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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

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

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
2016/08/08	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	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
2016/08/08	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	2025	04/08/2016			Bond Future	127.6883	127.6883	127.6883	127.6883	0.000	0.0000	0.0000	0
2016/08/08	2025	03/11/2016			Bond Future	130.0627	130.0627	130.2507	130.2507	0.145	0.0000	0.0000	3,106
2016/08/08	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	2025	03/11/2016	129.21	Call	Bond Future	852.7200	0.8527	1,040.6800	1.0407	22.042	0	0	0
2016/08/08	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	2025	03/11/2016	129.22	Call	Bond Future	842.7200	0.8427	1,030.6800	1.0307	22.304	0	0	0
2016/08/08	2025	03/11/2016	129.23	Call	Bond Future	832.7200	0.8327	1,020.6800	1.0207	22.572	0	0	0
2016/08/08	2030	04/08/2016			Bond Future	8.9400	92.9347	8.9400	92.9347	0.000	0.0000	0.0000	0
2016/08/08	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	2030	03/11/2016			Bond Future	8.9828	94.6327	8.9361	94.9726	(0.521)	0.0000	0.0000	30,343
2016/08/08	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	2030	03/11/2016	9.33	Call	Bond Future	2,469.8400	2.4698	2,809.7500	2.8098	13.762	0	0	0
2016/08/08	2030	03/11/2016	9.34	Call	Bond Future	2,539.6100	2.5396	2,879.5200	2.8795	13.384	0	0	0
2016/08/08	2030	03/11/2016	9.35	Call	Bond Future	2,609.3100	2.6093	2,949.2200	2.9492	13.027	0	0	0
2016/08/08	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	2030	02/02/2017			Bond Future	9.0151	92.4757	8.9672	92.8199	(0.532)	0.0000	0.0000	0
2016/08/08	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	2030	02/02/2017	9.29	Call	Bond Future	1,938.0600	1.9381	2,282.2600	2.2823	17.760	0	0	0
2016/08/08	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	2030	02/02/2017	9.30	Call	Bond Future	2,007.5000	2.0075	2,351.7000	2.3517	17.146	0	0	0
2016/08/08	2030	02/02/2017	9.31	Call	Bond Future	2,076.8700	2.0769	2,421.0700	2.4211	16.573	0	0	0
2016/08/08	2030	04/05/2017	9.33	Call	Bond Future	2,015.3000	2.0153	2,365.0100	2.3650	17.353	0	0	0
2016/08/08	2030	04/05/2017			Bond Future	9.0405	94.3686	8.9912	94.7183	(0.546)	0.0000	0.0000	0
2016/08/08	2030	04/05/2017	9.34	Call	Bond Future	2,083.8300	2.0838	2,433.5400	2.4335	16.782	0	0	0
2016/08/08	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	2030	04/05/2017	9.32	Call	Bond Future	1,946.7000	1.9467	2,296.4100	2.2964	17.964	0	0	0
2016/08/08	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	2032	04/08/2016			Bond Future	9.0600	96.2529	9.0600	96.2529	0.000	0.0000	0.0000	0
2016/08/08	2032	03/11/2016			Bond Future	9.1012	93.8924	9.0545	94.2573	(0.514)	0.0000	0.0000	13,093
2016/08/08	2032	03/11/2016	10.28	Put	Bond Future	232.6800	0.2327	191.4400	0.1914	(17.724)	0	0	0
2016/08/08	2032	03/11/2016	10.30	Put	Bond Future	221.0200	0.2210	181.4300	0.1814	(17.912)	0	0	0
2016/08/08	2032	03/11/2016	10.29	Put	Bond Future	226.7900	0.2268	186.3800	0.1864	(17.818)	0	0	0
2016/08/08	2032	03/11/2016	10.30	Call	Bond Future	8,908.3700	8.9084	9,233.7100	9.2337	3.652	0	0	0
2016/08/08	2032	03/11/2016	10.28	Call	Bond Future	8,785.0400	8.7850	9,108.7300	9.1087	3.685	0	0	0
2016/08/08	2032	03/11/2016	10.29	Call	Bond Future	8,846.6800	8.8467	9,171.2000	9.1712	3.668	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
2016/08/08	2032	02/02/2017	9.53	Call	Bond Future	5,134.4300	5.1344	5,350.9400	5.3509	4.217	0	0	0
2016/08/08	2032	02/02/2017			Bond Future	9.1372	95.7272	9.0893	96.0969	(0.524)	0.0000	0.0000	0
2016/08/08	2032	02/02/2017	9.51	Call	Bond Future	5,040.6300	5.0406	5,254.6800	5.2547	4.246	0	0	0
2016/08/08	2032	02/02/2017	9.52	Call	Bond Future	5,087.3200	5.0873	5,302.6000	5.3026	4.232	0	0	0
2016/08/08	2032	02/02/2017	9.51	Put	Bond Future	2,235.7700	2.2358	2,080.1200	2.0801	(6.962)	0	0	0
2016/08/08	2032	02/02/2017	9.53	Put	Bond Future	2,182.5600	2.1826	2,029.3700	2.0294	(7.019)	0	0	0
2016/08/08	2032	02/02/2017	9.52	Put	Bond Future	2,208.9100	2.2089	2,054.4900	2.0545	(6.991)	0	0	0
2016/08/08	2032	04/05/2017	9.45	Call	Bond Future	5,409.9900	5.4100	5,615.9400	5.6159	3.807	0	0	0
2016/08/08	2032	04/05/2017			Bond Future	9.1628	93.5251	9.1136	93.9008	(0.537)	0.0000	0.0000	0
2016/08/08	2032	04/05/2017	9.46	Call	Bond Future	5,453.5800	5.4536	5,660.5600	5.6606	3.795	0	0	0
2016/08/08	2032	04/05/2017	9.44	Put	Bond Future	3,290.2500	3.2902	3,119.4700	3.1195	(5.190)	0	0	0
2016/08/08	2032	04/05/2017	9.46	Put	Bond Future	3,229.7500	3.2298	3,061.0300	3.0610	(5.224)	0	0	0
2016/08/08	2032	04/05/2017	9.44	Call	Bond Future	5,366.8600	5.3669	5,571.7800	5.5718	3.818	0	0	0
2016/08/08	2032	04/05/2017	9.45	Put	Bond Future	3,259.7300	3.2597	3,089.9800	3.0900	(5.207)	0	0	0
2016/08/08	2033	04/08/2016			Bond Future	107.5981	107.5981	107.5981	107.5981	0.000	0.0000	0.0000	0
2016/08/08	2033	03/11/2016			Bond Future	108.5826	108.5826	108.5710	108.5710	(0.011)	0.0000	0.0000	4,275
2016/08/08	2033	03/11/2016	109.16	Put	Bond Future	577.3600	0.5774	589.0100	0.5890	2.018	0	0	0
2016/08/08	2033	03/11/2016	109.17	Put	Bond Future	587.3600	0.5874	599.0100	0.5990	1.983	0	0	0
2016/08/08	2033	03/11/2016	109.18	Put	Bond Future	597.3600	0.5974	609.0100	0.6090	1.950	0	0	0
2016/08/08	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	2037	04/08/2016			Bond Future	9.1750	94.0416	9.1750	94.0416	0.000	0.0000	0.0000	0
2016/08/08	2037	03/11/2016	10.35	Call	Bond Future	9,459.9600	9.4600	9,813.1800	9.8132	3.734	0	0	0
2016/08/08	2037	03/11/2016	10.36	Put	Bond Future	296.2100	0.2962	245.6900	0.2457	(17.055)	0	0	0
2016/08/08	2037	03/11/2016			Bond Future	9.2027	95.8871	9.1561	96.2917	(0.506)	0.0000	0.0000	40,431
2016/08/08	2037	03/11/2016	10.36	Call	Bond Future	9,526.7700	9.5268	9,880.8800	9.8809	3.717	0	0	0
2016/08/08	2037	03/11/2016	10.37	Call	Bond Future	9,593.6000	9.5936	9,948.6000	9.9486	3.700	0	0	0
2016/08/08	2037	03/11/2016	10.35	Put	Bond Future	302.8900	0.3029	251.4800	0.2515	(16.973)	0	0	0
2016/08/08	2037	03/11/2016	10.37	Put	Bond Future	289.6600	0.2897	240.0300	0.2400	(17.134)	0	0	0
2016/08/08	2037	02/02/2017	9.68	Put	Bond Future	2,340.7100	2.3407	2,177.0000	2.1770	(6.994)	0	0	0
2016/08/08	2037	02/02/2017			Bond Future	9.2360	93.5042	9.1883	93.9144	(0.516)	0.0000	0.0000	0
2016/08/08	2037	02/02/2017	9.67	Put	Bond Future	2,369.0000	2.3690	2,203.9800	2.2040	(6.966)	0	0	0
2016/08/08	2037	02/02/2017	9.68	Call	Bond Future	6,030.5400	6.0305	6,276.9900	6.2770	4.087	0	0	0
2016/08/08	2037	02/02/2017	9.66	Call	Bond Future	5,925.9300	5.9259	6,169.7600	6.1698	4.115	0	0	0
2016/08/08	2037	02/02/2017	9.67	Call	Bond Future	5,978.2700	5.9783	6,223.4100	6.2234	4.101	0	0	0
2016/08/08	2037	02/02/2017	9.66	Put	Bond Future	2,397.3400	2.3973	2,231.0100	2.2310	(6.938)	0	0	0
2016/08/08	2037	04/05/2017			Bond Future	9.2632	95.4183	9.2144	95.8353	(0.527)	0.0000	0.0000	0
2016/08/08	2037	04/05/2017	9.58	Put	Bond Future	3,613.8700	3.6139	3,428.6100	3.4286	(5.126)	0	0	0
2016/08/08	2037	04/05/2017	9.60	Put	Bond Future	3,548.3400	3.5483	3,365.2900	3.3653	(5.159)	0	0	0
2016/08/08	2037	04/05/2017	9.59	Put	Bond Future	3,581.1300	3.5811	3,396.9800	3.3970	(5.142)	0	0	0
2016/08/08	2037	04/05/2017	9.60	Call	Bond Future	6,346.8800	6.3469	6,580.8500	6.5809	3.686	0	0	0
2016/08/08	2037	04/05/2017	9.58	Call	Bond Future	6,249.8900	6.2499	6,481.6500	6.4816	3.708	0	0	0
2016/08/08	2037	04/05/2017	9.59	Call	Bond Future	6,298.4700	6.2985	6,531.3400	6.5313	3.697	0	0	0
2016/08/08	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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2016/08/08	2038	03/11/2016	136.32	Call	Bond Future	127.0100	0.1270	112.7200	0.1127	(11.251)	0	0	0
2016/08/08	2038	03/11/2016			Bond Future	136.4470	136.4470	136.4327	136.4327	(0.010)	0.0000	0.0000	20,808
2016/08/08	2038	03/11/2016	136.33	Call	Bond Future	117.0100	0.1170	102.7200	0.1027	(12.213)	0	0	0
2016/08/08	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	2038	03/11/2016	136.31	Call	Bond Future	137.0100	0.1370	122.7200	0.1227	(10.430)	0	0	0
2016/08/08	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	2040	04/08/2016			Bond Future	9.2050	98.2817	9.2050	98.2817	0.000	0.0000	0.0000	0
2016/08/08	2040	03/11/2016			Bond Future	9.2323	100.2134	9.1857	100.6498	(0.505)	0.0000	0.0000	3,584
2016/08/08	2040	03/11/2016	9.69	Put	Bond Future	1,385.5700	1.3856	1,225.7300	1.2257	(11.536)	0	0	0
2016/08/08	2040	03/11/2016	9.71	Put	Bond Future	1,335.9900	1.3360	1,180.0300	1.1800	(11.674)	0	0	0
2016/08/08	2040	03/11/2016	9.70	Put	Bond Future	1,360.5100	1.3605	1,202.6200	1.2026	(11.605)	0	0	0
2016/08/08	2040	03/11/2016	9.71	Call	Bond Future	5,634.0300	5.6340	5,914.4500	5.9145	4.977	0	0	0
2016/08/08	2040	03/11/2016	9.69	Call	Bond Future	5,509.9000	5.5099	5,786.4400	5.7864	5.019	0	0	0
2016/08/08	2040	03/11/2016	9.70	Call	Bond Future	5,571.7600	5.5718	5,850.2500	5.8502	4.998	0	0	0
2016/08/08	2040	02/02/2017	9.58	Call	Bond Future	5,853.5700	5.8536	6,099.7100	6.0997	4.205	0	0	0
2016/08/08	2040	02/02/2017			Bond Future	9.2652	97.6648	9.2176	98.1071	(0.514)	0.0000	0.0000	0
2016/08/08	2040	02/02/2017	9.59	Call	Bond Future	5,907.4100	5.9074	6,155.0000	6.1550	4.191	0	0	0
2016/08/08	2040	02/02/2017	9.60	Call	Bond Future	5,961.2000	5.9612	6,210.2300	6.2102	4.178	0	0	0
2016/08/08	2040	02/02/2017	9.58	Put	Bond Future	3,009.5800	3.0096	2,813.3800	2.8134	(6.519)	0	0	0
2016/08/08	2040	02/02/2017	9.60	Put	Bond Future	2,941.0800	2.9411	2,747.7700	2.7478	(6.573)	0	0	0
2016/08/08	2040	02/02/2017	9.59	Put	Bond Future	2,975.2900	2.9753	2,780.5400	2.7805	(6.546)	0	0	0
2016/08/08	2040	04/05/2017			Bond Future	9.2924	99.6640	9.2436	100.1137	(0.525)	0.0000	0.0000	0
2016/08/08	2040	04/05/2017	9.62	Put	Bond Future	3,939.2100	3.9392	3,740.1100	3.7401	(5.054)	0	0	0
2016/08/08	2040	04/05/2017	9.64	Put	Bond Future	3,868.6500	3.8687	3,671.9000	3.6719	(5.086)	0	0	0
2016/08/08	2040	04/05/2017	9.62	Call	Bond Future	6,876.2400	6.8762	7,126.9100	7.1269	3.645	0	0	0
2016/08/08	2040	04/05/2017	9.63	Put	Bond Future	3,903.6300	3.9036	3,705.7100	3.7057	(5.070)	0	0	0
2016/08/08	2040	04/05/2017	9.63	Call	Bond Future	6,928.0300	6.9280	7,179.8800	7.1799	3.635	0	0	0
2016/08/08	2040	04/05/2017	9.64	Call	Bond Future	6,980.2900	6.9803	7,233.3100	7.2333	3.625	0	0	0
2016/08/08	2044	04/08/2016			Bond Future	9.2450	95.3256	9.2450	95.3256	0.000	0.0000	0.0000	0
2016/08/08	2044	03/11/2016			Bond Future	9.2666	97.2517	9.2200	97.6933	(0.502)	0.0000	0.0000	18,597
2016/08/08	2044	03/11/2016	10.42	Call	Bond Future	10,284.3000	10.2843	10,666.1000	10.6661	3.712	0	0	0
2016/08/08	2044	03/11/2016	10.41	Put	Bond Future	372.1600	0.3722	311.3100	0.3113	(16.350)	0	0	0
2016/08/08	2044	03/11/2016	10.43	Put	Bond Future	356.8400	0.3568	297.9600	0.2980	(16.500)	0	0	0
2016/08/08	2044	03/11/2016	10.42	Put	Bond Future	364.4300	0.3644	304.5700	0.3046	(16.426)	0	0	0
2016/08/08	2044	03/11/2016	10.43	Call	Bond Future	10,354.8000	10.3548	10,737.5800	10.7376	3.697	0	0	0
2016/08/08	2044	03/11/2016	10.41	Call	Bond Future	10,213.8200	10.2138	10,594.6300	10.5946	3.728	0	0	0
2016/08/08	2044	02/02/2017			Bond Future	9.2990	94.7703	9.2514	95.2182	(0.511)	0.0000	0.0000	0
2016/08/08	2044	02/02/2017	9.77	Call	Bond Future	6,820.4200	6.8204	7,091.5900	7.0916	3.976	0	0	0
2016/08/08	2044	02/02/2017	9.76	Put	Bond Future	2,601.6600	2.6017	2,423.5700	2.4236	(6.845)	0	0	0
2016/08/08	2044	02/02/2017	9.78	Put	Bond Future	2,541.5900	2.5416	2,366.2600	2.3663	(6.898)	0	0	0
2016/08/08	2044	02/02/2017	9.77	Put	Bond Future	2,571.4700	2.5715	2,394.7700	2.3948	(6.872)	0	0	0
2016/08/08	2044	02/02/2017	9.78	Call	Bond Future	6,877.2000	6.8772	7,149.7400	7.1497	3.963	0	0	0
2016/08/08	2044	02/02/2017	9.76	Call	Bond Future	6,763.8100	6.7638	7,033.5900	7.0336	3.989	0	0	0
2016/08/08	2044	04/05/2017			Bond Future	9.3258	96.7103	9.2771	97.1658	(0.522)	0.0000	0.0000	0
2016/08/08	2044	04/05/2017	9.67	Call	Bond Future	7,091.1700	7.0912	7,346.9700	7.3470	3.607	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/08	2044	04/05/2017	9.66	Put	Bond Future	4,008.0200	4.0080	3,807.2000	3.8072	(5.010)	0	0	0
2016/08/08	2044	04/05/2017	9.68	Put	Bond Future	3,936.5500	3.9365	3,738.0900	3.7381	(5.041)	0	0	0
2016/08/08	2044	04/05/2017	9.67	Put	Bond Future	3,972.3000	3.9723	3,772.6700	3.7727	(5.026)	0	0	0
2016/08/08	2044	04/05/2017	9.68	Call	Bond Future	7,143.4000	7.1434	7,400.3700	7.4004	3.597	0	0	0
2016/08/08	2044	04/05/2017	9.66	Call	Bond Future	7,038.7800	7.0388	7,293.3900	7.2934	3.617	0	0	0
2016/08/08	2046	04/08/2016			Bond Future	133.8331	133.8331	133.8331	133.8331	0.000	0.0000	0.0000	0
2016/08/08	2046	03/11/2016	137.07	Put	Bond Future	2,245.1600	2.2452	2,259.4800	2.2595	0.638	0	0	0
2016/08/08	2046	03/11/2016			Bond Future	134.8248	134.8248	134.8105	134.8105	(0.011)	0.0000	0.0000	17,253
2016/08/08	2046	03/11/2016	137.09	Put	Bond Future	2,265.1600	2.2652	2,279.4800	2.2795	0.632	0	0	0
2016/08/08	2046	03/11/2016	137.08	Put	Bond Future	2,255.1600	2.2552	2,269.4800	2.2695	0.635	0	0	0
2016/08/08	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	2050	04/08/2016			Bond Future	142.3449	142.3449	142.3449	142.3449	0.000	0.0000	0.0000	0
2016/08/08	2050	03/11/2016	149.52	Put	Bond Future	4,527.2800	4.5273	4,542.6000	4.5426	0.338	0	0	0
2016/08/08	2050	03/11/2016			Bond Future	144.9927	144.9927	144.9774	144.9774	(0.011)	0.0000	0.0000	21,628
2016/08/08	2050	03/11/2016	149.54	Put	Bond Future	4,547.2800	4.5473	4,562.6000	4.5626	0.337	0	0	0
2016/08/08	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	2050	03/11/2016	149.53	Put	Bond Future	4,537.2800	4.5373	4,552.6000	4.5526	0.338	0	0	0
2016/08/08	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	AL37	03/11/2016			Index Future	505.8070	505.8070	506.6870	506.6870	0.174	0.0000	0.0000	14
2016/08/08	AL37	02/02/2017			Index Future	515.6910	515.6910	516.5730	516.5730	0.171	0.0000	0.0000	0
2016/08/08	AL7T	03/11/2016			Index Future	590.1610	590.1610	591.9180	591.9180	0.298	0.0000	0.0000	9
2016/08/08	AL7T	02/02/2017			Index Future	601.6920	601.6920	603.4670	603.4670	0.295	0.0000	0.0000	0
2016/08/08	ALBI	03/11/2016			Index Future	539.0670	539.0670	540.9070	540.9070	0.341	0.0000	0.0000	721
2016/08/08	ALBI	02/02/2017			Index Future	549.6000	549.6000	551.4610	551.4610	0.339	0.0000	0.0000	0
2016/08/08	ALBI	04/05/2017			Index Future	560.8410	560.8410	562.7290	562.7290	0.337	0.0000	0.0000	0
2016/08/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	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
2016/08/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/08/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	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
2016/08/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/08	EL28	04/08/2016			Bond Future	131.1089	131.1089	131.1089	131.1089	0.000	0.0000	0.0000	0
2016/08/08	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	EL28	03/11/2016			Bond Future	131.8932	131.8932	131.8806	131.8806	(0.010)	0.0000	0.0000	0
2016/08/08	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	EL28	03/11/2016	132.15	Put	Bond Future	256.8500	0.2568	269.4000	0.2694	4.886	0	0	0
2016/08/08	EL28	03/11/2016	132.17	Put	Bond Future	276.8500	0.2768	289.4000	0.2894	4.533	0	0	0
2016/08/08	EL28	03/11/2016	132.16	Put	Bond Future	266.8500	0.2668	279.4000	0.2794	4.703	0	0	0
2016/08/08	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	EL28	02/02/2017			Bond Future	134.4783	134.4783	134.4623	134.4623	(0.012)	0.0000	0.0000	0
2016/08/08	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	EL28	02/02/2017	135.10	Put	Bond Future	621.6900	0.6217	637.7000	0.6377	2.575	0	0	0
2016/08/08	EL28	02/02/2017	135.12	Put	Bond Future	641.6900	0.6417	657.7000	0.6577	2.495	0	0	0
2016/08/08	EL28	02/02/2017	135.11	Put	Bond Future	631.6900	0.6317	647.7000	0.6477	2.534	0	0	0
2016/08/08	EL28	04/05/2017			Bond Future	135.5461	135.5461	135.5276	135.5276	(0.014)	0.0000	0.0000	0
2016/08/08	EL28	04/05/2017	137.90	Put	Bond Future	2,353.9100	2.3539	2,372.4100	2.3724	0.786	0	0	0
2016/08/08	EL28	04/05/2017	137.92	Put	Bond Future	2,373.9100	2.3739	2,392.4100	2.3924	0.779	0	0	0
2016/08/08	EL28	04/05/2017	137.91	Put	Bond Future	2,363.9100	2.3639	2,382.4100	2.3824	0.783	0	0	0
2016/08/08	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	ES33	04/08/2016			Bond Future	10.0550	82.3398	10.0550	82.3398	0.000	0.0000	0.0000	0
2016/08/08	ES33	03/11/2016			Bond Future	10.1189	80.1226	10.0718	80.4403	(0.466)	0.0000	0.0000	8,789
2016/08/08	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
2016/08/08	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	ES33	03/11/2016	11.31	Call	Bond Future	7,436.0000	7.4360	7,753.7800	7.7538	4.274	0	0	0
2016/08/08	ES33	03/11/2016	11.29	Call	Bond Future	7,320.0900	7.3201	7,637.8700	7.6379	4.341	0	0	0
2016/08/08	ES33	03/11/2016	11.30	Call	Bond Future	7,378.0800	7.3781	7,695.8600	7.6959	4.307	0	0	0
2016/08/08	ES33	02/02/2017			Bond Future	10.1860	81.6882	10.1376	82.0102	(0.475)	0.0000	0.0000	0
2016/08/08	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	ES33	02/02/2017	10.59	Call	Bond Future	2,616.0600	2.6161	2,938.0800	2.9381	12.309	0	0	0
2016/08/08	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	ES33	02/02/2017	10.60	Call	Bond Future	2,679.1500	2.6792	3,001.1700	3.0012	12.019	0	0	0
2016/08/08	ES33	02/02/2017	10.61	Call	Bond Future	2,742.1600	2.7422	3,064.1800	3.0642	11.743	0	0	0
2016/08/08	ES33	04/05/2017			Bond Future	10.2412	79.5638	10.1915	79.8911	(0.485)	0.0000	0.0000	0
2016/08/08	ES33	04/05/2017	10.55	Call	Bond Future	1,990.3800	1.9904	2,317.6900	2.3177	16.445	0	0	0
2016/08/08	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	ES33	04/05/2017	10.56	Call	Bond Future	2,053.5600	2.0536	2,380.8700	2.3809	15.939	0	0	0
2016/08/08	ES33	04/05/2017	10.54	Call	Bond Future	1,927.1300	1.9271	2,254.4400	2.2544	16.984	0	0	0
2016/08/08	ES42	04/08/2016			Bond Future	10.1650	87.3599	10.1650	87.3599	0.000	0.0000	0.0000	0
2016/08/08	ES42	03/11/2016			Bond Future	10.2158	84.8527	10.1687	85.2222	(0.461)	0.0000	0.0000	8,777
2016/08/08	ES42	02/02/2017			Bond Future	10.2777	86.5112	10.2295	86.8858	(0.469)	0.0000	0.0000	0
2016/08/08	ES42	04/05/2017			Bond Future	10.3323	84.0181	10.2828	84.3989	(0.479)	0.0000	0.0000	0
2016/08/08	GOVI	03/11/2016	476.11	Call	GOVI	600,140.0000	60.0140	617,210.0000	61.7210	2.844	0	0	0
2016/08/08	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	GOVI	03/11/2016			GOVI	536.1240	536.1240	537.8310	537.8310	0.318	0.0000	0.0000	417
2016/08/08	GOVI	03/11/2016	476.12	Call	GOVI	600,040.0000	60.0040	617,110.0000	61.7110	2.845	0	0	0
2016/08/08	GOVI	03/11/2016	476.13	Call	GOVI	599,940.0000	59.9940	617,010.0000	61.7010	2.845	0	0	0
2016/08/08	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	GOVI	02/02/2017	533.34	Call	GOVI	132,600.0000	13.2600	149,850.0000	14.9850	13.009	0	0	0
2016/08/08	GOVI	02/02/2017			GOVI	546.6000	546.6000	548.3250	548.3250	0.316	0.0000	0.0000	26
2016/08/08	GOVI	02/02/2017	533.32	Call	GOVI	132,800.0000	13.2800	150,050.0000	15.0050	12.989	0	0	0
2016/08/08	GOVI	02/02/2017	533.33	Call	GOVI	132,700.0000	13.2700	149,950.0000	14.9950	12.999	0	0	0
2016/08/08	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	GOVI	04/05/2017			GOVI	557.7790	557.7790	559.5280	559.5280	0.314	0.0000	0.0000	0
2016/08/08	GOVI	04/05/2017	262.19	Call	GOVI	2,955,890.0000	295.5890	2,973,380.0000	297.3380	0.592	0	0	0
2016/08/08	GOVI	04/05/2017	262.20	Call	GOVI	2,955,790.0000	295.5790	2,973,280.0000	297.3280	0.592	0	0	0
2016/08/08	GOVI	04/05/2017	262.18	Call	GOVI	2,955,990.0000	295.5990	2,973,480.0000	297.3480	0.592	0	0	0
2016/08/08	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0



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2016/08/08	IGOV	03/11/2016			Index Future	252.0210	252.0210	251.9740	251.9740	(0.019)	0.0000	0.0000	1,023
2016/08/08	IGOV	02/02/2017			Index Future	256.9600	256.9600	256.9060	256.9060	(0.021)	0.0000	0.0000	55
2016/08/08	IGOV	04/05/2017			Index Future	262.2310	262.2310	262.1690	262.1690	(0.024)	0.0000	0.0000	0
2016/08/08	ILBI	03/11/2016			Index Future	682.3670	682.3670	682.3710	682.3710	0.001	0.0000	0.0000	0
2016/08/08	ILBI	02/02/2017			Index Future	695.6460	695.6460	695.6470	695.6470	0.000	0.0000	0.0000	150
2016/08/08	IS01	19/12/2016			Interest Rate Swap	100.0730	100.0730	100.0719	100.0719	(0.001)	0.0000	0.0000	0
2016/08/08	IS01	16/03/2017			Interest Rate Swap	100.0313	100.0313	100.0298	100.0298	(0.002)	0.0000	0.0000	0
2016/08/08	IS01	15/06/2017			Interest Rate Swap	99.6774	99.6774	99.6734	99.6734	(0.004)	0.0000	0.0000	0
2016/08/08	IS01	21/09/2017			Interest Rate Swap	99.7679	99.7679	99.7637	99.7637	(0.004)	0.0000	0.0000	0
2016/08/08	IS02	18/12/2017			Interest Rate Swap	100.0860	100.0860	100.0785	100.0785	(0.007)	0.0000	0.0000	0
2016/08/08	IS02	16/03/2018			Interest Rate Swap	99.4069	99.4069	99.3979	99.3979	(0.009)	0.0000	0.0000	0
2016/08/08	IS02	15/06/2018			Interest Rate Swap	99.1047	99.1047	99.0966	99.0966	(0.008)	0.0000	0.0000	0
2016/08/08	IS02	21/09/2018			Interest Rate Swap	99.2042	99.2042	99.1952	99.1952	(0.009)	0.0000	0.0000	0
2016/08/08	IS05	17/12/2020			Interest Rate Swap	98.1922	98.1922	98.1343	98.1343	(0.059)	0.0000	0.0000	0
2016/08/08	IS05	16/03/2021			Interest Rate Swap	97.5258	97.5258	97.4641	97.4641	(0.063)	0.0000	0.0000	0
2016/08/08	IS05	15/06/2021			Interest Rate Swap	96.8238	96.8238	96.7569	96.7569	(0.069)	0.0000	0.0000	0
2016/08/08	IS05	21/09/2021			Interest Rate Swap	97.0962	97.0962	97.0201	97.0201	(0.078)	0.0000	0.0000	0
2016/08/08	IS10	17/12/2025			Interest Rate Swap	97.8841	97.8841	97.7341	97.7341	(0.153)	0.0000	0.0000	0
2016/08/08	IS10	16/03/2026			Interest Rate Swap	94.9594	94.9594	94.8065	94.8065	(0.161)	0.0000	0.0000	0
2016/08/08	IS10	15/06/2026			Interest Rate Swap	93.7181	93.7181	93.5643	93.5643	(0.164)	0.0000	0.0000	0
2016/08/08	IS10	21/09/2026			Interest Rate Swap	95.7856	95.7856	95.6339	95.6339	(0.158)	0.0000	0.0000	0
2016/08/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/08/08	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/08/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/08/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/08/08	JBAF	17/08/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2016/08/08	JBAF	21/09/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	10
2016/08/08	JBAF	19/10/2016			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2016/08/08	JBAF	16/11/2016			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/08/08	JBAF	21/12/2016			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/08/08	JBAF	15/02/2017			Jibar Tradeable Future	7.5000	92.5000	7.5000	92.5000	0.000	0.0000	0.0000	0
2016/08/08	JBAF	15/03/2017			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2016/08/08	JBAF	21/06/2017			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/08/08	JBAF	20/09/2017			Jibar Tradeable Future	7.6000	92.4000	7.6000	92.4000	0.000	0.0000	0.0000	0
2016/08/08	JBAF	20/12/2017			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0
2016/08/08	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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2016/08/08	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/08/08	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/08/08	R023	04/08/2016			Bond Future	8.2800	100.7865	8.2800	100.7865	0.000	0.0000	0.0000	0
2016/08/08	R023	03/11/2016	9.73	Put	Bond Future	47.7800	0.0478	36.8500	0.0369	(22.876)	0	0	0
2016/08/08	R023	03/11/2016			Bond Future	8.3552	98.5369	8.3077	98.7622	(0.568)	0.0000	0.0000	14,971
2016/08/08	R023	03/11/2016	9.75	Put	Bond Future	44.7000	0.0447	34.3600	0.0344	(23.132)	0	0	0
2016/08/08	R023	03/11/2016	9.73	Call	Bond Future	6,304.3000	6.3043	6,518.6900	6.5187	3.401	0	0	0
2016/08/08	R023	03/11/2016	9.74	Put	Bond Future	46.2200	0.0462	35.5800	0.0356	(23.020)	0	0	0
2016/08/08	R023	03/11/2016	9.74	Call	Bond Future	6,346.3800	6.3464	6,561.0600	6.5611	3.383	0	0	0
2016/08/08	R023	03/11/2016	9.75	Call	Bond Future	6,388.4700	6.3885	6,603.4500	6.6035	3.365	0	0	0
2016/08/08	R023	02/02/2017	8.85	Call	Bond Future	3,137.5400	3.1375	3,280.3200	3.2803	4.551	0	0	0
2016/08/08	R023	02/02/2017			Bond Future	8.3820	100.4623	8.3325	100.6896	(0.590)	0.0000	0.0000	0
2016/08/08	R023	02/02/2017	8.86	Call	Bond Future	3,168.2700	3.1683	3,311.8400	3.3118	4.531	0	0	0
2016/08/08	R023	02/02/2017	8.84	Put	Bond Future	1,032.2000	1.0322	946.8900	0.9469	(8.265)	0	0	0
2016/08/08	R023	02/02/2017	8.86	Put	Bond Future	1,004.2000	1.0042	920.4800	0.9205	(8.337)	0	0	0
2016/08/08	R023	02/02/2017	8.84	Call	Bond Future	3,106.9400	3.1069	3,248.9200	3.2489	4.570	0	0	0
2016/08/08	R023	02/02/2017	8.85	Put	Bond Future	1,018.1200	1.0181	933.6100	0.9336	(8.301)	0	0	0
2016/08/08	R023	04/05/2017	8.61	Call	Bond Future	2,778.5500	2.7786	2,902.1600	2.9022	4.449	0	0	0
2016/08/08	R023	04/05/2017			Bond Future	8.3848	98.5824	8.3331	98.8127	(0.617)	0.0000	0.0000	0
2016/08/08	R023	04/05/2017	8.59	Call	Bond Future	2,727.0400	2.7270	2,849.2300	2.8492	4.481	0	0	0
2016/08/08	R023	04/05/2017	8.60	Call	Bond Future	2,752.7300	2.7527	2,875.6300	2.8756	4.465	0	0	0
2016/08/08	R023	04/05/2017	8.59	Put	Bond Future	1,819.7900	1.8198	1,711.6300	1.7116	(5.944)	0	0	0
2016/08/08	R023	04/05/2017	8.61	Put	Bond Future	1,783.4200	1.7834	1,676.6800	1.6767	(5.985)	0	0	0
2016/08/08	R023	04/05/2017	8.60	Put	Bond Future	1,801.5300	1.8015	1,694.0800	1.6941	(5.964)	0	0	0
2016/08/08	R035	04/08/2016			Bond Future	9.1250	101.7072	9.1250	101.7072	0.000	0.0000	0.0000	0
2016/08/08	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	R035	03/11/2016			Bond Future	9.1612	99.1502	9.1145	99.5545	(0.510)	0.0000	0.0000	4,315
2016/08/08	R035	03/11/2016	9.59	Call	Bond Future	3,597.0900	3.5971	4,001.3100	4.0013	11.237	0	0	0
2016/08/08	R035	03/11/2016	9.57	Call	Bond Future	3,433.8600	3.4339	3,838.0800	3.8381	11.772	0	0	0
2016/08/08	R035	03/11/2016	9.58	Call	Bond Future	3,515.5300	3.5155	3,919.7500	3.9198	11.498	0	0	0
2016/08/08	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	R035	02/02/2017			Bond Future	9.1986	101.0877	9.1508	101.4973	(0.520)	0.0000	0.0000	0
2016/08/08	R035	02/02/2017	9.51	Call	Bond Future	2,605.5500	2.6056	3,015.1700	3.0152	15.721	0	0	0
2016/08/08	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	R035	02/02/2017	9.52	Call	Bond Future	2,687.4600	2.6875	3,097.0800	3.0971	15.242	0	0	0
2016/08/08	R035	02/02/2017	9.50	Call	Bond Future	2,523.5400	2.5235	2,933.1600	2.9332	16.232	0	0	0
2016/08/08	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	R035	04/05/2017			Bond Future	9.2229	98.6494	9.1739	99.0657	(0.531)	0.0000	0.0000	0
2016/08/08	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	R035	04/05/2017	9.55	Call	Bond Future	2,711.7100	2.7117	3,128.0300	3.1280	15.353	0	0	0
2016/08/08	R035	04/05/2017	9.53	Call	Bond Future	2,549.2200	2.5492	2,965.5400	2.9655	16.331	0	0	0
2016/08/08	R035	04/05/2017	9.54	Call	Bond Future	2,630.5200	2.6305	3,046.8400	3.0468	15.827	0	0	0
2016/08/08	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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2016/08/08	R186	04/08/2016			Bond Future	8.5600	114.5684	8.5600	114.5684	0.000	0.0000	0.0000	0
2016/08/08	R186	03/11/2016	9.40	Put	Bond Future	437.7100	0.4377	369.0600	0.3691	(15.684)	0	0	0
2016/08/08	R186	03/11/2016			Bond Future	8.6149	116.5567	8.5679	116.8970	(0.546)	0.0000	0.0000	94,167
2016/08/08	R186	03/11/2016	8.95	Put	Bond Future	1,142.8200	1.1428	1,006.7400	1.0067	(11.907)	0	0	0
2016/08/08	R186	03/11/2016	9.20	Put	Bond Future	683.0600	0.6831	587.7000	0.5877	(13.961)	0	0	0
2016/08/08	R186	03/11/2016	8.97	Put	Bond Future	1,098.7000	1.0987	966.1300	0.9661	(12.066)	0	0	0
2016/08/08	R186	03/11/2016	8.96	Put	Bond Future	1,120.4900	1.1205	986.1700	0.9862	(11.988)	0	0	0
2016/08/08	R186	03/11/2016	9.66	Call	Bond Future	7,449.7300	7.4497	7,747.7100	7.7477	4.000	0	0	0
2016/08/08	R186	03/11/2016	9.10	Call	Bond Future	4,273.6900	4.2737	4,503.2000	4.5032	5.370	0	0	0
2016/08/08	R186	03/11/2016	8.97	Call	Bond Future	3,623.0600	3.6231	3,830.7800	3.8308	5.733	0	0	0
2016/08/08	R186	03/11/2016	9.71	Call	Bond Future	7,751.2800	7.7513	8,053.3000	8.0533	3.896	0	0	0
2016/08/08	R186	03/11/2016	8.95	Call	Bond Future	3,527.0300	3.5270	3,731.2400	3.7312	5.790	0	0	0
2016/08/08	R186	03/11/2016	9.20	Call	Bond Future	4,801.9200	4.8019	5,046.8500	5.0469	5.101	0	0	1,425
2016/08/08	R186	03/11/2016	9.40	Call	Bond Future	5,917.7100	5.9177	6,189.3500	6.1893	4.590	0	0	1,425
2016/08/08	R186	03/11/2016	9.66	Put	Bond Future	234.7500	0.2348	192.4400	0.1924	(18.023)	0	0	5,000
2016/08/08	R186	03/11/2016	9.71	Put	Bond Future	207.0500	0.2070	168.7800	0.1688	(18.483)	0	0	5,000
2016/08/08	R186	03/11/2016	8.96	Call	Bond Future	3,574.8100	3.5748	3,780.7800	3.7808	5.762	0	0	0
2016/08/08	R186	03/11/2016	9.10	Put	Bond Future	844.2200	0.8442	733.4400	0.7334	(13.122)	0	0	5,200
2016/08/08	R186	02/02/2017	8.81	Put	Bond Future	2,431.3700	2.4314	2,264.0300	2.2640	(6.883)	0	0	0
2016/08/08	R186	02/02/2017	9.40	Call	Bond Future	6,313.5600	6.3136	6,559.1700	6.5592	3.890	0	0	0
2016/08/08	R186	02/02/2017			Bond Future	8.6425	113.5304	8.5939	113.8745	(0.561)	0.0000	0.0000	0
2016/08/08	R186	02/02/2017	8.80	Put	Bond Future	2,461.0700	2.4611	2,292.4500	2.2925	(6.851)	0	0	0
2016/08/08	R186	02/02/2017	8.90	Put	Bond Future	2,175.2300	2.1752	2,019.3700	2.0194	(7.165)	0	0	750
2016/08/08	R186	02/02/2017	9.50	Call	Bond Future	6,826.1600	6.8262	7,081.5400	7.0815	3.741	0	0	0
2016/08/08	R186	02/02/2017	8.43	Put	Bond Future	3,795.2800	3.7953	3,578.5300	3.5785	(5.711)	0	0	0
2016/08/08	R186	02/02/2017	8.81	Call	Bond Future	3,608.8900	3.6089	3,785.7000	3.7857	4.899	0	0	0
2016/08/08	R186	02/02/2017	8.79	Call	Bond Future	3,528.8800	3.5289	3,703.1200	3.7031	4.938	0	0	0
2016/08/08	R186	02/02/2017	8.80	Call	Bond Future	3,568.7700	3.5688	3,744.3000	3.7443	4.919	0	0	0
2016/08/08	R186	02/02/2017	8.90	Call	Bond Future	3,978.4400	3.9784	4,166.7300	4.1667	4.733	0	0	0
2016/08/08	R186	02/02/2017	9.50	Put	Bond Future	970.9300	0.9709	882.1600	0.8822	(9.143)	0	0	6,500
2016/08/08	R186	02/02/2017	8.43	Call	Bond Future	2,277.7900	2.2778	2,405.1900	2.4052	5.593	0	0	750
2016/08/08	R186	02/02/2017	9.40	Put	Bond Future	1,119.5400	1.1195	1,021.0000	1.0210	(8.802)	0	0	750
2016/08/08	R186	02/02/2017	8.79	Put	Bond Future	2,491.0500	2.4910	2,321.1400	2.3211	(6.821)	0	0	0
2016/08/08	R186	04/05/2017			Bond Future	8.6574	115.8539	8.6072	116.2031	(0.580)	0.0000	0.0000	0
2016/08/08	R186	04/05/2017	8.89	Put	Bond Future	2,907.1900	2.9072	2,745.0300	2.7450	(5.578)	0	0	0
2016/08/08	R186	04/05/2017	8.91	Put	Bond Future	2,851.5200	2.8515	2,691.4100	2.6914	(5.615)	0	0	0
2016/08/08	R186	04/05/2017	8.90	Put	Bond Future	2,879.2500	2.8793	2,718.1100	2.7181	(5.597)	0	0	0
2016/08/08	R186	04/05/2017	8.91	Call	Bond Future	4,587.3700	4.5874	4,776.5300	4.7765	4.123	0	0	0
2016/08/08	R186	04/05/2017	8.89	Call	Bond Future	4,506.9500	4.5069	4,694.0600	4.6941	4.152	0	0	0
2016/08/08	R186	04/05/2017	8.90	Call	Bond Future	4,547.0800	4.5471	4,735.2100	4.7352	4.137	0	0	0
2016/08/08	R197	04/08/2016			Bond Future	299.2683	299.2683	299.2683	299.2683	0.000	0.0000	0.0000	0
2016/08/08	R197	03/11/2016	303.56	Call	Bond Future	1,273.1500	1.2731	1,428.1400	1.4281	12.174	0	0	0
2016/08/08	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	R197	03/11/2016			Bond Future	304.8331	304.8331	304.9881	304.9881	0.051	0.0000	0.0000	1,589
2016/08/08	R197	03/11/2016	303.57	Call	Bond Future	1,263.1500	1.2631	1,418.1400	1.4181	12.270	0	0	0
2016/08/08	R197	03/11/2016	303.58	Call	Bond Future	1,253.1500	1.2531	1,408.1400	1.4081	12.368	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
2016/08/08	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	R202	04/08/2016			Bond Future	248.0986	248.0986	248.0986	248.0986	0.000	0.0000	0.0000	0
2016/08/08	R202	03/11/2016	253.85	Put	Bond Future	1,137.3000	1.1373	1,333.9800	1.3340	17.294	0	0	0
2016/08/08	R202	03/11/2016			Bond Future	252.7127	252.7127	252.5160	252.5160	(0.078)	0.0000	0.0000	36,773
2016/08/08	R202	03/11/2016	253.87	Put	Bond Future	1,157.3000	1.1573	1,353.9800	1.3540	16.995	0	0	0
2016/08/08	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	R202	03/11/2016	253.86	Put	Bond Future	1,147.3000	1.1473	1,343.9800	1.3440	17.143	0	0	0
2016/08/08	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	R203	04/08/2016			Bond Future	7.5100	104.0720	7.5100	104.0720	0.000	0.0000	0.0000	0
2016/08/08	R203	03/11/2016	8.86	Call	Bond Future	1,058.1100	1.0581	1,103.6900	1.1037	4.308	0	0	0
2016/08/08	R203	03/11/2016			Bond Future	7.5555	101.7768	7.4982	101.8235	(0.759)	0.0000	0.0000	30,354
2016/08/08	R203	03/11/2016	8.84	Call	Bond Future	1,042.4100	1.0424	1,087.9000	1.0879	4.364	0	0	0
2016/08/08	R203	03/11/2016	8.85	Call	Bond Future	1,050.2600	1.0503	1,095.7900	1.0958	4.335	0	0	0
2016/08/08	R203	03/11/2016	8.84	Put	Bond Future	4.0800	0.0041	2.8300	0.0028	(30.637)	0	0	0
2016/08/08	R203	03/11/2016	8.86	Put	Bond Future	3.7400	0.0037	2.5800	0.0026	(31.016)	0	0	0
2016/08/08	R203	03/11/2016	8.85	Put	Bond Future	3.9100	0.0039	2.7000	0.0027	(30.946)	0	0	0
2016/08/08	R203	02/02/2017	7.70	Call	Bond Future	283.2200	0.2832	310.8300	0.3108	9.749	0	0	0
2016/08/08	R203	02/02/2017	7.71	Put	Bond Future	123.8400	0.1238	106.5200	0.1065	(13.986)	0	0	0
2016/08/08	R203	02/02/2017			Bond Future	7.4285	103.7656	7.3507	103.8108	(1.047)	0.0000	0.0000	0
2016/08/08	R203	02/02/2017	7.71	Call	Bond Future	286.8500	0.2868	314.6600	0.3147	9.695	0	0	0
2016/08/08	R203	02/02/2017	7.72	Call	Bond Future	290.7800	0.2908	318.7900	0.3188	9.633	0	0	0
2016/08/08	R203	02/02/2017	7.70	Put	Bond Future	125.9900	0.1260	108.4700	0.1085	(13.906)	0	0	0
2016/08/08	R203	02/02/2017	7.72	Put	Bond Future	121.9800	0.1220	104.8600	0.1049	(14.035)	0	0	0
2016/08/08	R203	04/05/2017	6.91	Call	Bond Future	174.6700	0.1747	200.9100	0.2009	15.023	0	0	0
2016/08/08	R203	04/05/2017	6.92	Put	Bond Future	102.7600	0.1028	84.7900	0.0848	(17.487)	0	0	0
2016/08/08	R203	04/05/2017			Bond Future	6.7093	101.7132	6.5829	101.7576	(1.884)	0.0000	0.0000	0
2016/08/08	R203	04/05/2017	6.92	Call	Bond Future	176.7100	0.1767	203.1400	0.2031	14.957	0	0	0
2016/08/08	R203	04/05/2017	6.93	Call	Bond Future	178.7700	0.1788	205.3700	0.2054	14.879	0	0	0
2016/08/08	R203	04/05/2017	6.91	Put	Bond Future	104.2300	0.1042	86.0700	0.0861	(17.423)	0	0	0
2016/08/08	R203	04/05/2017	6.93	Put	Bond Future	101.3100	0.1013	83.5100	0.0835	(17.570)	0	0	0
2016/08/08	R204	04/08/2016			Bond Future	7.7200	101.6724	7.7200	101.6724	0.000	0.0000	0.0000	0
2016/08/08	R204	03/11/2016			Bond Future	7.7903	103.4485	7.7397	103.5459	(0.649)	0.0000	0.0000	29,017
2016/08/08	R204	03/11/2016	9.21	Put	Bond Future	6.5700	0.0066	4.6300	0.0046	(29.528)	0	0	0
2016/08/08	R204	03/11/2016	9.23	Put	Bond Future	6.0200	0.0060	4.2300	0.0042	(29.734)	0	0	0
2016/08/08	R204	03/11/2016	9.22	Put	Bond Future	6.2900	0.0063	4.4300	0.0044	(29.571)	0	0	0
2016/08/08	R204	03/11/2016	9.22	Call	Bond Future	2,710.1500	2.7101	2,805.6400	2.8056	3.523	0	0	0
2016/08/08	R204	03/11/2016	9.21	Call	Bond Future	2,691.8400	2.6918	2,787.2500	2.7873	3.544	0	0	0
2016/08/08	R204	03/11/2016	9.23	Call	Bond Future	2,728.4600	2.7285	2,824.0200	2.8240	3.502	0	0	0
2016/08/08	R204	02/02/2017	8.28	Call	Bond Future	1,141.3800	1.1414	1,207.4200	1.2074	5.786	0	0	0
2016/08/08	R204	02/02/2017			Bond Future	7.7725	101.4289	7.7161	101.5256	(0.726)	0.0000	0.0000	0
2016/08/08	R204	02/02/2017	8.29	Call	Bond Future	1,153.6900	1.1537	1,220.1000	1.2201	5.756	0	0	0
2016/08/08	R204	02/02/2017	8.30	Call	Bond Future	1,166.3000	1.1663	1,233.0700	1.2331	5.725	0	0	0
2016/08/08	R204	02/02/2017	8.28	Put	Bond Future	276.1700	0.2762	245.4600	0.2455	(11.120)	0	0	0

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2016/08/08	R204	02/02/2017	8.30	Put	Bond Future	267.2000	0.2672	237.2200	0.2372	(11.220)	0	0	0
2016/08/08	R204	02/02/2017	8.29	Put	Bond Future	271.5300	0.2715	241.1900	0.2412	(11.174)	0	0	0
2016/08/08	R204	04/05/2017	7.90	Put	Bond Future	500.5800	0.5006	457.5000	0.4575	(8.606)	0	0	0
2016/08/08	R204	04/05/2017			Bond Future	7.6901	103.5044	7.6255	103.6015	(0.840)	0.0000	0.0000	0
2016/08/08	R204	04/05/2017	7.92	Put	Bond Future	489.0000	0.4890	446.6100	0.4466	(8.669)	0	0	0
2016/08/08	R204	04/05/2017	7.90	Call	Bond Future	814.9500	0.8150	868.9300	0.8689	6.624	0	0	0
2016/08/08	R204	04/05/2017	7.91	Put	Bond Future	494.9400	0.4949	452.1900	0.4522	(8.637)	0	0	0
2016/08/08	R204	04/05/2017	7.91	Call	Bond Future	824.2600	0.8243	878.5700	0.8786	6.589	0	0	0
2016/08/08	R204	04/05/2017	7.92	Call	Bond Future	833.2600	0.8333	887.9300	0.8879	6.561	0	0	0
2016/08/08	R207	04/08/2016			Bond Future	7.9050	98.5693	7.9050	98.5693	0.000	0.0000	0.0000	0
2016/08/08	R207	03/11/2016			Bond Future	7.9934	100.2144	7.9445	100.3481	(0.612)	0.0000	0.0000	57,282
2016/08/08	R207	03/11/2016	7.94	Call	Bond Future	628.7700	0.6288	681.9200	0.6819	8.453	0	0	0
2016/08/08	R207	03/11/2016	7.93	Put	Bond Future	789.2500	0.7892	707.8800	0.7079	(10.310)	0	0	0
2016/08/08	R207	03/11/2016	7.95	Put	Bond Future	760.4900	0.7605	680.7700	0.6808	(10.483)	0	0	0
2016/08/08	R207	03/11/2016	7.94	Put	Bond Future	774.6800	0.7747	694.1400	0.6941	(10.397)	0	0	0
2016/08/08	R207	03/11/2016	7.95	Call	Bond Future	641.9300	0.6419	695.9000	0.6959	8.407	0	0	0
2016/08/08	R207	03/11/2016	7.93	Call	Bond Future	615.9800	0.6160	668.3000	0.6683	8.494	0	0	0
2016/08/08	R207	02/02/2017	9.24	Call	Bond Future	3,211.6400	3.2116	3,329.5900	3.3296	3.673	0	0	0
2016/08/08	R207	02/02/2017			Bond Future	7.9978	98.5297	7.9452	98.6635	(0.658)	0.0000	0.0000	0
2016/08/08	R207	02/02/2017	8.91	Call	Bond Future	2,509.7600	2.5098	2,616.9300	2.6169	4.270	0	0	62
2016/08/08	R207	02/02/2017	9.22	Call	Bond Future	3,167.9000	3.1679	3,285.2900	3.2853	3.706	0	0	0
2016/08/08	R207	02/02/2017	9.23	Call	Bond Future	3,189.7500	3.1898	3,307.4200	3.3074	3.689	0	0	0
2016/08/08	R207	02/02/2017	8.91	Put	Bond Future	224.4400	0.2244	197.7900	0.1978	(11.874)	0	0	0
2016/08/08	R207	02/02/2017	9.22	Put	Bond Future	120.9900	0.1210	104.5600	0.1046	(13.580)	0	0	0
2016/08/08	R207	02/02/2017	9.24	Put	Bond Future	115.8600	0.1159	99.9900	0.1000	(13.698)	0	0	0
2016/08/08	R207	02/02/2017	9.23	Put	Bond Future	118.4000	0.1184	102.2500	0.1022	(13.640)	0	0	0
2016/08/08	R207	04/05/2017	8.21	Put	Bond Future	811.0100	0.8110	750.9100	0.7509	(7.411)	0	0	0
2016/08/08	R207	04/05/2017			Bond Future	7.9745	100.5460	7.9171	100.6810	(0.719)	0.0000	0.0000	0
2016/08/08	R207	04/05/2017	8.22	Call	Bond Future	1,377.0100	1.3770	1,452.3400	1.4523	5.471	0	0	0
2016/08/08	R207	04/05/2017	8.20	Call	Bond Future	1,348.7300	1.3487	1,423.1300	1.4231	5.516	0	0	0
2016/08/08	R207	04/05/2017	8.21	Call	Bond Future	1,362.8400	1.3628	1,437.7000	1.4377	5.493	0	0	0
2016/08/08	R207	04/05/2017	8.20	Put	Bond Future	820.2600	0.8203	759.7000	0.7597	(7.383)	0	0	0
2016/08/08	R207	04/05/2017	8.22	Put	Bond Future	801.8400	0.8018	742.2100	0.7422	(7.437)	0	0	0
2016/08/08	R208	04/08/2016			Bond Future	8.0650	97.4143	8.0650	97.4143	0.000	0.0000	0.0000	0
2016/08/08	R208	03/11/2016	9.59	Put	Bond Future	19.2100	0.0192	14.2200	0.0142	(25.976)	0	0	0
2016/08/08	R208	03/11/2016			Bond Future	8.1462	95.6413	8.0981	95.8109	(0.591)	0.0000	0.0000	34,900
2016/08/08	R208	03/11/2016	9.58	Put	Bond Future	19.9500	0.0200	14.7900	0.0148	(25.865)	0	0	0
2016/08/08	R208	03/11/2016	9.57	Call	Bond Future	4,875.9300	4.8759	5,040.2100	5.0402	3.369	0	0	0
2016/08/08	R208	03/11/2016	9.58	Call	Bond Future	4,908.1900	4.9082	5,072.6300	5.0726	3.350	0	0	0
2016/08/08	R208	03/11/2016	9.59	Call	Bond Future	4,940.4500	4.9405	5,105.0600	5.1051	3.332	0	0	0
2016/08/08	R208	03/11/2016	9.57	Put	Bond Future	20.7100	0.0207	15.3900	0.0154	(25.688)	0	0	0
2016/08/08	R208	02/02/2017			Bond Future	8.1639	97.5103	8.1131	97.6808	(0.622)	0.0000	0.0000	0
2016/08/08	R208	02/02/2017	8.64	Call	Bond Future	2,240.2100	2.2402	2,350.4200	2.3504	4.920	0	0	0
2016/08/08	R208	02/02/2017	8.63	Put	Bond Future	669.3400	0.6693	608.4000	0.6084	(9.104)	0	0	0
2016/08/08	R208	02/02/2017	8.65	Put	Bond Future	649.5300	0.6495	589.8500	0.5898	(9.188)	0	0	0
2016/08/08	R208	02/02/2017	8.64	Put	Bond Future	659.5000	0.6595	599.1800	0.5992	(9.146)	0	0	0

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2016/08/08	R208	02/02/2017	8.65	Call	Bond Future	2,263.1000	2.2631	2,373.9500	2.3740	4.898	0	0	0
2016/08/08	R208	02/02/2017	8.63	Call	Bond Future	2,217.1800	2.2172	2,326.7700	2.3268	4.943	0	0	0
2016/08/08	R208	04/05/2017	8.39	Call	Bond Future	1,906.9300	1.9069	2,001.4400	2.0014	4.956	0	0	0
2016/08/08	R208	04/05/2017			Bond Future	8.1548	96.1009	8.1008	96.2733	(0.663)	0.0000	0.0000	0
2016/08/08	R208	04/05/2017	8.37	Call	Bond Future	1,869.4600	1.8695	1,962.8300	1.9628	4.994	0	0	0
2016/08/08	R208	04/05/2017	8.38	Call	Bond Future	1,887.9900	1.8880	1,981.9300	1.9819	4.976	0	0	0
2016/08/08	R208	04/05/2017	8.37	Put	Bond Future	1,186.5300	1.1865	1,107.4700	1.1075	(6.663)	0	0	0
2016/08/08	R208	04/05/2017	8.39	Put	Bond Future	1,160.8200	1.1608	1,082.9000	1.0829	(6.712)	0	0	0
2016/08/08	R208	04/05/2017	8.38	Put	Bond Future	1,173.4600	1.1735	1,094.9700	1.0950	(6.689)	0	0	0
2016/08/08	R209	04/08/2016			Bond Future	9.0850	76.4852	9.0850	76.4852	0.000	0.0000	0.0000	0
2016/08/08	R209	03/11/2016	10.26	Call	Bond Future	7,845.4000	7.8454	8,142.3100	8.1423	3.785	0	0	0
2016/08/08	R209	03/11/2016			Bond Future	9.1158	74.8007	9.0693	75.1380	(0.511)	0.0000	0.0000	35,738
2016/08/08	R209	03/11/2016	10.24	Call	Bond Future	7,734.2200	7.7342	8,029.5700	8.0296	3.819	0	0	0
2016/08/08	R209	03/11/2016	8.87	Put	Bond Future	0.0000	0.0000	3,022.6200	3.0226	100.000	0	0	0
2016/08/08	R209	03/11/2016	9.05	Call	Bond Future	0.0000	0.0000	2,133.7200	2.1337	100.000	0	0	0
2016/08/08	R209	03/11/2016	9.45	Call	Bond Future	0.0000	0.0000	3,805.1200	3.8051	100.000	0	0	0
2016/08/08	R209	03/11/2016	10.25	Call	Bond Future	7,790.0600	7.7901	8,086.1700	8.0862	3.801	0	0	0
2016/08/08	R209	03/11/2016	10.24	Put	Bond Future	243.3600	0.2434	201.4300	0.2014	(17.230)	0	0	0
2016/08/08	R209	03/11/2016	9.45	Put	Bond Future	0.0000	0.0000	1,112.2700	1.1123	100.000	0	0	250
2016/08/08	R209	03/11/2016	10.25	Put	Bond Future	237.8500	0.2379	196.6800	0.1967	(17.309)	0	0	5,000
2016/08/08	R209	03/11/2016	10.26	Put	Bond Future	231.9400	0.2319	191.5700	0.1916	(17.405)	0	0	0
2016/08/08	R209	03/11/2016	8.87	Call	Bond Future	0.0000	0.0000	1,552.0400	1.5520	100.000	0	0	250
2016/08/08	R209	03/11/2016	9.05	Put	Bond Future	0.0000	0.0000	2,274.1200	2.2741	100.000	0	0	250
2016/08/08	R209	02/02/2017	9.55	Put	Bond Future	1,986.3400	1.9863	1,846.9400	1.8469	(7.018)	0	0	0
2016/08/08	R209	02/02/2017			Bond Future	9.1470	76.2625	9.0994	76.6045	(0.520)	0.0000	0.0000	0
2016/08/08	R209	02/02/2017	9.54	Put	Bond Future	2,010.6200	2.0106	1,870.0800	1.8701	(6.990)	0	0	0
2016/08/08	R209	02/02/2017	9.55	Call	Bond Future	4,793.2000	4.7932	4,995.8300	4.9958	4.227	0	0	0
2016/08/08	R209	02/02/2017	9.53	Call	Bond Future	4,706.7300	4.7067	4,907.0900	4.9071	4.257	0	0	0
2016/08/08	R209	02/02/2017	9.54	Call	Bond Future	4,749.7900	4.7498	4,951.2800	4.9513	4.242	0	0	0
2016/08/08	R209	02/02/2017	9.53	Put	Bond Future	2,035.3400	2.0353	1,893.6700	1.8937	(6.961)	0	0	0
2016/08/08	R209	04/05/2017	9.48	Put	Bond Future	2,961.4600	2.9615	2,807.8500	2.8079	(5.187)	0	0	0
2016/08/08	R209	04/05/2017			Bond Future	9.1690	74.6707	9.1204	75.0184	(0.530)	0.0000	0.0000	0
2016/08/08	R209	04/05/2017	9.47	Put	Bond Future	2,989.3200	2.9893	2,834.7600	2.8348	(5.170)	0	0	0
2016/08/08	R209	04/05/2017	9.46	Call	Bond Future	5,048.2900	5.0483	5,240.5400	5.2405	3.808	0	0	0
2016/08/08	R209	04/05/2017	9.47	Call	Bond Future	5,088.5000	5.0885	5,281.7000	5.2817	3.797	0	0	0
2016/08/08	R209	04/05/2017	9.48	Call	Bond Future	5,128.8400	5.1288	5,322.9900	5.3230	3.785	0	0	0
2016/08/08	R209	04/05/2017	9.46	Put	Bond Future	3,017.4100	3.0174	2,861.9000	2.8619	(5.154)	0	0	0
2016/08/08	R210	04/08/2016			Bond Future	187.5370	187.5370	187.5370	187.5370	0.000	0.0000	0.0000	0
2016/08/08	R210	03/11/2016			Bond Future	188.7543	188.7543	188.7338	188.7338	(0.011)	0.0000	0.0000	2,269
2016/08/08	R210	03/11/2016	188.90	Put	Bond Future	145.7400	0.1457	166.2500	0.1663	14.073	0	0	0
2016/08/08	R210	03/11/2016	188.92	Put	Bond Future	165.7400	0.1657	186.2500	0.1863	12.375	0	0	0
2016/08/08	R210	03/11/2016	188.91	Put	Bond Future	155.7400	0.1557	176.2500	0.1763	13.169	0	0	0
2016/08/08	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/08/08	R211	04/08/2016			Bond Future	139.6844		139.6844		0.000	0.0000	0.0000	0
2016/08/08	R211	03/11/2016	141.75	Call	Bond Future	531.8200	0.5318	516.2800	0.5163	(2.922)	0	0	0
2016/08/08	R211	03/11/2016			Bond Future	142.2818	142.2818	142.2663	142.2663	(0.011)	0.0000	0.0000	56
2016/08/08	R211	03/11/2016	141.76	Call	Bond Future	521.8200	0.5218	506.2800	0.5063	(2.978)	0	0	0
2016/08/08	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	R211	03/11/2016	141.74	Call	Bond Future	541.8200	0.5418	526.2800	0.5263	(2.868)	0	0	0
2016/08/08	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	R212	04/08/2016			Bond Future	146.2010	146.2010	146.2010	146.2010	0.000	0.0000	0.0000	0
2016/08/08	R212	03/11/2016			Bond Future	148.9196	148.9196	148.9033	148.9033	(0.011)	0.0000	0.0000	4,169
2016/08/08	R212	03/11/2016	148.11	Call	Bond Future	809.6100	0.8096	793.2600	0.7933	(2.019)	0	0	0
2016/08/08	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/08	R212	03/11/2016	148.12	Call	Bond Future	799.6100	0.7996	783.2600	0.7833	(2.045)	0	0	0
2016/08/08	R212	03/11/2016	148.10	Call	Bond Future	819.6100	0.8196	803.2600	0.8033	(1.995)	0	0	0
2016/08/08	R213	04/08/2016			Bond Future	8.9800	87.1843	8.9800	87.1843	0.000	0.0000	0.0000	0
2016/08/08	R213	03/11/2016			Bond Future	9.0194	85.2624	8.9727	85.5919	(0.518)	0.0000	0.0000	43,032
2016/08/08	R213	03/11/2016	10.18	Put	Bond Future	199.3600	0.1994	163.3300	0.1633	(18.073)	0	0	0
2016/08/08	R213	03/11/2016	10.20	Put	Bond Future	189.9300	0.1899	155.2700	0.1553	(18.249)	0	0	0
2016/08/08	R213	03/11/2016	10.18	Call	Bond Future	7,841.3500	7.8413	8,134.8800	8.1349	3.743	0	0	0
2016/08/08	R213	03/11/2016	10.19	Put	Bond Future	194.5700	0.1946	159.2200	0.1592	(18.168)	0	0	0
2016/08/08	R213	03/11/2016	10.19	Call	Bond Future	7,898.0500	7.8980	8,192.2600	8.1923	3.725	0	0	0
2016/08/08	R213	03/11/2016	10.20	Call	Bond Future	7,954.8200	7.9548	8,249.7200	8.2497	3.707	0	0	0
2016/08/08	R213	02/02/2017	9.40	Call	Bond Future	4,381.3000	4.3813	4,572.8600	4.5729	4.372	0	0	0
2016/08/08	R213	02/02/2017	9.42	Call	Bond Future	4,465.8000	4.4658	4,659.6500	4.6596	4.341	0	0	0
2016/08/08	R213	02/02/2017			Bond Future	9.0547	86.9284	9.0068	87.2623	(0.528)	0.0000	0.0000	0
2016/08/08	R213	02/02/2017	9.41	Call	Bond Future	4,423.3500	4.4233	4,616.0600	4.6161	4.357	0	0	0
2016/08/08	R213	02/02/2017	9.40	Put	Bond Future	2,025.4300	2.0254	1,883.0800	1.8831	(7.028)	0	0	0
2016/08/08	R213	02/02/2017	9.42	Put	Bond Future	1,976.3300	1.9763	1,836.2700	1.8363	(7.087)	0	0	0
2016/08/08	R213	02/02/2017	9.41	Put	Bond Future	2,000.6400	2.0006	1,859.4400	1.8594	(7.058)	0	0	0
2016/08/08	R213	04/05/2017			Bond Future	9.0762	85.1524	9.0271	85.4918	(0.541)	0.0000	0.0000	0
2016/08/08	R213	04/05/2017	9.35	Put	Bond Future	2,916.8200	2.9168	2,762.9500	2.7630	(5.275)	0	0	0
2016/08/08	R213	04/05/2017	9.37	Put	Bond Future	2,862.1400	2.8621	2,710.1700	2.7102	(5.310)	0	0	0
2016/08/08	R213	04/05/2017	9.35	Call	Bond Future	4,774.7500	4.7748	4,960.2400	4.9602	3.885	0	0	0
2016/08/08	R213	04/05/2017	9.36	Put	Bond Future	2,889.5200	2.8895	2,736.6000	2.7366	(5.292)	0	0	0
2016/08/08	R213	04/05/2017	9.36	Call	Bond Future	4,814.2200	4.8142	5,000.6600	5.0007	3.873	0	0	0
2016/08/08	R213	04/05/2017	9.37	Call	Bond Future	4,853.5400	4.8535	5,040.9300	5.0409	3.861	0	0	0
2016/08/08	R214	04/08/2016			Bond Future	9.1650	77.0158	9.1650	77.0158	0.000	0.0000	0.0000	0
2016/08/08	R214	03/11/2016	10.35	Put	Bond Future	239.9200	0.2399	198.1100	0.1981	(17.427)	0	0	0
2016/08/08	R214	03/11/2016			Bond Future	9.1862	75.2747	9.1397	75.6294	(0.506)	0.0000	0.0000	29,406
2016/08/08	R214	03/11/2016	10.34	Put	Bond Future	245.4100	0.2454	202.8400	0.2028	(17.346)	0	0	0
2016/08/08	R214	03/11/2016	10.35	Call	Bond Future	8,292.9100	8.2929	8,605.8300	8.6058	3.773	0	0	0
2016/08/08	R214	03/11/2016	10.33	Call	Bond Future	8,178.0600	8.1781	8,489.4500	8.4895	3.808	0	0	0
2016/08/08	R214	03/11/2016	10.34	Call	Bond Future	8,235.4800	8.2355	8,547.6400	8.5476	3.790	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
2016/08/08	R214	03/11/2016	10.33	Put	Bond Future	251.0200	0.2510	207.6800	0.2077	(17.266)	0	0	0
2016/08/08	R214	02/02/2017			Bond Future	9.2189	76.7455	9.1715	77.1053	(0.515)	0.0000	0.0000	0
2016/08/08	R214	02/02/2017	9.67	Call	Bond Future	5,259.6700	5.2597	5,478.5200	5.4785	4.161	0	0	0
2016/08/08	R214	02/02/2017	9.66	Put	Bond Future	2,001.9400	2.0019	1,859.8300	1.8598	(7.099)	0	0	0
2016/08/08	R214	02/02/2017	9.68	Put	Bond Future	1,953.4100	1.9534	1,813.6200	1.8136	(7.156)	0	0	0
2016/08/08	R214	02/02/2017	9.67	Put	Bond Future	1,977.6500	1.9776	1,836.7000	1.8367	(7.127)	0	0	0
2016/08/08	R214	02/02/2017	9.68	Call	Bond Future	5,305.4900	5.3055	5,525.5000	5.5255	4.147	0	0	0
2016/08/08	R214	02/02/2017	9.66	Call	Bond Future	5,213.8000	5.2138	5,431.4900	5.4315	4.175	0	0	0
2016/08/08	R214	04/05/2017	9.58	Put	Bond Future	3,033.6900	3.0337	2,875.3000	2.8753	(5.221)	0	0	0
2016/08/08	R214	04/05/2017			Bond Future	9.2403	75.0152	9.1918	75.3811	(0.525)	0.0000	0.0000	0
2016/08/08	R214	04/05/2017	9.57	Put	Bond Future	3,062.6500	3.0626	2,903.2800	2.9033	(5.204)	0	0	0
2016/08/08	R214	04/05/2017	9.58	Call	Bond Future	5,516.7400	5.5167	5,724.3200	5.7243	3.763	0	0	0
2016/08/08	R214	04/05/2017	9.56	Call	Bond Future	5,432.2600	5.4323	5,637.8600	5.6379	3.785	0	0	0
2016/08/08	R214	04/05/2017	9.57	Call	Bond Future	5,474.5600	5.4746	5,681.1600	5.6812	3.774	0	0	0
2016/08/08	R214	04/05/2017	9.56	Put	Bond Future	3,091.6100	3.0916	2,931.2400	2.9312	(5.187)	0	0	0
2016/08/08	R248	04/08/2016			Bond Future	9.2300	98.9695	9.2300	98.9695	0.000	0.0000	0.0000	0
2016/08/08	R248	03/11/2016	10.38	Call	Bond Future	10,288.3200	10.2883	10,676.3800	10.6764	3.772	0	0	0
2016/08/08	R248	03/11/2016			Bond Future	9.2580	96.4803	9.2114	96.9339	(0.503)	0.0000	0.0000	61,324
2016/08/08	R248	03/11/2016	10.39	Call	Bond Future	10,359.6800	10.3597	10,748.8000	10.7488	3.756	0	0	0
2016/08/08	R248	03/11/2016	10.37	Put	Bond Future	415.5500	0.4155	348.9900	0.3490	(16.017)	0	0	0
2016/08/08	R248	03/11/2016	10.39	Put	Bond Future	398.7800	0.3988	334.3200	0.3343	(16.164)	0	0	0
2016/08/08	R248	03/11/2016	10.37	Call	Bond Future	10,216.8800	10.2169	10,603.9000	10.6039	3.788	0	0	0
2016/08/08	R248	03/11/2016	10.38	Put	Bond Future	407.1300	0.4071	341.6100	0.3416	(16.093)	0	0	0
2016/08/08	R248	02/02/2017	9.76	Put	Bond Future	2,667.4500	2.6675	2,484.8900	2.4849	(6.844)	0	0	0
2016/08/08	R248	02/02/2017	9.78	Put	Bond Future	2,606.4200	2.6064	2,426.6700	2.4267	(6.896)	0	0	0
2016/08/08	R248	02/02/2017			Bond Future	9.2926	98.3656	9.2451	98.8256	(0.512)	0.0000	0.0000	0
2016/08/08	R248	02/02/2017	9.77	Put	Bond Future	2,636.7800	2.6368	2,455.6300	2.4556	(6.870)	0	0	0
2016/08/08	R248	02/02/2017	9.76	Call	Bond Future	6,988.3000	6.9883	7,265.7800	7.2658	3.971	0	0	0
2016/08/08	R248	02/02/2017	9.77	Call	Bond Future	7,046.2500	7.0463	7,325.1400	7.3251	3.958	0	0	0
2016/08/08	R248	02/02/2017	9.78	Call	Bond Future	7,104.3500	7.1043	7,384.6400	7.3846	3.945	0	0	0
2016/08/08	R248	04/05/2017	9.66	Call	Bond Future	7,295.2500	7.2952	7,558.3500	7.5584	3.606	0	0	0
2016/08/08	R248	04/05/2017			Bond Future	9.3158	95.9351	9.2672	96.4030	(0.522)	0.0000	0.0000	0
2016/08/08	R248	04/05/2017	9.67	Call	Bond Future	7,348.8400	7.3488	7,613.1400	7.6131	3.596	0	0	0
2016/08/08	R248	04/05/2017	9.65	Put	Bond Future	4,131.7600	4.1318	3,925.6800	3.9257	(4.988)	0	0	0
2016/08/08	R248	04/05/2017	9.67	Put	Bond Future	4,058.4400	4.0584	3,854.7700	3.8548	(5.018)	0	0	0
2016/08/08	R248	04/05/2017	9.65	Call	Bond Future	7,241.8000	7.2418	7,503.6900	7.5037	3.616	0	0	0
2016/08/08	R248	04/05/2017	9.66	Put	Bond Future	4,094.9500	4.0950	3,890.0800	3.8901	(5.003)	0	0	0

**Total**

**705083**