044	02/02/2017	9.76	Put	Bond Future	3,093.9900		3.0940	2,987.8000	2.9878	(3.432)	0	0	0
2016/08/01	2044	02/02/2017	9.78	Put	Bond Future	3,026.9100		3.0269	2,922.0300	2.9220	(3.465)	0	0	0
2016/08/01	2044	02/02/2017	9.77	Put	Bond Future	3,060.4200		3.0604	2,954.8900	2.9549	(3.448)	0	0	0
2016/08/01	2044	02/02/2017	9.78	Call	Bond Future	6,184.0300		6.1840	6,275.3500	6.2753	1.477	0	0	0
2016/08/01	2044	02/02/2017	9.76	Call	Bond Future	6,077.6500		6.0776	6,167.6600	6.1677	1.481	0	0	0
2016/08/01	2044	04/05/2017			Bond Future	9.4543		95.5244	9.4325	95.7241	(0.231)	0.0000	0.0000	0
2016/08/01	2044	04/05/2017	9.67	Call	Bond Future	6,383.8000		6.3838	6,472.6400	6.4726	1.392	0	0	0
2016/08/01	2044	04/05/2017	9.66	Put	Bond Future	4,490.8100		4.4908	4,379.4700	4.3795	(2.479)	0	0	0
2016/08/01	2044	04/05/2017	9.68	Put	Bond Future	4,410.7900		4.4108	4,300.5400	4.3005	(2.500)	0	0	0
2016/08/01	2044	04/05/2017	9.67	Put	Bond Future	4,450.8200		4.4508	4,340.0300	4.3400	(2.489)	0	0	0
2016/08/01	2044	04/05/2017	9.68	Call	Bond Future	6,431.7500		6.4317	6,521.1300	6.5211	1.390	0	0	0

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2016/08/01	2044	04/05/2017	9.66	Call	Bond Future	6,335.6800	6.3357	6,423.9700	6.4240	1.394	0	0	0
2016/08/01	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2046	04/08/2016	129.02	Put	Bond Future	133.9095	133.9095	133.8967	133.8967	(0.010)	0.0000	0.0000	14,211
2016/08/01	2046	04/08/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2046	04/08/2016	129.01	Put	Bond Future	4,909.5200	4.9095	4,896.6900	4.8967	(0.261)	0	0	0
2016/08/01	2046	04/08/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2046	04/08/2016	129.01	Call	Bond Future	4,899.5200	4.8995	4,886.6900	4.8867	(0.262)	0	0	0
2016/08/01	2046	04/08/2016	129.02	Call	Bond Future	4,889.5200	4.8895	4,876.6900	4.8767	(0.262)	0	0	0
2016/08/01	2046	03/11/2016	137.07	Put	Bond Future	2,134.5700	2.1346	2,145.3800	2.1454	0.506	0	0	0
2016/08/01	2046	03/11/2016			Bond Future	134.9354	134.9354	134.9246	134.9246	(0.008)	0.0000	0.0000	17,253
2016/08/01	2046	03/11/2016	137.09	Put	Bond Future	2,154.5700	2.1546	2,165.3800	2.1654	0.502	0	0	0
2016/08/01	2046	03/11/2016	137.08	Put	Bond Future	2,144.5700	2.1446	2,155.3800	2.1554	0.504	0	0	0
2016/08/01	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2050	04/08/2016	139.14	Call	Bond Future	3,286.0400	3.2860	3,611.1800	3.6112	9.895	0	0	0
2016/08/01	2050	04/08/2016			Bond Future	142.4260	142.4260	142.7512	142.7512	0.228	0.0000	0.0000	5,269
2016/08/01	2050	04/08/2016	139.12	Call	Bond Future	3,306.0400	3.3060	3,631.1800	3.6312	9.835	0	0	0
2016/08/01	2050	04/08/2016	139.13	Call	Bond Future	3,296.0400	3.2960	3,621.1800	3.6212	9.865	0	0	0
2016/08/01	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2050	03/11/2016	149.52	Put	Bond Future	4,405.3000	4.4053	4,075.8600	4.0759	(7.478)	0	0	0
2016/08/01	2050	03/11/2016			Bond Future	145.1147	145.1147	145.4441	145.4441	0.227	0.0000	0.0000	21,628
2016/08/01	2050	03/11/2016	149.54	Put	Bond Future	4,425.3000	4.4253	4,095.8600	4.0959	(7.444)	0	0	0
2016/08/01	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2050	03/11/2016	149.53	Put	Bond Future	4,415.3000	4.4153	4,085.8600	4.0859	(7.461)	0	0	0
2016/08/01	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	AL37	04/08/2016			Index Future	496.4990	496.4990	496.4970	496.4970	0.000	0.0000	0.0000	2
2016/08/01	AL37	03/11/2016			Index Future	505.9440	505.9440	505.9320	505.9320	(0.002)	0.0000	0.0000	14
2016/08/01	AL37	02/02/2017			Index Future	515.8930	515.8930	515.8700	515.8700	(0.004)	0.0000	0.0000	0
2016/08/01	AL7T	04/08/2016			Index Future	576.8840	576.8840	577.4970	577.4970	0.106	0.0000	0.0000	2
2016/08/01	AL7T	03/11/2016			Index Future	587.8580	587.8580	588.4710	588.4710	0.104	0.0000	0.0000	9
2016/08/01	AL7T	02/02/2017			Index Future	599.4170	599.4170	600.0300	600.0300	0.102	0.0000	0.0000	0
2016/08/01	ALBI	04/08/2016			Index Future	525.8920	525.8920	526.2960	526.2960	0.077	0.0000	0.0000	118

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2016/08/01	ALBI	03/11/2016			Index Future	535.8960	535.8960	536.2970	536.2970	0.075	0.0000	0.0000	606
2016/08/01	ALBI	02/02/2017			Index Future	546.4330	546.4330	546.8320	546.8320	0.073	0.0000	0.0000	0
2016/08/01	ALBI	04/05/2017			Index Future	557.7060	557.7060	558.1060	558.1060	0.072	0.0000	0.0000	0
2016/08/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/01	EL28	04/08/2016			Bond Future	131.1759	131.1759	131.1645	131.1645	(0.009)	0.0000	0.0000	0
2016/08/01	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	EL28	04/08/2016	126.86	Call	Bond Future	4,315.9200	4.3159	4,304.4600	4.3045	(0.266)	0	0	0
2016/08/01	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	EL28	04/08/2016	126.87	Call	Bond Future	4,305.9200	4.3059	4,294.4600	4.2945	(0.266)	0	0	0
2016/08/01	EL28	04/08/2016	126.88	Call	Bond Future	4,295.9200	4.2959	4,284.4600	4.2845	(0.267)	0	0	0
2016/08/01	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	EL28	03/11/2016			Bond Future	131.9916	131.9916	131.9831	131.9831	(0.006)	0.0000	0.0000	0
2016/08/01	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	EL28	03/11/2016	132.15	Put	Bond Future	158.4500	0.1585	166.9400	0.1669	5.358	0	0	0
2016/08/01	EL28	03/11/2016	132.17	Put	Bond Future	178.4500	0.1784	186.9400	0.1869	4.758	0	0	0
2016/08/01	EL28	03/11/2016	132.16	Put	Bond Future	168.4500	0.1684	176.9400	0.1769	5.040	0	0	0
2016/08/01	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/01	EL28	02/02/2017			Bond Future	134.5948	134.5948	134.5839	134.5839	(0.008)	0.0000	0.0000	0
2016/08/01	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	EL28	02/02/2017	135.10	Put	Bond Future	505.2400	0.5052	516.0800	0.5161	2.146	0	0	0
2016/08/01	EL28	02/02/2017	135.12	Put	Bond Future	525.2400	0.5252	536.0800	0.5361	2.064	0	0	0
2016/08/01	EL28	02/02/2017	135.11	Put	Bond Future	515.2400	0.5152	526.0800	0.5261	2.104	0	0	0
2016/08/01	EL28	04/05/2017			Bond Future	137.3793	137.3793	135.6769	135.6769	(1.239)	0.0000	0.0000	0
2016/08/01	EL28	04/05/2017	137.90	Put	Bond Future	520.7100	0.5207	2,223.1300	2.2231	326.942	0	0	0
2016/08/01	EL28	04/05/2017	137.92	Put	Bond Future	540.7100	0.5407	2,243.1300	2.2431	314.849	0	0	0
2016/08/01	EL28	04/05/2017	137.91	Put	Bond Future	530.7100	0.5307	2,233.1300	2.2331	320.782	0	0	0
2016/08/01	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	ES33	04/08/2016			Bond Future	10.1600	81.6300	10.1492	81.7027	(0.107)	0.0000	0.0000	6,771
2016/08/01	ES33	04/08/2016	10.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	ES33	04/08/2016	10.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	ES33	04/08/2016	10.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	ES33	04/08/2016	10.26	Call	Bond Future	667.1900	0.6672	739.9600	0.7400	10.907	0	0	0
2016/08/01	ES33	04/08/2016	10.24	Call	Bond Future	534.4400	0.5344	607.2100	0.6072	13.616	0	0	0
2016/08/01	ES33	04/08/2016	10.25	Call	Bond Future	600.8600	0.6009	673.6300	0.6736	12.111	0	0	0
2016/08/01	ES33	03/11/2016			Bond Future	10.2311	79.3735	10.2200	79.4467	(0.108)	0.0000	0.0000	8,789
2016/08/01	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	ES33	03/11/2016	11.31	Call	Bond Future	6,686.9900	6.6870	6,760.1700	6.7602	1.094	0	0	0
2016/08/01	ES33	03/11/2016	11.29	Call	Bond Future	6,571.0800	6.5711	6,644.2600	6.6443	1.114	0	0	0
2016/08/01	ES33	03/11/2016	11.30	Call	Bond Future	6,629.0700	6.6291	6,702.2500	6.7023	1.104	0	0	0
2016/08/01	ES33	02/02/2017			Bond Future	10.3003	80.9344	10.2891	81.0076	(0.109)	0.0000	0.0000	0
2016/08/01	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	ES33	02/02/2017	10.59	Call	Bond Future	1,862.2200	1.8622	1,935.4600	1.9355	3.933	0	0	0
2016/08/01	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	ES33	02/02/2017	10.60	Call	Bond Future	1,925.3100	1.9253	1,998.5500	1.9985	3.804	0	0	0
2016/08/01	ES33	02/02/2017	10.61	Call	Bond Future	1,988.3200	1.9883	2,061.5600	2.0616	3.684	0	0	0
2016/08/01	ES33	04/05/2017			Bond Future	10.3569	78.8086	10.3455	78.8828	(0.111)	0.0000	0.0000	0
2016/08/01	ES33	04/05/2017	10.55	Call	Bond Future	1,235.2000	1.2352	1,309.4500	1.3094	6.011	0	0	0
2016/08/01	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	ES33	04/05/2017	10.56	Call	Bond Future	1,298.3800	1.2984	1,372.6300	1.3726	5.719	0	0	0
2016/08/01	ES33	04/05/2017	10.54	Call	Bond Future	1,171.9500	1.1719	1,246.2000	1.2462	6.336	0	0	0
2016/08/01	ES42	04/08/2016			Bond Future	10.2699	86.5384	10.2591	86.6225	(0.105)	0.0000	0.0000	0
2016/08/01	ES42	03/11/2016			Bond Future	10.3382	83.9042	10.3272	83.9888	(0.107)	0.0000	0.0000	8,777
2016/08/01	ES42	02/02/2017			Bond Future	10.4026	85.5544	10.3914	85.6393	(0.107)	0.0000	0.0000	0
2016/08/01	ES42	04/05/2017			Bond Future	10.4591	83.0570	10.4476	83.1430	(0.109)	0.0000	0.0000	0

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2016/08/01	GOVI	04/08/2016	520.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	GOVI	04/08/2016			GOVI	523.4290	523.4290	523.8010	523.8010	0.071	0.0000	0.0000	64
2016/08/01	GOVI	04/08/2016	521.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	GOVI	04/08/2016	521.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	GOVI	04/08/2016	521.00	Call	GOVI	24,290.0000	2.4290	28,010.0000	2.8010	15.315	0	0	0
2016/08/01	GOVI	04/08/2016	521.01	Call	GOVI	24,190.0000	2.4190	27,910.0000	2.7910	15.378	0	0	0
2016/08/01	GOVI	04/08/2016	520.99	Call	GOVI	24,390.0000	2.4390	28,110.0000	2.8110	15.252	0	0	0
2016/08/01	GOVI	03/11/2016	476.11	Call	GOVI	572,760.0000	57.2760	576,440.0000	57.6440	0.643	0	0	0
2016/08/01	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	GOVI	03/11/2016			GOVI	533.3860	533.3860	533.7540	533.7540	0.069	0.0000	0.0000	384
2016/08/01	GOVI	03/11/2016	476.12	Call	GOVI	572,660.0000	57.2660	576,340.0000	57.6340	0.643	0	0	0
2016/08/01	GOVI	03/11/2016	476.13	Call	GOVI	572,560.0000	57.2560	576,240.0000	57.6240	0.643	0	0	0
2016/08/01	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	GOVI	02/02/2017	533.34	Call	GOVI	105,340.0000	10.5340	108,990.0000	10.8990	3.465	0	0	0
2016/08/01	GOVI	02/02/2017			GOVI	543.8740	543.8740	544.2390	544.2390	0.067	0.0000	0.0000	26
2016/08/01	GOVI	02/02/2017	533.32	Call	GOVI	105,540.0000	10.5540	109,190.0000	10.9190	3.458	0	0	0
2016/08/01	GOVI	02/02/2017	533.33	Call	GOVI	105,440.0000	10.5440	109,090.0000	10.9090	3.462	0	0	0
2016/08/01	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	GOVI	04/05/2017			GOVI	555.0940	555.0940	555.4600	555.4600	0.066	0.0000	0.0000	0
2016/08/01	GOVI	04/05/2017	262.19	Call	GOVI	2,929,040.0000	292.9040	2,932,700.0000	293.2700	0.125	0	0	0
2016/08/01	GOVI	04/05/2017	262.20	Call	GOVI	2,928,940.0000	292.8940	2,932,600.0000	293.2600	0.125	0	0	0
2016/08/01	GOVI	04/05/2017	262.18	Call	GOVI	2,929,140.0000	292.9140	2,932,800.0000	293.2800	0.125	0	0	0
2016/08/01	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/08/01	IGOV	04/08/2016			Index Future	247.1890	247.1890	247.3940	247.3940	0.083	0.0000	0.0000	130
2016/08/01	IGOV	03/11/2016			Index Future	251.9070	251.9070	252.1100	252.1100	0.081	0.0000	0.0000	968
2016/08/01	IGOV	02/02/2017			Index Future	256.8750	256.8750	257.0780	257.0780	0.079	0.0000	0.0000	55
2016/08/01	IGOV	04/05/2017			Index Future	262.1890	262.1890	262.3930	262.3930	0.078	0.0000	0.0000	0
2016/08/01	ILBI	04/08/2016			Index Future	669.8370	669.8370	670.0290	670.0290	0.029	0.0000	0.0000	0
2016/08/01	ILBI	03/11/2016			Index Future	682.6140	682.6140	682.8090	682.8090	0.029	0.0000	0.0000	0
2016/08/01	ILBI	02/02/2017			Index Future	696.0680	696.0680	696.2640	696.2640	0.028	0.0000	0.0000	149
2016/08/01	IS01	19/12/2016			Interest Rate Swap	100.0746	100.0746	100.0730	100.0730	(0.002)	0.0000	0.0000	0
2016/08/01	IS01	16/03/2017			Interest Rate Swap	100.0312	100.0312	100.0301	100.0301	(0.001)	0.0000	0.0000	0
2016/08/01	IS01	15/06/2017			Interest Rate Swap	99.6839	99.6839	99.6783	99.6783	(0.006)	0.0000	0.0000	0
2016/08/01	IS01	21/09/2017			Interest Rate Swap	99.7789	99.7789	99.7694	99.7694	(0.009)	0.0000	0.0000	0
2016/08/01	IS02	18/12/2017			Interest Rate Swap	100.1018	100.1018	100.0929	100.0929	(0.009)	0.0000	0.0000	0
2016/08/01	IS02	16/03/2018			Interest Rate Swap	99.4334	99.4334	99.4216	99.4216	(0.012)	0.0000	0.0000	0
2016/08/01	IS02	15/06/2018			Interest Rate Swap	99.1315	99.1315	99.1298	99.1298	(0.002)	0.0000	0.0000	0

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2016/08/01	IS02	21/09/2018			Interest Rate Swap	99.2225	99.2225	99.2403	99.2403	0.018	0.0000	0.0000	0
2016/08/01	IS05	17/12/2020			Interest Rate Swap	98.1905	98.1905	98.2636	98.2636	0.074	0.0000	0.0000	0
2016/08/01	IS05	16/03/2021			Interest Rate Swap	97.5306	97.5306	97.6058	97.6058	0.077	0.0000	0.0000	0
2016/08/01	IS05	15/06/2021			Interest Rate Swap	96.8346	96.8346	96.9111	96.9111	0.079	0.0000	0.0000	0
2016/08/01	IS05	21/09/2021			Interest Rate Swap	97.1127	97.1127	97.1884	97.1884	0.078	0.0000	0.0000	0
2016/08/01	IS10	17/12/2025			Interest Rate Swap	98.0160	98.0160	98.1205	98.1205	0.107	0.0000	0.0000	0
2016/08/01	IS10	16/03/2026			Interest Rate Swap	95.0984	95.0984	95.2143	95.2143	0.122	0.0000	0.0000	0
2016/08/01	IS10	15/06/2026			Interest Rate Swap	93.8602	93.8602	93.9872	93.9872	0.135	0.0000	0.0000	0
2016/08/01	IS10	21/09/2026			Interest Rate Swap	95.9263	95.9263	96.0613	96.0613	0.141	0.0000	0.0000	0
2016/08/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/08/01	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/08/01	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/08/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/08/01	JBAF	17/08/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2016/08/01	JBAF	21/09/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	10
2016/08/01	JBAF	19/10/2016			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/08/01	JBAF	16/11/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/08/01	JBAF	21/12/2016			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/08/01	JBAF	15/02/2017			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2016/08/01	JBAF	15/03/2017			Jibar Tradeable Future	7.5500	92.4500	7.5500	92.4500	0.000	0.0000	0.0000	0
2016/08/01	JBAF	21/06/2017			Jibar Tradeable Future	7.6300	92.3700	7.6300	92.3700	0.000	0.0000	0.0000	0
2016/08/01	JBAF	20/09/2017			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2016/08/01	JBAF	20/12/2017			Jibar Tradeable Future	7.6900	92.3100	7.6900	92.3100	0.000	0.0000	0.0000	0
2016/08/01	JBAF	20/03/2018			Jibar Tradeable Future	7.7200	92.2800	7.7200	92.2800	0.000	0.0000	0.0000	0
2016/08/01	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/08/01	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/08/01	R023	04/08/2016	8.24	Call	Bond Future	173.9200	0.1739	87.5800	0.0876	(49.644)	0	0	0
2016/08/01	R023	04/08/2016	8.25	Put	Bond Future	593.3500	0.5934	501.9300	0.5019	(15.407)	0	0	0
2016/08/01	R023	04/08/2016			Bond Future	8.3325	100.5298	8.3321	100.5316	(0.004)	0.0000	0.0000	2,003
2016/08/01	R023	04/08/2016	8.25	Call	Bond Future	189.4700	0.1895	99.8600	0.0999	(47.295)	0	0	0
2016/08/01	R023	04/08/2016	8.26	Call	Bond Future	205.9400	0.2059	113.3500	0.1134	(44.960)	0	0	0
2016/08/01	R023	04/08/2016	8.24	Put	Bond Future	626.9200	0.6269	538.7700	0.5388	(14.061)	0	0	0
2016/08/01	R023	04/08/2016	8.26	Put	Bond Future	560.7300	0.5607	466.3300	0.4663	(16.835)	0	0	0
2016/08/01	R023	03/11/2016	9.73	Put	Bond Future	63.5300	0.0635	58.4600	0.0585	(7.980)	0	0	0
2016/08/01	R023	03/11/2016			Bond Future	8.3650	98.4903	8.3648	98.4911	(0.002)	0.0000	0.0000	11,971
2016/08/01	R023	03/11/2016	9.75	Put	Bond Future	59.7200	0.0597	54.8800	0.0549	(8.104)	0	0	0
2016/08/01	R023	03/11/2016	9.73	Call	Bond Future	6,273.4900	6.2735	6,269.1800	6.2692	(0.069)	0	0	0
2016/08/01	R023	03/11/2016	9.74	Put	Bond Future	61.6000	0.0616	56.6400	0.0566	(8.052)	0	0	0
2016/08/01	R023	03/11/2016	9.74	Call	Bond Future	6,315.2000	6.3152	6,311.0000	6.3110	(0.067)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/01	R023	03/11/2016	9.75	Call	Bond Future	6,356.9300	6.3569	6,352.8500	6.3528	(0.064)	0	0	0
2016/08/01	R023	02/02/2017	8.85	Call	Bond Future	3,164.6600	3.1647	3,149.7400	3.1497	(0.471)	0	0	0
2016/08/01	R023	02/02/2017			Bond Future	8.3897	100.4270	8.3899	100.4260	0.003	0.0000	0.0000	0
2016/08/01	R023	02/02/2017	8.86	Call	Bond Future	3,195.0700	3.1951	3,180.2000	3.1802	(0.465)	0	0	0
2016/08/01	R023	02/02/2017	8.84	Put	Bond Future	1,094.9300	1.0949	1,080.9800	1.0810	(1.274)	0	0	0
2016/08/01	R023	02/02/2017	8.86	Put	Bond Future	1,066.3000	1.0663	1,052.4400	1.0524	(1.300)	0	0	0
2016/08/01	R023	02/02/2017	8.84	Call	Bond Future	3,134.3700	3.1344	3,119.4100	3.1194	(0.477)	0	0	0
2016/08/01	R023	02/02/2017	8.85	Put	Bond Future	1,080.5400	1.0805	1,066.6300	1.0666	(1.287)	0	0	0
2016/08/01	R023	04/05/2017	8.61	Call	Bond Future	2,794.7100	2.7947	2,781.6900	2.7817	(0.466)	0	0	0
2016/08/01	R023	04/05/2017			Bond Future	8.3890	98.5638	8.3894	98.5622	0.004	0.0000	0.0000	0
2016/08/01	R023	04/05/2017	8.59	Call	Bond Future	2,744.7100	2.7447	2,731.6700	2.7317	(0.475)	0	0	0
2016/08/01	R023	04/05/2017	8.60	Call	Bond Future	2,769.6500	2.7696	2,756.6200	2.7566	(0.470)	0	0	0
2016/08/01	R023	04/05/2017	8.59	Put	Bond Future	1,856.0100	1.8560	1,844.6100	1.8446	(0.614)	0	0	0
2016/08/01	R023	04/05/2017	8.61	Put	Bond Future	1,818.1300	1.8181	1,806.7500	1.8068	(0.626)	0	0	0
2016/08/01	R023	04/05/2017	8.60	Put	Bond Future	1,837.0000	1.8370	1,825.6100	1.8256	(0.620)	0	0	0
2016/08/01	R035	04/08/2016			Bond Future	9.2280	100.8152	9.2175	100.9056	(0.114)	0.0000	0.0000	1,128
2016/08/01	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R035	04/08/2016	10.35	Call	Bond Future	8,953.2200	8.9532	9,043.5400	9.0435	1.009	0	0	0
2016/08/01	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R035	04/08/2016	10.36	Call	Bond Future	9,027.1600	9.0272	9,117.4800	9.1175	1.001	0	0	0
2016/08/01	R035	04/08/2016	10.37	Call	Bond Future	9,101.0100	9.1010	9,191.3300	9.1913	0.992	0	0	0
2016/08/01	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R035	03/11/2016			Bond Future	9.2709	98.2106	9.2602	98.3015	(0.115)	0.0000	0.0000	4,315
2016/08/01	R035	03/11/2016	9.59	Call	Bond Future	2,657.4400	2.6574	2,748.3500	2.7483	3.421	0	0	0
2016/08/01	R035	03/11/2016	9.57	Call	Bond Future	2,494.2100	2.4942	2,585.1200	2.5851	3.645	0	0	0
2016/08/01	R035	03/11/2016	9.58	Call	Bond Future	2,575.8800	2.5759	2,666.7900	2.6668	3.529	0	0	0
2016/08/01	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R035	02/02/2017			Bond Future	9.3102	100.1417	9.2994	100.2327	(0.116)	0.0000	0.0000	0
2016/08/01	R035	02/02/2017	9.51	Call	Bond Future	1,659.6300	1.6596	1,750.5900	1.7506	5.481	0	0	0
2016/08/01	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R035	02/02/2017	9.52	Call	Bond Future	1,741.5400	1.7415	1,832.5000	1.8325	5.223	0	0	0
2016/08/01	R035	02/02/2017	9.50	Call	Bond Future	1,577.6200	1.5776	1,668.5800	1.6686	5.766	0	0	0
2016/08/01	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R035	04/05/2017			Bond Future	9.3357	97.7015	9.3246	97.7937	(0.118)	0.0000	0.0000	0
2016/08/01	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R035	04/05/2017	9.55	Call	Bond Future	1,763.7900	1.7638	1,855.9900	1.8560	5.227	0	0	0
2016/08/01	R035	04/05/2017	9.53	Call	Bond Future	1,601.3000	1.6013	1,693.5000	1.6935	5.758	0	0	0
2016/08/01	R035	04/05/2017	9.54	Call	Bond Future	1,682.6000	1.6826	1,774.8000	1.7748	5.480	0	0	0
2016/08/01	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R186	04/08/2016	8.51	Put	Bond Future	1,175.7000	1.1757	967.5400	0.9675	(17.705)	0	0	0
2016/08/01	R186	04/08/2016	8.85	Call	Bond Future	1,603.1400	1.6031	1,637.4200	1.6374	2.138	0	0	750
2016/08/01	R186	04/08/2016	8.90	Call	Bond Future	1,921.1200	1.9211	1,983.5900	1.9836	3.252	0	0	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/01	R186	04/08/2016	9.60	Call	Bond Future	6,722.2600	6.7223	6,835.6100	6.8356	1.686	0	0	0
2016/08/01	R186	04/08/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,500
2016/08/01	R186	04/08/2016			Bond Future	8.6428	113.9596	8.6274	114.0730	(0.179)	0.0000	0.0000	24,309
2016/08/01	R186	04/08/2016	8.50	Put	Bond Future	1,232.5800	1.2326	1,028.3500	1.0283	(16.569)	0	0	0
2016/08/01	R186	04/08/2016	9.30	Put	Bond Future	0.1700	0.0002	0.0000	0.0000	(100.000)	0	0	0
2016/08/01	R186	04/08/2016	9.20	Call	Bond Future	3,982.3400	3.9823	4,094.7000	4.0947	2.821	0	0	0
2016/08/01	R186	04/08/2016	9.25	Put	Bond Future	0.4300	0.0004	0.0000	0.0000	(100.000)	0	0	1,000
2016/08/01	R186	04/08/2016	9.35	Put	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	0
2016/08/01	R186	04/08/2016	9.40	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	3,569
2016/08/01	R186	04/08/2016	8.51	Call	Bond Future	197.3100	0.1973	102.5000	0.1025	(48.051)	0	0	0
2016/08/01	R186	04/08/2016	8.85	Put	Bond Future	100.0200	0.1000	20.9500	0.0210	(79.054)	0	0	0
2016/08/01	R186	04/08/2016	8.49	Call	Bond Future	164.0100	0.1640	77.2900	0.0773	(52.875)	0	0	0
2016/08/01	R186	04/08/2016	9.10	Call	Bond Future	3,285.6800	3.2857	3,394.4600	3.3945	3.311	0	0	0
2016/08/01	R186	04/08/2016	8.50	Call	Bond Future	180.0700	0.1801	89.1900	0.0892	(50.469)	0	0	0
2016/08/01	R186	04/08/2016	9.30	Call	Bond Future	4,675.7500	4.6757	4,788.9300	4.7889	2.421	0	0	500
2016/08/01	R186	04/08/2016	8.90	Put	Bond Future	59.3000	0.0593	8.4200	0.0084	(85.801)	0	0	0
2016/08/01	R186	04/08/2016	9.20	Put	Bond Future	0.9900	0.0010	0.0000	0.0000	(100.000)	0	0	2,500
2016/08/01	R186	04/08/2016	9.25	Call	Bond Future	4,329.6600	4.3297	4,442.5800	4.4426	2.608	0	0	0
2016/08/01	R186	04/08/2016	9.35	Call	Bond Future	5,020.4900	5.0205	5,133.7700	5.1338	2.256	0	0	500
2016/08/01	R186	04/08/2016	9.40	Call	Bond Future	5,363.8000	5.3638	5,477.1200	5.4771	2.113	0	0	0
2016/08/01	R186	04/08/2016	9.10	Put	Bond Future	4.6500	0.0047	0.0800	0.0001	(98.280)	0	0	2,500
2016/08/01	R186	04/08/2016	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,031
2016/08/01	R186	04/08/2016	10.00	Call	Bond Future	9,369.3300	9.3693	9,482.6800	9.4827	1.210	0	0	0
2016/08/01	R186	04/08/2016	8.49	Put	Bond Future	1,290.7000	1.2907	1,090.6300	1.0906	(15.501)	0	0	0
2016/08/01	R186	03/11/2016	9.40	Put	Bond Future	574.8600	0.5749	531.6300	0.5316	(7.520)	0	0	0
2016/08/01	R186	03/11/2016			Bond Future	8.6779	116.1037	8.6620	116.2179	(0.183)	0.0000	0.0000	92,886
2016/08/01	R186	03/11/2016	9.20	Put	Bond Future	864.1900	0.8642	808.4900	0.8085	(6.445)	0	0	0
2016/08/01	R186	03/11/2016	8.95	Put	Bond Future	1,385.3500	1.3853	1,312.9200	1.3129	(5.228)	0	0	0
2016/08/01	R186	03/11/2016	8.97	Put	Bond Future	1,336.3600	1.3364	1,265.2600	1.2653	(5.320)	0	0	0
2016/08/01	R186	03/11/2016	9.10	Call	Bond Future	0.0000	0.0000	4,077.7600	4.0778	100.000	0	0	0
2016/08/01	R186	03/11/2016	9.66	Call	Bond Future	7,087.0100	7.0870	7,171.8600	7.1719	1.197	0	0	0
2016/08/01	R186	03/11/2016	8.96	Put	Bond Future	1,360.6800	1.3607	1,288.9200	1.2889	(5.274)	0	0	0
2016/08/01	R186	03/11/2016	8.97	Call	Bond Future	3,407.6500	3.4076	3,450.7900	3.4508	1.266	0	0	0
2016/08/01	R186	03/11/2016	9.71	Call	Bond Future	7,381.0100	7.3810	7,468.1400	7.4681	1.180	0	0	0
2016/08/01	R186	03/11/2016	9.20	Call	Bond Future	4,529.9800	4.5300	4,588.5200	4.5885	1.292	0	0	1,425
2016/08/01	R186	03/11/2016	8.95	Call	Bond Future	3,316.4900	3.3165	3,358.3000	3.3583	1.261	0	0	0
2016/08/01	R186	03/11/2016	9.40	Call	Bond Future	5,601.7900	5.6018	5,672.8000	5.6728	1.268	0	0	1,425
2016/08/01	R186	03/11/2016	9.66	Put	Bond Future	325.1000	0.3251	295.7100	0.2957	(9.040)	0	0	5,000
2016/08/01	R186	03/11/2016	9.71	Put	Bond Future	289.8500	0.2898	262.7400	0.2627	(9.353)	0	0	5,000
2016/08/01	R186	03/11/2016	9.10	Put	Bond Future	0.0000	0.0000	987.1200	0.9871	100.000	0	0	5,200
2016/08/01	R186	03/11/2016	8.96	Call	Bond Future	3,361.9300	3.3619	3,404.4100	3.4044	1.264	0	0	0
2016/08/01	R186	02/02/2017	8.81	Put	Bond Future	2,709.1600	2.7092	2,633.7600	2.6338	(2.783)	0	0	0
2016/08/01	R186	02/02/2017	9.40	Call	Bond Future	6,046.2200	6.0462	6,110.6700	6.1107	1.066	0	0	0
2016/08/01	R186	02/02/2017			Bond Future	8.7059	113.0825	8.6897	113.1969	(0.187)	0.0000	0.0000	0
2016/08/01	R186	02/02/2017	9.50	Call	Bond Future	6,544.4300	6.5444	6,612.8900	6.6129	1.046	0	0	0
2016/08/01	R186	02/02/2017	8.80	Put	Bond Future	2,740.5700	2.7406	2,664.7500	2.6648	(2.767)	0	0	0
2016/08/01	R186	02/02/2017	8.43	Put	Bond Future	4,134.1700	4.1342	4,043.4100	4.0434	(2.195)	0	0	0
2016/08/01	R186	02/02/2017	8.90	Put	Bond Future	2,437.5700	2.4376	2,366.0600	2.3661	(2.934)	0	0	750

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/01	R186	02/02/2017	8.81	Call	Bond Future	3,438.7700	3.4388	3,477.8600	3.4779	1.137	0	0	0
2016/08/01	R186	02/02/2017	8.79	Call	Bond Future	3,362.1700	3.3622	3,400.4100	3.4004	1.137	0	0	0
2016/08/01	R186	02/02/2017	9.50	Put	Bond Future	1,137.1100	1.1371	1,091.0800	1.0911	(4.048)	0	0	6,500
2016/08/01	R186	02/02/2017	8.80	Call	Bond Future	3,400.3600	3.4004	3,439.0300	3.4390	1.137	0	0	0
2016/08/01	R186	02/02/2017	8.43	Call	Bond Future	2,168.7700	2.1688	2,192.5000	2.1925	1.094	0	0	750
2016/08/01	R186	02/02/2017	8.90	Call	Bond Future	3,792.8700	3.7929	3,835.8500	3.8358	1.133	0	0	0
2016/08/01	R186	02/02/2017	9.40	Put	Bond Future	1,300.1100	1.3001	1,250.0700	1.2501	(3.849)	0	0	750
2016/08/01	R186	02/02/2017	8.79	Put	Bond Future	2,772.2500	2.7723	2,696.0000	2.6960	(2.750)	0	0	0
2016/08/01	R186	04/05/2017			Bond Future	8.7205	115.4169	8.7037	115.5330	(0.193)	0.0000	0.0000	0
2016/08/01	R186	04/05/2017	8.89	Put	Bond Future	3,125.7200	3.1257	3,055.9800	3.0560	(2.231)	0	0	0
2016/08/01	R186	04/05/2017	8.91	Put	Bond Future	3,065.1100	3.0651	2,996.0800	2.9961	(2.252)	0	0	0
2016/08/01	R186	04/05/2017	8.90	Put	Bond Future	3,095.3000	3.0953	3,025.9200	3.0259	(2.241)	0	0	0
2016/08/01	R186	04/05/2017	8.91	Call	Bond Future	4,364.0000	4.3640	4,411.0800	4.4111	1.079	0	0	0
2016/08/01	R186	04/05/2017	8.89	Call	Bond Future	4,288.5200	4.2885	4,334.8900	4.3349	1.081	0	0	0
2016/08/01	R186	04/05/2017	8.90	Call	Bond Future	4,326.1700	4.3262	4,372.9000	4.3729	1.080	0	0	0
2016/08/01	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R197	04/08/2016			Bond Future	299.0786	299.0786	299.0479	299.0479	(0.010)	0.0000	0.0000	1,432
2016/08/01	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R197	04/08/2016	293.98	Call	Bond Future	5,098.6300	5.0986	5,067.9500	5.0680	(0.602)	0	0	0
2016/08/01	R197	04/08/2016	293.96	Call	Bond Future	5,118.6300	5.1186	5,087.9500	5.0880	(0.599)	0	0	0
2016/08/01	R197	04/08/2016	293.97	Call	Bond Future	5,108.6300	5.1086	5,077.9500	5.0780	(0.601)	0	0	0
2016/08/01	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R197	03/11/2016	303.56	Call	Bond Future	1,163.9700	1.1640	1,129.4600	1.1295	(2.965)	0	0	0
2016/08/01	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R197	03/11/2016			Bond Future	304.7240	304.7240	304.6895	304.6895	(0.011)	0.0000	0.0000	1,589
2016/08/01	R197	03/11/2016	303.57	Call	Bond Future	1,153.9700	1.1540	1,119.4600	1.1195	(2.991)	0	0	0
2016/08/01	R197	03/11/2016	303.58	Call	Bond Future	1,143.9700	1.1440	1,109.4600	1.1095	(3.017)	0	0	0
2016/08/01	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R202	04/08/2016	243.25	Call	Bond Future	5,036.0400	5.0360	4,973.2900	4.9733	(1.246)	0	0	0
2016/08/01	R202	04/08/2016			Bond Future	248.2438	248.2438	248.2194	248.2194	(0.010)	0.0000	0.0000	13,959
2016/08/01	R202	04/08/2016	243.26	Call	Bond Future	5,026.4300	5.0264	4,963.3600	4.9634	(1.255)	0	0	0
2016/08/01	R202	04/08/2016	243.24	Put	Bond Future	41.8700	0.0419	3.8700	0.0039	(90.757)	0	0	0
2016/08/01	R202	04/08/2016	243.26	Put	Bond Future	42.6400	0.0426	4.0000	0.0040	(90.619)	0	0	0
2016/08/01	R202	04/08/2016	243.24	Call	Bond Future	5,045.6600	5.0457	4,983.2300	4.9832	(1.237)	0	0	0
2016/08/01	R202	04/08/2016	243.25	Put	Bond Future	42.2500	0.0422	3.9300	0.0039	(90.698)	0	0	0
2016/08/01	R202	03/11/2016	253.85	Put	Bond Future	920.3000	0.9203	948.1300	0.9481	3.024	0	0	0
2016/08/01	R202	03/11/2016			Bond Future	252.9297	252.9297	252.9019	252.9019	(0.011)	0.0000	0.0000	36,773
2016/08/01	R202	03/11/2016	253.87	Put	Bond Future	940.3000	0.9403	968.1300	0.9681	2.960	0	0	0
2016/08/01	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R202	03/11/2016	253.86	Put	Bond Future	930.3000	0.9303	958.1300	0.9581	2.992	0	0	0
2016/08/01	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R203	04/08/2016	7.26	Call	Bond Future	3.6100	0.0036	0.1900	0.0002	(94.737)	0	0	0
2016/08/01	R203	04/08/2016			Bond Future	7.4946	104.0881	7.5252	104.0562	0.409	0.0000	0.0000	22,647

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/01	R203	04/08/2016	7.24	Call	Bond Future	2.5900	0.0026	0.1000	0.0001	(96.139)	0	0	0
2016/08/01	R203	04/08/2016	7.25	Call	Bond Future	3.0700	0.0031	0.1400	0.0001	(95.440)	0	0	0
2016/08/01	R203	04/08/2016	7.24	Put	Bond Future	268.6000	0.2686	298.0700	0.2981	10.972	0	0	0
2016/08/01	R203	04/08/2016	7.26	Put	Bond Future	248.6800	0.2487	277.2200	0.2772	11.477	0	0	0
2016/08/01	R203	04/08/2016	7.25	Put	Bond Future	258.6100	0.2586	287.6400	0.2876	11.225	0	0	0
2016/08/01	R203	03/11/2016	8.86	Call	Bond Future	1,155.6000	1.1556	1,122.0900	1.1221	(2.900)	0	0	0
2016/08/01	R203	03/11/2016			Bond Future	7.4352	101.8750	7.4765	101.8412	0.556	0.0000	0.0000	30,650
2016/08/01	R203	03/11/2016	8.84	Call	Bond Future	1,139.8300	1.1398	1,106.3400	1.1063	(2.938)	0	0	0
2016/08/01	R203	03/11/2016	8.85	Call	Bond Future	1,147.7100	1.1477	1,114.2100	1.1142	(2.919)	0	0	0
2016/08/01	R203	03/11/2016	8.84	Put	Bond Future	3.3600	0.0034	3.5900	0.0036	6.845	0	0	0
2016/08/01	R203	03/11/2016	8.86	Put	Bond Future	3.0900	0.0031	3.3000	0.0033	6.796	0	0	0
2016/08/01	R203	03/11/2016	8.85	Put	Bond Future	3.2200	0.0032	3.4400	0.0034	6.832	0	0	0
2016/08/01	R203	02/02/2017	7.70	Call	Bond Future	361.8600	0.3619	335.3200	0.3353	(7.334)	0	0	0
2016/08/01	R203	02/02/2017	7.71	Put	Bond Future	90.3100	0.0903	99.7900	0.0998	10.497	0	0	0
2016/08/01	R203	02/02/2017			Bond Future	7.2345	103.8783	7.2968	103.8421	0.860	0.0000	0.0000	0
2016/08/01	R203	02/02/2017	7.71	Call	Bond Future	365.9500	0.3659	339.2700	0.3393	(7.291)	0	0	0
2016/08/01	R203	02/02/2017	7.72	Call	Bond Future	370.3200	0.3703	343.5200	0.3435	(7.237)	0	0	0
2016/08/01	R203	02/02/2017	7.70	Put	Bond Future	92.0000	0.0920	101.6200	0.1016	10.457	0	0	0
2016/08/01	R203	02/02/2017	7.72	Put	Bond Future	88.8900	0.0889	98.2500	0.0982	10.530	0	0	0
2016/08/01	R203	04/05/2017	6.91	Call	Bond Future	265.1100	0.2651	238.1100	0.2381	(10.184)	0	0	0
2016/08/01	R203	04/05/2017	6.92	Put	Bond Future	60.9100	0.0609	71.3700	0.0714	17.173	0	0	0
2016/08/01	R203	04/05/2017			Bond Future	6.3308	101.8462	6.4376	101.8087	1.687	0.0000	0.0000	0
2016/08/01	R203	04/05/2017	6.92	Call	Bond Future	267.9300	0.2679	240.8200	0.2408	(10.118)	0	0	0
2016/08/01	R203	04/05/2017	6.93	Call	Bond Future	270.4700	0.2705	243.2300	0.2432	(10.071)	0	0	0
2016/08/01	R203	04/05/2017	6.91	Put	Bond Future	61.6000	0.0616	72.1700	0.0722	17.159	0	0	0
2016/08/01	R203	04/05/2017	6.93	Put	Bond Future	59.9400	0.0599	70.2700	0.0703	17.234	0	0	0
2016/08/01	R204	04/08/2016			Bond Future	7.7268	101.6578	7.7467	101.6154	0.258	0.0000	0.0000	15,866
2016/08/01	R204	04/08/2016	7.74	Put	Bond Future	121.5600	0.1216	102.8800	0.1029	(15.367)	0	0	0
2016/08/01	R204	04/08/2016	7.76	Put	Bond Future	102.8400	0.1028	82.1500	0.0821	(20.119)	0	0	0
2016/08/01	R204	04/08/2016	7.74	Call	Bond Future	149.6200	0.1496	88.5200	0.0885	(40.837)	0	0	0
2016/08/01	R204	04/08/2016	7.75	Put	Bond Future	111.9100	0.1119	92.1200	0.0921	(17.684)	0	0	0
2016/08/01	R204	04/08/2016	7.75	Call	Bond Future	161.2800	0.1613	99.0700	0.0991	(38.573)	0	0	0
2016/08/01	R204	04/08/2016	7.76	Call	Bond Future	173.5200	0.1735	110.4100	0.1104	(36.370)	0	0	0
2016/08/01	R204	03/11/2016			Bond Future	7.7270	103.5704	7.7500	103.5260	0.298	0.0000	0.0000	28,716
2016/08/01	R204	03/11/2016	9.21	Put	Bond Future	7.1600	0.0072	7.0500	0.0071	(1.536)	0	0	0
2016/08/01	R204	03/11/2016	9.23	Put	Bond Future	6.6000	0.0066	6.4800	0.0065	(1.818)	0	0	0
2016/08/01	R204	03/11/2016	9.22	Put	Bond Future	6.8700	0.0069	6.7600	0.0068	(1.601)	0	0	0
2016/08/01	R204	03/11/2016	9.22	Call	Bond Future	2,832.6100	2.8326	2,788.1200	2.7881	(1.571)	0	0	0
2016/08/01	R204	03/11/2016	9.21	Call	Bond Future	2,814.3100	2.8143	2,769.8200	2.7698	(1.581)	0	0	0
2016/08/01	R204	03/11/2016	9.23	Call	Bond Future	2,850.9200	2.8509	2,806.4200	2.8064	(1.561)	0	0	0
2016/08/01	R204	02/02/2017	8.28	Call	Bond Future	1,250.8100	1.2508	1,212.0300	1.2120	(3.100)	0	0	0
2016/08/01	R204	02/02/2017			Bond Future	7.6928	101.5656	7.7202	101.5186	0.356	0.0000	0.0000	0
2016/08/01	R204	02/02/2017	8.29	Call	Bond Future	1,263.5500	1.2636	1,224.6300	1.2246	(3.080)	0	0	0
2016/08/01	R204	02/02/2017	8.30	Call	Bond Future	1,276.5700	1.2766	1,237.5200	1.2375	(3.059)	0	0	0
2016/08/01	R204	02/02/2017	8.28	Put	Bond Future	248.8400	0.2488	257.1000	0.2571	3.319	0	0	0
2016/08/01	R204	02/02/2017	8.30	Put	Bond Future	240.7100	0.2407	248.7000	0.2487	3.319	0	0	0
2016/08/01	R204	02/02/2017	8.29	Put	Bond Future	244.6300	0.2446	252.7500	0.2527	3.319	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/01	R204	04/05/2017	7.90	Put	Bond Future	446.6500	0.4466	462.2000	0.4622	3.481	0	0	0
2016/08/01	R204	04/05/2017			Bond Future	7.5852	103.6621	7.6176	103.6134	0.427	0.0000	0.0000	0
2016/08/01	R204	04/05/2017	7.92	Put	Bond Future	435.7900	0.4358	451.0100	0.4510	3.493	0	0	0
2016/08/01	R204	04/05/2017	7.90	Call	Bond Future	918.6900	0.9187	885.5700	0.8856	(3.605)	0	0	0
2016/08/01	R204	04/05/2017	7.91	Put	Bond Future	441.1900	0.4412	456.5800	0.4566	3.488	0	0	0
2016/08/01	R204	04/05/2017	7.91	Call	Bond Future	928.1800	0.9282	894.9000	0.8949	(3.586)	0	0	0
2016/08/01	R204	04/05/2017	7.92	Call	Bond Future	937.7200	0.9377	904.2700	0.9043	(3.567)	0	0	0
2016/08/01	R207	04/08/2016			Bond Future	7.9472	98.4461	7.9520	98.4324	0.059	0.0000	0.0000	30,588
2016/08/01	R207	04/08/2016	7.99	Put	Bond Future	140.6300	0.1406	90.6100	0.0906	(35.569)	0	0	0
2016/08/01	R207	04/08/2016	8.01	Put	Bond Future	118.7900	0.1188	70.6800	0.0707	(40.500)	0	0	0
2016/08/01	R207	04/08/2016	8.00	Put	Bond Future	129.3900	0.1294	80.2000	0.0802	(38.017)	0	0	0
2016/08/01	R207	04/08/2016	8.01	Call	Bond Future	301.5100	0.3015	239.6700	0.2397	(20.510)	0	0	0
2016/08/01	R207	04/08/2016	7.99	Call	Bond Future	265.1700	0.2652	201.4200	0.2014	(24.041)	0	0	0
2016/08/01	R207	04/08/2016	8.00	Call	Bond Future	283.0200	0.2830	220.1000	0.2201	(22.232)	0	0	0
2016/08/01	R207	03/11/2016			Bond Future	7.9627	100.2983	7.9682	100.2832	0.069	0.0000	0.0000	63,799
2016/08/01	R207	03/11/2016	7.94	Call	Bond Future	697.7900	0.6978	679.0800	0.6791	(2.681)	0	0	0
2016/08/01	R207	03/11/2016	7.93	Put	Bond Future	773.8000	0.7738	770.2700	0.7703	(0.456)	0	0	0
2016/08/01	R207	03/11/2016	7.95	Put	Bond Future	746.1200	0.7461	742.4000	0.7424	(0.499)	0	0	0
2016/08/01	R207	03/11/2016	7.94	Put	Bond Future	759.7700	0.7598	756.1500	0.7561	(0.476)	0	0	0
2016/08/01	R207	03/11/2016	7.95	Call	Bond Future	711.4900	0.7115	692.6800	0.6927	(2.644)	0	0	0
2016/08/01	R207	03/11/2016	7.93	Call	Bond Future	684.4600	0.6845	665.8400	0.6658	(2.720)	0	0	0
2016/08/01	R207	02/02/2017	9.24	Call	Bond Future	3,312.6700	3.3127	3,293.7000	3.2937	(0.573)	0	0	0
2016/08/01	R207	02/02/2017			Bond Future	7.9593	98.6275	7.9661	98.6103	0.085	0.0000	0.0000	0
2016/08/01	R207	02/02/2017	8.91	Call	Bond Future	2,601.9300	2.6019	2,582.6700	2.5827	(0.740)	0	0	62
2016/08/01	R207	02/02/2017	9.22	Call	Bond Future	3,268.4100	3.2684	3,249.4200	3.2494	(0.581)	0	0	0
2016/08/01	R207	02/02/2017	9.23	Call	Bond Future	3,290.5300	3.2905	3,271.5400	3.2715	(0.577)	0	0	0
2016/08/01	R207	02/02/2017	8.91	Put	Bond Future	218.8100	0.2188	216.6800	0.2167	(0.973)	0	0	0
2016/08/01	R207	02/02/2017	9.22	Put	Bond Future	123.7000	0.1237	121.8400	0.1218	(1.504)	0	0	0
2016/08/01	R207	02/02/2017	9.24	Put	Bond Future	119.0900	0.1191	117.2500	0.1172	(1.545)	0	0	0
2016/08/01	R207	02/02/2017	9.23	Put	Bond Future	121.3800	0.1214	119.5200	0.1195	(1.532)	0	0	0
2016/08/01	R207	04/05/2017	8.21	Put	Bond Future	777.4100	0.7774	778.9800	0.7790	0.202	0	0	0
2016/08/01	R207	04/05/2017			Bond Future	7.9246	100.6634	7.9323	100.6453	0.097	0.0000	0.0000	0
2016/08/01	R207	04/05/2017	8.22	Call	Bond Future	1,460.8600	1.4609	1,444.2600	1.4443	(1.136)	0	0	0
2016/08/01	R207	04/05/2017	8.20	Call	Bond Future	1,432.1800	1.4322	1,415.6700	1.4157	(1.153)	0	0	0
2016/08/01	R207	04/05/2017	8.21	Call	Bond Future	1,446.6600	1.4467	1,430.1000	1.4301	(1.145)	0	0	0
2016/08/01	R207	04/05/2017	8.20	Put	Bond Future	786.2900	0.7863	787.9100	0.7879	0.206	0	0	0
2016/08/01	R207	04/05/2017	8.22	Put	Bond Future	768.2700	0.7683	769.8000	0.7698	0.199	0	0	0
2016/08/01	R208	04/08/2016	8.01	Put	Bond Future	478.3700	0.4784	416.1000	0.4161	(13.017)	0	0	0
2016/08/01	R208	04/08/2016			Bond Future	8.1076	97.2572	8.1072	97.2586	(0.005)	0.0000	0.0000	31,609
2016/08/01	R208	04/08/2016	8.00	Put	Bond Future	504.9900	0.5050	445.4800	0.4455	(11.784)	0	0	0
2016/08/01	R208	04/08/2016	7.99	Call	Bond Future	97.8100	0.0978	42.6200	0.0426	(56.426)	0	0	0
2016/08/01	R208	04/08/2016	8.00	Call	Bond Future	107.5100	0.1075	49.4400	0.0494	(54.014)	0	0	0
2016/08/01	R208	04/08/2016	8.01	Call	Bond Future	117.9200	0.1179	57.0900	0.0571	(51.586)	0	0	0
2016/08/01	R208	04/08/2016	7.99	Put	Bond Future	532.3300	0.5323	475.7000	0.4757	(10.638)	0	0	0
2016/08/01	R208	03/11/2016	9.59	Put	Bond Future	24.9700	0.0250	22.6500	0.0227	(9.291)	0	0	0
2016/08/01	R208	03/11/2016			Bond Future	8.1339	95.6845	8.1338	95.6849	(0.001)	0.0000	0.0000	40,058

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/01	R208	03/11/2016	9.58	Put	Bond Future	25.8700	0.0259	23.4800	0.0235	(9.239)	0	0	0
2016/08/01	R208	03/11/2016	9.57	Call	Bond Future	4,925.2500	4.9252	4,923.1500	4.9231	(0.043)	0	0	0
2016/08/01	R208	03/11/2016	9.58	Call	Bond Future	4,957.3500	4.9574	4,955.3100	4.9553	(0.041)	0	0	0
2016/08/01	R208	03/11/2016	9.59	Call	Bond Future	4,989.4500	4.9894	4,987.4800	4.9875	(0.039)	0	0	0
2016/08/01	R208	03/11/2016	9.57	Put	Bond Future	26.7900	0.0268	24.3400	0.0243	(9.145)	0	0	0
2016/08/01	R208	02/02/2017			Bond Future	8.1473	97.5662	8.1476	97.5648	0.005	0.0000	0.0000	0
2016/08/01	R208	02/02/2017	8.64	Call	Bond Future	2,301.0600	2.3011	2,290.7400	2.2907	(0.448)	0	0	0
2016/08/01	R208	02/02/2017	8.63	Put	Bond Future	674.2100	0.6742	665.1900	0.6652	(1.338)	0	0	0
2016/08/01	R208	02/02/2017	8.65	Put	Bond Future	654.5900	0.6546	645.6400	0.6456	(1.367)	0	0	0
2016/08/01	R208	02/02/2017	8.64	Put	Bond Future	664.4600	0.6645	655.4800	0.6555	(1.351)	0	0	0
2016/08/01	R208	02/02/2017	8.65	Call	Bond Future	2,324.0500	2.3241	2,313.7600	2.3138	(0.443)	0	0	0
2016/08/01	R208	02/02/2017	8.63	Call	Bond Future	2,277.9400	2.2779	2,267.5800	2.2676	(0.455)	0	0	0
2016/08/01	R208	04/05/2017	8.39	Call	Bond Future	1,970.8000	1.9708	1,961.5700	1.9616	(0.468)	0	0	0
2016/08/01	R208	04/05/2017			Bond Future	8.1316	96.1751	8.1322	96.1731	0.008	0.0000	0.0000	0
2016/08/01	R208	04/05/2017	8.37	Call	Bond Future	1,933.2300	1.9332	1,924.0000	1.9240	(0.477)	0	0	0
2016/08/01	R208	04/05/2017	8.38	Call	Bond Future	1,951.9700	1.9520	1,942.7400	1.9427	(0.473)	0	0	0
2016/08/01	R208	04/05/2017	8.37	Put	Bond Future	1,176.1100	1.1761	1,168.8900	1.1689	(0.614)	0	0	0
2016/08/01	R208	04/05/2017	8.39	Put	Bond Future	1,150.5000	1.1505	1,143.2800	1.1433	(0.628)	0	0	0
2016/08/01	R208	04/05/2017	8.38	Put	Bond Future	1,163.2500	1.1633	1,156.0300	1.1560	(0.621)	0	0	0
2016/08/01	R209	04/08/2016	9.26	Call	Bond Future	866.8500	0.8669	766.6100	0.7666	(11.564)	0	0	0
2016/08/01	R209	04/08/2016	9.70	Put	Bond Future	3.4100	0.0034	0.0500	0.0001	(98.534)	0	0	250
2016/08/01	R209	04/08/2016			Bond Future	9.1878	75.7428	9.1774	75.8178	(0.114)	0.0000	0.0000	25,457
2016/08/01	R209	04/08/2016	9.24	Call	Bond Future	778.6500	0.7786	667.9500	0.6680	(14.217)	0	0	0
2016/08/01	R209	04/08/2016	9.60	Put	Bond Future	12.7200	0.0127	0.5900	0.0006	(95.362)	0	0	0
2016/08/01	R209	04/08/2016	10.60	Call	Bond Future	9,144.7700	9.1448	9,219.7800	9.2198	0.820	0	0	5,624
2016/08/01	R209	04/08/2016	9.40	Put	Bond Future	111.1200	0.1111	27.0200	0.0270	(75.684)	0	0	0
2016/08/01	R209	04/08/2016	9.70	Call	Bond Future	3,538.6600	3.5387	3,610.3100	3.6103	2.025	0	0	0
2016/08/01	R209	04/08/2016	10.29	Call	Bond Future	7,294.0200	7.2940	7,369.0300	7.3690	1.028	0	0	0
2016/08/01	R209	04/08/2016	9.25	Call	Bond Future	822.0400	0.8220	716.4000	0.7164	(12.851)	0	0	0
2016/08/01	R209	04/08/2016	9.24	Put	Bond Future	406.2600	0.4063	220.5500	0.2205	(45.712)	0	0	0
2016/08/01	R209	04/08/2016	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R209	04/08/2016	9.40	Call	Bond Future	1,607.9100	1.6079	1,598.8200	1.5988	(0.565)	0	0	250
2016/08/01	R209	04/08/2016	9.26	Put	Bond Future	352.4600	0.3525	177.2100	0.1772	(49.722)	0	0	0
2016/08/01	R209	04/08/2016	9.60	Call	Bond Future	2,878.3900	2.8784	2,941.2700	2.9413	2.185	0	0	5,624
2016/08/01	R209	04/08/2016	9.25	Put	Bond Future	378.6000	0.3786	197.9500	0.1980	(47.715)	0	0	0
2016/08/01	R209	04/08/2016	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	250
2016/08/01	R209	03/11/2016	10.26	Call	Bond Future	7,181.4300	7.1814	7,230.6600	7.2307	0.686	0	0	0
2016/08/01	R209	03/11/2016			Bond Future	9.2252	74.0173	9.2145	74.0930	(0.115)	0.0000	0.0000	35,701
2016/08/01	R209	03/11/2016	10.24	Call	Bond Future	7,074.4200	7.0744	7,122.8600	7.1229	0.685	0	0	0
2016/08/01	R209	03/11/2016	10.25	Call	Bond Future	7,128.2300	7.1282	7,177.0500	7.1771	0.685	0	0	0
2016/08/01	R209	03/11/2016	10.24	Put	Bond Future	366.9700	0.3670	339.7200	0.3397	(7.426)	0	0	0
2016/08/01	R209	03/11/2016	10.25	Put	Bond Future	359.4300	0.3594	332.5600	0.3326	(7.476)	0	0	5,000
2016/08/01	R209	03/11/2016	10.26	Put	Bond Future	351.3800	0.3514	324.9200	0.3249	(7.530)	0	0	0
2016/08/01	R209	02/02/2017	9.55	Put	Bond Future	2,301.2000	2.3012	2,247.6600	2.2477	(2.327)	0	0	0
2016/08/01	R209	02/02/2017			Bond Future	9.2580	75.4729	9.2473	75.5488	(0.116)	0.0000	0.0000	0
2016/08/01	R209	02/02/2017	9.54	Put	Bond Future	2,328.2300	2.3282	2,274.3900	2.2744	(2.312)	0	0	0
2016/08/01	R209	02/02/2017	9.55	Call	Bond Future	4,318.5200	4.3185	4,340.8100	4.3408	0.516	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/01	R209	02/02/2017	9.53	Call	Bond Future	4,237.1500	4.2371	4,258.8600	4.2589	0.512	0	0	0
2016/08/01	R209	02/02/2017	9.54	Call	Bond Future	4,277.8600	4.2779	4,299.8500	4.2999	0.514	0	0	0
2016/08/01	R209	02/02/2017	9.53	Put	Bond Future	2,355.3000	2.3553	2,301.1800	2.3012	(2.298)	0	0	0
2016/08/01	R209	04/05/2017	9.48	Put	Bond Future	3,296.6800	3.2967	3,243.6100	3.2436	(1.610)	0	0	0
2016/08/01	R209	04/05/2017			Bond Future	9.2811	73.8782	9.2701	73.9552	(0.118)	0.0000	0.0000	0
2016/08/01	R209	04/05/2017	9.47	Put	Bond Future	3,327.9300	3.3279	3,274.6200	3.2746	(1.602)	0	0	0
2016/08/01	R209	04/05/2017	9.46	Call	Bond Future	4,597.6100	4.5976	4,620.9900	4.6210	0.509	0	0	0
2016/08/01	R209	04/05/2017	9.47	Call	Bond Future	4,634.6800	4.6347	4,658.2900	4.6583	0.509	0	0	0
2016/08/01	R209	04/05/2017	9.48	Call	Bond Future	4,671.6300	4.6716	4,695.4800	4.6955	0.511	0	0	0
2016/08/01	R209	04/05/2017	9.46	Put	Bond Future	3,359.1600	3.3592	3,305.6200	3.3056	(1.594)	0	0	0
2016/08/01	R210	04/08/2016			Bond Future	187.6478	187.6478	187.6290	187.6290	(0.010)	0.0000	0.0000	388
2016/08/01	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R210	04/08/2016	181.50	Call	Bond Future	6,147.8000	6.1478	6,129.0100	6.1290	(0.306)	0	0	0
2016/08/01	R210	04/08/2016	181.52	Call	Bond Future	6,127.8000	6.1278	6,109.0100	6.1090	(0.307)	0	0	0
2016/08/01	R210	04/08/2016	181.51	Call	Bond Future	6,137.8000	6.1378	6,119.0100	6.1190	(0.306)	0	0	0
2016/08/01	R210	03/11/2016			Bond Future	188.9128	188.9128	188.8977	188.8977	(0.008)	0.0000	0.0000	2,269
2016/08/01	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	2.2900	0.0023	100.000	0	0	0
2016/08/01	R210	03/11/2016	188.92	Put	Bond Future	7.2500	0.0073	22.2900	0.0223	207.448	0	0	0
2016/08/01	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	12.2900	0.0123	100.000	0	0	0
2016/08/01	R210	03/11/2016	188.90	Call	Bond Future	12.7500	0.0127	0.0000	0.0000	(100.000)	0	0	0
2016/08/01	R210	03/11/2016	188.91	Call	Bond Future	2.7500	0.0028	0.0000	0.0000	(100.000)	0	0	0
2016/08/01	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R211	04/08/2016			Bond Future	139.9055	139.9055	139.8904	139.8904	(0.011)	0.0000	0.0000	22
2016/08/01	R211	04/08/2016	137.09	Call	Bond Future	2,815.5300	2.8155	2,800.4400	2.8004	(0.536)	0	0	0
2016/08/01	R211	04/08/2016	137.07	Call	Bond Future	2,835.5300	2.8355	2,820.4400	2.8204	(0.532)	0	0	0
2016/08/01	R211	04/08/2016	137.08	Call	Bond Future	2,825.5300	2.8255	2,810.4400	2.8104	(0.534)	0	0	0
2016/08/01	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R211	03/11/2016	141.75	Call	Bond Future	796.3400	0.7963	779.4000	0.7794	(2.127)	0	0	0
2016/08/01	R211	03/11/2016			Bond Future	142.5463	142.5463	142.5294	142.5294	(0.012)	0.0000	0.0000	56
2016/08/01	R211	03/11/2016	141.76	Call	Bond Future	786.3400	0.7863	769.4000	0.7694	(2.154)	0	0	0
2016/08/01	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R211	03/11/2016	141.74	Call	Bond Future	806.3400	0.8063	789.4000	0.7894	(2.101)	0	0	0
2016/08/01	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R212	04/08/2016	142.43	Call	Bond Future	3,934.2800	3.9343	3,919.1800	3.9192	(0.384)	0	0	0
2016/08/01	R212	04/08/2016			Bond Future	146.3643	146.3643	146.3492	146.3492	(0.010)	0.0000	0.0000	3,989
2016/08/01	R212	04/08/2016	142.44	Call	Bond Future	3,924.2800	3.9243	3,909.1800	3.9092	(0.385)	0	0	0
2016/08/01	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R212	04/08/2016	142.42	Call	Bond Future	3,944.2800	3.9443	3,929.1800	3.9292	(0.383)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/01	R212	03/11/2016			Bond Future	149.1270	149.1270	149.1100	149.1100	(0.011)	0.0000	0.0000	4,169
2016/08/01	R212	03/11/2016	148.11	Call	Bond Future	1,017.0500	1.0170	1,000.0200	1.0000	(1.674)	0	0	0
2016/08/01	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R212	03/11/2016	148.12	Call	Bond Future	1,007.0500	1.0070	990.0200	0.9900	(1.691)	0	0	0
2016/08/01	R212	03/11/2016	148.10	Call	Bond Future	1,027.0500	1.0270	1,010.0200	1.0100	(1.658)	0	0	0
2016/08/01	R213	04/08/2016			Bond Future	9.0629	86.5973	9.0624	86.6005	(0.005)	0.0000	0.0000	8,547
2016/08/01	R213	04/08/2016	8.99	Put	Bond Future	850.8100	0.8508	700.9900	0.7010	(17.609)	0	0	0
2016/08/01	R213	04/08/2016	9.01	Put	Bond Future	761.8800	0.7619	605.3000	0.6053	(20.552)	0	0	0
2016/08/01	R213	04/08/2016	9.00	Put	Bond Future	805.6300	0.8056	652.2000	0.6522	(19.045)	0	0	0
2016/08/01	R213	04/08/2016	9.01	Call	Bond Future	388.0400	0.3880	234.7000	0.2347	(39.517)	0	0	0
2016/08/01	R213	04/08/2016	8.99	Call	Bond Future	334.9100	0.3349	188.3300	0.1883	(43.767)	0	0	0
2016/08/01	R213	04/08/2016	9.00	Call	Bond Future	360.8000	0.3608	210.6100	0.2106	(41.627)	0	0	0
2016/08/01	R213	03/11/2016			Bond Future	9.1031	84.6761	9.1028	84.6784	(0.004)	0.0000	0.0000	42,560
2016/08/01	R213	03/11/2016	10.18	Put	Bond Future	291.8700	0.2919	275.5300	0.2755	(5.598)	0	0	0
2016/08/01	R213	03/11/2016	10.20	Put	Bond Future	279.2900	0.2793	263.3800	0.2634	(5.697)	0	0	0
2016/08/01	R213	03/11/2016	10.18	Call	Bond Future	7,347.6200	7.3476	7,333.5800	7.3336	(0.191)	0	0	0
2016/08/01	R213	03/11/2016	10.19	Put	Bond Future	285.4800	0.2855	269.3600	0.2694	(5.647)	0	0	0
2016/08/01	R213	03/11/2016	10.19	Call	Bond Future	7,402.7200	7.4027	7,388.9000	7.3889	(0.187)	0	0	0
2016/08/01	R213	03/11/2016	10.20	Call	Bond Future	7,457.9400	7.4579	7,444.3300	7.4443	(0.182)	0	0	0
2016/08/01	R213	02/02/2017	9.40	Call	Bond Future	4,092.6800	4.0927	4,068.8100	4.0688	(0.583)	0	0	0
2016/08/01	R213	02/02/2017	9.42	Call	Bond Future	4,173.0100	4.1730	4,149.2300	4.1492	(0.570)	0	0	0
2016/08/01	R213	02/02/2017			Bond Future	9.1395	86.3411	9.1393	86.3420	(0.001)	0.0000	0.0000	0
2016/08/01	R213	02/02/2017	9.41	Call	Bond Future	4,132.8800	4.1329	4,109.0500	4.1090	(0.577)	0	0	0
2016/08/01	R213	02/02/2017	9.40	Put	Bond Future	2,324.0500	2.3241	2,299.2900	2.2993	(1.065)	0	0	0
2016/08/01	R213	02/02/2017	9.42	Put	Bond Future	2,270.7800	2.2708	2,246.1100	2.2461	(1.086)	0	0	0
2016/08/01	R213	02/02/2017	9.41	Put	Bond Future	2,297.4100	2.2974	2,272.6900	2.2727	(1.076)	0	0	0
2016/08/01	R213	04/05/2017			Bond Future	9.1614	84.5682	9.1613	84.5685	(0.001)	0.0000	0.0000	0
2016/08/01	R213	04/05/2017	9.35	Put	Bond Future	3,231.3100	3.2313	3,210.7000	3.2107	(0.638)	0	0	0
2016/08/01	R213	04/05/2017	9.37	Put	Bond Future	3,173.2800	3.1733	3,152.7000	3.1527	(0.649)	0	0	0
2016/08/01	R213	04/05/2017	9.35	Call	Bond Future	4,505.0000	4.5050	4,484.7300	4.4847	(0.450)	0	0	0
2016/08/01	R213	04/05/2017	9.36	Put	Bond Future	3,202.3300	3.2023	3,181.7400	3.1817	(0.643)	0	0	0
2016/08/01	R213	04/05/2017	9.36	Call	Bond Future	4,542.7900	4.5428	4,522.5400	4.5225	(0.446)	0	0	0
2016/08/01	R213	04/05/2017	9.37	Call	Bond Future	4,580.4400	4.5804	4,560.2000	4.5602	(0.442)	0	0	0
2016/08/01	R214	04/08/2016	9.24	Call	Bond Future	506.9400	0.5069	366.5400	0.3665	(27.696)	0	0	0
2016/08/01	R214	04/08/2016	9.25	Put	Bond Future	674.1600	0.6742	456.0500	0.4560	(32.353)	0	0	0
2016/08/01	R214	04/08/2016	11.30	Call	Bond Future	12,987.3500	12.9873	13,065.8800	13.0659	0.605	0	0	5,610
2016/08/01	R214	04/08/2016			Bond Future	9.2677	76.2381	9.2572	76.3166	(0.113)	0.0000	0.0000	9,302
2016/08/01	R214	04/08/2016	8.55	Put	Bond Future	5,727.8200	5.7278	5,649.2500	5.6492	(1.372)	0	0	0
2016/08/01	R214	04/08/2016	9.30	Call	Bond Future	733.4300	0.7334	607.0600	0.6071	(17.230)	0	0	1,300
2016/08/01	R214	04/08/2016	9.25	Call	Bond Future	541.1500	0.5412	401.5700	0.4016	(25.793)	0	0	0
2016/08/01	R214	04/08/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R214	04/08/2016	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/01	R214	04/08/2016	9.26	Call	Bond Future	576.7800	0.5768	438.6500	0.4387	(23.948)	0	0	0
2016/08/01	R214	04/08/2016	8.55	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	1,300

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/01	R214	04/08/2016	9.30	Put	Bond Future	491.4900	0.4915	286.5900	0.2866	(41.690)	0	0	0
2016/08/01	R214	04/08/2016	9.24	Put	Bond Future	715.3200	0.7153	496.3900	0.4964	(30.606)	0	0	0
2016/08/01	R214	04/08/2016	10.30	Call	Bond Future	7,126.5200	7.1265	7,205.0500	7.2050	1.102	0	0	5,610
2016/08/01	R214	04/08/2016	9.26	Put	Bond Future	634.5500	0.6345	417.8900	0.4179	(34.144)	0	0	0
2016/08/01	R214	03/11/2016	10.35	Put	Bond Future	370.5200	0.3705	342.7100	0.3427	(7.506)	0	0	0
2016/08/01	R214	03/11/2016			Bond Future	9.3056	74.3757	9.2950	74.4548	(0.114)	0.0000	0.0000	29,284
2016/08/01	R214	03/11/2016	10.34	Put	Bond Future	378.1700	0.3782	349.9900	0.3500	(7.452)	0	0	0
2016/08/01	R214	03/11/2016	10.35	Call	Bond Future	7,524.5200	7.5245	7,575.8500	7.5759	0.682	0	0	0
2016/08/01	R214	03/11/2016	10.33	Call	Bond Future	7,414.0200	7.4140	7,464.5900	7.4646	0.682	0	0	0
2016/08/01	R214	03/11/2016	10.34	Call	Bond Future	7,469.2500	7.4692	7,520.2100	7.5202	0.682	0	0	0
2016/08/01	R214	03/11/2016	10.33	Put	Bond Future	385.9700	0.3860	357.4000	0.3574	(7.402)	0	0	0
2016/08/01	R214	02/02/2017			Bond Future	9.3403	75.8382	9.3296	75.9175	(0.115)	0.0000	0.0000	0
2016/08/01	R214	02/02/2017	9.67	Call	Bond Future	4,734.5900	4.7346	4,758.5300	4.7585	0.506	0	0	0
2016/08/01	R214	02/02/2017	9.66	Put	Bond Future	2,387.1600	2.3872	2,331.4700	2.3315	(2.333)	0	0	0
2016/08/01	R214	02/02/2017	9.68	Put	Bond Future	2,333.1400	2.3331	2,278.0600	2.2781	(2.361)	0	0	0
2016/08/01	R214	02/02/2017	9.67	Put	Bond Future	2,359.9200	2.3599	2,304.5400	2.3045	(2.347)	0	0	0
2016/08/01	R214	02/02/2017	9.68	Call	Bond Future	4,777.8700	4.7779	4,802.1100	4.8021	0.507	0	0	0
2016/08/01	R214	02/02/2017	9.66	Call	Bond Future	4,691.6700	4.6917	4,715.3000	4.7153	0.504	0	0	0
2016/08/01	R214	04/05/2017	9.58	Put	Bond Future	3,455.2400	3.4552	3,399.8500	3.3999	(1.603)	0	0	0
2016/08/01	R214	04/05/2017			Bond Future	9.3630	74.1024	9.3521	74.1829	(0.117)	0.0000	0.0000	0
2016/08/01	R214	04/05/2017	9.57	Put	Bond Future	3,486.1900	3.4862	3,430.5600	3.4306	(1.596)	0	0	0
2016/08/01	R214	04/05/2017	9.58	Call	Bond Future	5,025.5400	5.0255	5,050.6400	5.0506	0.499	0	0	0
2016/08/01	R214	04/05/2017	9.56	Call	Bond Future	4,945.5300	4.9455	4,970.1600	4.9702	0.498	0	0	0
2016/08/01	R214	04/05/2017	9.57	Call	Bond Future	4,985.3500	4.9854	5,010.2100	5.0102	0.499	0	0	0
2016/08/01	R214	04/05/2017	9.56	Put	Bond Future	3,517.6300	3.5176	3,461.7700	3.4618	(1.588)	0	0	0
2016/08/01	R248	04/08/2016			Bond Future	9.3428	97.8786	9.3223	98.0751	(0.219)	0.0000	0.0000	52,263
2016/08/01	R248	04/08/2016	9.25	Call	Bond Future	438.0100	0.4380	289.0700	0.2891	(34.004)	0	0	0
2016/08/01	R248	04/08/2016	9.24	Put	Bond Future	1,400.2300	1.4002	1,056.7000	1.0567	(24.534)	0	0	0
2016/08/01	R248	04/08/2016	9.26	Put	Bond Future	1,269.4000	1.2694	922.7900	0.9228	(27.305)	0	0	0
2016/08/01	R248	04/08/2016	9.25	Put	Bond Future	1,333.9100	1.3339	988.5100	0.9885	(25.894)	0	0	0
2016/08/01	R248	04/08/2016	9.26	Call	Bond Future	470.7300	0.4707	320.5800	0.3206	(31.897)	0	0	0
2016/08/01	R248	04/08/2016	9.24	Call	Bond Future	406.9200	0.4069	259.8500	0.2598	(36.142)	0	0	0
2016/08/01	R248	03/11/2016	10.38	Call	Bond Future	9,290.8200	9.2908	9,435.4200	9.4354	1.556	0	0	0
2016/08/01	R248	03/11/2016			Bond Future	9.3828	95.2822	9.3619	95.4812	(0.223)	0.0000	0.0000	61,107
2016/08/01	R248	03/11/2016	10.39	Call	Bond Future	9,359.2000	9.3592	9,504.5100	9.5045	1.553	0	0	0
2016/08/01	R248	03/11/2016	10.37	Put	Bond Future	619.1700	0.6192	564.1000	0.5641	(8.894)	0	0	0
2016/08/01	R248	03/11/2016	10.39	Put	Bond Future	596.4300	0.5964	542.7800	0.5428	(8.995)	0	0	0
2016/08/01	R248	03/11/2016	10.37	Call	Bond Future	9,222.3700	9.2224	9,366.2600	9.3663	1.560	0	0	0
2016/08/01	R248	03/11/2016	10.38	Put	Bond Future	607.7600	0.6078	553.4000	0.5534	(8.944)	0	0	0
2016/08/01	R248	02/02/2017	9.76	Put	Bond Future	3,166.5700	3.1666	3,057.8100	3.0578	(3.435)	0	0	0
2016/08/01	R248	02/02/2017	9.78	Put	Bond Future	3,098.4600	3.0985	2,991.0300	2.9910	(3.467)	0	0	0
2016/08/01	R248	02/02/2017			Bond Future	9.4196	97.1558	9.3983	97.3570	(0.226)	0.0000	0.0000	0
2016/08/01	R248	02/02/2017	9.77	Put	Bond Future	3,132.4800	3.1325	3,024.3900	3.0244	(3.451)	0	0	0
2016/08/01	R248	02/02/2017	9.76	Call	Bond Future	6,277.6000	6.2776	6,370.1100	6.3701	1.474	0	0	0
2016/08/01	R248	02/02/2017	9.77	Call	Bond Future	6,332.1300	6.3321	6,425.3100	6.4253	1.472	0	0	0
2016/08/01	R248	02/02/2017	9.78	Call	Bond Future	6,386.5700	6.3866	6,480.4100	6.4804	1.469	0	0	0
2016/08/01	R248	04/05/2017	9.66	Call	Bond Future	6,565.1400	6.5651	6,656.3600	6.6564	1.389	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/01	R248	04/05/2017			Bond Future	9.4443	94.7174	9.4225	94.9222	(0.231)	0.0000	0.0000	0
2016/08/01	R248	04/05/2017	9.67	Call	Bond Future	6,614.4100	6.6144	6,706.1900	6.7062	1.388	0	0	0
2016/08/01	R248	04/05/2017	9.65	Put	Bond Future	4,623.6600	4.6237	4,509.5400	4.5095	(2.468)	0	0	0
2016/08/01	R248	04/05/2017	9.67	Put	Bond Future	4,541.6900	4.5417	4,428.6900	4.4287	(2.488)	0	0	0
2016/08/01	R248	04/05/2017	9.65	Call	Bond Future	6,516.0200	6.5160	6,606.6800	6.6067	1.391	0	0	0
2016/08/01	R248	04/05/2017	9.66	Put	Bond Future	4,582.5200	4.5825	4,468.9600	4.4690	(2.478)	0	0	0

Total **1094757**