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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/07/2016 TO 28/07/2016

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/28	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2025	04/08/2016			Bond Future	127.8040	127.8040	127.7911	127.7911	(0.010)	0.0000	0.0000	1,943
2016/07/28	2025	04/08/2016	123.86	Call	Bond Future	3,943.9900	3.9440	3,931.0800	3.9311	(0.327)	0	0	0
2016/07/28	2025	04/08/2016	123.87	Call	Bond Future	3,933.9900	3.9340	3,921.0800	3.9211	(0.328)	0	0	0
2016/07/28	2025	04/08/2016	123.85	Call	Bond Future	3,953.9900	3.9540	3,941.0800	3.9411	(0.327)	0	0	0
2016/07/28	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2025	03/11/2016			Bond Future	130.2192	130.2192	130.2056	130.2056	(0.010)	0.0000	0.0000	1,443
2016/07/28	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2025	03/11/2016	129.21	Call	Bond Future	1,009.1700	1.0092	995.5500	0.9956	(1.350)	0	0	0
2016/07/28	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2025	03/11/2016	129.22	Call	Bond Future	999.1700	0.9992	985.5500	0.9856	(1.363)	0	0	0
2016/07/28	2025	03/11/2016	129.23	Call	Bond Future	989.1700	0.9892	975.5500	0.9756	(1.377)	0	0	0
2016/07/28	2030	04/08/2016	10.17	Call	Bond Future	7,037.1300	7.0371	7,149.1800	7.1492	1.592	0	0	0
2016/07/28	2030	04/08/2016			Bond Future	9.1348	91.5189	9.1192	91.6310	(0.170)	0.0000	0.0000	18,684
2016/07/28	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2030	03/11/2016			Bond Future	9.1766	93.2428	9.1606	93.3566	(0.175)	0.0000	0.0000	21,283
2016/07/28	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2030	03/11/2016	9.33	Call	Bond Future	1,079.9200	1.0799	1,193.7400	1.1937	10.540	0	0	0
2016/07/28	2030	03/11/2016	9.34	Call	Bond Future	1,149.6900	1.1497	1,263.5100	1.2635	9.900	0	0	0
2016/07/28	2030	03/11/2016	9.35	Call	Bond Future	1,219.3900	1.2194	1,333.2100	1.3332	9.334	0	0	0
2016/07/28	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2030	02/02/2017			Bond Future	9.2134	91.0724	9.1972	91.1855	(0.175)	0.0000	0.0000	0
2016/07/28	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2030	02/02/2017	9.29	Call	Bond Future	534.6800	0.5347	647.7700	0.6478	21.151	0	0	0
2016/07/28	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2030	02/02/2017	9.30	Call	Bond Future	604.1200	0.6041	717.2100	0.7172	18.720	0	0	0
2016/07/28	2030	02/02/2017	9.31	Call	Bond Future	673.4900	0.6735	786.5800	0.7866	16.792	0	0	0
2016/07/28	2030	04/05/2017	9.33	Call	Bond Future	602.4700	0.6025	718.8300	0.7188	19.314	0	0	0
2016/07/28	2030	04/05/2017			Bond Future	9.2425	92.9558	9.2257	93.0722	(0.182)	0.0000	0.0000	0
2016/07/28	2030	04/05/2017	9.34	Call	Bond Future	671.0000	0.6710	787.3600	0.7874	17.341	0	0	0
2016/07/28	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2030	04/05/2017	9.32	Call	Bond Future	533.8700	0.5339	650.2300	0.6502	21.796	0	0	0
2016/07/28	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/28	2032	04/08/2016	9.01	Call	Bond Future	123.4600	0.1235	119.9100	0.1199	(2.875)	0	0	0
2016/07/28	2032	04/08/2016			Bond Future	9.2652	94.6576	9.2445	94.8162	(0.223)	0.0000	0.0000	3,501
2016/07/28	2032	04/08/2016	8.99	Call	Bond Future	103.5400	0.1035	99.4700	0.0995	(3.931)	0	0	0
2016/07/28	2032	04/08/2016	9.00	Call	Bond Future	113.1500	0.1131	109.3100	0.1093	(3.394)	0	0	0
2016/07/28	2032	04/08/2016	8.99	Put	Bond Future	2,252.2500	2.2522	2,089.6500	2.0897	(7.219)	0	0	0
2016/07/28	2032	04/08/2016	9.01	Put	Bond Future	2,113.5400	2.1135	1,951.4600	1.9515	(7.669)	0	0	0
2016/07/28	2032	04/08/2016	9.00	Put	Bond Future	2,182.4900	2.1825	2,020.1200	2.0201	(7.440)	0	0	0
2016/07/28	2032	03/11/2016			Bond Future	9.3108	92.2820	9.2896	92.4432	(0.228)	0.0000	0.0000	11,986
2016/07/28	2032	03/11/2016	10.28	Put	Bond Future	459.0800	0.4591	431.1300	0.4311	(6.088)	0	0	0
2016/07/28	2032	03/11/2016	10.30	Put	Bond Future	439.3900	0.4394	412.3500	0.4123	(6.154)	0	0	0
2016/07/28	2032	03/11/2016	10.29	Put	Bond Future	449.1400	0.4491	421.6500	0.4216	(6.121)	0	0	0
2016/07/28	2032	03/11/2016	10.30	Call	Bond Future	7,516.4000	7.5164	7,650.5400	7.6505	1.785	0	0	0
2016/07/28	2032	03/11/2016	10.28	Call	Bond Future	7,401.1000	7.4011	7,534.3300	7.5343	1.800	0	0	0
2016/07/28	2032	03/11/2016	10.29	Call	Bond Future	7,458.6900	7.4587	7,592.3800	7.5924	1.792	0	0	0
2016/07/28	2032	02/02/2017	9.53	Call	Bond Future	4,226.6100	4.2266	4,311.3000	4.3113	2.004	0	0	0
2016/07/28	2032	02/02/2017			Bond Future	9.3516	94.0991	9.3301	94.2604	(0.230)	0.0000	0.0000	0
2016/07/28	2032	02/02/2017	9.51	Call	Bond Future	4,143.6000	4.1436	4,227.2200	4.2272	2.018	0	0	0
2016/07/28	2032	02/02/2017	9.52	Call	Bond Future	4,184.8800	4.1849	4,269.0400	4.2690	2.011	0	0	0
2016/07/28	2032	02/02/2017	9.51	Put	Bond Future	2,966.8900	2.9669	2,889.1500	2.8892	(2.620)	0	0	0
2016/07/28	2032	02/02/2017	9.53	Put	Bond Future	2,902.8900	2.9029	2,826.2200	2.8262	(2.641)	0	0	0
2016/07/28	2032	02/02/2017	9.52	Put	Bond Future	2,934.6200	2.9346	2,857.4200	2.8574	(2.631)	0	0	0
2016/07/28	2032	04/05/2017	9.45	Call	Bond Future	4,551.7700	4.5518	4,634.4800	4.6345	1.817	0	0	0
2016/07/28	2032	04/05/2017			Bond Future	9.3812	91.8831	9.3589	92.0488	(0.238)	0.0000	0.0000	0
2016/07/28	2032	04/05/2017	9.46	Call	Bond Future	4,590.8700	4.5909	4,674.0300	4.6740	1.811	0	0	0
2016/07/28	2032	04/05/2017	9.44	Put	Bond Future	4,078.5200	4.0785	3,995.0800	3.9951	(2.046)	0	0	0
2016/07/28	2032	04/05/2017	9.46	Put	Bond Future	4,009.0300	4.0090	3,926.4900	3.9265	(2.059)	0	0	0
2016/07/28	2032	04/05/2017	9.44	Call	Bond Future	4,513.1400	4.5131	4,595.4000	4.5954	1.823	0	0	0
2016/07/28	2032	04/05/2017	9.45	Put	Bond Future	4,043.5000	4.0435	3,960.5100	3.9605	(2.052)	0	0	0
2016/07/28	2033	04/08/2016	104.99	Call	Bond Future	2,702.6800	2.7027	2,692.0800	2.6921	(0.392)	0	0	0
2016/07/28	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2033	04/08/2016			Bond Future	107.6927	107.6927	107.6821	107.6821	(0.010)	0.0000	0.0000	531
2016/07/28	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2033	04/08/2016	105.00	Call	Bond Future	2,692.6800	2.6927	2,682.0800	2.6821	(0.394)	0	0	0
2016/07/28	2033	04/08/2016	105.01	Call	Bond Future	2,682.6800	2.6827	2,672.0800	2.6721	(0.395)	0	0	0
2016/07/28	2033	03/11/2016			Bond Future	108.7110	108.7110	108.7000	108.7000	(0.010)	0.0000	0.0000	4,275
2016/07/28	2033	03/11/2016	109.16	Put	Bond Future	448.9600	0.4490	460.0100	0.4600	2.461	0	0	0
2016/07/28	2033	03/11/2016	109.17	Put	Bond Future	458.9600	0.4590	470.0100	0.4700	2.408	0	0	0
2016/07/28	2033	03/11/2016	109.18	Put	Bond Future	468.9600	0.4690	480.0100	0.4800	2.356	0	0	0
2016/07/28	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2037	04/08/2016			Bond Future	9.4148	91.9866	9.3892	92.2026	(0.272)	0.0000	0.0000	18,356
2016/07/28	2037	04/08/2016	9.24	Put	Bond Future	1,769.3700	1.7694	1,565.2000	1.5652	(11.539)	0	0	0
2016/07/28	2037	04/08/2016	9.26	Put	Bond Future	1,639.3800	1.6394	1,438.8900	1.4389	(12.230)	0	0	0
2016/07/28	2037	04/08/2016	9.24	Call	Bond Future	278.4300	0.2784	290.2200	0.2902	4.234	0	0	0

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2016/07/28	2037	04/08/2016	9.25	Put	Bond Future	1,703.6700	1.7037	1,501.2800	1.5013	(11.880)	0	0	0
2016/07/28	2037	04/08/2016	9.25	Call	Bond Future	299.0300	0.2990	312.6000	0.3126	4.538	0	0	0
2016/07/28	2037	04/08/2016	9.26	Call	Bond Future	320.9100	0.3209	336.3800	0.3364	4.821	0	0	0
2016/07/28	2037	03/11/2016	10.35	Call	Bond Future	7,641.6000	7.6416	7,818.2800	7.8183	2.312	0	0	0
2016/07/28	2037	03/11/2016	10.36	Put	Bond Future	639.2900	0.6393	596.9100	0.5969	(6.629)	0	0	0
2016/07/28	2037	03/11/2016			Bond Future	9.4579	93.7193	9.4316	93.9390	(0.278)	0.0000	0.0000	39,160
2016/07/28	2037	03/11/2016	10.36	Call	Bond Future	7,702.0600	7.7021	7,879.3800	7.8794	2.302	0	0	0
2016/07/28	2037	03/11/2016	10.37	Call	Bond Future	7,762.6200	7.7626	7,940.5900	7.9406	2.293	0	0	0
2016/07/28	2037	03/11/2016	10.35	Put	Bond Future	652.3200	0.6523	609.3000	0.6093	(6.595)	0	0	0
2016/07/28	2037	03/11/2016	10.37	Put	Bond Future	626.4700	0.6265	584.7400	0.5847	(6.661)	0	0	0
2016/07/28	2037	02/02/2017	9.68	Put	Bond Future	3,263.4300	3.2634	3,161.5300	3.1615	(3.122)	0	0	0
2016/07/28	2037	02/02/2017			Bond Future	9.4969	91.3079	9.4702	91.5289	(0.281)	0.0000	0.0000	0
2016/07/28	2037	02/02/2017	9.67	Put	Bond Future	3,298.7200	3.2987	3,196.1100	3.1961	(3.111)	0	0	0
2016/07/28	2037	02/02/2017	9.68	Call	Bond Future	4,756.8900	4.7569	4,876.0100	4.8760	2.504	0	0	0
2016/07/28	2037	02/02/2017	9.66	Call	Bond Future	4,666.2900	4.6663	4,783.9800	4.7840	2.522	0	0	0
2016/07/28	2037	02/02/2017	9.67	Call	Bond Future	4,711.6200	4.7116	4,830.0300	4.8300	2.513	0	0	0
2016/07/28	2037	02/02/2017	9.66	Put	Bond Future	3,334.0700	3.3341	3,230.7400	3.2307	(3.099)	0	0	0
2016/07/28	2037	04/05/2017			Bond Future	9.5293	93.1963	9.5017	93.4228	(0.289)	0.0000	0.0000	0
2016/07/28	2037	04/05/2017	9.58	Put	Bond Future	4,641.3100	4.6413	4,529.2600	4.5293	(2.414)	0	0	0
2016/07/28	2037	04/05/2017	9.60	Put	Bond Future	4,563.9700	4.5640	4,453.1200	4.4531	(2.429)	0	0	0
2016/07/28	2037	04/05/2017	9.59	Put	Bond Future	4,602.6700	4.6027	4,491.2200	4.4912	(2.421)	0	0	0
2016/07/28	2037	04/05/2017	9.60	Call	Bond Future	5,140.5200	5.1405	5,256.1400	5.2561	2.249	0	0	0
2016/07/28	2037	04/05/2017	9.58	Call	Bond Future	5,055.3400	5.0553	5,169.7600	5.1698	2.263	0	0	0
2016/07/28	2037	04/05/2017	9.59	Call	Bond Future	5,098.0200	5.0980	5,213.0400	5.2130	2.256	0	0	0
2016/07/28	2038	04/08/2016			Bond Future	133.3853	133.3853	133.3723	133.3723	(0.010)	0.0000	0.0000	11,014
2016/07/28	2038	04/08/2016	129.31	Call	Bond Future	4,075.3300	4.0753	4,062.3000	4.0623	(0.320)	0	0	0
2016/07/28	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2038	04/08/2016	129.32	Call	Bond Future	4,065.3300	4.0653	4,052.3000	4.0523	(0.321)	0	0	0
2016/07/28	2038	04/08/2016	129.30	Call	Bond Future	4,085.3300	4.0853	4,072.3000	4.0723	(0.319)	0	0	0
2016/07/28	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2038	03/11/2016			Bond Future	135.9060	135.9060	135.8922	135.8922	(0.010)	0.0000	0.0000	19,808
2016/07/28	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2038	03/11/2016	136.31	Put	Bond Future	404.0100	0.4040	417.7700	0.4178	3.406	0	0	0
2016/07/28	2038	03/11/2016	136.33	Put	Bond Future	424.0100	0.4240	437.7700	0.4378	3.245	0	0	0
2016/07/28	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2038	03/11/2016	136.32	Put	Bond Future	414.0100	0.4140	427.7700	0.4278	3.324	0	0	0
2016/07/28	2040	04/08/2016			Bond Future	9.4398	96.1153	9.4192	96.3021	(0.218)	0.0000	0.0000	2,993
2016/07/28	2040	04/08/2016	9.49	Put	Bond Future	674.8700	0.6749	545.9200	0.5459	(19.107)	0	0	0
2016/07/28	2040	04/08/2016	9.50	Call	Bond Future	1,181.2300	1.1812	1,242.7200	1.2427	5.206	0	0	0
2016/07/28	2040	04/08/2016	9.51	Call	Bond Future	1,235.5800	1.2356	1,300.7300	1.3007	5.273	0	0	0
2016/07/28	2040	04/08/2016	9.49	Call	Bond Future	1,128.4400	1.1284	1,186.2800	1.1863	5.126	0	0	0
2016/07/28	2040	04/08/2016	9.51	Put	Bond Future	602.4600	0.6025	480.8200	0.4808	(20.191)	0	0	0
2016/07/28	2040	04/08/2016	9.50	Put	Bond Future	637.8200	0.6378	512.5200	0.5125	(19.645)	0	0	0
2016/07/28	2040	03/11/2016			Bond Future	9.4822	97.9258	9.4611	98.1156	(0.223)	0.0000	0.0000	3,584

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/28	2040	03/11/2016	9.69	Put	Bond Future	2,285.8100		2.2858	2,197.0700	2.1971	(3.882)	0	0	0
2016/07/28	2040	03/11/2016	9.71	Put	Bond Future	2,216.6300		2.2166	2,129.5700	2.1296	(3.928)	0	0	0
2016/07/28	2040	03/11/2016	9.70	Put	Bond Future	2,251.0100		2.2510	2,163.1100	2.1631	(3.905)	0	0	0
2016/07/28	2040	03/11/2016	9.71	Call	Bond Future	4,227.0400		4.2270	4,329.8500	4.3299	2.432	0	0	0
2016/07/28	2040	03/11/2016	9.69	Call	Bond Future	4,122.5100		4.1225	4,223.6400	4.2236	2.453	0	0	0
2016/07/28	2040	03/11/2016	9.70	Call	Bond Future	4,174.6300		4.1746	4,276.6000	4.2766	2.443	0	0	0
2016/07/28	2040	02/02/2017	9.58	Call	Bond Future	4,600.8500		4.6008	4,693.3600	4.6934	2.011	0	0	0
2016/07/28	2040	02/02/2017			Bond Future	9.5206		95.3468	9.4993	95.5373	(0.224)	0.0000	0.0000	0
2016/07/28	2040	02/02/2017	9.59	Call	Bond Future	4,647.2000		4.6472	4,740.3300	4.7403	2.004	0	0	0
2016/07/28	2040	02/02/2017	9.60	Call	Bond Future	4,693.7700		4.6938	4,787.5200	4.7875	1.997	0	0	0
2016/07/28	2040	02/02/2017	9.58	Put	Bond Future	4,074.8500		4.0749	3,976.8700	3.9769	(2.405)	0	0	0
2016/07/28	2040	02/02/2017	9.60	Put	Bond Future	3,991.6400		3.9916	3,894.9000	3.8949	(2.424)	0	0	0
2016/07/28	2040	02/02/2017	9.59	Put	Bond Future	4,033.0700		4.0331	3,935.7100	3.9357	(2.414)	0	0	0
2016/07/28	2040	04/05/2017			Bond Future	9.5527		97.3187	9.5306	97.5142	(0.231)	0.0000	0.0000	0
2016/07/28	2040	04/05/2017	9.62	Put	Bond Future	5,012.0600		5.0121	4,914.2700	4.9143	(1.951)	0	0	0
2016/07/28	2040	04/05/2017	9.64	Put	Bond Future	4,929.2800		4.9293	4,832.5200	4.8325	(1.963)	0	0	0
2016/07/28	2040	04/05/2017	9.62	Call	Bond Future	5,603.8600		5.6039	5,701.5300	5.7015	1.743	0	0	0
2016/07/28	2040	04/05/2017	9.63	Put	Bond Future	4,970.3600		4.9704	4,873.0800	4.8731	(1.957)	0	0	0
2016/07/28	2040	04/05/2017	9.63	Call	Bond Future	5,649.5300		5.6495	5,747.7100	5.7477	1.738	0	0	0
2016/07/28	2040	04/05/2017	9.64	Call	Bond Future	5,695.6900		5.6957	5,794.3900	5.7944	1.733	0	0	0
2016/07/28	2044	04/08/2016	9.50	Call	Bond Future	896.7500		0.8967	961.8300	0.9618	7.257	0	0	0
2016/07/28	2044	04/08/2016			Bond Future	9.4997		92.9570	9.4741	93.1902	(0.269)	0.0000	0.0000	16,011
2016/07/28	2044	04/08/2016	9.51	Call	Bond Future	943.0400		0.9430	1,012.1900	1.0122	7.333	0	0	0
2016/07/28	2044	04/08/2016	9.49	Put	Bond Future	940.5000		0.9405	768.4000	0.7684	(18.299)	0	0	0
2016/07/28	2044	04/08/2016	9.51	Put	Bond Future	849.4700		0.8495	685.4200	0.6854	(19.312)	0	0	0
2016/07/28	2044	04/08/2016	9.49	Call	Bond Future	852.0600		0.8521	913.1600	0.9132	7.171	0	0	0
2016/07/28	2044	04/08/2016	9.50	Put	Bond Future	894.1100		0.8941	725.9900	0.7260	(18.803)	0	0	0
2016/07/28	2044	03/11/2016			Bond Future	9.5420		94.7080	9.5158	94.9453	(0.275)	0.0000	0.0000	17,151
2016/07/28	2044	03/11/2016	10.42	Call	Bond Future	8,142.6000		8.1426	8,330.9900	8.3310	2.314	0	0	0
2016/07/28	2044	03/11/2016	10.41	Put	Bond Future	780.2600		0.7803	730.6900	0.7307	(6.353)	0	0	0
2016/07/28	2044	03/11/2016	10.43	Put	Bond Future	752.7500		0.7528	704.5100	0.7045	(6.409)	0	0	0
2016/07/28	2044	03/11/2016	10.42	Put	Bond Future	766.4600		0.7665	717.5500	0.7175	(6.381)	0	0	0
2016/07/28	2044	03/11/2016	10.43	Call	Bond Future	8,206.9800		8.2070	8,396.0400	8.3960	2.304	0	0	0
2016/07/28	2044	03/11/2016	10.41	Call	Bond Future	8,078.1900		8.0782	8,265.9200	8.2659	2.324	0	0	0
2016/07/28	2044	02/02/2017			Bond Future	9.5805		92.1908	9.5539	92.4298	(0.278)	0.0000	0.0000	0
2016/07/28	2044	02/02/2017	9.77	Call	Bond Future	5,291.5700		5.2916	5,420.6600	5.4207	2.440	0	0	0
2016/07/28	2044	02/02/2017	9.76	Put	Bond Future	3,659.9700		3.6600	3,549.3000	3.5493	(3.024)	0	0	0
2016/07/28	2044	02/02/2017	9.78	Put	Bond Future	3,584.4300		3.5844	3,475.2500	3.4752	(3.046)	0	0	0
2016/07/28	2044	02/02/2017	9.77	Put	Bond Future	3,622.1700		3.6222	3,512.2400	3.5122	(3.035)	0	0	0
2016/07/28	2044	02/02/2017	9.78	Call	Bond Future	5,340.4900		5.3405	5,470.3300	5.4703	2.431	0	0	0
2016/07/28	2044	02/02/2017	9.76	Call	Bond Future	5,242.5700		5.2426	5,370.9200	5.3709	2.448	0	0	0
2016/07/28	2044	04/05/2017			Bond Future	9.6128		94.0976	9.5853	94.3424	(0.286)	0.0000	0.0000	0
2016/07/28	2044	04/05/2017	9.67	Call	Bond Future	5,646.0100		5.6460	5,770.4200	5.7704	2.204	0	0	0
2016/07/28	2044	04/05/2017	9.66	Put	Bond Future	5,182.3600		5.1824	5,061.2500	5.0613	(2.337)	0	0	0
2016/07/28	2044	04/05/2017	9.68	Put	Bond Future	5,097.4500		5.0975	4,977.6100	4.9776	(2.351)	0	0	0
2016/07/28	2044	04/05/2017	9.67	Put	Bond Future	5,139.9200		5.1399	5,019.4500	5.0194	(2.344)	0	0	0
2016/07/28	2044	04/05/2017	9.68	Call	Bond Future	5,691.5200		5.6915	5,816.5600	5.8166	2.197	0	0	0

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2016/07/28	2044	04/05/2017	9.66	Call	Bond Future	5,600.3400	5.6003	5,724.1100	5.7241	2.210	0	0	0
2016/07/28	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2046	04/08/2016	129.02	Put	Bond Future	133.9480	133.9480	133.9352	133.9352	(0.010)	0.0000	0.0000	14,211
2016/07/28	2046	04/08/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2046	04/08/2016	129.01	Put	Bond Future	4,948.0100	4.9480	4,935.1800	4.9352	(0.259)	0	0	0
2016/07/28	2046	04/08/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2046	04/08/2016	129.01	Call	Bond Future	4,938.0100	4.9380	4,925.1800	4.9252	(0.260)	0	0	0
2016/07/28	2046	04/08/2016	129.02	Call	Bond Future	4,928.0100	4.9280	4,915.1800	4.9152	(0.260)	0	0	0
2016/07/28	2046	03/11/2016	137.07	Put	Bond Future	2,092.7000	2.0927	2,106.1800	2.1062	0.644	0	0	0
2016/07/28	2046	03/11/2016	137.09	Put	Bond Future	134.9773	134.9773	134.9638	134.9638	(0.010)	0.0000	0.0000	17,253
2016/07/28	2046	03/11/2016	137.08	Put	Bond Future	2,112.7000	2.1127	2,126.1800	2.1262	0.638	0	0	0
2016/07/28	2046	03/11/2016	137.08	Put	Bond Future	2,102.7000	2.1027	2,116.1800	2.1162	0.641	0	0	0
2016/07/28	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2050	04/08/2016	139.14	Call	Bond Future	3,326.9700	3.3270	3,313.4400	3.3134	(0.407)	0	0	0
2016/07/28	2050	04/08/2016	139.12	Call	Bond Future	142.4670	142.4670	142.4534	142.4534	(0.009)	0.0000	0.0000	5,269
2016/07/28	2050	04/08/2016	139.13	Call	Bond Future	3,346.9700	3.3470	3,333.4400	3.3334	(0.404)	0	0	0
2016/07/28	2050	04/08/2016	139.13	Call	Bond Future	3,336.9700	3.3370	3,323.4400	3.3234	(0.405)	0	0	0
2016/07/28	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2050	03/11/2016	149.52	Put	Bond Future	4,360.7000	4.3607	4,375.0000	4.3750	0.328	0	0	0
2016/07/28	2050	03/11/2016	149.54	Put	Bond Future	145.1593	145.1593	145.1450	145.1450	(0.010)	0.0000	0.0000	21,628
2016/07/28	2050	03/11/2016	149.52	Call	Bond Future	4,380.7000	4.3807	4,395.0000	4.3950	0.326	0	0	0
2016/07/28	2050	03/11/2016	149.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2050	03/11/2016	149.53	Call	Bond Future	4,370.7000	4.3707	4,385.0000	4.3850	0.327	0	0	0
2016/07/28	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	AL37	04/08/2016			Index Future	494.9320	494.9320	494.9500	494.9500	0.004	0.0000	0.0000	2
2016/07/28	AL37	03/11/2016			Index Future	504.3560	504.3560	504.3720	504.3720	0.003	0.0000	0.0000	14
2016/07/28	AL37	02/02/2017			Index Future	514.2850	514.2850	514.2850	514.2850	0.000	0.0000	0.0000	0
2016/07/28	AL7T	04/08/2016			Index Future	573.1440	573.1440	573.3480	573.3480	0.036	0.0000	0.0000	2
2016/07/28	AL7T	03/11/2016			Index Future	584.0570	584.0570	584.2630	584.2630	0.035	0.0000	0.0000	9
2016/07/28	AL7T	02/02/2017			Index Future	595.5550	595.5550	595.7460	595.7460	0.032	0.0000	0.0000	0
2016/07/28	ALBI	04/08/2016			Index Future	521.6400	521.6400	522.2170	522.2170	0.111	0.0000	0.0000	254

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2016/07/28	ALBI	03/11/2016			Index Future	531.5730	531.5730	532.1590	532.1590	0.110	0.0000	0.0000	470
2016/07/28	ALBI	02/02/2017			Index Future	542.0370	542.0370	542.6180	542.6180	0.107	0.0000	0.0000	0
2016/07/28	ALBI	04/05/2017			Index Future	553.2360	553.2360	553.8330	553.8330	0.108	0.0000	0.0000	0
2016/07/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/07/28	EL28	04/08/2016			Bond Future	131.2095	131.2095	131.1983	131.1983	(0.009)	0.0000	0.0000	0
2016/07/28	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	EL28	04/08/2016	126.86	Call	Bond Future	4,349.5400	4.3495	4,338.3300	4.3383	(0.258)	0	0	0
2016/07/28	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	EL28	04/08/2016	126.87	Call	Bond Future	4,339.5400	4.3395	4,328.3300	4.3283	(0.258)	0	0	0
2016/07/28	EL28	04/08/2016	126.88	Call	Bond Future	4,329.5400	4.3295	4,318.3300	4.3183	(0.259)	0	0	0
2016/07/28	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	EL28	03/11/2016			Bond Future	132.0286	132.0286	132.0167	132.0167	(0.009)	0.0000	0.0000	0
2016/07/28	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	EL28	03/11/2016	132.15	Put	Bond Future	121.4000	0.1214	133.3100	0.1333	9.811	0	0	0
2016/07/28	EL28	03/11/2016	132.17	Put	Bond Future	141.4000	0.1414	153.3100	0.1533	8.423	0	0	0
2016/07/28	EL28	03/11/2016	132.16	Put	Bond Future	131.4000	0.1314	143.3100	0.1433	9.064	0	0	0
2016/07/28	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/28	EL28	02/02/2017			Bond Future	134.6359		134.6359	134.6195	(0.012)	0.0000	0.0000	0
2016/07/28	EL28	02/02/2017	135.10	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/07/28	EL28	02/02/2017	135.11	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/07/28	EL28	02/02/2017	135.10	Put	Bond Future	464.0600		0.4641	480.4800	3.538	0	0	0
2016/07/28	EL28	02/02/2017	135.12	Put	Bond Future	484.0600		0.4841	500.4800	3.392	0	0	0
2016/07/28	EL28	02/02/2017	135.11	Put	Bond Future	474.0600		0.4741	490.4800	3.464	0	0	0
2016/07/28	EL28	04/05/2017			Bond Future	137.4256		137.4256	137.4101	(0.011)	0.0000	0.0000	0
2016/07/28	EL28	04/05/2017	137.90	Put	Bond Future	474.4100		0.4744	489.8600	3.257	0	0	0
2016/07/28	EL28	04/05/2017	137.92	Put	Bond Future	494.4100		0.4944	509.8600	3.125	0	0	0
2016/07/28	EL28	04/05/2017	137.91	Put	Bond Future	484.4100		0.4844	499.8600	3.189	0	0	0
2016/07/28	EL28	04/05/2017	137.90	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/07/28	EL28	04/05/2017	137.91	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/07/28	EL28	04/05/2017	137.92	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/07/28	ES33	04/08/2016			Bond Future	10.2829		80.8114	10.2619	(0.204)	0.0000	0.0000	6,771
2016/07/28	ES33	04/08/2016	10.24	Put	Bond Future	284.1400		0.2841	145.6100	(48.754)	0	0	0
2016/07/28	ES33	04/08/2016	10.26	Put	Bond Future	151.3900		0.1514	12.8600	(91.505)	0	0	0
2016/07/28	ES33	04/08/2016	10.25	Put	Bond Future	217.7200		0.2177	79.1900	(63.628)	0	0	0
2016/07/28	ES33	04/08/2016	10.26	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/07/28	ES33	04/08/2016	10.24	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/07/28	ES33	04/08/2016	10.25	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/07/28	ES33	03/11/2016			Bond Future	10.3576		78.5413	10.3361	(0.208)	0.0000	0.0000	8,789
2016/07/28	ES33	03/11/2016	11.29	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/07/28	ES33	03/11/2016	11.31	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/07/28	ES33	03/11/2016	11.30	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/07/28	ES33	03/11/2016	11.31	Call	Bond Future	5,854.7100		5.8547	5,995.5600	2.406	0	0	0
2016/07/28	ES33	03/11/2016	11.29	Call	Bond Future	5,738.8000		5.7388	5,879.6500	2.454	0	0	0
2016/07/28	ES33	03/11/2016	11.30	Call	Bond Future	5,796.7900		5.7968	5,937.6400	2.430	0	0	0
2016/07/28	ES33	02/02/2017			Bond Future	10.4307		80.0877	10.4088	(0.210)	0.0000	0.0000	0
2016/07/28	ES33	02/02/2017	10.59	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/07/28	ES33	02/02/2017	10.61	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/07/28	ES33	02/02/2017	10.59	Call	Bond Future	1,015.5500		1.0156	1,156.5800	13.887	0	0	0
2016/07/28	ES33	02/02/2017	10.60	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/07/28	ES33	02/02/2017	10.60	Call	Bond Future	1,078.6400		1.0786	1,219.6700	13.075	0	0	0
2016/07/28	ES33	02/02/2017	10.61	Call	Bond Future	1,141.6500		1.1417	1,282.6800	12.353	0	0	0
2016/07/28	ES33	04/05/2017			Bond Future	10.4911		77.9470	10.4684	(0.216)	0.0000	0.0000	0
2016/07/28	ES33	04/05/2017	10.55	Call	Bond Future	373.6400		0.3736	518.4000	38.743	0	0	0
2016/07/28	ES33	04/05/2017	10.54	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/07/28	ES33	04/05/2017	10.56	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/07/28	ES33	04/05/2017	10.55	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/07/28	ES33	04/05/2017	10.56	Call	Bond Future	436.8200		0.4368	581.5800	33.140	0	0	0
2016/07/28	ES33	04/05/2017	10.54	Call	Bond Future	310.3900		0.3104	455.1500	46.638	0	0	0
2016/07/28	ES42	04/08/2016			Bond Future	10.4027		85.5173	10.3818	(0.201)	0.0000	0.0000	0
2016/07/28	ES42	03/11/2016			Bond Future	10.4750		82.8657	10.4535	(0.206)	0.0000	0.0000	8,777
2016/07/28	ES42	02/02/2017			Bond Future	10.5434		84.4975	10.5216	(0.207)	0.0000	0.0000	0
2016/07/28	ES42	04/05/2017			Bond Future	10.6039		81.9810	10.5813	(0.214)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/28	GOVI	04/08/2016	520.99	Put	GOVI	14,700.0000	1.4700	9,770.0000	0.9770	(33.537)	0	0	0
2016/07/28	GOVI	04/08/2016			GOVI	519.5200	519.5200	520.0130	520.0130	0.095	0.0000	0.0000	125
2016/07/28	GOVI	04/08/2016	521.01	Put	GOVI	14,900.0000	1.4900	9,970.0000	0.9970	(33.087)	0	0	0
2016/07/28	GOVI	04/08/2016	521.00	Put	GOVI	14,800.0000	1.4800	9,870.0000	0.9870	(33.311)	0	0	0
2016/07/28	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	GOVI	03/11/2016	476.11	Call	GOVI	533,020.0000	53.3020	538,030.0000	53.8030	0.940	0	0	0
2016/07/28	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	GOVI	03/11/2016			GOVI	529.4120	529.4120	529.9130	529.9130	0.095	0.0000	0.0000	333
2016/07/28	GOVI	03/11/2016	476.12	Call	GOVI	532,920.0000	53.2920	537,930.0000	53.7930	0.940	0	0	0
2016/07/28	GOVI	03/11/2016	476.13	Call	GOVI	532,820.0000	53.2820	537,830.0000	53.7830	0.940	0	0	0
2016/07/28	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	GOVI	02/02/2017	533.34	Call	GOVI	64,940.0000	6.4940	69,880.0000	6.9880	7.607	0	0	0
2016/07/28	GOVI	02/02/2017			GOVI	539.8340	539.8340	540.3280	540.3280	0.092	0.0000	0.0000	0
2016/07/28	GOVI	02/02/2017	533.32	Call	GOVI	65,140.0000	6.5140	70,080.0000	7.0080	7.584	0	0	0
2016/07/28	GOVI	02/02/2017	533.33	Call	GOVI	65,040.0000	6.5040	69,980.0000	6.9980	7.595	0	0	0
2016/07/28	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	GOVI	04/05/2017			GOVI	550.9870	550.9870	551.4960	551.4960	0.092	0.0000	0.0000	0
2016/07/28	GOVI	04/05/2017	262.19	Call	GOVI	2,887,970.0000	288.7970	2,893,060.0000	289.3060	0.176	0	0	0
2016/07/28	GOVI	04/05/2017	262.20	Call	GOVI	2,887,870.0000	288.7870	2,892,960.0000	289.2960	0.176	0	0	0
2016/07/28	GOVI	04/05/2017	262.18	Call	GOVI	2,888,070.0000	288.8070	2,893,160.0000	289.3160	0.176	0	0	0
2016/07/28	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/07/28	IGOV	04/08/2016			Index Future	247.3340	247.3340	247.3620	247.3620	0.011	0.0000	0.0000	146
2016/07/28	IGOV	03/11/2016			Index Future	252.0590	252.0590	252.0870	252.0870	0.011	0.0000	0.0000	942
2016/07/28	IGOV	02/02/2017			Index Future	257.0360	257.0360	257.0560	257.0560	0.008	0.0000	0.0000	0
2016/07/28	IGOV	04/05/2017			Index Future	262.3610	262.3610	262.3840	262.3840	0.009	0.0000	0.0000	0
2016/07/28	ILBI	04/08/2016			Index Future	670.4780	670.4780	670.4080	670.4080	(0.010)	0.0000	0.0000	0
2016/07/28	ILBI	03/11/2016			Index Future	683.2680	683.2680	683.1970	683.1970	(0.010)	0.0000	0.0000	0
2016/07/28	ILBI	02/02/2017			Index Future	696.7360	696.7360	696.6630	696.6630	(0.010)	0.0000	0.0000	149
2016/07/28	IS01	19/12/2016			Interest Rate Swap	100.0755	100.0755	100.0750	100.0750	0.000	0.0000	0.0000	0
2016/07/28	IS01	16/03/2017			Interest Rate Swap	100.0363	100.0363	100.0367	100.0367	0.000	0.0000	0.0000	0
2016/07/28	IS01	15/06/2017			Interest Rate Swap	99.6919	99.6919	99.6933	99.6933	0.001	0.0000	0.0000	0
2016/07/28	IS01	21/09/2017			Interest Rate Swap	99.7925	99.7925	99.7950	99.7950	0.003	0.0000	0.0000	0
2016/07/28	IS02	18/12/2017			Interest Rate Swap	100.1263	100.1263	100.1276	100.1276	0.001	0.0000	0.0000	0
2016/07/28	IS02	16/03/2018			Interest Rate Swap	99.4660	99.4660	99.4678	99.4678	0.002	0.0000	0.0000	0
2016/07/28	IS02	15/06/2018			Interest Rate Swap	99.1857	99.1857	99.1923	99.1923	0.007	0.0000	0.0000	0

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2016/07/28	IS02	21/09/2018			Interest Rate Swap	99.3084	99.3084	99.3223	99.3223	0.014	0.0000	0.0000	0
2016/07/28	IS05	17/12/2020			Interest Rate Swap	98.4768	98.4768	98.5116	98.5116	0.035	0.0000	0.0000	0
2016/07/28	IS05	16/03/2021			Interest Rate Swap	97.8405	97.8405	97.8770	97.8770	0.037	0.0000	0.0000	0
2016/07/28	IS05	15/06/2021			Interest Rate Swap	97.1660	97.1660	97.2041	97.2041	0.039	0.0000	0.0000	0
2016/07/28	IS05	21/09/2021			Interest Rate Swap	97.4598	97.4598	97.4998	97.4998	0.041	0.0000	0.0000	0
2016/07/28	IS10	17/12/2025			Interest Rate Swap	98.6082	98.6082	98.6209	98.6209	0.013	0.0000	0.0000	0
2016/07/28	IS10	16/03/2026			Interest Rate Swap	95.7076	95.7076	95.7287	95.7287	0.022	0.0000	0.0000	0
2016/07/28	IS10	15/06/2026			Interest Rate Swap	94.4822	94.4822	94.5115	94.5115	0.031	0.0000	0.0000	0
2016/07/28	IS10	21/09/2026			Interest Rate Swap	96.5521	96.5521	96.5875	96.5875	0.037	0.0000	0.0000	0
2016/07/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/07/28	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/07/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/07/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/07/28	JBAF	17/08/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2016/07/28	JBAF	21/09/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	10
2016/07/28	JBAF	19/10/2016			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/07/28	JBAF	16/11/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/07/28	JBAF	21/12/2016			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/07/28	JBAF	15/02/2017			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2016/07/28	JBAF	15/03/2017			Jibar Tradeable Future	7.5500	92.4500	7.5500	92.4500	0.000	0.0000	0.0000	0
2016/07/28	JBAF	21/06/2017			Jibar Tradeable Future	7.6300	92.3700	7.6300	92.3700	0.000	0.0000	0.0000	0
2016/07/28	JBAF	20/09/2017			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2016/07/28	JBAF	20/12/2017			Jibar Tradeable Future	7.6900	92.3100	7.6900	92.3100	0.000	0.0000	0.0000	0
2016/07/28	JBAF	20/03/2018			Jibar Tradeable Future	7.7200	92.2800	7.7200	92.2800	0.000	0.0000	0.0000	0
2016/07/28	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/07/28	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/07/28	R023	04/08/2016	8.24	Call	Bond Future	112.4700	0.1125	99.4700	0.0995	(11.559)	0	0	0
2016/07/28	R023	04/08/2016	8.25	Put	Bond Future	948.3900	0.9484	908.4000	0.9084	(4.217)	0	0	0
2016/07/28	R023	04/08/2016			Bond Future	8.4191	100.1078	8.4136	100.1343	(0.065)	0.0000	0.0000	5,266
2016/07/28	R023	04/08/2016	8.25	Call	Bond Future	122.5000	0.1225	109.0900	0.1091	(10.947)	0	0	0
2016/07/28	R023	04/08/2016	8.26	Call	Bond Future	133.2400	0.1332	119.4600	0.1195	(10.342)	0	0	0
2016/07/28	R023	04/08/2016	8.24	Put	Bond Future	987.4800	0.9875	947.9000	0.9479	(4.008)	0	0	0
2016/07/28	R023	04/08/2016	8.26	Put	Bond Future	910.0400	0.9100	869.6800	0.8697	(4.435)	0	0	0
2016/07/28	R023	03/11/2016	9.73	Put	Bond Future	88.8000	0.0888	85.2700	0.0853	(3.975)	0	0	0
2016/07/28	R023	03/11/2016			Bond Future	8.4555	98.0626	8.4499	98.0893	(0.067)	0.0000	0.0000	11,007
2016/07/28	R023	03/11/2016	9.75	Put	Bond Future	83.7700	0.0838	80.3900	0.0804	(4.035)	0	0	0
2016/07/28	R023	03/11/2016	9.73	Call	Bond Future	5,871.0000	5.8710	5,894.1500	5.8941	0.394	0	0	0
2016/07/28	R023	03/11/2016	9.74	Put	Bond Future	86.2500	0.0863	82.8000	0.0828	(4.000)	0	0	0
2016/07/28	R023	03/11/2016	9.74	Call	Bond Future	5,912.0900	5.9121	5,935.3200	5.9353	0.393	0	0	0

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2016/07/28	R023	03/11/2016	9.75	Call	Bond Future	5,953.2200	5.9532	5,976.5200	5.9765	0.391	0	0	0
2016/07/28	R023	02/02/2017	8.85	Call	Bond Future	2,894.2800	2.8943	2,904.8800	2.9049	0.366	0	0	0
2016/07/28	R023	02/02/2017			Bond Future	8.4845	99.9932	8.4792	100.0173	(0.062)	0.0000	0.0000	0
2016/07/28	R023	02/02/2017	8.86	Call	Bond Future	2,923.2200	2.9232	2,933.9000	2.9339	0.365	0	0	0
2016/07/28	R023	02/02/2017	8.84	Put	Bond Future	1,259.8800	1.2599	1,246.2800	1.2463	(1.079)	0	0	0
2016/07/28	R023	02/02/2017	8.86	Put	Bond Future	1,228.2900	1.2283	1,214.8700	1.2149	(1.093)	0	0	0
2016/07/28	R023	02/02/2017	8.84	Call	Bond Future	2,865.4800	2.8655	2,875.9800	2.8760	0.366	0	0	0
2016/07/28	R023	02/02/2017	8.85	Put	Bond Future	1,244.0000	1.2440	1,230.5000	1.2305	(1.085)	0	0	0
2016/07/28	R023	04/05/2017	8.61	Call	Bond Future	2,579.9500	2.5800	2,589.9200	2.5899	0.386	0	0	0
2016/07/28	R023	04/05/2017			Bond Future	8.4881	98.1242	8.4824	98.1498	(0.068)	0.0000	0.0000	0
2016/07/28	R023	04/05/2017	8.59	Call	Bond Future	2,531.3200	2.5313	2,541.1300	2.5411	0.388	0	0	0
2016/07/28	R023	04/05/2017	8.60	Call	Bond Future	2,555.5800	2.5556	2,565.4700	2.5655	0.387	0	0	0
2016/07/28	R023	04/05/2017	8.59	Put	Bond Future	2,082.1900	2.0822	2,066.4400	2.0664	(0.756)	0	0	0
2016/07/28	R023	04/05/2017	8.61	Put	Bond Future	2,042.9400	2.0429	2,027.3500	2.0274	(0.763)	0	0	0
2016/07/28	R023	04/05/2017	8.60	Put	Bond Future	2,062.5000	2.0625	2,046.8300	2.0468	(0.760)	0	0	0
2016/07/28	R035	04/08/2016			Bond Future	9.3549	99.7339	9.3343	99.9082	(0.220)	0.0000	0.0000	1,128
2016/07/28	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R035	04/08/2016	10.35	Call	Bond Future	7,871.8300	7.8718	8,046.1400	8.0461	2.214	0	0	0
2016/07/28	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R035	04/08/2016	10.36	Call	Bond Future	7,945.7700	7.9458	8,120.0800	8.1201	2.194	0	0	0
2016/07/28	R035	04/08/2016	10.37	Call	Bond Future	8,019.6200	8.0196	8,193.9300	8.1939	2.174	0	0	0
2016/07/28	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R035	03/11/2016			Bond Future	9.4013	97.1110	9.3801	97.2882	(0.225)	0.0000	0.0000	4,315
2016/07/28	R035	03/11/2016	9.59	Call	Bond Future	1,557.8400	1.5578	1,735.0400	1.7350	11.375	0	0	0
2016/07/28	R035	03/11/2016	9.57	Call	Bond Future	1,394.6100	1.3946	1,571.8100	1.5718	12.706	0	0	0
2016/07/28	R035	03/11/2016	9.58	Call	Bond Future	1,476.2800	1.4763	1,653.4800	1.6535	12.003	0	0	0
2016/07/28	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R035	02/02/2017			Bond Future	9.4443	99.0229	9.4229	99.2005	(0.227)	0.0000	0.0000	0
2016/07/28	R035	02/02/2017	9.51	Call	Bond Future	540.8300	0.5408	718.3500	0.7183	32.824	0	0	0
2016/07/28	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R035	02/02/2017	9.52	Call	Bond Future	622.7400	0.6227	800.2600	0.8003	28.506	0	0	0
2016/07/28	R035	02/02/2017	9.50	Call	Bond Future	458.8200	0.4588	636.3400	0.6363	38.691	0	0	0
2016/07/28	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R035	04/05/2017			Bond Future	9.4734	96.5628	9.4512	96.7449	(0.234)	0.0000	0.0000	0
2016/07/28	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R035	04/05/2017	9.55	Call	Bond Future	625.0800	0.6251	807.2200	0.8072	29.139	0	0	0
2016/07/28	R035	04/05/2017	9.53	Call	Bond Future	462.5900	0.4626	644.7300	0.6447	39.374	0	0	0
2016/07/28	R035	04/05/2017	9.54	Call	Bond Future	543.8900	0.5439	726.0300	0.7260	33.488	0	0	0
2016/07/28	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R186	04/08/2016	8.51	Put	Bond Future	1,834.4900	1.8345	1,777.4400	1.7774	(3.110)	0	0	0
2016/07/28	R186	04/08/2016	8.85	Call	Bond Future	1,089.8800	1.0899	1,081.5000	1.0815	(0.769)	0	0	750
2016/07/28	R186	04/08/2016	8.90	Call	Bond Future	1,349.3500	1.3494	1,348.7800	1.3488	(0.042)	0	0	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/28	R186	04/08/2016	9.60	Call	Bond Future	5,980.3200		5.9803	6,020.4200	6.0204	0.671	0	0	0
2016/07/28	R186	04/08/2016	10.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	6,500
2016/07/28	R186	04/08/2016			Bond Future	8.7446		113.2176	8.7391	113.2578	(0.063)	0.0000	0.0000	34,523
2016/07/28	R186	04/08/2016	8.50	Put	Bond Future	1,898.5800		1.8986	1,842.3100	1.8423	(2.964)	0	0	0
2016/07/28	R186	04/08/2016	9.30	Put	Bond Future	4.0900		0.0041	2.0900	0.0021	(48.900)	0	0	0
2016/07/28	R186	04/08/2016	9.20	Call	Bond Future	3,252.9900		3.2530	3,287.6100	3.2876	1.064	0	0	0
2016/07/28	R186	04/08/2016	9.25	Put	Bond Future	7.5900		0.0076	4.2000	0.0042	(44.664)	0	0	1,000
2016/07/28	R186	04/08/2016	9.35	Put	Bond Future	2.1400		0.0021	1.0100	0.0010	(52.804)	0	0	0
2016/07/28	R186	04/08/2016	9.40	Put	Bond Future	1.0800		0.0011	0.4600	0.0005	(57.407)	0	0	3,569
2016/07/28	R186	04/08/2016	8.51	Call	Bond Future	114.1100		0.1141	97.2000	0.0972	(14.819)	0	0	0
2016/07/28	R186	04/08/2016	8.85	Put	Bond Future	328.7500		0.3288	280.2300	0.2802	(14.759)	0	0	0
2016/07/28	R186	04/08/2016	8.49	Call	Bond Future	94.7500		0.0947	79.3900	0.0794	(16.211)	0	0	0
2016/07/28	R186	04/08/2016	9.10	Call	Bond Future	2,578.8200		2.5788	2,606.1300	2.6061	1.059	0	0	0
2016/07/28	R186	04/08/2016	8.50	Call	Bond Future	104.0800		0.1041	87.9500	0.0880	(15.498)	0	0	0
2016/07/28	R186	04/08/2016	9.30	Call	Bond Future	3,937.6800		3.9377	3,975.8200	3.9758	0.969	0	0	500
2016/07/28	R186	04/08/2016	8.90	Put	Bond Future	229.5200		0.2295	188.8100	0.1888	(17.737)	0	0	0
2016/07/28	R186	04/08/2016	9.20	Put	Bond Future	13.6300		0.0136	8.1100	0.0081	(40.499)	0	0	2,500
2016/07/28	R186	04/08/2016	9.25	Call	Bond Future	3,594.8300		3.5948	3,631.5800	3.6316	1.022	0	0	0
2016/07/28	R186	04/08/2016	9.35	Call	Bond Future	4,280.5700		4.2806	4,319.5800	4.3196	0.911	0	0	500
2016/07/28	R186	04/08/2016	9.40	Call	Bond Future	4,622.8600		4.6229	4,662.3800	4.6624	0.855	0	0	0
2016/07/28	R186	04/08/2016	9.10	Put	Bond Future	39.7800		0.0398	26.9500	0.0269	(32.252)	0	0	2,500
2016/07/28	R186	04/08/2016	9.60	Put	Bond Future	0.0500		0.0001	0.0100	0.0000	(80.000)	0	0	4,031
2016/07/28	R186	04/08/2016	10.00	Call	Bond Future	8,627.3400		8.6273	8,667.4800	8.6675	0.465	0	0	0
2016/07/28	R186	04/08/2016	8.49	Put	Bond Future	1,963.4300		1.9634	1,907.9300	1.9079	(2.827)	0	0	0
2016/07/28	R186	03/11/2016	9.40	Put	Bond Future	735.6800		0.7357	718.3900	0.7184	(2.350)	0	0	0
2016/07/28	R186	03/11/2016			Bond Future	8.7833		115.3502	8.7776	115.3907	(0.065)	0.0000	0.0000	74,217
2016/07/28	R186	03/11/2016	9.20	Put	Bond Future	1,081.5700		1.0816	1,059.8600	1.0599	(2.007)	0	0	0
2016/07/28	R186	03/11/2016	8.95	Put	Bond Future	1,687.3000		1.6873	1,659.8900	1.6599	(1.624)	0	0	0
2016/07/28	R186	03/11/2016	8.97	Put	Bond Future	1,631.0700		1.6311	1,604.1200	1.6041	(1.652)	0	0	0
2016/07/28	R186	03/11/2016	9.66	Call	Bond Future	6,437.0500		6.4371	6,465.2900	6.4653	0.439	0	0	0
2016/07/28	R186	03/11/2016	8.96	Put	Bond Future	1,659.0000		1.6590	1,631.8200	1.6318	(1.638)	0	0	0
2016/07/28	R186	03/11/2016	8.97	Call	Bond Future	2,948.9400		2.9489	2,962.4200	2.9624	0.457	0	0	0
2016/07/28	R186	03/11/2016	9.71	Call	Bond Future	6,722.0400		6.7220	6,751.1600	6.7512	0.433	0	0	0
2016/07/28	R186	03/11/2016	9.20	Call	Bond Future	3,993.9400		3.9939	4,012.6600	4.0127	0.469	0	0	1,425
2016/07/28	R186	03/11/2016	8.95	Call	Bond Future	2,865.0200		2.8650	2,878.0400	2.8780	0.454	0	0	0
2016/07/28	R186	03/11/2016	9.40	Call	Bond Future	5,009.1900		5.0092	5,032.3300	5.0323	0.462	0	0	1,425
2016/07/28	R186	03/11/2016	9.66	Put	Bond Future	428.5600		0.4286	416.3700	0.4164	(2.844)	0	0	5,000
2016/07/28	R186	03/11/2016	9.71	Put	Bond Future	384.3000		0.3843	372.9900	0.3730	(2.943)	0	0	5,000
2016/07/28	R186	03/11/2016	8.96	Call	Bond Future	2,906.8300		2.9068	2,920.0800	2.9201	0.456	0	0	0
2016/07/28	R186	02/02/2017	8.81	Put	Bond Future	3,074.8600		3.0749	3,048.5100	3.0485	(0.857)	0	0	0
2016/07/28	R186	02/02/2017	9.40	Call	Bond Future	5,498.1200		5.4981	5,517.5300	5.5175	0.353	0	0	0
2016/07/28	R186	02/02/2017			Bond Future	8.8151		112.3170	8.8098	112.3545	(0.061)	0.0000	0.0000	0
2016/07/28	R186	02/02/2017	8.80	Put	Bond Future	3,109.0300		3.1090	3,082.5500	3.0825	(0.852)	0	0	0
2016/07/28	R186	02/02/2017	8.90	Put	Bond Future	2,779.8700		2.7799	2,754.7500	2.7548	(0.904)	0	0	750
2016/07/28	R186	02/02/2017	9.50	Call	Bond Future	0.0000		0.0000	5,996.1700	5.9962	100.000	0	0	0
2016/07/28	R186	02/02/2017	8.43	Put	Bond Future	4,606.3500		4.6063	4,575.3100	4.5753	(0.674)	0	0	0
2016/07/28	R186	02/02/2017	8.81	Call	Bond Future	3,039.0000		3.0390	3,050.1900	3.0502	0.368	0	0	0
2016/07/28	R186	02/02/2017	8.79	Call	Bond Future	2,967.9400		2.9679	2,978.8700	2.9789	0.368	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/28	R186	02/02/2017	8.80	Call	Bond Future	3,003.3500	3.0033	3,014.4100	3.0144	0.368	0	0	0
2016/07/28	R186	02/02/2017	8.90	Call	Bond Future	3,369.7000	3.3697	3,382.1200	3.3821	0.369	0	0	0
2016/07/28	R186	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	1,316.7800	1.3168	100.000	0	0	6,500
2016/07/28	R186	02/02/2017	8.43	Call	Bond Future	1,875.4800	1.8755	1,881.9800	1.8820	0.347	0	0	750
2016/07/28	R186	02/02/2017	9.40	Put	Bond Future	1,517.4800	1.5175	1,499.3500	1.4994	(1.195)	0	0	750
2016/07/28	R186	02/02/2017	8.79	Put	Bond Future	3,143.4900	3.1435	3,116.8800	3.1169	(0.847)	0	0	0
2016/07/28	R186	04/05/2017			Bond Future	8.8336	114.6393	8.8278	114.6789	(0.065)	0.0000	0.0000	0
2016/07/28	R186	04/05/2017	8.89	Put	Bond Future	3,522.3900	3.5224	3,497.3400	3.4973	(0.711)	0	0	0
2016/07/28	R186	04/05/2017	8.91	Put	Bond Future	3,459.5700	3.4596	3,434.7500	3.4348	(0.717)	0	0	0
2016/07/28	R186	04/05/2017	8.90	Put	Bond Future	3,490.8700	3.4909	3,465.9400	3.4659	(0.714)	0	0	0
2016/07/28	R186	04/05/2017	8.91	Call	Bond Future	3,980.8800	3.9809	3,995.6100	3.9956	0.370	0	0	0
2016/07/28	R186	04/05/2017	8.89	Call	Bond Future	3,907.6100	3.9076	3,922.1100	3.9221	0.371	0	0	0
2016/07/28	R186	04/05/2017	8.90	Call	Bond Future	3,944.1600	3.9442	3,958.7800	3.9588	0.371	0	0	0
2016/07/28	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R197	04/08/2016			Bond Future	299.1688	299.1688	299.1387	299.1387	(0.010)	0.0000	0.0000	1,432
2016/07/28	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R197	04/08/2016	293.98	Call	Bond Future	5,188.8300	5.1888	5,158.6900	5.1587	(0.581)	0	0	0
2016/07/28	R197	04/08/2016	293.96	Call	Bond Future	5,208.8300	5.2088	5,178.6900	5.1787	(0.579)	0	0	0
2016/07/28	R197	04/08/2016	293.97	Call	Bond Future	5,198.8300	5.1988	5,168.6900	5.1687	(0.580)	0	0	0
2016/07/28	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R197	03/11/2016	303.56	Call	Bond Future	1,262.4300	1.2624	1,230.6300	1.2306	(2.519)	0	0	0
2016/07/28	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R197	03/11/2016			Bond Future	304.8224	304.8224	304.7906	304.7906	(0.010)	0.0000	0.0000	1,589
2016/07/28	R197	03/11/2016	303.57	Call	Bond Future	1,252.4300	1.2524	1,220.6300	1.2206	(2.539)	0	0	0
2016/07/28	R197	03/11/2016	303.58	Call	Bond Future	1,242.4300	1.2424	1,210.6300	1.2106	(2.560)	0	0	0
2016/07/28	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R202	04/08/2016	243.25	Call	Bond Future	6,113.7100	6.1137	6,076.7700	6.0768	(0.604)	0	0	0
2016/07/28	R202	04/08/2016			Bond Future	249.3249	249.3249	249.3003	249.3003	(0.010)	0.0000	0.0000	15,777
2016/07/28	R202	04/08/2016	243.26	Call	Bond Future	6,104.0200	6.1040	6,067.0100	6.0670	(0.606)	0	0	0
2016/07/28	R202	04/08/2016	243.24	Put	Bond Future	38.5000	0.0385	26.1800	0.0262	(32.000)	0	0	0
2016/07/28	R202	04/08/2016	243.26	Put	Bond Future	39.1200	0.0391	26.6600	0.0267	(31.851)	0	0	0
2016/07/28	R202	04/08/2016	243.24	Call	Bond Future	6,123.4000	6.1234	6,086.5300	6.0865	(0.602)	0	0	0
2016/07/28	R202	04/08/2016	243.25	Put	Bond Future	38.8100	0.0388	26.4200	0.0264	(31.925)	0	0	0
2016/07/28	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R202	03/11/2016			Bond Future	254.0366	254.0366	254.0104	254.0104	(0.010)	0.0000	0.0000	35,403
2016/07/28	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R202	03/11/2016	253.85	Call	Bond Future	186.6100	0.1866	160.4000	0.1604	(14.045)	0	0	0
2016/07/28	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R202	03/11/2016	253.86	Call	Bond Future	176.6100	0.1766	150.4000	0.1504	(14.841)	0	0	0
2016/07/28	R202	03/11/2016	253.87	Call	Bond Future	166.6100	0.1666	140.4000	0.1404	(15.731)	0	0	0
2016/07/28	R203	04/08/2016	7.26	Call	Bond Future	2.6600	0.0027	1.6700	0.0017	(37.218)	0	0	0
2016/07/28	R203	04/08/2016			Bond Future	7.5659	104.0138	7.5710	104.0085	0.067	0.0000	0.0000	28,556
2016/07/28	R203	04/08/2016	7.24	Call	Bond Future	1.9600	0.0020	1.1800	0.0012	(39.796)	0	0	0
2016/07/28	R203	04/08/2016	7.25	Call	Bond Future	2.2800	0.0023	1.4100	0.0014	(38.158)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/28	R203	04/08/2016	7.24	Put	Bond Future	342.3300		0.3423	346.8100	0.3468	1.309	0	0	0
2016/07/28	R203	04/08/2016	7.26	Put	Bond Future	322.0900		0.3221	326.3600	0.3264	1.326	0	0	0
2016/07/28	R203	04/08/2016	7.25	Put	Bond Future	332.1800		0.3322	336.5700	0.3366	1.322	0	0	0
2016/07/28	R203	03/11/2016	8.86	Call	Bond Future	1,083.7800		1.0838	1,078.0400	1.0780	(0.530)	0	0	0
2016/07/28	R203	03/11/2016			Bond Future	7.5253		101.8014	7.5323	101.7957	0.093	0.0000	0.0000	30,650
2016/07/28	R203	03/11/2016	8.84	Call	Bond Future	1,068.1400		1.0681	1,062.4000	1.0624	(0.537)	0	0	0
2016/07/28	R203	03/11/2016	8.85	Call	Bond Future	1,075.9600		1.0760	1,070.2200	1.0702	(0.533)	0	0	0
2016/07/28	R203	03/11/2016	8.84	Put	Bond Future	5.1800		0.0052	5.1600	0.0052	(0.386)	0	0	0
2016/07/28	R203	03/11/2016	8.86	Put	Bond Future	4.7800		0.0048	4.7600	0.0048	(0.418)	0	0	0
2016/07/28	R203	03/11/2016	8.85	Put	Bond Future	4.9800		0.0050	4.9600	0.0050	(0.402)	0	0	0
2016/07/28	R203	02/02/2017	7.70	Call	Bond Future	316.2200		0.3162	309.8000	0.3098	(2.030)	0	0	0
2016/07/28	R203	02/02/2017	7.71	Put	Bond Future	116.8000		0.1168	119.4800	0.1195	2.295	0	0	0
2016/07/28	R203	02/02/2017			Bond Future	7.3593		103.8058	7.3750	103.7967	0.214	0.0000	0.0000	0
2016/07/28	R203	02/02/2017	7.71	Call	Bond Future	319.9900		0.3200	313.5400	0.3135	(2.016)	0	0	0
2016/07/28	R203	02/02/2017	7.72	Call	Bond Future	324.0700		0.3241	317.5800	0.3176	(2.003)	0	0	0
2016/07/28	R203	02/02/2017	7.70	Put	Bond Future	118.8100		0.1188	121.5200	0.1215	2.281	0	0	0
2016/07/28	R203	02/02/2017	7.72	Put	Bond Future	115.0900		0.1151	117.7300	0.1177	2.294	0	0	0
2016/07/28	R203	04/05/2017	6.91	Call	Bond Future	218.6200		0.2186	213.0500	0.2130	(2.548)	0	0	0
2016/07/28	R203	04/05/2017	6.92	Put	Bond Future	84.4700		0.0845	87.1800	0.0872	3.208	0	0	0
2016/07/28	R203	04/05/2017			Bond Future	6.5315		101.7756	6.5551	101.7673	0.361	0.0000	0.0000	0
2016/07/28	R203	04/05/2017	6.92	Call	Bond Future	220.8800		0.2209	215.2900	0.2153	(2.531)	0	0	0
2016/07/28	R203	04/05/2017	6.93	Call	Bond Future	223.1700		0.2232	217.5400	0.2175	(2.523)	0	0	0
2016/07/28	R203	04/05/2017	6.91	Put	Bond Future	85.7200		0.0857	88.4500	0.0885	3.185	0	0	0
2016/07/28	R203	04/05/2017	6.93	Put	Bond Future	83.2500		0.0832	85.9200	0.0859	3.207	0	0	0
2016/07/28	R204	04/08/2016			Bond Future	7.7985		101.5051	7.8082	101.4844	0.125	0.0000	0.0000	17,021
2016/07/28	R204	04/08/2016	7.74	Put	Bond Future	226.6500		0.2266	230.3800	0.2304	1.646	0	0	0
2016/07/28	R204	04/08/2016	7.76	Put	Bond Future	201.0600		0.2011	203.5700	0.2036	1.248	0	0	0
2016/07/28	R204	04/08/2016	7.74	Call	Bond Future	102.0300		0.1020	85.0500	0.0851	(16.642)	0	0	0
2016/07/28	R204	04/08/2016	7.75	Put	Bond Future	213.6000		0.2136	216.7200	0.2167	1.461	0	0	0
2016/07/28	R204	04/08/2016	7.75	Call	Bond Future	110.2900		0.1103	92.7000	0.0927	(15.949)	0	0	0
2016/07/28	R204	04/08/2016	7.76	Call	Bond Future	119.0600		0.1191	100.8600	0.1009	(15.286)	0	0	0
2016/07/28	R204	03/11/2016			Bond Future	7.8066		103.4171	7.8178	103.3956	0.143	0.0000	0.0000	28,344
2016/07/28	R204	03/11/2016	9.21	Put	Bond Future	11.1000		0.0111	11.2200	0.0112	1.081	0	0	0
2016/07/28	R204	03/11/2016	9.23	Put	Bond Future	10.2800		0.0103	10.3900	0.0104	1.070	0	0	0
2016/07/28	R204	03/11/2016	9.22	Put	Bond Future	10.6800		0.0107	10.7900	0.0108	1.030	0	0	0
2016/07/28	R204	03/11/2016	9.22	Call	Bond Future	2,683.1000		2.6831	2,661.7400	2,661.7	(0.796)	0	0	0
2016/07/28	R204	03/11/2016	9.21	Call	Bond Future	2,664.9300		2.6649	2,643.5800	2,643.6	(0.801)	0	0	0
2016/07/28	R204	03/11/2016	9.23	Call	Bond Future	2,701.2800		2.7013	2,679.9200	2,679.9	(0.791)	0	0	0
2016/07/28	R204	02/02/2017	8.28	Call	Bond Future	1,144.7000		1.1447	1,125.5400	1.1255	(1.674)	0	0	0
2016/07/28	R204	02/02/2017			Bond Future	7.7824		101.4117	7.7971	101.3866	0.189	0.0000	0.0000	0
2016/07/28	R204	02/02/2017	8.29	Call	Bond Future	1,156.8600		1.1569	1,137.6200	1.1376	(1.663)	0	0	0
2016/07/28	R204	02/02/2017	8.30	Call	Bond Future	1,169.3300		1.1693	1,150.0100	1.1500	(1.652)	0	0	0
2016/07/28	R204	02/02/2017	8.28	Put	Bond Future	296.6000		0.2966	302.5900	0.3026	2.020	0	0	0
2016/07/28	R204	02/02/2017	8.30	Put	Bond Future	287.3400		0.2873	293.1700	0.2932	2.029	0	0	0
2016/07/28	R204	02/02/2017	8.29	Put	Bond Future	291.8100		0.2918	297.7200	0.2977	2.025	0	0	0
2016/07/28	R204	04/05/2017	7.90	Put	Bond Future	514.2900		0.5143	523.5900	0.5236	1.808	0	0	0
2016/07/28	R204	04/05/2017			Bond Future	7.6875		103.5084	7.7039	103.4837	0.214	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/28	R204	04/05/2017	7.92	Put	Bond Future	502.3400	0.5023	511.4700	0.5115	1.817	0	0	0
2016/07/28	R204	04/05/2017	7.90	Call	Bond Future	832.6100	0.8326	817.2300	0.8172	(1.847)	0	0	0
2016/07/28	R204	04/05/2017	7.91	Put	Bond Future	508.2900	0.5083	517.5000	0.5175	1.812	0	0	0
2016/07/28	R204	04/05/2017	7.91	Call	Bond Future	841.5600	0.8416	826.0900	0.8261	(1.838)	0	0	0
2016/07/28	R204	04/05/2017	7.92	Call	Bond Future	850.5500	0.8506	835.0000	0.8350	(1.828)	0	0	0
2016/07/28	R207	04/08/2016			Bond Future	8.0290	98.2083	8.0285	98.2095	(0.005)	0.0000	0.0000	30,588
2016/07/28	R207	04/08/2016	7.99	Put	Bond Future	291.3600	0.2914	276.0800	0.2761	(5.244)	0	0	0
2016/07/28	R207	04/08/2016	8.01	Put	Bond Future	259.0600	0.2591	243.5900	0.2436	(5.972)	0	0	0
2016/07/28	R207	04/08/2016	8.00	Put	Bond Future	274.9200	0.2749	259.5300	0.2595	(5.598)	0	0	0
2016/07/28	R207	04/08/2016	8.01	Call	Bond Future	203.9400	0.2039	189.6900	0.1897	(6.987)	0	0	0
2016/07/28	R207	04/08/2016	7.99	Call	Bond Future	178.0600	0.1781	164.0000	0.1640	(7.896)	0	0	0
2016/07/28	R207	04/08/2016	8.00	Call	Bond Future	190.7100	0.1907	176.5400	0.1765	(7.430)	0	0	0
2016/07/28	R207	03/11/2016			Bond Future	8.0507	100.0581	8.0503	100.0590	(0.004)	0.0000	0.0000	63,799
2016/07/28	R207	03/11/2016	7.94	Call	Bond Future	604.0100	0.6040	600.6900	0.6007	(0.550)	0	0	0
2016/07/28	R207	03/11/2016	7.93	Put	Bond Future	921.5700	0.9216	917.3300	0.9173	(0.460)	0	0	0
2016/07/28	R207	03/11/2016	7.95	Put	Bond Future	891.1200	0.8911	886.8700	0.8869	(0.477)	0	0	0
2016/07/28	R207	03/11/2016	7.94	Put	Bond Future	906.1600	0.9062	901.9200	0.9019	(0.468)	0	0	0
2016/07/28	R207	03/11/2016	7.95	Call	Bond Future	616.3200	0.6163	612.9900	0.6130	(0.540)	0	0	0
2016/07/28	R207	03/11/2016	7.93	Call	Bond Future	592.0600	0.5921	588.7400	0.5887	(0.561)	0	0	0
2016/07/28	R207	02/02/2017	9.24	Call	Bond Future	3,101.5500	3.1015	3,098.2300	3.0982	(0.107)	0	0	0
2016/07/28	R207	02/02/2017			Bond Future	8.0548	98.3850	8.0556	98.3827	0.011	0.0000	0.0000	0
2016/07/28	R207	02/02/2017	8.91	Call	Bond Future	2,408.8200	2.4088	2,405.2000	2.4052	(0.150)	0	0	62
2016/07/28	R207	02/02/2017	9.22	Call	Bond Future	3,058.2500	3.0582	3,054.9100	3.0549	(0.109)	0	0	0
2016/07/28	R207	02/02/2017	9.23	Call	Bond Future	3,079.8800	3.0799	3,076.5500	3.0765	(0.108)	0	0	0
2016/07/28	R207	02/02/2017	8.91	Put	Bond Future	268.1900	0.2682	266.8200	0.2668	(0.511)	0	0	0
2016/07/28	R207	02/02/2017	9.22	Put	Bond Future	156.0300	0.1560	154.9400	0.1549	(0.699)	0	0	0
2016/07/28	R207	02/02/2017	9.24	Put	Bond Future	150.4600	0.1505	149.3900	0.1494	(0.711)	0	0	0
2016/07/28	R207	02/02/2017	9.23	Put	Bond Future	153.2200	0.1532	152.1400	0.1521	(0.705)	0	0	0
2016/07/28	R207	04/05/2017	8.21	Put	Bond Future	886.3000	0.8863	884.9500	0.8850	(0.152)	0	0	0
2016/07/28	R207	04/05/2017			Bond Future	8.0285	100.4192	8.0290	100.4178	0.007	0.0000	0.0000	0
2016/07/28	R207	04/05/2017	8.22	Call	Bond Future	1,324.6500	1.3247	1,322.0000	1.3220	(0.200)	0	0	0
2016/07/28	R207	04/05/2017	8.20	Call	Bond Future	1,297.9600	1.2980	1,295.3100	1.2953	(0.204)	0	0	0
2016/07/28	R207	04/05/2017	8.21	Call	Bond Future	1,311.2800	1.3113	1,308.6200	1.3086	(0.203)	0	0	0
2016/07/28	R207	04/05/2017	8.20	Put	Bond Future	896.3400	0.8963	895.0000	0.8950	(0.149)	0	0	0
2016/07/28	R207	04/05/2017	8.22	Put	Bond Future	876.3300	0.8763	874.9900	0.8750	(0.153)	0	0	0
2016/07/28	R208	04/08/2016	8.01	Put	Bond Future	724.7600	0.7248	725.4000	0.7254	0.088	0	0	0
2016/07/28	R208	04/08/2016			Bond Future	8.1843	96.9749	8.1889	96.9582	0.056	0.0000	0.0000	35,753
2016/07/28	R208	04/08/2016	8.00	Put	Bond Future	754.7300	0.7547	756.1900	0.7562	0.193	0	0	0
2016/07/28	R208	04/08/2016	7.99	Call	Bond Future	68.4200	0.0684	53.9500	0.0539	(21.149)	0	0	0
2016/07/28	R208	04/08/2016	8.00	Call	Bond Future	75.0000	0.0750	59.7200	0.0597	(20.373)	0	0	0
2016/07/28	R208	04/08/2016	8.01	Call	Bond Future	82.0600	0.0821	65.9600	0.0660	(19.620)	0	0	0
2016/07/28	R208	04/08/2016	7.99	Put	Bond Future	785.1900	0.7852	787.4600	0.7875	0.289	0	0	0
2016/07/28	R208	03/11/2016	9.59	Put	Bond Future	36.1700	0.0362	35.7400	0.0357	(1.189)	0	0	0
2016/07/28	R208	03/11/2016			Bond Future	8.2151	95.3991	8.2201	95.3817	0.060	0.0000	0.0000	39,708
2016/07/28	R208	03/11/2016	9.58	Put	Bond Future	37.3800	0.0374	36.9600	0.0370	(1.124)	0	0	0
2016/07/28	R208	03/11/2016	9.57	Call	Bond Future	4,651.6400	4.6516	4,633.7900	4.6338	(0.384)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/28	R208	03/11/2016	9.58	Call	Bond Future	4,683.4000	4.6834	4,665.5700	4.6656	(0.381)	0	0	0
2016/07/28	R208	03/11/2016	9.59	Call	Bond Future	4,715.1900	4.7152	4,697.3500	4.6974	(0.378)	0	0	0
2016/07/28	R208	03/11/2016	9.57	Put	Bond Future	38.6400	0.0386	38.2000	0.0382	(1.139)	0	0	0
2016/07/28	R208	02/02/2017			Bond Future	8.2334	97.2774	8.2397	97.2566	0.076	0.0000	0.0000	0
2016/07/28	R208	02/02/2017	8.64	Call	Bond Future	2,130.5200	2.1305	2,113.4800	2.1135	(0.800)	0	0	0
2016/07/28	R208	02/02/2017	8.63	Put	Bond Future	793.5300	0.7935	797.3800	0.7974	0.485	0	0	0
2016/07/28	R208	02/02/2017	8.65	Put	Bond Future	771.9500	0.7719	775.6800	0.7757	0.483	0	0	0
2016/07/28	R208	02/02/2017	8.64	Put	Bond Future	782.6800	0.7827	786.4700	0.7865	0.484	0	0	0
2016/07/28	R208	02/02/2017	8.65	Call	Bond Future	2,152.6500	2.1526	2,135.5500	2.1356	(0.794)	0	0	0
2016/07/28	R208	02/02/2017	8.63	Call	Bond Future	2,108.5000	2.1085	2,091.5200	2.0915	(0.805)	0	0	0
2016/07/28	R208	04/05/2017	8.39	Call	Bond Future	1,832.9200	1.8329	1,818.7800	1.8188	(0.771)	0	0	0
2016/07/28	R208	04/05/2017			Bond Future	8.2231	95.8835	8.2295	95.8632	0.078	0.0000	0.0000	0
2016/07/28	R208	04/05/2017	8.37	Call	Bond Future	1,796.9700	1.7970	1,782.9600	1.7830	(0.780)	0	0	0
2016/07/28	R208	04/05/2017	8.38	Call	Bond Future	1,814.7300	1.8147	1,800.6600	1.8007	(0.775)	0	0	0
2016/07/28	R208	04/05/2017	8.37	Put	Bond Future	1,331.4100	1.3314	1,337.7100	1.3377	0.473	0	0	0
2016/07/28	R208	04/05/2017	8.39	Put	Bond Future	1,304.1800	1.3042	1,310.3500	1.3103	0.473	0	0	0
2016/07/28	R208	04/05/2017	8.38	Put	Bond Future	1,317.5700	1.3176	1,323.8100	1.3238	0.474	0	0	0
2016/07/28	R209	04/08/2016	9.26	Call	Bond Future	496.1700	0.4962	517.4400	0.5174	4.287	0	0	0
2016/07/28	R209	04/08/2016	9.70	Put	Bond Future	37.1600	0.0372	21.1500	0.0212	(43.084)	0	0	250
2016/07/28	R209	04/08/2016			Bond Future	9.3096	74.8782	9.2890	75.0231	(0.221)	0.0000	0.0000	25,457
2016/07/28	R209	04/08/2016	9.24	Call	Bond Future	439.5100	0.4395	456.5400	0.4565	3.875	0	0	0
2016/07/28	R209	04/08/2016	9.60	Put	Bond Future	90.6000	0.0906	58.3600	0.0584	(35.585)	0	0	0
2016/07/28	R209	04/08/2016	10.60	Call	Bond Future	8,280.2300	8.2802	8,425.0800	8.4251	1.749	0	0	5,624
2016/07/28	R209	04/08/2016	9.40	Put	Bond Future	389.2200	0.3892	303.5800	0.3036	(22.003)	0	0	0
2016/07/28	R209	04/08/2016	9.70	Call	Bond Future	2,707.8700	2.7079	2,836.7100	2.8367	4.758	0	0	0
2016/07/28	R209	04/08/2016	10.29	Call	Bond Future	6,429.5000	6.4295	6,574.3300	6.5743	2.253	0	0	0
2016/07/28	R209	04/08/2016	9.25	Call	Bond Future	467.1800	0.4672	486.2800	0.4863	4.088	0	0	0
2016/07/28	R209	04/08/2016	9.24	Put	Bond Future	931.6600	0.9317	803.8400	0.8038	(13.720)	0	0	0
2016/07/28	R209	04/08/2016	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R209	04/08/2016	9.40	Call	Bond Future	1,021.4700	1.0215	1,080.6800	1.0807	5.797	0	0	250
2016/07/28	R209	04/08/2016	9.26	Put	Bond Future	846.3200	0.8463	722.7400	0.7227	(14.602)	0	0	0
2016/07/28	R209	04/08/2016	9.60	Call	Bond Future	2,091.7300	2.0917	2,204.3400	2.2043	5.384	0	0	5,624
2016/07/28	R209	04/08/2016	9.25	Put	Bond Future	888.2800	0.8883	762.5300	0.7625	(14.157)	0	0	0
2016/07/28	R209	04/08/2016	10.29	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	250
2016/07/28	R209	03/11/2016	10.26	Call	Bond Future	6,426.5800	6.4266	6,545.9300	6.5459	1.857	0	0	0
2016/07/28	R209	03/11/2016			Bond Future	9.3500	73.1382	9.3289	73.2855	(0.225)	0.0000	0.0000	35,541
2016/07/28	R209	03/11/2016	10.24	Call	Bond Future	6,323.8000	6.3238	6,442.2900	6.4423	1.874	0	0	0
2016/07/28	R209	03/11/2016	10.25	Call	Bond Future	6,375.5500	6.3755	6,494.4600	6.4945	1.865	0	0	0
2016/07/28	R209	03/11/2016	10.24	Put	Bond Future	495.4200	0.4954	466.6300	0.4666	(5.811)	0	0	0
2016/07/28	R209	03/11/2016	10.25	Put	Bond Future	485.8200	0.4858	457.4500	0.4574	(5.840)	0	0	5,000
2016/07/28	R209	03/11/2016	10.26	Put	Bond Future	475.6000	0.4756	447.6700	0.4477	(5.873)	0	0	0
2016/07/28	R209	02/02/2017	9.55	Put	Bond Future	2,719.6700	2.7197	2,649.1200	2.6491	(2.594)	0	0	0
2016/07/28	R209	02/02/2017			Bond Future	9.3860	74.5783	9.3647	74.7261	(0.227)	0.0000	0.0000	0
2016/07/28	R209	02/02/2017	9.54	Put	Bond Future	2,749.5000	2.7495	2,678.4600	2.6785	(2.584)	0	0	0
2016/07/28	R209	02/02/2017	9.55	Call	Bond Future	3,842.3700	3.8424	3,919.6400	3.9196	2.011	0	0	0
2016/07/28	R209	02/02/2017	9.53	Call	Bond Future	3,767.0300	3.7670	3,843.3200	3.8433	2.025	0	0	0
2016/07/28	R209	02/02/2017	9.54	Call	Bond Future	3,804.5100	3.8045	3,881.2900	3.8813	2.018	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/28	R209	02/02/2017	9.53	Put	Bond Future	2,779.8000	2.7798	2,708.2700	2.7083	(2.573)	0	0	0
2016/07/28	R209	04/05/2017	9.48	Put	Bond Future	3,759.1600	3.7592	3,683.6300	3.6836	(2.009)	0	0	0
2016/07/28	R209	04/05/2017			Bond Future	9.4122	72.9675	9.3902	73.1192	(0.234)	0.0000	0.0000	0
2016/07/28	R209	04/05/2017	9.47	Put	Bond Future	3,791.6700	3.7917	3,715.7300	3.7157	(2.003)	0	0	0
2016/07/28	R209	04/05/2017	9.46	Call	Bond Future	4,151.9200	4.1519	4,227.2700	4.2273	1.815	0	0	0
2016/07/28	R209	04/05/2017	9.47	Call	Bond Future	4,187.7200	4.1877	4,263.4800	4.2635	1.809	0	0	0
2016/07/28	R209	04/05/2017	9.48	Call	Bond Future	4,223.4100	4.2234	4,299.5800	4.2996	1.804	0	0	0
2016/07/28	R209	04/05/2017	9.46	Put	Bond Future	3,824.1700	3.8242	3,747.8200	3.7478	(1.997)	0	0	0
2016/07/28	R210	04/08/2016			Bond Future	187.7032	187.7032	187.6848	187.6848	(0.010)	0.0000	0.0000	1,568
2016/07/28	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R210	04/08/2016	181.50	Call	Bond Future	6,203.2200	6.2032	6,184.8100	6.1848	(0.297)	0	0	0
2016/07/28	R210	04/08/2016	181.52	Call	Bond Future	6,183.2200	6.1832	6,164.8100	6.1648	(0.298)	0	0	0
2016/07/28	R210	04/08/2016	181.51	Call	Bond Future	6,193.2200	6.1932	6,174.8100	6.1748	(0.297)	0	0	0
2016/07/28	R210	03/11/2016			Bond Future	188.9736	188.9736	188.9540	188.9540	(0.010)	0.0000	0.0000	992
2016/07/28	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R210	03/11/2016	188.90	Call	Bond Future	73.5800	0.0736	53.9900	0.0540	(26.624)	0	0	0
2016/07/28	R210	03/11/2016	188.91	Call	Bond Future	63.5800	0.0636	43.9900	0.0440	(30.812)	0	0	0
2016/07/28	R210	03/11/2016	188.92	Call	Bond Future	53.5800	0.0536	33.9900	0.0340	(36.562)	0	0	0
2016/07/28	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R211	04/08/2016			Bond Future	139.9501	139.9501	139.9352	139.9352	(0.011)	0.0000	0.0000	22
2016/07/28	R211	04/08/2016	137.09	Call	Bond Future	2,860.1500	2.8601	2,845.2500	2.8452	(0.521)	0	0	0
2016/07/28	R211	04/08/2016	137.07	Call	Bond Future	2,880.1500	2.8801	2,865.2500	2.8652	(0.517)	0	0	0
2016/07/28	R211	04/08/2016	137.08	Call	Bond Future	2,870.1500	2.8701	2,855.2500	2.8552	(0.519)	0	0	0
2016/07/28	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R211	03/11/2016	141.75	Call	Bond Future	844.8600	0.8449	829.1700	0.8292	(1.857)	0	0	0
2016/07/28	R211	03/11/2016			Bond Future	142.5949	142.5949	142.5792	142.5792	(0.011)	0.0000	0.0000	56
2016/07/28	R211	03/11/2016	141.76	Call	Bond Future	834.8600	0.8349	819.1700	0.8192	(1.879)	0	0	0
2016/07/28	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R211	03/11/2016	141.74	Call	Bond Future	854.8600	0.8549	839.1700	0.8392	(1.835)	0	0	0
2016/07/28	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R212	04/08/2016	142.43	Call	Bond Future	3,978.9200	3.9789	3,964.0400	3.9640	(0.374)	0	0	0
2016/07/28	R212	04/08/2016			Bond Future	146.4089	146.4089	146.3940	146.3940	(0.010)	0.0000	0.0000	4,524
2016/07/28	R212	04/08/2016	142.44	Call	Bond Future	3,968.9200	3.9689	3,954.0400	3.9540	(0.375)	0	0	0
2016/07/28	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R212	04/08/2016	142.42	Call	Bond Future	3,988.9200	3.9889	3,974.0400	3.9740	(0.373)	0	0	0
2016/07/28	R212	03/11/2016			Bond Future	149.1757	149.1757	149.1600	149.1600	(0.011)	0.0000	0.0000	883
2016/07/28	R212	03/11/2016	148.11	Call	Bond Future	1,065.7300	1.0657	1,050.0000	1.0500	(1.476)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/28	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R212	03/11/2016	148.12	Call	Bond Future	1,055.7300	1.0557	1,040.0000	1.0400	(1.490)	0	0	0
2016/07/28	R212	03/11/2016	148.10	Call	Bond Future	1,075.7300	1.0757	1,060.0000	1.0600	(1.462)	0	0	0
2016/07/28	R213	04/08/2016			Bond Future	9.1796	85.7797	9.1591	85.9229	(0.224)	0.0000	0.0000	8,547
2016/07/28	R213	04/08/2016	8.99	Put	Bond Future	1,517.0500	1.5171	1,374.2800	1.3743	(9.411)	0	0	0
2016/07/28	R213	04/08/2016	9.01	Put	Bond Future	1,405.7800	1.4058	1,264.7800	1.2648	(10.030)	0	0	0
2016/07/28	R213	04/08/2016	9.00	Put	Bond Future	1,460.8500	1.4609	1,318.9200	1.3189	(9.716)	0	0	0
2016/07/28	R213	04/08/2016	9.01	Call	Bond Future	214.3500	0.2143	216.5500	0.2166	1.026	0	0	0
2016/07/28	R213	04/08/2016	8.99	Call	Bond Future	183.5600	0.1836	183.9900	0.1840	0.234	0	0	0
2016/07/28	R213	04/08/2016	9.00	Call	Bond Future	198.4300	0.1984	199.7000	0.1997	0.640	0	0	0
2016/07/28	R213	03/11/2016			Bond Future	9.2232	83.8451	9.2020	83.9906	(0.229)	0.0000	0.0000	37,947
2016/07/28	R213	03/11/2016	10.18	Put	Bond Future	404.1400	0.4041	379.2200	0.3792	(6.166)	0	0	0
2016/07/28	R213	03/11/2016	10.20	Put	Bond Future	386.4200	0.3864	362.3300	0.3623	(6.234)	0	0	0
2016/07/28	R213	03/11/2016	10.18	Call	Bond Future	6,628.8400	6.6288	6,749.4000	6.7494	1.819	0	0	0
2016/07/28	R213	03/11/2016	10.19	Put	Bond Future	395.2000	0.3952	370.6900	0.3707	(6.202)	0	0	0
2016/07/28	R213	03/11/2016	10.19	Call	Bond Future	6,681.3900	6.6814	6,802.3600	6.8024	1.811	0	0	0
2016/07/28	R213	03/11/2016	10.20	Call	Bond Future	6,734.0200	6.7340	6,855.4100	6.8554	1.803	0	0	0
2016/07/28	R213	02/02/2017	9.40	Call	Bond Future	3,609.6500	3.6096	3,684.3500	3.6844	2.069	0	0	0
2016/07/28	R213	02/02/2017	9.42	Call	Bond Future	3,684.3500	3.6844	3,760.0400	3.7600	2.054	0	0	0
2016/07/28	R213	02/02/2017			Bond Future	9.2630	85.4958	9.2416	85.6415	(0.231)	0.0000	0.0000	0
2016/07/28	R213	02/02/2017	9.41	Call	Bond Future	3,646.7900	3.6468	3,721.9800	3.7220	2.062	0	0	0
2016/07/28	R213	02/02/2017	9.40	Put	Bond Future	2,686.4000	2.6864	2,615.4000	2.6154	(2.643)	0	0	0
2016/07/28	R213	02/02/2017	9.42	Put	Bond Future	2,627.5000	2.6275	2,557.4900	2.5575	(2.665)	0	0	0
2016/07/28	R213	02/02/2017	9.41	Put	Bond Future	2,656.7000	2.6567	2,586.1900	2.5862	(2.654)	0	0	0
2016/07/28	R213	04/05/2017			Bond Future	9.2883	83.7081	9.2661	83.8576	(0.239)	0.0000	0.0000	0
2016/07/28	R213	04/05/2017	9.35	Put	Bond Future	3,619.5400	3.6195	3,544.4100	3.5444	(2.076)	0	0	0
2016/07/28	R213	04/05/2017	9.37	Put	Bond Future	3,556.7800	3.5568	3,482.4800	3.4825	(2.089)	0	0	0
2016/07/28	R213	04/05/2017	9.35	Call	Bond Future	4,033.1300	4.0331	4,107.5500	4.1075	1.845	0	0	0
2016/07/28	R213	04/05/2017	9.36	Put	Bond Future	3,588.1900	3.5882	3,513.4800	3.5135	(2.082)	0	0	0
2016/07/28	R213	04/05/2017	9.36	Call	Bond Future	4,068.5500	4.0686	4,143.3900	4.1434	1.839	0	0	0
2016/07/28	R213	04/05/2017	9.37	Call	Bond Future	4,103.8400	4.1038	4,179.0900	4.1791	1.834	0	0	0
2016/07/28	R214	04/08/2016	9.24	Call	Bond Future	259.9300	0.2599	262.7600	0.2628	1.089	0	0	0
2016/07/28	R214	04/08/2016	9.25	Put	Bond Future	1,390.0300	1.3900	1,242.9900	1.2430	(10.578)	0	0	0
2016/07/28	R214	04/08/2016	11.30	Call	Bond Future	12,009.4500	12.0094	12,160.5000	12.1605	1.258	0	0	5,610
2016/07/28	R214	04/08/2016			Bond Future	9.3994	75.2602	9.3788	75.4112	(0.218)	0.0000	0.0000	10,213
2016/07/28	R214	04/08/2016	8.55	Put	Bond Future	6,705.7100	6.7057	6,554.6400	6.5546	(2.253)	0	0	0
2016/07/28	R214	04/08/2016	9.30	Call	Bond Future	391.6500	0.3916	403.0800	0.4031	2.918	0	0	1,300
2016/07/28	R214	04/08/2016	9.25	Call	Bond Future	279.1200	0.2791	283.1300	0.2831	1.437	0	0	0
2016/07/28	R214	04/08/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/07/28	R214	04/08/2016	10.30	Put	Bond Future	0.1100	0.0001	0.0300	0.0000	(72.727)	0	0	0
2016/07/28	R214	04/08/2016	9.26	Call	Bond Future	299.4800	0.2995	304.7600	0.3048	1.763	0	0	0
2016/07/28	R214	04/08/2016	8.55	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	1,300
2016/07/28	R214	04/08/2016	9.30	Put	Bond Future	1,127.6100	1.1276	987.9900	0.9880	(12.382)	0	0	0
2016/07/28	R214	04/08/2016	9.24	Put	Bond Future	1,446.2100	1.4462	1,297.9900	1.2980	(10.249)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/28	R214	04/08/2016	10.30	Call	Bond Future	6,148.7300	6.1487	6,299.7000	6.2997	2.455	0	0	5,610
2016/07/28	R214	04/08/2016	9.26	Put	Bond Future	1,335.1500	1.3351	1,189.3800	1.1894	(10.918)	0	0	0
2016/07/28	R214	03/11/2016	10.35	Put	Bond Future	525.6900	0.5257	495.5700	0.4956	(5.730)	0	0	0
2016/07/28	R214	03/11/2016			Bond Future	9.4406	73.3810	9.4195	73.5346	(0.223)	0.0000	0.0000	24,640
2016/07/28	R214	03/11/2016	10.34	Put	Bond Future	536.5900	0.5366	506.0000	0.5060	(5.701)	0	0	0
2016/07/28	R214	03/11/2016	10.35	Call	Bond Future	6,684.9900	6.6850	6,808.4900	6.8085	1.847	0	0	0
2016/07/28	R214	03/11/2016	10.33	Call	Bond Future	6,581.0200	6.5810	6,703.5900	6.7036	1.862	0	0	0
2016/07/28	R214	03/11/2016	10.34	Call	Bond Future	6,632.9700	6.6330	6,756.0000	6.7560	1.855	0	0	0
2016/07/28	R214	03/11/2016	10.33	Put	Bond Future	547.6700	0.5477	516.6200	0.5166	(5.669)	0	0	0
2016/07/28	R214	02/02/2017			Bond Future	9.4787	74.8257	9.4574	74.9800	(0.225)	0.0000	0.0000	0
2016/07/28	R214	02/02/2017	9.67	Call	Bond Future	4,179.6000	4.1796	4,261.4700	4.2615	1.959	0	0	0
2016/07/28	R214	02/02/2017	9.66	Put	Bond Future	2,847.7100	2.8477	2,774.8100	2.7748	(2.560)	0	0	0
2016/07/28	R214	02/02/2017	9.68	Put	Bond Future	2,787.3300	2.7873	2,715.4100	2.7154	(2.580)	0	0	0
2016/07/28	R214	02/02/2017	9.67	Put	Bond Future	2,817.3900	2.8174	2,744.9800	2.7450	(2.570)	0	0	0
2016/07/28	R214	02/02/2017	9.68	Call	Bond Future	4,219.6000	4.2196	4,301.9600	4.3020	1.952	0	0	0
2016/07/28	R214	02/02/2017	9.66	Call	Bond Future	4,139.7600	4.1398	4,221.1400	4.2211	1.966	0	0	0
2016/07/28	R214	04/05/2017	9.58	Put	Bond Future	3,907.4900	3.9075	3,829.2000	3.8292	(2.004)	0	0	0
2016/07/28	R214	04/05/2017			Bond Future	9.5046	73.0714	9.4826	73.2297	(0.231)	0.0000	0.0000	0
2016/07/28	R214	04/05/2017	9.57	Put	Bond Future	3,941.1900	3.9412	3,862.4800	3.8625	(1.997)	0	0	0
2016/07/28	R214	04/05/2017	9.58	Call	Bond Future	4,446.8200	4.4468	4,526.7700	4.5268	1.798	0	0	0
2016/07/28	R214	04/05/2017	9.56	Call	Bond Future	4,372.3300	4.3723	4,451.4300	4.4514	1.809	0	0	0
2016/07/28	R214	04/05/2017	9.57	Call	Bond Future	4,409.3800	4.4094	4,488.9100	4.4889	1.804	0	0	0
2016/07/28	R214	04/05/2017	9.56	Put	Bond Future	3,975.4000	3.9754	3,896.2600	3.8963	(1.991)	0	0	0
2016/07/28	R248	04/08/2016			Bond Future	9.4796	96.5856	9.4590	96.7779	(0.217)	0.0000	0.0000	52,263
2016/07/28	R248	04/08/2016	9.25	Call	Bond Future	214.4800	0.2145	210.1400	0.2101	(2.023)	0	0	0
2016/07/28	R248	04/08/2016	9.24	Put	Bond Future	2,484.6700	2.4847	2,287.3900	2.2874	(7.940)	0	0	0
2016/07/28	R248	04/08/2016	9.26	Put	Bond Future	2,323.4000	2.3234	2,127.3600	2.1274	(8.438)	0	0	0
2016/07/28	R248	04/08/2016	9.25	Put	Bond Future	2,403.4500	2.4034	2,206.7400	2.2067	(8.184)	0	0	0
2016/07/28	R248	04/08/2016	9.26	Call	Bond Future	231.6600	0.2317	227.9900	0.2280	(1.584)	0	0	0
2016/07/28	R248	04/08/2016	9.24	Call	Bond Future	198.2900	0.1983	193.3800	0.1934	(2.476)	0	0	0
2016/07/28	R248	03/11/2016	10.38	Call	Bond Future	8,191.5500	8.1915	8,343.2000	8.3432	1.851	0	0	0
2016/07/28	R248	03/11/2016			Bond Future	9.5231	93.9668	9.5020	94.1624	(0.221)	0.0000	0.0000	60,867
2016/07/28	R248	03/11/2016	10.39	Call	Bond Future	8,256.8100	8.2568	8,409.0300	8.4090	1.844	0	0	0
2016/07/28	R248	03/11/2016	10.37	Put	Bond Future	838.4500	0.8384	793.9000	0.7939	(5.313)	0	0	0
2016/07/28	R248	03/11/2016	10.39	Put	Bond Future	809.4400	0.8094	766.0400	0.7660	(5.362)	0	0	0
2016/07/28	R248	03/11/2016	10.37	Call	Bond Future	8,126.2500	8.1263	8,277.3200	8.2773	1.859	0	0	0
2016/07/28	R248	03/11/2016	10.38	Put	Bond Future	823.8900	0.8239	779.9200	0.7799	(5.337)	0	0	0
2016/07/28	R248	02/02/2017	9.76	Put	Bond Future	3,704.3600	3.7044	3,611.7800	3.6118	(2.499)	0	0	0
2016/07/28	R248	02/02/2017	9.78	Put	Bond Future	3,627.9600	3.6280	3,536.6100	3.5366	(2.518)	0	0	0
2016/07/28	R248	02/02/2017			Bond Future	9.5636	95.8168	9.5423	96.0133	(0.223)	0.0000	0.0000	0
2016/07/28	R248	02/02/2017	9.77	Put	Bond Future	3,665.9900	3.6660	3,574.0300	3.5740	(2.508)	0	0	0
2016/07/28	R248	02/02/2017	9.76	Call	Bond Future	5,476.4700	5.4765	5,580.3600	5.5804	1.897	0	0	0
2016/07/28	R248	02/02/2017	9.77	Call	Bond Future	5,526.7200	5.5267	5,631.2300	5.6312	1.891	0	0	0
2016/07/28	R248	02/02/2017	9.78	Call	Bond Future	5,577.1500	5.5772	5,682.2700	5.6823	1.885	0	0	0
2016/07/28	R248	04/05/2017	9.66	Call	Bond Future	5,858.6800	5.8587	5,959.6900	5.9597	1.724	0	0	0
2016/07/28	R248	04/05/2017			Bond Future	9.5918	93.3539	9.5697	93.5553	(0.230)	0.0000	0.0000	0
2016/07/28	R248	04/05/2017	9.67	Call	Bond Future	5,905.6700	5.9057	6,007.2100	6.0072	1.719	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/07/28	R248	04/05/2017	9.65	Put	Bond Future	5,283.0100	5.2830	5,182.0500	5.1821	(1.911)	0	0	0
2016/07/28	R248	04/05/2017	9.67	Put	Bond Future	5,196.4900	5.1965	5,096.5800	5.0966	(1.923)	0	0	0
2016/07/28	R248	04/05/2017	9.65	Call	Bond Future	5,811.8300	5.8118	5,912.3200	5.9123	1.729	0	0	0
2016/07/28	R248	04/05/2017	9.66	Put	Bond Future	5,239.6000	5.2396	5,139.1600	5.1392	(1.917)	0	0	0

Total **1074303**