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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/08/2016 TO 19/08/2016

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
2016/08/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	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
2016/08/19	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	2025	03/11/2016			Bond Future	130.1981	130.1981	130.1835	130.1835	(0.011)	0.0000	0.0000	3,086
2016/08/19	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	2025	03/11/2016	129.21	Call	Bond Future	988.0500	0.9881	973.5500	0.9736	(1.468)	0	0	0
2016/08/19	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	2025	03/11/2016	129.22	Call	Bond Future	978.0500	0.9781	963.5500	0.9636	(1.483)	0	0	0
2016/08/19	2025	03/11/2016	129.23	Call	Bond Future	968.0500	0.9681	953.5500	0.9536	(1.498)	0	0	0
2016/08/19	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	2030	03/11/2016			Bond Future	8.7675	96.2125	8.8493	95.6079	0.933	0.0000	0.0000	30,334
2016/08/19	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	2030	03/11/2016	9.33	Call	Bond Future	4,049.6400	4.0496	3,444.9800	3.4450	(14.931)	0	0	0
2016/08/19	2030	03/11/2016	9.34	Call	Bond Future	4,119.4100	4.1194	3,514.7500	3.5148	(14.678)	0	0	0
2016/08/19	2030	03/11/2016	9.35	Call	Bond Future	4,189.1100	4.1891	3,584.4500	3.5844	(14.434)	0	0	0
2016/08/19	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	2030	02/02/2017			Bond Future	8.7942	94.0758	8.8787	93.4593	0.961	0.0000	0.0000	0
2016/08/19	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	2030	02/02/2017	9.29	Call	Bond Future	3,538.1700	3.5382	2,921.6700	2.9217	(17.424)	0	0	0
2016/08/19	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	2030	02/02/2017	9.30	Call	Bond Future	3,607.6100	3.6076	2,991.1100	2.9911	(17.089)	0	0	0
2016/08/19	2030	02/02/2017	9.31	Call	Bond Future	3,676.9800	3.6770	3,060.4800	3.0605	(16.766)	0	0	0
2016/08/19	2030	04/05/2017	9.33	Call	Bond Future	3,637.4200	3.6374	3,007.2000	3.0072	(17.326)	0	0	0
2016/08/19	2030	04/05/2017			Bond Future	8.8138	95.9908	8.9013	95.3605	0.992	0.0000	0.0000	0
2016/08/19	2030	04/05/2017	9.34	Call	Bond Future	3,705.9500	3.7060	3,075.7300	3.0757	(17.006)	0	0	0
2016/08/19	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	2030	04/05/2017	9.32	Call	Bond Future	3,568.8200	3.5688	2,938.6000	2.9386	(17.659)	0	0	0
2016/08/19	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	2032	03/11/2016			Bond Future	8.9009	95.4698	8.9775	94.8621	0.860	0.0000	0.0000	13,093
2016/08/19	2032	03/11/2016	10.28	Put	Bond Future	74.5900	0.0746	93.0900	0.0931	24.802	0	0	0
2016/08/19	2032	03/11/2016	10.30	Put	Bond Future	69.8000	0.0698	87.2500	0.0872	25.000	0	0	0
2016/08/19	2032	03/11/2016	10.29	Put	Bond Future	72.1600	0.0722	90.1300	0.0901	24.903	0	0	0
2016/08/19	2032	03/11/2016	10.30	Call	Bond Future	10,334.6400	10.3346	9,744.3700	9.7444	(5.712)	0	0	0
2016/08/19	2032	03/11/2016	10.28	Call	Bond Future	10,204.4400	10.2044	9,615.2200	9.6152	(5.774)	0	0	0
2016/08/19	2032	03/11/2016	10.29	Call	Bond Future	10,269.5400	10.2695	9,679.7900	9.6798	(5.743)	0	0	0
2016/08/19	2032	02/02/2017	9.53	Call	Bond Future	6,043.8400	6.0438	5,593.8800	5.5939	(7.445)	0	0	0
2016/08/19	2032	02/02/2017			Bond Future	8.9321	97.3249	9.0111	96.7053	0.884	0.0000	0.0000	0
2016/08/19	2032	02/02/2017	9.51	Call	Bond Future	5,938.5700	5.9386	5,492.3100	5.4923	(7.515)	0	0	0

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2016/08/19	2032	02/02/2017	9.52	Call	Bond Future	5,991.1300	5.9911	5,543.0100	5.5430	(7.480)	0	0	0
2016/08/19	2032	02/02/2017	9.51	Put	Bond Future	1,536.0000	1.5360	1,709.4100	1.7094	11.290	0	0	0
2016/08/19	2032	02/02/2017	9.53	Put	Bond Future	1,494.2600	1.4943	1,663.9700	1.6640	11.357	0	0	0
2016/08/19	2032	02/02/2017	9.52	Put	Bond Future	1,515.0100	1.5150	1,686.5600	1.6866	11.323	0	0	0
2016/08/19	2032	04/05/2017	9.45	Call	Bond Future	6,234.6500	6.2347	5,813.5800	5.8136	(6.754)	0	0	0
2016/08/19	2032	04/05/2017			Bond Future	8.9527	95.1445	9.0343	94.5110	0.911	0.0000	0.0000	0
2016/08/19	2032	04/05/2017	9.46	Call	Bond Future	6,282.6400	6.2826	5,859.9200	5.8599	(6.728)	0	0	0
2016/08/19	2032	04/05/2017	9.44	Put	Bond Future	2,490.4800	2.4905	2,704.5600	2.7046	8.596	0	0	0
2016/08/19	2032	04/05/2017	9.46	Put	Bond Future	2,439.4000	2.4394	2,650.1500	2.6501	8.639	0	0	0
2016/08/19	2032	04/05/2017	9.44	Call	Bond Future	6,186.5000	6.1865	5,767.1100	5.7671	(6.779)	0	0	0
2016/08/19	2032	04/05/2017	9.45	Put	Bond Future	2,464.9800	2.4650	2,677.3800	2.6774	8.617	0	0	0
2016/08/19	2033	03/11/2016			Bond Future	108.5990	108.5990	108.5873	108.5873	(0.011)	0.0000	0.0000	4,275
2016/08/19	2033	03/11/2016	109.16	Put	Bond Future	561.0100	0.5610	572.6600	0.5727	2.077	0	0	0
2016/08/19	2033	03/11/2016	109.17	Put	Bond Future	571.0100	0.5710	582.6600	0.5827	2.040	0	0	0
2016/08/19	2033	03/11/2016	109.18	Put	Bond Future	581.0100	0.5810	592.6600	0.5927	2.005	0	0	0
2016/08/19	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	2037	03/11/2016	10.35	Call	Bond Future	10,754.9400	10.7549	9,981.3500	9.9813	(7.193)	0	0	0
2016/08/19	2037	03/11/2016	10.36	Put	Bond Future	117.0200	0.1170	150.9000	0.1509	28.952	0	0	0
2016/08/19	2037	03/11/2016			Bond Future	9.0341	97.3644	9.1259	96.5560	1.016	0.0000	0.0000	40,431
2016/08/19	2037	03/11/2016	10.36	Call	Bond Future	10,824.8300	10.8248	10,050.3300	10.0503	(7.155)	0	0	0
2016/08/19	2037	03/11/2016	10.37	Call	Bond Future	10,894.7000	10.8947	10,119.3100	10.1193	(7.117)	0	0	0
2016/08/19	2037	03/11/2016	10.35	Put	Bond Future	120.6200	0.1206	155.4100	0.1554	28.843	0	0	0
2016/08/19	2037	03/11/2016	10.37	Put	Bond Future	113.5100	0.1135	146.5000	0.1465	29.064	0	0	0
2016/08/19	2037	02/02/2017	9.68	Put	Bond Future	1,685.3800	1.6854	1,911.6900	1.9117	13.428	0	0	0
2016/08/19	2037	02/02/2017			Bond Future	9.0637	94.9997	9.1581	94.1755	1.042	0.0000	0.0000	0
2016/08/19	2037	02/02/2017	9.67	Put	Bond Future	1,708.4700	1.7085	1,937.1700	1.9372	13.386	0	0	0
2016/08/19	2037	02/02/2017	9.68	Call	Bond Future	6,870.6800	6.8707	6,272.8100	6.2728	(8.702)	0	0	0
2016/08/19	2037	02/02/2017	9.66	Call	Bond Future	6,755.6800	6.7557	6,162.6000	6.1626	(8.779)	0	0	0
2016/08/19	2037	02/02/2017	9.67	Call	Bond Future	6,813.2100	6.8132	6,217.7300	6.2177	(8.740)	0	0	0
2016/08/19	2037	02/02/2017	9.66	Put	Bond Future	1,731.6200	1.7316	1,962.7200	1.9627	13.346	0	0	0
2016/08/19	2037	04/05/2017			Bond Future	9.0874	96.9335	9.1846	96.0914	1.070	0.0000	0.0000	0
2016/08/19	2037	04/05/2017	9.58	Put	Bond Future	2,853.8300	2.8538	3,140.8600	3.1409	10.058	0	0	0
2016/08/19	2037	04/05/2017	9.60	Put	Bond Future	2,796.9400	2.7969	3,079.6600	3.0797	10.108	0	0	0
2016/08/19	2037	04/05/2017	9.59	Put	Bond Future	2,825.4100	2.8254	3,110.2800	3.1103	10.082	0	0	0
2016/08/19	2037	04/05/2017	9.60	Call	Bond Future	7,110.6900	7.1107	6,551.2600	6.5513	(7.867)	0	0	0
2016/08/19	2037	04/05/2017	9.58	Call	Bond Future	7,005.0600	7.0051	6,449.9400	6.4499	(7.925)	0	0	0
2016/08/19	2037	04/05/2017	9.59	Call	Bond Future	7,057.9600	7.0580	6,500.6800	6.5007	(7.896)	0	0	0
2016/08/19	2038	03/11/2016	136.32	Call	Bond Future	424.2400	0.4242	409.4500	0.4095	(3.486)	0	0	0
2016/08/19	2038	03/11/2016			Bond Future	136.7442	136.7442	136.7294	136.7294	(0.011)	0.0000	0.0000	20,808
2016/08/19	2038	03/11/2016	136.33	Call	Bond Future	414.2400	0.4142	399.4500	0.3995	(3.570)	0	0	0
2016/08/19	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	2038	03/11/2016	136.31	Call	Bond Future	434.2400	0.4342	419.4500	0.4195	(3.406)	0	0	0

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2016/08/19	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	2040	03/11/2016			Bond Future	9.0587	101.8561	9.1504	100.9828	1.013	0.0000	0.0000	3,584
2016/08/19	2040	03/11/2016	9.69	Put	Bond Future	787.4200	0.7874	957.2800	0.9573	21.572	0	0	0
2016/08/19	2040	03/11/2016	9.71	Put	Bond Future	753.3600	0.7534	917.2500	0.9172	21.755	0	0	0
2016/08/19	2040	03/11/2016	9.70	Put	Bond Future	770.2300	0.7702	937.0800	0.9371	21.662	0	0	0
2016/08/19	2040	03/11/2016	9.71	Call	Bond Future	6,694.1600	6.6942	5,984.7000	5.9847	(10.598)	0	0	0
2016/08/19	2040	03/11/2016	9.69	Call	Bond Future	6,554.5100	6.5545	5,851.0200	5.8510	(10.733)	0	0	0
2016/08/19	2040	03/11/2016	9.70	Call	Bond Future	6,624.2400	6.6242	5,917.7400	5.9177	(10.665)	0	0	0
2016/08/19	2040	02/02/2017	9.58	Call	Bond Future	6,728.8800	6.7289	6,117.6600	6.1177	(9.084)	0	0	0
2016/08/19	2040	02/02/2017			Bond Future	9.0879	99.3284	9.1822	98.4380	1.038	0.0000	0.0000	0
2016/08/19	2040	02/02/2017	9.59	Call	Bond Future	6,788.5000	6.7885	6,174.5600	6.1746	(9.044)	0	0	0
2016/08/19	2040	02/02/2017	9.60	Call	Bond Future	6,848.3100	6.8483	6,231.6600	6.2317	(9.004)	0	0	0
2016/08/19	2040	02/02/2017	9.58	Put	Bond Future	2,221.2700	2.2213	2,500.4900	2.5005	12.570	0	0	0
2016/08/19	2040	02/02/2017	9.60	Put	Bond Future	2,164.5700	2.1646	2,438.3600	2.4384	12.649	0	0	0
2016/08/19	2040	02/02/2017	9.59	Put	Bond Future	2,192.7600	2.1928	2,469.2600	2.4693	12.610	0	0	0
2016/08/19	2040	04/05/2017			Bond Future	9.1114	101.3504	9.2084	100.4405	1.065	0.0000	0.0000	0
2016/08/19	2040	04/05/2017	9.62	Put	Bond Future	3,122.6700	3.1227	3,429.8700	3.4299	9.838	0	0	0
2016/08/19	2040	04/05/2017	9.64	Put	Bond Future	3,061.1300	3.0611	3,363.7700	3.3638	9.887	0	0	0
2016/08/19	2040	04/05/2017	9.62	Call	Bond Future	7,746.1200	7.7461	7,143.4500	7.1435	(7.780)	0	0	0
2016/08/19	2040	04/05/2017	9.63	Put	Bond Future	3,091.7700	3.0918	3,396.6800	3.3967	9.862	0	0	0
2016/08/19	2040	04/05/2017	9.63	Call	Bond Future	7,802.5900	7.8026	7,197.6300	7.1976	(7.753)	0	0	0
2016/08/19	2040	04/05/2017	9.64	Call	Bond Future	7,859.1900	7.8592	7,251.9600	7.2520	(7.726)	0	0	0
2016/08/19	2044	03/11/2016			Bond Future	9.0880	98.9651	9.1797	98.0789	1.009	0.0000	0.0000	18,597
2016/08/19	2044	03/11/2016	10.42	Call	Bond Future	11,780.7900	11.7808	10,935.2500	10.9353	(7.177)	0	0	0
2016/08/19	2044	03/11/2016	10.41	Put	Bond Future	151.7500	0.1518	193.4600	0.1935	27.486	0	0	0
2016/08/19	2044	03/11/2016	10.43	Put	Bond Future	143.3100	0.1433	182.9900	0.1830	27.688	0	0	0
2016/08/19	2044	03/11/2016	10.42	Put	Bond Future	147.4800	0.1475	188.1600	0.1882	27.583	0	0	0
2016/08/19	2044	03/11/2016	10.43	Call	Bond Future	11,854.7100	11.8547	11,008.1700	11.0082	(7.141)	0	0	0
2016/08/19	2044	03/11/2016	10.41	Call	Bond Future	11,706.8500	11.7068	10,862.3400	10.8623	(7.214)	0	0	0
2016/08/19	2044	02/02/2017			Bond Future	9.1167	96.5064	9.2109	95.6028	1.033	0.0000	0.0000	0
2016/08/19	2044	02/02/2017	9.77	Call	Bond Future	7,840.6800	7.8407	7,178.6300	7.1786	(8.444)	0	0	0
2016/08/19	2044	02/02/2017	9.76	Put	Bond Future	1,880.0100	1.8800	2,124.0000	2.1240	12.978	0	0	0
2016/08/19	2044	02/02/2017	9.78	Put	Bond Future	1,831.4300	1.8314	2,070.4900	2.0705	13.053	0	0	0
2016/08/19	2044	02/02/2017	9.77	Put	Bond Future	1,855.6800	1.8557	2,097.2100	2.0972	13.016	0	0	0
2016/08/19	2044	02/02/2017	9.78	Call	Bond Future	7,903.0900	7.9031	7,238.5700	7.2386	(8.408)	0	0	0
2016/08/19	2044	02/02/2017	9.76	Call	Bond Future	7,778.2100	7.7782	7,118.6200	7.1186	(8.480)	0	0	0
2016/08/19	2044	04/05/2017			Bond Future	9.1398	98.4709	9.2366	97.5477	1.059	0.0000	0.0000	0
2016/08/19	2044	04/05/2017	9.67	Call	Bond Future	8,026.0200	8.0260	7,409.3400	7.4093	(7.684)	0	0	0
2016/08/19	2044	04/05/2017	9.66	Put	Bond Future	3,177.5400	3.1775	3,486.3600	3.4864	9.719	0	0	0
2016/08/19	2044	04/05/2017	9.68	Put	Bond Future	3,115.9200	3.1159	3,420.2100	3.4202	9.766	0	0	0
2016/08/19	2044	04/05/2017	9.67	Put	Bond Future	3,146.6000	3.1466	3,453.1500	3.4531	9.742	0	0	0
2016/08/19	2044	04/05/2017	9.68	Call	Bond Future	8,083.3200	8.0833	7,464.3800	7.4644	(7.657)	0	0	0
2016/08/19	2044	04/05/2017	9.66	Call	Bond Future	7,968.8500	7.9688	7,354.4400	7.3544	(7.710)	0	0	0
2016/08/19	2046	03/11/2016	137.07	Put	Bond Future	1,101.2200	1.1012	1,115.7000	1.1157	1.315	0	0	0
2016/08/19	2046	03/11/2016			Bond Future	135.9688	135.9688	135.9543	135.9543	(0.011)	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
2016/08/19	2046	03/11/2016	137.09	Put	Bond Future	1,121.2200	1.1212	1,135.7000	1.1357	1.291	0	0	0
2016/08/19	2046	03/11/2016	137.08	Put	Bond Future	1,111.2200	1.1112	1,125.7000	1.1257	1.303	0	0	0
2016/08/19	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	2050	03/11/2016	149.52	Put	Bond Future	2,973.9300	2.9739	3,337.6100	3.3376	12.229	0	0	0
2016/08/19	2050	03/11/2016			Bond Future	146.5461	146.5461	146.1824	146.1824	(0.248)	0.0000	0.0000	21,628
2016/08/19	2050	03/11/2016	149.54	Put	Bond Future	2,993.9300	2.9939	3,357.6100	3.3576	12.147	0	0	0
2016/08/19	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	2050	03/11/2016	149.53	Put	Bond Future	2,983.9300	2.9839	3,347.6100	3.3476	12.188	0	0	0
2016/08/19	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	AL37	03/11/2016			Index Future	510.3230	510.3230	509.0260	509.0260	(0.254)	0.0000	0.0000	14
2016/08/19	AL37	02/02/2017			Index Future	520.2380	520.2380	518.9150	518.9150	(0.254)	0.0000	0.0000	0
2016/08/19	AL7T	03/11/2016			Index Future	597.3990	597.3990	594.9220	594.9220	(0.415)	0.0000	0.0000	9
2016/08/19	AL7T	02/02/2017			Index Future	609.0050	609.0050	606.4790	606.4790	(0.415)	0.0000	0.0000	0
2016/08/19	ALBI	03/11/2016			Index Future	546.7100	546.7100	543.4670	543.4670	(0.593)	0.0000	0.0000	721
2016/08/19	ALBI	02/02/2017			Index Future	557.3320	557.3320	554.0250	554.0250	(0.593)	0.0000	0.0000	0
2016/08/19	ALBI	04/05/2017			Index Future	568.6670	568.6670	565.2860	565.2860	(0.595)	0.0000	0.0000	0
2016/08/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/08/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/08/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/08/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/19	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	EL28	03/11/2016			Bond Future	132.1482	132.1482	131.8676	131.8676	(0.212)	0.0000	0.0000	0
2016/08/19	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	EL28	03/11/2016	132.15	Put	Bond Future	1.8500	0.0019	282.3500	0.2823	15162.162	0	0	0
2016/08/19	EL28	03/11/2016	132.17	Put	Bond Future	21.8500	0.0219	302.3500	0.3023	1283.753	0	0	0
2016/08/19	EL28	03/11/2016	132.16	Put	Bond Future	11.8500	0.0119	292.3500	0.2923	2367.089	0	0	0
2016/08/19	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	EL28	02/02/2017			Bond Future	134.7237	134.7237	134.4377	134.4377	(0.212)	0.0000	0.0000	0
2016/08/19	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	EL28	02/02/2017	135.10	Put	Bond Future	376.3300	0.3763	662.2900	0.6623	75.987	0	0	0
2016/08/19	EL28	02/02/2017	135.12	Put	Bond Future	396.3300	0.3963	682.2900	0.6823	72.152	0	0	0
2016/08/19	EL28	02/02/2017	135.11	Put	Bond Future	386.3300	0.3863	672.2900	0.6723	74.020	0	0	0
2016/08/19	EL28	04/05/2017			Bond Future	135.7815	135.7815	135.4877	135.4877	(0.216)	0.0000	0.0000	0
2016/08/19	EL28	04/05/2017	137.90	Put	Bond Future	2,118.5400	2.1185	2,412.2500	2.4122	13.864	0	0	0
2016/08/19	EL28	04/05/2017	137.92	Put	Bond Future	2,138.5400	2.1385	2,432.2500	2.4322	13.734	0	0	0
2016/08/19	EL28	04/05/2017	137.91	Put	Bond Future	2,128.5400	2.1285	2,422.2500	2.4222	13.799	0	0	0
2016/08/19	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	ES33	03/11/2016			Bond Future	9.9303	81.4065	10.0169	80.8132	0.872	0.0000	0.0000	8,789
2016/08/19	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	ES33	03/11/2016	11.31	Call	Bond Future	8,719.9900	8.7200	8,126.6600	8.1267	(6.804)	0	0	0
2016/08/19	ES33	03/11/2016	11.29	Call	Bond Future	8,604.0800	8.6041	8,010.7500	8.0108	(6.896)	0	0	0
2016/08/19	ES33	03/11/2016	11.30	Call	Bond Future	8,662.0700	8.6621	8,068.7400	8.0687	(6.850)	0	0	0
2016/08/19	ES33	02/02/2017			Bond Future	9.9926	82.9883	10.0820	82.3833	0.895	0.0000	0.0000	0
2016/08/19	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	ES33	02/02/2017	10.59	Call	Bond Future	3,916.0800	3.9161	3,311.1000	3.3111	(15.449)	0	0	0
2016/08/19	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	ES33	02/02/2017	10.60	Call	Bond Future	3,979.1700	3.9792	3,374.1900	3.3742	(15.204)	0	0	0
2016/08/19	ES33	02/02/2017	10.61	Call	Bond Future	4,042.1800	4.0422	3,437.2000	3.4372	(14.967)	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
2016/08/19	ES33	04/05/2017			Bond Future	10.0431	80.8812	10.1354	80.2629	0.920	0.0000	0.0000	0
2016/08/19	ES33	04/05/2017	10.55	Call	Bond Future	3,307.7700	3.3078	2,689.4800	2.6895	(18.692)	0	0	0
2016/08/19	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	ES33	04/05/2017	10.56	Call	Bond Future	3,370.9500	3.3710	2,752.6600	2.7527	(18.342)	0	0	0
2016/08/19	ES33	04/05/2017	10.54	Call	Bond Future	3,244.5200	3.2445	2,626.2300	2.6262	(19.056)	0	0	0
2016/08/19	ES42	03/11/2016			Bond Future	10.0326	86.3066	10.1243	85.5735	0.914	0.0000	0.0000	8,777
2016/08/19	ES42	02/02/2017			Bond Future	10.0902	87.9838	10.1847	87.2364	0.936	0.0000	0.0000	0
2016/08/19	ES42	04/05/2017			Bond Future	10.1403	85.5109	10.2378	84.7471	0.962	0.0000	0.0000	0
2016/08/19	GOVI	03/11/2016	476.11	Call	GOVI	672,580.0000	67.2580	643,180.0000	64.3180	(4.371)	0	0	0
2016/08/19	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	GOVI	03/11/2016			GOVI	543.3680	543.3680	540.4280	540.4280	(0.541)	0.0000	0.0000	418
2016/08/19	GOVI	03/11/2016	476.12	Call	GOVI	672,480.0000	67.2480	643,080.0000	64.3080	(4.372)	0	0	0
2016/08/19	GOVI	03/11/2016	476.13	Call	GOVI	672,380.0000	67.2380	642,980.0000	64.2980	(4.373)	0	0	0
2016/08/19	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	GOVI	02/02/2017	533.34	Call	GOVI	205,840.0000	20.5840	175,870.0000	17.5870	(14.560)	0	0	0
2016/08/19	GOVI	02/02/2017			GOVI	553.9240	553.9240	550.9270	550.9270	(0.541)	0.0000	0.0000	26
2016/08/19	GOVI	02/02/2017	533.32	Call	GOVI	206,040.0000	20.6040	176,070.0000	17.6070	(14.546)	0	0	0
2016/08/19	GOVI	02/02/2017	533.33	Call	GOVI	205,940.0000	20.5940	175,970.0000	17.5970	(14.553)	0	0	0
2016/08/19	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	GOVI	04/05/2017			GOVI	565.1900	565.1900	562.1250	562.1250	(0.542)	0.0000	0.0000	0
2016/08/19	GOVI	04/05/2017	262.19	Call	GOVI	3,030,000.0000	303.0000	2,999,350.0000	299.9350	(1.012)	0	0	0
2016/08/19	GOVI	04/05/2017	262.20	Call	GOVI	3,029,900.0000	302.9900	2,999,250.0000	299.9250	(1.012)	0	0	0
2016/08/19	GOVI	04/05/2017	262.18	Call	GOVI	3,030,100.0000	303.0100	2,999,450.0000	299.9450	(1.012)	0	0	0
2016/08/19	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/08/19	IGOV	03/11/2016			Index Future	252.4200	252.4200	252.1340	252.1340	(0.113)	0.0000	0.0000	1,023
2016/08/19	IGOV	02/02/2017			Index Future	257.3390	257.3390	257.0470	257.0470	(0.113)	0.0000	0.0000	55
2016/08/19	IGOV	04/05/2017			Index Future	262.5880	262.5880	262.2870	262.2870	(0.115)	0.0000	0.0000	0
2016/08/19	ILBI	03/11/2016			Index Future	682.8680	682.8680	682.1300	682.1300	(0.108)	0.0000	0.0000	0
2016/08/19	ILBI	02/02/2017			Index Future	696.1440	696.1440	695.3900	695.3900	(0.108)	0.0000	0.0000	155
2016/08/19	IS01	19/12/2016			Interest Rate Swap	100.0634	100.0634	100.0642	100.0642	0.001	0.0000	0.0000	0
2016/08/19	IS01	16/03/2017			Interest Rate Swap	100.0002	100.0002	100.0032	100.0032	0.003	0.0000	0.0000	0
2016/08/19	IS01	15/06/2017			Interest Rate Swap	99.6187	99.6187	99.6243	99.6243	0.006	0.0000	0.0000	0
2016/08/19	IS01	21/09/2017			Interest Rate Swap	99.6622	99.6622	99.6714	99.6714	0.009	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
2016/08/19	IS02	18/12/2017			Interest Rate Swap	99.9280	99.9280	99.9405	99.9405	0.012	0.0000	0.0000	0
2016/08/19	IS02	16/03/2018			Interest Rate Swap	99.1938	99.1938	99.2094	99.2094	0.016	0.0000	0.0000	0
2016/08/19	IS02	15/06/2018			Interest Rate Swap	98.8355	98.8355	98.8546	98.8546	0.019	0.0000	0.0000	0
2016/08/19	IS02	21/09/2018			Interest Rate Swap	98.8705	98.8705	98.8898	98.8898	0.020	0.0000	0.0000	0
2016/08/19	IS05	17/12/2020			Interest Rate Swap	97.5830	97.5830	97.7186	97.7186	0.139	0.0000	0.0000	0
2016/08/19	IS05	16/03/2021			Interest Rate Swap	96.8885	96.8885	97.0406	97.0406	0.157	0.0000	0.0000	0
2016/08/19	IS05	15/06/2021			Interest Rate Swap	96.1605	96.1605	96.3269	96.3269	0.173	0.0000	0.0000	0
2016/08/19	IS05	21/09/2021			Interest Rate Swap	96.4050	96.4050	96.5803	96.5803	0.182	0.0000	0.0000	0
2016/08/19	IS10	17/12/2025			Interest Rate Swap	96.7563	96.7563	97.0500	97.0500	0.304	0.0000	0.0000	0
2016/08/19	IS10	16/03/2026			Interest Rate Swap	93.7876	93.7876	94.0889	94.0889	0.321	0.0000	0.0000	0
2016/08/19	IS10	15/06/2026			Interest Rate Swap	92.5193	92.5193	92.8258	92.8258	0.331	0.0000	0.0000	0
2016/08/19	IS10	21/09/2026			Interest Rate Swap	94.5844	94.5844	94.8919	94.8919	0.325	0.0000	0.0000	0
2016/08/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/08/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/08/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/08/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/08/19	JBAF	21/09/2016			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	10
2016/08/19	JBAF	19/10/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2016/08/19	JBAF	16/11/2016			Jibar Tradeable Future	7.3500	92.6500	7.3500	92.6500	0.000	0.0000	0.0000	0
2016/08/19	JBAF	21/12/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2016/08/19	JBAF	15/02/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/08/19	JBAF	15/03/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/08/19	JBAF	21/06/2017			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2016/08/19	JBAF	20/09/2017			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/08/19	JBAF	20/12/2017			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2016/08/19	JBAF	20/03/2018			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2016/08/19	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/08/19	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/08/19	R023	03/11/2016	9.73	Put	Bond Future	8.4500	0.0085	10.8400	0.0108	28.284	0	0	0
2016/08/19	R023	03/11/2016			Bond Future	8.1170	99.6747	8.1846	99.3499	0.833	0.0000	0.0000	15,035
2016/08/19	R023	03/11/2016	9.75	Put	Bond Future	7.7300	0.0077	9.9300	0.0099	28.461	0	0	0
2016/08/19	R023	03/11/2016	9.73	Call	Bond Future	7,402.7700	7.4028	7,080.3800	7.0804	(4.355)	0	0	0
2016/08/19	R023	03/11/2016	9.74	Put	Bond Future	8.0800	0.0081	10.3800	0.0104	28.465	0	0	0
2016/08/19	R023	03/11/2016	9.74	Call	Bond Future	7,446.0400	7.4460	7,123.5600	7.1236	(4.331)	0	0	0
2016/08/19	R023	03/11/2016	9.75	Call	Bond Future	7,489.3000	7.4893	7,166.7200	7.1667	(4.307)	0	0	0
2016/08/19	R023	02/02/2017	8.85	Call	Bond Future	3,868.6800	3.8687	3,611.4000	3.6114	(6.650)	0	0	0
2016/08/19	R023	02/02/2017			Bond Future	8.1335	101.6112	8.2048	101.2800	0.876	0.0000	0.0000	0
2016/08/19	R023	02/02/2017	8.86	Call	Bond Future	3,903.5800	3.9036	3,645.3300	3.6453	(6.616)	0	0	0

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2016/08/19	R023	02/02/2017	8.84	Put	Bond Future	610.2900	0.6103	685.1600	0.6852	12.268	0	0	0
2016/08/19	R023	02/02/2017	8.86	Put	Bond Future	590.6500	0.5906	663.5800	0.6636	12.347	0	0	0
2016/08/19	R023	02/02/2017	8.84	Call	Bond Future	3,833.8900	3.8339	3,577.5800	3.5776	(6.685)	0	0	0
2016/08/19	R023	02/02/2017	8.85	Put	Bond Future	600.4000	0.6004	674.3000	0.6743	12.308	0	0	0
2016/08/19	R023	04/05/2017	8.61	Call	Bond Future	3,384.0400	3.3840	3,158.0300	3.1580	(6.679)	0	0	0
2016/08/19	R023	04/05/2017			Bond Future	8.1257	99.7434	8.2010	99.4042	0.927	0.0000	0.0000	0
2016/08/19	R023	04/05/2017	8.59	Call	Bond Future	3,325.0400	3.3250	3,101.0400	3.1010	(6.737)	0	0	0
2016/08/19	R023	04/05/2017	8.60	Call	Bond Future	3,354.4900	3.3545	3,129.4700	3.1295	(6.708)	0	0	0
2016/08/19	R023	04/05/2017	8.59	Put	Bond Future	1,256.7500	1.2567	1,371.9400	1.3719	9.166	0	0	0
2016/08/19	R023	04/05/2017	8.61	Put	Bond Future	1,227.8700	1.2279	1,341.0500	1.3410	9.218	0	0	0
2016/08/19	R023	04/05/2017	8.60	Put	Bond Future	1,242.2500	1.2422	1,356.4200	1.3564	9.191	0	0	0
2016/08/19	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	R035	03/11/2016			Bond Future	8.9716	100.8076	9.0584	100.0436	0.967	0.0000	0.0000	4,315
2016/08/19	R035	03/11/2016	9.59	Call	Bond Future	5,254.4700	5.2545	4,490.4700	4.4905	(14.540)	0	0	0
2016/08/19	R035	03/11/2016	9.57	Call	Bond Future	5,091.2400	5.0912	4,327.2400	4.3272	(15.006)	0	0	0
2016/08/19	R035	03/11/2016	9.58	Call	Bond Future	5,172.9100	5.1729	4,408.9100	4.4089	(14.769)	0	0	0
2016/08/19	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	R035	02/02/2017			Bond Future	9.0047	102.7661	9.0940	101.9872	0.993	0.0000	0.0000	0
2016/08/19	R035	02/02/2017	9.51	Call	Bond Future	4,284.0300	4.2840	3,505.0700	3.5051	(18.183)	0	0	0
2016/08/19	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	R035	02/02/2017	9.52	Call	Bond Future	4,365.9400	4.3659	3,586.9800	3.5870	(17.842)	0	0	0
2016/08/19	R035	02/02/2017	9.50	Call	Bond Future	4,202.0200	4.2020	3,423.0600	3.4231	(18.538)	0	0	0
2016/08/19	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	R035	04/05/2017			Bond Future	9.0247	100.3507	9.1168	99.5547	1.021	0.0000	0.0000	0
2016/08/19	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	R035	04/05/2017	9.55	Call	Bond Future	4,413.0400	4.4130	3,616.9500	3.6169	(18.039)	0	0	0
2016/08/19	R035	04/05/2017	9.53	Call	Bond Future	4,250.5500	4.2506	3,454.4600	3.4545	(18.729)	0	0	0
2016/08/19	R035	04/05/2017	9.54	Call	Bond Future	4,331.8500	4.3319	3,535.7600	3.5358	(18.378)	0	0	0
2016/08/19	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	R186	03/11/2016	9.40	Put	Bond Future	177.3900	0.1774	213.1400	0.2131	20.153	0	0	0
2016/08/19	R186	03/11/2016			Bond Future	8.4194	117.9803	8.4863	117.4905	0.795	0.0000	0.0000	94,667
2016/08/19	R186	03/11/2016	8.95	Put	Bond Future	594.3200	0.5943	694.2600	0.6943	16.816	0	0	0
2016/08/19	R186	03/11/2016	9.20	Put	Bond Future	311.3500	0.3114	369.6100	0.3696	18.712	0	0	0
2016/08/19	R186	03/11/2016	8.97	Put	Bond Future	565.5400	0.5655	661.5300	0.6615	16.973	0	0	0
2016/08/19	R186	03/11/2016	8.96	Put	Bond Future	579.8600	0.5799	677.8200	0.6778	16.894	0	0	0
2016/08/19	R186	03/11/2016	9.10	Call	Bond Future	5,259.2000	5.2592	4,842.3800	4.8424	(7.926)	0	0	0
2016/08/19	R186	03/11/2016	9.66	Call	Bond Future	8,715.2500	8.7152	8,242.5500	8.2425	(5.424)	0	0	0
2016/08/19	R186	03/11/2016	8.90	Call	Bond Future	0.0000	0.0000	3,748.4000	3.7484	100.000	0	0	0
2016/08/19	R186	03/11/2016	8.97	Call	Bond Future	4,513.4900	4.5135	4,119.6900	4.1197	(8.725)	0	0	0
2016/08/19	R186	03/11/2016	9.71	Call	Bond Future	9,032.0400	9.0320	8,556.8500	8.5568	(5.261)	0	0	0
2016/08/19	R186	03/11/2016	8.95	Call	Bond Future	4,402.1200	4.4021	4,012.2700	4.0123	(8.856)	0	0	0
2016/08/19	R186	03/11/2016	9.20	Call	Bond Future	5,853.8000	5.8538	5,422.2700	5.4223	(7.372)	0	0	1,425
2016/08/19	R186	03/11/2016	8.90	Put	Bond Future	0.0000	0.0000	781.8200	0.7818	100.000	0	0	5,092

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2016/08/19	R186	03/11/2016	9.40	Call	Bond Future	7,080.9800	7.0810	6,626.9400	6.6269	(6.412)	0	0	1,425
2016/08/19	R186	03/11/2016	9.66	Put	Bond Future	76.6800	0.0767	93.7700	0.0938	22.287	0	0	5,000
2016/08/19	R186	03/11/2016	9.71	Put	Bond Future	64.2200	0.0642	78.8200	0.0788	22.734	0	0	5,000
2016/08/19	R186	03/11/2016	8.96	Call	Bond Future	4,457.7700	4.4578	4,065.9400	4.0659	(8.790)	0	0	0
2016/08/19	R186	03/11/2016	9.10	Put	Bond Future	406.1400	0.4061	479.1100	0.4791	17.967	0	0	108
2016/08/19	R186	02/02/2017	8.81	Put	Bond Future	1,690.0600	1.6901	1,860.1600	1.8602	10.065	0	0	0
2016/08/19	R186	02/02/2017	9.40	Call	Bond Future	7,320.2700	7.3203	6,903.9100	6.9039	(5.688)	0	0	0
2016/08/19	R186	02/02/2017			Bond Future	8.4410	114.9690	8.5105	114.4696	0.824	0.0000	0.0000	0
2016/08/19	R186	02/02/2017	9.50	Call	Bond Future	7,877.4600	7.8775	7,450.3900	7.4504	(5.421)	0	0	0
2016/08/19	R186	02/02/2017	8.80	Put	Bond Future	1,714.0600	1.7141	1,885.9700	1.8860	10.029	0	0	0
2016/08/19	R186	02/02/2017	8.43	Put	Bond Future	2,815.1800	2.8152	3,060.0300	3.0600	8.697	0	0	0
2016/08/19	R186	02/02/2017	8.90	Put	Bond Future	1,484.9800	1.4850	1,639.1900	1.6392	10.385	0	0	750
2016/08/19	R186	02/02/2017	8.81	Call	Bond Future	4,306.1900	4.3062	3,976.9100	3.9769	(7.647)	0	0	0
2016/08/19	R186	02/02/2017	8.79	Call	Bond Future	4,214.7700	4.2148	3,889.1300	3.8891	(7.726)	0	0	0
2016/08/19	R186	02/02/2017	9.50	Put	Bond Future	583.6200	0.5836	655.9300	0.6559	12.390	0	0	6,500
2016/08/19	R186	02/02/2017	8.80	Call	Bond Future	4,260.3700	4.2604	3,932.9000	3.9329	(7.686)	0	0	0
2016/08/19	R186	02/02/2017	8.43	Call	Bond Future	2,736.3000	2.7363	2,481.7700	2.4818	(9.302)	0	0	750
2016/08/19	R186	02/02/2017	8.90	Call	Bond Future	4,726.8000	4.7268	4,381.6300	4.3816	(7.302)	0	0	0
2016/08/19	R186	02/02/2017	9.40	Put	Bond Future	687.6400	0.6876	770.6600	0.7707	12.073	0	0	750
2016/08/19	R186	02/02/2017	8.79	Put	Bond Future	1,738.3300	1.7383	1,912.0700	1.9121	9.995	0	0	0
2016/08/19	R186	04/05/2017			Bond Future	8.4496	117.3088	8.5222	116.7978	0.859	0.0000	0.0000	0
2016/08/19	R186	04/05/2017	8.89	Put	Bond Future	2,160.7500	2.1607	2,338.1800	2.3382	8.212	0	0	0
2016/08/19	R186	04/05/2017	8.91	Put	Bond Future	2,114.1800	2.1142	2,288.7000	2.2887	8.255	0	0	0
2016/08/19	R186	04/05/2017	8.90	Put	Bond Future	2,137.3600	2.1374	2,313.3300	2.3133	8.233	0	0	0
2016/08/19	R186	04/05/2017	8.91	Call	Bond Future	5,304.9900	5.3050	4,968.4800	4.9685	(6.343)	0	0	0
2016/08/19	R186	04/05/2017	8.89	Call	Bond Future	5,215.4700	5.2155	4,881.8700	4.8819	(6.396)	0	0	0
2016/08/19	R186	04/05/2017	8.90	Call	Bond Future	5,260.1500	5.2601	4,925.0900	4.9251	(6.370)	0	0	0
2016/08/19	R197	03/11/2016	303.56	Call	Bond Future	1,069.1200	1.0691	287.9400	0.2879	(73.068)	0	0	0
2016/08/19	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	R197	03/11/2016			Bond Future	304.6291	304.6291	303.8479	303.8479	(0.256)	0.0000	0.0000	1,479
2016/08/19	R197	03/11/2016	303.57	Call	Bond Future	1,059.1200	1.0591	277.9400	0.2779	(73.757)	0	0	0
2016/08/19	R197	03/11/2016	303.58	Call	Bond Future	1,049.1200	1.0491	267.9400	0.2679	(74.461)	0	0	0
2016/08/19	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	R202	03/11/2016	253.85	Put	Bond Future	1,621.1500	1.6212	1,648.4800	1.6485	1.686	0	0	0
2016/08/19	R202	03/11/2016			Bond Future	252.2288	252.2288	252.2015	252.2015	(0.011)	0.0000	0.0000	36,215
2016/08/19	R202	03/11/2016	253.87	Put	Bond Future	1,641.1500	1.6412	1,668.4800	1.6685	1.665	0	0	0
2016/08/19	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	R202	03/11/2016	253.86	Put	Bond Future	1,631.1500	1.6312	1,658.4800	1.6585	1.676	0	0	0
2016/08/19	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	R203	03/11/2016	8.86	Call	Bond Future	1,243.6200	1.2436	1,186.0300	1.1860	(4.631)	0	0	0
2016/08/19	R203	03/11/2016			Bond Future	7.3242	101.9656	7.3949	101.9078	0.965	0.0000	0.0000	30,318
2016/08/19	R203	03/11/2016	8.84	Call	Bond Future	1,227.6400	1.2276	1,170.0600	1.1701	(4.690)	0	0	0
2016/08/19	R203	03/11/2016	8.85	Call	Bond Future	1,235.6300	1.2356	1,178.0500	1.1781	(4.660)	0	0	0

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2016/08/19	R203	03/11/2016	8.84	Put	Bond Future	0.5000		0.0005	0.7000	0.0007	40.000	0	0	0
2016/08/19	R203	03/11/2016	8.86	Put	Bond Future	0.4400		0.0004	0.6300	0.0006	43.182	0	0	0
2016/08/19	R203	03/11/2016	8.85	Put	Bond Future	0.4700		0.0005	0.6700	0.0007	42.553	0	0	0
2016/08/19	R203	02/02/2017	7.70	Call	Bond Future	396.9700		0.3970	352.0000	0.3520	(11.328)	0	0	0
2016/08/19	R203	02/02/2017	7.71	Put	Bond Future	57.2800		0.0573	71.0800	0.0711	24.092	0	0	0
2016/08/19	R203	02/02/2017			Bond Future	7.1167		103.9468	7.2182	103.8878	1.426	0.0000	0.0000	0
2016/08/19	R203	02/02/2017	7.71	Call	Bond Future	401.4500		0.4015	356.2400	0.3562	(11.262)	0	0	0
2016/08/19	R203	02/02/2017	7.72	Call	Bond Future	406.1700		0.4062	360.7500	0.3608	(11.183)	0	0	0
2016/08/19	R203	02/02/2017	7.70	Put	Bond Future	58.5800		0.0586	72.6200	0.0726	23.967	0	0	0
2016/08/19	R203	02/02/2017	7.72	Put	Bond Future	56.2100		0.0562	69.8000	0.0698	24.177	0	0	0
2016/08/19	R203	04/05/2017	6.91	Call	Bond Future	285.5400		0.2855	239.4600	0.2395	(16.138)	0	0	0
2016/08/19	R203	04/05/2017	6.92	Put	Bond Future	41.3000		0.0413	56.5500	0.0566	36.925	0	0	0
2016/08/19	R203	04/05/2017			Bond Future	6.2166		101.8864	6.3913	101.8249	2.810	0.0000	0.0000	0
2016/08/19	R203	04/05/2017	6.92	Call	Bond Future	288.5200		0.2885	242.2600	0.2423	(16.034)	0	0	0
2016/08/19	R203	04/05/2017	6.93	Call	Bond Future	291.2600		0.2913	244.7800	0.2448	(15.958)	0	0	0
2016/08/19	R203	04/05/2017	6.91	Put	Bond Future	41.8300		0.0418	57.2600	0.0573	36.887	0	0	0
2016/08/19	R203	04/05/2017	6.93	Put	Bond Future	40.5300		0.0405	55.5600	0.0556	37.084	0	0	0
2016/08/19	R204	03/11/2016			Bond Future	7.5620		103.8891	7.6288	103.7599	0.884	0.0000	0.0000	28,913
2016/08/19	R204	03/11/2016	9.21	Put	Bond Future	0.6600		0.0007	0.9200	0.0009	39.394	0	0	0
2016/08/19	R204	03/11/2016	9.23	Put	Bond Future	0.5900		0.0006	0.8100	0.0008	37.288	0	0	0
2016/08/19	R204	03/11/2016	9.22	Put	Bond Future	0.6200		0.0006	0.8600	0.0009	38.710	0	0	0
2016/08/19	R204	03/11/2016	9.22	Call	Bond Future	3,145.0900		3.1451	3,016.0700	3.0161	(4.102)	0	0	0
2016/08/19	R204	03/11/2016	9.21	Call	Bond Future	3,126.5400		3.1265	2,997.5400	2.9975	(4.126)	0	0	0
2016/08/19	R204	03/11/2016	9.23	Call	Bond Future	3,163.6400		3.1636	3,034.6000	3.0346	(4.079)	0	0	0
2016/08/19	R204	02/02/2017	8.28	Call	Bond Future	1,440.4800		1.4405	1,332.4000	1.3324	(7.503)	0	0	0
2016/08/19	R204	02/02/2017			Bond Future	7.5177		101.8668	7.5943	101.7349	1.018	0.0000	0.0000	0
2016/08/19	R204	02/02/2017	8.29	Call	Bond Future	1,454.5700		1.4546	1,346.0900	1.3461	(7.458)	0	0	0
2016/08/19	R204	02/02/2017	8.30	Call	Bond Future	1,468.7000		1.4687	1,359.8200	1.3598	(7.413)	0	0	0
2016/08/19	R204	02/02/2017	8.28	Put	Bond Future	137.3300		0.1373	161.1200	0.1611	17.323	0	0	0
2016/08/19	R204	02/02/2017	8.30	Put	Bond Future	131.6600		0.1317	154.6500	0.1546	17.462	0	0	0
2016/08/19	R204	02/02/2017	8.29	Put	Bond Future	134.4700		0.1345	157.8600	0.1579	17.394	0	0	0
2016/08/19	R204	04/05/2017	7.90	Put	Bond Future	298.2000		0.2982	340.9600	0.3410	14.339	0	0	0
2016/08/19	R204	04/05/2017			Bond Future	7.4010		103.9398	7.4910	103.8039	1.217	0.0000	0.0000	0
2016/08/19	R204	04/05/2017	7.92	Put	Bond Future	289.9000		0.2899	331.7400	0.3317	14.433	0	0	0
2016/08/19	R204	04/05/2017	7.90	Call	Bond Future	1,047.9000		1.0479	954.7900	0.9548	(8.885)	0	0	0
2016/08/19	R204	04/05/2017	7.91	Put	Bond Future	294.1800		0.2942	336.4800	0.3365	14.379	0	0	0
2016/08/19	R204	04/05/2017	7.91	Call	Bond Future	1,058.8300		1.0588	965.2600	0.9653	(8.837)	0	0	0
2016/08/19	R204	04/05/2017	7.92	Call	Bond Future	1,069.4900		1.0695	975.4600	0.9755	(8.792)	0	0	0
2016/08/19	R207	03/11/2016			Bond Future	7.7332		100.9279	7.8031	100.7356	0.904	0.0000	0.0000	52,265
2016/08/19	R207	03/11/2016	7.94	Call	Bond Future	940.9200		0.9409	817.2300	0.8172	(13.146)	0	0	0
2016/08/19	R207	03/11/2016	7.93	Put	Bond Future	383.0400		0.3830	452.9700	0.4530	18.257	0	0	0
2016/08/19	R207	03/11/2016	7.95	Put	Bond Future	363.8900		0.3639	431.2800	0.4313	18.519	0	0	0
2016/08/19	R207	03/11/2016	7.94	Put	Bond Future	373.2900		0.3733	441.9400	0.4419	18.391	0	0	0
2016/08/19	R207	03/11/2016	7.95	Call	Bond Future	958.8700		0.9589	833.9200	0.8339	(13.031)	0	0	0
2016/08/19	R207	03/11/2016	7.93	Call	Bond Future	923.3100		0.9233	800.9000	0.8009	(13.258)	0	0	0
2016/08/19	R207	02/02/2017	9.24	Call	Bond Future	3,850.3800		3.8504	3,662.4500	3.6625	(4.881)	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
2016/08/19	R207	02/02/2017			Bond Future	7.7172	99.2460	7.7938	99.0499	0.992	0.0000	0.0000	0
2016/08/19	R207	02/02/2017	8.91	Call	Bond Future	3,090.4000	3.0904	2,911.2100	2.9112	(5.798)	0	0	62
2016/08/19	R207	02/02/2017	9.22	Call	Bond Future	3,803.6800	3.8037	3,616.1600	3.6162	(4.930)	0	0	0
2016/08/19	R207	02/02/2017	9.23	Call	Bond Future	3,827.0200	3.8270	3,639.2900	3.6393	(4.905)	0	0	0
2016/08/19	R207	02/02/2017	8.91	Put	Bond Future	88.6800	0.0887	105.6500	0.1056	19.136	0	0	0
2016/08/19	R207	02/02/2017	9.22	Put	Bond Future	40.3700	0.0404	49.0100	0.0490	21.402	0	0	0
2016/08/19	R207	02/02/2017	9.24	Put	Bond Future	38.2000	0.0382	46.4300	0.0464	21.545	0	0	0
2016/08/19	R207	02/02/2017	9.23	Put	Bond Future	39.2700	0.0393	47.7000	0.0477	21.467	0	0	0
2016/08/19	R207	04/05/2017	8.21	Put	Bond Future	473.8000	0.4738	535.0700	0.5351	12.932	0	0	0
2016/08/19	R207	04/05/2017			Bond Future	7.6697	101.2658	7.7548	101.0644	1.108	0.0000	0.0000	0
2016/08/19	R207	04/05/2017	8.22	Call	Bond Future	1,762.2700	1.7623	1,621.4300	1.6214	(7.992)	0	0	0
2016/08/19	R207	04/05/2017	8.20	Call	Bond Future	1,728.7200	1.7287	1,589.1900	1.5892	(8.071)	0	0	0
2016/08/19	R207	04/05/2017	8.21	Call	Bond Future	1,745.4600	1.7455	1,605.2800	1.6053	(8.031)	0	0	0
2016/08/19	R207	04/05/2017	8.20	Put	Bond Future	480.4200	0.4804	542.3400	0.5423	12.889	0	0	0
2016/08/19	R207	04/05/2017	8.22	Put	Bond Future	467.2700	0.4673	527.8800	0.5279	12.971	0	0	0
2016/08/19	R208	03/11/2016	9.59	Put	Bond Future	2.4500	0.0025	3.3600	0.0034	37.143	0	0	0
2016/08/19	R208	03/11/2016			Bond Future	7.8997	96.5137	7.9736	96.2513	0.935	0.0000	0.0000	30,656
2016/08/19	R208	03/11/2016	9.58	Put	Bond Future	2.5800	0.0026	3.5300	0.0035	36.822	0	0	0
2016/08/19	R208	03/11/2016	9.57	Call	Bond Future	5,730.3600	5.7304	5,468.9200	5.4689	(4.562)	0	0	0
2016/08/19	R208	03/11/2016	9.58	Call	Bond Future	5,763.2500	5.7633	5,501.7600	5.5018	(4.537)	0	0	0
2016/08/19	R208	03/11/2016	9.59	Call	Bond Future	5,796.1200	5.7961	5,534.5900	5.5346	(4.512)	0	0	0
2016/08/19	R208	03/11/2016	9.57	Put	Bond Future	2.7100	0.0027	3.7100	0.0037	36.900	0	0	0
2016/08/19	R208	02/02/2017			Bond Future	7.9034	98.3890	7.9824	98.1214	1.000	0.0000	0.0000	0
2016/08/19	R208	02/02/2017	8.64	Call	Bond Future	2,817.4900	2.8175	2,605.2200	2.6052	(7.534)	0	0	0
2016/08/19	R208	02/02/2017	8.63	Put	Bond Future	364.5700	0.3646	420.6800	0.4207	15.391	0	0	0
2016/08/19	R208	02/02/2017	8.65	Put	Bond Future	351.4900	0.3515	405.9800	0.4060	15.503	0	0	0
2016/08/19	R208	02/02/2017	8.64	Put	Bond Future	358.0700	0.3581	413.3800	0.4134	15.447	0	0	0
2016/08/19	R208	02/02/2017	8.65	Call	Bond Future	2,843.7700	2.8438	2,630.6800	2.6307	(7.493)	0	0	0
2016/08/19	R208	02/02/2017	8.63	Call	Bond Future	2,791.1200	2.7911	2,579.6500	2.5796	(7.577)	0	0	0
2016/08/19	R208	04/05/2017	8.39	Call	Bond Future	2,376.7300	2.3767	2,190.3400	2.1903	(7.842)	0	0	0
2016/08/19	R208	04/05/2017			Bond Future	7.8786	96.9866	7.9638	96.7123	1.082	0.0000	0.0000	0
2016/08/19	R208	04/05/2017	8.37	Call	Bond Future	2,333.0900	2.3331	2,148.4400	2.1484	(7.914)	0	0	0
2016/08/19	R208	04/05/2017	8.38	Call	Bond Future	2,354.7200	2.3547	2,169.2000	2.1692	(7.879)	0	0	0
2016/08/19	R208	04/05/2017	8.37	Put	Bond Future	764.4700	0.7645	854.1500	0.8542	11.731	0	0	0
2016/08/19	R208	04/05/2017	8.39	Put	Bond Future	744.9300	0.7449	832.8700	0.8329	11.805	0	0	0
2016/08/19	R208	04/05/2017	8.38	Put	Bond Future	754.5000	0.7545	843.3100	0.8433	11.771	0	0	0
2016/08/19	R209	03/11/2016	10.26	Call	Bond Future	9,039.5100	9.0395	8,424.2500	8.4242	(6.806)	0	0	0
2016/08/19	R209	03/11/2016			Bond Future	8.9322	76.1449	9.0188	75.5064	0.970	0.0000	0.0000	35,513
2016/08/19	R209	03/11/2016	10.24	Call	Bond Future	8,922.3100	8.9223	8,308.4000	8.3084	(6.881)	0	0	0
2016/08/19	R209	03/11/2016	8.87	Put	Bond Future	2,277.7600	2.2778	2,614.6600	2.6147	14.791	0	0	0
2016/08/19	R209	03/11/2016	9.05	Call	Bond Future	2,497.8800	2.4979	2,129.6100	2.1296	(14.743)	0	0	0
2016/08/19	R209	03/11/2016	9.45	Call	Bond Future	4,406.2100	4.4062	3,912.1900	3.9122	(11.212)	0	0	0
2016/08/19	R209	03/11/2016	10.25	Call	Bond Future	8,980.9200	8.9809	8,366.3300	8.3663	(6.843)	0	0	0
2016/08/19	R209	03/11/2016	10.24	Put	Bond Future	87.2300	0.0872	111.8800	0.1119	28.259	0	0	0
2016/08/19	R209	03/11/2016	9.45	Put	Bond Future	706.4200	0.7064	850.9600	0.8510	20.461	0	0	250
2016/08/19	R209	03/11/2016	10.25	Put	Bond Future	84.4900	0.0845	108.4600	0.1085	28.370	0	0	5,000

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
2016/08/19	R209	03/11/2016	10.26	Put	Bond Future	81.8300	0.0818	105.1300	0.1051	28.474	0	0	0
2016/08/19	R209	03/11/2016	8.87	Call	Bond Future	1,814.1200	1.8141	1,512.4600	1.5125	(16.628)	0	0	250
2016/08/19	R209	03/11/2016	9.05	Put	Bond Future	1,631.3400	1.6313	1,901.6300	1.9016	16.569	0	0	250
2016/08/19	R209	02/02/2017	9.55	Put	Bond Future	1,398.6400	1.3986	1,578.8100	1.5788	12.882	0	0	0
2016/08/19	R209	02/02/2017			Bond Future	8.9596	77.6244	9.0485	76.9735	0.992	0.0000	0.0000	0
2016/08/19	R209	02/02/2017	9.54	Put	Bond Future	1,418.1200	1.4181	1,600.2400	1.6002	12.842	0	0	0
2016/08/19	R209	02/02/2017	9.55	Call	Bond Future	5,567.4500	5.5675	5,096.6800	5.0967	(8.456)	0	0	0
2016/08/19	R209	02/02/2017	9.53	Call	Bond Future	5,471.1800	5.4712	5,004.3100	5.0043	(8.533)	0	0	0
2016/08/19	R209	02/02/2017	9.54	Call	Bond Future	5,519.2400	5.5192	5,050.4200	5.0504	(8.494)	0	0	0
2016/08/19	R209	02/02/2017	9.53	Put	Bond Future	1,437.8400	1.4378	1,621.9100	1.6219	12.802	0	0	0
2016/08/19	R209	04/05/2017	9.48	Put	Bond Future	2,280.4300	2.2804	2,502.0300	2.5020	9.717	0	0	0
2016/08/19	R209	04/05/2017			Bond Future	8.9778	76.0518	9.0693	75.3866	1.018	0.0000	0.0000	0
2016/08/19	R209	04/05/2017	9.47	Put	Bond Future	2,304.2600	2.3043	2,527.6000	2.5276	9.692	0	0	0
2016/08/19	R209	04/05/2017	9.46	Call	Bond Future	5,740.3500	5.7403	5,300.2400	5.3002	(7.667)	0	0	0
2016/08/19	R209	04/05/2017	9.47	Call	Bond Future	5,784.6100	5.7846	5,342.7400	5.3427	(7.639)	0	0	0
2016/08/19	R209	04/05/2017	9.48	Call	Bond Future	5,828.9800	5.8290	5,385.3700	5.3854	(7.610)	0	0	0
2016/08/19	R209	04/05/2017	9.46	Put	Bond Future	2,328.3000	2.3283	2,553.4000	2.5534	9.668	0	0	0
2016/08/19	R210	03/11/2016			Bond Future	189.0865	189.0865	188.6844	188.6844	(0.213)	0.0000	0.0000	2,182
2016/08/19	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	215.6500	0.2157	100.000	0	0	0
2016/08/19	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	235.6500	0.2357	100.000	0	0	0
2016/08/19	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	225.6500	0.2257	100.000	0	0	0
2016/08/19	R210	03/11/2016	188.90	Call	Bond Future	186.4900	0.1865	0.0000	0.0000	(100.000)	0	0	0
2016/08/19	R210	03/11/2016	188.91	Call	Bond Future	176.4900	0.1765	0.0000	0.0000	(100.000)	0	0	0
2016/08/19	R210	03/11/2016	188.92	Call	Bond Future	166.4900	0.1665	0.0000	0.0000	(100.000)	0	0	0
2016/08/19	R211	03/11/2016	141.75	Call	Bond Future	349.6100	0.3496	333.9100	0.3339	(4.491)	0	0	0
2016/08/19	R211	03/11/2016			Bond Future	142.0996	142.0996	142.0839	142.0839	(0.011)	0.0000	0.0000	56
2016/08/19	R211	03/11/2016	141.76	Call	Bond Future	339.6100	0.3396	323.9100	0.3239	(4.623)	0	0	0
2016/08/19	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	R211	03/11/2016	141.74	Call	Bond Future	359.6100	0.3596	343.9100	0.3439	(4.366)	0	0	0
2016/08/19	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	R212	03/11/2016			Bond Future	148.8031	148.8031	148.7865	148.7865	(0.011)	0.0000	0.0000	3,838
2016/08/19	R212	03/11/2016	148.11	Call	Bond Future	693.0600	0.6931	676.5200	0.6765	(2.387)	0	0	0
2016/08/19	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/19	R212	03/11/2016	148.12	Call	Bond Future	683.0600	0.6831	666.5200	0.6665	(2.421)	0	0	0
2016/08/19	R212	03/11/2016	148.10	Call	Bond Future	703.0600	0.7031	686.5200	0.6865	(2.353)	0	0	0
2016/08/19	R213	03/11/2016			Bond Future	8.8146	86.7212	8.8913	86.1713	0.869	0.0000	0.0000	43,664
2016/08/19	R213	03/11/2016	10.18	Put	Bond Future	62.1400	0.0621	78.1000	0.0781	25.684	0	0	0
2016/08/19	R213	03/11/2016	10.20	Put	Bond Future	58.0200	0.0580	73.0300	0.0730	25.870	0	0	0
2016/08/19	R213	03/11/2016	10.18	Call	Bond Future	9,163.0000	9.1630	8,628.9800	8.6290	(5.828)	0	0	0
2016/08/19	R213	03/11/2016	10.19	Put	Bond Future	60.0500	0.0600	75.5300	0.0755	25.779	0	0	0
2016/08/19	R213	03/11/2016	10.19	Call	Bond Future	9,222.4000	9.2224	8,687.9000	8.6879	(5.796)	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
2016/08/19	R213	03/11/2016	10.20	Call	Bond Future	9,281.7800	9.2818	8,746.8100	8.7468	(5.764)	0	0	0
2016/08/19	R213	02/02/2017	9.40	Call	Bond Future	5,200.7900	5.2008	4,798.7600	4.7988	(7.730)	0	0	0
2016/08/19	R213	02/02/2017	9.42	Call	Bond Future	5,296.0400	5.2960	4,890.5400	4.8905	(7.657)	0	0	0
2016/08/19	R213	02/02/2017			Bond Future	8.8449	88.4061	8.9239	87.8452	0.893	0.0000	0.0000	0
2016/08/19	R213	02/02/2017	9.41	Call	Bond Future	5,248.2300	5.2482	4,844.4600	4.8445	(7.693)	0	0	0
2016/08/19	R213	02/02/2017	9.40	Put	Bond Future	1,367.2000	1.3672	1,526.0100	1.5260	11.616	0	0	0
2016/08/19	R213	02/02/2017	9.42	Put	Bond Future	1,328.8500	1.3288	1,484.1900	1.4842	11.690	0	0	0
2016/08/19	R213	02/02/2017	9.41	Put	Bond Future	1,347.8000	1.3478	1,504.8700	1.5049	11.654	0	0	0
2016/08/19	R213	04/05/2017			Bond Future	8.8615	86.6505	8.9430	86.0772	0.920	0.0000	0.0000	0
2016/08/19	R213	04/05/2017	9.35	Put	Bond Future	2,171.1700	2.1712	2,363.5300	2.3635	8.860	0	0	0
2016/08/19	R213	04/05/2017	9.37	Put	Bond Future	2,125.4500	2.1254	2,314.7200	2.3147	8.905	0	0	0
2016/08/19	R213	04/05/2017	9.35	Call	Bond Future	5,527.2000	5.5272	5,146.2300	5.1462	(6.893)	0	0	0
2016/08/19	R213	04/05/2017	9.36	Put	Bond Future	2,148.0700	2.1481	2,338.8800	2.3389	8.883	0	0	0
2016/08/19	R213	04/05/2017	9.36	Call	Bond Future	5,570.8700	5.5709	5,188.3500	5.1884	(6.866)	0	0	0
2016/08/19	R213	04/05/2017	9.37	Call	Bond Future	5,614.9500	5.6150	5,230.8900	5.2309	(6.840)	0	0	0
2016/08/19	R214	03/11/2016	10.35	Put	Bond Future	92.2500	0.0922	119.7600	0.1198	29.821	0	0	0
2016/08/19	R214	03/11/2016			Bond Future	9.0080	76.6498	9.0997	75.9373	1.018	0.0000	0.0000	29,396
2016/08/19	R214	03/11/2016	10.34	Put	Bond Future	95.1400	0.0951	123.3900	0.1234	29.693	0	0	0
2016/08/19	R214	03/11/2016	10.35	Call	Bond Future	9,520.4200	9.5204	8,835.3500	8.8353	(7.196)	0	0	0
2016/08/19	R214	03/11/2016	10.33	Call	Bond Future	9,400.3200	9.4003	8,716.7600	8.7168	(7.272)	0	0	0
2016/08/19	R214	03/11/2016	10.34	Call	Bond Future	9,460.3900	9.4604	8,776.0600	8.7761	(7.234)	0	0	0
2016/08/19	R214	03/11/2016	10.33	Put	Bond Future	98.1000	0.0981	127.1200	0.1271	29.582	0	0	0
2016/08/19	R214	02/02/2017			Bond Future	9.0372	78.1390	9.1312	77.4125	1.041	0.0000	0.0000	0
2016/08/19	R214	02/02/2017	9.67	Call	Bond Future	6,079.6600	6.0797	5,546.6900	5.5467	(8.766)	0	0	0
2016/08/19	R214	02/02/2017	9.66	Put	Bond Future	1,423.7200	1.4237	1,619.2700	1.6193	13.735	0	0	0
2016/08/19	R214	02/02/2017	9.68	Put	Bond Future	1,384.8800	1.3849	1,576.2600	1.5763	13.819	0	0	0
2016/08/19	R214	02/02/2017	9.67	Put	Bond Future	1,404.1800	1.4042	1,597.6400	1.5976	13.777	0	0	0
2016/08/19	R214	02/02/2017	9.68	Call	Bond Future	6,130.4200	6.1304	5,595.3700	5.5954	(8.728)	0	0	0
2016/08/19	R214	02/02/2017	9.66	Call	Bond Future	6,029.0400	6.0290	5,498.1600	5.4982	(8.805)	0	0	0
2016/08/19	R214	04/05/2017	9.58	Put	Bond Future	2,368.6900	2.3687	2,612.2100	2.6122	10.281	0	0	0
2016/08/19	R214	04/05/2017			Bond Future	9.0550	76.4284	9.1516	75.6862	1.067	0.0000	0.0000	0
2016/08/19	R214	04/05/2017	9.57	Put	Bond Future	2,393.1400	2.3931	2,638.5600	2.6386	10.255	0	0	0
2016/08/19	R214	04/05/2017	9.58	Call	Bond Future	6,265.0300	6.2650	5,766.2700	5.7663	(7.961)	0	0	0
2016/08/19	R214	04/05/2017	9.56	Call	Bond Future	6,171.9900	6.1720	5,677.0500	5.6771	(8.019)	0	0	0
2016/08/19	R214	04/05/2017	9.57	Call	Bond Future	6,218.3400	6.2183	5,721.4800	5.7215	(7.990)	0	0	0
2016/08/19	R214	04/05/2017	9.56	Put	Bond Future	2,418.0500	2.4181	2,665.3900	2.6654	10.229	0	0	0
2016/08/19	R248	03/11/2016	10.38	Call	Bond Future	11,961.0500	11.9611	11,043.9900	11.0440	(7.667)	0	0	0
2016/08/19	R248	03/11/2016			Bond Future	9.0641	98.3959	9.1609	97.4311	1.068	0.0000	0.0000	61,284
2016/08/19	R248	03/11/2016	10.39	Call	Bond Future	12,036.2100	12.0362	11,118.0100	11.1180	(7.629)	0	0	0
2016/08/19	R248	03/11/2016	10.37	Put	Bond Future	168.9200	0.1689	217.8400	0.2178	28.960	0	0	0
2016/08/19	R248	03/11/2016	10.39	Put	Bond Future	159.7100	0.1597	206.3200	0.2063	29.184	0	0	0
2016/08/19	R248	03/11/2016	10.37	Call	Bond Future	11,885.8500	11.8859	10,969.9600	10.9700	(7.706)	0	0	0
2016/08/19	R248	03/11/2016	10.38	Put	Bond Future	164.2600	0.1643	212.0100	0.2120	29.070	0	0	0
2016/08/19	R248	02/02/2017	9.76	Put	Bond Future	1,900.4500	1.9004	2,162.6700	2.1627	13.798	0	0	0
2016/08/19	R248	02/02/2017	9.78	Put	Bond Future	1,851.5800	1.8516	2,108.5300	2.1085	13.877	0	0	0
2016/08/19	R248	02/02/2017			Bond Future	9.0946	100.3076	9.1940	99.3239	1.093	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
2016/08/19	R248	02/02/2017	9.77	Put	Bond Future	1,875.8700	1.8759	2,135.4500	2.1354	13.838	0	0	0
2016/08/19	R248	02/02/2017	9.76	Call	Bond Future	8,163.3000	8.1633	7,441.8500	7.4418	(8.838)	0	0	0
2016/08/19	R248	02/02/2017	9.77	Call	Bond Future	8,227.3400	8.2273	7,503.2500	7.5033	(8.801)	0	0	0
2016/08/19	R248	02/02/2017	9.78	Call	Bond Future	8,291.5100	8.2915	7,564.7900	7.5648	(8.765)	0	0	0
2016/08/19	R248	04/05/2017	9.66	Call	Bond Future	8,379.8300	8.3798	7,705.2500	7.7052	(8.050)	0	0	0
2016/08/19	R248	04/05/2017			Bond Future	9.1138	97.9057	9.2159	96.9006	1.120	0.0000	0.0000	0
2016/08/19	R248	04/05/2017	9.67	Call	Bond Future	8,438.9400	8.4389	7,761.9200	7.7619	(8.023)	0	0	0
2016/08/19	R248	04/05/2017	9.65	Put	Bond Future	3,240.5100	3.2405	3,573.4100	3.5734	10.273	0	0	0
2016/08/19	R248	04/05/2017	9.67	Put	Bond Future	3,177.9400	3.1779	3,505.9600	3.5060	10.322	0	0	0
2016/08/19	R248	04/05/2017	9.65	Call	Bond Future	8,321.1500	8.3212	7,649.0100	7.6490	(8.077)	0	0	0
2016/08/19	R248	04/05/2017	9.66	Put	Bond Future	3,208.9300	3.2089	3,539.3900	3.5394	10.298	0	0	0

**Total**

**695494**