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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/08/2016 TO 22/08/2016

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
2016/08/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/22	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	2025	03/11/2016			Bond Future	130.1835	130.1835	130.2697	130.2697	0.066	0.0000	0.0000	3,094
2016/08/22	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	2025	03/11/2016	129.21	Call	Bond Future	973.5500	0.9736	1,059.7000	1.0597	8.849	0	0	0
2016/08/22	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	2025	03/11/2016	129.22	Call	Bond Future	963.5500	0.9636	1,049.7000	1.0497	8.941	0	0	0
2016/08/22	2025	03/11/2016	129.23	Call	Bond Future	953.5500	0.9536	1,039.7000	1.0397	9.035	0	0	0
2016/08/22	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	2030	03/11/2016			Bond Future	8.8493	95.6079	8.9157	95.1211	0.750	0.0000	0.0000	30,334
2016/08/22	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	2030	03/11/2016	9.33	Call	Bond Future	3,444.9800	3.4450	2,958.2700	2.9583	(14.128)	0	0	0
2016/08/22	2030	03/11/2016	9.34	Call	Bond Future	3,514.7500	3.5148	3,028.0400	3.0280	(13.848)	0	0	0
2016/08/22	2030	03/11/2016	9.35	Call	Bond Future	3,584.4500	3.5844	3,097.7400	3.0977	(13.578)	0	0	0
2016/08/22	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	2030	02/02/2017			Bond Future	8.8787	93.4593	8.9475	92.9616	0.775	0.0000	0.0000	0
2016/08/22	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	2030	02/02/2017	9.29	Call	Bond Future	2,921.6700	2.9217	2,423.9600	2.4240	(17.035)	0	0	0
2016/08/22	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	2030	02/02/2017	9.30	Call	Bond Future	2,991.1100	2.9911	2,493.4000	2.4934	(16.640)	0	0	0
2016/08/22	2030	02/02/2017	9.31	Call	Bond Future	3,060.4800	3.0605	2,562.7700	2.5628	(16.262)	0	0	0
2016/08/22	2030	04/05/2017	9.33	Call	Bond Future	3,007.2000	3.0072	2,497.1000	2.4971	(16.963)	0	0	0
2016/08/22	2030	04/05/2017			Bond Future	8.9013	95.3605	8.9726	94.8504	0.802	0.0000	0.0000	0
2016/08/22	2030	04/05/2017	9.34	Call	Bond Future	3,075.7300	3.0757	2,565.6300	2.5656	(16.585)	0	0	0
2016/08/22	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	2030	04/05/2017	9.32	Call	Bond Future	2,938.6000	2.9386	2,428.5000	2.4285	(17.359)	0	0	0
2016/08/22	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	2032	03/11/2016			Bond Future	8.9775	94.8621	9.0387	94.3807	0.681	0.0000	0.0000	13,093
2016/08/22	2032	03/11/2016	10.28	Put	Bond Future	93.0900	0.0931	102.7600	0.1028	10.388	0	0	0
2016/08/22	2032	03/11/2016	10.30	Put	Bond Future	87.2500	0.0872	96.2800	0.0963	10.350	0	0	0
2016/08/22	2032	03/11/2016	10.29	Put	Bond Future	90.1300	0.0901	99.4700	0.0995	10.363	0	0	0
2016/08/22	2032	03/11/2016	10.30	Call	Bond Future	9,744.3700	9.7444	9,272.0000	9.2720	(4.848)	0	0	0
2016/08/22	2032	03/11/2016	10.28	Call	Bond Future	9,615.2200	9.6152	9,143.4900	9.1435	(4.906)	0	0	0
2016/08/22	2032	03/11/2016	10.29	Call	Bond Future	9,679.7900	9.6798	9,207.7300	9.2077	(4.877)	0	0	0
2016/08/22	2032	02/02/2017	9.53	Call	Bond Future	5,593.8800	5.5939	5,227.6700	5.2277	(6.547)	0	0	0
2016/08/22	2032	02/02/2017			Bond Future	9.0111	96.7053	9.0743	96.2130	0.702	0.0000	0.0000	0
2016/08/22	2032	02/02/2017	9.51	Call	Bond Future	5,492.3100	5.4923	5,129.0400	5.1290	(6.614)	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
2016/08/22	2032	02/02/2017	9.52	Call	Bond Future	5,543.0100	5.5430	5,178.2700	5.1783	(6.580)	0	0	0
2016/08/22	2032	02/02/2017	9.51	Put	Bond Future	1,709.4100	1.7094	1,838.4000	1.8384	7.546	0	0	0
2016/08/22	2032	02/02/2017	9.53	Put	Bond Future	1,663.9700	1.6640	1,790.0200	1.7900	7.575	0	0	0
2016/08/22	2032	02/02/2017	9.52	Put	Bond Future	1,686.5600	1.6866	1,814.0800	1.8141	7.561	0	0	0
2016/08/22	2032	04/05/2017	9.45	Call	Bond Future	5,813.5800	5.8136	5,471.6500	5.4716	(5.882)	0	0	0
2016/08/22	2032	04/05/2017			Bond Future	9.0343	94.5110	9.0998	94.0065	0.725	0.0000	0.0000	0
2016/08/22	2032	04/05/2017	9.46	Call	Bond Future	5,859.9200	5.8599	5,516.6500	5.5166	(5.858)	0	0	0
2016/08/22	2032	04/05/2017	9.44	Put	Bond Future	2,704.5600	2.7046	2,868.5000	2.8685	6.062	0	0	0
2016/08/22	2032	04/05/2017	9.46	Put	Bond Future	2,650.1500	2.6501	2,811.4200	2.8114	6.085	0	0	0
2016/08/22	2032	04/05/2017	9.44	Call	Bond Future	5,767.1100	5.7671	5,426.5100	5.4265	(5.906)	0	0	0
2016/08/22	2032	04/05/2017	9.45	Put	Bond Future	2,677.3800	2.6774	2,839.9900	2.8400	6.073	0	0	0
2016/08/22	2033	03/11/2016			Bond Future	108.5873	108.5873	108.5755	108.5755	(0.011)	0.0000	0.0000	4,275
2016/08/22	2033	03/11/2016	109.16	Put	Bond Future	572.6600	0.5727	584.4700	0.5845	2.062	0	0	0
2016/08/22	2033	03/11/2016	109.17	Put	Bond Future	582.6600	0.5827	594.4700	0.5945	2.027	0	0	0
2016/08/22	2033	03/11/2016	109.18	Put	Bond Future	592.6600	0.5927	604.4700	0.6045	1.993	0	0	0
2016/08/22	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	2037	03/11/2016	10.35	Call	Bond Future	9,981.3500	9.9813	9,464.9400	9.4649	(5.174)	0	0	0
2016/08/22	2037	03/11/2016	10.36	Put	Bond Future	150.9000	0.1509	165.7700	0.1658	9.854	0	0	0
2016/08/22	2037	03/11/2016			Bond Future	9.1259	96.5560	9.1869	96.0242	0.669	0.0000	0.0000	40,431
2016/08/22	2037	03/11/2016	10.36	Call	Bond Future	10,050.3300	10.0503	9,533.4500	9.5335	(5.143)	0	0	0
2016/08/22	2037	03/11/2016	10.37	Call	Bond Future	10,119.3100	10.1193	9,601.9900	9.6020	(5.112)	0	0	0
2016/08/22	2037	03/11/2016	10.35	Put	Bond Future	155.4100	0.1554	170.7500	0.1707	9.871	0	0	0
2016/08/22	2037	03/11/2016	10.37	Put	Bond Future	146.5000	0.1465	160.9300	0.1609	9.850	0	0	0
2016/08/22	2037	02/02/2017	9.68	Put	Bond Future	1,911.6900	1.9117	2,050.3800	2.0504	7.255	0	0	0
2016/08/22	2037	02/02/2017			Bond Future	9.1581	94.1755	9.2211	93.6319	0.688	0.0000	0.0000	0
2016/08/22	2037	02/02/2017	9.67	Put	Bond Future	1,937.1700	1.9372	2,077.4300	2.0774	7.240	0	0	0
2016/08/22	2037	02/02/2017	9.68	Call	Bond Future	6,272.8100	6.2728	5,867.8500	5.8678	(6.456)	0	0	0
2016/08/22	2037	02/02/2017	9.66	Call	Bond Future	6,162.6000	6.1626	5,760.7900	5.7608	(6.520)	0	0	0
2016/08/22	2037	02/02/2017	9.67	Call	Bond Future	6,217.7300	6.2177	5,814.3400	5.8143	(6.488)	0	0	0
2016/08/22	2037	02/02/2017	9.66	Put	Bond Future	1,962.7200	1.9627	2,104.5600	2.1046	7.227	0	0	0
2016/08/22	2037	04/05/2017			Bond Future	9.1846	96.0914	9.2496	95.5343	0.708	0.0000	0.0000	0
2016/08/22	2037	04/05/2017	9.58	Put	Bond Future	3,140.8600	3.1409	3,322.6700	3.3227	5.789	0	0	0
2016/08/22	2037	04/05/2017	9.60	Put	Bond Future	3,079.6600	3.0797	3,258.5900	3.2586	5.810	0	0	0
2016/08/22	2037	04/05/2017	9.59	Put	Bond Future	3,110.2800	3.1103	3,290.6500	3.2906	5.799	0	0	0
2016/08/22	2037	04/05/2017	9.60	Call	Bond Future	6,551.2600	6.5513	6,173.1300	6.1731	(5.772)	0	0	0
2016/08/22	2037	04/05/2017	9.58	Call	Bond Future	6,449.9400	6.4499	6,074.6900	6.0747	(5.818)	0	0	0
2016/08/22	2037	04/05/2017	9.59	Call	Bond Future	6,500.6800	6.5007	6,123.9900	6.1240	(5.795)	0	0	0
2016/08/22	2038	03/11/2016	136.32	Call	Bond Future	409.4500	0.4095	0.0000	0.0000	(100.000)	0	0	0
2016/08/22	2038	03/11/2016			Bond Future	136.7294	136.7294	136.2474	136.2474	(0.353)	0.0000	0.0000	20,808
2016/08/22	2038	03/11/2016	136.33	Call	Bond Future	399.4500	0.3995	0.0000	0.0000	(100.000)	0	0	0
2016/08/22	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	62.6400	0.0626	100.000	0	0	0
2016/08/22	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	82.6400	0.0826	100.000	0	0	0
2016/08/22	2038	03/11/2016	136.31	Call	Bond Future	419.4500	0.4195	0.0000	0.0000	(100.000)	0	0	0

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2016/08/22	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	72.6400	0.0726	100.000	0	0	0
2016/08/22	2040	03/11/2016			Bond Future	9.1504	100.9828	9.2114	100.4086	0.667	0.0000	0.0000	3,584
2016/08/22	2040	03/11/2016	9.69	Put	Bond Future	957.2800	0.9573	1,050.5900	1.0506	9.747	0	0	0
2016/08/22	2040	03/11/2016	9.71	Put	Bond Future	917.2500	0.9172	1,006.8200	1.0068	9.765	0	0	0
2016/08/22	2040	03/11/2016	9.70	Put	Bond Future	937.0800	0.9371	1,028.5100	1.0285	9.757	0	0	0
2016/08/22	2040	03/11/2016	9.71	Call	Bond Future	5,984.7000	5.9847	5,500.0400	5.5000	(8.098)	0	0	0
2016/08/22	2040	03/11/2016	9.69	Call	Bond Future	5,851.0200	5.8510	5,370.1000	5.3701	(8.219)	0	0	0
2016/08/22	2040	03/11/2016	9.70	Call	Bond Future	5,917.7400	5.9177	5,434.9400	5.4349	(8.159)	0	0	0
2016/08/22	2040	02/02/2017	9.58	Call	Bond Future	6,117.6600	6.1177	5,702.4800	5.7025	(6.787)	0	0	0
2016/08/22	2040	02/02/2017			Bond Future	9.1822	98.4380	9.2451	97.8510	0.685	0.0000	0.0000	0
2016/08/22	2040	02/02/2017	9.59	Call	Bond Future	6,174.5600	6.1746	5,757.5800	5.7576	(6.753)	0	0	0
2016/08/22	2040	02/02/2017	9.60	Call	Bond Future	6,231.6600	6.2317	5,812.9000	5.8129	(6.720)	0	0	0
2016/08/22	2040	02/02/2017	9.58	Put	Bond Future	2,500.4900	2.5005	2,672.2700	2.6723	6.870	0	0	0
2016/08/22	2040	02/02/2017	9.60	Put	Bond Future	2,438.3600	2.4384	2,606.5600	2.6066	6.898	0	0	0
2016/08/22	2040	02/02/2017	9.59	Put	Bond Future	2,469.2600	2.4693	2,639.2400	2.6392	6.884	0	0	0
2016/08/22	2040	04/05/2017			Bond Future	9.2084	100.4405	9.2733	99.8393	0.705	0.0000	0.0000	0
2016/08/22	2040	04/05/2017	9.62	Put	Bond Future	3,429.8700	3.4299	3,623.4600	3.6235	5.644	0	0	0
2016/08/22	2040	04/05/2017	9.64	Put	Bond Future	3,363.7700	3.3638	3,554.3400	3.5543	5.665	0	0	0
2016/08/22	2040	04/05/2017	9.62	Call	Bond Future	7,143.4500	7.1435	6,735.8100	6.7358	(5.706)	0	0	0
2016/08/22	2040	04/05/2017	9.63	Put	Bond Future	3,396.6800	3.3967	3,588.7600	3.5888	5.655	0	0	0
2016/08/22	2040	04/05/2017	9.63	Call	Bond Future	7,197.6300	7.1976	6,788.4800	6.7885	(5.685)	0	0	0
2016/08/22	2040	04/05/2017	9.64	Call	Bond Future	7,251.9600	7.2520	6,841.3000	6.8413	(5.663)	0	0	0
2016/08/22	2044	03/11/2016			Bond Future	9.1797	98.0789	9.2356	97.5453	0.609	0.0000	0.0000	18,597
2016/08/22	2044	03/11/2016	10.42	Call	Bond Future	10,935.2500	10.9353	10,416.2100	10.4162	(4.746)	0	0	0
2016/08/22	2044	03/11/2016	10.41	Put	Bond Future	193.4600	0.1935	208.4400	0.2084	7.743	0	0	0
2016/08/22	2044	03/11/2016	10.43	Put	Bond Future	182.9900	0.1830	197.1000	0.1971	7.711	0	0	0
2016/08/22	2044	03/11/2016	10.42	Put	Bond Future	188.1600	0.1882	202.7000	0.2027	7.727	0	0	0
2016/08/22	2044	03/11/2016	10.43	Call	Bond Future	11,008.1700	11.0082	10,488.7000	10.4887	(4.719)	0	0	0
2016/08/22	2044	03/11/2016	10.41	Call	Bond Future	10,862.3400	10.8623	10,343.7400	10.3437	(4.774)	0	0	0
2016/08/22	2044	02/02/2017			Bond Future	9.2109	95.6028	9.2684	95.0574	0.625	0.0000	0.0000	0
2016/08/22	2044	02/02/2017	9.77	Call	Bond Future	7,178.6300	7.1786	6,764.1300	6.7641	(5.774)	0	0	0
2016/08/22	2044	02/02/2017	9.76	Put	Bond Future	2,124.0000	2.1240	2,256.3500	2.2563	6.231	0	0	0
2016/08/22	2044	02/02/2017	9.78	Put	Bond Future	2,070.4900	2.0705	2,199.9100	2.1999	6.251	0	0	0
2016/08/22	2044	02/02/2017	9.77	Put	Bond Future	2,097.2100	2.0972	2,228.0900	2.2281	6.241	0	0	0
2016/08/22	2044	02/02/2017	9.78	Call	Bond Future	7,238.5700	7.2386	6,822.6100	6.8226	(5.746)	0	0	0
2016/08/22	2044	02/02/2017	9.76	Call	Bond Future	7,118.6200	7.1186	6,705.5900	6.7056	(5.802)	0	0	0
2016/08/22	2044	04/05/2017			Bond Future	9.2366	97.5477	9.2960	96.9888	0.643	0.0000	0.0000	0
2016/08/22	2044	04/05/2017	9.67	Call	Bond Future	7,409.3400	7.4093	7,024.1500	7.0241	(5.199)	0	0	0
2016/08/22	2044	04/05/2017	9.66	Put	Bond Future	3,486.3600	3.4864	3,661.4000	3.6614	5.021	0	0	0
2016/08/22	2044	04/05/2017	9.68	Put	Bond Future	3,420.2100	3.4202	3,592.5000	3.5925	5.037	0	0	0
2016/08/22	2044	04/05/2017	9.67	Put	Bond Future	3,453.1500	3.4531	3,626.8100	3.6268	5.029	0	0	0
2016/08/22	2044	04/05/2017	9.68	Call	Bond Future	7,464.3800	7.4644	7,077.8200	7.0778	(5.179)	0	0	0
2016/08/22	2044	04/05/2017	9.66	Call	Bond Future	7,354.4400	7.3544	6,970.6300	6.9706	(5.219)	0	0	0
2016/08/22	2046	03/11/2016	137.07	Put	Bond Future	1,115.7000	1.1157	1,422.7700	1.4228	27.523	0	0	0
2016/08/22	2046	03/11/2016			Bond Future	135.9543	135.9543	135.6472	135.6472	(0.226)	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
2016/08/22	2046	03/11/2016	137.09	Put	Bond Future	1,135.7000	1.1357	1,442.7700	1.4428	27.038	0	0	0
2016/08/22	2046	03/11/2016	137.08	Put	Bond Future	1,125.7000	1.1257	1,432.7700	1.4328	27.278	0	0	0
2016/08/22	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	2050	03/11/2016	149.52	Put	Bond Future	3,337.6100	3.3376	4,562.3300	4.5623	36.695	0	0	0
2016/08/22	2050	03/11/2016			Bond Future	146.1824	146.1824	144.9577	144.9577	(0.838)	0.0000	0.0000	21,628
2016/08/22	2050	03/11/2016	149.54	Put	Bond Future	3,357.6100	3.3576	4,582.3300	4.5823	36.476	0	0	0
2016/08/22	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	2050	03/11/2016	149.53	Put	Bond Future	3,347.6100	3.3476	4,572.3300	4.5723	36.585	0	0	0
2016/08/22	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	AL37	03/11/2016			Index Future	509.0260	509.0260	507.8790	507.8790	(0.225)	0.0000	0.0000	14
2016/08/22	AL37	02/02/2017			Index Future	518.9150	518.9150	517.7360	517.7360	(0.227)	0.0000	0.0000	0
2016/08/22	AL7T	03/11/2016			Index Future	594.9220	594.9220	592.6810	592.6810	(0.377)	0.0000	0.0000	9
2016/08/22	AL7T	02/02/2017			Index Future	606.4790	606.4790	604.1840	604.1840	(0.378)	0.0000	0.0000	0
2016/08/22	ALBI	03/11/2016			Index Future	543.4670	543.4670	541.1690	541.1690	(0.423)	0.0000	0.0000	721
2016/08/22	ALBI	02/02/2017			Index Future	554.0250	554.0250	551.6720	551.6720	(0.425)	0.0000	0.0000	0
2016/08/22	ALBI	04/05/2017			Index Future	565.2860	565.2860	562.8690	562.8690	(0.428)	0.0000	0.0000	0
2016/08/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	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
2016/08/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/08/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/22	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	EL28	03/11/2016			Bond Future	131.8676	131.8676	131.8548	131.8548	(0.010)	0.0000	0.0000	0
2016/08/22	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	EL28	03/11/2016	132.15	Put	Bond Future	282.3500	0.2823	295.1700	0.2952	4.540	0	0	0
2016/08/22	EL28	03/11/2016	132.17	Put	Bond Future	302.3500	0.3023	315.1700	0.3152	4.240	0	0	0
2016/08/22	EL28	03/11/2016	132.16	Put	Bond Future	292.3500	0.2923	305.1700	0.3052	4.385	0	0	0
2016/08/22	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	EL28	02/02/2017			Bond Future	134.4377	134.4377	134.4225	134.4225	(0.011)	0.0000	0.0000	0
2016/08/22	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	EL28	02/02/2017	135.10	Put	Bond Future	662.2900	0.6623	677.5200	0.6775	2.300	0	0	0
2016/08/22	EL28	02/02/2017	135.12	Put	Bond Future	682.2900	0.6823	697.5200	0.6975	2.232	0	0	0
2016/08/22	EL28	02/02/2017	135.11	Put	Bond Future	672.2900	0.6723	687.5200	0.6875	2.265	0	0	0
2016/08/22	EL28	04/05/2017			Bond Future	135.4877	135.4877	135.4691	135.4691	(0.014)	0.0000	0.0000	0
2016/08/22	EL28	04/05/2017	137.90	Put	Bond Future	2,412.2500	2.4122	2,430.8800	2.4309	0.772	0	0	0
2016/08/22	EL28	04/05/2017	137.92	Put	Bond Future	2,432.2500	2.4322	2,450.8800	2.4509	0.766	0	0	0
2016/08/22	EL28	04/05/2017	137.91	Put	Bond Future	2,422.2500	2.4222	2,440.8800	2.4409	0.769	0	0	0
2016/08/22	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	ES33	03/11/2016			Bond Future	10.0169	80.8132	10.0778	80.3998	0.608	0.0000	0.0000	8,789
2016/08/22	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	ES33	03/11/2016	11.31	Call	Bond Future	8,126.6600	8.1267	7,713.2000	7.7132	(5.088)	0	0	0
2016/08/22	ES33	03/11/2016	11.29	Call	Bond Future	8,010.7500	8.0108	7,597.2900	7.5973	(5.161)	0	0	0
2016/08/22	ES33	03/11/2016	11.30	Call	Bond Future	8,068.7400	8.0687	7,655.2800	7.6553	(5.124)	0	0	0
2016/08/22	ES33	02/02/2017			Bond Future	10.0820	82.3833	10.1451	81.9606	0.626	0.0000	0.0000	0
2016/08/22	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	ES33	02/02/2017	10.59	Call	Bond Future	3,311.1000	3.3111	2,888.3900	2.8884	(12.766)	0	0	0
2016/08/22	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	ES33	02/02/2017	10.60	Call	Bond Future	3,374.1900	3.3742	2,951.4800	2.9515	(12.528)	0	0	0
2016/08/22	ES33	02/02/2017	10.61	Call	Bond Future	3,437.2000	3.4372	3,014.4900	3.0145	(12.298)	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
2016/08/22	ES33	04/05/2017			Bond Future	10.1354	80.2629	10.2008	79.8296	0.645	0.0000	0.0000	0
2016/08/22	ES33	04/05/2017	10.55	Call	Bond Future	2,689.4800	2.6895	2,256.1800	2.2562	(16.111)	0	0	0
2016/08/22	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	ES33	04/05/2017	10.56	Call	Bond Future	2,752.6600	2.7527	2,319.3600	2.3194	(15.741)	0	0	0
2016/08/22	ES33	04/05/2017	10.54	Call	Bond Future	2,626.2300	2.6262	2,192.9300	2.1929	(16.499)	0	0	0
2016/08/22	ES42	03/11/2016			Bond Future	10.1243	85.5735	10.1852	85.0925	0.601	0.0000	0.0000	8,777
2016/08/22	ES42	02/02/2017			Bond Future	10.1847	87.2364	10.2476	86.7447	0.618	0.0000	0.0000	0
2016/08/22	ES42	04/05/2017			Bond Future	10.2378	84.7471	10.3030	84.2433	0.636	0.0000	0.0000	0
2016/08/22	GOVI	03/11/2016	476.11	Call	GOVI	643,180.0000	64.3180	621,830.0000	62.1830	(3.319)	0	0	0
2016/08/22	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	GOVI	03/11/2016			GOVI	540.4280	540.4280	538.2930	538.2930	(0.395)	0.0000	0.0000	419
2016/08/22	GOVI	03/11/2016	476.12	Call	GOVI	643,080.0000	64.3080	621,730.0000	62.1730	(3.320)	0	0	0
2016/08/22	GOVI	03/11/2016	476.13	Call	GOVI	642,980.0000	64.2980	621,630.0000	62.1630	(3.320)	0	0	0
2016/08/22	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	GOVI	02/02/2017	533.34	Call	GOVI	175,870.0000	17.5870	154,000.0000	15.4000	(12.435)	0	0	0
2016/08/22	GOVI	02/02/2017			GOVI	550.9270	550.9270	548.7400	548.7400	(0.397)	0.0000	0.0000	26
2016/08/22	GOVI	02/02/2017	533.32	Call	GOVI	176,070.0000	17.6070	154,200.0000	15.4200	(12.421)	0	0	0
2016/08/22	GOVI	02/02/2017	533.33	Call	GOVI	175,970.0000	17.5970	154,100.0000	15.4100	(12.428)	0	0	0
2016/08/22	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	GOVI	04/05/2017			GOVI	562.1250	562.1250	559.8780	559.8780	(0.400)	0.0000	0.0000	0
2016/08/22	GOVI	04/05/2017	262.19	Call	GOVI	2,999,350.0000	299.9350	2,976,880.0000	297.6880	(0.749)	0	0	0
2016/08/22	GOVI	04/05/2017	262.20	Call	GOVI	2,999,250.0000	299.9250	2,976,780.0000	297.6780	(0.749)	0	0	0
2016/08/22	GOVI	04/05/2017	262.18	Call	GOVI	2,999,450.0000	299.9450	2,976,980.0000	297.6980	(0.749)	0	0	0
2016/08/22	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/08/22	IGOV	03/11/2016			Index Future	252.1340	252.1340	251.6770	251.6770	(0.181)	0.0000	0.0000	1,023
2016/08/22	IGOV	02/02/2017			Index Future	257.0470	257.0470	256.5760	256.5760	(0.183)	0.0000	0.0000	55
2016/08/22	IGOV	04/05/2017			Index Future	262.2870	262.2870	261.7990	261.7990	(0.186)	0.0000	0.0000	0
2016/08/22	ILBI	03/11/2016			Index Future	682.1300	682.1300	681.2890	681.2890	(0.123)	0.0000	0.0000	0
2016/08/22	ILBI	02/02/2017			Index Future	695.3900	695.3900	694.5300	694.5300	(0.124)	0.0000	0.0000	155
2016/08/22	IS01	19/12/2016			Interest Rate Swap	100.0642	100.0642	100.0641	100.0641	0.000	0.0000	0.0000	0
2016/08/22	IS01	16/03/2017			Interest Rate Swap	100.0032	100.0032	100.0053	100.0053	0.002	0.0000	0.0000	0
2016/08/22	IS01	15/06/2017			Interest Rate Swap	99.6243	99.6243	99.6300	99.6300	0.006	0.0000	0.0000	0
2016/08/22	IS01	21/09/2017			Interest Rate Swap	99.6714	99.6714	99.6830	99.6830	0.012	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
2016/08/22	IS02	18/12/2017			Interest Rate Swap	99.9405	99.9405	99.9571	99.9571	0.017	0.0000	0.0000	0
2016/08/22	IS02	16/03/2018			Interest Rate Swap	99.2094	99.2094	99.2326	99.2326	0.023	0.0000	0.0000	0
2016/08/22	IS02	15/06/2018			Interest Rate Swap	98.8546	98.8546	98.8882	98.8882	0.034	0.0000	0.0000	0
2016/08/22	IS02	21/09/2018			Interest Rate Swap	98.8898	98.8898	98.9394	98.9394	0.050	0.0000	0.0000	0
2016/08/22	IS05	17/12/2020			Interest Rate Swap	97.7186	97.7186	97.8341	97.8341	0.118	0.0000	0.0000	0
2016/08/22	IS05	16/03/2021			Interest Rate Swap	97.0406	97.0406	97.1690	97.1690	0.132	0.0000	0.0000	0
2016/08/22	IS05	15/06/2021			Interest Rate Swap	96.3269	96.3269	96.4702	96.4702	0.149	0.0000	0.0000	0
2016/08/22	IS05	21/09/2021			Interest Rate Swap	96.5803	96.5803	96.7384	96.7384	0.164	0.0000	0.0000	0
2016/08/22	IS10	17/12/2025			Interest Rate Swap	97.0500	97.0500	97.2971	97.2971	0.255	0.0000	0.0000	0
2016/08/22	IS10	16/03/2026			Interest Rate Swap	94.0889	94.0889	94.3492	94.3492	0.277	0.0000	0.0000	0
2016/08/22	IS10	15/06/2026			Interest Rate Swap	92.8258	92.8258	93.0979	93.0979	0.293	0.0000	0.0000	0
2016/08/22	IS10	21/09/2026			Interest Rate Swap	94.8919	94.8919	95.1683	95.1683	0.291	0.0000	0.0000	0
2016/08/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/08/22	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/08/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/08/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/08/22	JBAF	21/09/2016			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	10
2016/08/22	JBAF	19/10/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2016/08/22	JBAF	16/11/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2016/08/22	JBAF	21/12/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2016/08/22	JBAF	15/02/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/08/22	JBAF	15/03/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/08/22	JBAF	21/06/2017			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2016/08/22	JBAF	20/09/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/08/22	JBAF	20/12/2017			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2016/08/22	JBAF	20/03/2018			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2016/08/22	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/08/22	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/08/22	R023	03/11/2016	9.73	Put	Bond Future	10.8400	0.0108	12.2400	0.0122	12.915	0	0	0
2016/08/22	R023	03/11/2016			Bond Future	8.1846	99.3499	8.2470	99.0515	0.762	0.0000	0.0000	15,035
2016/08/22	R023	03/11/2016	9.75	Put	Bond Future	9.9300	0.0099	11.2100	0.0112	12.890	0	0	0
2016/08/22	R023	03/11/2016	9.73	Call	Bond Future	7,080.3800	7.0804	6,783.3700	6.7834	(4.195)	0	0	0
2016/08/22	R023	03/11/2016	9.74	Put	Bond Future	10.3800	0.0104	11.7200	0.0117	12.909	0	0	0
2016/08/22	R023	03/11/2016	9.74	Call	Bond Future	7,123.5600	7.1236	6,826.4900	6.8265	(4.170)	0	0	0
2016/08/22	R023	03/11/2016	9.75	Call	Bond Future	7,166.7200	7.1667	6,869.5900	6.8696	(4.146)	0	0	0
2016/08/22	R023	02/02/2017	8.85	Call	Bond Future	3,611.4000	3.6114	3,371.1100	3.3711	(6.654)	0	0	0
2016/08/22	R023	02/02/2017			Bond Future	8.2048	101.2800	8.2708	100.9743	0.805	0.0000	0.0000	0
2016/08/22	R023	02/02/2017	8.86	Call	Bond Future	3,645.3300	3.6453	3,404.1400	3.4041	(6.616)	0	0	0

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2016/08/22	R023	02/02/2017	8.84	Put	Bond Future	685.1600	0.6852	751.5000	0.7515	9.682	0	0	0
2016/08/22	R023	02/02/2017	8.86	Put	Bond Future	663.5800	0.6636	728.1200	0.7281	9.726	0	0	0
2016/08/22	R023	02/02/2017	8.84	Call	Bond Future	3,577.5800	3.5776	3,338.1900	3.3382	(6.691)	0	0	0
2016/08/22	R023	02/02/2017	8.85	Put	Bond Future	674.3000	0.6743	739.7400	0.7397	9.705	0	0	0
2016/08/22	R023	04/05/2017	8.61	Call	Bond Future	3,158.0300	3.1580	2,947.3100	2.9473	(6.673)	0	0	0
2016/08/22	R023	04/05/2017			Bond Future	8.2010	99.4042	8.2711	99.0899	0.855	0.0000	0.0000	0
2016/08/22	R023	04/05/2017	8.59	Call	Bond Future	3,101.0400	3.1010	2,892.2100	2.8922	(6.734)	0	0	0
2016/08/22	R023	04/05/2017	8.60	Call	Bond Future	3,129.4700	3.1295	2,919.7000	2.9197	(6.703)	0	0	0
2016/08/22	R023	04/05/2017	8.59	Put	Bond Future	1,371.9400	1.3719	1,477.4500	1.4775	7.691	0	0	0
2016/08/22	R023	04/05/2017	8.61	Put	Bond Future	1,341.0500	1.3410	1,444.6700	1.4447	7.727	0	0	0
2016/08/22	R023	04/05/2017	8.60	Put	Bond Future	1,356.4200	1.3564	1,460.9900	1.4610	7.709	0	0	0
2016/08/22	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	R035	03/11/2016			Bond Future	9.0584	100.0436	9.1196	99.5107	0.675	0.0000	0.0000	4,315
2016/08/22	R035	03/11/2016	9.59	Call	Bond Future	4,490.4700	4.4905	3,957.5400	3.9575	(11.868)	0	0	0
2016/08/22	R035	03/11/2016	9.57	Call	Bond Future	4,327.2400	4.3272	3,794.3100	3.7943	(12.316)	0	0	0
2016/08/22	R035	03/11/2016	9.58	Call	Bond Future	4,408.9100	4.4089	3,875.9800	3.8760	(12.088)	0	0	0
2016/08/22	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	R035	02/02/2017			Bond Future	9.0940	101.9872	9.1572	101.4423	0.695	0.0000	0.0000	0
2016/08/22	R035	02/02/2017	9.51	Call	Bond Future	3,505.0700	3.5051	2,960.1800	2.9602	(15.546)	0	0	0
2016/08/22	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	R035	02/02/2017	9.52	Call	Bond Future	3,586.9800	3.5870	3,042.0900	3.0421	(15.191)	0	0	0
2016/08/22	R035	02/02/2017	9.50	Call	Bond Future	3,423.0600	3.4231	2,878.1700	2.8782	(15.918)	0	0	0
2016/08/22	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	R035	04/05/2017			Bond Future	9.1168	99.5547	9.1821	98.9963	0.716	0.0000	0.0000	0
2016/08/22	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	R035	04/05/2017	9.55	Call	Bond Future	3,616.9500	3.6169	3,058.5800	3.0586	(15.438)	0	0	0
2016/08/22	R035	04/05/2017	9.53	Call	Bond Future	3,454.4600	3.4545	2,896.0900	2.8961	(16.164)	0	0	0
2016/08/22	R035	04/05/2017	9.54	Call	Bond Future	3,535.7600	3.5358	2,977.3900	2.9774	(15.792)	0	0	0
2016/08/22	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	R186	03/11/2016	9.40	Put	Bond Future	213.1400	0.2131	239.2100	0.2392	12.231	0	0	0
2016/08/22	R186	03/11/2016			Bond Future	8.4863	117.4905	8.5480	117.0413	0.727	0.0000	0.0000	94,667
2016/08/22	R186	03/11/2016	8.95	Put	Bond Future	694.2600	0.6943	776.0700	0.7761	11.784	0	0	0
2016/08/22	R186	03/11/2016	9.20	Put	Bond Future	369.6100	0.3696	414.6000	0.4146	12.172	0	0	0
2016/08/22	R186	03/11/2016	8.97	Put	Bond Future	661.5300	0.6615	739.7800	0.7398	11.829	0	0	0
2016/08/22	R186	03/11/2016	8.96	Put	Bond Future	677.8200	0.6778	757.8400	0.7578	11.805	0	0	0
2016/08/22	R186	03/11/2016	9.10	Call	Bond Future	4,842.3800	4.8424	4,450.9600	4.4510	(8.083)	0	0	0
2016/08/22	R186	03/11/2016	9.66	Call	Bond Future	8,242.5500	8.2425	7,804.7500	7.8048	(5.311)	0	0	0
2016/08/22	R186	03/11/2016	8.90	Call	Bond Future	3,748.4000	3.7484	3,390.3500	3.3904	(9.552)	0	0	0
2016/08/22	R186	03/11/2016	8.97	Call	Bond Future	4,119.6900	4.1197	3,748.7300	3.7487	(9.005)	0	0	0
2016/08/22	R186	03/11/2016	9.71	Call	Bond Future	8,556.8500	8.5568	8,117.2000	8.1172	(5.138)	0	0	0
2016/08/22	R186	03/11/2016	8.95	Call	Bond Future	4,012.2700	4.0123	3,644.8700	3.6449	(9.157)	0	0	0
2016/08/22	R186	03/11/2016	9.20	Call	Bond Future	5,422.2700	5.4223	5,018.0500	5.0181	(7.455)	0	0	1,425
2016/08/22	R186	03/11/2016	8.90	Put	Bond Future	781.8200	0.7818	872.9800	0.8730	11.660	0	0	5,092

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2016/08/22	R186	03/11/2016	9.40	Call	Bond Future	6,626.9400		6.6269	6,203.8000	6.2038	(6.385)	0	0	1,425
2016/08/22	R186	03/11/2016	9.66	Put	Bond Future	93.7700		0.0938	105.1800	0.1052	12.168	0	0	0
2016/08/22	R186	03/11/2016	9.71	Put	Bond Future	78.8200		0.0788	88.3800	0.0884	12.129	0	0	0
2016/08/22	R186	03/11/2016	8.96	Call	Bond Future	4,065.9400		4.0659	3,696.7500	3.6968	(9.080)	0	0	0
2016/08/22	R186	03/11/2016	9.10	Put	Bond Future	479.1100		0.4791	536.9000	0.5369	12.062	0	0	108
2016/08/22	R186	02/02/2017	8.81	Put	Bond Future	1,860.1600		1.8602	2,011.2700	2.0113	8.123	0	0	0
2016/08/22	R186	02/02/2017	9.40	Call	Bond Future	6,903.9100		6.9039	6,515.1700	6.5152	(5.631)	0	0	0
2016/08/22	R186	02/02/2017			Bond Future	8.5105		114.4696	8.5749	114.0099	0.757	0.0000	0.0000	0
2016/08/22	R186	02/02/2017	9.50	Call	Bond Future	7,450.3900		7.4504	7,052.0200	7.0520	(5.347)	0	0	0
2016/08/22	R186	02/02/2017	8.80	Put	Bond Future	1,885.9700		1.8860	2,038.7700	2.0388	8.102	0	0	0
2016/08/22	R186	02/02/2017	8.43	Put	Bond Future	3,060.0300		3.0600	3,281.1900	3.2812	7.227	0	0	0
2016/08/22	R186	02/02/2017	8.90	Put	Bond Future	1,639.1900		1.6392	1,775.5200	1.7755	8.317	0	0	750
2016/08/22	R186	02/02/2017	8.81	Call	Bond Future	3,976.9100		3.9769	3,668.3000	3.6683	(7.760)	0	0	0
2016/08/22	R186	02/02/2017	8.79	Call	Bond Future	3,889.1300		3.8891	3,583.9100	3.5839	(7.848)	0	0	0
2016/08/22	R186	02/02/2017	9.50	Put	Bond Future	655.9300		0.6559	717.2800	0.7173	9.353	0	0	6,500
2016/08/22	R186	02/02/2017	8.80	Call	Bond Future	3,932.9000		3.9329	3,625.9800	3.6260	(7.804)	0	0	0
2016/08/22	R186	02/02/2017	8.43	Call	Bond Future	2,481.7700		2.4818	2,243.2100	2.2432	(9.612)	0	0	750
2016/08/22	R186	02/02/2017	8.90	Call	Bond Future	4,381.6300		4.3816	4,058.2400	4.0582	(7.381)	0	0	0
2016/08/22	R186	02/02/2017	9.40	Put	Bond Future	770.6600		0.7707	841.6400	0.8416	9.210	0	0	750
2016/08/22	R186	02/02/2017	8.79	Put	Bond Future	1,912.0700		1.9121	2,066.5700	2.0666	8.080	0	0	0
2016/08/22	R186	04/05/2017			Bond Future	8.5222		116.7978	8.5896	116.3259	0.791	0.0000	0.0000	0
2016/08/22	R186	04/05/2017	8.89	Put	Bond Future	2,338.1800		2.3382	2,498.2500	2.4982	6.846	0	0	0
2016/08/22	R186	04/05/2017	8.91	Put	Bond Future	2,288.7000		2.2887	2,446.0400	2.4460	6.875	0	0	0
2016/08/22	R186	04/05/2017	8.90	Put	Bond Future	2,313.3300		2.3133	2,472.0300	2.4720	6.860	0	0	0
2016/08/22	R186	04/05/2017	8.91	Call	Bond Future	4,968.4800		4.9685	4,653.9600	4.6540	(6.330)	0	0	0
2016/08/22	R186	04/05/2017	8.89	Call	Bond Future	4,881.8700		4.8819	4,570.0800	4.5701	(6.387)	0	0	0
2016/08/22	R186	04/05/2017	8.90	Call	Bond Future	4,925.0900		4.9251	4,611.9300	4.6119	(6.358)	0	0	0
2016/08/22	R197	03/11/2016	303.56	Call	Bond Future	287.9400		0.2879	814.1800	0.8142	182.760	0	0	0
2016/08/22	R197	03/11/2016	303.57	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	R197	03/11/2016			Bond Future	303.8479		303.8479	304.3742	304.3742	0.173	0.0000	0.0000	1,479
2016/08/22	R197	03/11/2016	303.57	Call	Bond Future	277.9400		0.2779	804.1800	0.8042	189.336	0	0	0
2016/08/22	R197	03/11/2016	303.58	Call	Bond Future	267.9400		0.2679	794.1800	0.7942	196.402	0	0	0
2016/08/22	R197	03/11/2016	303.56	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	R197	03/11/2016	303.58	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	R202	03/11/2016	253.85	Put	Bond Future	1,648.4800		1.6485	2,352.1400	2.3521	42.685	0	0	0
2016/08/22	R202	03/11/2016			Bond Future	252.2015		252.2015	251.4979	251.4979	(0.279)	0.0000	0.0000	36,215
2016/08/22	R202	03/11/2016	253.87	Put	Bond Future	1,668.4800		1.6685	2,372.1400	2.3721	42.174	0	0	0
2016/08/22	R202	03/11/2016	253.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	R202	03/11/2016	253.86	Put	Bond Future	1,658.4800		1.6585	2,362.1400	2.3621	42.428	0	0	0
2016/08/22	R202	03/11/2016	253.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	R202	03/11/2016	253.87	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	R203	03/11/2016	8.86	Call	Bond Future	1,186.0300		1.1860	1,123.6000	1.1236	(5.264)	0	0	0
2016/08/22	R203	03/11/2016			Bond Future	7.3949		101.9078	7.4716	101.8452	1.037	0.0000	0.0000	30,318
2016/08/22	R203	03/11/2016	8.84	Call	Bond Future	1,170.0600		1.1701	1,107.6600	1.1077	(5.333)	0	0	0
2016/08/22	R203	03/11/2016	8.85	Call	Bond Future	1,178.0500		1.1781	1,115.6300	1.1156	(5.299)	0	0	0

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2016/08/22	R203	03/11/2016	8.84	Put	Bond Future	0.7000	0.0007	0.9100	0.0009	30.000	0	0	0
2016/08/22	R203	03/11/2016	8.86	Put	Bond Future	0.6300	0.0006	0.8100	0.0008	28.571	0	0	0
2016/08/22	R203	03/11/2016	8.85	Put	Bond Future	0.6700	0.0007	0.8600	0.0009	28.358	0	0	0
2016/08/22	R203	02/02/2017	7.70	Call	Bond Future	352.0000	0.3520	304.1200	0.3041	(13.602)	0	0	0
2016/08/22	R203	02/02/2017	7.71	Put	Bond Future	71.0800	0.0711	88.3600	0.0884	24.311	0	0	0
2016/08/22	R203	02/02/2017			Bond Future	7.2182	103.8878	7.3308	103.8223	1.561	0.0000	0.0000	0
2016/08/22	R203	02/02/2017	7.71	Call	Bond Future	356.2400	0.3562	308.0900	0.3081	(13.516)	0	0	0
2016/08/22	R203	02/02/2017	7.72	Call	Bond Future	360.7500	0.3608	312.3400	0.3123	(13.419)	0	0	0
2016/08/22	R203	02/02/2017	7.70	Put	Bond Future	72.6200	0.0726	90.1700	0.0902	24.167	0	0	0
2016/08/22	R203	02/02/2017	7.72	Put	Bond Future	69.8000	0.0698	86.8200	0.0868	24.384	0	0	0
2016/08/22	R203	04/05/2017	6.91	Call	Bond Future	239.4600	0.2395	191.8600	0.1919	(19.878)	0	0	0
2016/08/22	R203	04/05/2017	6.92	Put	Bond Future	56.5500	0.0566	77.9700	0.0780	37.878	0	0	0
2016/08/22	R203	04/05/2017			Bond Future	6.3913	101.8249	6.5883	101.7557	3.081	0.0000	0.0000	0
2016/08/22	R203	04/05/2017	6.92	Call	Bond Future	242.2600	0.2423	194.4300	0.1944	(19.743)	0	0	0
2016/08/22	R203	04/05/2017	6.93	Call	Bond Future	244.7800	0.2448	196.6800	0.1967	(19.650)	0	0	0
2016/08/22	R203	04/05/2017	6.91	Put	Bond Future	57.2600	0.0573	78.9100	0.0789	37.810	0	0	0
2016/08/22	R203	04/05/2017	6.93	Put	Bond Future	55.5600	0.0556	76.7100	0.0767	38.067	0	0	0
2016/08/22	R204	03/11/2016			Bond Future	7.6288	103.7599	7.6900	103.6417	0.802	0.0000	0.0000	28,913
2016/08/22	R204	03/11/2016	9.21	Put	Bond Future	0.9200	0.0009	1.0700	0.0011	16.304	0	0	0
2016/08/22	R204	03/11/2016	9.23	Put	Bond Future	0.8100	0.0008	0.9500	0.0010	17.284	0	0	0
2016/08/22	R204	03/11/2016	9.22	Put	Bond Future	0.8600	0.0009	1.0100	0.0010	17.442	0	0	0
2016/08/22	R204	03/11/2016	9.22	Call	Bond Future	3,016.0700	3.0161	2,898.0500	2.8981	(3.913)	0	0	0
2016/08/22	R204	03/11/2016	9.21	Call	Bond Future	2,997.5400	2.9975	2,879.5200	2.8795	(3.937)	0	0	0
2016/08/22	R204	03/11/2016	9.23	Call	Bond Future	3,034.6000	3.0346	2,916.5700	2.9166	(3.889)	0	0	0
2016/08/22	R204	02/02/2017	8.28	Call	Bond Future	1,332.4000	1.3324	1,232.5900	1.2326	(7.491)	0	0	0
2016/08/22	R204	02/02/2017			Bond Future	7.5943	101.7349	7.6653	101.6129	0.935	0.0000	0.0000	0
2016/08/22	R204	02/02/2017	8.29	Call	Bond Future	1,346.0900	1.3461	1,245.9000	1.2459	(7.443)	0	0	0
2016/08/22	R204	02/02/2017	8.30	Call	Bond Future	1,359.8200	1.3598	1,259.2600	1.2593	(7.395)	0	0	0
2016/08/22	R204	02/02/2017	8.28	Put	Bond Future	161.1200	0.1611	183.3700	0.1834	13.810	0	0	0
2016/08/22	R204	02/02/2017	8.30	Put	Bond Future	154.6500	0.1546	176.1500	0.1761	13.902	0	0	0
2016/08/22	R204	02/02/2017	8.29	Put	Bond Future	157.8600	0.1579	179.7300	0.1797	13.854	0	0	0
2016/08/22	R204	04/05/2017	7.90	Put	Bond Future	340.9600	0.3410	382.6400	0.3826	12.224	0	0	0
2016/08/22	R204	04/05/2017			Bond Future	7.4910	103.8039	7.5754	103.6769	1.126	0.0000	0.0000	0
2016/08/22	R204	04/05/2017	7.92	Put	Bond Future	331.7400	0.3317	372.5300	0.3725	12.296	0	0	0
2016/08/22	R204	04/05/2017	7.90	Call	Bond Future	954.7900	0.9548	869.4400	0.8694	(8.939)	0	0	0
2016/08/22	R204	04/05/2017	7.91	Put	Bond Future	336.4800	0.3365	377.7200	0.3777	12.256	0	0	0
2016/08/22	R204	04/05/2017	7.91	Call	Bond Future	965.2600	0.9653	879.4700	0.8795	(8.888)	0	0	0
2016/08/22	R204	04/05/2017	7.92	Call	Bond Future	975.4600	0.9755	889.2200	0.8892	(8.841)	0	0	0
2016/08/22	R207	03/11/2016			Bond Future	7.8031	100.7356	7.8676	100.5586	0.826	0.0000	0.0000	52,265
2016/08/22	R207	03/11/2016	7.94	Call	Bond Future	817.2300	0.8172	703.0100	0.7030	(13.976)	0	0	0
2016/08/22	R207	03/11/2016	7.93	Put	Bond Future	452.9700	0.4530	516.9300	0.5169	14.120	0	0	0
2016/08/22	R207	03/11/2016	7.95	Put	Bond Future	431.2800	0.4313	492.8200	0.4928	14.269	0	0	0
2016/08/22	R207	03/11/2016	7.94	Put	Bond Future	441.9400	0.4419	504.6800	0.5047	14.196	0	0	0
2016/08/22	R207	03/11/2016	7.95	Call	Bond Future	833.9200	0.8339	718.5000	0.7185	(13.841)	0	0	0
2016/08/22	R207	03/11/2016	7.93	Call	Bond Future	800.9000	0.8009	687.9000	0.6879	(14.109)	0	0	0
2016/08/22	R207	02/02/2017	9.24	Call	Bond Future	3,662.4500	3.6625	3,487.9000	3.4879	(4.766)	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
2016/08/22	R207	02/02/2017			Bond Future	7.7938	99.0499	7.8650	98.8679	0.914	0.0000	0.0000	0
2016/08/22	R207	02/02/2017	8.91	Call	Bond Future	2,911.2100	2.9112	2,744.7700	2.7448	(5.717)	0	0	62
2016/08/22	R207	02/02/2017	9.22	Call	Bond Future	3,616.1600	3.6162	3,441.9800	3.4420	(4.817)	0	0	0
2016/08/22	R207	02/02/2017	9.23	Call	Bond Future	3,639.2900	3.6393	3,464.9300	3.4649	(4.791)	0	0	0
2016/08/22	R207	02/02/2017	8.91	Put	Bond Future	105.6500	0.1056	121.1800	0.1212	14.699	0	0	0
2016/08/22	R207	02/02/2017	9.22	Put	Bond Future	49.0100	0.0490	56.8000	0.0568	15.895	0	0	0
2016/08/22	R207	02/02/2017	9.24	Put	Bond Future	46.4300	0.0464	53.8500	0.0538	15.981	0	0	0
2016/08/22	R207	02/02/2017	9.23	Put	Bond Future	47.7000	0.0477	55.3100	0.0553	15.954	0	0	0
2016/08/22	R207	04/05/2017	8.21	Put	Bond Future	535.0700	0.5351	593.8200	0.5938	10.980	0	0	0
2016/08/22	R207	04/05/2017			Bond Future	7.7548	101.0644	7.8343	100.8763	1.026	0.0000	0.0000	0
2016/08/22	R207	04/05/2017	8.22	Call	Bond Future	1,621.4300	1.6214	1,491.5000	1.4915	(8.013)	0	0	0
2016/08/22	R207	04/05/2017	8.20	Call	Bond Future	1,589.1900	1.5892	1,460.5000	1.4605	(8.098)	0	0	0
2016/08/22	R207	04/05/2017	8.21	Call	Bond Future	1,605.2800	1.6053	1,475.9700	1.4760	(8.055)	0	0	0
2016/08/22	R207	04/05/2017	8.20	Put	Bond Future	542.3400	0.5423	601.7100	0.6017	10.947	0	0	0
2016/08/22	R207	04/05/2017	8.22	Put	Bond Future	527.8800	0.5279	586.0100	0.5860	11.012	0	0	0
2016/08/22	R208	03/11/2016	9.59	Put	Bond Future	3.3600	0.0034	3.8600	0.0039	14.881	0	0	0
2016/08/22	R208	03/11/2016			Bond Future	7.9736	96.2513	8.0368	96.0273	0.793	0.0000	0.0000	30,656
2016/08/22	R208	03/11/2016	9.58	Put	Bond Future	3.5300	0.0035	4.0600	0.0041	15.014	0	0	0
2016/08/22	R208	03/11/2016	9.57	Call	Bond Future	5,468.9200	5.4689	5,245.4900	5.2455	(4.085)	0	0	0
2016/08/22	R208	03/11/2016	9.58	Call	Bond Future	5,501.7600	5.5018	5,278.3000	5.2783	(4.062)	0	0	0
2016/08/22	R208	03/11/2016	9.59	Call	Bond Future	5,534.5900	5.5346	5,311.1000	5.3111	(4.038)	0	0	0
2016/08/22	R208	03/11/2016	9.57	Put	Bond Future	3.7100	0.0037	4.2700	0.0043	15.094	0	0	0
2016/08/22	R208	02/02/2017			Bond Future	7.9824	98.1214	8.0505	97.8915	0.853	0.0000	0.0000	0
2016/08/22	R208	02/02/2017	8.64	Call	Bond Future	2,605.2200	2.6052	2,421.9500	2.4219	(7.035)	0	0	0
2016/08/22	R208	02/02/2017	8.63	Put	Bond Future	420.6800	0.4207	468.0000	0.4680	11.248	0	0	0
2016/08/22	R208	02/02/2017	8.65	Put	Bond Future	405.9800	0.4060	451.9000	0.4519	11.311	0	0	0
2016/08/22	R208	02/02/2017	8.64	Put	Bond Future	413.3800	0.4134	460.0000	0.4600	11.278	0	0	0
2016/08/22	R208	02/02/2017	8.65	Call	Bond Future	2,630.6800	2.6307	2,446.7100	2.4467	(6.993)	0	0	0
2016/08/22	R208	02/02/2017	8.63	Call	Bond Future	2,579.6500	2.5796	2,397.0800	2.3971	(7.077)	0	0	0
2016/08/22	R208	04/05/2017	8.39	Call	Bond Future	2,190.3400	2.1903	2,029.9800	2.0300	(7.321)	0	0	0
2016/08/22	R208	04/05/2017			Bond Future	7.9638	96.7123	8.0376	96.4754	0.927	0.0000	0.0000	0
2016/08/22	R208	04/05/2017	8.37	Call	Bond Future	2,148.4400	2.1484	1,989.6000	1.9896	(7.393)	0	0	0
2016/08/22	R208	04/05/2017	8.38	Call	Bond Future	2,169.2000	2.1692	2,009.5900	2.0096	(7.358)	0	0	0
2016/08/22	R208	04/05/2017	8.37	Put	Bond Future	854.1500	0.8542	932.1800	0.9322	9.135	0	0	0
2016/08/22	R208	04/05/2017	8.39	Put	Bond Future	832.8700	0.8329	909.3800	0.9094	9.186	0	0	0
2016/08/22	R208	04/05/2017	8.38	Put	Bond Future	843.3100	0.8433	920.5700	0.9206	9.162	0	0	0
2016/08/22	R209	03/11/2016	10.26	Call	Bond Future	8,424.2500	8.4242	7,990.2000	7.9902	(5.152)	0	0	0
2016/08/22	R209	03/11/2016			Bond Future	9.0188	75.5064	9.0798	75.0613	0.677	0.0000	0.0000	35,513
2016/08/22	R209	03/11/2016	10.24	Call	Bond Future	8,308.4000	8.3084	7,875.0700	7.8751	(5.216)	0	0	0
2016/08/22	R209	03/11/2016	8.87	Put	Bond Future	2,614.6600	2.6147	2,839.3600	2.8394	8.594	0	0	0
2016/08/22	R209	03/11/2016	9.05	Call	Bond Future	2,129.6100	2.1296	1,860.9900	1.8610	(12.614)	0	0	0
2016/08/22	R209	03/11/2016	9.45	Call	Bond Future	3,912.1900	3.9122	3,554.9500	3.5550	(9.131)	0	0	0
2016/08/22	R209	03/11/2016	10.25	Call	Bond Future	8,366.3300	8.3663	7,932.6300	7.9326	(5.184)	0	0	0
2016/08/22	R209	03/11/2016	10.24	Put	Bond Future	111.8800	0.1119	123.5900	0.1236	10.467	0	0	0
2016/08/22	R209	03/11/2016	9.45	Put	Bond Future	850.9600	0.8510	938.7600	0.9388	10.318	0	0	250
2016/08/22	R209	03/11/2016	10.25	Put	Bond Future	108.4600	0.1085	119.8000	0.1198	10.455	0	0	0

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2016/08/22	R209	03/11/2016	10.26	Put	Bond Future	105.1300	0.1051	116.1200	0.1161	10.454	0	0	0
2016/08/22	R209	03/11/2016	8.87	Call	Bond Future	1,512.4600	1.5125	1,292.1200	1.2921	(14.568)	0	0	250
2016/08/22	R209	03/11/2016	9.05	Put	Bond Future	1,901.6300	1.9016	2,078.0500	2.0781	9.277	0	0	250
2016/08/22	R209	02/02/2017	9.55	Put	Bond Future	1,578.8100	1.5788	1,696.5000	1.6965	7.454	0	0	0
2016/08/22	R209	02/02/2017			Bond Future	9.0485	76.9735	9.1113	76.5186	0.694	0.0000	0.0000	0
2016/08/22	R209	02/02/2017	9.54	Put	Bond Future	1,600.2400	1.6002	1,719.2800	1.7193	7.439	0	0	0
2016/08/22	R209	02/02/2017	9.55	Call	Bond Future	5,096.6800	5.0967	4,759.4800	4.7595	(6.616)	0	0	0
2016/08/22	R209	02/02/2017	9.53	Call	Bond Future	5,004.3100	5.0043	4,669.8300	4.6698	(6.684)	0	0	0
2016/08/22	R209	02/02/2017	9.54	Call	Bond Future	5,050.4200	5.0504	4,714.5700	4.7146	(6.650)	0	0	0
2016/08/22	R209	02/02/2017	9.53	Put	Bond Future	1,621.9100	1.6219	1,742.3200	1.7423	7.424	0	0	0
2016/08/22	R209	04/05/2017	9.48	Put	Bond Future	2,502.0300	2.5020	2,651.0300	2.6510	5.955	0	0	0
2016/08/22	R209	04/05/2017			Bond Future	9.0693	75.3866	9.1340	74.9206	0.714	0.0000	0.0000	0
2016/08/22	R209	04/05/2017	9.47	Put	Bond Future	2,527.6000	2.5276	2,677.8300	2.6778	5.944	0	0	0
2016/08/22	R209	04/05/2017	9.46	Call	Bond Future	5,300.2400	5.3002	4,985.7200	4.9857	(5.934)	0	0	0
2016/08/22	R209	04/05/2017	9.47	Call	Bond Future	5,342.7400	5.3427	5,026.9800	5.0270	(5.910)	0	0	0
2016/08/22	R209	04/05/2017	9.48	Call	Bond Future	5,385.3700	5.3854	5,068.3800	5.0684	(5.886)	0	0	0
2016/08/22	R209	04/05/2017	9.46	Put	Bond Future	2,553.4000	2.5534	2,704.8700	2.7049	5.932	0	0	0
2016/08/22	R210	03/11/2016			Bond Future	188.6844	188.6844	188.6635	188.6635	(0.011)	0.0000	0.0000	2,182
2016/08/22	R210	03/11/2016	188.90	Put	Bond Future	215.6500	0.2157	236.5200	0.2365	9.678	0	0	0
2016/08/22	R210	03/11/2016	188.92	Put	Bond Future	235.6500	0.2357	256.5200	0.2565	8.856	0	0	0
2016/08/22	R210	03/11/2016	188.91	Put	Bond Future	225.6500	0.2257	246.5200	0.2465	9.249	0	0	0
2016/08/22	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	R211	03/11/2016	141.75	Call	Bond Future	333.9100	0.3339	318.0800	0.3181	(4.741)	0	0	0
2016/08/22	R211	03/11/2016			Bond Future	142.0839	142.0839	142.0681	142.0681	(0.011)	0.0000	0.0000	56
2016/08/22	R211	03/11/2016	141.76	Call	Bond Future	323.9100	0.3239	308.0800	0.3081	(4.887)	0	0	0
2016/08/22	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	R211	03/11/2016	141.74	Call	Bond Future	343.9100	0.3439	328.0800	0.3281	(4.603)	0	0	0
2016/08/22	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	R212	03/11/2016			Bond Future	148.7865	148.7865	148.6948	148.6948	(0.062)	0.0000	0.0000	3,838
2016/08/22	R212	03/11/2016	148.11	Call	Bond Future	676.5200	0.6765	584.8200	0.5848	(13.555)	0	0	0
2016/08/22	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/22	R212	03/11/2016	148.12	Call	Bond Future	666.5200	0.6665	574.8200	0.5748	(13.758)	0	0	0
2016/08/22	R212	03/11/2016	148.10	Call	Bond Future	686.5200	0.6865	594.8200	0.5948	(13.357)	0	0	0
2016/08/22	R213	03/11/2016			Bond Future	8.8913	86.1713	8.9525	85.7353	0.689	0.0000	0.0000	43,664
2016/08/22	R213	03/11/2016	10.18	Put	Bond Future	78.1000	0.0781	86.5800	0.0866	10.858	0	0	0
2016/08/22	R213	03/11/2016	10.20	Put	Bond Future	73.0300	0.0730	80.9500	0.0810	10.845	0	0	0
2016/08/22	R213	03/11/2016	10.18	Call	Bond Future	8,628.9800	8.6290	8,201.4900	8.2015	(4.954)	0	0	0
2016/08/22	R213	03/11/2016	10.19	Put	Bond Future	75.5300	0.0755	83.7300	0.0837	10.857	0	0	0
2016/08/22	R213	03/11/2016	10.19	Call	Bond Future	8,687.9000	8.6879	8,260.1300	8.2601	(4.924)	0	0	0

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2016/08/22	R213	03/11/2016	10.20	Call	Bond Future	8,746.8100	8.7468	8,318.7600	8.3188	(4.894)	0	0	0
2016/08/22	R213	02/02/2017	9.40	Call	Bond Future	4,798.7600	4.7988	4,472.0700	4.4721	(6.808)	0	0	0
2016/08/22	R213	02/02/2017	9.42	Call	Bond Future	4,890.5400	4.8905	4,561.0800	4.5611	(6.737)	0	0	0
2016/08/22	R213	02/02/2017			Bond Future	8.9239	87.8452	8.9872	87.3995	0.710	0.0000	0.0000	0
2016/08/22	R213	02/02/2017	9.41	Call	Bond Future	4,844.4600	4.8445	4,516.3800	4.5164	(6.772)	0	0	0
2016/08/22	R213	02/02/2017	9.40	Put	Bond Future	1,526.0100	1.5260	1,645.0500	1.6450	7.801	0	0	0
2016/08/22	R213	02/02/2017	9.42	Put	Bond Future	1,484.1900	1.4842	1,600.4600	1.6005	7.834	0	0	0
2016/08/22	R213	02/02/2017	9.41	Put	Bond Future	1,504.8700	1.5049	1,622.5200	1.6225	7.818	0	0	0
2016/08/22	R213	04/05/2017			Bond Future	8.9430	86.0772	9.0086	85.6203	0.733	0.0000	0.0000	0
2016/08/22	R213	04/05/2017	9.35	Put	Bond Future	2,363.5300	2.3635	2,511.4400	2.5114	6.258	0	0	0
2016/08/22	R213	04/05/2017	9.37	Put	Bond Future	2,314.7200	2.3147	2,460.1700	2.4602	6.284	0	0	0
2016/08/22	R213	04/05/2017	9.35	Call	Bond Future	5,146.2300	5.1462	4,837.2900	4.8373	(6.003)	0	0	0
2016/08/22	R213	04/05/2017	9.36	Put	Bond Future	2,338.8800	2.3389	2,485.5600	2.4856	6.271	0	0	0
2016/08/22	R213	04/05/2017	9.36	Call	Bond Future	5,188.3500	5.1884	4,878.1800	4.8782	(5.978)	0	0	0
2016/08/22	R213	04/05/2017	9.37	Call	Bond Future	5,230.8900	5.2309	4,919.4900	4.9195	(5.953)	0	0	0
2016/08/22	R214	03/11/2016	10.35	Put	Bond Future	119.7600	0.1198	131.8800	0.1319	10.120	0	0	0
2016/08/22	R214	03/11/2016			Bond Future	9.0997	75.9373	9.1607	75.4691	0.670	0.0000	0.0000	29,396
2016/08/22	R214	03/11/2016	10.34	Put	Bond Future	123.3900	0.1234	135.8900	0.1359	10.130	0	0	0
2016/08/22	R214	03/11/2016	10.35	Call	Bond Future	8,835.3500	8.8353	8,379.3000	8.3793	(5.162)	0	0	0
2016/08/22	R214	03/11/2016	10.33	Call	Bond Future	8,716.7600	8.7168	8,261.4800	8.2615	(5.223)	0	0	0
2016/08/22	R214	03/11/2016	10.34	Call	Bond Future	8,776.0600	8.7761	8,320.3900	8.3204	(5.192)	0	0	0
2016/08/22	R214	03/11/2016	10.33	Put	Bond Future	127.1200	0.1271	140.0100	0.1400	10.140	0	0	0
2016/08/22	R214	02/02/2017			Bond Future	9.1312	77.4125	9.1940	76.9340	0.688	0.0000	0.0000	0
2016/08/22	R214	02/02/2017	9.67	Call	Bond Future	5,546.6900	5.5467	5,186.8700	5.1869	(6.487)	0	0	0
2016/08/22	R214	02/02/2017	9.66	Put	Bond Future	1,619.2700	1.6193	1,739.3200	1.7393	7.414	0	0	0
2016/08/22	R214	02/02/2017	9.68	Put	Bond Future	1,576.2600	1.5763	1,693.5800	1.6936	7.443	0	0	0
2016/08/22	R214	02/02/2017	9.67	Put	Bond Future	1,597.6400	1.5976	1,716.3200	1.7163	7.428	0	0	0
2016/08/22	R214	02/02/2017	9.68	Call	Bond Future	5,595.3700	5.5954	5,234.1900	5.2342	(6.455)	0	0	0
2016/08/22	R214	02/02/2017	9.66	Call	Bond Future	5,498.1600	5.4982	5,139.7100	5.1397	(6.519)	0	0	0
2016/08/22	R214	04/05/2017	9.58	Put	Bond Future	2,612.2100	2.6122	2,766.2500	2.7663	5.897	0	0	0
2016/08/22	R214	04/05/2017			Bond Future	9.1516	75.6862	9.2162	75.1961	0.706	0.0000	0.0000	0
2016/08/22	R214	04/05/2017	9.57	Put	Bond Future	2,638.5600	2.6386	2,793.8800	2.7939	5.887	0	0	0
2016/08/22	R214	04/05/2017	9.58	Call	Bond Future	5,766.2700	5.7663	5,430.3000	5.4303	(5.826)	0	0	0
2016/08/22	R214	04/05/2017	9.56	Call	Bond Future	5,677.0500	5.6771	5,343.6300	5.3436	(5.873)	0	0	0
2016/08/22	R214	04/05/2017	9.57	Call	Bond Future	5,721.4800	5.7215	5,386.7900	5.3868	(5.850)	0	0	0
2016/08/22	R214	04/05/2017	9.56	Put	Bond Future	2,665.3900	2.6654	2,821.9800	2.8220	5.875	0	0	0
2016/08/22	R248	03/11/2016	10.38	Call	Bond Future	11,043.9900	11.0440	10,557.3100	10.5573	(4.407)	0	0	0
2016/08/22	R248	03/11/2016			Bond Future	9.1609	97.4311	9.2117	96.9315	0.555	0.0000	0.0000	61,284
2016/08/22	R248	03/11/2016	10.39	Call	Bond Future	11,118.0100	11.1180	10,630.9400	10.6309	(4.381)	0	0	0
2016/08/22	R248	03/11/2016	10.37	Put	Bond Future	217.8400	0.2178	231.2100	0.2312	6.138	0	0	0
2016/08/22	R248	03/11/2016	10.39	Put	Bond Future	206.3200	0.2063	218.9000	0.2189	6.097	0	0	0
2016/08/22	R248	03/11/2016	10.37	Call	Bond Future	10,969.9600	10.9700	10,483.6800	10.4837	(4.433)	0	0	0
2016/08/22	R248	03/11/2016	10.38	Put	Bond Future	212.0100	0.2120	224.9800	0.2250	6.118	0	0	0
2016/08/22	R248	02/02/2017	9.76	Put	Bond Future	2,162.6700	2.1627	2,281.3100	2.2813	5.486	0	0	0
2016/08/22	R248	02/02/2017	9.78	Put	Bond Future	2,108.5300	2.1085	2,224.5100	2.2245	5.501	0	0	0
2016/08/22	R248	02/02/2017			Bond Future	9.1940	99.3239	9.2464	98.8130	0.569	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
2016/08/22	R248	02/02/2017	9.77	Put	Bond Future	2,135.4500	2.1354	2,252.7500	2.2528	5.493	0	0	0
2016/08/22	R248	02/02/2017	9.76	Call	Bond Future	7,441.8500	7.4418	7,049.5700	7.0496	(5.271)	0	0	0
2016/08/22	R248	02/02/2017	9.77	Call	Bond Future	7,503.2500	7.5033	7,109.6300	7.1096	(5.246)	0	0	0
2016/08/22	R248	02/02/2017	9.78	Call	Bond Future	7,564.7900	7.5648	7,169.8500	7.1699	(5.221)	0	0	0
2016/08/22	R248	04/05/2017	9.66	Call	Bond Future	7,705.2500	7.7052	7,339.6200	7.3396	(4.745)	0	0	0
2016/08/22	R248	04/05/2017			Bond Future	9.2159	96.9006	9.2698	96.3771	0.585	0.0000	0.0000	0
2016/08/22	R248	04/05/2017	9.67	Call	Bond Future	7,761.9200	7.7619	7,395.0400	7.3950	(4.727)	0	0	0
2016/08/22	R248	04/05/2017	9.65	Put	Bond Future	3,573.4100	3.5734	3,732.5400	3.7325	4.453	0	0	0
2016/08/22	R248	04/05/2017	9.67	Put	Bond Future	3,505.9600	3.5060	3,662.5700	3.6626	4.467	0	0	0
2016/08/22	R248	04/05/2017	9.65	Call	Bond Future	7,649.0100	7.6490	7,284.6500	7.2847	(4.763)	0	0	0
2016/08/22	R248	04/05/2017	9.66	Put	Bond Future	3,539.3900	3.5394	3,697.2500	3.6973	4.460	0	0	0

Total

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