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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/08/2016 TO 04/08/2016

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
2016/08/04	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/04	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2025	04/08/2016			Bond Future	127.7139	127.7139	127.6883	127.6883	(0.020)	0.0000	0.0000	0
2016/08/04	2025	04/08/2016	123.86	Call	Bond Future	3,853.9400	3.8539	3,828.3300	3.8283	(0.665)	0	0	0
2016/08/04	2025	04/08/2016	123.87	Call	Bond Future	3,843.9400	3.8439	3,818.3300	3.8183	(0.666)	0	0	0
2016/08/04	2025	04/08/2016	123.85	Call	Bond Future	3,863.9400	3.8639	3,838.3300	3.8383	(0.663)	0	0	0
2016/08/04	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2025	03/11/2016			Bond Future	130.1215	130.1215	130.0930	130.0930	(0.022)	0.0000	0.0000	3,106
2016/08/04	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2025	03/11/2016	129.21	Call	Bond Future	911.4600	0.9115	882.9700	0.8830	(3.126)	0	0	0
2016/08/04	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2025	03/11/2016	129.22	Call	Bond Future	901.4600	0.9015	872.9700	0.8730	(3.160)	0	0	0
2016/08/04	2025	03/11/2016	129.23	Call	Bond Future	891.4600	0.8915	862.9700	0.8630	(3.196)	0	0	0
2016/08/04	2030	04/08/2016	10.17	Call	Bond Future	7,787.6300	7.7876	8,452.8900	8.4529	8.543	0	0	0
2016/08/04	2030	04/08/2016			Bond Future	9.0310	92.2694	8.9400	92.9347	(1.008)	0.0000	0.0000	0
2016/08/04	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2030	03/11/2016			Bond Future	9.0701	94.0032	8.9558	94.8290	(1.260)	0.0000	0.0000	29,113
2016/08/04	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2030	03/11/2016	9.33	Call	Bond Future	1,840.2700	1.8403	2,666.0800	2.6661	44.874	0	0	0
2016/08/04	2030	03/11/2016	9.34	Call	Bond Future	1,910.0400	1.9100	2,735.8500	2.7358	43.235	0	0	0
2016/08/04	2030	03/11/2016	9.35	Call	Bond Future	1,979.7400	1.9797	2,805.5500	2.8056	41.713	0	0	0
2016/08/04	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2030	02/02/2017			Bond Future	9.1041	91.8422	8.9865	92.6808	(1.291)	0.0000	0.0000	0
2016/08/04	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2030	02/02/2017	9.29	Call	Bond Future	1,304.5400	1.3045	2,143.0900	2.1431	64.279	0	0	0
2016/08/04	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2030	02/02/2017	9.30	Call	Bond Future	1,373.9800	1.3740	2,212.5300	2.2125	61.031	0	0	0
2016/08/04	2030	02/02/2017	9.31	Call	Bond Future	1,443.3500	1.4434	2,281.9000	2.2819	58.097	0	0	0
2016/08/04	2030	04/05/2017	9.33	Call	Bond Future	1,384.3800	1.3844	2,238.8500	2.2388	61.722	0	0	0
2016/08/04	2030	04/05/2017			Bond Future	9.1302	93.7377	9.0090	94.5922	(1.328)	0.0000	0.0000	0
2016/08/04	2030	04/05/2017	9.34	Call	Bond Future	1,452.9100	1.4529	2,307.3800	2.3074	58.811	0	0	0
2016/08/04	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2030	04/05/2017	9.32	Call	Bond Future	1,315.7800	1.3158	2,170.2500	2.1703	64.940	0	0	0
2016/08/04	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/08/04	2032	04/08/2016	9.01	Call	Bond Future	49.1100		0.0491	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	2032	04/08/2016			Bond Future	9.1511		95.5397	9.0600	96.2529	(0.995)	0.0000	0.0000	0
2016/08/04	2032	04/08/2016	8.99	Call	Bond Future	33.8900		0.0339	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	2032	04/08/2016	9.00	Call	Bond Future	40.9200		0.0409	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	2032	04/08/2016	8.99	Put	Bond Future	1,300.5200		1.3005	553.5000	0.5535	(57.440)	0	0	0
2016/08/04	2032	04/08/2016	9.01	Put	Bond Future	1,157.1100		1.1571	394.8700	0.3949	(65.874)	0	0	0
2016/08/04	2032	04/08/2016	9.00	Put	Bond Future	1,228.1800		1.2282	474.1300	0.4741	(61.396)	0	0	0
2016/08/04	2032	03/11/2016			Bond Future	9.1938		93.1763	9.0795	94.0617	(1.243)	0.0000	0.0000	12,317
2016/08/04	2032	03/11/2016	10.28	Put	Bond Future	318.2800		0.3183	224.9000	0.2249	(29.339)	0	0	0
2016/08/04	2032	03/11/2016	10.30	Put	Bond Future	303.3800		0.3034	213.6300	0.2136	(29.583)	0	0	0
2016/08/04	2032	03/11/2016	10.29	Put	Bond Future	310.7600		0.3108	219.2000	0.2192	(29.463)	0	0	0
2016/08/04	2032	03/11/2016	10.30	Call	Bond Future	8,274.6500		8.2747	9,070.2800	9.0703	9.615	0	0	0
2016/08/04	2032	03/11/2016	10.28	Call	Bond Future	8,154.5600		8.1546	8,946.5600	8.9466	9.712	0	0	0
2016/08/04	2032	03/11/2016	10.29	Call	Bond Future	8,214.5700		8.2146	9,008.3900	9.0084	9.664	0	0	0
2016/08/04	2032	02/02/2017	9.53	Call	Bond Future	4,672.7800		4.6728	5,259.4200	5.2594	12.554	0	0	0
2016/08/04	2032	02/02/2017			Bond Future	9.2316		95.0055	9.1142	95.9046	(1.272)	0.0000	0.0000	0
2016/08/04	2032	02/02/2017	9.51	Call	Bond Future	4,583.5400		4.5835	5,164.5600	5.1646	12.676	0	0	0
2016/08/04	2032	02/02/2017	9.52	Call	Bond Future	4,627.9400		4.6279	5,211.7800	5.2118	12.616	0	0	0
2016/08/04	2032	02/02/2017	9.51	Put	Bond Future	2,500.4300		2.5004	2,182.2900	2.1823	(12.723)	0	0	0
2016/08/04	2032	02/02/2017	9.53	Put	Bond Future	2,442.6600		2.4427	2,130.1400	2.1301	(12.794)	0	0	0
2016/08/04	2032	02/02/2017	9.52	Put	Bond Future	2,471.2800		2.4713	2,155.9600	2.1560	(12.759)	0	0	0
2016/08/04	2032	04/05/2017	9.45	Call	Bond Future	4,976.0500		4.9761	5,536.0600	5.5361	11.254	0	0	0
2016/08/04	2032	04/05/2017			Bond Future	9.2580		92.8043	9.1372	93.7206	(1.305)	0.0000	0.0000	0
2016/08/04	2032	04/05/2017	9.46	Call	Bond Future	5,016.4600		5.0165	5,580.1600	5.5802	11.237	0	0	0
2016/08/04	2032	04/05/2017	9.44	Put	Bond Future	3,579.9800		3.5800	3,220.2900	3.2203	(10.047)	0	0	0
2016/08/04	2032	04/05/2017	9.46	Put	Bond Future	3,513.4300		3.5134	3,160.8100	3.1608	(10.036)	0	0	0
2016/08/04	2032	04/05/2017	9.44	Call	Bond Future	4,935.7900		4.9358	5,492.4200	5.4924	11.277	0	0	0
2016/08/04	2032	04/05/2017	9.45	Put	Bond Future	3,546.5900		3.5466	3,190.2800	3.1903	(10.047)	0	0	0
2016/08/04	2033	04/08/2016	104.99	Call	Bond Future	2,628.9600		2.6290	2,608.0900	2.6081	(0.794)	0	0	0
2016/08/04	2033	04/08/2016	105.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2033	04/08/2016			Bond Future	107.6190		107.6190	107.5981	107.5981	(0.019)	0.0000	0.0000	0
2016/08/04	2033	04/08/2016	104.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2033	04/08/2016	105.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2033	04/08/2016	105.00	Call	Bond Future	2,618.9600		2.6190	2,598.0900	2.5981	(0.797)	0	0	0
2016/08/04	2033	04/08/2016	105.01	Call	Bond Future	2,608.9600		2.6090	2,588.0900	2.5881	(0.800)	0	0	0
2016/08/04	2033	03/11/2016			Bond Future	108.6311		108.6311	108.6076	108.6076	(0.022)	0.0000	0.0000	4,275
2016/08/04	2033	03/11/2016	109.16	Put	Bond Future	528.9200		0.5289	552.3800	0.5524	4.435	0	0	0
2016/08/04	2033	03/11/2016	109.17	Put	Bond Future	538.9200		0.5389	562.3800	0.5624	4.353	0	0	0
2016/08/04	2033	03/11/2016	109.18	Put	Bond Future	548.9200		0.5489	572.3800	0.5724	4.274	0	0	0
2016/08/04	2033	03/11/2016	109.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2033	03/11/2016	109.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2033	03/11/2016	109.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2037	04/08/2016			Bond Future	9.2760		93.1675	9.1750	94.0416	(1.089)	0.0000	0.0000	0
2016/08/04	2037	04/08/2016	9.24	Put	Bond Future	582.1900		0.5822	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	2037	04/08/2016	9.26	Put	Bond Future	480.9300		0.4809	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	2037	04/08/2016	9.24	Call	Bond Future	272.1000		0.2721	564.0200	0.5640	107.284	0	0	0

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2016/08/04	2037	04/08/2016	9.25	Put	Bond Future	530.1200	0.5301	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	2037	04/08/2016	9.25	Call	Bond Future	306.3300	0.3063	650.3200	0.6503	112.294	0	0	0
2016/08/04	2037	04/08/2016	9.26	Call	Bond Future	343.3100	0.3433	736.4900	0.7365	114.526	0	0	0
2016/08/04	2037	03/11/2016	10.35	Call	Bond Future	8,613.2800	8.6133	9,637.0100	9.6370	11.885	0	0	0
2016/08/04	2037	03/11/2016	10.36	Put	Bond Future	416.4800	0.4165	286.7300	0.2867	(31.154)	0	0	0
2016/08/04	2037	03/11/2016			Bond Future	9.3157	94.9181	9.1812	96.0739	(1.443)	0.0000	0.0000	40,229
2016/08/04	2037	03/11/2016	10.36	Call	Bond Future	8,678.0100	8.6780	9,704.0300	9.7040	11.823	0	0	0
2016/08/04	2037	03/11/2016	10.37	Call	Bond Future	8,742.8700	8.7429	9,771.0700	9.7711	11.760	0	0	0
2016/08/04	2037	03/11/2016	10.35	Put	Bond Future	425.2400	0.4252	293.2000	0.2932	(31.051)	0	0	0
2016/08/04	2037	03/11/2016	10.37	Put	Bond Future	407.9600	0.4080	280.3900	0.2804	(31.270)	0	0	0
2016/08/04	2037	02/02/2017	9.68	Put	Bond Future	2,728.6400	2.7286	2,286.1700	2.2862	(16.216)	0	0	0
2016/08/04	2037	02/02/2017			Bond Future	9.3511	92.5246	9.2132	93.6996	(1.475)	0.0000	0.0000	0
2016/08/04	2037	02/02/2017	9.67	Put	Bond Future	2,760.0400	2.7600	2,313.9100	2.3139	(16.164)	0	0	0
2016/08/04	2037	02/02/2017	9.68	Call	Bond Future	5,438.8800	5.4389	6,171.4000	6.1714	13.468	0	0	0
2016/08/04	2037	02/02/2017	9.66	Call	Bond Future	5,340.4800	5.3405	6,065.6900	6.0657	13.579	0	0	0
2016/08/04	2037	02/02/2017	9.67	Call	Bond Future	5,389.7200	5.3897	6,118.5800	6.1186	13.523	0	0	0
2016/08/04	2037	02/02/2017	9.66	Put	Bond Future	2,791.4800	2.7915	2,341.7000	2.3417	(16.113)	0	0	0
2016/08/04	2037	04/05/2017			Bond Future	9.3798	94.4344	9.2381	95.6322	(1.510)	0.0000	0.0000	0
2016/08/04	2037	04/05/2017	9.58	Put	Bond Future	4,053.8600	4.0539	3,540.0300	3.5400	(12.675)	0	0	0
2016/08/04	2037	04/05/2017	9.60	Put	Bond Future	3,983.1000	3.9831	3,475.5700	3.4756	(12.742)	0	0	0
2016/08/04	2037	04/05/2017	9.59	Put	Bond Future	4,018.5100	4.0185	3,507.8300	3.5078	(12.708)	0	0	0
2016/08/04	2037	04/05/2017	9.60	Call	Bond Future	5,797.7000	5.7977	6,487.9800	6.4880	11.906	0	0	0
2016/08/04	2037	04/05/2017	9.58	Call	Bond Future	5,705.9400	5.7059	6,389.9200	6.3899	11.987	0	0	0
2016/08/04	2037	04/05/2017	9.59	Call	Bond Future	5,751.9100	5.7519	6,439.0400	6.4390	11.946	0	0	0
2016/08/04	2038	04/08/2016			Bond Future	133.9820	133.9820	133.9558	133.9558	(0.020)	0.0000	0.0000	0
2016/08/04	2038	04/08/2016	129.31	Call	Bond Future	4,672.0200	4.6720	4,645.8300	4.6458	(0.561)	0	0	0
2016/08/04	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2038	04/08/2016	129.32	Call	Bond Future	4,662.0200	4.6620	4,635.8300	4.6358	(0.562)	0	0	0
2016/08/04	2038	04/08/2016	129.30	Call	Bond Future	4,682.0200	4.6820	4,655.8300	4.6558	(0.559)	0	0	0
2016/08/04	2038	03/11/2016	136.32	Call	Bond Future	187.6400	0.1876	158.5900	0.1586	(15.482)	0	0	0
2016/08/04	2038	03/11/2016			Bond Future	136.5076	136.5076	136.4786	136.4786	(0.021)	0.0000	0.0000	20,808
2016/08/04	2038	03/11/2016	136.33	Call	Bond Future	177.6400	0.1776	148.5900	0.1486	(16.353)	0	0	0
2016/08/04	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2038	03/11/2016	136.31	Call	Bond Future	197.6400	0.1976	168.5900	0.1686	(14.698)	0	0	0
2016/08/04	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2040	04/08/2016			Bond Future	9.3060	97.3400	9.2050	98.2817	(1.085)	0.0000	0.0000	0
2016/08/04	2040	04/08/2016	9.49	Put	Bond Future	32.4400	0.0324	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	2040	04/08/2016	9.50	Call	Bond Future	1,795.0300	1.7950	2,709.8100	2.7098	50.962	0	0	0
2016/08/04	2040	04/08/2016	9.51	Call	Bond Future	1,880.0800	1.8801	2,799.5200	2.7995	48.904	0	0	0
2016/08/04	2040	04/08/2016	9.49	Call	Bond Future	1,710.7300	1.7107	2,619.9700	2.6200	53.149	0	0	0
2016/08/04	2040	04/08/2016	9.51	Put	Bond Future	22.2400	0.0222	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	2040	04/08/2016	9.50	Put	Bond Future	26.9000	0.0269	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	2040	03/11/2016			Bond Future	9.3452	99.1691	9.2108	100.4144	(1.438)	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
2016/08/04	2040	03/11/2016	9.69	Put	Bond Future	1,752.0500	1.7521	1,344.4900	1.3445	(23.262)	0	0	0
2016/08/04	2040	03/11/2016	9.71	Put	Bond Future	1,693.8500	1.6938	1,296.2600	1.2963	(23.473)	0	0	0
2016/08/04	2040	03/11/2016	9.70	Put	Bond Future	1,722.7500	1.7228	1,320.1100	1.3201	(23.372)	0	0	0
2016/08/04	2040	03/11/2016	9.71	Call	Bond Future	4,947.5600	4.9476	5,795.2900	5.7953	17.134	0	0	0
2016/08/04	2040	03/11/2016	9.69	Call	Bond Future	4,832.0500	4.8320	5,669.8100	5.6698	17.338	0	0	0
2016/08/04	2040	03/11/2016	9.70	Call	Bond Future	4,889.6700	4.8897	5,732.3500	5.7324	17.234	0	0	0
2016/08/04	2040	02/02/2017	9.58	Call	Bond Future	5,255.8200	5.2558	5,997.1500	5.9972	14.105	0	0	0
2016/08/04	2040	02/02/2017			Bond Future	9.3803	96.6087	9.2426	97.8749	(1.469)	0.0000	0.0000	0
2016/08/04	2040	02/02/2017	9.59	Call	Bond Future	5,306.2600	5.3063	6,051.6200	6.0516	14.047	0	0	0
2016/08/04	2040	02/02/2017	9.60	Call	Bond Future	5,356.9100	5.3569	6,106.0200	6.1060	13.984	0	0	0
2016/08/04	2040	02/02/2017	9.58	Put	Bond Future	3,467.8900	3.4679	2,943.0700	2.9431	(15.134)	0	0	0
2016/08/04	2040	02/02/2017	9.60	Put	Bond Future	3,392.8500	3.3929	2,875.8100	2.8758	(15.239)	0	0	0
2016/08/04	2040	02/02/2017	9.59	Put	Bond Future	3,430.2000	3.4302	2,909.4100	2.9094	(15.182)	0	0	0
2016/08/04	2040	04/05/2017			Bond Future	9.4089	98.6027	9.2674	99.8936	(1.503)	0.0000	0.0000	0
2016/08/04	2040	04/05/2017	9.62	Put	Bond Future	4,403.8200	4.4038	3,860.7000	3.8607	(12.333)	0	0	0
2016/08/04	2040	04/05/2017	9.64	Put	Bond Future	4,327.7600	4.3278	3,791.2700	3.7913	(12.396)	0	0	0
2016/08/04	2040	04/05/2017	9.62	Call	Bond Future	6,279.6000	6.2796	7,027.3600	7.0274	11.908	0	0	0
2016/08/04	2040	04/05/2017	9.63	Put	Bond Future	4,365.4800	4.3655	3,825.6800	3.8257	(12.365)	0	0	0
2016/08/04	2040	04/05/2017	9.63	Call	Bond Future	6,328.6300	6.3286	7,079.7100	7.0797	11.868	0	0	0
2016/08/04	2040	04/05/2017	9.64	Call	Bond Future	6,378.1500	6.3782	7,132.5400	7.1325	11.828	0	0	0
2016/08/04	2044	04/08/2016	9.50	Call	Bond Future	1,477.0700	1.4771	2,371.1600	2.3712	60.531	0	0	0
2016/08/04	2044	04/08/2016			Bond Future	9.3460	94.3744	9.2450	95.3256	(1.080)	0.0000	0.0000	0
2016/08/04	2044	04/08/2016	9.51	Call	Bond Future	1,559.0900	1.5591	2,462.0900	2.4621	57.918	0	0	0
2016/08/04	2044	04/08/2016	9.49	Put	Bond Future	67.3300	0.0673	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	2044	04/08/2016	9.51	Put	Bond Future	48.1100	0.0481	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	2044	04/08/2016	9.49	Call	Bond Future	1,396.3000	1.3963	2,280.0800	2.2801	63.294	0	0	0
2016/08/04	2044	04/08/2016	9.50	Put	Bond Future	57.0200	0.0570	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	2044	03/11/2016			Bond Future	9.3846	96.1477	9.2503	97.4059	(1.431)	0.0000	0.0000	18,597
2016/08/04	2044	03/11/2016	10.42	Call	Bond Future	9,322.6200	9.3226	10,431.8600	10.4319	11.898	0	0	0
2016/08/04	2044	03/11/2016	10.41	Put	Bond Future	516.7900	0.5168	365.3100	0.3653	(29.312)	0	0	0
2016/08/04	2044	03/11/2016	10.43	Put	Bond Future	496.7500	0.4967	350.3100	0.3503	(29.480)	0	0	0
2016/08/04	2044	03/11/2016	10.42	Put	Bond Future	506.7300	0.5067	357.7400	0.3577	(29.402)	0	0	0
2016/08/04	2044	03/11/2016	10.43	Call	Bond Future	9,390.7300	9.3907	10,502.5200	10.5025	11.839	0	0	0
2016/08/04	2044	03/11/2016	10.41	Call	Bond Future	9,254.4700	9.2545	10,361.2200	10.3612	11.959	0	0	0
2016/08/04	2044	02/02/2017			Bond Future	9.4193	93.6533	9.2817	94.9327	(1.461)	0.0000	0.0000	0
2016/08/04	2044	02/02/2017	9.77	Call	Bond Future	6,124.3300	6.1243	6,941.1800	6.9412	13.338	0	0	0
2016/08/04	2044	02/02/2017	9.76	Put	Bond Future	3,025.7000	3.0257	2,559.5800	2.5596	(15.405)	0	0	0
2016/08/04	2044	02/02/2017	9.78	Put	Bond Future	2,959.1900	2.9592	2,500.3600	2.5004	(15.505)	0	0	0
2016/08/04	2044	02/02/2017	9.77	Put	Bond Future	2,992.4100	2.9924	2,529.8200	2.5298	(15.459)	0	0	0
2016/08/04	2044	02/02/2017	9.78	Call	Bond Future	6,177.7700	6.1778	6,998.3800	6.9984	13.283	0	0	0
2016/08/04	2044	02/02/2017	9.76	Call	Bond Future	6,070.8200	6.0708	6,884.1400	6.8841	13.397	0	0	0
2016/08/04	2044	04/05/2017			Bond Future	9.4476	95.5864	9.3064	96.8907	(1.494)	0.0000	0.0000	0
2016/08/04	2044	04/05/2017	9.67	Call	Bond Future	6,381.9700	6.3820	7,212.8000	7.2128	13.018	0	0	0
2016/08/04	2044	04/05/2017	9.66	Put	Bond Future	4,426.8800	4.4269	3,948.8300	3.9488	(10.799)	0	0	0
2016/08/04	2044	04/05/2017	9.68	Put	Bond Future	4,347.2600	4.3473	3,878.2300	3.8782	(10.789)	0	0	0
2016/08/04	2044	04/05/2017	9.67	Put	Bond Future	4,387.0900	4.3871	3,913.5500	3.9136	(10.794)	0	0	0
2016/08/04	2044	04/05/2017	9.68	Call	Bond Future	6,430.1200	6.4301	7,265.4600	7.2655	12.991	0	0	0

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2016/08/04	2044	04/05/2017	9.66	Call	Bond Future	6,333.6500	6.3337	7,159.9700	7.1600	13.047	0	0	0
2016/08/04	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2046	04/08/2016	129.02	Put	Bond Future	133.8585	133.8585	133.8331	133.8331	(0.019)	0.0000	0.0000	0
2016/08/04	2046	04/08/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2046	04/08/2016	129.01	Put	Bond Future	4,858.5000	4.8585	4,833.1400	4.8331	(0.522)	0	0	0
2016/08/04	2046	04/08/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2046	04/08/2016	129.01	Call	Bond Future	4,848.5000	4.8485	4,823.1400	4.8231	(0.523)	0	0	0
2016/08/04	2046	04/08/2016	129.02	Call	Bond Future	4,838.5000	4.8385	4,813.1400	4.8131	(0.524)	0	0	0
2016/08/04	2046	03/11/2016	137.07	Put	Bond Future	2,185.8200	2.1858	2,214.4900	2.2145	1.312	0	0	0
2016/08/04	2046	03/11/2016			Bond Future	134.8842	134.8842	134.8555	134.8555	(0.021)	0.0000	0.0000	17,253
2016/08/04	2046	03/11/2016	137.09	Put	Bond Future	2,205.8200	2.2058	2,234.4900	2.2345	1.300	0	0	0
2016/08/04	2046	03/11/2016	137.08	Put	Bond Future	2,195.8200	2.1958	2,224.4900	2.2245	1.306	0	0	0
2016/08/04	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2050	04/08/2016	139.14	Call	Bond Future	3,231.9500	3.2319	3,204.9100	3.2049	(0.837)	0	0	0
2016/08/04	2050	04/08/2016			Bond Future	142.3719	142.3719	142.3449	142.3449	(0.019)	0.0000	0.0000	0
2016/08/04	2050	04/08/2016	139.12	Call	Bond Future	3,251.9500	3.2519	3,224.9100	3.2249	(0.832)	0	0	0
2016/08/04	2050	04/08/2016	139.13	Call	Bond Future	3,241.9500	3.2419	3,214.9100	3.2149	(0.834)	0	0	0
2016/08/04	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2050	03/11/2016	149.52	Put	Bond Future	4,464.3100	4.4643	4,494.2700	4.4943	0.671	0	0	0
2016/08/04	2050	03/11/2016			Bond Future	145.0557	145.0557	145.0257	145.0257	(0.021)	0.0000	0.0000	21,628
2016/08/04	2050	03/11/2016	149.54	Put	Bond Future	4,484.3100	4.4843	4,514.2700	4.5143	0.668	0	0	0
2016/08/04	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2050	03/11/2016	149.53	Put	Bond Future	4,474.3100	4.4743	4,504.2700	4.5043	0.670	0	0	0
2016/08/04	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	AL37	04/08/2016			Index Future	495.9680	495.9680	497.3960	497.3960	0.288	0.0000	0.0000	0
2016/08/04	AL37	03/11/2016			Index Future	505.3900	505.3900	506.7420	506.7420	0.268	0.0000	0.0000	14
2016/08/04	AL37	02/02/2017			Index Future	515.3100	515.3100	516.6710	516.6710	0.264	0.0000	0.0000	0
2016/08/04	AL7T	04/08/2016			Index Future	576.7740	576.7740	579.9740	579.9740	0.555	0.0000	0.0000	0
2016/08/04	AL7T	03/11/2016			Index Future	587.7320	587.7320	591.3620	591.3620	0.618	0.0000	0.0000	9
2016/08/04	AL7T	02/02/2017			Index Future	599.2680	599.2680	602.9490	602.9490	0.614	0.0000	0.0000	0
2016/08/04	ALBI	04/08/2016			Index Future	525.7770	525.7770	529.2110	529.2110	0.653	0.0000	0.0000	0

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2016/08/04	ALBI	03/11/2016			Index Future	535.7650	535.7650	540.0400	540.0400	0.798	0.0000	0.0000	725
2016/08/04	ALBI	02/02/2017			Index Future	546.2820	546.2820	550.6200	550.6200	0.794	0.0000	0.0000	0
2016/08/04	ALBI	04/05/2017			Index Future	557.5470	557.5470	561.9660	561.9660	0.793	0.0000	0.0000	0
2016/08/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	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
2016/08/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/04	EL28	04/08/2016			Bond Future	131.1311	131.1311	131.1089	131.1089	(0.017)	0.0000	0.0000	0
2016/08/04	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	EL28	04/08/2016	126.86	Call	Bond Future	4,271.1200	4.2711	4,248.8600	4.2489	(0.521)	0	0	0
2016/08/04	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	EL28	04/08/2016	126.87	Call	Bond Future	4,261.1200	4.2611	4,238.8600	4.2389	(0.522)	0	0	0
2016/08/04	EL28	04/08/2016	126.88	Call	Bond Future	4,251.1200	4.2511	4,228.8600	4.2289	(0.524)	0	0	0
2016/08/04	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	EL28	03/11/2016			Bond Future	131.9473	131.9473	131.9222	131.9222	(0.019)	0.0000	0.0000	0
2016/08/04	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	EL28	03/11/2016	132.15	Put	Bond Future	202.6700	0.2027	227.8000	0.2278	12.399	0	0	0
2016/08/04	EL28	03/11/2016	132.17	Put	Bond Future	222.6700	0.2227	247.8000	0.2478	11.286	0	0	0
2016/08/04	EL28	03/11/2016	132.16	Put	Bond Future	212.6700	0.2127	237.8000	0.2378	11.816	0	0	0
2016/08/04	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/04	EL28	02/02/2017			Bond Future	134.5452		134.5452	134.5148	134.5148	(0.023)	0.0000	0.0000	0
2016/08/04	EL28	02/02/2017	135.10	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	EL28	02/02/2017	135.11	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	EL28	02/02/2017	135.10	Put	Bond Future	554.7700		0.5548	585.2400	0.5852	5.492	0	0	0
2016/08/04	EL28	02/02/2017	135.12	Put	Bond Future	574.7700		0.5748	605.2400	0.6052	5.301	0	0	0
2016/08/04	EL28	02/02/2017	135.11	Put	Bond Future	564.7700		0.5648	595.2400	0.5952	5.395	0	0	0
2016/08/04	EL28	04/05/2017			Bond Future	135.6371		135.6371	135.6038	135.6038	(0.025)	0.0000	0.0000	0
2016/08/04	EL28	04/05/2017	137.90	Put	Bond Future	2,262.9000		2.2629	2,296.1800	2.2962	1.471	0	0	0
2016/08/04	EL28	04/05/2017	137.92	Put	Bond Future	2,282.9000		2.2829	2,316.1800	2.3162	1.458	0	0	0
2016/08/04	EL28	04/05/2017	137.91	Put	Bond Future	2,272.9000		2.2729	2,306.1800	2.3062	1.464	0	0	0
2016/08/04	EL28	04/05/2017	137.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	EL28	04/05/2017	137.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	EL28	04/05/2017	137.92	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	ES33	04/08/2016			Bond Future	10.1567		81.6523	10.0550	82.3398	(1.001)	0.0000	0.0000	0
2016/08/04	ES33	04/08/2016	10.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	ES33	04/08/2016	10.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	ES33	04/08/2016	10.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	ES33	04/08/2016	10.26	Call	Bond Future	689.4900		0.6895	1,377.0500	1.3771	99.720	0	0	0
2016/08/04	ES33	04/08/2016	10.24	Call	Bond Future	556.7400		0.5567	1,244.3000	1.2443	123.498	0	0	0
2016/08/04	ES33	04/08/2016	10.25	Call	Bond Future	623.1600		0.6232	1,310.7200	1.3107	110.334	0	0	0
2016/08/04	ES33	03/11/2016			Bond Future	10.2280		79.3942	10.0975	80.2668	(1.276)	0.0000	0.0000	8,789
2016/08/04	ES33	03/11/2016	11.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	ES33	03/11/2016	11.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	ES33	03/11/2016	11.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	ES33	03/11/2016	11.31	Call	Bond Future	6,707.6800		6.7077	7,580.2500	7.5802	13.009	0	0	0
2016/08/04	ES33	03/11/2016	11.29	Call	Bond Future	6,591.7700		6.5918	7,464.3400	7.4643	13.237	0	0	0
2016/08/04	ES33	03/11/2016	11.30	Call	Bond Future	6,649.7600		6.6498	7,522.3300	7.5223	13.122	0	0	0
2016/08/04	ES33	02/02/2017			Bond Future	10.2975		80.9528	10.1633	81.8395	(1.304)	0.0000	0.0000	0
2016/08/04	ES33	02/02/2017	10.59	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	ES33	02/02/2017	10.61	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	ES33	02/02/2017	10.59	Call	Bond Future	1,880.6200		1.8806	2,767.3000	2.7673	47.148	0	0	0
2016/08/04	ES33	02/02/2017	10.60	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	ES33	02/02/2017	10.60	Call	Bond Future	1,943.7100		1.9437	2,830.3900	2.8304	45.618	0	0	0
2016/08/04	ES33	02/02/2017	10.61	Call	Bond Future	2,006.7200		2.0067	2,893.4000	2.8934	44.186	0	0	0
2016/08/04	ES33	04/05/2017			Bond Future	10.3541		78.8267	10.2158	79.7304	(1.336)	0.0000	0.0000	0
2016/08/04	ES33	04/05/2017	10.55	Call	Bond Future	1,253.2700		1.2533	2,157.0400	2.1570	72.113	0	0	0
2016/08/04	ES33	04/05/2017	10.54	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	ES33	04/05/2017	10.56	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	ES33	04/05/2017	10.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	ES33	04/05/2017	10.56	Call	Bond Future	1,316.4500		1.3165	2,220.2200	2.2202	68.652	0	0	0
2016/08/04	ES33	04/05/2017	10.54	Call	Bond Future	1,190.0200		1.1900	2,093.7900	2.0938	75.946	0	0	0
2016/08/04	ES42	04/08/2016			Bond Future	10.2666		86.5636	10.1650	87.3599	(0.990)	0.0000	0.0000	0
2016/08/04	ES42	03/11/2016			Bond Future	10.3352		83.9277	10.1996	84.9793	(1.311)	0.0000	0.0000	8,777
2016/08/04	ES42	02/02/2017			Bond Future	10.3998		85.5755	10.2605	86.6445	(1.339)	0.0000	0.0000	0
2016/08/04	ES42	04/05/2017			Bond Future	10.4563		83.0776	10.3129	84.1675	(1.372)	0.0000	0.0000	0

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2016/08/04	GOVI	04/08/2016	520.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	GOVI	04/08/2016			GOVI	523.2870	523.2870	526.4950	526.4950	0.613	0.0000	0.0000	0
2016/08/04	GOVI	04/08/2016	521.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	GOVI	04/08/2016	521.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	GOVI	04/08/2016	521.00	Call	GOVI	22,870.0000	2.2870	54,950.0000	5.4950	140.271	0	0	0
2016/08/04	GOVI	04/08/2016	521.01	Call	GOVI	22,770.0000	2.2770	54,850.0000	5.4850	140.887	0	0	0
2016/08/04	GOVI	04/08/2016	520.99	Call	GOVI	22,970.0000	2.2970	55,050.0000	5.5050	139.660	0	0	0
2016/08/04	GOVI	03/11/2016	476.11	Call	GOVI	571,180.0000	57.1180	610,050.0000	61.0050	6.805	0	0	0
2016/08/04	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	GOVI	03/11/2016			GOVI	533.2280	533.2280	537.1150	537.1150	0.729	0.0000	0.0000	417
2016/08/04	GOVI	03/11/2016	476.12	Call	GOVI	571,080.0000	57.1080	609,950.0000	60.9950	6.806	0	0	0
2016/08/04	GOVI	03/11/2016	476.13	Call	GOVI	570,980.0000	57.0980	609,850.0000	60.9850	6.808	0	0	0
2016/08/04	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	GOVI	02/02/2017	533.34	Call	GOVI	103,550.0000	10.3550	142,980.0000	14.2980	38.078	0	0	0
2016/08/04	GOVI	02/02/2017	533.32	Call	GOVI	103,750.0000	10.3750	143,180.0000	14.3180	38.005	0	0	0
2016/08/04	GOVI	02/02/2017			GOVI	543.6950	543.6950	547.6380	547.6380	0.725	0.0000	0.0000	26
2016/08/04	GOVI	02/02/2017	533.33	Call	GOVI	103,650.0000	10.3650	143,080.0000	14.3080	38.041	0	0	0
2016/08/04	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	GOVI	04/05/2017			GOVI	554.9060	554.9060	558.9230	558.9230	0.724	0.0000	0.0000	0
2016/08/04	GOVI	04/05/2017	262.19	Call	GOVI	2,927,160.0000	292.7160	2,967,330.0000	296.7330	1.372	0	0	0
2016/08/04	GOVI	04/05/2017	262.20	Call	GOVI	2,927,060.0000	292.7060	2,967,230.0000	296.7230	1.372	0	0	0
2016/08/04	GOVI	04/05/2017	262.18	Call	GOVI	2,927,260.0000	292.7260	2,967,430.0000	296.7430	1.372	0	0	0
2016/08/04	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/08/04	IGOV	04/08/2016			Index Future	247.4180	247.4180	247.3690	247.3690	(0.020)	0.0000	0.0000	0
2016/08/04	IGOV	03/11/2016			Index Future	252.1330	252.1330	252.0790	252.0790	(0.021)	0.0000	0.0000	1,023
2016/08/04	IGOV	02/02/2017			Index Future	257.0980	257.0980	257.0330	257.0330	(0.025)	0.0000	0.0000	55
2016/08/04	IGOV	04/05/2017			Index Future	262.4140	262.4140	262.3440	262.3440	(0.027)	0.0000	0.0000	0
2016/08/04	ILBI	04/08/2016			Index Future	670.2350	670.2350	669.8230	669.8230	(0.061)	0.0000	0.0000	0
2016/08/04	ILBI	03/11/2016			Index Future	683.0200	683.0200	682.5980	682.5980	(0.062)	0.0000	0.0000	0
2016/08/04	ILBI	02/02/2017			Index Future	696.4770	696.4770	696.0460	696.0460	(0.062)	0.0000	0.0000	149
2016/08/04	IS01	19/12/2016			Interest Rate Swap	100.0751	100.0751	100.0720	100.0720	(0.003)	0.0000	0.0000	0
2016/08/04	IS01	16/03/2017			Interest Rate Swap	100.0344	100.0344	100.0281	100.0281	(0.006)	0.0000	0.0000	0
2016/08/04	IS01	15/06/2017			Interest Rate Swap	99.6841	99.6841	99.6713	99.6713	(0.013)	0.0000	0.0000	0
2016/08/04	IS01	21/09/2017			Interest Rate Swap	99.7807	99.7807	99.7621	99.7621	(0.019)	0.0000	0.0000	0
2016/08/04	IS02	18/12/2017			Interest Rate Swap	100.1034	100.1034	100.0788	100.0788	(0.025)	0.0000	0.0000	0
2016/08/04	IS02	16/03/2018			Interest Rate Swap	99.4325	99.4325	99.3983	99.3983	(0.034)	0.0000	0.0000	0
2016/08/04	IS02	15/06/2018			Interest Rate Swap	99.1377	99.1377	99.0996	99.0996	(0.038)	0.0000	0.0000	0

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2016/08/04	IS02	21/09/2018			Interest Rate Swap	99.2446	99.2446	99.2050	99.2050	(0.040)	0.0000	0.0000	0
2016/08/04	IS05	17/12/2020			Interest Rate Swap	98.2886	98.2886	98.0770	98.0770	(0.215)	0.0000	0.0000	0
2016/08/04	IS05	16/03/2021			Interest Rate Swap	97.6241	97.6241	97.4025	97.4025	(0.227)	0.0000	0.0000	0
2016/08/04	IS05	15/06/2021			Interest Rate Swap	96.9249	96.9249	96.6915	96.6915	(0.241)	0.0000	0.0000	0
2016/08/04	IS05	21/09/2021			Interest Rate Swap	97.2021	97.2021	96.9540	96.9540	(0.255)	0.0000	0.0000	0
2016/08/04	IS10	17/12/2025			Interest Rate Swap	98.1452	98.1452	97.6684	97.6684	(0.486)	0.0000	0.0000	0
2016/08/04	IS10	16/03/2026			Interest Rate Swap	95.2243	95.2243	94.7397	94.7397	(0.509)	0.0000	0.0000	0
2016/08/04	IS10	15/06/2026			Interest Rate Swap	93.9847	93.9847	93.4954	93.4954	(0.521)	0.0000	0.0000	0
2016/08/04	IS10	21/09/2026			Interest Rate Swap	96.0521	96.0521	95.5642	95.5642	(0.508)	0.0000	0.0000	0
2016/08/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/08/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/08/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/08/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/08/04	JBAF	17/08/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2016/08/04	JBAF	21/09/2016			Jibar Tradeable Future	7.3800	92.6200	7.3700	92.6300	(0.136)	0.0000	0.0000	10
2016/08/04	JBAF	19/10/2016			Jibar Tradeable Future	7.4000	92.6000	7.3900	92.6100	(0.135)	0.0000	0.0000	0
2016/08/04	JBAF	16/11/2016			Jibar Tradeable Future	7.4300	92.5700	7.4200	92.5800	(0.135)	0.0000	0.0000	0
2016/08/04	JBAF	21/12/2016			Jibar Tradeable Future	7.4600	92.5400	7.4900	92.5100	0.402	0.0000	0.0000	0
2016/08/04	JBAF	15/02/2017			Jibar Tradeable Future	7.5100	92.4900	7.5000	92.5000	(0.133)	0.0000	0.0000	0
2016/08/04	JBAF	15/03/2017			Jibar Tradeable Future	7.5500	92.4500	7.5200	92.4800	(0.397)	0.0000	0.0000	0
2016/08/04	JBAF	21/06/2017			Jibar Tradeable Future	7.6300	92.3700	7.5700	92.4300	(0.786)	0.0000	0.0000	0
2016/08/04	JBAF	20/09/2017			Jibar Tradeable Future	7.6600	92.3400	7.6000	92.4000	(0.783)	0.0000	0.0000	0
2016/08/04	JBAF	20/12/2017			Jibar Tradeable Future	7.6900	92.3100	7.6200	92.3800	(0.910)	0.0000	0.0000	0
2016/08/04	JBAF	20/03/2018			Jibar Tradeable Future	7.7200	92.2800	7.6300	92.3700	(1.166)	0.0000	0.0000	0
2016/08/04	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/08/04	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/08/04	R023	04/08/2016	8.24	Call	Bond Future	35.0500	0.0350	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R023	04/08/2016	8.25	Put	Bond Future	560.3400	0.5603	147.1800	0.1472	(73.734)	0	0	0
2016/08/04	R023	04/08/2016			Bond Future	8.3559	100.4155	8.2800	100.7865	(0.908)	0.0000	0.0000	0
2016/08/04	R023	04/08/2016	8.25	Call	Bond Future	42.2300	0.0422	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R023	04/08/2016	8.26	Call	Bond Future	50.5100	0.0505	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R023	04/08/2016	8.24	Put	Bond Future	602.2800	0.6023	196.3000	0.1963	(67.407)	0	0	0
2016/08/04	R023	04/08/2016	8.26	Put	Bond Future	519.5300	0.5195	98.0900	0.0981	(81.119)	0	0	0
2016/08/04	R023	03/11/2016	9.73	Put	Bond Future	61.5600	0.0616	41.7500	0.0417	(32.180)	0	0	0
2016/08/04	R023	03/11/2016			Bond Future	8.3901	98.3715	8.3056	98.7725	(1.007)	0.0000	0.0000	11,971
2016/08/04	R023	03/11/2016	9.75	Put	Bond Future	57.7900	0.0578	39.0200	0.0390	(32.480)	0	0	0
2016/08/04	R023	03/11/2016	9.73	Call	Bond Future	6,152.6600	6.1527	6,533.8700	6.5339	6.196	0	0	0
2016/08/04	R023	03/11/2016	9.74	Put	Bond Future	59.6500	0.0596	40.3600	0.0404	(32.339)	0	0	0
2016/08/04	R023	03/11/2016	9.74	Call	Bond Future	6,194.3900	6.1944	6,576.1200	6.5761	6.163	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
2016/08/04	R023	03/11/2016	9.75	Call	Bond Future	6,236.1400		6.2361	6,618.3900	6.6184	6.130	0	0	0
2016/08/04	R023	02/02/2017	8.85	Call	Bond Future	3,062.0300		3.0620	3,311.4400	3.3114	8.145	0	0	0
2016/08/04	R023	02/02/2017			Bond Future	8.4168		100.3024	8.3286	100.7076	(1.048)	0.0000	0.0000	0
2016/08/04	R023	02/02/2017	8.86	Call	Bond Future	3,092.1000		3.0921	3,342.9400	3.3429	8.112	0	0	0
2016/08/04	R023	02/02/2017	8.84	Put	Bond Future	1,117.2600		1.1173	960.0300	0.9600	(14.073)	0	0	0
2016/08/04	R023	02/02/2017	8.86	Put	Bond Future	1,087.9400		1.0879	933.5800	0.9336	(14.188)	0	0	0
2016/08/04	R023	02/02/2017	8.84	Call	Bond Future	3,032.0900		3.0321	3,280.0600	3.2801	8.178	0	0	0
2016/08/04	R023	02/02/2017	8.85	Put	Bond Future	1,102.5200		1.1025	946.7300	0.9467	(14.130)	0	0	0
2016/08/04	R023	04/05/2017	8.61	Call	Bond Future	2,704.9000		2.7049	2,939.3300	2.9393	8.667	0	0	0
2016/08/04	R023	04/05/2017			Bond Future	8.4178		98.4357	8.3252	98.8478	(1.100)	0.0000	0.0000	0
2016/08/04	R023	04/05/2017	8.59	Call	Bond Future	2,655.6500		2.6556	2,886.2300	2.8862	8.683	0	0	0
2016/08/04	R023	04/05/2017	8.60	Call	Bond Future	2,680.2100		2.6802	2,912.7200	2.9127	8.675	0	0	0
2016/08/04	R023	04/05/2017	8.59	Put	Bond Future	1,895.0300		1.8950	1,713.5200	1.7135	(9.578)	0	0	0
2016/08/04	R023	04/05/2017	8.61	Put	Bond Future	1,856.4000		1.8564	1,678.7400	1.6787	(9.570)	0	0	0
2016/08/04	R023	04/05/2017	8.60	Put	Bond Future	1,875.6400		1.8756	1,696.0600	1.6961	(9.574)	0	0	0
2016/08/04	R035	04/08/2016			Bond Future	9.2260		100.8325	9.1250	101.7072	(1.095)	0.0000	0.0000	0
2016/08/04	R035	04/08/2016	10.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R035	04/08/2016	10.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R035	04/08/2016	10.35	Call	Bond Future	8,970.5000		8.9705	9,845.1200	9.8451	9.750	0	0	0
2016/08/04	R035	04/08/2016	10.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R035	04/08/2016	10.36	Call	Bond Future	9,044.4400		9.0444	9,919.0600	9.9191	9.670	0	0	0
2016/08/04	R035	04/08/2016	10.37	Call	Bond Future	9,118.2900		9.1183	9,992.9100	9.9929	9.592	0	0	0
2016/08/04	R035	03/11/2016	9.58	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R035	03/11/2016			Bond Future	9.2691		98.2257	9.1396	99.3373	(1.397)	0.0000	0.0000	4,315
2016/08/04	R035	03/11/2016	9.59	Call	Bond Future	2,672.5800		2.6726	3,784.1600	3.7842	41.592	0	0	0
2016/08/04	R035	03/11/2016	9.57	Call	Bond Future	2,509.3500		2.5094	3,620.9300	3.6209	44.298	0	0	0
2016/08/04	R035	03/11/2016	9.58	Call	Bond Future	2,591.0200		2.5910	3,702.6000	3.7026	42.901	0	0	0
2016/08/04	R035	03/11/2016	9.57	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R035	03/11/2016	9.59	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R035	02/02/2017			Bond Future	9.3088		100.1538	9.1757	101.2835	(1.429)	0.0000	0.0000	0
2016/08/04	R035	02/02/2017	9.51	Call	Bond Future	1,671.6700		1.6717	2,801.3800	2.8014	67.580	0	0	0
2016/08/04	R035	02/02/2017	9.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R035	02/02/2017	9.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R035	02/02/2017	9.52	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R035	02/02/2017	9.52	Call	Bond Future	1,753.5800		1.7536	2,883.2900	2.8833	64.423	0	0	0
2016/08/04	R035	02/02/2017	9.50	Call	Bond Future	1,589.6600		1.5897	2,719.3700	2.7194	71.066	0	0	0
2016/08/04	R035	04/05/2017	9.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R035	04/05/2017			Bond Future	9.3343		97.7129	9.1976	98.8644	(1.465)	0.0000	0.0000	0
2016/08/04	R035	04/05/2017	9.54	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R035	04/05/2017	9.55	Call	Bond Future	1,775.2200		1.7752	2,926.7100	2.9267	64.865	0	0	0
2016/08/04	R035	04/05/2017	9.53	Call	Bond Future	1,612.7300		1.6127	2,764.2200	2.7642	71.400	0	0	0
2016/08/04	R035	04/05/2017	9.54	Call	Bond Future	1,694.0300		1.6940	2,845.5200	2.8455	67.973	0	0	0
2016/08/04	R035	04/05/2017	9.53	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R186	04/08/2016	8.51	Put	Bond Future	1,042.0200		1.0420	369.6000	0.3696	(64.530)	0	0	0
2016/08/04	R186	04/08/2016	8.85	Call	Bond Future	1,490.7100		1.4907	2,111.9100	2.1119	41.671	0	0	0
2016/08/04	R186	04/08/2016	8.90	Call	Bond Future	1,842.1100		1.8421	2,470.6100	2.4706	34.118	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
2016/08/04	R186	04/08/2016	9.60	Call	Bond Future	6,699.4200	6.6994	7,331.0500	7.3311	9.428	0	0	0
2016/08/04	R186	04/08/2016	10.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R186	04/08/2016			Bond Future	8.6460	113.9368	8.5600	114.5684	(0.994)	0.0000	0.0000	0
2016/08/04	R186	04/08/2016	8.50	Put	Bond Future	1,108.8800	1.1089	443.7200	0.4437	(59.985)	0	0	0
2016/08/04	R186	04/08/2016	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R186	04/08/2016	9.20	Call	Bond Future	3,958.5100	3.9585	4,590.1400	4.5901	15.956	0	0	0
2016/08/04	R186	04/08/2016	9.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R186	04/08/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R186	04/08/2016	9.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R186	04/08/2016	8.51	Call	Bond Future	40.7900	0.0408	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R186	04/08/2016	8.85	Put	Bond Future	10.4300	0.0104	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R186	04/08/2016	8.49	Call	Bond Future	27.3800	0.0274	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R186	04/08/2016	9.10	Call	Bond Future	3,258.2000	3.2582	3,889.8200	3.8898	19.386	0	0	0
2016/08/04	R186	04/08/2016	8.50	Call	Bond Future	33.5300	0.0335	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R186	04/08/2016	9.30	Call	Bond Future	4,652.7400	4.6527	5,284.3700	5.2844	13.575	0	0	0
2016/08/04	R186	04/08/2016	8.90	Put	Bond Future	3.1300	0.0031	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R186	04/08/2016	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R186	04/08/2016	9.25	Call	Bond Future	4,306.3900	4.3064	4,938.0200	4.9380	14.667	0	0	0
2016/08/04	R186	04/08/2016	9.35	Call	Bond Future	4,997.5800	4.9976	5,629.2100	5.6292	12.639	0	0	0
2016/08/04	R186	04/08/2016	9.40	Call	Bond Future	5,340.9300	5.3409	5,972.5600	5.9726	11.826	0	0	0
2016/08/04	R186	04/08/2016	9.10	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R186	04/08/2016	9.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R186	04/08/2016	10.00	Call	Bond Future	9,346.4900	9.3465	9,978.1200	9.9781	6.758	0	0	0
2016/08/04	R186	04/08/2016	8.49	Put	Bond Future	1,176.9100	1.1769	517.9000	0.5179	(55.995)	0	0	0
2016/08/04	R186	03/11/2016	9.40	Put	Bond Future	548.2200	0.5482	410.2200	0.4102	(25.172)	0	0	0
2016/08/04	R186	03/11/2016			Bond Future	8.6815	116.0776	8.5821	116.7941	(1.145)	0.0000	0.0000	93,026
2016/08/04	R186	03/11/2016	9.20	Put	Bond Future	833.1700	0.8332	642.1900	0.6422	(22.922)	0	0	0
2016/08/04	R186	03/11/2016	8.95	Put	Bond Future	1,351.1100	1.3511	1,079.4200	1.0794	(20.109)	0	0	0
2016/08/04	R186	03/11/2016	8.97	Put	Bond Future	1,302.2400	1.3022	1,037.3400	1.0373	(20.342)	0	0	0
2016/08/04	R186	03/11/2016	9.10	Call	Bond Future	3,967.0900	3.9671	4,461.9300	4.4619	12.474	0	0	0
2016/08/04	R186	03/11/2016	9.66	Call	Bond Future	7,040.8600	7.0409	7,671.5900	7.6716	8.958	0	0	0
2016/08/04	R186	03/11/2016	8.96	Put	Bond Future	1,326.5000	1.3265	1,058.1100	1.0581	(20.233)	0	0	0
2016/08/04	R186	03/11/2016	8.97	Call	Bond Future	3,347.4700	3.3475	3,799.0500	3.7990	13.490	0	0	0
2016/08/04	R186	03/11/2016	9.71	Call	Bond Future	7,336.1100	7.3361	7,974.8600	7.9749	8.707	0	0	0
2016/08/04	R186	03/11/2016	9.20	Call	Bond Future	4,472.9000	4.4729	4,998.4000	4.9984	11.749	0	0	1,425
2016/08/04	R186	03/11/2016	8.95	Call	Bond Future	3,256.1900	3.2562	3,700.9800	3.7010	13.660	0	0	0
2016/08/04	R186	03/11/2016	9.40	Call	Bond Future	5,549.0900	5.5491	6,127.5700	6.1276	10.425	0	0	1,425
2016/08/04	R186	03/11/2016	9.66	Put	Bond Future	305.0100	0.3050	219.2600	0.2193	(28.114)	0	0	5,000
2016/08/04	R186	03/11/2016	9.71	Put	Bond Future	271.0100	0.2710	193.2800	0.1933	(28.682)	0	0	5,000
2016/08/04	R186	03/11/2016	9.10	Put	Bond Future	1,016.7500	1.0167	795.1100	0.7951	(21.799)	0	0	5,200
2016/08/04	R186	03/11/2016	8.96	Call	Bond Future	3,301.6900	3.3017	3,749.7800	3.7498	13.572	0	0	0
2016/08/04	R186	02/02/2017	8.81	Put	Bond Future	2,690.3100	2.6903	2,335.8400	2.3358	(13.176)	0	0	0
2016/08/04	R186	02/02/2017	9.40	Call	Bond Future	5,995.9500	5.9960	6,510.4700	6.5105	8.581	0	0	0
2016/08/04	R186	02/02/2017			Bond Future	8.7102	113.0519	8.6075	113.7783	(1.180)	0.0000	0.0000	0
2016/08/04	R186	02/02/2017	9.50	Call	Bond Future	6,494.7300	6.4947	7,028.9000	7.0289	8.225	0	0	0
2016/08/04	R186	02/02/2017	8.80	Put	Bond Future	2,721.8200	2.7218	2,364.6500	2.3647	(13.122)	0	0	0
2016/08/04	R186	02/02/2017	8.43	Put	Bond Future	4,120.6600	4.1207	3,664.2500	3.6643	(11.076)	0	0	0
2016/08/04	R186	02/02/2017	8.90	Put	Bond Future	2,418.0100	2.4180	2,087.5400	2.0875	(13.667)	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
2016/08/04	R186	02/02/2017	8.81	Call	Bond Future	3,389.3700	3.3894	3,761.2600	3.7613	10.972	0	0	0
2016/08/04	R186	02/02/2017	8.79	Call	Bond Future	3,312.9700	3.3130	3,679.4700	3.6795	11.063	0	0	0
2016/08/04	R186	02/02/2017	9.50	Put	Bond Future	1,117.9600	1.1180	925.7700	0.9258	(17.191)	0	0	6,500
2016/08/04	R186	02/02/2017	8.80	Call	Bond Future	3,351.0600	3.3511	3,720.2500	3.7202	11.017	0	0	0
2016/08/04	R186	02/02/2017	8.43	Call	Bond Future	2,124.7100	2.1247	2,394.6600	2.3947	12.705	0	0	750
2016/08/04	R186	02/02/2017	8.90	Call	Bond Future	3,742.7600	3.7428	4,138.6500	4.1387	10.577	0	0	0
2016/08/04	R186	02/02/2017	9.40	Put	Bond Future	1,280.3900	1.2804	1,068.5500	1.0686	(16.545)	0	0	750
2016/08/04	R186	02/02/2017	8.79	Put	Bond Future	2,753.6000	2.7536	2,393.7400	2.3937	(13.069)	0	0	0
2016/08/04	R186	04/05/2017			Bond Future	8.7251	115.3848	8.6185	116.1244	(1.222)	0.0000	0.0000	0
2016/08/04	R186	04/05/2017	8.89	Put	Bond Future	3,113.4300	3.1134	2,803.0200	2.8030	(9.970)	0	0	0
2016/08/04	R186	04/05/2017	8.91	Put	Bond Future	3,052.6900	3.0527	2,748.8800	2.7489	(9.952)	0	0	0
2016/08/04	R186	04/05/2017	8.90	Put	Bond Future	3,082.9500	3.0830	2,775.8400	2.7758	(9.962)	0	0	0
2016/08/04	R186	04/05/2017	8.91	Call	Bond Future	4,319.4700	4.3195	4,755.2600	4.7553	10.089	0	0	0
2016/08/04	R186	04/05/2017	8.89	Call	Bond Future	4,244.1200	4.2441	4,673.3100	4.6733	10.113	0	0	0
2016/08/04	R186	04/05/2017	8.90	Call	Bond Future	4,281.7100	4.2817	4,714.2000	4.7142	10.101	0	0	0
2016/08/04	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R197	04/08/2016			Bond Future	299.3284	299.3284	299.2683	299.2683	(0.020)	0.0000	0.0000	0
2016/08/04	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R197	04/08/2016	293.98	Call	Bond Future	5,348.4100	5.3484	5,288.3000	5.2883	(1.124)	0	0	0
2016/08/04	R197	04/08/2016	293.96	Call	Bond Future	5,368.4100	5.3684	5,308.3000	5.3083	(1.120)	0	0	0
2016/08/04	R197	04/08/2016	293.97	Call	Bond Future	5,358.4100	5.3584	5,298.3000	5.2983	(1.122)	0	0	0
2016/08/04	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R197	03/11/2016	303.56	Call	Bond Future	1,411.1300	1.4111	1,344.2100	1.3442	(4.742)	0	0	0
2016/08/04	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R197	03/11/2016			Bond Future	304.9711	304.9711	304.9042	304.9042	(0.022)	0.0000	0.0000	1,589
2016/08/04	R197	03/11/2016	303.57	Call	Bond Future	1,401.1300	1.4011	1,334.2100	1.3342	(4.776)	0	0	0
2016/08/04	R197	03/11/2016	303.58	Call	Bond Future	1,391.1300	1.3911	1,324.2100	1.3242	(4.810)	0	0	0
2016/08/04	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R202	04/08/2016	243.25	Call	Bond Future	4,897.3500	4.8974	4,848.6400	4.8486	(0.995)	0	0	0
2016/08/04	R202	04/08/2016			Bond Future	248.1468	248.1468	248.0986	248.0986	(0.019)	0.0000	0.0000	0
2016/08/04	R202	04/08/2016	243.26	Call	Bond Future	4,887.3700	4.8874	4,838.6400	4.8386	(0.997)	0	0	0
2016/08/04	R202	04/08/2016	243.24	Put	Bond Future	0.5600	0.0006	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R202	04/08/2016	243.26	Put	Bond Future	0.5900	0.0006	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R202	04/08/2016	243.24	Call	Bond Future	4,907.3400	4.9073	4,858.6400	4.8586	(0.992)	0	0	0
2016/08/04	R202	04/08/2016	243.25	Put	Bond Future	0.5700	0.0006	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R202	03/11/2016	253.85	Put	Bond Future	1,025.3600	1.0254	1,079.1600	1.0792	5.247	0	0	0
2016/08/04	R202	03/11/2016			Bond Future	252.8246	252.8246	252.7708	252.7708	(0.021)	0.0000	0.0000	36,773
2016/08/04	R202	03/11/2016	253.87	Put	Bond Future	1,045.3600	1.0454	1,099.1600	1.0992	5.147	0	0	0
2016/08/04	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R202	03/11/2016	253.86	Put	Bond Future	1,035.3600	1.0354	1,089.1600	1.0892	5.196	0	0	0
2016/08/04	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R203	04/08/2016	7.26	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R203	04/08/2016			Bond Future	7.5552	104.0249	7.5100	104.0720	(0.599)	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
2016/08/04	R203	04/08/2016	7.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R203	04/08/2016	7.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R203	04/08/2016	7.24	Put	Bond Future	329.2800	0.3293	282.1100	0.2821	(14.325)	0	0	0
2016/08/04	R203	04/08/2016	7.26	Put	Bond Future	308.3500	0.3084	261.1700	0.2612	(15.301)	0	0	0
2016/08/04	R203	04/08/2016	7.25	Put	Bond Future	318.8100	0.3188	271.6400	0.2716	(14.796)	0	0	0
2016/08/04	R203	03/11/2016	8.86	Call	Bond Future	1,089.3000	1.0893	1,123.7100	1.1237	3.159	0	0	0
2016/08/04	R203	03/11/2016			Bond Future	7.5173	101.8080	7.4738	101.8434	(0.578)	0.0000	0.0000	30,354
2016/08/04	R203	03/11/2016	8.84	Call	Bond Future	1,073.5900	1.0736	1,107.9200	1.1079	3.198	0	0	0
2016/08/04	R203	03/11/2016	8.85	Call	Bond Future	1,081.4400	1.0814	1,115.8100	1.1158	3.178	0	0	0
2016/08/04	R203	03/11/2016	8.84	Put	Bond Future	4.1100	0.0041	2.9700	0.0030	(27.737)	0	0	0
2016/08/04	R203	03/11/2016	8.86	Put	Bond Future	3.7800	0.0038	2.7200	0.0027	(28.042)	0	0	0
2016/08/04	R203	03/11/2016	8.85	Put	Bond Future	3.9400	0.0039	2.8400	0.0028	(27.919)	0	0	0
2016/08/04	R203	02/02/2017	7.70	Call	Bond Future	310.9300	0.3109	331.6600	0.3317	6.667	0	0	0
2016/08/04	R203	02/02/2017	7.71	Put	Bond Future	110.9300	0.1109	99.3900	0.0994	(10.403)	0	0	0
2016/08/04	R203	02/02/2017			Bond Future	7.3582	103.8064	7.3024	103.8388	(0.758)	0.0000	0.0000	0
2016/08/04	R203	02/02/2017	7.71	Call	Bond Future	314.7400	0.3147	335.6000	0.3356	6.628	0	0	0
2016/08/04	R203	02/02/2017	7.72	Call	Bond Future	318.8400	0.3188	339.8400	0.3398	6.586	0	0	0
2016/08/04	R203	02/02/2017	7.70	Put	Bond Future	112.9000	0.1129	101.2300	0.1012	(10.337)	0	0	0
2016/08/04	R203	02/02/2017	7.72	Put	Bond Future	109.2400	0.1092	97.8400	0.0978	(10.436)	0	0	0
2016/08/04	R203	04/05/2017	6.91	Call	Bond Future	213.5300	0.2135	232.0400	0.2320	8.669	0	0	0
2016/08/04	R203	04/05/2017	6.92	Put	Bond Future	83.3400	0.0833	70.1200	0.0701	(15.863)	0	0	0
2016/08/04	R203	04/05/2017			Bond Future	6.5418	101.7720	6.4522	101.8035	(1.371)	0.0000	0.0000	0
2016/08/04	R203	04/05/2017	6.92	Call	Bond Future	216.1200	0.2161	234.4300	0.2344	8.472	0	0	0
2016/08/04	R203	04/05/2017	6.93	Call	Bond Future	218.4000	0.2184	236.8400	0.2368	8.443	0	0	0
2016/08/04	R203	04/05/2017	6.91	Put	Bond Future	84.2600	0.0843	71.2400	0.0712	(15.452)	0	0	0
2016/08/04	R203	04/05/2017	6.93	Put	Bond Future	82.1100	0.0821	69.0200	0.0690	(15.942)	0	0	0
2016/08/04	R204	04/08/2016			Bond Future	7.7758	101.5535	7.7200	101.6724	(0.717)	0.0000	0.0000	0
2016/08/04	R204	04/08/2016	7.74	Put	Bond Future	121.9500	0.1220	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R204	04/08/2016	7.76	Put	Bond Future	96.0100	0.0960	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R204	04/08/2016	7.74	Call	Bond Future	45.7100	0.0457	42.6500	0.0426	(6.694)	0	0	0
2016/08/04	R204	04/08/2016	7.75	Put	Bond Future	108.5200	0.1085	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R204	04/08/2016	7.75	Call	Bond Future	53.5900	0.0536	63.9600	0.0640	19.351	0	0	0
2016/08/04	R204	04/08/2016	7.76	Call	Bond Future	62.3900	0.0624	85.2700	0.0853	36.673	0	0	0
2016/08/04	R204	03/11/2016			Bond Future	7.7835	103.4616	7.7329	103.5591	(0.650)	0.0000	0.0000	29,062
2016/08/04	R204	03/11/2016	9.21	Put	Bond Future	7.8000	0.0078	5.3200	0.0053	(31.795)	0	0	0
2016/08/04	R204	03/11/2016	9.23	Put	Bond Future	7.1800	0.0072	4.8800	0.0049	(32.033)	0	0	0
2016/08/04	R204	03/11/2016	9.22	Put	Bond Future	7.4800	0.0075	5.1000	0.0051	(31.818)	0	0	0
2016/08/04	R204	03/11/2016	9.22	Call	Bond Future	2,724.4500	2.7244	2,819.5300	2.8195	3.490	0	0	0
2016/08/04	R204	03/11/2016	9.21	Call	Bond Future	2,706.1800	2.7062	2,801.1600	2.8012	3.510	0	0	0
2016/08/04	R204	03/11/2016	9.23	Call	Bond Future	2,742.7300	2.7427	2,837.8900	2.8379	3.470	0	0	0
2016/08/04	R204	02/02/2017	8.28	Call	Bond Future	1,161.7200	1.1617	1,228.6800	1.2287	5.764	0	0	0
2016/08/04	R204	02/02/2017			Bond Future	7.7594	101.4512	7.7037	101.5468	(0.718)	0.0000	0.0000	0
2016/08/04	R204	02/02/2017	8.29	Call	Bond Future	1,174.0900	1.1741	1,241.4000	1.2414	5.733	0	0	0
2016/08/04	R204	02/02/2017	8.30	Call	Bond Future	1,186.7500	1.1867	1,254.4000	1.2544	5.700	0	0	0
2016/08/04	R204	02/02/2017	8.28	Put	Bond Future	274.1700	0.2742	245.5000	0.2455	(10.457)	0	0	0
2016/08/04	R204	02/02/2017	8.30	Put	Bond Future	265.3100	0.2653	237.3300	0.2373	(10.546)	0	0	0
2016/08/04	R204	02/02/2017	8.29	Put	Bond Future	269.5900	0.2696	241.2700	0.2413	(10.505)	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
2016/08/04	R204	04/05/2017	7.90	Put	Bond Future	488.8500	0.4888	446.8100	0.4468	(8.600)	0	0	0
2016/08/04	R204	04/05/2017			Bond Future	7.6635	103.5444	7.5996	103.6405	(0.834)	0.0000	0.0000	0
2016/08/04	R204	04/05/2017	7.92	Put	Bond Future	477.1900	0.4772	436.1700	0.4362	(8.596)	0	0	0
2016/08/04	R204	04/05/2017	7.90	Call	Bond Future	843.2000	0.8432	897.2300	0.8972	6.408	0	0	0
2016/08/04	R204	04/05/2017	7.91	Put	Bond Future	482.9900	0.4830	441.6400	0.4416	(8.561)	0	0	0
2016/08/04	R204	04/05/2017	7.91	Call	Bond Future	852.2900	0.8523	907.0100	0.9070	6.420	0	0	0
2016/08/04	R204	04/05/2017	7.92	Call	Bond Future	861.4300	0.8614	916.4800	0.9165	6.391	0	0	0
2016/08/04	R207	04/08/2016			Bond Future	7.9808	98.3482	7.9050	98.5693	(0.950)	0.0000	0.0000	0
2016/08/04	R207	04/08/2016	7.99	Put	Bond Future	100.6500	0.1006	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R207	04/08/2016	8.01	Put	Bond Future	76.1500	0.0762	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R207	04/08/2016	8.00	Put	Bond Future	87.8200	0.0878	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R207	04/08/2016	8.01	Call	Bond Future	160.9900	0.1610	305.9300	0.3059	90.030	0	0	0
2016/08/04	R207	04/08/2016	7.99	Call	Bond Future	127.3100	0.1273	247.7500	0.2477	94.604	0	0	0
2016/08/04	R207	04/08/2016	8.00	Call	Bond Future	143.5700	0.1436	276.8400	0.2768	92.826	0	0	0
2016/08/04	R207	03/11/2016			Bond Future	8.0001	100.1961	7.9401	100.3601	(0.750)	0.0000	0.0000	57,482
2016/08/04	R207	03/11/2016	7.94	Call	Bond Future	633.7700	0.6338	703.5900	0.7036	11.017	0	0	0
2016/08/04	R207	03/11/2016	7.93	Put	Bond Future	812.5400	0.8125	717.4600	0.7175	(11.702)	0	0	0
2016/08/04	R207	03/11/2016	7.95	Put	Bond Future	783.6000	0.7836	690.5100	0.6905	(11.880)	0	0	0
2016/08/04	R207	03/11/2016	7.94	Put	Bond Future	797.8900	0.7979	703.8000	0.7038	(11.792)	0	0	0
2016/08/04	R207	03/11/2016	7.95	Call	Bond Future	646.8300	0.6468	717.6500	0.7177	10.949	0	0	0
2016/08/04	R207	03/11/2016	7.93	Call	Bond Future	621.0600	0.6211	689.8900	0.6899	11.083	0	0	0
2016/08/04	R207	02/02/2017	9.24	Call	Bond Future	3,211.1800	3.2112	3,352.1000	3.3521	4.388	0	0	0
2016/08/04	R207	02/02/2017			Bond Future	8.0016	98.5199	7.9374	98.6834	(0.803)	0.0000	0.0000	0
2016/08/04	R207	02/02/2017	8.91	Call	Bond Future	2,505.7500	2.5057	2,640.2100	2.6402	5.366	0	0	62
2016/08/04	R207	02/02/2017	9.22	Call	Bond Future	3,167.1700	3.1672	3,307.8500	3.3079	4.442	0	0	0
2016/08/04	R207	02/02/2017	9.23	Call	Bond Future	3,189.1600	3.1892	3,329.9600	3.3300	4.415	0	0	0
2016/08/04	R207	02/02/2017	8.91	Put	Bond Future	230.1700	0.2302	201.1800	0.2012	(12.595)	0	0	0
2016/08/04	R207	02/02/2017	9.22	Put	Bond Future	130.0000	0.1300	107.2300	0.1072	(17.515)	0	0	0
2016/08/04	R207	02/02/2017	9.24	Put	Bond Future	125.1400	0.1251	102.6100	0.1026	(18.004)	0	0	0
2016/08/04	R207	02/02/2017	9.23	Put	Bond Future	127.5500	0.1276	104.9000	0.1049	(17.758)	0	0	0
2016/08/04	R207	04/05/2017	8.21	Put	Bond Future	814.6200	0.8146	743.9800	0.7440	(8.672)	0	0	0
2016/08/04	R207	04/05/2017			Bond Future	7.9716	100.5528	7.9014	100.7181	(0.881)	0.0000	0.0000	0
2016/08/04	R207	04/05/2017	8.22	Call	Bond Future	1,387.0700	1.3871	1,482.6700	1.4827	6.892	0	0	0
2016/08/04	R207	04/05/2017	8.20	Call	Bond Future	1,359.1000	1.3591	1,453.2400	1.4532	6.927	0	0	0
2016/08/04	R207	04/05/2017	8.21	Call	Bond Future	1,373.2200	1.3732	1,467.9300	1.4679	6.897	0	0	0
2016/08/04	R207	04/05/2017	8.20	Put	Bond Future	823.8600	0.8239	752.6500	0.7527	(8.643)	0	0	0
2016/08/04	R207	04/05/2017	8.22	Put	Bond Future	805.1300	0.8051	735.3800	0.7354	(8.663)	0	0	0
2016/08/04	R208	04/08/2016	8.01	Put	Bond Future	484.1600	0.4842	203.3200	0.2033	(58.006)	0	0	0
2016/08/04	R208	04/08/2016			Bond Future	8.1359	97.1529	8.0650	97.4143	(0.872)	0.0000	0.0000	0
2016/08/04	R208	04/08/2016	8.00	Put	Bond Future	517.5200	0.5175	240.3500	0.2404	(53.557)	0	0	0
2016/08/04	R208	04/08/2016	7.99	Call	Bond Future	12.6500	0.0126	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R208	04/08/2016	8.00	Call	Bond Future	15.7200	0.0157	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R208	04/08/2016	8.01	Call	Bond Future	19.3900	0.0194	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R208	04/08/2016	7.99	Put	Bond Future	551.4900	0.5515	277.3900	0.2774	(49.702)	0	0	0
2016/08/04	R208	03/11/2016	9.59	Put	Bond Future	24.5000	0.0245	16.3800	0.0164	(33.143)	0	0	0
2016/08/04	R208	03/11/2016			Bond Future	8.1648	95.5759	8.0951	95.8216	(0.854)	0.0000	0.0000	34,900



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
2016/08/04	R208	03/11/2016	9.58	Put	Bond Future	25.4000	0.0254	17.0200	0.0170	(32.992)	0	0	0
2016/08/04	R208	03/11/2016	9.57	Call	Bond Future	4,816.1300	4.8161	5,053.1900	5.0532	4.922	0	0	0
2016/08/04	R208	03/11/2016	9.58	Call	Bond Future	4,848.2300	4.8482	5,085.5500	5.0856	4.895	0	0	0
2016/08/04	R208	03/11/2016	9.59	Call	Bond Future	4,880.3300	4.8803	5,117.9100	5.1179	4.868	0	0	0
2016/08/04	R208	03/11/2016	9.57	Put	Bond Future	26.3200	0.0263	17.6800	0.0177	(32.827)	0	0	0
2016/08/04	R208	02/02/2017			Bond Future	8.1813	97.4520	8.1077	97.6990	(0.899)	0.0000	0.0000	0
2016/08/04	R208	02/02/2017	8.64	Call	Bond Future	2,209.7000	2.2097	2,375.8400	2.3758	7.519	0	0	0
2016/08/04	R208	02/02/2017	8.63	Put	Bond Future	697.3200	0.6973	615.5900	0.6156	(11.721)	0	0	0
2016/08/04	R208	02/02/2017	8.65	Put	Bond Future	677.0200	0.6770	597.0400	0.5970	(11.814)	0	0	0
2016/08/04	R208	02/02/2017	8.64	Put	Bond Future	687.2300	0.6872	606.3800	0.6064	(11.765)	0	0	0
2016/08/04	R208	02/02/2017	8.65	Call	Bond Future	2,232.3500	2.2324	2,399.3600	2.3994	7.481	0	0	0
2016/08/04	R208	02/02/2017	8.63	Call	Bond Future	2,186.9200	2.1869	2,352.1800	2.3522	7.557	0	0	0
2016/08/04	R208	04/05/2017	8.39	Call	Bond Future	1,891.1700	1.8912	2,033.4100	2.0334	7.521	0	0	0
2016/08/04	R208	04/05/2017			Bond Future	8.1684	96.0577	8.0899	96.3083	(0.961)	0.0000	0.0000	0
2016/08/04	R208	04/05/2017	8.37	Call	Bond Future	1,854.3300	1.8543	1,994.6100	1.9946	7.565	0	0	0
2016/08/04	R208	04/05/2017	8.38	Call	Bond Future	1,872.7100	1.8727	2,013.8100	2.0138	7.535	0	0	0
2016/08/04	R208	04/05/2017	8.37	Put	Bond Future	1,214.5500	1.2145	1,104.2200	1.1042	(9.084)	0	0	0
2016/08/04	R208	04/05/2017	8.39	Put	Bond Future	1,188.2100	1.1882	1,079.8400	1.0798	(9.120)	0	0	0
2016/08/04	R208	04/05/2017	8.38	Put	Bond Future	1,201.3300	1.2013	1,091.8200	1.0918	(9.116)	0	0	0
2016/08/04	R209	04/08/2016	9.26	Call	Bond Future	659.7800	0.6598	1,256.8400	1.2568	90.494	0	0	0
2016/08/04	R209	04/08/2016	9.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R209	04/08/2016			Bond Future	9.1860	75.7563	9.0850	76.4852	(1.099)	0.0000	0.0000	0
2016/08/04	R209	04/08/2016	9.24	Call	Bond Future	559.1300	0.5591	1,114.8400	1.1148	99.388	0	0	0
2016/08/04	R209	04/08/2016	9.60	Put	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R209	04/08/2016	10.60	Call	Bond Future	9,158.2500	9.1583	9,887.2200	9.8872	7.960	0	0	0
2016/08/04	R209	04/08/2016	9.40	Put	Bond Future	11.3700	0.0114	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R209	04/08/2016	9.70	Call	Bond Future	3,548.7300	3.5487	4,277.7000	4.2777	20.542	0	0	0
2016/08/04	R209	04/08/2016	10.29	Call	Bond Future	7,307.5000	7.3075	8,036.4700	8.0365	9.976	0	0	0
2016/08/04	R209	04/08/2016	9.25	Call	Bond Future	608.4100	0.6084	1,185.8900	1.1859	94.916	0	0	0
2016/08/04	R209	04/08/2016	9.24	Put	Bond Future	173.2600	0.1733	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R209	04/08/2016	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R209	04/08/2016	9.40	Call	Bond Future	1,521.6400	1.5216	2,239.2400	2.2392	47.160	0	0	0
2016/08/04	R209	04/08/2016	9.26	Put	Bond Future	131.9100	0.1319	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R209	04/08/2016	9.60	Call	Bond Future	2,879.2100	2.8792	3,608.1200	3.6081	25.316	0	0	0
2016/08/04	R209	04/08/2016	9.25	Put	Bond Future	151.4900	0.1515	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R209	04/08/2016	10.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R209	03/11/2016	10.26	Call	Bond Future	7,167.8200	7.1678	7,993.1300	7.9931	11.514	0	0	0
2016/08/04	R209	03/11/2016			Bond Future	9.2235	74.0293	9.0943	74.9561	(1.400)	0.0000	0.0000	35,718
2016/08/04	R209	03/11/2016	10.24	Call	Bond Future	7,060.1200	7.0601	7,881.5800	7.8816	11.635	0	0	0
2016/08/04	R209	03/11/2016	10.25	Call	Bond Future	7,114.2600	7.1143	7,937.6000	7.9376	11.573	0	0	0
2016/08/04	R209	03/11/2016	10.24	Put	Bond Future	340.7200	0.3407	235.3400	0.2353	(30.929)	0	0	0
2016/08/04	R209	03/11/2016	10.25	Put	Bond Future	333.5100	0.3335	230.0100	0.2300	(31.034)	0	0	5,000
2016/08/04	R209	03/11/2016	10.26	Put	Bond Future	325.8200	0.3258	224.2900	0.2243	(31.161)	0	0	0
2016/08/04	R209	02/02/2017	9.55	Put	Bond Future	2,264.3700	2.2644	1,939.4700	1.9395	(14.348)	0	0	0
2016/08/04	R209	02/02/2017			Bond Future	9.2566	75.4825	9.1244	76.4248	(1.429)	0.0000	0.0000	0
2016/08/04	R209	02/02/2017	9.54	Put	Bond Future	2,291.3000	2.2913	1,963.2700	1.9633	(14.316)	0	0	0
2016/08/04	R209	02/02/2017	9.55	Call	Bond Future	4,291.2100	4.2912	4,908.6300	4.9086	14.388	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
2016/08/04	R209	02/02/2017	9.53	Call	Bond Future	4,209.6500	4.2096	4,821.2000	4.8212	14.527	0	0	0
2016/08/04	R209	02/02/2017	9.54	Call	Bond Future	4,250.4500	4.2505	4,864.7400	4.8647	14.452	0	0	0
2016/08/04	R209	02/02/2017	9.53	Put	Bond Future	2,318.2800	2.3183	1,987.5100	1.9875	(14.268)	0	0	0
2016/08/04	R209	04/05/2017	9.48	Put	Bond Future	3,264.8300	3.2648	2,900.4300	2.9004	(11.161)	0	0	0
2016/08/04	R209	04/05/2017			Bond Future	9.2798	73.8873	9.1442	74.8479	(1.462)	0.0000	0.0000	0
2016/08/04	R209	04/05/2017	9.47	Put	Bond Future	3,296.0200	3.2960	2,927.8400	2.9278	(11.170)	0	0	0
2016/08/04	R209	04/05/2017	9.46	Call	Bond Future	4,574.6900	4.5747	5,163.6100	5.1636	12.873	0	0	0
2016/08/04	R209	04/05/2017	9.47	Call	Bond Future	4,611.8200	4.6118	5,204.2800	5.2043	12.847	0	0	0
2016/08/04	R209	04/05/2017	9.48	Call	Bond Future	4,648.8300	4.6488	5,245.0700	5.2451	12.826	0	0	0
2016/08/04	R209	04/05/2017	9.46	Put	Bond Future	3,327.1900	3.3272	2,955.4700	2.9555	(11.172)	0	0	0
2016/08/04	R210	04/08/2016			Bond Future	187.5738	187.5738	187.5370	187.5370	(0.020)	0.0000	0.0000	0
2016/08/04	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R210	04/08/2016	181.50	Call	Bond Future	6,073.8000	6.0738	6,037.0000	6.0370	(0.606)	0	0	0
2016/08/04	R210	04/08/2016	181.52	Call	Bond Future	6,053.8000	6.0538	6,017.0000	6.0170	(0.608)	0	0	0
2016/08/04	R210	04/08/2016	181.51	Call	Bond Future	6,063.8000	6.0638	6,027.0000	6.0270	(0.607)	0	0	0
2016/08/04	R210	03/11/2016			Bond Future	188.8391	188.8391	188.7981	188.7981	(0.022)	0.0000	0.0000	2,269
2016/08/04	R210	03/11/2016	188.90	Put	Bond Future	60.8800	0.0609	101.9200	0.1019	67.411	0	0	0
2016/08/04	R210	03/11/2016	188.92	Put	Bond Future	80.8800	0.0809	121.9200	0.1219	50.742	0	0	0
2016/08/04	R210	03/11/2016	188.91	Put	Bond Future	70.8800	0.0709	111.9200	0.1119	57.901	0	0	0
2016/08/04	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R211	04/08/2016			Bond Future	139.7124	139.7124	139.6844	139.6844	(0.020)	0.0000	0.0000	0
2016/08/04	R211	04/08/2016	137.09	Call	Bond Future	2,622.3800	2.6224	2,594.3700	2.5944	(1.068)	0	0	0
2016/08/04	R211	04/08/2016	137.07	Call	Bond Future	2,642.3800	2.6424	2,614.3700	2.6144	(1.060)	0	0	0
2016/08/04	R211	04/08/2016	137.08	Call	Bond Future	2,632.3800	2.6324	2,604.3700	2.6044	(1.064)	0	0	0
2016/08/04	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R211	03/11/2016	141.75	Call	Bond Future	596.1100	0.5961	564.9400	0.5649	(5.229)	0	0	0
2016/08/04	R211	03/11/2016			Bond Future	142.3461	142.3461	142.3149	142.3149	(0.022)	0.0000	0.0000	56
2016/08/04	R211	03/11/2016	141.76	Call	Bond Future	586.1100	0.5861	554.9400	0.5549	(5.318)	0	0	0
2016/08/04	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R211	03/11/2016	141.74	Call	Bond Future	606.1100	0.6061	574.9400	0.5749	(5.143)	0	0	0
2016/08/04	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R212	04/08/2016	142.43	Call	Bond Future	3,800.4500	3.8005	3,771.0300	3.7710	(0.774)	0	0	0
2016/08/04	R212	04/08/2016			Bond Future	146.2305	146.2305	146.2010	146.2010	(0.020)	0.0000	0.0000	0
2016/08/04	R212	04/08/2016	142.44	Call	Bond Future	3,790.4500	3.7905	3,761.0300	3.7610	(0.776)	0	0	0
2016/08/04	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R212	04/08/2016	142.42	Call	Bond Future	3,810.4500	3.8105	3,781.0300	3.7810	(0.772)	0	0	0

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2016/08/04	R212	03/11/2016			Bond Future	148.9871	148.9871	148.9543	148.9543	(0.022)	0.0000	0.0000	4,169
2016/08/04	R212	03/11/2016	148.11	Call	Bond Future	877.1100	0.8771	844.3300	0.8443	(3.737)	0	0	0
2016/08/04	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R212	03/11/2016	148.12	Call	Bond Future	867.1100	0.8671	834.3300	0.8343	(3.780)	0	0	0
2016/08/04	R212	03/11/2016	148.10	Call	Bond Future	887.1100	0.8871	854.3300	0.8543	(3.695)	0	0	0
2016/08/04	R213	04/08/2016			Bond Future	9.0710	86.5401	8.9800	87.1843	(1.003)	0.0000	0.0000	0
2016/08/04	R213	04/08/2016	8.99	Put	Bond Future	685.2000	0.6852	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R213	04/08/2016	9.01	Put	Bond Future	580.9100	0.5809	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R213	04/08/2016	9.00	Put	Bond Future	632.0000	0.6320	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R213	04/08/2016	9.01	Call	Bond Future	149.9200	0.1499	213.2200	0.2132	42.223	0	0	0
2016/08/04	R213	04/08/2016	8.99	Call	Bond Future	112.1500	0.1121	71.1600	0.0712	(36.549)	0	0	0
2016/08/04	R213	04/08/2016	9.00	Call	Bond Future	130.0200	0.1300	142.2300	0.1422	9.391	0	0	0
2016/08/04	R213	03/11/2016			Bond Future	9.1118	84.6158	8.9976	85.4157	(1.252)	0.0000	0.0000	42,560
2016/08/04	R213	03/11/2016	10.18	Put	Bond Future	276.2800	0.2763	192.4200	0.1924	(30.353)	0	0	0
2016/08/04	R213	03/11/2016	10.20	Put	Bond Future	264.0500	0.2641	183.3100	0.1833	(30.578)	0	0	0
2016/08/04	R213	03/11/2016	10.18	Call	Bond Future	7,271.6900	7.2717	7,987.7800	7.9878	9.848	0	0	0
2016/08/04	R213	03/11/2016	10.19	Put	Bond Future	270.0700	0.2701	187.7900	0.1878	(30.466)	0	0	0
2016/08/04	R213	03/11/2016	10.19	Call	Bond Future	7,326.9700	7.3270	8,044.6400	8.0446	9.795	0	0	0
2016/08/04	R213	03/11/2016	10.20	Call	Bond Future	7,382.3600	7.3824	8,101.5700	8.1016	9.742	0	0	0
2016/08/04	R213	02/02/2017	9.40	Call	Bond Future	4,021.0500	4.0211	4,492.4500	4.4925	11.723	0	0	0
2016/08/04	R213	02/02/2017	9.42	Call	Bond Future	4,101.0700	4.1011	4,577.9400	4.5779	11.628	0	0	0
2016/08/04	R213	02/02/2017			Bond Future	9.1488	86.2767	9.0316	87.0892	(1.281)	0.0000	0.0000	0
2016/08/04	R213	02/02/2017	9.41	Call	Bond Future	4,061.0900	4.0611	4,535.0000	4.5350	11.670	0	0	0
2016/08/04	R213	02/02/2017	9.40	Put	Bond Future	2,316.8200	2.3168	1,975.7500	1.9757	(14.721)	0	0	0
2016/08/04	R213	02/02/2017	9.42	Put	Bond Future	2,263.2400	2.2632	1,927.6400	1.9276	(14.828)	0	0	0
2016/08/04	R213	02/02/2017	9.41	Put	Bond Future	2,290.0200	2.2900	1,951.4600	1.9515	(14.784)	0	0	0
2016/08/04	R213	04/05/2017			Bond Future	9.1711	84.5017	9.0505	85.3296	(1.315)	0.0000	0.0000	0
2016/08/04	R213	04/05/2017	9.35	Put	Bond Future	3,232.3300	3.2323	2,853.3000	2.8533	(11.726)	0	0	0
2016/08/04	R213	04/05/2017	9.37	Put	Bond Future	3,173.9700	3.1740	2,799.5600	2.7996	(11.796)	0	0	0
2016/08/04	R213	04/05/2017	9.35	Call	Bond Future	4,439.5100	4.4395	4,888.4100	4.8884	10.111	0	0	0
2016/08/04	R213	04/05/2017	9.36	Put	Bond Future	3,203.1800	3.2032	2,826.4700	2.8265	(11.761)	0	0	0
2016/08/04	R213	04/05/2017	9.36	Call	Bond Future	4,477.1300	4.4771	4,928.3500	4.9283	10.078	0	0	0
2016/08/04	R213	04/05/2017	9.37	Call	Bond Future	4,514.6200	4.5146	4,968.1400	4.9681	10.046	0	0	0
2016/08/04	R214	04/08/2016	9.24	Call	Bond Future	260.7300	0.2607	569.2900	0.5693	118.345	0	0	0
2016/08/04	R214	04/08/2016	9.25	Put	Bond Future	412.5600	0.4126	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R214	04/08/2016	11.30	Call	Bond Future	13,000.7900	13.0008	13,765.0200	13.7650	5.878	0	0	0
2016/08/04	R214	04/08/2016			Bond Future	9.2659	76.2515	9.1650	77.0158	(1.089)	0.0000	0.0000	0
2016/08/04	R214	04/08/2016	8.55	Put	Bond Future	5,714.3400	5.7143	4,950.1100	4.9501	(13.374)	0	0	0
2016/08/04	R214	04/08/2016	9.30	Call	Bond Future	491.6500	0.4916	1,019.6100	1.0196	107.385	0	0	0
2016/08/04	R214	04/08/2016	9.25	Call	Bond Future	292.9900	0.2930	644.6600	0.6447	120.028	0	0	0
2016/08/04	R214	04/08/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R214	04/08/2016	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/04	R214	04/08/2016	9.26	Call	Bond Future	327.7500	0.3277	719.9000	0.7199	119.649	0	0	0
2016/08/04	R214	04/08/2016	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/04	R214	04/08/2016	9.30	Put	Bond Future	236.2700	0.2363	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R214	04/08/2016	9.24	Put	Bond Future	455.6700	0.4557	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R214	04/08/2016	10.30	Call	Bond Future	7,139.9600	7.1400	7,904.1900	7.9042	10.704	0	0	0
2016/08/04	R214	04/08/2016	9.26	Put	Bond Future	372.0800	0.3721	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R214	03/11/2016	10.35	Put	Bond Future	343.7000	0.3437	235.1600	0.2352	(31.580)	0	0	0
2016/08/04	R214	03/11/2016			Bond Future	9.3040	74.3874	9.1699	75.3987	(1.442)	0.0000	0.0000	29,419
2016/08/04	R214	03/11/2016	10.34	Put	Bond Future	351.0300	0.3510	240.5300	0.2405	(31.479)	0	0	0
2016/08/04	R214	03/11/2016	10.35	Call	Bond Future	7,509.4700	7.5095	8,412.1600	8.4122	12.021	0	0	0
2016/08/04	R214	03/11/2016	10.33	Call	Bond Future	7,398.3100	7.3983	8,297.0600	8.2971	12.148	0	0	0
2016/08/04	R214	03/11/2016	10.34	Call	Bond Future	7,453.8800	7.4539	8,354.6100	8.3546	12.084	0	0	0
2016/08/04	R214	03/11/2016	10.33	Put	Bond Future	358.4900	0.3585	246.0100	0.2460	(31.376)	0	0	0
2016/08/04	R214	02/02/2017			Bond Future	9.3391	75.8476	9.2017	76.8759	(1.471)	0.0000	0.0000	0
2016/08/04	R214	02/02/2017	9.67	Call	Bond Future	4,705.4100	4.7054	5,356.1500	5.3562	13.830	0	0	0
2016/08/04	R214	02/02/2017	9.66	Put	Bond Future	2,348.4800	2.3485	1,967.7200	1.9677	(16.213)	0	0	0
2016/08/04	R214	02/02/2017	9.68	Put	Bond Future	2,294.6700	2.2947	1,919.9100	1.9199	(16.332)	0	0	0
2016/08/04	R214	02/02/2017	9.67	Put	Bond Future	2,321.3400	2.3213	1,943.7900	1.9438	(16.264)	0	0	0
2016/08/04	R214	02/02/2017	9.68	Call	Bond Future	4,748.8000	4.7488	5,402.3300	5.4023	13.762	0	0	0
2016/08/04	R214	02/02/2017	9.66	Call	Bond Future	4,662.3900	4.6624	5,309.9200	5.3099	13.888	0	0	0
2016/08/04	R214	04/05/2017	9.58	Put	Bond Future	3,421.7900	3.4218	2,986.7300	2.9867	(12.714)	0	0	0
2016/08/04	R214	04/05/2017			Bond Future	9.3618	74.1113	9.2211	75.1597	(1.503)	0.0000	0.0000	0
2016/08/04	R214	04/05/2017	9.57	Put	Bond Future	3,452.6800	3.4527	3,015.3300	3.0153	(12.667)	0	0	0
2016/08/04	R214	04/05/2017	9.58	Call	Bond Future	5,001.0000	5.0010	5,614.2800	5.6143	12.263	0	0	0
2016/08/04	R214	04/05/2017	9.56	Call	Bond Future	4,920.8800	4.9209	5,529.0700	5.5291	12.359	0	0	0
2016/08/04	R214	04/05/2017	9.57	Call	Bond Future	4,960.7500	4.9607	5,571.7400	5.5717	12.316	0	0	0
2016/08/04	R214	04/05/2017	9.56	Put	Bond Future	3,484.0700	3.4841	3,043.9200	3.0439	(12.633)	0	0	0
2016/08/04	R248	04/08/2016			Bond Future	9.3360	97.9445	9.2300	98.9695	(1.135)	0.0000	0.0000	0
2016/08/04	R248	04/08/2016	9.25	Call	Bond Future	164.5300	0.1645	194.9900	0.1950	18.513	0	0	0
2016/08/04	R248	04/08/2016	9.24	Put	Bond Future	1,069.9700	1.0700	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R248	04/08/2016	9.26	Put	Bond Future	921.7700	0.9218	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R248	04/08/2016	9.25	Put	Bond Future	994.5500	0.9945	0.0000	0.0000	(100.000)	0	0	0
2016/08/04	R248	04/08/2016	9.26	Call	Bond Future	188.9800	0.1890	292.2200	0.2922	54.630	0	0	0
2016/08/04	R248	04/08/2016	9.24	Call	Bond Future	142.5400	0.1425	97.5800	0.0976	(31.542)	0	0	0
2016/08/04	R248	03/11/2016	10.38	Call	Bond Future	9,308.8100	9.3088	10,439.1100	10.4391	12.142	0	0	0
2016/08/04	R248	03/11/2016			Bond Future	9.3760	95.3469	9.2417	96.6386	(1.432)	0.0000	0.0000	61,337
2016/08/04	R248	03/11/2016	10.39	Call	Bond Future	9,377.7400	9.3777	10,510.6500	10.5107	12.081	0	0	0
2016/08/04	R248	03/11/2016	10.37	Put	Bond Future	571.9500	0.5720	407.9100	0.4079	(28.681)	0	0	0
2016/08/04	R248	03/11/2016	10.39	Put	Bond Future	550.2900	0.5503	391.4800	0.3915	(28.859)	0	0	0
2016/08/04	R248	03/11/2016	10.37	Call	Bond Future	9,239.8300	9.2398	10,367.5100	10.3675	12.205	0	0	0
2016/08/04	R248	03/11/2016	10.38	Put	Bond Future	561.0700	0.5611	399.6500	0.3997	(28.770)	0	0	0
2016/08/04	R248	02/02/2017	9.76	Put	Bond Future	3,096.6500	3.0967	2,624.5500	2.6245	(15.246)	0	0	0
2016/08/04	R248	02/02/2017	9.78	Put	Bond Future	3,029.1000	3.0291	2,564.3900	2.5644	(15.342)	0	0	0
2016/08/04	R248	02/02/2017			Bond Future	9.4130	97.2184	9.2754	98.5319	(1.462)	0.0000	0.0000	0
2016/08/04	R248	02/02/2017	9.77	Put	Bond Future	3,062.8400	3.0628	2,594.3200	2.5943	(15.297)	0	0	0
2016/08/04	R248	02/02/2017	9.76	Call	Bond Future	6,270.3500	6.2703	7,111.7400	7.1117	13.419	0	0	0
2016/08/04	R248	02/02/2017	9.77	Call	Bond Future	6,325.1600	6.3252	7,170.1300	7.1701	13.359	0	0	0
2016/08/04	R248	02/02/2017	9.78	Call	Bond Future	6,379.8800	6.3799	7,228.6600	7.2287	13.304	0	0	0
2016/08/04	R248	04/05/2017	9.66	Call	Bond Future	6,562.9600	6.5630	7,419.8700	7.4199	13.057	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
2016/08/04	R248	04/05/2017			Bond Future	9.4376	94.7805	9.2965	96.1196	(1.494)	0.0000	0.0000	0
2016/08/04	R248	04/05/2017	9.67	Call	Bond Future	6,612.4400	6.6124	7,473.8900	7.4739	13.028	0	0	0
2016/08/04	R248	04/05/2017	9.65	Put	Bond Future	4,558.1900	4.5582	4,071.4200	4.0714	(10.679)	0	0	0
2016/08/04	R248	04/05/2017	9.67	Put	Bond Future	4,476.6400	4.4766	3,998.9800	3.9990	(10.670)	0	0	0
2016/08/04	R248	04/05/2017	9.65	Call	Bond Future	6,513.6300	6.5136	7,365.9700	7.3660	13.085	0	0	0
2016/08/04	R248	04/05/2017	9.66	Put	Bond Future	4,517.2600	4.5173	4,035.0600	4.0351	(10.675)	0	0	0

**Total** **697766**