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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/08/2016 TO 05/08/2016

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
2016/08/05	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	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
2016/08/05	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	2025	04/08/2016			Bond Future	127.6883	127.6883	127.6883	127.6883	0.000	0.0000	0.0000	0
2016/08/05	2025	03/11/2016			Bond Future	130.0930	130.0930	130.0627	130.0627	(0.023)	0.0000	0.0000	3,106
2016/08/05	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	2025	03/11/2016	129.21	Call	Bond Future	882.9700	0.8830	852.7200	0.8527	(3.426)	0	0	0
2016/08/05	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	2025	03/11/2016	129.22	Call	Bond Future	872.9700	0.8730	842.7200	0.8427	(3.465)	0	0	0
2016/08/05	2025	03/11/2016	129.23	Call	Bond Future	862.9700	0.8630	832.7200	0.8327	(3.505)	0	0	0
2016/08/05	2030	04/08/2016			Bond Future	8.9400	92.9347	8.9400	92.9347	0.000	0.0000	0.0000	0
2016/08/05	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	2030	03/11/2016			Bond Future	8.9558	94.8290	8.9828	94.6327	0.302	0.0000	0.0000	30,343
2016/08/05	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	2030	03/11/2016	9.33	Call	Bond Future	2,666.0800	2.6661	2,469.8400	2.4698	(7.361)	0	0	0
2016/08/05	2030	03/11/2016	9.34	Call	Bond Future	2,735.8500	2.7358	2,539.6100	2.5396	(7.173)	0	0	0
2016/08/05	2030	03/11/2016	9.35	Call	Bond Future	2,805.5500	2.8056	2,609.3100	2.6093	(6.995)	0	0	0
2016/08/05	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	2030	02/02/2017			Bond Future	8.9865	92.6808	9.0151	92.4757	0.318	0.0000	0.0000	0
2016/08/05	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	2030	02/02/2017	9.29	Call	Bond Future	2,143.0900	2.1431	1,938.0600	1.9381	(9.567)	0	0	0
2016/08/05	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	2030	02/02/2017	9.30	Call	Bond Future	2,212.5300	2.2125	2,007.5000	2.0075	(9.267)	0	0	0
2016/08/05	2030	02/02/2017	9.31	Call	Bond Future	2,281.9000	2.2819	2,076.8700	2.0769	(8.985)	0	0	0
2016/08/05	2030	04/05/2017	9.33	Call	Bond Future	2,238.8500	2.2388	2,015.3000	2.0153	(9.985)	0	0	0
2016/08/05	2030	04/05/2017			Bond Future	9.0090	94.5922	9.0405	94.3686	0.350	0.0000	0.0000	0
2016/08/05	2030	04/05/2017	9.34	Call	Bond Future	2,307.3800	2.3074	2,083.8300	2.0838	(9.688)	0	0	0
2016/08/05	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	2030	04/05/2017	9.32	Call	Bond Future	2,170.2500	2.1703	1,946.7000	1.9467	(10.301)	0	0	0
2016/08/05	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	2032	04/08/2016			Bond Future	9.0600	96.2529	9.0600	96.2529	0.000	0.0000	0.0000	0
2016/08/05	2032	03/11/2016			Bond Future	9.0795	94.0617	9.1012	93.8924	0.239	0.0000	0.0000	12,317
2016/08/05	2032	03/11/2016	10.28	Put	Bond Future	224.9000	0.2249	232.6800	0.2327	3.459	0	0	0
2016/08/05	2032	03/11/2016	10.30	Put	Bond Future	213.6300	0.2136	221.0200	0.2210	3.459	0	0	0
2016/08/05	2032	03/11/2016	10.29	Put	Bond Future	219.2000	0.2192	226.7900	0.2268	3.463	0	0	0
2016/08/05	2032	03/11/2016	10.30	Call	Bond Future	9,070.2800	9.0703	8,908.3700	8.9084	(1.785)	0	0	0
2016/08/05	2032	03/11/2016	10.28	Call	Bond Future	8,946.5600	8.9466	8,785.0400	8.7850	(1.805)	0	0	0
2016/08/05	2032	03/11/2016	10.29	Call	Bond Future	9,008.3900	9.0084	8,846.6800	8.8467	(1.795)	0	0	0

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2016/08/05	2032	02/02/2017	9.53	Call	Bond Future	5,259.4200		5.2594	5,134.4300	5.1344	(2.376)	0	0	0
2016/08/05	2032	02/02/2017			Bond Future	9.1142		95.9046	9.1372	95.7272	0.253	0.0000	0.0000	0
2016/08/05	2032	02/02/2017	9.51	Call	Bond Future	5,164.5600		5.1646	5,040.6300	5.0406	(2.400)	0	0	0
2016/08/05	2032	02/02/2017	9.52	Call	Bond Future	5,211.7800		5.2118	5,087.3200	5.0873	(2.388)	0	0	0
2016/08/05	2032	02/02/2017	9.51	Put	Bond Future	2,182.2900		2.1823	2,235.7700	2.2358	2.451	0	0	0
2016/08/05	2032	02/02/2017	9.53	Put	Bond Future	2,130.1400		2.1301	2,182.5600	2.1826	2.461	0	0	0
2016/08/05	2032	02/02/2017	9.52	Put	Bond Future	2,155.9600		2.1560	2,208.9100	2.2089	2.456	0	0	0
2016/08/05	2032	04/05/2017	9.45	Call	Bond Future	5,536.0600		5.5361	5,409.9900	5.4100	(2.277)	0	0	0
2016/08/05	2032	04/05/2017			Bond Future	9.1372		93.7206	9.1628	93.5251	0.281	0.0000	0.0000	0
2016/08/05	2032	04/05/2017	9.46	Call	Bond Future	5,580.1600		5.5802	5,453.5800	5.4536	(2.268)	0	0	0
2016/08/05	2032	04/05/2017	9.44	Put	Bond Future	3,220.2900		3.2203	3,290.2500	3.2902	2.172	0	0	0
2016/08/05	2032	04/05/2017	9.46	Put	Bond Future	3,160.8100		3.1608	3,229.7500	3.2298	2.181	0	0	0
2016/08/05	2032	04/05/2017	9.44	Call	Bond Future	5,492.4200		5.4924	5,366.8600	5.3669	(2.286)	0	0	0
2016/08/05	2032	04/05/2017	9.45	Put	Bond Future	3,190.2800		3.1903	3,259.7300	3.2597	2.177	0	0	0
2016/08/05	2033	04/08/2016			Bond Future	107.5981		107.5981	107.5981	107.5981	0.000	0.0000	0.0000	0
2016/08/05	2033	03/11/2016			Bond Future	108.6076		108.6076	108.5826	108.5826	(0.023)	0.0000	0.0000	4,275
2016/08/05	2033	03/11/2016	109.16	Put	Bond Future	552.3800		0.5524	577.3600	0.5774	4.522	0	0	0
2016/08/05	2033	03/11/2016	109.17	Put	Bond Future	562.3800		0.5624	587.3600	0.5874	4.442	0	0	0
2016/08/05	2033	03/11/2016	109.18	Put	Bond Future	572.3800		0.5724	597.3600	0.5974	4.364	0	0	0
2016/08/05	2033	03/11/2016	109.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	2033	03/11/2016	109.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	2033	03/11/2016	109.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	2037	04/08/2016			Bond Future	9.1750		94.0416	9.1750	94.0416	0.000	0.0000	0.0000	0
2016/08/05	2037	03/11/2016	10.35	Call	Bond Future	9,637.0100		9.6370	9,459.9600	9.4600	(1.837)	0	0	0
2016/08/05	2037	03/11/2016	10.36	Put	Bond Future	286.7300		0.2867	296.2100	0.2962	3.306	0	0	0
2016/08/05	2037	03/11/2016			Bond Future	9.1812		96.0739	9.2027	95.8871	0.235	0.0000	0.0000	40,229
2016/08/05	2037	03/11/2016	10.36	Call	Bond Future	9,704.0300		9.7040	9,526.7700	9.5268	(1.827)	0	0	0
2016/08/05	2037	03/11/2016	10.37	Call	Bond Future	9,771.0700		9.7711	9,593.6000	9.5936	(1.816)	0	0	0
2016/08/05	2037	03/11/2016	10.35	Put	Bond Future	293.2000		0.2932	302.8900	0.3029	3.305	0	0	0
2016/08/05	2037	03/11/2016	10.37	Put	Bond Future	280.3900		0.2804	289.6600	0.2897	3.306	0	0	0
2016/08/05	2037	02/02/2017	9.68	Put	Bond Future	2,286.1700		2.2862	2,340.7100	2.3407	2.386	0	0	0
2016/08/05	2037	02/02/2017			Bond Future	9.2132		93.6996	9.2360	93.5042	0.247	0.0000	0.0000	0
2016/08/05	2037	02/02/2017	9.67	Put	Bond Future	2,313.9100		2.3139	2,369.0000	2.3690	2.381	0	0	0
2016/08/05	2037	02/02/2017	9.68	Call	Bond Future	6,171.4000		6.1714	6,030.5400	6.0305	(2.282)	0	0	0
2016/08/05	2037	02/02/2017	9.66	Call	Bond Future	6,065.6900		6.0657	5,925.9300	5.9259	(2.304)	0	0	0
2016/08/05	2037	02/02/2017	9.67	Call	Bond Future	6,118.5800		6.1186	5,978.2700	5.9783	(2.293)	0	0	0
2016/08/05	2037	02/02/2017	9.66	Put	Bond Future	2,341.7000		2.3417	2,397.3400	2.3973	2.376	0	0	0
2016/08/05	2037	04/05/2017			Bond Future	9.2381		95.6322	9.2632	95.4183	0.272	0.0000	0.0000	0
2016/08/05	2037	04/05/2017	9.58	Put	Bond Future	3,540.0300		3.5400	3,613.8700	3.6139	2.086	0	0	0
2016/08/05	2037	04/05/2017	9.60	Put	Bond Future	3,475.5700		3.4756	3,548.3400	3.5483	2.094	0	0	0
2016/08/05	2037	04/05/2017	9.59	Put	Bond Future	3,507.8300		3.5078	3,581.1300	3.5811	2.090	0	0	0
2016/08/05	2037	04/05/2017	9.60	Call	Bond Future	6,487.9800		6.4880	6,346.8800	6.3469	(2.175)	0	0	0
2016/08/05	2037	04/05/2017	9.58	Call	Bond Future	6,389.9200		6.3899	6,249.8900	6.2499	(2.191)	0	0	0
2016/08/05	2037	04/05/2017	9.59	Call	Bond Future	6,439.0400		6.4390	6,298.4700	6.2985	(2.183)	0	0	0
2016/08/05	2038	04/08/2016			Bond Future	133.9558		133.9558	133.9558	133.9558	0.000	0.0000	0.0000	0

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2016/08/05	2038	03/11/2016	136.32	Call	Bond Future	158.5900	0.1586	127.0100	0.1270	(19.913)	0	0	0
2016/08/05	2038	03/11/2016			Bond Future	136.4786	136.4786	136.4470	136.4470	(0.023)	0.0000	0.0000	20,808
2016/08/05	2038	03/11/2016	136.33	Call	Bond Future	148.5900	0.1486	117.0100	0.1170	(21.253)	0	0	0
2016/08/05	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	2038	03/11/2016	136.31	Call	Bond Future	168.5900	0.1686	137.0100	0.1370	(18.732)	0	0	0
2016/08/05	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	2040	04/08/2016			Bond Future	9.2050	98.2817	9.2050	98.2817	0.000	0.0000	0.0000	0
2016/08/05	2040	03/11/2016			Bond Future	9.2108	100.4144	9.2323	100.2134	0.233	0.0000	0.0000	3,584
2016/08/05	2040	03/11/2016	9.69	Put	Bond Future	1,344.4900	1.3445	1,385.5700	1.3856	3.055	0	0	0
2016/08/05	2040	03/11/2016	9.71	Put	Bond Future	1,296.2600	1.2963	1,335.9900	1.3360	3.065	0	0	0
2016/08/05	2040	03/11/2016	9.70	Put	Bond Future	1,320.1100	1.3201	1,360.5100	1.3605	3.060	0	0	0
2016/08/05	2040	03/11/2016	9.71	Call	Bond Future	5,795.2900	5.7953	5,634.0300	5.6340	(2.783)	0	0	0
2016/08/05	2040	03/11/2016	9.69	Call	Bond Future	5,669.8100	5.6698	5,509.9000	5.5099	(2.820)	0	0	0
2016/08/05	2040	03/11/2016	9.70	Call	Bond Future	5,732.3500	5.7324	5,571.7600	5.5718	(2.801)	0	0	0
2016/08/05	2040	02/02/2017	9.58	Call	Bond Future	5,997.1500	5.9972	5,853.5700	5.8536	(2.394)	0	0	0
2016/08/05	2040	02/02/2017			Bond Future	9.2426	97.8749	9.2652	97.6648	0.245	0.0000	0.0000	0
2016/08/05	2040	02/02/2017	9.59	Call	Bond Future	6,051.6200	6.0516	5,907.4100	5.9074	(2.383)	0	0	0
2016/08/05	2040	02/02/2017	9.60	Call	Bond Future	6,106.0200	6.1060	5,961.2000	5.9612	(2.372)	0	0	0
2016/08/05	2040	02/02/2017	9.58	Put	Bond Future	2,943.0700	2.9431	3,009.5800	3.0096	2.260	0	0	0
2016/08/05	2040	02/02/2017	9.60	Put	Bond Future	2,875.8100	2.8758	2,941.0800	2.9411	2.270	0	0	0
2016/08/05	2040	02/02/2017	9.59	Put	Bond Future	2,909.4100	2.9094	2,975.2900	2.9753	2.264	0	0	0
2016/08/05	2040	04/05/2017			Bond Future	9.2674	99.8936	9.2924	99.6640	0.269	0.0000	0.0000	0
2016/08/05	2040	04/05/2017	9.62	Put	Bond Future	3,860.7000	3.8607	3,939.2100	3.9392	2.034	0	0	0
2016/08/05	2040	04/05/2017	9.64	Put	Bond Future	3,791.2700	3.7913	3,868.6500	3.8687	2.041	0	0	0
2016/08/05	2040	04/05/2017	9.62	Call	Bond Future	7,027.3600	7.0274	6,876.2400	6.8762	(2.150)	0	0	0
2016/08/05	2040	04/05/2017	9.63	Put	Bond Future	3,825.6800	3.8257	3,903.6300	3.9036	2.038	0	0	0
2016/08/05	2040	04/05/2017	9.63	Call	Bond Future	7,079.7100	7.0797	6,928.0300	6.9280	(2.142)	0	0	0
2016/08/05	2040	04/05/2017	9.64	Call	Bond Future	7,132.5400	7.1325	6,980.2900	6.9803	(2.135)	0	0	0
2016/08/05	2044	04/08/2016			Bond Future	9.2450	95.3256	9.2450	95.3256	0.000	0.0000	0.0000	0
2016/08/05	2044	03/11/2016			Bond Future	9.2503	97.4059	9.2666	97.2517	0.176	0.0000	0.0000	18,597
2016/08/05	2044	03/11/2016	10.42	Call	Bond Future	10,431.8600	10.4319	10,284.3000	10.2843	(1.415)	0	0	0
2016/08/05	2044	03/11/2016	10.41	Put	Bond Future	365.3100	0.3653	372.1600	0.3722	1.875	0	0	0
2016/08/05	2044	03/11/2016	10.43	Put	Bond Future	350.3100	0.3503	356.8400	0.3568	1.864	0	0	0
2016/08/05	2044	03/11/2016	10.42	Put	Bond Future	357.7400	0.3577	364.4300	0.3644	1.870	0	0	0
2016/08/05	2044	03/11/2016	10.43	Call	Bond Future	10,502.5200	10.5025	10,354.8000	10.3548	(1.407)	0	0	0
2016/08/05	2044	03/11/2016	10.41	Call	Bond Future	10,361.2200	10.3612	10,213.8200	10.2138	(1.423)	0	0	0
2016/08/05	2044	02/02/2017			Bond Future	9.2817	94.9327	9.2990	94.7703	0.186	0.0000	0.0000	0
2016/08/05	2044	02/02/2017	9.77	Call	Bond Future	6,941.1800	6.9412	6,820.4200	6.8204	(1.740)	0	0	0
2016/08/05	2044	02/02/2017	9.76	Put	Bond Future	2,559.5800	2.5596	2,601.6600	2.6017	1.644	0	0	0
2016/08/05	2044	02/02/2017	9.78	Put	Bond Future	2,500.3600	2.5004	2,541.5900	2.5416	1.649	0	0	0
2016/08/05	2044	02/02/2017	9.77	Put	Bond Future	2,529.8200	2.5298	2,571.4700	2.5715	1.646	0	0	0
2016/08/05	2044	02/02/2017	9.78	Call	Bond Future	6,998.3800	6.9984	6,877.2000	6.8772	(1.732)	0	0	0
2016/08/05	2044	02/02/2017	9.76	Call	Bond Future	6,884.1400	6.8841	6,763.8100	6.7638	(1.748)	0	0	0
2016/08/05	2044	04/05/2017			Bond Future	9.3064	96.8907	9.3258	96.7103	0.208	0.0000	0.0000	0
2016/08/05	2044	04/05/2017	9.67	Call	Bond Future	7,212.8000	7.2128	7,091.1700	7.0912	(1.686)	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
2016/08/05	2044	04/05/2017	9.66	Put	Bond Future	3,948.8300	3.9488	4,008.0200	4.0080	1.499	0	0	0
2016/08/05	2044	04/05/2017	9.68	Put	Bond Future	3,878.2300	3.8782	3,936.5500	3.9365	1.504	0	0	0
2016/08/05	2044	04/05/2017	9.67	Put	Bond Future	3,913.5500	3.9136	3,972.3000	3.9723	1.501	0	0	0
2016/08/05	2044	04/05/2017	9.68	Call	Bond Future	7,265.4600	7.2655	7,143.4000	7.1434	(1.680)	0	0	0
2016/08/05	2044	04/05/2017	9.66	Call	Bond Future	7,159.9700	7.1600	7,038.7800	7.0388	(1.693)	0	0	0
2016/08/05	2046	04/08/2016			Bond Future	133.8331	133.8331	133.8331	133.8331	0.000	0.0000	0.0000	0
2016/08/05	2046	03/11/2016	137.07	Put	Bond Future	2,214.4900	2.2145	2,245.1600	2.2452	1.385	0	0	0
2016/08/05	2046	03/11/2016			Bond Future	134.8555	134.8555	134.8248	134.8248	(0.023)	0.0000	0.0000	17,253
2016/08/05	2046	03/11/2016	137.09	Put	Bond Future	2,234.4900	2.2345	2,265.1600	2.2652	1.373	0	0	0
2016/08/05	2046	03/11/2016	137.08	Put	Bond Future	2,224.4900	2.2245	2,255.1600	2.2552	1.379	0	0	0
2016/08/05	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	2050	04/08/2016			Bond Future	142.3449	142.3449	142.3449	142.3449	0.000	0.0000	0.0000	0
2016/08/05	2050	03/11/2016	149.52	Put	Bond Future	4,494.2700	4.4943	4,527.2800	4.5273	0.734	0	0	0
2016/08/05	2050	03/11/2016			Bond Future	145.0257	145.0257	144.9927	144.9927	(0.023)	0.0000	0.0000	21,628
2016/08/05	2050	03/11/2016	149.54	Put	Bond Future	4,514.2700	4.5143	4,547.2800	4.5473	0.731	0	0	0
2016/08/05	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	2050	03/11/2016	149.53	Put	Bond Future	4,504.2700	4.5043	4,537.2800	4.5373	0.733	0	0	0
2016/08/05	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	AL37	03/11/2016			Index Future	506.7420	506.7420	505.8070	505.8070	(0.185)	0.0000	0.0000	14
2016/08/05	AL37	02/02/2017			Index Future	516.6710	516.6710	515.6910	515.6910	(0.190)	0.0000	0.0000	0
2016/08/05	AL7T	03/11/2016			Index Future	591.3620	591.3620	590.1610	590.1610	(0.203)	0.0000	0.0000	9
2016/08/05	AL7T	02/02/2017			Index Future	602.9490	602.9490	601.6920	601.6920	(0.208)	0.0000	0.0000	0
2016/08/05	ALBI	03/11/2016			Index Future	540.0400	540.0400	539.0670	539.0670	(0.180)	0.0000	0.0000	721
2016/08/05	ALBI	02/02/2017			Index Future	550.6200	550.6200	549.6000	549.6000	(0.185)	0.0000	0.0000	0
2016/08/05	ALBI	04/05/2017			Index Future	561.9660	561.9660	560.8410	560.8410	(0.200)	0.0000	0.0000	0
2016/08/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	C025	31/01/2025			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
2016/08/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/08/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	C214	28/02/2041			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
2016/08/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/05	EL28	04/08/2016			Bond Future	131.1089	131.1089	131.1089	131.1089	0.000	0.0000	0.0000	0
2016/08/05	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	EL28	03/11/2016			Bond Future	131.9222	131.9222	131.8932	131.8932	(0.022)	0.0000	0.0000	0
2016/08/05	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	EL28	03/11/2016	132.15	Put	Bond Future	227.8000	0.2278	256.8500	0.2568	12.752	0	0	0
2016/08/05	EL28	03/11/2016	132.17	Put	Bond Future	247.8000	0.2478	276.8500	0.2768	11.723	0	0	0
2016/08/05	EL28	03/11/2016	132.16	Put	Bond Future	237.8000	0.2378	266.8500	0.2668	12.216	0	0	0
2016/08/05	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	EL28	02/02/2017			Bond Future	134.5148	134.5148	134.4783	134.4783	(0.027)	0.0000	0.0000	0
2016/08/05	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	EL28	02/02/2017	135.10	Put	Bond Future	585.2400	0.5852	621.6900	0.6217	6.228	0	0	0
2016/08/05	EL28	02/02/2017	135.12	Put	Bond Future	605.2400	0.6052	641.6900	0.6417	6.022	0	0	0
2016/08/05	EL28	02/02/2017	135.11	Put	Bond Future	595.2400	0.5952	631.6900	0.6317	6.124	0	0	0
2016/08/05	EL28	04/05/2017			Bond Future	135.6038	135.6038	135.5461	135.5461	(0.043)	0.0000	0.0000	0
2016/08/05	EL28	04/05/2017	137.90	Put	Bond Future	2,296.1800	2.2962	2,353.9100	2.3539	2.514	0	0	0
2016/08/05	EL28	04/05/2017	137.92	Put	Bond Future	2,316.1800	2.3162	2,373.9100	2.3739	2.492	0	0	0
2016/08/05	EL28	04/05/2017	137.91	Put	Bond Future	2,306.1800	2.3062	2,363.9100	2.3639	2.503	0	0	0
2016/08/05	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	ES33	04/08/2016			Bond Future	10.0550	82.3398	10.0550	82.3398	0.000	0.0000	0.0000	0
2016/08/05	ES33	03/11/2016			Bond Future	10.0975	80.2668	10.1189	80.1226	0.212	0.0000	0.0000	8,789
2016/08/05	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/05	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	ES33	03/11/2016	11.31	Call	Bond Future	7,580.2500	7.5802	7,436.0000	7.4360	(1.903)	0	0	0
2016/08/05	ES33	03/11/2016	11.29	Call	Bond Future	7,464.3400	7.4643	7,320.0900	7.3201	(1.933)	0	0	0
2016/08/05	ES33	03/11/2016	11.30	Call	Bond Future	7,522.3300	7.5223	7,378.0800	7.3781	(1.918)	0	0	0
2016/08/05	ES33	02/02/2017			Bond Future	10.1633	81.8395	10.1860	81.6882	0.224	0.0000	0.0000	0
2016/08/05	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	ES33	02/02/2017	10.59	Call	Bond Future	2,767.3000	2.7673	2,616.0600	2.6161	(5.465)	0	0	0
2016/08/05	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	ES33	02/02/2017	10.60	Call	Bond Future	2,830.3900	2.8304	2,679.1500	2.6792	(5.343)	0	0	0
2016/08/05	ES33	02/02/2017	10.61	Call	Bond Future	2,893.4000	2.8934	2,742.1600	2.7422	(5.227)	0	0	0
2016/08/05	ES33	04/05/2017			Bond Future	10.2158	79.7304	10.2412	79.5638	0.248	0.0000	0.0000	0
2016/08/05	ES33	04/05/2017	10.55	Call	Bond Future	2,157.0400	2.1570	1,990.3800	1.9904	(7.726)	0	0	0
2016/08/05	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	ES33	04/05/2017	10.56	Call	Bond Future	2,220.2200	2.2202	2,053.5600	2.0536	(7.506)	0	0	0
2016/08/05	ES33	04/05/2017	10.54	Call	Bond Future	2,093.7900	2.0938	1,927.1300	1.9271	(7.960)	0	0	0
2016/08/05	ES42	04/08/2016			Bond Future	10.1650	87.3599	10.1650	87.3599	0.000	0.0000	0.0000	0
2016/08/05	ES42	03/11/2016			Bond Future	10.1996	84.9793	10.2158	84.8527	0.159	0.0000	0.0000	8,777
2016/08/05	ES42	02/02/2017			Bond Future	10.2605	86.6445	10.2777	86.5112	0.168	0.0000	0.0000	0
2016/08/05	ES42	04/05/2017			Bond Future	10.3129	84.1675	10.3323	84.0181	0.189	0.0000	0.0000	0
2016/08/05	GOVI	03/11/2016	476.11	Call	GOVI	610,050.0000	61.0050	600,140.0000	60.0140	(1.624)	0	0	0
2016/08/05	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	GOVI	03/11/2016			GOVI	537.1150	537.1150	536.1240	536.1240	(0.185)	0.0000	0.0000	417
2016/08/05	GOVI	03/11/2016	476.12	Call	GOVI	609,950.0000	60.9950	600,040.0000	60.0040	(1.625)	0	0	0
2016/08/05	GOVI	03/11/2016	476.13	Call	GOVI	609,850.0000	60.9850	599,940.0000	59.9940	(1.625)	0	0	0
2016/08/05	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	GOVI	02/02/2017	533.34	Call	GOVI	142,980.0000	14.2980	132,600.0000	13.2600	(7.260)	0	0	0
2016/08/05	GOVI	02/02/2017			GOVI	547.6380	547.6380	546.6000	546.6000	(0.190)	0.0000	0.0000	26
2016/08/05	GOVI	02/02/2017	533.32	Call	GOVI	143,180.0000	14.3180	132,800.0000	13.2800	(7.250)	0	0	0
2016/08/05	GOVI	02/02/2017	533.33	Call	GOVI	143,080.0000	14.3080	132,700.0000	13.2700	(7.255)	0	0	0
2016/08/05	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	GOVI	04/05/2017			GOVI	558.9230	558.9230	557.7790	557.7790	(0.205)	0.0000	0.0000	0
2016/08/05	GOVI	04/05/2017	262.19	Call	GOVI	2,967,330.0000	296.7330	2,955,890.0000	295.5890	(0.386)	0	0	0
2016/08/05	GOVI	04/05/2017	262.20	Call	GOVI	2,967,230.0000	296.7230	2,955,790.0000	295.5790	(0.386)	0	0	0
2016/08/05	GOVI	04/05/2017	262.18	Call	GOVI	2,967,430.0000	296.7430	2,955,990.0000	295.5990	(0.386)	0	0	0
2016/08/05	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	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
2016/08/05	IGOV	03/11/2016			Index Future	252.0790	252.0790	252.0210	252.0210	(0.023)	0.0000	0.0000	1,023
2016/08/05	IGOV	02/02/2017			Index Future	257.0330	257.0330	256.9600	256.9600	(0.028)	0.0000	0.0000	55
2016/08/05	IGOV	04/05/2017			Index Future	262.3440	262.3440	262.2310	262.2310	(0.043)	0.0000	0.0000	0
2016/08/05	ILBI	03/11/2016			Index Future	682.5980	682.5980	682.3670	682.3670	(0.034)	0.0000	0.0000	0
2016/08/05	ILBI	02/02/2017			Index Future	696.0460	696.0460	695.6460	695.6460	(0.057)	0.0000	0.0000	150
2016/08/05	IS01	19/12/2016			Interest Rate Swap	100.0720	100.0720	100.0730	100.0730	0.001	0.0000	0.0000	0
2016/08/05	IS01	16/03/2017			Interest Rate Swap	100.0281	100.0281	100.0313	100.0313	0.003	0.0000	0.0000	0
2016/08/05	IS01	15/06/2017			Interest Rate Swap	99.6713	99.6713	99.6774	99.6774	0.006	0.0000	0.0000	0
2016/08/05	IS01	21/09/2017			Interest Rate Swap	99.7621	99.7621	99.7679	99.7679	0.006	0.0000	0.0000	0
2016/08/05	IS02	18/12/2017			Interest Rate Swap	100.0788	100.0788	100.0860	100.0860	0.007	0.0000	0.0000	0
2016/08/05	IS02	16/03/2018			Interest Rate Swap	99.3983	99.3983	99.4069	99.4069	0.009	0.0000	0.0000	0
2016/08/05	IS02	15/06/2018			Interest Rate Swap	99.0996	99.0996	99.1047	99.1047	0.005	0.0000	0.0000	0
2016/08/05	IS02	21/09/2018			Interest Rate Swap	99.2050	99.2050	99.2042	99.2042	(0.001)	0.0000	0.0000	0
2016/08/05	IS05	17/12/2020			Interest Rate Swap	98.0770	98.0770	98.1922	98.1922	0.117	0.0000	0.0000	0
2016/08/05	IS05	16/03/2021			Interest Rate Swap	97.4025	97.4025	97.5258	97.5258	0.127	0.0000	0.0000	0
2016/08/05	IS05	15/06/2021			Interest Rate Swap	96.6915	96.6915	96.8238	96.8238	0.137	0.0000	0.0000	0
2016/08/05	IS05	21/09/2021			Interest Rate Swap	96.9540	96.9540	97.0962	97.0962	0.147	0.0000	0.0000	0
2016/08/05	IS10	17/12/2025			Interest Rate Swap	97.6684	97.6684	97.8841	97.8841	0.221	0.0000	0.0000	0
2016/08/05	IS10	16/03/2026			Interest Rate Swap	94.7397	94.7397	94.9594	94.9594	0.232	0.0000	0.0000	0
2016/08/05	IS10	15/06/2026			Interest Rate Swap	93.4954	93.4954	93.7181	93.7181	0.238	0.0000	0.0000	0
2016/08/05	IS10	21/09/2026			Interest Rate Swap	95.5642	95.5642	95.7856	95.7856	0.232	0.0000	0.0000	0
2016/08/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/08/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/08/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/08/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/08/05	JBAF	17/08/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2016/08/05	JBAF	21/09/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	10
2016/08/05	JBAF	19/10/2016			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2016/08/05	JBAF	16/11/2016			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/08/05	JBAF	21/12/2016			Jibar Tradeable Future	7.4900	92.5100	7.4600	92.5400	(0.401)	0.0000	0.0000	0
2016/08/05	JBAF	15/02/2017			Jibar Tradeable Future	7.5000	92.5000	7.5000	92.5000	0.000	0.0000	0.0000	0
2016/08/05	JBAF	15/03/2017			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2016/08/05	JBAF	21/06/2017			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/08/05	JBAF	20/09/2017			Jibar Tradeable Future	7.6000	92.4000	7.6000	92.4000	0.000	0.0000	0.0000	0
2016/08/05	JBAF	20/12/2017			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0
2016/08/05	JBAF	20/03/2018			Jibar Tradeable Future	7.6300	92.3700	7.6300	92.3700	0.000	0.0000	0.0000	0

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2016/08/05	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/08/05	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/08/05	R023	04/08/2016			Bond Future	8.2800	100.7865	8.2800	100.7865	0.000	0.0000	0.0000	0
2016/08/05	R023	03/11/2016	9.73	Put	Bond Future	41.7500	0.0417	47.7800	0.0478	14.443	0	0	0
2016/08/05	R023	03/11/2016			Bond Future	8.3056	98.7725	8.3552	98.5369	0.597	0.0000	0.0000	14,971
2016/08/05	R023	03/11/2016	9.75	Put	Bond Future	39.0200	0.0390	44.7000	0.0447	14.557	0	0	0
2016/08/05	R023	03/11/2016	9.73	Call	Bond Future	6,533.8700	6.5339	6,304.3000	6.3043	(3.514)	0	0	0
2016/08/05	R023	03/11/2016	9.74	Put	Bond Future	40.3600	0.0404	46.2200	0.0462	14.519	0	0	0
2016/08/05	R023	03/11/2016	9.74	Call	Bond Future	6,576.1200	6.5761	6,346.3800	6.3464	(3.494)	0	0	0
2016/08/05	R023	03/11/2016	9.75	Call	Bond Future	6,618.3900	6.6184	6,388.4700	6.3885	(3.474)	0	0	0
2016/08/05	R023	02/02/2017	8.85	Call	Bond Future	3,311.4400	3.3114	3,137.5400	3.1375	(5.251)	0	0	0
2016/08/05	R023	02/02/2017			Bond Future	8.3286	100.7076	8.3820	100.4623	0.641	0.0000	0.0000	0
2016/08/05	R023	02/02/2017	8.86	Call	Bond Future	3,342.9400	3.3429	3,168.2700	3.1683	(5.225)	0	0	0
2016/08/05	R023	02/02/2017	8.84	Put	Bond Future	960.0300	0.9600	1,032.2000	1.0322	7.517	0	0	0
2016/08/05	R023	02/02/2017	8.86	Put	Bond Future	933.5800	0.9336	1,004.2000	1.0042	7.564	0	0	0
2016/08/05	R023	02/02/2017	8.84	Call	Bond Future	3,280.0600	3.2801	3,106.9400	3.1069	(5.278)	0	0	0
2016/08/05	R023	02/02/2017	8.85	Put	Bond Future	946.7300	0.9467	1,018.1200	1.0181	7.541	0	0	0
2016/08/05	R023	04/05/2017	8.61	Call	Bond Future	2,939.3300	2.9393	2,778.5500	2.7786	(5.470)	0	0	0
2016/08/05	R023	04/05/2017			Bond Future	8.3252	98.8478	8.3848	98.5824	0.716	0.0000	0.0000	0
2016/08/05	R023	04/05/2017	8.59	Call	Bond Future	2,886.2300	2.8862	2,727.0400	2.7270	(5.515)	0	0	0
2016/08/05	R023	04/05/2017	8.60	Call	Bond Future	2,912.7200	2.9127	2,752.7300	2.7527	(5.493)	0	0	0
2016/08/05	R023	04/05/2017	8.59	Put	Bond Future	1,713.5200	1.7135	1,819.7900	1.8198	6.202	0	0	0
2016/08/05	R023	04/05/2017	8.61	Put	Bond Future	1,678.7400	1.6787	1,783.4200	1.7834	6.236	0	0	0
2016/08/05	R023	04/05/2017	8.60	Put	Bond Future	1,696.0600	1.6961	1,801.5300	1.8015	6.219	0	0	0
2016/08/05	R035	04/08/2016			Bond Future	9.1250	101.7072	9.1250	101.7072	0.000	0.0000	0.0000	0
2016/08/05	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	R035	03/11/2016			Bond Future	9.1396	99.3373	9.1612	99.1502	0.237	0.0000	0.0000	4,315
2016/08/05	R035	03/11/2016	9.59	Call	Bond Future	3,784.1600	3.7842	3,597.0900	3.5971	(4.944)	0	0	0
2016/08/05	R035	03/11/2016	9.57	Call	Bond Future	3,620.9300	3.6209	3,433.8600	3.4339	(5.166)	0	0	0
2016/08/05	R035	03/11/2016	9.58	Call	Bond Future	3,702.6000	3.7026	3,515.5300	3.5155	(5.052)	0	0	0
2016/08/05	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	R035	02/02/2017			Bond Future	9.1757	101.2835	9.1986	101.0877	0.249	0.0000	0.0000	0
2016/08/05	R035	02/02/2017	9.51	Call	Bond Future	2,801.3800	2.8014	2,605.5500	2.6056	(6.990)	0	0	0
2016/08/05	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	R035	02/02/2017	9.52	Call	Bond Future	2,883.2900	2.8833	2,687.4600	2.6875	(6.792)	0	0	0
2016/08/05	R035	02/02/2017	9.50	Call	Bond Future	2,719.3700	2.7194	2,523.5400	2.5235	(7.201)	0	0	0
2016/08/05	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	R035	04/05/2017			Bond Future	9.1976	98.8644	9.2229	98.6494	0.276	0.0000	0.0000	0
2016/08/05	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	R035	04/05/2017	9.55	Call	Bond Future	2,926.7100	2.9267	2,711.7100	2.7117	(7.346)	0	0	0
2016/08/05	R035	04/05/2017	9.53	Call	Bond Future	2,764.2200	2.7642	2,549.2200	2.5492	(7.778)	0	0	0
2016/08/05	R035	04/05/2017	9.54	Call	Bond Future	2,845.5200	2.8455	2,630.5200	2.6305	(7.556)	0	0	0
2016/08/05	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/08/05	R186	04/08/2016		Bond Future	8.5600	114.5684	8.5600	114.5684	0.000	0.0000	0.0000	0
2016/08/05	R186	03/11/2016	9.40	Put	410.2200	0.4102	437.7100	0.4377	6.701	0	0	0
2016/08/05	R186	03/11/2016		Bond Future	8.5821	116.7941	8.6149	116.5567	0.383	0.0000	0.0000	93,026
2016/08/05	R186	03/11/2016	8.95	Put	1,079.4200	1.0794	1,142.8200	1.1428	5.874	0	0	0
2016/08/05	R186	03/11/2016	9.20	Put	642.1900	0.6422	683.0600	0.6831	6.364	0	0	0
2016/08/05	R186	03/11/2016	8.97	Put	1,037.3400	1.0373	1,098.7000	1.0987	5.915	0	0	0
2016/08/05	R186	03/11/2016	8.96	Put	1,058.1100	1.0581	1,120.4900	1.1205	5.895	0	0	0
2016/08/05	R186	03/11/2016	9.66	Call	7,671.5900	7.6716	7,449.7300	7.4497	(2.892)	0	0	0
2016/08/05	R186	03/11/2016	9.10	Call	4,461.9300	4.4619	4,273.6900	4.2737	(4.219)	0	0	0
2016/08/05	R186	03/11/2016	8.97	Call	3,799.0500	3.7990	3,623.0600	3.6231	(4.632)	0	0	0
2016/08/05	R186	03/11/2016	9.71	Call	7,974.8600	7.9749	7,751.2800	7.7513	(2.804)	0	0	0
2016/08/05	R186	03/11/2016	8.95	Call	3,700.9800	3.7010	3,527.0300	3.5270	(4.700)	0	0	0
2016/08/05	R186	03/11/2016	9.20	Call	4,998.4000	4.9984	4,801.9200	4.8019	(3.931)	0	0	1,425
2016/08/05	R186	03/11/2016	9.40	Call	6,127.5700	6.1276	5,917.7100	5.9177	(3.425)	0	0	1,425
2016/08/05	R186	03/11/2016	9.66	Put	3,219.2600	0.2193	234.7500	0.2348	7.065	0	0	5,000
2016/08/05	R186	03/11/2016	9.71	Put	193.2800	0.1933	207.0500	0.2070	7.124	0	0	5,000
2016/08/05	R186	03/11/2016	8.96	Call	3,749.7800	3.7498	3,574.8100	3.5748	(4.666)	0	0	0
2016/08/05	R186	03/11/2016	9.10	Put	795.1100	0.7951	844.2200	0.8442	6.177	0	0	5,200
2016/08/05	R186	02/02/2017	8.81	Put	2,335.8400	2.3358	2,431.3700	2.4314	4.090	0	0	0
2016/08/05	R186	02/02/2017	9.40	Call	6,510.4700	6.5105	6,313.5600	6.3136	(3.025)	0	0	0
2016/08/05	R186	02/02/2017		Bond Future	8.6075	113.7783	8.6425	113.5304	0.406	0.0000	0.0000	0
2016/08/05	R186	02/02/2017	8.80	Put	2,364.6500	2.3647	2,461.0700	2.4611	4.078	0	0	0
2016/08/05	R186	02/02/2017	8.90	Put	2,087.5400	2.0875	2,175.2300	2.1752	4.201	0	0	750
2016/08/05	R186	02/02/2017	9.50	Call	7,028.9000	7.0289	6,826.1600	6.8262	(2.884)	0	0	0
2016/08/05	R186	02/02/2017	8.43	Put	3,664.2500	3.6643	3,795.2800	3.7953	3.576	0	0	0
2016/08/05	R186	02/02/2017	8.81	Call	3,761.2600	3.7613	3,608.8900	3.6089	(4.051)	0	0	0
2016/08/05	R186	02/02/2017	8.79	Call	3,679.4700	3.6795	3,528.8800	3.5289	(4.093)	0	0	0
2016/08/05	R186	02/02/2017	8.80	Call	3,720.2500	3.7202	3,568.7700	3.5688	(4.072)	0	0	0
2016/08/05	R186	02/02/2017	8.90	Call	4,138.6500	4.1387	3,978.4400	3.9784	(3.871)	0	0	0
2016/08/05	R186	02/02/2017	9.50	Put	925.7700	0.9258	970.9300	0.9709	4.878	0	0	6,500
2016/08/05	R186	02/02/2017	8.43	Call	2,394.6600	2.3947	2,277.7900	2.2778	(4.880)	0	0	750
2016/08/05	R186	02/02/2017	9.40	Put	1,068.5500	1.0686	1,119.5400	1.1195	4.772	0	0	750
2016/08/05	R186	02/02/2017	8.79	Put	2,393.7400	2.3937	2,491.0500	2.4910	4.065	0	0	0
2016/08/05	R186	04/05/2017		Bond Future	8.6185	116.1244	8.6574	115.8539	0.451	0.0000	0.0000	0
2016/08/05	R186	04/05/2017	8.89	Put	2,803.0200	2.8030	2,907.1900	2.9072	3.716	0	0	0
2016/08/05	R186	04/05/2017	8.91	Put	2,748.8800	2.7489	2,851.5200	2.8515	3.734	0	0	0
2016/08/05	R186	04/05/2017	8.90	Put	2,775.8400	2.7758	2,879.2500	2.8793	3.725	0	0	0
2016/08/05	R186	04/05/2017	8.91	Call	4,755.2600	4.7553	4,587.3700	4.5874	(3.531)	0	0	0
2016/08/05	R186	04/05/2017	8.89	Call	4,673.3100	4.6733	4,506.9500	4.5069	(3.560)	0	0	0
2016/08/05	R186	04/05/2017	8.90	Call	4,714.2000	4.7142	4,547.0800	4.5471	(3.545)	0	0	0
2016/08/05	R197	04/08/2016		Bond Future	299.2683	299.2683	299.2683	299.2683	0.000	0.0000	0.0000	0
2016/08/05	R197	03/11/2016	303.56	Call	1,344.2100	1.3442	1,273.1500	1.2731	(5.286)	0	0	0
2016/08/05	R197	03/11/2016	303.57	Put	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	R197	03/11/2016		Bond Future	304.9042	304.9042	304.8331	304.8331	(0.023)	0.0000	0.0000	1,589
2016/08/05	R197	03/11/2016	303.57	Call	1,334.2100	1.3342	1,263.1500	1.2631	(5.326)	0	0	0
2016/08/05	R197	03/11/2016	303.58	Call	1,324.2100	1.3242	1,253.1500	1.2531	(5.366)	0	0	0

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2016/08/05	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	R202	04/08/2016			Bond Future	248.0986	248.0986	248.0986	248.0986	0.000	0.0000	0.0000	0
2016/08/05	R202	03/11/2016	253.85	Put	Bond Future	1,079.1600	1.0792	1,137.3000	1.1373	5.388	0	0	0
2016/08/05	R202	03/11/2016			Bond Future	252.7708	252.7708	252.7127	252.7127	(0.023)	0.0000	0.0000	36,773
2016/08/05	R202	03/11/2016	253.87	Put	Bond Future	1,099.1600	1.0992	1,157.3000	1.1573	5.289	0	0	0
2016/08/05	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	R202	03/11/2016	253.86	Put	Bond Future	1,089.1600	1.0892	1,147.3000	1.1473	5.338	0	0	0
2016/08/05	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	R203	04/08/2016			Bond Future	7.5100	104.0720	7.5100	104.0720	0.000	0.0000	0.0000	0
2016/08/05	R203	03/11/2016	8.86	Call	Bond Future	1,123.7100	1.1237	1,058.1100	1.0581	(5.838)	0	0	0
2016/08/05	R203	03/11/2016			Bond Future	7.4738	101.8434	7.5555	101.7768	1.093	0.0000	0.0000	30,354
2016/08/05	R203	03/11/2016	8.84	Call	Bond Future	1,107.9200	1.1079	1,042.4100	1.0424	(5.913)	0	0	0
2016/08/05	R203	03/11/2016	8.85	Call	Bond Future	1,115.8100	1.1158	1,050.2600	1.0503	(5.875)	0	0	0
2016/08/05	R203	03/11/2016	8.84	Put	Bond Future	2.9700	0.0030	4.0800	0.0041	37.374	0	0	0
2016/08/05	R203	03/11/2016	8.86	Put	Bond Future	2.7200	0.0027	3.7400	0.0037	37.500	0	0	0
2016/08/05	R203	03/11/2016	8.85	Put	Bond Future	2.8400	0.0028	3.9100	0.0039	37.676	0	0	0
2016/08/05	R203	02/02/2017	7.70	Call	Bond Future	331.6600	0.3317	283.2200	0.2832	(14.605)	0	0	0
2016/08/05	R203	02/02/2017	7.71	Put	Bond Future	99.3900	0.0994	123.8400	0.1238	24.600	0	0	0
2016/08/05	R203	02/02/2017			Bond Future	7.3024	103.8388	7.4285	103.7656	1.727	0.0000	0.0000	0
2016/08/05	R203	02/02/2017	7.71	Call	Bond Future	335.6000	0.3356	286.8500	0.2868	(14.526)	0	0	0
2016/08/05	R203	02/02/2017	7.72	Call	Bond Future	339.8400	0.3398	290.7800	0.2908	(14.436)	0	0	0
2016/08/05	R203	02/02/2017	7.70	Put	Bond Future	101.2300	0.1012	125.9900	0.1260	24.459	0	0	0
2016/08/05	R203	02/02/2017	7.72	Put	Bond Future	97.8400	0.0978	121.9800	0.1220	24.673	0	0	0
2016/08/05	R203	04/05/2017	6.91	Call	Bond Future	232.0400	0.2320	174.6700	0.1747	(24.724)	0	0	0
2016/08/05	R203	04/05/2017	6.92	Put	Bond Future	70.1200	0.0701	102.7600	0.1028	46.549	0	0	0
2016/08/05	R203	04/05/2017			Bond Future	6.4522	101.8035	6.7093	101.7132	3.985	0.0000	0.0000	0
2016/08/05	R203	04/05/2017	6.92	Call	Bond Future	234.4300	0.2344	176.7100	0.1767	(24.621)	0	0	0
2016/08/05	R203	04/05/2017	6.93	Call	Bond Future	236.8400	0.2368	178.7700	0.1788	(24.519)	0	0	0
2016/08/05	R203	04/05/2017	6.91	Put	Bond Future	71.2400	0.0712	104.2300	0.1042	46.308	0	0	0
2016/08/05	R203	04/05/2017	6.93	Put	Bond Future	69.0200	0.0690	101.3100	0.1013	46.784	0	0	0
2016/08/05	R204	04/08/2016			Bond Future	7.7200	101.6724	7.7200	101.6724	0.000	0.0000	0.0000	0
2016/08/05	R204	03/11/2016			Bond Future	7.7329	103.5591	7.7903	103.4485	0.742	0.0000	0.0000	29,117
2016/08/05	R204	03/11/2016	9.21	Put	Bond Future	5.3200	0.0053	6.5700	0.0066	23.496	0	0	0
2016/08/05	R204	03/11/2016	9.23	Put	Bond Future	4.8800	0.0049	6.0200	0.0060	23.361	0	0	0
2016/08/05	R204	03/11/2016	9.22	Put	Bond Future	5.1000	0.0051	6.2900	0.0063	23.333	0	0	0
2016/08/05	R204	03/11/2016	9.22	Call	Bond Future	2,819.5300	2.8195	2,710.1500	2.7101	(3.879)	0	0	0
2016/08/05	R204	03/11/2016	9.21	Call	Bond Future	2,801.1600	2.8012	2,691.8400	2.6918	(3.903)	0	0	0
2016/08/05	R204	03/11/2016	9.23	Call	Bond Future	2,837.8900	2.8379	2,728.4600	2.7285	(3.856)	0	0	0
2016/08/05	R204	02/02/2017	8.28	Call	Bond Future	1,228.6800	1.2287	1,141.3800	1.1414	(7.105)	0	0	0
2016/08/05	R204	02/02/2017			Bond Future	7.7037	101.5468	7.7725	101.4289	0.893	0.0000	0.0000	0
2016/08/05	R204	02/02/2017	8.29	Call	Bond Future	1,241.4000	1.2414	1,153.6900	1.1537	(7.065)	0	0	0
2016/08/05	R204	02/02/2017	8.30	Call	Bond Future	1,254.4000	1.2544	1,166.3000	1.1663	(7.023)	0	0	0
2016/08/05	R204	02/02/2017	8.28	Put	Bond Future	245.5000	0.2455	276.1700	0.2762	12.493	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
2016/08/05	R204	02/02/2017	8.30	Put	Bond Future	237.3300	0.2373	267.2000	0.2672	12.586	0	0	0
2016/08/05	R204	02/02/2017	8.29	Put	Bond Future	241.2700	0.2413	271.5300	0.2715	12.542	0	0	0
2016/08/05	R204	04/05/2017	7.90	Put	Bond Future	446.8100	0.4468	500.5800	0.5006	12.034	0	0	0
2016/08/05	R204	04/05/2017			Bond Future	7.5996	103.6405	7.6901	103.5044	1.192	0.0000	0.0000	0
2016/08/05	R204	04/05/2017	7.92	Put	Bond Future	436.1700	0.4362	489.0000	0.4890	12.112	0	0	0
2016/08/05	R204	04/05/2017	7.90	Call	Bond Future	897.2300	0.8972	814.9500	0.8150	(9.170)	0	0	0
2016/08/05	R204	04/05/2017	7.91	Put	Bond Future	441.6400	0.4416	494.9400	0.4949	12.069	0	0	0
2016/08/05	R204	04/05/2017	7.91	Call	Bond Future	907.0100	0.9070	824.2600	0.8243	(9.123)	0	0	0
2016/08/05	R204	04/05/2017	7.92	Call	Bond Future	916.4800	0.9165	833.2600	0.8333	(9.080)	0	0	0
2016/08/05	R207	04/08/2016			Bond Future	7.9050	98.5693	7.9050	98.5693	0.000	0.0000	0.0000	0
2016/08/05	R207	03/11/2016			Bond Future	7.9401	100.3601	7.9934	100.2144	0.671	0.0000	0.0000	57,482
2016/08/05	R207	03/11/2016	7.94	Call	Bond Future	703.5900	0.7036	628.7700	0.6288	(10.634)	0	0	0
2016/08/05	R207	03/11/2016	7.93	Put	Bond Future	717.4600	0.7175	789.2500	0.7892	10.006	0	0	0
2016/08/05	R207	03/11/2016	7.95	Put	Bond Future	690.5100	0.6905	760.4900	0.7605	10.135	0	0	0
2016/08/05	R207	03/11/2016	7.94	Put	Bond Future	703.8000	0.7038	774.6800	0.7747	10.071	0	0	0
2016/08/05	R207	03/11/2016	7.95	Call	Bond Future	717.6500	0.7177	641.9300	0.6419	(10.551)	0	0	0
2016/08/05	R207	03/11/2016	7.93	Call	Bond Future	689.8900	0.6899	615.9800	0.6160	(10.713)	0	0	0
2016/08/05	R207	02/02/2017	9.24	Call	Bond Future	3,352.1000	3.3521	3,211.6400	3.2116	(4.190)	0	0	0
2016/08/05	R207	02/02/2017			Bond Future	7.9374	98.6834	7.9978	98.5297	0.761	0.0000	0.0000	0
2016/08/05	R207	02/02/2017	8.91	Call	Bond Future	2,640.2100	2.6402	2,509.7600	2.5098	(4.941)	0	0	62
2016/08/05	R207	02/02/2017	9.22	Call	Bond Future	3,307.8500	3.3079	3,167.9000	3.1679	(4.231)	0	0	0
2016/08/05	R207	02/02/2017	9.23	Call	Bond Future	3,329.9600	3.3300	3,189.7500	3.1898	(4.211)	0	0	0
2016/08/05	R207	02/02/2017	8.91	Put	Bond Future	201.1800	0.2012	224.4400	0.2244	11.562	0	0	0
2016/08/05	R207	02/02/2017	9.22	Put	Bond Future	107.2300	0.1072	120.9900	0.1210	12.832	0	0	0
2016/08/05	R207	02/02/2017	9.24	Put	Bond Future	102.6100	0.1026	115.8600	0.1159	12.913	0	0	0
2016/08/05	R207	02/02/2017	9.23	Put	Bond Future	104.9000	0.1049	118.4000	0.1184	12.869	0	0	0
2016/08/05	R207	04/05/2017	8.21	Put	Bond Future	743.9800	0.7440	811.0100	0.8110	9.010	0	0	0
2016/08/05	R207	04/05/2017			Bond Future	7.9014	100.7181	7.9745	100.5460	0.925	0.0000	0.0000	0
2016/08/05	R207	04/05/2017	8.22	Call	Bond Future	1,482.6700	1.4827	1,377.0100	1.3770	(7.126)	0	0	0
2016/08/05	R207	04/05/2017	8.20	Call	Bond Future	1,453.2400	1.4532	1,348.7300	1.3487	(7.192)	0	0	0
2016/08/05	R207	04/05/2017	8.21	Call	Bond Future	1,467.9300	1.4679	1,362.8400	1.3628	(7.159)	0	0	0
2016/08/05	R207	04/05/2017	8.20	Put	Bond Future	752.6500	0.7527	820.2600	0.8203	8.983	0	0	0
2016/08/05	R207	04/05/2017	8.22	Put	Bond Future	735.3800	0.7354	801.8400	0.8018	9.038	0	0	0
2016/08/05	R208	04/08/2016			Bond Future	8.0650	97.4143	8.0650	97.4143	0.000	0.0000	0.0000	0
2016/08/05	R208	03/11/2016	9.59	Put	Bond Future	16.3800	0.0164	19.2100	0.0192	17.277	0	0	0
2016/08/05	R208	03/11/2016			Bond Future	8.0951	95.8216	8.1462	95.6413	0.632	0.0000	0.0000	34,900
2016/08/05	R208	03/11/2016	9.58	Put	Bond Future	17.0200	0.0170	19.9500	0.0200	17.215	0	0	0
2016/08/05	R208	03/11/2016	9.57	Call	Bond Future	5,053.1900	5.0532	4,875.9300	4.8759	(3.508)	0	0	0
2016/08/05	R208	03/11/2016	9.58	Call	Bond Future	5,085.5500	5.0856	4,908.1900	4.9082	(3.488)	0	0	0
2016/08/05	R208	03/11/2016	9.59	Call	Bond Future	5,117.9100	5.1179	4,940.4500	4.9405	(3.467)	0	0	0
2016/08/05	R208	03/11/2016	9.57	Put	Bond Future	17.6800	0.0177	20.7100	0.0207	17.138	0	0	0
2016/08/05	R208	02/02/2017			Bond Future	8.1077	97.6990	8.1639	97.5103	0.693	0.0000	0.0000	0
2016/08/05	R208	02/02/2017	8.64	Call	Bond Future	2,375.8400	2.3758	2,240.2100	2.2402	(5.709)	0	0	0
2016/08/05	R208	02/02/2017	8.63	Put	Bond Future	615.5900	0.6156	669.3400	0.6693	8.731	0	0	0
2016/08/05	R208	02/02/2017	8.65	Put	Bond Future	597.0400	0.5970	649.5300	0.6495	8.792	0	0	0
2016/08/05	R208	02/02/2017	8.64	Put	Bond Future	606.3800	0.6064	659.5000	0.6595	8.760	0	0	0

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2016/08/05	R208	02/02/2017	8.65	Call	Bond Future	2,399.3600	2.3994	2,263.1000	2.2631	(5.679)	0	0	0
2016/08/05	R208	02/02/2017	8.63	Call	Bond Future	2,352.1800	2.3522	2,217.1800	2.2172	(5.739)	0	0	0
2016/08/05	R208	04/05/2017	8.39	Call	Bond Future	2,033.4100	2.0334	1,906.9300	1.9069	(6.220)	0	0	0
2016/08/05	R208	04/05/2017			Bond Future	8.0899	96.3083	8.1548	96.1009	0.803	0.0000	0.0000	0
2016/08/05	R208	04/05/2017	8.37	Call	Bond Future	1,994.6100	1.9946	1,869.4600	1.8695	(6.274)	0	0	0
2016/08/05	R208	04/05/2017	8.38	Call	Bond Future	2,013.8100	2.0138	1,887.9900	1.8880	(6.248)	0	0	0
2016/08/05	R208	04/05/2017	8.37	Put	Bond Future	1,104.2200	1.1042	1,186.5300	1.1865	7.454	0	0	0
2016/08/05	R208	04/05/2017	8.39	Put	Bond Future	1,079.8400	1.0798	1,160.8200	1.1608	7.499	0	0	0
2016/08/05	R208	04/05/2017	8.38	Put	Bond Future	1,091.8200	1.0918	1,173.4600	1.1735	7.477	0	0	0
2016/08/05	R209	04/08/2016			Bond Future	9.0850	76.4852	9.0850	76.4852	0.000	0.0000	0.0000	0
2016/08/05	R209	03/11/2016	10.26	Call	Bond Future	7,993.1300	7.9931	7,845.4000	7.8454	(1.848)	0	0	0
2016/08/05	R209	03/11/2016			Bond Future	9.0943	74.9561	9.1158	74.8007	0.236	0.0000	0.0000	35,738
2016/08/05	R209	03/11/2016	10.24	Call	Bond Future	7,881.5800	7.8816	7,734.2200	7.7342	(1.870)	0	0	0
2016/08/05	R209	03/11/2016	10.25	Call	Bond Future	7,937.6000	7.9376	7,790.0600	7.7901	(1.859)	0	0	0
2016/08/05	R209	03/11/2016	10.24	Put	Bond Future	235.3400	0.2353	243.3600	0.2434	3.408	0	0	0
2016/08/05	R209	03/11/2016	10.25	Put	Bond Future	230.0100	0.2300	237.8500	0.2379	3.409	0	0	5,000
2016/08/05	R209	03/11/2016	10.26	Put	Bond Future	224.2900	0.2243	231.9400	0.2319	3.411	0	0	0
2016/08/05	R209	02/02/2017	9.55	Put	Bond Future	1,939.4700	1.9395	1,986.3400	1.9863	2.417	0	0	0
2016/08/05	R209	02/02/2017			Bond Future	9.1244	76.4248	9.1470	76.2625	0.248	0.0000	0.0000	0
2016/08/05	R209	02/02/2017	9.54	Put	Bond Future	1,963.2700	1.9633	2,010.6200	2.0106	2.412	0	0	0
2016/08/05	R209	02/02/2017	9.55	Call	Bond Future	4,908.6300	4.9086	4,793.2000	4.7932	(2.352)	0	0	0
2016/08/05	R209	02/02/2017	9.53	Call	Bond Future	4,821.2000	4.8212	4,706.7300	4.7067	(2.374)	0	0	0
2016/08/05	R209	02/02/2017	9.54	Call	Bond Future	4,864.7400	4.8647	4,749.7900	4.7498	(2.363)	0	0	0
2016/08/05	R209	02/02/2017	9.53	Put	Bond Future	1,987.5100	1.9875	2,035.3400	2.0353	2.407	0	0	0
2016/08/05	R209	04/05/2017	9.48	Put	Bond Future	2,900.4300	2.9004	2,961.4600	2.9615	2.104	0	0	0
2016/08/05	R209	04/05/2017			Bond Future	9.1442	74.8479	9.1690	74.6707	0.272	0.0000	0.0000	0
2016/08/05	R209	04/05/2017	9.47	Put	Bond Future	2,927.8400	2.9278	2,989.3200	2.9893	2.100	0	0	0
2016/08/05	R209	04/05/2017	9.46	Call	Bond Future	5,163.6100	5.1636	5,048.2900	5.0483	(2.233)	0	0	0
2016/08/05	R209	04/05/2017	9.47	Call	Bond Future	5,204.2800	5.2043	5,088.5000	5.0885	(2.225)	0	0	0
2016/08/05	R209	04/05/2017	9.48	Call	Bond Future	5,245.0700	5.2451	5,128.8400	5.1288	(2.216)	0	0	0
2016/08/05	R209	04/05/2017	9.46	Put	Bond Future	2,955.4700	2.9555	3,017.4100	3.0174	2.096	0	0	0
2016/08/05	R210	04/08/2016			Bond Future	187.5370	187.5370	187.5370	187.5370	0.000	0.0000	0.0000	0
2016/08/05	R210	03/11/2016			Bond Future	188.7981	188.7981	188.7543	188.7543	(0.023)	0.0000	0.0000	2,269
2016/08/05	R210	03/11/2016	188.90	Put	Bond Future	101.9200	0.1019	145.7400	0.1457	42.995	0	0	0
2016/08/05	R210	03/11/2016	188.92	Put	Bond Future	121.9200	0.1219	165.7400	0.1657	35.942	0	0	0
2016/08/05	R210	03/11/2016	188.91	Put	Bond Future	111.9200	0.1119	155.7400	0.1557	39.153	0	0	0
2016/08/05	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	R211	04/08/2016			Bond Future	139.6844	139.6844	139.6844	139.6844	0.000	0.0000	0.0000	0
2016/08/05	R211	03/11/2016	141.75	Call	Bond Future	564.9400	0.5649	531.8200	0.5318	(5.863)	0	0	0
2016/08/05	R211	03/11/2016			Bond Future	142.3149	142.3149	142.2818	142.2818	(0.023)	0.0000	0.0000	56
2016/08/05	R211	03/11/2016	141.76	Call	Bond Future	554.9400	0.5549	521.8200	0.5218	(5.968)	0	0	0
2016/08/05	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/08/05	R211	03/11/2016	141.74	Call	Bond Future	574.9400	0.5749	541.8200	0.5418	(5.761)	0	0	0
2016/08/05	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	R212	04/08/2016			Bond Future	146.2010	146.2010	146.2010	146.2010	0.000	0.0000	0.0000	0
2016/08/05	R212	03/11/2016			Bond Future	148.9543	148.9543	148.9196	148.9196	(0.023)	0.0000	0.0000	4,169
2016/08/05	R212	03/11/2016	148.11	Call	Bond Future	844.3300	0.8443	809.6100	0.8096	(4.112)	0	0	0
2016/08/05	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/05	R212	03/11/2016	148.12	Call	Bond Future	834.3300	0.8343	799.6100	0.7996	(4.161)	0	0	0
2016/08/05	R212	03/11/2016	148.10	Call	Bond Future	854.3300	0.8543	819.6100	0.8196	(4.064)	0	0	0
2016/08/05	R213	04/08/2016			Bond Future	8.9800	87.1843	8.9800	87.1843	0.000	0.0000	0.0000	0
2016/08/05	R213	03/11/2016			Bond Future	8.9976	85.4157	9.0194	85.2624	0.242	0.0000	0.0000	43,032
2016/08/05	R213	03/11/2016	10.18	Put	Bond Future	192.4200	0.1924	199.3600	0.1994	3.607	0	0	0
2016/08/05	R213	03/11/2016	10.20	Put	Bond Future	183.3100	0.1833	189.9300	0.1899	3.611	0	0	0
2016/08/05	R213	03/11/2016	10.18	Call	Bond Future	7,987.7800	7.9878	7,841.3500	7.8413	(1.833)	0	0	0
2016/08/05	R213	03/11/2016	10.19	Put	Bond Future	187.7900	0.1878	194.5700	0.1946	3.610	0	0	0
2016/08/05	R213	03/11/2016	10.19	Call	Bond Future	8,044.6400	8.0446	7,898.0500	7.8980	(1.822)	0	0	0
2016/08/05	R213	03/11/2016	10.20	Call	Bond Future	8,101.5700	8.1016	7,954.8200	7.9548	(1.811)	0	0	0
2016/08/05	R213	02/02/2017	9.40	Call	Bond Future	4,492.4500	4.4925	4,381.3000	4.3813	(2.474)	0	0	0
2016/08/05	R213	02/02/2017	9.42	Call	Bond Future	4,577.9400	4.5779	4,465.8000	4.4658	(2.450)	0	0	0
2016/08/05	R213	02/02/2017			Bond Future	9.0316	87.0892	9.0547	86.9284	0.256	0.0000	0.0000	0
2016/08/05	R213	02/02/2017	9.41	Call	Bond Future	4,535.0000	4.5350	4,423.3500	4.4233	(2.462)	0	0	0
2016/08/05	R213	02/02/2017	9.40	Put	Bond Future	1,975.7500	1.9757	2,025.4300	2.0254	2.514	0	0	0
2016/08/05	R213	02/02/2017	9.42	Put	Bond Future	1,927.6400	1.9276	1,976.3300	1.9763	2.526	0	0	0
2016/08/05	R213	02/02/2017	9.41	Put	Bond Future	1,951.4600	1.9515	2,000.6400	2.0006	2.520	0	0	0
2016/08/05	R213	04/05/2017			Bond Future	9.0505	85.3296	9.0762	85.1524	0.284	0.0000	0.0000	0
2016/08/05	R213	04/05/2017	9.35	Put	Bond Future	2,853.3000	2.8533	2,916.8200	2.9168	2.226	0	0	0
2016/08/05	R213	04/05/2017	9.37	Put	Bond Future	2,799.5600	2.7996	2,862.1400	2.8621	2.235	0	0	0
2016/08/05	R213	04/05/2017	9.35	Call	Bond Future	4,888.4100	4.8884	4,774.7500	4.7748	(2.325)	0	0	0
2016/08/05	R213	04/05/2017	9.36	Put	Bond Future	2,826.4700	2.8265	2,889.5200	2.8895	2.231	0	0	0
2016/08/05	R213	04/05/2017	9.36	Call	Bond Future	4,928.3500	4.9283	4,814.2200	4.8142	(2.316)	0	0	0
2016/08/05	R213	04/05/2017	9.37	Call	Bond Future	4,968.1400	4.9681	4,853.5400	4.8535	(2.307)	0	0	0
2016/08/05	R214	04/08/2016			Bond Future	9.1650	77.0158	9.1650	77.0158	0.000	0.0000	0.0000	0
2016/08/05	R214	03/11/2016	10.35	Put	Bond Future	235.1600	0.2352	239.9200	0.2399	2.024	0	0	0
2016/08/05	R214	03/11/2016			Bond Future	9.1699	75.3987	9.1862	75.2747	0.178	0.0000	0.0000	29,406
2016/08/05	R214	03/11/2016	10.34	Put	Bond Future	240.5300	0.2405	245.4100	0.2454	2.029	0	0	0
2016/08/05	R214	03/11/2016	10.35	Call	Bond Future	8,412.1600	8.4122	8,292.9100	8.2929	(1.418)	0	0	0
2016/08/05	R214	03/11/2016	10.33	Call	Bond Future	8,297.0600	8.2971	8,178.0600	8.1781	(1.434)	0	0	0
2016/08/05	R214	03/11/2016	10.34	Call	Bond Future	8,354.6100	8.3546	8,235.4800	8.2355	(1.426)	0	0	0
2016/08/05	R214	03/11/2016	10.33	Put	Bond Future	246.0100	0.2460	251.0200	0.2510	2.037	0	0	0
2016/08/05	R214	02/02/2017			Bond Future	9.2017	76.8759	9.2189	76.7455	0.187	0.0000	0.0000	0
2016/08/05	R214	02/02/2017	9.67	Call	Bond Future	5,356.1500	5.3562	5,259.6700	5.2597	(1.801)	0	0	0
2016/08/05	R214	02/02/2017	9.66	Put	Bond Future	1,967.7200	1.9677	2,001.9400	2.0019	1.739	0	0	0
2016/08/05	R214	02/02/2017	9.68	Put	Bond Future	1,919.9100	1.9199	1,953.4100	1.9534	1.745	0	0	0
2016/08/05	R214	02/02/2017	9.67	Put	Bond Future	1,943.7900	1.9438	1,977.6500	1.9776	1.742	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
2016/08/05	R214	02/02/2017	9.68	Call	Bond Future	5,402.3300	5.4023	5,305.4900	5.3055	(1.793)	0	0	0
2016/08/05	R214	02/02/2017	9.66	Call	Bond Future	5,309.9200	5.3099	5,213.8000	5.2138	(1.810)	0	0	0
2016/08/05	R214	04/05/2017	9.58	Put	Bond Future	2,986.7300	2.9867	3,033.6900	3.0337	1.572	0	0	0
2016/08/05	R214	04/05/2017			Bond Future	9.2211	75.1597	9.2403	75.0152	0.208	0.0000	0.0000	0
2016/08/05	R214	04/05/2017	9.57	Put	Bond Future	3,015.3300	3.0153	3,062.6500	3.0626	1.569	0	0	0
2016/08/05	R214	04/05/2017	9.58	Call	Bond Future	5,614.2800	5.6143	5,516.7400	5.5167	(1.737)	0	0	0
2016/08/05	R214	04/05/2017	9.56	Call	Bond Future	5,529.0700	5.5291	5,432.2600	5.4323	(1.751)	0	0	0
2016/08/05	R214	04/05/2017	9.57	Call	Bond Future	5,571.7400	5.5717	5,474.5600	5.4746	(1.744)	0	0	0
2016/08/05	R214	04/05/2017	9.56	Put	Bond Future	3,043.9200	3.0439	3,091.6100	3.0916	1.567	0	0	0
2016/08/05	R248	04/08/2016			Bond Future	9.2300	98.9695	9.2300	98.9695	0.000	0.0000	0.0000	0
2016/08/05	R248	03/11/2016	10.38	Call	Bond Future	10,439.1100	10.4391	10,288.3200	10.2883	(1.444)	0	0	0
2016/08/05	R248	03/11/2016			Bond Future	9.2417	96.6386	9.2580	96.4803	0.176	0.0000	0.0000	61,324
2016/08/05	R248	03/11/2016	10.39	Call	Bond Future	10,510.6500	10.5107	10,359.6800	10.3597	(1.436)	0	0	0
2016/08/05	R248	03/11/2016	10.37	Put	Bond Future	407.9100	0.4079	415.5500	0.4155	1.873	0	0	0
2016/08/05	R248	03/11/2016	10.39	Put	Bond Future	391.4800	0.3915	398.7800	0.3988	1.865	0	0	0
2016/08/05	R248	03/11/2016	10.37	Call	Bond Future	10,367.5100	10.3675	10,216.8800	10.2169	(1.453)	0	0	0
2016/08/05	R248	03/11/2016	10.38	Put	Bond Future	399.6500	0.3997	407.1300	0.4071	1.872	0	0	0
2016/08/05	R248	02/02/2017	9.76	Put	Bond Future	2,624.5500	2.6245	2,667.4500	2.6675	1.635	0	0	0
2016/08/05	R248	02/02/2017	9.78	Put	Bond Future	2,564.3900	2.5644	2,606.4200	2.6064	1.639	0	0	0
2016/08/05	R248	02/02/2017			Bond Future	9.2754	98.5319	9.2926	98.3656	0.186	0.0000	0.0000	0
2016/08/05	R248	02/02/2017	9.77	Put	Bond Future	2,594.3200	2.5943	2,636.7800	2.6368	1.637	0	0	0
2016/08/05	R248	02/02/2017	9.76	Call	Bond Future	7,111.7400	7.1117	6,988.3000	6.9883	(1.736)	0	0	0
2016/08/05	R248	02/02/2017	9.77	Call	Bond Future	7,170.1300	7.1701	7,046.2500	7.0463	(1.728)	0	0	0
2016/08/05	R248	02/02/2017	9.78	Call	Bond Future	7,228.6600	7.2287	7,104.3500	7.1043	(1.720)	0	0	0
2016/08/05	R248	04/05/2017	9.66	Call	Bond Future	7,419.8700	7.4199	7,295.2500	7.2952	(1.680)	0	0	0
2016/08/05	R248	04/05/2017			Bond Future	9.2965	96.1196	9.3158	95.9351	0.207	0.0000	0.0000	0
2016/08/05	R248	04/05/2017	9.67	Call	Bond Future	7,473.8900	7.4739	7,348.8400	7.3488	(1.673)	0	0	0
2016/08/05	R248	04/05/2017	9.65	Put	Bond Future	4,071.4200	4.0714	4,131.7600	4.1318	1.482	0	0	0
2016/08/05	R248	04/05/2017	9.67	Put	Bond Future	3,998.9800	3.9990	4,058.4400	4.0584	1.487	0	0	0
2016/08/05	R248	04/05/2017	9.65	Call	Bond Future	7,365.9700	7.3660	7,241.8000	7.2418	(1.686)	0	0	0
2016/08/05	R248	04/05/2017	9.66	Put	Bond Future	4,035.0600	4.0351	4,094.9500	4.0950	1.484	0	0	0

Total

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