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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/08/2016 TO 16/08/2016

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
2016/08/16	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	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
2016/08/16	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	2025	03/11/2016			Bond Future	130.3174	130.3174	130.3034	130.3034	(0.011)	0.0000	0.0000	3,077
2016/08/16	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	2025	03/11/2016	129.21	Call	Bond Future	1,107.3600	1.1074	1,093.4300	1.0934	(1.258)	0	0	0
2016/08/16	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	2025	03/11/2016	129.22	Call	Bond Future	1,097.3600	1.0974	1,083.4300	1.0834	(1.269)	0	0	0
2016/08/16	2025	03/11/2016	129.23	Call	Bond Future	1,087.3600	1.0874	1,073.4300	1.0734	(1.281)	0	0	0
2016/08/16	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	2030	03/11/2016			Bond Future	8.8258	95.7809	8.8203	95.8214	(0.062)	0.0000	0.0000	30,305
2016/08/16	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	2030	03/11/2016	9.33	Call	Bond Future	3,617.9800	3.6180	3,658.4800	3.6585	1.119	0	0	0
2016/08/16	2030	03/11/2016	9.34	Call	Bond Future	3,687.7500	3.6877	3,728.2500	3.7282	1.098	0	0	0
2016/08/16	2030	03/11/2016	9.35	Call	Bond Future	3,757.4500	3.7575	3,797.9500	3.7980	1.078	0	0	0
2016/08/16	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	2030	02/02/2017			Bond Future	8.8538	93.6401	8.8484	93.6798	(0.062)	0.0000	0.0000	0
2016/08/16	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	2030	02/02/2017	9.29	Call	Bond Future	3,102.4200	3.1024	3,142.1100	3.1421	1.279	0	0	0
2016/08/16	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	2030	02/02/2017	9.30	Call	Bond Future	3,171.8600	3.1719	3,211.5500	3.2115	1.251	0	0	0
2016/08/16	2030	02/02/2017	9.31	Call	Bond Future	3,241.2300	3.2412	3,280.9200	3.2809	1.225	0	0	0
2016/08/16	2030	04/05/2017	9.33	Call	Bond Future	3,194.4900	3.1945	3,234.9300	3.2349	1.266	0	0	0
2016/08/16	2030	04/05/2017			Bond Future	8.8752	95.5478	8.8696	95.5883	(0.063)	0.0000	0.0000	0
2016/08/16	2030	04/05/2017	9.34	Call	Bond Future	3,263.0200	3.2630	3,303.4600	3.3035	1.239	0	0	0
2016/08/16	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	2030	04/05/2017	9.32	Call	Bond Future	3,125.8900	3.1259	3,166.3300	3.1663	1.294	0	0	0
2016/08/16	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	2032	03/11/2016			Bond Future	8.9492	95.0863	8.9436	95.1302	(0.062)	0.0000	0.0000	13,093
2016/08/16	2032	03/11/2016	10.28	Put	Bond Future	108.4500	0.1085	103.2000	0.1032	(4.841)	0	0	0
2016/08/16	2032	03/11/2016	10.30	Put	Bond Future	102.0300	0.1020	97.0200	0.0970	(4.910)	0	0	0
2016/08/16	2032	03/11/2016	10.29	Put	Bond Future	105.2000	0.1052	100.0700	0.1001	(4.876)	0	0	0
2016/08/16	2032	03/11/2016	10.30	Call	Bond Future	9,983.2900	9.9833	10,022.2000	10.0222	0.390	0	0	0
2016/08/16	2032	03/11/2016	10.28	Call	Bond Future	9,854.7200	9.8547	9,893.3900	9.8934	0.392	0	0	0
2016/08/16	2032	03/11/2016	10.29	Call	Bond Future	9,919.0000	9.9190	9,957.7900	9.9578	0.391	0	0	0
2016/08/16	2032	02/02/2017	9.53	Call	Bond Future	5,883.5400	5.8835	5,905.0700	5.9051	0.366	0	0	0
2016/08/16	2032	02/02/2017			Bond Future	8.9813	96.9383	8.9758	96.9814	(0.061)	0.0000	0.0000	0
2016/08/16	2032	02/02/2017	9.51	Call	Bond Future	5,781.9000	5.7819	5,803.1000	5.8031	0.367	0	0	0

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2016/08/16	2032	02/02/2017	9.52	Call	Bond Future	5,832.7500	5.8327	5,854.1200	5.8541	0.366	0	0	0
2016/08/16	2032	02/02/2017	9.51	Put	Bond Future	1,766.0100	1.7660	1,744.0800	1.7441	(1.242)	0	0	0
2016/08/16	2032	02/02/2017	9.53	Put	Bond Future	1,720.6400	1.7206	1,699.0400	1.6990	(1.255)	0	0	0
2016/08/16	2032	02/02/2017	9.52	Put	Bond Future	1,743.3100	1.7433	1,721.5500	1.7216	(1.248)	0	0	0
2016/08/16	2032	04/05/2017	9.45	Call	Bond Future	6,040.9700	6.0410	6,062.0200	6.0620	0.348	0	0	0
2016/08/16	2032	04/05/2017			Bond Future	9.0032	94.7517	8.9975	94.7956	(0.063)	0.0000	0.0000	0
2016/08/16	2032	04/05/2017	9.46	Call	Bond Future	6,087.7600	6.0878	6,108.9400	6.1089	0.348	0	0	0
2016/08/16	2032	04/05/2017	9.44	Put	Bond Future	2,691.1400	2.6911	2,668.1300	2.6681	(0.855)	0	0	0
2016/08/16	2032	04/05/2017	9.46	Put	Bond Future	2,637.3600	2.6374	2,614.6100	2.6146	(0.863)	0	0	0
2016/08/16	2032	04/05/2017	9.44	Call	Bond Future	5,994.3200	5.9943	6,015.2400	6.0152	0.349	0	0	0
2016/08/16	2032	04/05/2017	9.45	Put	Bond Future	2,664.1400	2.6641	2,641.2600	2.6413	(0.859)	0	0	0
2016/08/16	2033	03/11/2016			Bond Future	108.6559	108.6559	108.6446	108.6446	(0.010)	0.0000	0.0000	4,275
2016/08/16	2033	03/11/2016	109.16	Put	Bond Future	504.0900	0.5041	515.4400	0.5154	2.252	0	0	0
2016/08/16	2033	03/11/2016	109.17	Put	Bond Future	514.0900	0.5141	525.4400	0.5254	2.208	0	0	0
2016/08/16	2033	03/11/2016	109.18	Put	Bond Future	524.0900	0.5241	535.4400	0.5354	2.166	0	0	0
2016/08/16	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	2037	03/11/2016	10.35	Call	Bond Future	10,309.4300	10.3094	10,349.6800	10.3497	0.390	0	0	0
2016/08/16	2037	03/11/2016	10.36	Put	Bond Future	184.4500	0.1845	176.4900	0.1765	(4.316)	0	0	0
2016/08/16	2037	03/11/2016			Bond Future	9.0923	96.8500	9.0868	96.8983	(0.060)	0.0000	0.0000	40,431
2016/08/16	2037	03/11/2016	10.36	Call	Bond Future	10,377.8500	10.3779	10,418.2600	10.4183	0.389	0	0	0
2016/08/16	2037	03/11/2016	10.37	Call	Bond Future	10,446.2800	10.4463	10,486.8500	10.4868	0.388	0	0	0
2016/08/16	2037	03/11/2016	10.35	Put	Bond Future	189.5200	0.1895	181.4000	0.1814	(4.285)	0	0	0
2016/08/16	2037	03/11/2016	10.37	Put	Bond Future	179.5000	0.1795	171.7000	0.1717	(4.345)	0	0	0
2016/08/16	2037	02/02/2017	9.68	Put	Bond Future	1,934.0600	1.9341	1,910.1300	1.9101	(1.237)	0	0	0
2016/08/16	2037	02/02/2017			Bond Future	9.1231	94.4797	9.1176	94.5274	(0.060)	0.0000	0.0000	0
2016/08/16	2037	02/02/2017	9.67	Put	Bond Future	1,959.1300	1.9591	1,935.0200	1.9350	(1.231)	0	0	0
2016/08/16	2037	02/02/2017	9.68	Call	Bond Future	6,599.3400	6.5993	6,623.0900	6.6231	0.360	0	0	0
2016/08/16	2037	02/02/2017	9.66	Call	Bond Future	6,488.3000	6.4883	6,511.6800	6.5117	0.360	0	0	0
2016/08/16	2037	02/02/2017	9.67	Call	Bond Future	6,543.8500	6.5438	6,567.4200	6.5674	0.360	0	0	0
2016/08/16	2037	02/02/2017	9.66	Put	Bond Future	1,984.2600	1.9843	1,959.9600	1.9600	(1.225)	0	0	0
2016/08/16	2037	04/05/2017			Bond Future	9.1483	96.4046	9.1426	96.4532	(0.061)	0.0000	0.0000	0
2016/08/16	2037	04/05/2017	9.58	Put	Bond Future	3,254.1800	3.2542	3,227.9600	3.2280	(0.806)	0	0	0
2016/08/16	2037	04/05/2017	9.60	Put	Bond Future	3,193.5100	3.1935	3,167.5600	3.1676	(0.813)	0	0	0
2016/08/16	2037	04/05/2017	9.59	Put	Bond Future	3,223.8700	3.2239	3,197.7900	3.1978	(0.809)	0	0	0
2016/08/16	2037	04/05/2017	9.60	Call	Bond Future	6,978.3500	6.9784	7,000.9400	7.0009	0.324	0	0	0
2016/08/16	2037	04/05/2017	9.58	Call	Bond Future	6,876.5000	6.8765	6,898.8200	6.8988	0.325	0	0	0
2016/08/16	2037	04/05/2017	9.59	Call	Bond Future	6,927.5100	6.9275	6,949.9700	6.9500	0.324	0	0	0
2016/08/16	2038	03/11/2016	136.32	Call	Bond Future	729.1800	0.7292	714.8200	0.7148	(1.969)	0	0	0
2016/08/16	2038	03/11/2016			Bond Future	137.0492	137.0492	137.0348	137.0348	(0.010)	0.0000	0.0000	20,808
2016/08/16	2038	03/11/2016	136.33	Call	Bond Future	719.1800	0.7192	704.8200	0.7048	(1.997)	0	0	0
2016/08/16	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	2038	03/11/2016	136.31	Call	Bond Future	739.1800	0.7392	724.8200	0.7248	(1.943)	0	0	0

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2016/08/16	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	2040	03/11/2016			Bond Future	9.1322	101.1547	9.1216	101.2554	(0.116)	0.0000	0.0000	3,584
2016/08/16	2040	03/11/2016	9.69	Put	Bond Future	1,058.0300	1.0580	1,020.5400	1.0205	(3.543)	0	0	0
2016/08/16	2040	03/11/2016	9.71	Put	Bond Future	1,016.7700	1.0168	980.2400	0.9802	(3.593)	0	0	0
2016/08/16	2040	03/11/2016	9.70	Put	Bond Future	1,037.2300	1.0372	1,000.2200	1.0002	(3.568)	0	0	0
2016/08/16	2040	03/11/2016	9.71	Call	Bond Future	6,256.1100	6.2561	6,320.3300	6.3203	1.027	0	0	0
2016/08/16	2040	03/11/2016	9.69	Call	Bond Future	6,123.6600	6.1237	6,186.9200	6.1869	1.033	0	0	0
2016/08/16	2040	03/11/2016	9.70	Call	Bond Future	6,189.7800	6.1898	6,253.5200	6.2535	1.030	0	0	0
2016/08/16	2040	02/02/2017	9.58	Call	Bond Future	6,360.6900	6.3607	6,416.2300	6.4162	0.873	0	0	0
2016/08/16	2040	02/02/2017			Bond Future	9.1631	98.6178	9.1523	98.7189	(0.117)	0.0000	0.0000	0
2016/08/16	2040	02/02/2017	9.59	Call	Bond Future	6,417.7300	6.4177	6,473.6200	6.4736	0.871	0	0	0
2016/08/16	2040	02/02/2017	9.60	Call	Bond Future	6,474.9700	6.4750	6,531.1900	6.5312	0.868	0	0	0
2016/08/16	2040	02/02/2017	9.58	Put	Bond Future	2,563.6400	2.5636	2,518.1200	2.5181	(1.776)	0	0	0
2016/08/16	2040	02/02/2017	9.60	Put	Bond Future	2,501.7900	2.5018	2,456.9500	2.4569	(1.792)	0	0	0
2016/08/16	2040	02/02/2017	9.59	Put	Bond Future	2,532.5500	2.5325	2,487.3800	2.4874	(1.784)	0	0	0
2016/08/16	2040	04/05/2017			Bond Future	9.1884	100.6270	9.1774	100.7300	(0.120)	0.0000	0.0000	0
2016/08/16	2040	04/05/2017	9.62	Put	Bond Future	3,529.2600	3.5293	3,482.9400	3.4829	(1.312)	0	0	0
2016/08/16	2040	04/05/2017	9.64	Put	Bond Future	3,463.6400	3.4636	3,417.8700	3.4179	(1.321)	0	0	0
2016/08/16	2040	04/05/2017	9.62	Call	Bond Future	7,429.3900	7.4294	7,486.0500	7.4861	0.763	0	0	0
2016/08/16	2040	04/05/2017	9.63	Put	Bond Future	3,496.1600	3.4962	3,450.1100	3.4501	(1.317)	0	0	0
2016/08/16	2040	04/05/2017	9.63	Call	Bond Future	7,483.6600	7.4837	7,540.5900	7.5406	0.761	0	0	0
2016/08/16	2040	04/05/2017	9.64	Call	Bond Future	7,538.3800	7.5384	7,595.5900	7.5956	0.759	0	0	0
2016/08/16	2044	03/11/2016			Bond Future	9.1666	98.2045	9.1611	98.2572	(0.060)	0.0000	0.0000	18,597
2016/08/16	2044	03/11/2016	10.42	Call	Bond Future	11,110.3500	11.1104	11,153.2800	11.1533	0.386	0	0	0
2016/08/16	2044	03/11/2016	10.41	Put	Bond Future	243.8100	0.2438	233.8600	0.2339	(4.081)	0	0	0
2016/08/16	2044	03/11/2016	10.43	Put	Bond Future	231.6800	0.2317	222.0900	0.2221	(4.139)	0	0	0
2016/08/16	2044	03/11/2016	10.42	Put	Bond Future	237.6800	0.2377	227.9100	0.2279	(4.111)	0	0	0
2016/08/16	2044	03/11/2016	10.43	Call	Bond Future	11,182.4400	11.1824	11,225.5500	11.2256	0.386	0	0	0
2016/08/16	2044	03/11/2016	10.41	Call	Bond Future	11,038.2700	11.0383	11,081.0200	11.0810	0.387	0	0	0
2016/08/16	2044	02/02/2017			Bond Future	9.1970	95.7353	9.1915	95.7875	(0.059)	0.0000	0.0000	0
2016/08/16	2044	02/02/2017	9.77	Call	Bond Future	7,334.0100	7.3340	7,360.0700	7.3601	0.355	0	0	0
2016/08/16	2044	02/02/2017	9.76	Put	Bond Future	2,146.9300	2.1469	2,120.6600	2.1207	(1.224)	0	0	0
2016/08/16	2044	02/02/2017	9.78	Put	Bond Future	2,093.4300	2.0934	2,067.5500	2.0675	(1.236)	0	0	0
2016/08/16	2044	02/02/2017	9.77	Put	Bond Future	2,120.0300	2.1200	2,093.9600	2.0940	(1.230)	0	0	0
2016/08/16	2044	02/02/2017	9.78	Call	Bond Future	7,394.0700	7.3941	7,420.3200	7.4203	0.355	0	0	0
2016/08/16	2044	02/02/2017	9.76	Call	Bond Future	7,274.1100	7.2741	7,299.9700	7.3000	0.356	0	0	0
2016/08/16	2044	04/05/2017			Bond Future	9.2220	97.6859	9.2164	97.7390	(0.061)	0.0000	0.0000	0
2016/08/16	2044	04/05/2017	9.67	Call	Bond Future	7,661.1200	7.6611	7,685.7200	7.6857	0.321	0	0	0
2016/08/16	2044	04/05/2017	9.66	Put	Bond Future	3,599.9800	3.6000	3,571.2900	3.5713	(0.797)	0	0	0
2016/08/16	2044	04/05/2017	9.68	Put	Bond Future	3,533.4300	3.5334	3,505.0500	3.5050	(0.803)	0	0	0
2016/08/16	2044	04/05/2017	9.67	Put	Bond Future	3,566.7200	3.5667	3,538.1900	3.5382	(0.800)	0	0	0
2016/08/16	2044	04/05/2017	9.68	Call	Bond Future	7,715.8100	7.7158	7,740.5600	7.7406	0.321	0	0	0
2016/08/16	2044	04/05/2017	9.66	Call	Bond Future	7,606.2700	7.6063	7,630.7100	7.6307	0.321	0	0	0
2016/08/16	2046	03/11/2016	137.07	Put	Bond Future	1,616.6200	1.6166	1,630.7500	1.6307	0.874	0	0	0
2016/08/16	2046	03/11/2016			Bond Future	135.4534	135.4534	135.4392	135.4392	(0.010)	0.0000	0.0000	17,253

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
2016/08/16	2046	03/11/2016	137.09	Put	Bond Future	1,636.6200	1.6366	1,650.7500	1.6507	0.863	0	0	0
2016/08/16	2046	03/11/2016	137.08	Put	Bond Future	1,626.6200	1.6266	1,640.7500	1.6407	0.869	0	0	0
2016/08/16	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	2050	03/11/2016	149.52	Put	Bond Future	3,074.6100	3.0746	3,089.4300	3.0894	0.482	0	0	0
2016/08/16	2050	03/11/2016			Bond Future	146.4454	146.4454	146.4306	146.4306	(0.010)	0.0000	0.0000	21,628
2016/08/16	2050	03/11/2016	149.54	Put	Bond Future	3,094.6100	3.0946	3,109.4300	3.1094	0.479	0	0	0
2016/08/16	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	2050	03/11/2016	149.53	Put	Bond Future	3,084.6100	3.0846	3,099.4300	3.0994	0.480	0	0	0
2016/08/16	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	AL37	03/11/2016			Index Future	509.3720	509.3720	509.6100	509.6100	0.047	0.0000	0.0000	14
2016/08/16	AL37	02/02/2017			Index Future	519.2900	519.2900	519.5230	519.5230	0.045	0.0000	0.0000	0
2016/08/16	AL7T	03/11/2016			Index Future	595.8270	595.8270	596.2230	596.2230	0.066	0.0000	0.0000	9
2016/08/16	AL7T	02/02/2017			Index Future	607.4280	607.4280	607.8220	607.8220	0.065	0.0000	0.0000	0
2016/08/16	ALBI	03/11/2016			Index Future	544.3280	544.3280	544.6350	544.6350	0.056	0.0000	0.0000	721
2016/08/16	ALBI	02/02/2017			Index Future	554.9260	554.9260	555.2300	555.2300	0.055	0.0000	0.0000	0
2016/08/16	ALBI	04/05/2017			Index Future	566.2200	566.2200	566.5290	566.5290	0.055	0.0000	0.0000	0
2016/08/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	C040	31/01/2040			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
2016/08/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/08/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	C442	25/04/2042			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
2016/08/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/16	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	EL28	03/11/2016			Bond Future	131.9404	131.9404	131.9282	131.9282	(0.009)	0.0000	0.0000	0
2016/08/16	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	EL28	03/11/2016	132.15	Put	Bond Future	209.6100	0.2096	221.7800	0.2218	5.806	0	0	0
2016/08/16	EL28	03/11/2016	132.17	Put	Bond Future	229.6100	0.2296	241.7800	0.2418	5.300	0	0	0
2016/08/16	EL28	03/11/2016	132.16	Put	Bond Future	219.6100	0.2196	231.7800	0.2318	5.542	0	0	0
2016/08/16	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	EL28	02/02/2017			Bond Future	134.5179	134.5179	134.5032	134.5032	(0.011)	0.0000	0.0000	0
2016/08/16	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	EL28	02/02/2017	135.10	Put	Bond Future	582.1100	0.5821	596.8200	0.5968	2.527	0	0	0
2016/08/16	EL28	02/02/2017	135.12	Put	Bond Future	602.1100	0.6021	616.8200	0.6168	2.443	0	0	0
2016/08/16	EL28	02/02/2017	135.11	Put	Bond Future	592.1100	0.5921	606.8200	0.6068	2.484	0	0	0
2016/08/16	EL28	04/05/2017			Bond Future	135.5738	135.5738	135.5586	135.5586	(0.011)	0.0000	0.0000	0
2016/08/16	EL28	04/05/2017	137.90	Put	Bond Future	2,326.2100	2.3262	2,341.3500	2.3413	0.651	0	0	0
2016/08/16	EL28	04/05/2017	137.92	Put	Bond Future	2,346.2100	2.3462	2,361.3500	2.3613	0.645	0	0	0
2016/08/16	EL28	04/05/2017	137.91	Put	Bond Future	2,336.2100	2.3362	2,351.3500	2.3513	0.648	0	0	0
2016/08/16	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	ES33	03/11/2016			Bond Future	9.9955	80.9590	9.9845	81.0341	(0.110)	0.0000	0.0000	8,789
2016/08/16	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	ES33	03/11/2016	11.31	Call	Bond Future	8,272.4600	8.2725	8,347.6000	8.3476	0.908	0	0	0
2016/08/16	ES33	03/11/2016	11.29	Call	Bond Future	8,156.5500	8.1565	8,231.6900	8.2317	0.921	0	0	0
2016/08/16	ES33	03/11/2016	11.30	Call	Bond Future	8,214.5400	8.2145	8,289.6800	8.2897	0.915	0	0	0
2016/08/16	ES33	02/02/2017			Bond Future	10.0594	82.5358	10.0483	82.6109	(0.111)	0.0000	0.0000	0
2016/08/16	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	ES33	02/02/2017	10.59	Call	Bond Future	3,463.5900	3.4636	3,538.7500	3.5388	2.170	0	0	0
2016/08/16	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	ES33	02/02/2017	10.60	Call	Bond Future	3,526.6800	3.5267	3,601.8400	3.6018	2.131	0	0	0
2016/08/16	ES33	02/02/2017	10.61	Call	Bond Future	3,589.6900	3.5897	3,664.8500	3.6649	2.094	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
2016/08/16	ES33	04/05/2017			Bond Future	10.1117	80.4209	10.1002	80.4976	(0.114)	0.0000	0.0000	0
2016/08/16	ES33	04/05/2017	10.55	Call	Bond Future	2,847.4700	2.8475	2,924.1700	2.9242	2.694	0	0	0
2016/08/16	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	ES33	04/05/2017	10.56	Call	Bond Future	2,910.6500	2.9106	2,987.3500	2.9874	2.635	0	0	0
2016/08/16	ES33	04/05/2017	10.54	Call	Bond Future	2,784.2200	2.7842	2,860.9200	2.8609	2.755	0	0	0
2016/08/16	ES42	03/11/2016			Bond Future	10.1029	85.7441	10.0970	85.7905	(0.058)	0.0000	0.0000	8,777
2016/08/16	ES42	02/02/2017			Bond Future	10.1621	87.4143	10.1563	87.4602	(0.057)	0.0000	0.0000	0
2016/08/16	ES42	04/05/2017			Bond Future	10.2142	84.9314	10.2082	84.9780	(0.059)	0.0000	0.0000	0
2016/08/16	GOVI	03/11/2016	476.11	Call	GOVI	651,130.0000	65.1130	654,100.0000	65.4100	0.456	0	0	0
2016/08/16	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	GOVI	03/11/2016			GOVI	541.2230	541.2230	541.5200	541.5200	0.055	0.0000	0.0000	418
2016/08/16	GOVI	03/11/2016	476.12	Call	GOVI	651,030.0000	65.1030	654,000.0000	65.4000	0.456	0	0	0
2016/08/16	GOVI	03/11/2016	476.13	Call	GOVI	650,930.0000	65.0930	653,900.0000	65.3900	0.456	0	0	0
2016/08/16	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	GOVI	02/02/2017	533.34	Call	GOVI	184,210.0000	18.4210	187,150.0000	18.7150	1.596	0	0	0
2016/08/16	GOVI	02/02/2017			GOVI	551.7610	551.7610	552.0550	552.0550	0.053	0.0000	0.0000	26
2016/08/16	GOVI	02/02/2017	533.32	Call	GOVI	184,410.0000	18.4410	187,350.0000	18.7350	1.594	0	0	0
2016/08/16	GOVI	02/02/2017	533.33	Call	GOVI	184,310.0000	18.4310	187,250.0000	18.7250	1.595	0	0	0
2016/08/16	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	GOVI	04/05/2017			GOVI	562.9900	562.9900	563.2890	563.2890	0.053	0.0000	0.0000	0
2016/08/16	GOVI	04/05/2017	262.19	Call	GOVI	3,008,000.0000	300.8000	3,010,990.0000	301.0990	0.099	0	0	0
2016/08/16	GOVI	04/05/2017	262.20	Call	GOVI	3,007,900.0000	300.7900	3,010,890.0000	301.0890	0.099	0	0	0
2016/08/16	GOVI	04/05/2017	262.18	Call	GOVI	3,008,100.0000	300.8100	3,011,090.0000	301.1090	0.099	0	0	0
2016/08/16	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/08/16	IGOV	03/11/2016			Index Future	252.3730	252.3730	252.3470	252.3470	(0.010)	0.0000	0.0000	1,023
2016/08/16	IGOV	02/02/2017			Index Future	257.3020	257.3020	257.2710	257.2710	(0.012)	0.0000	0.0000	55
2016/08/16	IGOV	04/05/2017			Index Future	262.5530	262.5530	262.5210	262.5210	(0.012)	0.0000	0.0000	0
2016/08/16	ILBI	03/11/2016			Index Future	682.9780	682.9780	682.9090	682.9090	(0.010)	0.0000	0.0000	0
2016/08/16	ILBI	02/02/2017			Index Future	696.2590	696.2590	696.1880	696.1880	(0.010)	0.0000	0.0000	155
2016/08/16	IS01	19/12/2016			Interest Rate Swap	100.0674	100.0674	100.0666	100.0666	(0.001)	0.0000	0.0000	0
2016/08/16	IS01	16/03/2017			Interest Rate Swap	100.0118	100.0118	100.0082	100.0082	(0.004)	0.0000	0.0000	0
2016/08/16	IS01	15/06/2017			Interest Rate Swap	99.6403	99.6403	99.6329	99.6329	(0.007)	0.0000	0.0000	0
2016/08/16	IS01	21/09/2017			Interest Rate Swap	99.7018	99.7018	99.6861	99.6861	(0.016)	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
2016/08/16	IS02	18/12/2017			Interest Rate Swap	99.9857	99.9857	99.9587	99.9587	(0.027)	0.0000	0.0000	0
2016/08/16	IS02	16/03/2018			Interest Rate Swap	99.2716	99.2716	99.2330	99.2330	(0.039)	0.0000	0.0000	0
2016/08/16	IS02	15/06/2018			Interest Rate Swap	98.9397	98.9397	98.8878	98.8878	(0.052)	0.0000	0.0000	0
2016/08/16	IS02	21/09/2018			Interest Rate Swap	99.0108	99.0108	98.9423	98.9423	(0.069)	0.0000	0.0000	0
2016/08/16	IS05	17/12/2020			Interest Rate Swap	97.8035	97.8035	97.6928	97.6928	(0.113)	0.0000	0.0000	0
2016/08/16	IS05	16/03/2021			Interest Rate Swap	97.1192	97.1192	96.9950	96.9950	(0.128)	0.0000	0.0000	0
2016/08/16	IS05	15/06/2021			Interest Rate Swap	96.3996	96.3996	96.2637	96.2637	(0.141)	0.0000	0.0000	0
2016/08/16	IS05	21/09/2021			Interest Rate Swap	96.6521	96.6521	96.5072	96.5072	(0.150)	0.0000	0.0000	0
2016/08/16	IS10	17/12/2025			Interest Rate Swap	97.0302	97.0302	96.8575	96.8575	(0.178)	0.0000	0.0000	0
2016/08/16	IS10	16/03/2026			Interest Rate Swap	94.0743	94.0743	93.8899	93.8899	(0.196)	0.0000	0.0000	0
2016/08/16	IS10	15/06/2026			Interest Rate Swap	92.8139	92.8139	92.6214	92.6214	(0.207)	0.0000	0.0000	0
2016/08/16	IS10	21/09/2026			Interest Rate Swap	94.8789	94.8789	94.6847	94.6847	(0.205)	0.0000	0.0000	0
2016/08/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/08/16	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/08/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/08/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/08/16	JBAF	17/08/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2016/08/16	JBAF	21/09/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	10
2016/08/16	JBAF	19/10/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2016/08/16	JBAF	16/11/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/08/16	JBAF	21/12/2016			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/08/16	JBAF	15/02/2017			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/08/16	JBAF	15/03/2017			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2016/08/16	JBAF	21/06/2017			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2016/08/16	JBAF	20/09/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/08/16	JBAF	20/12/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/08/16	JBAF	20/03/2018			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/08/16	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/08/16	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/08/16	R023	03/11/2016	9.73	Put	Bond Future	16.6000	0.0166	14.8700	0.0149	(10.422)	0	0	0
2016/08/16	R023	03/11/2016			Bond Future	8.1703	99.4183	8.1545	99.4945	(0.194)	0.0000	0.0000	15,295
2016/08/16	R023	03/11/2016	9.75	Put	Bond Future	15.3300	0.0153	13.7200	0.0137	(10.502)	0	0	0
2016/08/16	R023	03/11/2016	9.73	Call	Bond Future	7,154.5400	7.1545	7,228.9900	7.2290	1.041	0	0	0
2016/08/16	R023	03/11/2016	9.74	Put	Bond Future	15.9500	0.0160	14.2900	0.0143	(10.408)	0	0	0
2016/08/16	R023	03/11/2016	9.74	Call	Bond Future	7,197.5300	7.1975	7,272.0500	7.2721	1.035	0	0	0
2016/08/16	R023	03/11/2016	9.75	Call	Bond Future	7,240.5200	7.2405	7,315.0900	7.3151	1.030	0	0	0
2016/08/16	R023	02/02/2017	8.85	Call	Bond Future	3,752.5700	3.7526	3,805.0500	3.8050	1.399	0	0	0
2016/08/16	R023	02/02/2017			Bond Future	8.1887	101.3544	8.1724	101.4304	(0.200)	0.0000	0.0000	0

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2016/08/16	R023	02/02/2017	8.86	Call	Bond Future	3,786.1800	3.7862	3,838.9100	3.8389	1.393	0	0	0
2016/08/16	R023	02/02/2017	8.84	Put	Bond Future	752.2000	0.7522	728.4900	0.7285	(3.152)	0	0	0
2016/08/16	R023	02/02/2017	8.86	Put	Bond Future	729.9900	0.7300	706.7800	0.7068	(3.179)	0	0	0
2016/08/16	R023	02/02/2017	8.84	Call	Bond Future	3,719.0600	3.7191	3,771.2900	3.7713	1.404	0	0	0
2016/08/16	R023	02/02/2017	8.85	Put	Bond Future	741.0300	0.7410	717.5700	0.7176	(3.166)	0	0	0
2016/08/16	R023	04/05/2017	8.61	Call	Bond Future	3,284.1100	3.2841	3,330.2400	3.3302	1.405	0	0	0
2016/08/16	R023	04/05/2017			Bond Future	8.1834	99.4833	8.1662	99.5607	(0.210)	0.0000	0.0000	0
2016/08/16	R023	04/05/2017	8.59	Call	Bond Future	3,227.0700	3.2271	3,272.7300	3.2727	1.415	0	0	0
2016/08/16	R023	04/05/2017	8.60	Call	Bond Future	3,255.5300	3.2555	3,301.4300	3.3014	1.410	0	0	0
2016/08/16	R023	04/05/2017	8.59	Put	Bond Future	1,418.8800	1.4189	1,387.1400	1.3871	(2.237)	0	0	0
2016/08/16	R023	04/05/2017	8.61	Put	Bond Future	1,388.0400	1.3880	1,356.7700	1.3568	(2.253)	0	0	0
2016/08/16	R023	04/05/2017	8.60	Put	Bond Future	1,403.3900	1.4034	1,371.8900	1.3719	(2.245)	0	0	0
2016/08/16	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	R035	03/11/2016			Bond Future	9.0352	100.2469	9.0246	100.3404	(0.118)	0.0000	0.0000	4,315
2016/08/16	R035	03/11/2016	9.59	Call	Bond Future	4,693.7500	4.6938	4,787.2400	4.7872	1.992	0	0	0
2016/08/16	R035	03/11/2016	9.57	Call	Bond Future	4,530.5200	4.5305	4,624.0100	4.6240	2.064	0	0	0
2016/08/16	R035	03/11/2016	9.58	Call	Bond Future	4,612.1900	4.6122	4,705.6800	4.7057	2.027	0	0	0
2016/08/16	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	R035	02/02/2017			Bond Future	9.0696	102.1992	9.0588	102.2928	(0.119)	0.0000	0.0000	0
2016/08/16	R035	02/02/2017	9.51	Call	Bond Future	3,717.1200	3.7171	3,810.6900	3.8107	2.517	0	0	0
2016/08/16	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	R035	02/02/2017	9.52	Call	Bond Future	3,799.0300	3.7990	3,892.6000	3.8926	2.463	0	0	0
2016/08/16	R035	02/02/2017	9.50	Call	Bond Future	3,635.1100	3.6351	3,728.6800	3.7287	2.574	0	0	0
2016/08/16	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	R035	04/05/2017			Bond Future	9.0913	99.7741	9.0802	99.8695	(0.122)	0.0000	0.0000	0
2016/08/16	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	R035	04/05/2017	9.55	Call	Bond Future	3,836.3700	3.8364	3,931.7700	3.9318	2.487	0	0	0
2016/08/16	R035	04/05/2017	9.53	Call	Bond Future	3,673.8800	3.6739	3,769.2800	3.7693	2.597	0	0	0
2016/08/16	R035	04/05/2017	9.54	Call	Bond Future	3,755.1800	3.7552	3,850.5800	3.8506	2.540	0	0	0
2016/08/16	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	R186	03/11/2016	9.40	Put	Bond Future	247.6500	0.2477	234.5800	0.2346	(5.278)	0	0	0
2016/08/16	R186	03/11/2016			Bond Future	8.4624	117.6652	8.4517	117.7432	(0.126)	0.0000	0.0000	94,282
2016/08/16	R186	03/11/2016	8.95	Put	Bond Future	746.0300	0.7460	717.5600	0.7176	(3.816)	0	0	0
2016/08/16	R186	03/11/2016	9.20	Put	Bond Future	412.8800	0.4129	393.8800	0.3939	(4.602)	0	0	0
2016/08/16	R186	03/11/2016	8.97	Put	Bond Future	713.1300	0.7131	685.4900	0.6855	(3.876)	0	0	0
2016/08/16	R186	03/11/2016	8.96	Put	Bond Future	729.4300	0.7294	701.3700	0.7014	(3.847)	0	0	0
2016/08/16	R186	03/11/2016	9.66	Call	Bond Future	8,444.6300	8.4446	8,515.1100	8.5151	0.835	0	0	0
2016/08/16	R186	03/11/2016	9.10	Call	Bond Future	5,064.6900	5.0647	5,120.1800	5.1202	1.096	0	0	0
2016/08/16	R186	03/11/2016	8.97	Call	Bond Future	4,345.9400	4.3459	4,396.3200	4.3963	1.159	0	0	0
2016/08/16	R186	03/11/2016	9.71	Call	Bond Future	8,757.6400	8.7576	8,828.9300	8.8289	0.814	0	0	0
2016/08/16	R186	03/11/2016	8.95	Call	Bond Future	4,238.6900	4.2387	4,288.2400	4.2882	1.169	0	0	0
2016/08/16	R186	03/11/2016	9.20	Call	Bond Future	5,640.1900	5.6402	5,699.2100	5.6992	1.046	0	0	1,425
2016/08/16	R186	03/11/2016	9.40	Call	Bond Future	6,836.1000	6.8361	6,901.0500	6.9011	0.950	0	0	1,425

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
2016/08/16	R186	03/11/2016	9.66	Put	Bond Future	121.2000	0.1212	113.6600	0.1137	(6.221)	0	0	5,000
2016/08/16	R186	03/11/2016	9.71	Put	Bond Future	104.9600	0.1050	98.2300	0.0982	(6.412)	0	0	5,000
2016/08/16	R186	03/11/2016	8.96	Call	Bond Future	4,292.2000	4.2922	4,342.1600	4.3422	1.164	0	0	0
2016/08/16	R186	03/11/2016	9.10	Put	Bond Future	526.7700	0.5268	504.2400	0.5042	(4.277)	0	0	5,200
2016/08/16	R186	02/02/2017	8.81	Put	Bond Future	1,865.9800	1.8660	1,830.0500	1.8300	(1.926)	0	0	0
2016/08/16	R186	02/02/2017	9.40	Call	Bond Future	7,104.7700	7.1048	7,162.2300	7.1622	0.809	0	0	0
2016/08/16	R186	02/02/2017			Bond Future	8.4849	114.6530	8.4741	114.7306	(0.127)	0.0000	0.0000	0
2016/08/16	R186	02/02/2017	8.80	Put	Bond Future	1,891.3400	1.8913	1,855.1000	1.8551	(1.916)	0	0	0
2016/08/16	R186	02/02/2017	8.90	Put	Bond Future	1,648.6900	1.6487	1,615.4400	1.6154	(2.017)	0	0	750
2016/08/16	R186	02/02/2017	9.50	Call	Bond Future	7,650.6900	7.6507	7,710.3300	7.7103	0.780	0	0	0
2016/08/16	R186	02/02/2017	8.43	Put	Bond Future	3,063.9400	3.0639	3,016.2100	3.0162	(1.558)	0	0	0
2016/08/16	R186	02/02/2017	8.81	Call	Bond Future	4,166.1700	4.1662	4,207.8200	4.2078	1.000	0	0	0
2016/08/16	R186	02/02/2017	8.79	Call	Bond Future	4,077.4700	4.0775	4,118.5100	4.1185	1.007	0	0	0
2016/08/16	R186	02/02/2017	8.80	Call	Bond Future	4,121.7100	4.1217	4,163.0500	4.1631	1.003	0	0	0
2016/08/16	R186	02/02/2017	8.90	Call	Bond Future	4,574.5700	4.5746	4,618.9000	4.6189	0.969	0	0	0
2016/08/16	R186	02/02/2017	9.50	Put	Bond Future	672.7900	0.6728	654.8500	0.6548	(2.667)	0	0	6,500
2016/08/16	R186	02/02/2017	8.43	Call	Bond Future	2,669.1200	2.6691	2,698.9700	2.6990	1.118	0	0	750
2016/08/16	R186	02/02/2017	9.40	Put	Bond Future	788.0800	0.7881	767.9600	0.7680	(2.553)	0	0	750
2016/08/16	R186	02/02/2017	8.79	Put	Bond Future	1,916.9700	1.9170	1,880.4300	1.8804	(1.906)	0	0	0
2016/08/16	R186	04/05/2017			Bond Future	8.4950	116.9885	8.4838	117.0675	(0.132)	0.0000	0.0000	0
2016/08/16	R186	04/05/2017	8.89	Put	Bond Future	2,420.4400	2.4204	2,384.9900	2.3850	(1.465)	0	0	0
2016/08/16	R186	04/05/2017	8.91	Put	Bond Future	2,371.2900	2.3713	2,336.3000	2.3363	(1.476)	0	0	0
2016/08/16	R186	04/05/2017	8.90	Put	Bond Future	2,395.7600	2.3958	2,360.5400	2.3605	(1.470)	0	0	0
2016/08/16	R186	04/05/2017	8.91	Call	Bond Future	5,241.7900	5.2418	5,285.7900	5.2858	0.839	0	0	0
2016/08/16	R186	04/05/2017	8.89	Call	Bond Future	5,154.8500	5.1549	5,198.3900	5.1984	0.845	0	0	0
2016/08/16	R186	04/05/2017	8.90	Call	Bond Future	5,198.2400	5.1982	5,242.0100	5.2420	0.842	0	0	0
2016/08/16	R197	03/11/2016	303.56	Call	Bond Future	1,042.0300	1.0420	1,009.5100	1.0095	(3.121)	0	0	0
2016/08/16	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	R197	03/11/2016			Bond Future	304.6020	304.6020	304.5695	304.5695	(0.011)	0.0000	0.0000	1,589
2016/08/16	R197	03/11/2016	303.57	Call	Bond Future	1,032.0300	1.0320	999.5100	0.9995	(3.151)	0	0	0
2016/08/16	R197	03/11/2016	303.58	Call	Bond Future	1,022.0300	1.0220	989.5100	0.9895	(3.182)	0	0	0
2016/08/16	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	R202	03/11/2016	253.85	Put	Bond Future	1,322.9700	1.3230	1,349.0000	1.3490	1.968	0	0	0
2016/08/16	R202	03/11/2016			Bond Future	252.5270	252.5270	252.5010	252.5010	(0.010)	0.0000	0.0000	36,658
2016/08/16	R202	03/11/2016	253.87	Put	Bond Future	1,342.9700	1.3430	1,369.0000	1.3690	1.938	0	0	0
2016/08/16	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	R202	03/11/2016	253.86	Put	Bond Future	1,332.9700	1.3330	1,359.0000	1.3590	1.953	0	0	0
2016/08/16	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	R203	03/11/2016	8.86	Call	Bond Future	1,192.9800	1.1930	1,207.3600	1.2074	1.205	0	0	0
2016/08/16	R203	03/11/2016			Bond Future	7.3890	101.9126	7.3710	101.9273	(0.244)	0.0000	0.0000	30,318
2016/08/16	R203	03/11/2016	8.84	Call	Bond Future	1,177.1800	1.1772	1,191.5400	1.1915	1.220	0	0	0
2016/08/16	R203	03/11/2016	8.85	Call	Bond Future	1,185.0800	1.1851	1,199.4500	1.1994	1.213	0	0	0
2016/08/16	R203	03/11/2016	8.84	Put	Bond Future	3.0500	0.0031	2.7000	0.0027	(11.475)	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
2016/08/16	R203	03/11/2016	8.86	Put	Bond Future	2.8100	0.0028	2.4800	0.0025	(11.744)	0	0	0
2016/08/16	R203	03/11/2016	8.85	Put	Bond Future	2.9300	0.0029	2.5900	0.0026	(11.604)	0	0	0
2016/08/16	R203	02/02/2017	7.70	Call	Bond Future	404.3600	0.4044	413.0000	0.4130	2.137	0	0	0
2016/08/16	R203	02/02/2017	7.71	Put	Bond Future	113.5600	0.1136	108.9800	0.1090	(4.033)	0	0	0
2016/08/16	R203	02/02/2017			Bond Future	7.2016	103.8974	7.1788	103.9107	(0.317)	0.0000	0.0000	0
2016/08/16	R203	02/02/2017	7.71	Call	Bond Future	408.3600	0.4084	417.0500	0.4170	2.128	0	0	0
2016/08/16	R203	02/02/2017	7.72	Call	Bond Future	412.6300	0.4126	421.3600	0.4214	2.116	0	0	0
2016/08/16	R203	02/02/2017	7.70	Put	Bond Future	115.3400	0.1153	110.7100	0.1107	(4.014)	0	0	0
2016/08/16	R203	02/02/2017	7.72	Put	Bond Future	112.0400	0.1120	107.5000	0.1075	(4.052)	0	0	0
2016/08/16	R203	04/05/2017	6.91	Call	Bond Future	294.9700	0.2950	303.6800	0.3037	2.953	0	0	0
2016/08/16	R203	04/05/2017	6.92	Put	Bond Future	98.9400	0.0989	94.2800	0.0943	(4.710)	0	0	0
2016/08/16	R203	04/05/2017			Bond Future	6.3545	101.8379	6.3164	101.8513	(0.600)	0.0000	0.0000	0
2016/08/16	R203	04/05/2017	6.92	Call	Bond Future	297.6200	0.2976	306.3700	0.3064	2.940	0	0	0
2016/08/16	R203	04/05/2017	6.93	Call	Bond Future	299.9700	0.3000	308.7600	0.3088	2.930	0	0	0
2016/08/16	R203	04/05/2017	6.91	Put	Bond Future	99.8000	0.0998	95.1000	0.0951	(4.709)	0	0	0
2016/08/16	R203	04/05/2017	6.93	Put	Bond Future	97.7800	0.0978	93.1600	0.0932	(4.725)	0	0	0
2016/08/16	R204	03/11/2016			Bond Future	7.6340	103.7499	7.6174	103.7820	(0.218)	0.0000	0.0000	28,909
2016/08/16	R204	03/11/2016	9.21	Put	Bond Future	3.1800	0.0032	2.7900	0.0028	(12.264)	0	0	0
2016/08/16	R204	03/11/2016	9.23	Put	Bond Future	2.9000	0.0029	2.5400	0.0025	(12.414)	0	0	0
2016/08/16	R204	03/11/2016	9.22	Put	Bond Future	3.0300	0.0030	2.6600	0.0027	(12.211)	0	0	0
2016/08/16	R204	03/11/2016	9.22	Call	Bond Future	3,008.2900	3.0083	3,040.0300	3.0400	1.055	0	0	0
2016/08/16	R204	03/11/2016	9.21	Call	Bond Future	2,989.8500	2.9899	3,021.5700	3.0216	1.061	0	0	0
2016/08/16	R204	03/11/2016	9.23	Call	Bond Future	3,026.7400	3.0267	3,058.4900	3.0585	1.049	0	0	0
2016/08/16	R204	02/02/2017	8.28	Call	Bond Future	1,373.8600	1.3739	1,396.5900	1.3966	1.654	0	0	0
2016/08/16	R204	02/02/2017			Bond Future	7.5974	101.7295	7.5794	101.7605	(0.237)	0.0000	0.0000	0
2016/08/16	R204	02/02/2017	8.29	Call	Bond Future	1,387.1300	1.3871	1,409.9700	1.4100	1.647	0	0	0
2016/08/16	R204	02/02/2017	8.30	Call	Bond Future	1,400.6600	1.4007	1,423.5900	1.4236	1.637	0	0	0
2016/08/16	R204	02/02/2017	8.28	Put	Bond Future	207.9900	0.2080	199.7000	0.1997	(3.986)	0	0	0
2016/08/16	R204	02/02/2017	8.30	Put	Bond Future	200.9000	0.2009	192.8100	0.1928	(4.027)	0	0	0
2016/08/16	R204	02/02/2017	8.29	Put	Bond Future	204.3100	0.2043	196.1300	0.1961	(4.004)	0	0	0
2016/08/16	R204	04/05/2017	7.90	Put	Bond Future	422.2000	0.4222	409.8000	0.4098	(2.937)	0	0	0
2016/08/16	R204	04/05/2017			Bond Future	7.4926	103.8015	7.4717	103.8331	(0.279)	0.0000	0.0000	0
2016/08/16	R204	04/05/2017	7.92	Put	Bond Future	412.0700	0.4121	399.8700	0.3999	(2.961)	0	0	0
2016/08/16	R204	04/05/2017	7.90	Call	Bond Future	1,033.6200	1.0336	1,052.7700	1.0528	1.853	0	0	0
2016/08/16	R204	04/05/2017	7.91	Put	Bond Future	417.1100	0.4171	404.8100	0.4048	(2.949)	0	0	0
2016/08/16	R204	04/05/2017	7.91	Call	Bond Future	1,043.4800	1.0435	1,062.7300	1.0627	1.845	0	0	0
2016/08/16	R204	04/05/2017	7.92	Call	Bond Future	1,053.3800	1.0534	1,072.7300	1.0727	1.837	0	0	0
2016/08/16	R207	03/11/2016			Bond Future	7.7874	100.7789	7.7765	100.8086	(0.139)	0.0000	0.0000	56,940
2016/08/16	R207	03/11/2016	7.94	Call	Bond Future	915.1300	0.9151	928.9200	0.9289	1.507	0	0	0
2016/08/16	R207	03/11/2016	7.93	Put	Bond Future	507.5600	0.5076	491.3900	0.4914	(3.186)	0	0	0
2016/08/16	R207	03/11/2016	7.95	Put	Bond Future	485.8300	0.4858	470.0600	0.4701	(3.246)	0	0	0
2016/08/16	R207	03/11/2016	7.94	Put	Bond Future	496.5200	0.4965	480.5500	0.4805	(3.216)	0	0	0
2016/08/16	R207	03/11/2016	7.95	Call	Bond Future	931.7900	0.9318	945.7800	0.9458	1.501	0	0	0
2016/08/16	R207	03/11/2016	7.93	Call	Bond Future	898.8100	0.8988	912.4000	0.9124	1.512	0	0	0
2016/08/16	R207	02/02/2017	9.24	Call	Bond Future	3,732.1600	3.7322	3,758.1500	3.7581	0.696	0	0	0
2016/08/16	R207	02/02/2017			Bond Future	7.7747	99.0987	7.7635	99.1273	(0.144)	0.0000	0.0000	0

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2016/08/16	R207	02/02/2017	8.91	Call	Bond Future	2,993.5300	2.9935	3,017.5100	3.0175	0.801	0	0	62
2016/08/16	R207	02/02/2017	9.22	Call	Bond Future	3,686.5600	3.6866	3,712.4500	3.7125	0.702	0	0	0
2016/08/16	R207	02/02/2017	9.23	Call	Bond Future	3,709.3500	3.7094	3,735.2900	3.7353	0.699	0	0	0
2016/08/16	R207	02/02/2017	8.91	Put	Bond Future	139.1600	0.1392	134.5100	0.1345	(3.341)	0	0	0
2016/08/16	R207	02/02/2017	9.22	Put	Bond Future	70.6000	0.0706	67.8600	0.0679	(3.881)	0	0	0
2016/08/16	R207	02/02/2017	9.24	Put	Bond Future	67.3300	0.0673	64.6900	0.0647	(3.921)	0	0	0
2016/08/16	R207	02/02/2017	9.23	Put	Bond Future	68.9500	0.0689	66.2600	0.0663	(3.901)	0	0	0
2016/08/16	R207	04/05/2017	8.21	Put	Bond Future	623.9100	0.6239	612.2600	0.6123	(1.867)	0	0	0
2016/08/16	R207	04/05/2017			Bond Future	7.7324	101.1172	7.7201	101.1463	(0.159)	0.0000	0.0000	0
2016/08/16	R207	04/05/2017	8.22	Call	Bond Future	1,762.8800	1.7629	1,780.4400	1.7804	0.996	0	0	0
2016/08/16	R207	04/05/2017	8.20	Call	Bond Future	1,731.1000	1.7311	1,748.4700	1.7485	1.003	0	0	0
2016/08/16	R207	04/05/2017	8.21	Call	Bond Future	1,746.9600	1.7470	1,764.4200	1.7644	0.999	0	0	0
2016/08/16	R207	04/05/2017	8.20	Put	Bond Future	631.4100	0.6314	619.6700	0.6197	(1.859)	0	0	0
2016/08/16	R207	04/05/2017	8.22	Put	Bond Future	616.4900	0.6165	604.9400	0.6049	(1.874)	0	0	0
2016/08/16	R208	03/11/2016	9.59	Put	Bond Future	5.8000	0.0058	5.2400	0.0052	(9.655)	0	0	0
2016/08/16	R208	03/11/2016			Bond Future	7.9483	96.3410	7.9376	96.3792	(0.135)	0.0000	0.0000	34,777
2016/08/16	R208	03/11/2016	9.58	Put	Bond Future	6.0600	0.0061	5.4800	0.0055	(9.571)	0	0	0
2016/08/16	R208	03/11/2016	9.57	Call	Bond Future	5,561.2800	5.5613	5,598.8900	5.5989	0.676	0	0	0
2016/08/16	R208	03/11/2016	9.58	Call	Bond Future	5,594.0200	5.5940	5,631.6600	5.6317	0.673	0	0	0
2016/08/16	R208	03/11/2016	9.59	Call	Bond Future	5,626.7600	5.6268	5,664.4200	5.6644	0.669	0	0	0
2016/08/16	R208	03/11/2016	9.57	Put	Bond Future	6.3400	0.0063	5.7300	0.0057	(9.621)	0	0	0
2016/08/16	R208	02/02/2017			Bond Future	7.9540	98.2174	7.9430	98.2547	(0.139)	0.0000	0.0000	0
2016/08/16	R208	02/02/2017	8.64	Call	Bond Future	2,751.5800	2.7516	2,777.1900	2.7772	0.931	0	0	0
2016/08/16	R208	02/02/2017	8.63	Put	Bond Future	471.3200	0.4713	459.5000	0.4595	(2.508)	0	0	0
2016/08/16	R208	02/02/2017	8.65	Put	Bond Future	456.1500	0.4562	444.6000	0.4446	(2.532)	0	0	0
2016/08/16	R208	02/02/2017	8.64	Put	Bond Future	463.7900	0.4638	452.1000	0.4521	(2.521)	0	0	0
2016/08/16	R208	02/02/2017	8.65	Call	Bond Future	2,776.8000	2.7768	2,802.5500	2.8025	0.927	0	0	0
2016/08/16	R208	02/02/2017	8.63	Call	Bond Future	2,726.2400	2.7262	2,751.7200	2.7517	0.935	0	0	0
2016/08/16	R208	04/05/2017	8.39	Call	Bond Future	2,337.5800	2.3376	2,360.0100	2.3600	0.960	0	0	0
2016/08/16	R208	04/05/2017			Bond Future	7.9324	96.8132	7.9206	96.8511	(0.149)	0.0000	0.0000	0
2016/08/16	R208	04/05/2017	8.37	Call	Bond Future	2,295.5700	2.2956	2,317.7600	2.3178	0.967	0	0	0
2016/08/16	R208	04/05/2017	8.38	Call	Bond Future	2,316.3800	2.3164	2,338.6900	2.3387	0.963	0	0	0
2016/08/16	R208	04/05/2017	8.37	Put	Bond Future	900.3700	0.9004	884.5900	0.8846	(1.753)	0	0	0
2016/08/16	R208	04/05/2017	8.39	Put	Bond Future	879.2000	0.8792	863.6600	0.8637	(1.768)	0	0	0
2016/08/16	R208	04/05/2017	8.38	Put	Bond Future	889.5800	0.8896	873.9200	0.8739	(1.760)	0	0	0
2016/08/16	R209	03/11/2016	10.26	Call	Bond Future	8,611.8700	8.6119	8,682.4600	8.6825	0.820	0	0	0
2016/08/16	R209	03/11/2016			Bond Future	8.9954	75.6780	8.9848	75.7560	(0.118)	0.0000	0.0000	35,743
2016/08/16	R209	03/11/2016	10.24	Call	Bond Future	8,496.2600	8.4963	8,566.5200	8.5665	0.827	0	0	0
2016/08/16	R209	03/11/2016	8.87	Put	Bond Future	2,597.7600	2.5978	2,541.6000	2.5416	(2.162)	0	0	0
2016/08/16	R209	03/11/2016	9.05	Call	Bond Future	2,299.4400	2.2994	2,329.0300	2.3290	1.287	0	0	0
2016/08/16	R209	03/11/2016	9.45	Call	Bond Future	4,093.5000	4.0935	4,140.8700	4.1409	1.157	0	0	0
2016/08/16	R209	03/11/2016	10.25	Call	Bond Future	8,554.2400	8.5542	8,624.6600	8.6247	0.823	0	0	0
2016/08/16	R209	03/11/2016	10.24	Put	Bond Future	128.0900	0.1281	120.3700	0.1204	(6.027)	0	0	0
2016/08/16	R209	03/11/2016	9.45	Put	Bond Future	860.6200	0.8606	830.0100	0.8300	(3.557)	0	0	250
2016/08/16	R209	03/11/2016	10.25	Put	Bond Future	124.7200	0.1247	117.1600	0.1172	(6.062)	0	0	5,000
2016/08/16	R209	03/11/2016	10.26	Put	Bond Future	121.1000	0.1211	113.7100	0.1137	(6.102)	0	0	0

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2016/08/16	R209	03/11/2016	8.87	Call	Bond Future	1,667.2100	1.6672	1,689.0300	1.6890	1.309	0	0	250
2016/08/16	R209	03/11/2016	9.05	Put	Bond Future	1,899.8100	1.8998	1,851.4200	1.8514	(2.547)	0	0	250
2016/08/16	R209	02/02/2017	9.55	Put	Bond Future	1,632.5100	1.6325	1,600.9200	1.6009	(1.935)	0	0	0
2016/08/16	R209	02/02/2017			Bond Future	9.0240	77.1520	9.0133	77.2302	(0.119)	0.0000	0.0000	0
2016/08/16	R209	02/02/2017	9.54	Put	Bond Future	1,653.8600	1.6539	1,622.0100	1.6220	(1.926)	0	0	0
2016/08/16	R209	02/02/2017	9.55	Call	Bond Future	5,328.8900	5.3289	5,375.4600	5.3755	0.874	0	0	0
2016/08/16	R209	02/02/2017	9.53	Call	Bond Future	5,236.5400	5.2365	5,282.5800	5.2826	0.879	0	0	0
2016/08/16	R209	02/02/2017	9.54	Call	Bond Future	5,282.5500	5.2825	5,328.8600	5.3289	0.877	0	0	0
2016/08/16	R209	02/02/2017	9.53	Put	Bond Future	1,675.6300	1.6756	1,643.5100	1.6435	(1.917)	0	0	0
2016/08/16	R209	04/05/2017	9.48	Put	Bond Future	2,495.9300	2.4959	2,461.1900	2.4612	(1.392)	0	0	0
2016/08/16	R209	04/05/2017			Bond Future	9.0438	75.5711	9.0328	75.6507	(0.121)	0.0000	0.0000	0
2016/08/16	R209	04/05/2017	9.47	Put	Bond Future	2,521.1500	2.5212	2,486.1800	2.4862	(1.387)	0	0	0
2016/08/16	R209	04/05/2017	9.46	Call	Bond Future	5,477.9000	5.4779	5,522.3700	5.5224	0.812	0	0	0
2016/08/16	R209	04/05/2017	9.47	Call	Bond Future	5,520.7600	5.5208	5,565.4500	5.5654	0.809	0	0	0
2016/08/16	R209	04/05/2017	9.48	Call	Bond Future	5,563.7400	5.5637	5,608.6600	5.6087	0.807	0	0	0
2016/08/16	R209	04/05/2017	9.46	Put	Bond Future	2,546.5900	2.5466	2,511.4000	2.5114	(1.382)	0	0	0
2016/08/16	R210	03/11/2016			Bond Future	188.8035	188.8035	188.7833	188.7833	(0.011)	0.0000	0.0000	2,172
2016/08/16	R210	03/11/2016	188.90	Put	Bond Future	96.5100	0.0965	116.6500	0.1166	20.868	0	0	0
2016/08/16	R210	03/11/2016	188.92	Put	Bond Future	116.5100	0.1165	136.6500	0.1366	17.286	0	0	0
2016/08/16	R210	03/11/2016	188.91	Put	Bond Future	106.5100	0.1065	126.6500	0.1266	18.909	0	0	0
2016/08/16	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	R211	03/11/2016	141.75	Call	Bond Future	424.1700	0.4242	409.0300	0.4090	(3.569)	0	0	0
2016/08/16	R211	03/11/2016			Bond Future	142.1742	142.1742	142.1590	142.1590	(0.011)	0.0000	0.0000	56
2016/08/16	R211	03/11/2016	141.76	Call	Bond Future	414.1700	0.4142	399.0300	0.3990	(3.656)	0	0	0
2016/08/16	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	R211	03/11/2016	141.74	Call	Bond Future	434.1700	0.4342	419.0300	0.4190	(3.487)	0	0	0
2016/08/16	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	R212	03/11/2016			Bond Future	148.8817	148.8817	148.8658	148.8658	(0.011)	0.0000	0.0000	3,962
2016/08/16	R212	03/11/2016	148.11	Call	Bond Future	771.7300	0.7717	755.7500	0.7558	(2.071)	0	0	0
2016/08/16	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/16	R212	03/11/2016	148.12	Call	Bond Future	761.7300	0.7617	745.7500	0.7458	(2.098)	0	0	0
2016/08/16	R212	03/11/2016	148.10	Call	Bond Future	781.7300	0.7817	765.7500	0.7658	(2.044)	0	0	0
2016/08/16	R213	03/11/2016			Bond Future	8.8627	86.3758	8.8572	86.4150	(0.062)	0.0000	0.0000	43,664
2016/08/16	R213	03/11/2016	10.18	Put	Bond Future	92.7200	0.0927	88.1700	0.0882	(4.907)	0	0	0
2016/08/16	R213	03/11/2016	10.20	Put	Bond Future	87.0800	0.0871	82.7500	0.0828	(4.972)	0	0	0
2016/08/16	R213	03/11/2016	10.18	Call	Bond Future	8,848.1000	8.8481	8,882.7800	8.8828	0.392	0	0	0
2016/08/16	R213	03/11/2016	10.19	Put	Bond Future	89.8600	0.0899	85.4200	0.0854	(4.941)	0	0	0
2016/08/16	R213	03/11/2016	10.19	Call	Bond Future	8,906.7300	8.9067	8,941.5200	8.9415	0.391	0	0	0
2016/08/16	R213	03/11/2016	10.20	Call	Bond Future	8,965.3600	8.9654	9,000.2600	9.0003	0.389	0	0	0

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2016/08/16	R213	02/02/2017	9.40	Call	Bond Future	5,105.8400		5.1058	5,124.4700	5.1245	0.365	0	0	0
2016/08/16	R213	02/02/2017	9.42	Call	Bond Future	5,197.5400		5.1975	5,216.4600	5.2165	0.364	0	0	0
2016/08/16	R213	02/02/2017			Bond Future	8.8939		88.0578	8.8885	88.0964	(0.061)	0.0000	0.0000	0
2016/08/16	R213	02/02/2017	9.41	Call	Bond Future	5,151.5100		5.1515	5,170.2900	5.1703	0.365	0	0	0
2016/08/16	R213	02/02/2017	9.40	Put	Bond Future	1,620.4900		1.6205	1,600.6100	1.6006	(1.227)	0	0	0
2016/08/16	R213	02/02/2017	9.42	Put	Bond Future	1,578.5900		1.5786	1,559.0000	1.5590	(1.241)	0	0	0
2016/08/16	R213	02/02/2017	9.41	Put	Bond Future	1,599.3200		1.5993	1,579.5900	1.5796	(1.234)	0	0	0
2016/08/16	R213	04/05/2017			Bond Future	8.9117		86.2967	8.9061	86.3360	(0.063)	0.0000	0.0000	0
2016/08/16	R213	04/05/2017	9.35	Put	Bond Future	2,360.8100		2.3608	2,340.4000	2.3404	(0.865)	0	0	0
2016/08/16	R213	04/05/2017	9.37	Put	Bond Future	2,312.8100		2.3128	2,292.6400	2.2926	(0.872)	0	0	0
2016/08/16	R213	04/05/2017	9.35	Call	Bond Future	5,363.0700		5.3631	5,381.9300	5.3819	0.352	0	0	0
2016/08/16	R213	04/05/2017	9.36	Put	Bond Future	2,336.8400		2.3368	2,316.5500	2.3166	(0.868)	0	0	0
2016/08/16	R213	04/05/2017	9.36	Call	Bond Future	5,405.8700		5.4059	5,424.8500	5.4249	0.351	0	0	0
2016/08/16	R213	04/05/2017	9.37	Call	Bond Future	5,448.5400		5.4485	5,467.6400	5.4676	0.351	0	0	0
2016/08/16	R214	03/11/2016	10.35	Put	Bond Future	136.1300		0.1361	129.9900	0.1300	(4.510)	0	0	0
2016/08/16	R214	03/11/2016			Bond Future	9.0763		76.1180	9.0708	76.1602	(0.060)	0.0000	0.0000	29,419
2016/08/16	R214	03/11/2016	10.34	Put	Bond Future	140.0400		0.1400	133.7700	0.1338	(4.477)	0	0	0
2016/08/16	R214	03/11/2016	10.35	Call	Bond Future	9,032.4800		9.0325	9,068.5600	9.0686	0.399	0	0	0
2016/08/16	R214	03/11/2016	10.33	Call	Bond Future	8,914.4500		8.9145	8,950.2700	8.9503	0.402	0	0	0
2016/08/16	R214	03/11/2016	10.34	Call	Bond Future	8,973.4700		8.9735	9,009.4200	9.0094	0.401	0	0	0
2016/08/16	R214	03/11/2016	10.33	Put	Bond Future	144.0500		0.1440	137.6500	0.1377	(4.443)	0	0	0
2016/08/16	R214	02/02/2017			Bond Future	9.1068		77.6004	9.1013	77.6422	(0.060)	0.0000	0.0000	0
2016/08/16	R214	02/02/2017	9.67	Call	Bond Future	5,829.9100		5.8299	5,850.8100	5.8508	0.358	0	0	0
2016/08/16	R214	02/02/2017	9.66	Put	Bond Future	1,714.7800		1.7148	1,693.7400	1.6937	(1.227)	0	0	0
2016/08/16	R214	02/02/2017	9.68	Put	Bond Future	1,671.5200		1.6715	1,650.7800	1.6508	(1.241)	0	0	0
2016/08/16	R214	02/02/2017	9.67	Put	Bond Future	1,693.0300		1.6930	1,672.1400	1.6721	(1.234)	0	0	0
2016/08/16	R214	02/02/2017	9.68	Call	Bond Future	5,878.4600		5.8785	5,899.5100	5.8995	0.358	0	0	0
2016/08/16	R214	02/02/2017	9.66	Call	Bond Future	5,781.5000		5.7815	5,802.2500	5.8023	0.359	0	0	0
2016/08/16	R214	04/05/2017	9.58	Put	Bond Future	2,651.4400		2.6514	2,629.2800	2.6293	(0.836)	0	0	0
2016/08/16	R214	04/05/2017			Bond Future	9.1262		75.8802	9.1207	75.9228	(0.061)	0.0000	0.0000	0
2016/08/16	R214	04/05/2017	9.57	Put	Bond Future	2,677.5600		2.6776	2,655.2800	2.6553	(0.832)	0	0	0
2016/08/16	R214	04/05/2017	9.58	Call	Bond Future	5,999.5700		5.9996	6,020.0000	6.0200	0.341	0	0	0
2016/08/16	R214	04/05/2017	9.56	Call	Bond Future	5,909.8800		5.9099	5,930.0600	5.9301	0.341	0	0	0
2016/08/16	R214	04/05/2017	9.57	Call	Bond Future	5,954.5500		5.9546	5,974.8600	5.9749	0.341	0	0	0
2016/08/16	R214	04/05/2017	9.56	Put	Bond Future	2,704.1500		2.7042	2,681.7400	2.6817	(0.829)	0	0	0
2016/08/16	R248	03/11/2016	10.38	Call	Bond Future	11,156.9000		11.1569	11,201.0200	11.2010	0.395	0	0	0
2016/08/16	R248	03/11/2016			Bond Future	9.1530		97.5094	9.1475	97.5637	(0.060)	0.0000	0.0000	61,316
2016/08/16	R248	03/11/2016	10.39	Call	Bond Future	11,230.3500		11.2304	11,274.6500	11.2746	0.394	0	0	0
2016/08/16	R248	03/11/2016	10.37	Put	Bond Future	253.0300		0.2530	242.7100	0.2427	(4.079)	0	0	0
2016/08/16	R248	03/11/2016	10.39	Put	Bond Future	240.3600		0.2404	230.4200	0.2304	(4.135)	0	0	0
2016/08/16	R248	03/11/2016	10.37	Call	Bond Future	11,083.4500		11.0835	11,127.3700	11.1274	0.396	0	0	0
2016/08/16	R248	03/11/2016	10.38	Put	Bond Future	246.6200		0.2466	236.5000	0.2365	(4.103)	0	0	0
2016/08/16	R248	02/02/2017	9.76	Put	Bond Future	2,272.2800		2.2723	2,244.9500	2.2450	(1.203)	0	0	0
2016/08/16	R248	02/02/2017	9.78	Put	Bond Future	2,217.7000		2.2177	2,190.7500	2.1907	(1.215)	0	0	0
2016/08/16	R248	02/02/2017			Bond Future	9.1854		99.4084	9.1800	99.4620	(0.059)	0.0000	0.0000	0
2016/08/16	R248	02/02/2017	9.77	Put	Bond Future	2,244.9600		2.2450	2,217.8200	2.2178	(1.209)	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
2016/08/16	R248	02/02/2017	9.76	Call	Bond Future	7,635.9500	7.6360	7,662.1700	7.6622	0.343	0	0	0
2016/08/16	R248	02/02/2017	9.77	Call	Bond Future	7,697.2500	7.6973	7,723.6600	7.7237	0.343	0	0	0
2016/08/16	R248	02/02/2017	9.78	Call	Bond Future	7,758.4500	7.7585	7,785.0500	7.7850	0.343	0	0	0
2016/08/16	R248	04/05/2017	9.66	Call	Bond Future	7,819.1000	7.8191	7,844.7300	7.8447	0.328	0	0	0
2016/08/16	R248	04/05/2017			Bond Future	9.2068	96.9900	9.2012	97.0445	(0.061)	0.0000	0.0000	0
2016/08/16	R248	04/05/2017	9.67	Call	Bond Future	7,875.5700	7.8756	7,901.3600	7.9014	0.327	0	0	0
2016/08/16	R248	04/05/2017	9.65	Put	Bond Future	3,597.8100	3.5978	3,568.7300	3.5687	(0.808)	0	0	0
2016/08/16	R248	04/05/2017	9.67	Put	Bond Future	3,530.2700	3.5303	3,501.5000	3.5015	(0.815)	0	0	0
2016/08/16	R248	04/05/2017	9.65	Call	Bond Future	7,762.7500	7.7627	7,788.2300	7.7882	0.328	0	0	0
2016/08/16	R248	04/05/2017	9.66	Put	Bond Future	3,563.9000	3.5639	3,534.9700	3.5350	(0.812)	0	0	0

Total

705075