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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/08/2016 TO 25/08/2016

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
2016/08/25	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	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
2016/08/25	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	2025	03/11/2016			Bond Future	128.7158	128.7158	128.7026	128.7026	(0.010)	0.0000	0.0000	3,024
2016/08/25	2025	03/11/2016	129.21	Put	Bond Future	494.1700	0.4942	507.4200	0.5074	2.681	0	0	0
2016/08/25	2025	03/11/2016	129.23	Put	Bond Future	514.1700	0.5142	527.4200	0.5274	2.577	0	0	0
2016/08/25	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	2025	03/11/2016	129.22	Put	Bond Future	504.1700	0.5042	517.4200	0.5174	2.628	0	0	0
2016/08/25	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	2030	03/11/2016	9.35	Put	Bond Future	638.7300	0.6387	776.0400	0.7760	21.497	0	0	0
2016/08/25	2030	03/11/2016			Bond Future	9.4422	91.3847	9.4621	91.2474	0.211	0.0000	0.0000	29,408
2016/08/25	2030	03/11/2016	9.34	Put	Bond Future	708.4300	0.7084	845.7400	0.8457	19.382	0	0	0
2016/08/25	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	2030	03/11/2016	9.33	Put	Bond Future	778.2000	0.7782	915.5100	0.9155	17.645	0	0	0
2016/08/25	2030	02/02/2017	9.29	Put	Bond Future	1,386.0000	1.3860	1,528.2400	1.5282	10.263	0	0	0
2016/08/25	2030	02/02/2017			Bond Future	9.4916	89.1517	9.5126	89.0094	0.221	0.0000	0.0000	0
2016/08/25	2030	02/02/2017	9.31	Put	Bond Future	1,247.1900	1.2472	1,389.4300	1.3894	11.405	0	0	0
2016/08/25	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	2030	02/02/2017	9.30	Put	Bond Future	1,316.5600	1.3166	1,458.8000	1.4588	10.804	0	0	0
2016/08/25	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	2030	04/05/2017			Bond Future	9.5352	90.9612	9.5569	90.8158	0.227	0.0000	0.0000	0
2016/08/25	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	2030	04/05/2017	9.32	Put	Bond Future	1,460.7700	1.4608	1,606.1600	1.6062	9.953	0	0	0
2016/08/25	2030	04/05/2017	9.34	Put	Bond Future	1,323.6400	1.3236	1,469.0300	1.4690	10.984	0	0	0
2016/08/25	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	2030	04/05/2017	9.33	Put	Bond Future	1,392.1700	1.3922	1,537.5600	1.5376	10.443	0	0	0
2016/08/25	2032	03/11/2016			Bond Future	9.5594	90.4239	9.5793	90.2777	0.208	0.0000	0.0000	13,093
2016/08/25	2032	03/11/2016	10.28	Put	Bond Future	451.8200	0.4518	465.9500	0.4659	3.127	0	0	0
2016/08/25	2032	03/11/2016	10.30	Put	Bond Future	429.1200	0.4291	442.5500	0.4426	3.130	0	0	0
2016/08/25	2032	03/11/2016	10.29	Put	Bond Future	440.3500	0.4403	454.1300	0.4541	3.129	0	0	0
2016/08/25	2032	03/11/2016	10.30	Call	Bond Future	5,648.0100	5.6480	5,515.2400	5.5152	(2.351)	0	0	0
2016/08/25	2032	03/11/2016	10.28	Call	Bond Future	5,535.7200	5.5357	5,403.6500	5.4037	(2.386)	0	0	0
2016/08/25	2032	03/11/2016	10.29	Call	Bond Future	5,591.7800	5.5918	5,459.3600	5.4594	(2.368)	0	0	0
2016/08/25	2032	02/02/2017	9.53	Call	Bond Future	2,851.4300	2.8514	2,768.7300	2.7687	(2.900)	0	0	0
2016/08/25	2032	02/02/2017			Bond Future	9.6117	92.1784	9.6325	92.0271	0.217	0.0000	0.0000	0
2016/08/25	2032	02/02/2017	9.51	Call	Bond Future	2,781.4700	2.7815	2,699.9300	2.6999	(2.932)	0	0	0

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2016/08/25	2032	02/02/2017	9.52	Call	Bond Future	2,816.3300	2.8163	2,734.2100	2.7342	(2.916)	0	0	0
2016/08/25	2032	02/02/2017	9.51	Put	Bond Future	3,525.4800	3.5255	3,595.2000	3.5952	1.978	0	0	0
2016/08/25	2032	02/02/2017	9.53	Put	Bond Future	3,448.4300	3.4484	3,516.9900	3.5170	1.988	0	0	0
2016/08/25	2032	02/02/2017	9.52	Put	Bond Future	3,486.7900	3.4868	3,555.9300	3.5559	1.983	0	0	0
2016/08/25	2032	04/05/2017	9.45	Call	Bond Future	3,224.6300	3.2246	3,146.1400	3.1461	(2.434)	0	0	0
2016/08/25	2032	04/05/2017			Bond Future	9.6544	89.8879	9.6760	89.7333	0.223	0.0000	0.0000	0
2016/08/25	2032	04/05/2017	9.46	Call	Bond Future	3,257.9200	3.2579	3,178.9500	3.1789	(2.424)	0	0	0
2016/08/25	2032	04/05/2017	9.44	Put	Bond Future	4,752.1200	4.7521	4,828.7100	4.8287	1.612	0	0	0
2016/08/25	2032	04/05/2017	9.46	Put	Bond Future	4,671.2900	4.6713	4,746.9300	4.7469	1.619	0	0	0
2016/08/25	2032	04/05/2017	9.44	Call	Bond Future	3,191.5300	3.1915	3,113.5100	3.1135	(2.445)	0	0	0
2016/08/25	2032	04/05/2017	9.45	Put	Bond Future	4,711.5700	4.7116	4,787.6900	4.7877	1.616	0	0	0
2016/08/25	2033	03/11/2016			Bond Future	108.0718	108.0718	108.0608	108.0608	(0.010)	0.0000	0.0000	4,275
2016/08/25	2033	03/11/2016	109.16	Put	Bond Future	1,088.2200	1.0882	1,099.2100	1.0992	1.010	0	0	0
2016/08/25	2033	03/11/2016	109.17	Put	Bond Future	1,098.2200	1.0982	1,109.2100	1.1092	1.001	0	0	0
2016/08/25	2033	03/11/2016	109.18	Put	Bond Future	1,108.2200	1.1082	1,119.2100	1.1192	0.992	0	0	0
2016/08/25	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	2037	03/11/2016	10.35	Call	Bond Future	5,644.8200	5.6448	5,603.5700	5.6036	(0.731)	0	0	0
2016/08/25	2037	03/11/2016	10.36	Put	Bond Future	638.4600	0.6385	633.7700	0.6338	(0.735)	0	0	0
2016/08/25	2037	03/11/2016			Bond Future	9.7016	91.7213	9.7062	91.6847	0.047	0.0000	0.0000	40,431
2016/08/25	2037	03/11/2016	10.36	Call	Bond Future	5,703.1500	5.7032	5,661.9000	5.6619	(0.723)	0	0	0
2016/08/25	2037	03/11/2016	10.37	Call	Bond Future	5,761.6500	5.7616	5,720.4100	5.7204	(0.716)	0	0	0
2016/08/25	2037	03/11/2016	10.35	Put	Bond Future	653.6200	0.6536	648.9300	0.6489	(0.718)	0	0	0
2016/08/25	2037	03/11/2016	10.37	Put	Bond Future	623.5800	0.6236	618.9000	0.6189	(0.751)	0	0	0
2016/08/25	2037	02/02/2017	9.68	Put	Bond Future	3,835.8000	3.8358	3,844.9000	3.8449	0.237	0	0	0
2016/08/25	2037	02/02/2017			Bond Future	9.7512	89.2444	9.7561	89.2049	0.051	0.0000	0.0000	0
2016/08/25	2037	02/02/2017	9.67	Put	Bond Future	3,877.7300	3.8777	3,886.9900	3.8870	0.239	0	0	0
2016/08/25	2037	02/02/2017	9.68	Call	Bond Future	3,265.8400	3.2658	3,235.4200	3.2354	(0.931)	0	0	0
2016/08/25	2037	02/02/2017	9.66	Call	Bond Future	3,189.0600	3.1891	3,158.9500	3.1589	(0.944)	0	0	0
2016/08/25	2037	02/02/2017	9.67	Call	Bond Future	3,227.2100	3.2272	3,196.9500	3.1969	(0.938)	0	0	0
2016/08/25	2037	02/02/2017	9.66	Put	Bond Future	3,920.2600	3.9203	3,929.6700	3.9297	0.240	0	0	0
2016/08/25	2037	04/05/2017			Bond Future	9.7954	91.0558	9.8005	91.0153	0.052	0.0000	0.0000	0
2016/08/25	2037	04/05/2017	9.58	Put	Bond Future	5,363.9600	5.3640	5,377.1200	5.3771	0.245	0	0	0
2016/08/25	2037	04/05/2017	9.60	Put	Bond Future	5,274.4200	5.2744	5,287.3200	5.2873	0.245	0	0	0
2016/08/25	2037	04/05/2017	9.59	Put	Bond Future	5,319.1900	5.3192	5,332.2200	5.3322	0.245	0	0	0
2016/08/25	2037	04/05/2017	9.60	Call	Bond Future	3,710.5000	3.7105	3,682.8300	3.6828	(0.746)	0	0	0
2016/08/25	2037	04/05/2017	9.58	Call	Bond Future	3,637.5200	3.6375	3,610.1100	3.6101	(0.754)	0	0	0
2016/08/25	2037	04/05/2017	9.59	Call	Bond Future	3,674.0700	3.6741	3,646.5300	3.6465	(0.750)	0	0	0
2016/08/25	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	2038	03/11/2016			Bond Future	136.1917	136.1917	135.9452	135.9452	(0.181)	0.0000	0.0000	20,808
2016/08/25	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	2038	03/11/2016	136.31	Put	Bond Future	118.3000	0.1183	364.7900	0.3648	208.360	0	0	0
2016/08/25	2038	03/11/2016	136.33	Put	Bond Future	138.3000	0.1383	384.7900	0.3848	178.228	0	0	0
2016/08/25	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/08/25	2038	03/11/2016	136.32	Put	Bond Future	128.3000	0.1283	374.7900	0.3748	192.120	0	0	0
2016/08/25	2040	03/11/2016			Bond Future	9.7260	95.7768	9.7357	95.6932	0.099	0.0000	0.0000	3,584
2016/08/25	2040	03/11/2016	9.69	Put	Bond Future	2,735.6700	2.7357	2,760.0100	2.7600	0.890	0	0	0
2016/08/25	2040	03/11/2016	9.71	Put	Bond Future	2,647.1000	2.6471	2,670.5200	2.6705	0.885	0	0	0
2016/08/25	2040	03/11/2016	9.70	Put	Bond Future	2,691.1200	2.6911	2,715.0000	2.7150	0.887	0	0	0
2016/08/25	2040	03/11/2016	9.71	Call	Bond Future	2,508.5200	2.5085	2,448.3400	2.4483	(2.399)	0	0	0
2016/08/25	2040	03/11/2016	9.69	Call	Bond Future	2,423.3800	2.4234	2,364.1200	2.3641	(2.445)	0	0	0
2016/08/25	2040	03/11/2016	9.70	Call	Bond Future	2,465.7500	2.4657	2,406.0300	2.4060	(2.422)	0	0	0
2016/08/25	2040	02/02/2017	9.58	Call	Bond Future	3,100.1900	3.1002	3,049.0200	3.0490	(1.651)	0	0	0
2016/08/25	2040	02/02/2017			Bond Future	9.7748	93.1282	9.7850	93.0407	0.105	0.0000	0.0000	0
2016/08/25	2040	02/02/2017	9.59	Call	Bond Future	3,138.7600	3.1388	3,087.2600	3.0873	(1.641)	0	0	0
2016/08/25	2040	02/02/2017	9.60	Call	Bond Future	3,177.5900	3.1776	3,125.7500	3.1257	(1.631)	0	0	0
2016/08/25	2040	02/02/2017	9.58	Put	Bond Future	4,792.7400	4.7927	4,829.1000	4.8291	0.759	0	0	0
2016/08/25	2040	02/02/2017	9.60	Put	Bond Future	4,694.0100	4.6940	4,729.7000	4.7297	0.760	0	0	0
2016/08/25	2040	02/02/2017	9.59	Put	Bond Future	4,743.1800	4.7432	4,779.2100	4.7792	0.760	0	0	0
2016/08/25	2040	04/05/2017			Bond Future	9.8183	95.0185	9.8289	94.9290	0.108	0.0000	0.0000	0
2016/08/25	2040	04/05/2017	9.62	Put	Bond Future	5,791.1900	5.7912	5,829.2300	5.8292	0.657	0	0	0
2016/08/25	2040	04/05/2017	9.64	Put	Bond Future	5,695.6600	5.6957	5,733.1700	5.7332	0.659	0	0	0
2016/08/25	2040	04/05/2017	9.62	Call	Bond Future	4,082.8200	4.0828	4,031.3100	4.0313	(1.262)	0	0	0
2016/08/25	2040	04/05/2017	9.63	Put	Bond Future	5,743.1000	5.7431	5,780.8800	5.7809	0.658	0	0	0
2016/08/25	2040	04/05/2017	9.63	Call	Bond Future	4,122.1000	4.1221	4,070.3300	4.0703	(1.256)	0	0	0
2016/08/25	2040	04/05/2017	9.64	Call	Bond Future	4,161.9000	4.1619	4,109.8600	4.1099	(1.250)	0	0	0
2016/08/25	2044	03/11/2016			Bond Future	9.7499	92.8639	9.7545	92.8241	0.047	0.0000	0.0000	18,597
2016/08/25	2044	03/11/2016	10.42	Call	Bond Future	6,266.9700	6.2670	6,221.7000	6.2217	(0.722)	0	0	0
2016/08/25	2044	03/11/2016	10.41	Put	Bond Future	751.4800	0.7515	746.0400	0.7460	(0.724)	0	0	0
2016/08/25	2044	03/11/2016	10.43	Put	Bond Future	718.5700	0.7186	713.1400	0.7131	(0.756)	0	0	0
2016/08/25	2044	03/11/2016	10.42	Put	Bond Future	734.8800	0.7349	729.4400	0.7294	(0.740)	0	0	0
2016/08/25	2044	03/11/2016	10.43	Call	Bond Future	6,328.7500	6.3288	6,283.4900	6.2835	(0.715)	0	0	0
2016/08/25	2044	03/11/2016	10.41	Call	Bond Future	6,205.3600	6.2054	6,160.0900	6.1601	(0.730)	0	0	0
2016/08/25	2044	02/02/2017			Bond Future	9.7974	90.2841	9.8024	90.2412	0.051	0.0000	0.0000	0
2016/08/25	2044	02/02/2017	9.77	Call	Bond Future	3,861.3000	3.8613	3,827.0700	3.8271	(0.886)	0	0	0
2016/08/25	2044	02/02/2017	9.76	Put	Bond Future	4,142.7000	4.1427	4,151.5200	4.1515	0.213	0	0	0
2016/08/25	2044	02/02/2017	9.78	Put	Bond Future	4,054.8300	4.0548	4,063.3400	4.0633	0.210	0	0	0
2016/08/25	2044	02/02/2017	9.77	Put	Bond Future	4,098.5800	4.0986	4,107.2400	4.1072	0.211	0	0	0
2016/08/25	2044	02/02/2017	9.78	Call	Bond Future	3,904.2100	3.9042	3,869.8300	3.8698	(0.881)	0	0	0
2016/08/25	2044	02/02/2017	9.76	Call	Bond Future	3,818.6200	3.8186	3,784.5500	3.7845	(0.892)	0	0	0
2016/08/25	2044	04/05/2017			Bond Future	9.8399	92.1166	9.8450	92.0727	0.052	0.0000	0.0000	0
2016/08/25	2044	04/05/2017	9.67	Call	Bond Future	4,298.3500	4.2983	4,267.4900	4.2675	(0.718)	0	0	0
2016/08/25	2044	04/05/2017	9.66	Put	Bond Future	5,821.4500	5.8214	5,834.6400	5.8346	0.227	0	0	0
2016/08/25	2044	04/05/2017	9.68	Put	Bond Future	5,725.6700	5.7257	5,738.5900	5.7386	0.226	0	0	0
2016/08/25	2044	04/05/2017	9.67	Put	Bond Future	5,773.2500	5.7733	5,786.3000	5.7863	0.226	0	0	0
2016/08/25	2044	04/05/2017	9.68	Call	Bond Future	4,338.7500	4.3388	4,307.7600	4.3078	(0.714)	0	0	0
2016/08/25	2044	04/05/2017	9.66	Call	Bond Future	4,258.4400	4.2584	4,227.7200	4.2277	(0.721)	0	0	0
2016/08/25	2046	03/11/2016	137.07	Put	Bond Future	2,204.7400	2.2047	2,652.1800	2.6522	20.294	0	0	0
2016/08/25	2046	03/11/2016			Bond Future	134.8653	134.8653	134.4178	134.4178	(0.332)	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
2016/08/25	2046	03/11/2016	137.09	Put	Bond Future	2,224.7400	2.2247	2,672.1800	2.6722	20.112	0	0	0
2016/08/25	2046	03/11/2016	137.08	Put	Bond Future	2,214.7400	2.2147	2,662.1800	2.6622	20.203	0	0	0
2016/08/25	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	2050	03/11/2016	149.52	Put	Bond Future	5,815.7300	5.8157	5,489.9300	5.4899	(5.602)	0	0	0
2016/08/25	2050	03/11/2016			Bond Future	143.7043	143.7043	144.0301	144.0301	0.227	0.0000	0.0000	21,628
2016/08/25	2050	03/11/2016	149.54	Put	Bond Future	5,835.7300	5.8357	5,509.9300	5.5099	(5.583)	0	0	0
2016/08/25	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	2050	03/11/2016	149.53	Put	Bond Future	5,825.7300	5.8257	5,499.9300	5.4999	(5.592)	0	0	0
2016/08/25	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	AL37	03/11/2016			Index Future	499.8230	499.8230	498.8920	498.8920	(0.186)	0.0000	0.0000	14
2016/08/25	AL37	02/02/2017			Index Future	509.5210	509.5210	508.5580	508.5580	(0.189)	0.0000	0.0000	0
2016/08/25	AL7T	03/11/2016			Index Future	574.1750	574.1750	572.7490	572.7490	(0.248)	0.0000	0.0000	9
2016/08/25	AL7T	02/02/2017			Index Future	585.3140	585.3140	583.8460	583.8460	(0.251)	0.0000	0.0000	0
2016/08/25	ALBI	03/11/2016			Index Future	522.1270	522.1270	521.4810	521.4810	(0.124)	0.0000	0.0000	719
2016/08/25	ALBI	02/02/2017			Index Future	532.2570	532.2570	531.5850	531.5850	(0.126)	0.0000	0.0000	0
2016/08/25	ALBI	04/05/2017			Index Future	543.0510	543.0510	542.3640	542.3640	(0.127)	0.0000	0.0000	0
2016/08/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	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
2016/08/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/08/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/25	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	EL28	03/11/2016			Bond Future	131.6736	131.6736	131.6614	131.6614	(0.009)	0.0000	0.0000	0
2016/08/25	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	EL28	03/11/2016	132.15	Put	Bond Future	476.4200	0.4764	488.5600	0.4886	2.548	0	0	0
2016/08/25	EL28	03/11/2016	132.17	Put	Bond Future	496.4200	0.4964	508.5600	0.5086	2.446	0	0	0
2016/08/25	EL28	03/11/2016	132.16	Put	Bond Future	486.4200	0.4864	498.5600	0.4986	2.496	0	0	0
2016/08/25	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	EL28	02/02/2017			Bond Future	134.2363	134.2363	134.2207	134.2207	(0.012)	0.0000	0.0000	0
2016/08/25	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	EL28	02/02/2017	135.10	Put	Bond Future	863.6800	0.8637	879.2600	0.8793	1.804	0	0	0
2016/08/25	EL28	02/02/2017	135.12	Put	Bond Future	883.6800	0.8837	899.2600	0.8993	1.763	0	0	0
2016/08/25	EL28	02/02/2017	135.11	Put	Bond Future	873.6800	0.8737	889.2600	0.8893	1.783	0	0	0
2016/08/25	EL28	04/05/2017			Bond Future	135.2762	135.2762	135.2598	135.2598	(0.012)	0.0000	0.0000	0
2016/08/25	EL28	04/05/2017	137.90	Put	Bond Future	2,623.8100	2.6238	2,640.2000	2.6402	0.625	0	0	0
2016/08/25	EL28	04/05/2017	137.92	Put	Bond Future	2,643.8100	2.6438	2,660.2000	2.6602	0.620	0	0	0
2016/08/25	EL28	04/05/2017	137.91	Put	Bond Future	2,633.8100	2.6338	2,650.2000	2.6502	0.622	0	0	0
2016/08/25	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	ES33	03/11/2016			Bond Future	10.5926	77.0311	10.5968	77.0045	0.040	0.0000	0.0000	8,789
2016/08/25	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	ES33	03/11/2016	11.31	Call	Bond Future	4,344.5500	4.3445	4,317.9600	4.3180	(0.612)	0	0	0
2016/08/25	ES33	03/11/2016	11.29	Call	Bond Future	4,228.6400	4.2286	4,202.0500	4.2020	(0.629)	0	0	0
2016/08/25	ES33	03/11/2016	11.30	Call	Bond Future	4,286.6300	4.2866	4,260.0400	4.2600	(0.620)	0	0	0
2016/08/25	ES33	02/02/2017			Bond Future	10.6770	78.5257	10.6817	78.4967	0.044	0.0000	0.0000	0
2016/08/25	ES33	02/02/2017	10.59	Put	Bond Future	546.4700	0.5465	575.4900	0.5755	5.310	0	0	0
2016/08/25	ES33	02/02/2017	10.61	Put	Bond Future	420.3700	0.4204	449.3900	0.4494	6.903	0	0	0
2016/08/25	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	ES33	02/02/2017	10.60	Put	Bond Future	483.3800	0.4834	512.4000	0.5124	6.004	0	0	0
2016/08/25	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/25	ES33	04/05/2017			Bond Future	10.7502		76.3232	10.7551	76.2934	0.045	0.0000	0.0000	0
2016/08/25	ES33	04/05/2017	10.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	ES33	04/05/2017	10.54	Put	Bond Future	1,313.4100		1.3134	1,343.2500	1.3432	2.272	0	0	0
2016/08/25	ES33	04/05/2017	10.56	Put	Bond Future	1,186.9800		1.1870	1,216.8200	1.2168	2.514	0	0	0
2016/08/25	ES33	04/05/2017	10.55	Put	Bond Future	1,250.1600		1.2502	1,280.0000	1.2800	2.387	0	0	0
2016/08/25	ES33	04/05/2017	10.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	ES33	04/05/2017	10.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	ES42	03/11/2016			Bond Future	10.7000		81.2051	10.7042	81.1745	0.039	0.0000	0.0000	8,777
2016/08/25	ES42	02/02/2017			Bond Future	10.7789		82.7810	10.7835	82.7478	0.043	0.0000	0.0000	0
2016/08/25	ES42	04/05/2017			Bond Future	10.8515		80.1973	10.8563	80.1632	0.045	0.0000	0.0000	0
2016/08/25	GOVI	03/11/2016	476.11	Call	GOVI	446,100.0000		44.6100	438,920.0000	43.8920	(1.610)	0	0	0
2016/08/25	GOVI	03/11/2016	476.12	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	GOVI	03/11/2016			GOVI	520.7200		520.7200	520.0020	520.0020	(0.138)	0.0000	0.0000	419
2016/08/25	GOVI	03/11/2016	476.12	Call	GOVI	446,000.0000		44.6000	438,820.0000	43.8820	(1.610)	0	0	0
2016/08/25	GOVI	03/11/2016	476.13	Call	GOVI	445,900.0000		44.5900	438,720.0000	43.8720	(1.610)	0	0	0
2016/08/25	GOVI	03/11/2016	476.11	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	GOVI	03/11/2016	476.13	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	GOVI	02/02/2017	533.34	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	GOVI	02/02/2017			GOVI	530.8230		530.8230	530.0780	530.0780	(0.140)	0.0000	0.0000	27
2016/08/25	GOVI	02/02/2017	533.32	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	GOVI	02/02/2017	533.33	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	GOVI	02/02/2017	533.32	Put	GOVI	24,970.0000		2.4970	32,420.0000	3.2420	29.836	0	0	0
2016/08/25	GOVI	02/02/2017	533.34	Put	GOVI	25,170.0000		2.5170	32,620.0000	3.2620	29.599	0	0	0
2016/08/25	GOVI	02/02/2017	533.33	Put	GOVI	25,070.0000		2.5070	32,520.0000	3.2520	29.717	0	0	0
2016/08/25	GOVI	04/05/2017			GOVI	541.5880		541.5880	540.8260	540.8260	(0.141)	0.0000	0.0000	0
2016/08/25	GOVI	04/05/2017	262.19	Call	GOVI	2,793,980.0000		279.3980	2,786,360.0000	278.6360	(0.273)	0	0	0
2016/08/25	GOVI	04/05/2017	262.20	Call	GOVI	2,793,880.0000		279.3880	2,786,260.0000	278.6260	(0.273)	0	0	0
2016/08/25	GOVI	04/05/2017	262.18	Call	GOVI	2,794,080.0000		279.4080	2,786,460.0000	278.6460	(0.273)	0	0	0
2016/08/25	GOVI	04/05/2017	262.19	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	GOVI	04/05/2017	262.18	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	GOVI	04/05/2017	262.20	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/08/25	IGOV	03/11/2016			Index Future	250.9630		250.9630	250.5360	250.5360	(0.170)	0.0000	0.0000	1,023
2016/08/25	IGOV	02/02/2017			Index Future	255.8470		255.8470	255.4060	255.4060	(0.172)	0.0000	0.0000	57
2016/08/25	IGOV	04/05/2017			Index Future	261.0500		261.0500	260.6000	260.6000	(0.172)	0.0000	0.0000	0
2016/08/25	ILBI	03/11/2016			Index Future	679.5710		679.5710	678.3790	678.3790	(0.175)	0.0000	0.0000	0
2016/08/25	ILBI	02/02/2017			Index Future	692.7770		692.7770	691.5610	691.5610	(0.176)	0.0000	0.0000	155
2016/08/25	IS01	19/12/2016			Interest Rate Swap	100.0862		100.0862	100.0997	100.0997	0.013	0.0000	0.0000	0
2016/08/25	IS01	16/03/2017			Interest Rate Swap	100.0541		100.0541	100.0846	100.0846	0.030	0.0000	0.0000	0
2016/08/25	IS01	15/06/2017			Interest Rate Swap	99.7110		99.7110	99.7678	99.7678	0.057	0.0000	0.0000	0
2016/08/25	IS01	21/09/2017			Interest Rate Swap	99.7915		99.7915	99.8795	99.8795	0.088	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
2016/08/25	IS02	18/12/2017			Interest Rate Swap	100.1079	100.1079	100.2262	100.2262	0.118	0.0000	0.0000	0
2016/08/25	IS02	16/03/2018			Interest Rate Swap	99.4255	99.4255	99.5797	99.5797	0.155	0.0000	0.0000	0
2016/08/25	IS02	15/06/2018			Interest Rate Swap	99.1250	99.1250	99.3196	99.3196	0.196	0.0000	0.0000	0
2016/08/25	IS02	21/09/2018			Interest Rate Swap	99.2379	99.2379	99.4800	99.4800	0.244	0.0000	0.0000	0
2016/08/25	IS05	17/12/2020			Interest Rate Swap	98.8277	98.8277	98.9957	98.9957	0.170	0.0000	0.0000	0
2016/08/25	IS05	16/03/2021			Interest Rate Swap	98.2283	98.2283	98.4151	98.4151	0.190	0.0000	0.0000	0
2016/08/25	IS05	15/06/2021			Interest Rate Swap	97.5921	97.5921	97.7998	97.7998	0.213	0.0000	0.0000	0
2016/08/25	IS05	21/09/2021			Interest Rate Swap	97.9248	97.9248	98.1479	98.1479	0.228	0.0000	0.0000	0
2016/08/25	IS10	17/12/2025			Interest Rate Swap	99.3508	99.3508	99.6429	99.6429	0.294	0.0000	0.0000	0
2016/08/25	IS10	16/03/2026			Interest Rate Swap	96.4698	96.4698	96.7853	96.7853	0.327	0.0000	0.0000	0
2016/08/25	IS10	15/06/2026			Interest Rate Swap	95.2650	95.2650	95.6005	95.6005	0.352	0.0000	0.0000	0
2016/08/25	IS10	21/09/2026			Interest Rate Swap	97.3486	97.3486	97.6946	97.6946	0.355	0.0000	0.0000	0
2016/08/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/08/25	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/08/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/08/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/08/25	JBAF	21/09/2016			Jibar Tradeable Future	7.3300	92.6700	7.4400	92.5600	1.501	0.0000	0.0000	10
2016/08/25	JBAF	19/10/2016			Jibar Tradeable Future	7.3500	92.6500	7.4500	92.5500	1.361	0.0000	0.0000	0
2016/08/25	JBAF	16/11/2016			Jibar Tradeable Future	7.3500	92.6500	7.4800	92.5200	1.769	0.0000	0.0000	0
2016/08/25	JBAF	21/12/2016			Jibar Tradeable Future	7.3700	92.6300	7.5000	92.5000	1.764	0.0000	0.0000	0
2016/08/25	JBAF	15/02/2017			Jibar Tradeable Future	7.3800	92.6200	7.5300	92.4700	2.033	0.0000	0.0000	0
2016/08/25	JBAF	15/03/2017			Jibar Tradeable Future	7.3800	92.6200	7.5900	92.4100	2.846	0.0000	0.0000	1,000
2016/08/25	JBAF	21/06/2017			Jibar Tradeable Future	7.3900	92.6100	7.6300	92.3700	3.248	0.0000	0.0000	0
2016/08/25	JBAF	20/09/2017			Jibar Tradeable Future	7.3800	92.6200	7.6100	92.3900	3.117	0.0000	0.0000	0
2016/08/25	JBAF	20/12/2017			Jibar Tradeable Future	7.3600	92.6400	7.6100	92.3900	3.397	0.0000	0.0000	0
2016/08/25	JBAF	20/03/2018			Jibar Tradeable Future	7.3600	92.6400	7.6300	92.3700	3.668	0.0000	0.0000	1,000
2016/08/25	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/08/25	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/08/25	R023	03/11/2016	9.73	Put	Bond Future	71.5300	0.0715	83.2100	0.0832	16.329	0	0	0
2016/08/25	R023	03/11/2016			Bond Future	8.7034	96.9031	8.7548	96.6644	0.591	0.0000	0.0000	15,105
2016/08/25	R023	03/11/2016	9.75	Put	Bond Future	66.5400	0.0665	77.4900	0.0775	16.456	0	0	0
2016/08/25	R023	03/11/2016	9.73	Call	Bond Future	4,694.2400	4.6942	4,467.2600	4.4673	(4.835)	0	0	0
2016/08/25	R023	03/11/2016	9.74	Put	Bond Future	68.9900	0.0690	80.3100	0.0803	16.408	0	0	0
2016/08/25	R023	03/11/2016	9.74	Call	Bond Future	4,735.3400	4.7353	4,508.0000	4.5080	(4.801)	0	0	0
2016/08/25	R023	03/11/2016	9.75	Call	Bond Future	4,776.5000	4.7765	4,548.7900	4.5488	(4.767)	0	0	0
2016/08/25	R023	02/02/2017	8.85	Call	Bond Future	1,954.1700	1.9542	1,816.6700	1.8167	(7.036)	0	0	0
2016/08/25	R023	02/02/2017			Bond Future	8.7517	98.7831	8.8065	98.5374	0.626	0.0000	0.0000	0
2016/08/25	R023	02/02/2017	8.86	Call	Bond Future	1,979.0500	1.9791	1,840.5400	1.8405	(6.999)	0	0	0

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2016/08/25	R023	02/02/2017	8.84	Put	Bond Future	1,533.9100	1.5339	1,643.1300	1.6431	7.120	0	0	0
2016/08/25	R023	02/02/2017	8.86	Put	Bond Future	1,494.1700	1.4942	1,601.3700	1.6014	7.175	0	0	0
2016/08/25	R023	02/02/2017	8.84	Call	Bond Future	1,929.4600	1.9295	1,792.9700	1.7930	(7.074)	0	0	0
2016/08/25	R023	02/02/2017	8.85	Put	Bond Future	1,513.9400	1.5139	1,622.1500	1.6222	7.148	0	0	0
2016/08/25	R023	04/05/2017	8.61	Call	Bond Future	1,738.7400	1.7387	1,622.9800	1.6230	(6.658)	0	0	0
2016/08/25	R023	04/05/2017			Bond Future	8.7782	96.8521	8.8360	96.6012	0.658	0.0000	0.0000	0
2016/08/25	R023	04/05/2017	8.59	Call	Bond Future	1,698.3800	1.6984	1,584.3200	1.5843	(6.716)	0	0	0
2016/08/25	R023	04/05/2017	8.60	Call	Bond Future	1,718.4900	1.7185	1,603.5800	1.6036	(6.687)	0	0	0
2016/08/25	R023	04/05/2017	8.59	Put	Bond Future	2,521.3800	2.5214	2,658.2500	2.6582	5.428	0	0	0
2016/08/25	R023	04/05/2017	8.61	Put	Bond Future	2,473.8600	2.4739	2,609.0300	2.6090	5.464	0	0	0
2016/08/25	R023	04/05/2017	8.60	Put	Bond Future	2,497.5400	2.4975	2,633.5600	2.6336	5.446	0	0	0
2016/08/25	R035	03/11/2016	9.58	Put	Bond Future	446.0200	0.4460	483.0300	0.4830	8.298	0	0	0
2016/08/25	R035	03/11/2016			Bond Future	9.6349	95.1887	9.6394	95.1517	0.047	0.0000	0.0000	4,315
2016/08/25	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	R035	03/11/2016	9.57	Put	Bond Future	527.6900	0.5277	564.7000	0.5647	7.014	0	0	0
2016/08/25	R035	03/11/2016	9.59	Put	Bond Future	364.4600	0.3645	401.4700	0.4015	10.155	0	0	0
2016/08/25	R035	02/02/2017			Bond Future	9.6886	97.0354	9.6936	96.9954	0.052	0.0000	0.0000	0
2016/08/25	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	R035	02/02/2017	9.50	Put	Bond Future	1,528.7200	1.5287	1,568.7300	1.5687	2.617	0	0	0
2016/08/25	R035	02/02/2017	9.51	Put	Bond Future	1,446.7100	1.4467	1,486.7200	1.4867	2.766	0	0	0
2016/08/25	R035	02/02/2017	9.52	Put	Bond Future	1,364.8000	1.3648	1,404.8100	1.4048	2.932	0	0	0
2016/08/25	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	R035	04/05/2017	9.55	Put	Bond Future	1,439.8400	1.4398	1,480.9700	1.4810	2.857	0	0	0
2016/08/25	R035	04/05/2017			Bond Future	9.7295	94.4979	9.7347	94.4567	0.053	0.0000	0.0000	0
2016/08/25	R035	04/05/2017	9.54	Put	Bond Future	1,521.0300	1.5210	1,562.1600	1.5622	2.704	0	0	0
2016/08/25	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	R035	04/05/2017	9.53	Put	Bond Future	1,602.3300	1.6023	1,643.4600	1.6435	2.567	0	0	0
2016/08/25	R186	03/11/2016	8.82	Put	Bond Future	2,787.8900	2.7879	2,959.5400	2.9595	6.157	0	0	150
2016/08/25	R186	03/11/2016	9.40	Put	Bond Future	917.0900	0.9171	993.2800	0.9933	8.308	0	0	0
2016/08/25	R186	03/11/2016			Bond Future	9.0620	113.3907	9.1027	113.1086	0.449	9.0340	9.0340	95,045
2016/08/25	R186	03/11/2016	8.30	Put	Bond Future	5,714.2000	5.7142	5,959.8400	5.9598	4.299	0	0	0
2016/08/25	R186	03/11/2016	8.52	Put	Bond Future	4,343.6700	4.3437	4,563.1100	4.5631	5.052	0	0	150
2016/08/25	R186	03/11/2016	8.95	Put	Bond Future	2,239.2700	2.2393	2,388.1500	2.3881	6.649	0	0	0
2016/08/25	R186	03/11/2016	9.20	Put	Bond Future	1,398.8300	1.3988	1,505.0100	1.5050	7.591	0	0	0
2016/08/25	R186	03/11/2016	8.97	Put	Bond Future	2,161.7800	2.1618	2,307.1400	2.3071	6.724	0	0	0
2016/08/25	R186	03/11/2016	8.96	Put	Bond Future	2,200.2900	2.2003	2,347.4100	2.3474	6.686	0	0	0
2016/08/25	R186	03/11/2016	9.10	Call	Bond Future	1,965.1700	1.9652	1,805.9800	1.8060	(8.101)	0	0	0
2016/08/25	R186	03/11/2016	9.66	Call	Bond Future	4,534.9500	4.5350	4,298.1200	4.2981	(5.222)	0	0	0
2016/08/25	R186	03/11/2016	8.30	Call	Bond Future	243.2000	0.2432	206.8300	0.2068	(14.955)	0	0	150
2016/08/25	R186	03/11/2016	8.90	Call	Bond Future	1,307.7500	1.3078	1,183.4100	1.1834	(9.508)	0	0	0
2016/08/25	R186	03/11/2016	8.97	Call	Bond Future	1,520.0500	1.5200	1,383.4000	1.3834	(8.990)	0	0	0

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2016/08/25	R186	03/11/2016	9.71	Call	Bond Future	4,802.7600	4.8028	4,561.0800	4.5611	(5.032)	0	0	0
2016/08/25	R186	03/11/2016	8.52	Call	Bond Future	489.3600	0.4894	426.7900	0.4268	(12.786)	0	0	0
2016/08/25	R186	03/11/2016	8.82	Call	Bond Future	1,089.1400	1.0891	978.7800	0.9788	(10.133)	0	0	0
2016/08/25	R186	03/11/2016	8.95	Call	Bond Future	1,457.3900	1.4574	1,324.2600	1.3243	(9.135)	0	0	0
2016/08/25	R186	03/11/2016	9.20	Call	Bond Future	2,351.6000	2.3516	2,175.7700	2.1758	(7.477)	0	0	1,425
2016/08/25	R186	03/11/2016	8.90	Put	Bond Future	2,441.0600	2.4411	2,598.7300	2.5987	6.459	0	0	5,092
2016/08/25	R186	03/11/2016	9.40	Call	Bond Future	3,231.0000	3.2310	3,025.1800	3.0252	(6.370)	0	0	1,425
2016/08/25	R186	03/11/2016	9.66	Put	Bond Future	486.0600	0.4861	531.2400	0.5312	9.295	0	0	0
2016/08/25	R186	03/11/2016	9.71	Put	Bond Future	424.6200	0.4246	464.9500	0.4649	9.498	0	0	0
2016/08/25	R186	03/11/2016	8.96	Call	Bond Future	1,488.5200	1.4885	1,353.6300	1.3536	(9.062)	0	0	0
2016/08/25	R186	03/11/2016	9.10	Put	Bond Future	1,701.7900	1.7018	1,824.6100	1.8246	7.217	0	0	108
2016/08/25	R186	02/02/2017	8.81	Put	Bond Future	3,862.8800	3.8629	4,033.8800	4.0339	4.427	0	0	0
2016/08/25	R186	02/02/2017	9.40	Call	Bond Future	3,842.2400	3.8422	3,655.4200	3.6554	(4.862)	0	0	0
2016/08/25	R186	02/02/2017			Bond Future	9.1098	110.2872	9.1525	109.9969	0.469	0.0000	0.0000	0
2016/08/25	R186	02/02/2017	9.50	Call	Bond Future	4,265.5900	4.2656	4,068.6100	4.0686	(4.618)	0	0	0
2016/08/25	R186	02/02/2017	8.80	Put	Bond Future	3,905.4000	3.9054	4,077.5800	4.0776	4.409	0	0	0
2016/08/25	R186	02/02/2017	8.43	Put	Bond Future	5,705.4700	5.7055	5,919.3500	5.9193	3.749	0	0	0
2016/08/25	R186	02/02/2017	8.90	Put	Bond Future	3,494.4200	3.4944	3,654.7100	3.6547	4.587	0	0	750
2016/08/25	R186	02/02/2017	8.81	Call	Bond Future	1,797.1900	1.7972	1,677.9700	1.6780	(6.634)	0	0	0
2016/08/25	R186	02/02/2017	8.79	Call	Bond Future	1,742.8400	1.7428	1,625.9900	1.6260	(6.705)	0	0	0
2016/08/25	R186	02/02/2017	9.50	Put	Bond Future	1,653.5700	1.6536	1,746.8100	1.7468	5.639	0	0	6,500
2016/08/25	R186	02/02/2017	8.80	Call	Bond Future	1,769.8900	1.7699	1,651.8500	1.6519	(6.669)	0	0	0
2016/08/25	R186	02/02/2017	8.43	Call	Bond Future	944.7700	0.9448	868.4300	0.8684	(8.080)	0	0	750
2016/08/25	R186	02/02/2017	8.90	Call	Bond Future	2,054.4200	2.0544	1,924.4900	1.9245	(6.324)	0	0	0
2016/08/25	R186	02/02/2017	9.40	Put	Bond Future	1,891.4300	1.8914	1,994.8300	1.9948	5.467	0	0	750
2016/08/25	R186	02/02/2017	8.79	Put	Bond Future	3,948.2200	3.9482	4,121.5900	4.1216	4.391	0	0	0
2016/08/25	R186	04/05/2017			Bond Future	9.1466	112.5251	9.1911	112.2288	0.487	0.0000	0.0000	0
2016/08/25	R186	04/05/2017	8.89	Put	Bond Future	4,311.3300	4.3113	4,474.7200	4.4747	3.790	0	0	0
2016/08/25	R186	04/05/2017	8.91	Put	Bond Future	4,235.1500	4.2351	4,396.6200	4.3966	3.813	0	0	0
2016/08/25	R186	04/05/2017	8.90	Put	Bond Future	4,273.1100	4.2731	4,435.5400	4.4355	3.801	0	0	0
2016/08/25	R186	04/05/2017	8.91	Call	Bond Future	2,642.2500	2.6423	2,507.3700	2.5074	(5.105)	0	0	0
2016/08/25	R186	04/05/2017	8.89	Call	Bond Future	2,582.3400	2.5823	2,449.3800	2.4494	(5.149)	0	0	0
2016/08/25	R186	04/05/2017	8.90	Call	Bond Future	2,612.1900	2.6122	2,478.2700	2.4783	(5.127)	0	0	0
2016/08/25	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	R197	03/11/2016	303.57	Put	Bond Future	254.2100	0.2542	286.1900	0.2862	12.580	0	0	0
2016/08/25	R197	03/11/2016			Bond Future	303.3158	303.3158	303.2838	303.2838	(0.011)	0.0000	0.0000	875
2016/08/25	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	R197	03/11/2016	303.56	Put	Bond Future	244.2100	0.2442	276.1900	0.2762	13.095	0	0	0
2016/08/25	R197	03/11/2016	303.58	Put	Bond Future	264.2100	0.2642	296.1900	0.2962	12.104	0	0	0
2016/08/25	R202	03/11/2016	253.85	Put	Bond Future	1,778.0800	1.7781	3,656.3400	3.6563	105.634	0	0	0
2016/08/25	R202	03/11/2016			Bond Future	252.0719	252.0719	250.1937	250.1937	(0.745)	0.0000	0.0000	36,255
2016/08/25	R202	03/11/2016	253.87	Put	Bond Future	1,798.0800	1.7981	3,676.3400	3.6763	104.459	0	0	0
2016/08/25	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	R202	03/11/2016	253.86	Put	Bond Future	1,788.0800	1.7881	3,666.3400	3.6663	105.043	0	0	0
2016/08/25	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/08/25	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	R203	03/11/2016	8.86	Call	Bond Future	843.2100	0.8432	794.5400	0.7945	(5.772)	0	0	0
2016/08/25	R203	03/11/2016			Bond Future	7.8207	101.5610	7.8822	101.5110	0.787	0.0000	0.0000	30,174
2016/08/25	R203	03/11/2016	8.84	Call	Bond Future	827.6300	0.8276	779.0800	0.7791	(5.866)	0	0	0
2016/08/25	R203	03/11/2016	8.85	Call	Bond Future	835.4100	0.8354	786.8100	0.7868	(5.818)	0	0	0
2016/08/25	R203	03/11/2016	8.84	Put	Bond Future	5.0700	0.0051	6.5100	0.0065	28.402	0	0	0
2016/08/25	R203	03/11/2016	8.86	Put	Bond Future	4.6100	0.0046	5.9300	0.0059	28.633	0	0	0
2016/08/25	R203	03/11/2016	8.85	Put	Bond Future	4.8300	0.0048	6.2200	0.0062	28.778	0	0	0
2016/08/25	R203	02/02/2017	7.70	Call	Bond Future	142.0400	0.1420	119.6300	0.1196	(15.777)	0	0	0
2016/08/25	R203	02/02/2017	7.71	Put	Bond Future	215.8700	0.2159	246.6900	0.2467	14.277	0	0	0
2016/08/25	R203	02/02/2017			Bond Future	7.8330	103.5316	7.9256	103.4781	1.183	0.0000	0.0000	0
2016/08/25	R203	02/02/2017	7.71	Call	Bond Future	144.8100	0.1448	122.1300	0.1221	(15.662)	0	0	0
2016/08/25	R203	02/02/2017	7.72	Call	Bond Future	147.6300	0.1476	124.6600	0.1247	(15.559)	0	0	0
2016/08/25	R203	02/02/2017	7.70	Put	Bond Future	218.8800	0.2189	249.9700	0.2500	14.204	0	0	0
2016/08/25	R203	02/02/2017	7.72	Put	Bond Future	212.9000	0.2129	243.4300	0.2434	14.340	0	0	0
2016/08/25	R203	04/05/2017	6.91	Call	Bond Future	56.0600	0.0561	41.9400	0.0419	(25.187)	0	0	0
2016/08/25	R203	04/05/2017	6.92	Put	Bond Future	239.5700	0.2396	280.1200	0.2801	16.926	0	0	0
2016/08/25	R203	04/05/2017			Bond Future	7.4414	101.4567	7.5986	101.4018	2.111	0.0000	0.0000	0
2016/08/25	R203	04/05/2017	6.92	Call	Bond Future	57.0600	0.0571	42.7400	0.0427	(25.096)	0	0	0
2016/08/25	R203	04/05/2017	6.93	Call	Bond Future	58.0600	0.0581	43.5500	0.0436	(24.991)	0	0	0
2016/08/25	R203	04/05/2017	6.91	Put	Bond Future	242.0800	0.2421	282.8300	0.2828	16.833	0	0	0
2016/08/25	R203	04/05/2017	6.93	Put	Bond Future	237.0600	0.2371	277.4200	0.2774	17.025	0	0	0
2016/08/25	R204	03/11/2016			Bond Future	8.0365	102.9762	8.0965	102.8614	0.747	0.0000	0.0000	28,913
2016/08/25	R204	03/11/2016	9.21	Put	Bond Future	6.3200	0.0063	8.1400	0.0081	28.797	0	0	0
2016/08/25	R204	03/11/2016	9.23	Put	Bond Future	5.7200	0.0057	7.3700	0.0074	28.846	0	0	0
2016/08/25	R204	03/11/2016	9.22	Put	Bond Future	6.0100	0.0060	7.7400	0.0077	28.785	0	0	0
2016/08/25	R204	03/11/2016	9.22	Call	Bond Future	2,237.5000	2.2375	2,124.5000	2.1245	(5.050)	0	0	0
2016/08/25	R204	03/11/2016	9.21	Call	Bond Future	2,219.2200	2.2192	2,106.3100	2.1063	(5.088)	0	0	0
2016/08/25	R204	03/11/2016	9.23	Call	Bond Future	2,255.7900	2.2558	2,142.7100	2.1427	(5.013)	0	0	0
2016/08/25	R204	02/02/2017	8.28	Call	Bond Future	757.3300	0.7573	685.0200	0.6850	(9.548)	0	0	0
2016/08/25	R204	02/02/2017			Bond Future	8.0624	100.9333	8.1326	100.8139	0.871	0.0000	0.0000	0
2016/08/25	R204	02/02/2017	8.29	Call	Bond Future	767.8400	0.7678	694.9700	0.6950	(9.490)	0	0	0
2016/08/25	R204	02/02/2017	8.30	Call	Bond Future	778.6800	0.7787	705.2600	0.7053	(9.429)	0	0	0
2016/08/25	R204	02/02/2017	8.28	Put	Bond Future	387.6500	0.3877	434.8200	0.4348	12.168	0	0	0
2016/08/25	R204	02/02/2017	8.30	Put	Bond Future	375.1100	0.3751	421.1700	0.4212	12.279	0	0	0
2016/08/25	R204	02/02/2017	8.29	Put	Bond Future	381.2100	0.3812	427.8200	0.4278	12.227	0	0	0
2016/08/25	R204	04/05/2017	7.90	Put	Bond Future	701.8800	0.7019	770.3100	0.7703	9.750	0	0	0
2016/08/25	R204	04/05/2017			Bond Future	8.0399	102.9813	8.1219	102.8591	1.020	0.0000	0.0000	0
2016/08/25	R204	04/05/2017	7.92	Put	Bond Future	685.9800	0.6860	753.4300	0.7534	9.833	0	0	0
2016/08/25	R204	04/05/2017	7.90	Call	Bond Future	493.1100	0.4931	439.3500	0.4394	(10.902)	0	0	0
2016/08/25	R204	04/05/2017	7.91	Put	Bond Future	693.9000	0.6939	761.8400	0.7618	9.791	0	0	0
2016/08/25	R204	04/05/2017	7.91	Call	Bond Future	500.0800	0.5001	445.8300	0.4458	(10.848)	0	0	0
2016/08/25	R204	04/05/2017	7.92	Call	Bond Future	507.1000	0.5071	452.3600	0.4524	(10.795)	0	0	0
2016/08/25	R207	03/11/2016			Bond Future	8.2996	99.3826	8.3525	99.2399	0.637	0.0000	0.0000	52,265
2016/08/25	R207	03/11/2016	7.94	Call	Bond Future	224.5300	0.2245	187.0400	0.1870	(16.697)	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
2016/08/25	R207	03/11/2016	7.93	Put	Bond Future	1,222.5800	1.2226	1,328.6900	1.3287	8.679	0	0	0
2016/08/25	R207	03/11/2016	7.95	Put	Bond Future	1,182.0500	1.1820	1,286.4000	1.2864	8.828	0	0	0
2016/08/25	R207	03/11/2016	7.94	Put	Bond Future	1,202.1600	1.2022	1,307.4000	1.3074	8.754	0	0	0
2016/08/25	R207	03/11/2016	7.95	Call	Bond Future	231.7700	0.2318	193.3900	0.1934	(16.560)	0	0	0
2016/08/25	R207	03/11/2016	7.93	Call	Bond Future	217.5900	0.2176	180.9700	0.1810	(16.830)	0	0	0
2016/08/25	R207	02/02/2017	9.24	Call	Bond Future	2,402.9800	2.4030	2,276.4600	2.2765	(5.265)	0	0	0
2016/08/25	R207	02/02/2017			Bond Future	8.3386	97.6681	8.3975	97.5202	0.706	0.0000	0.0000	0
2016/08/25	R207	02/02/2017	8.91	Call	Bond Future	1,754.6900	1.7547	1,643.3500	1.6434	(6.345)	0	0	62
2016/08/25	R207	02/02/2017	9.22	Call	Bond Future	2,361.7300	2.3617	2,236.0000	2.2360	(5.324)	0	0	0
2016/08/25	R207	02/02/2017	9.23	Call	Bond Future	2,382.3300	2.3823	2,256.2000	2.2562	(5.294)	0	0	0
2016/08/25	R207	02/02/2017	8.91	Put	Bond Future	330.9200	0.3309	367.5100	0.3675	11.057	0	0	0
2016/08/25	R207	02/02/2017	9.22	Put	Bond Future	176.3700	0.1764	198.5700	0.1986	12.587	0	0	0
2016/08/25	R207	02/02/2017	9.24	Put	Bond Future	168.7500	0.1688	190.1600	0.1902	12.687	0	0	0
2016/08/25	R207	02/02/2017	9.23	Put	Bond Future	172.5300	0.1725	194.3300	0.1943	12.635	0	0	0
2016/08/25	R207	04/05/2017	8.21	Put	Bond Future	1,147.3000	1.1473	1,230.7300	1.2307	7.272	0	0	0
2016/08/25	R207	04/05/2017			Bond Future	8.3577	99.6500	8.4228	99.4988	0.779	0.0000	0.0000	0
2016/08/25	R207	04/05/2017	8.22	Call	Bond Future	814.0400	0.8140	745.6700	0.7457	(8.399)	0	0	0
2016/08/25	R207	04/05/2017	8.20	Call	Bond Future	792.2400	0.7922	725.0500	0.7250	(8.481)	0	0	0
2016/08/25	R207	04/05/2017	8.21	Call	Bond Future	803.1000	0.8031	735.3200	0.7353	(8.440)	0	0	0
2016/08/25	R207	04/05/2017	8.20	Put	Bond Future	1,159.8000	1.1598	1,243.8200	1.2438	7.244	0	0	0
2016/08/25	R207	04/05/2017	8.22	Put	Bond Future	1,134.9000	1.1349	1,217.7400	1.2177	7.299	0	0	0
2016/08/25	R208	03/11/2016	9.59	Put	Bond Future	27.0300	0.0270	32.2400	0.0322	19.275	0	0	0
2016/08/25	R208	03/11/2016			Bond Future	8.4723	94.5019	8.5243	94.3217	0.614	0.0000	0.0000	30,188
2016/08/25	R208	03/11/2016	9.58	Put	Bond Future	28.1800	0.0282	33.5900	0.0336	19.198	0	0	0
2016/08/25	R208	03/11/2016	9.57	Call	Bond Future	3,745.2500	3.7452	3,570.6200	3.5706	(4.663)	0	0	0
2016/08/25	R208	03/11/2016	9.58	Call	Bond Future	3,777.0800	3.7771	3,602.2500	3.6023	(4.629)	0	0	0
2016/08/25	R208	03/11/2016	9.59	Call	Bond Future	3,808.9300	3.8089	3,633.9000	3.6339	(4.595)	0	0	0
2016/08/25	R208	03/11/2016	9.57	Put	Bond Future	29.3700	0.0294	34.9800	0.0350	19.101	0	0	0
2016/08/25	R208	02/02/2017			Bond Future	8.5168	96.3356	8.5732	96.1495	0.662	0.0000	0.0000	0
2016/08/25	R208	02/02/2017	8.64	Call	Bond Future	1,395.4700	1.3955	1,289.8200	1.2898	(7.571)	0	0	0
2016/08/25	R208	02/02/2017	8.63	Put	Bond Future	1,003.6200	1.0036	1,084.8800	1.0849	8.097	0	0	0
2016/08/25	R208	02/02/2017	8.65	Put	Bond Future	975.2100	0.9752	1,054.8300	1.0548	8.164	0	0	0
2016/08/25	R208	02/02/2017	8.64	Put	Bond Future	989.4700	0.9895	1,069.9000	1.0699	8.129	0	0	0
2016/08/25	R208	02/02/2017	8.65	Call	Bond Future	1,414.0700	1.4141	1,307.6100	1.3076	(7.529)	0	0	0
2016/08/25	R208	02/02/2017	8.63	Call	Bond Future	1,376.7500	1.3768	1,271.9300	1.2719	(7.614)	0	0	0
2016/08/25	R208	04/05/2017	8.39	Call	Bond Future	1,166.1900	1.1662	1,079.3100	1.0793	(7.450)	0	0	0
2016/08/25	R208	04/05/2017			Bond Future	8.5390	94.8857	8.5997	94.6956	0.710	0.0000	0.0000	0
2016/08/25	R208	04/05/2017	8.37	Call	Bond Future	1,137.1000	1.1371	1,051.6100	1.0516	(7.518)	0	0	0
2016/08/25	R208	04/05/2017	8.38	Call	Bond Future	1,151.4400	1.1514	1,065.2500	1.0653	(7.485)	0	0	0
2016/08/25	R208	04/05/2017	8.37	Put	Bond Future	1,669.3600	1.6694	1,774.0000	1.7740	6.268	0	0	0
2016/08/25	R208	04/05/2017	8.39	Put	Bond Future	1,635.2700	1.6353	1,738.5200	1.7385	6.314	0	0	0
2016/08/25	R208	04/05/2017	8.38	Put	Bond Future	1,652.1000	1.6521	1,756.0400	1.7560	6.291	0	0	0
2016/08/25	R209	03/11/2016	9.34	Put	Bond Future	2,901.2100	2.9012	2,908.1000	2.9081	0.237	0	0	345
2016/08/25	R209	03/11/2016	10.26	Call	Bond Future	4,754.7800	4.7548	4,720.4600	4.7205	(0.722)	0	0	0
2016/08/25	R209	03/11/2016			Bond Future	9.5941	71.4639	9.5987	71.4331	0.048	0.0000	0.0000	35,473
2016/08/25	R209	03/11/2016	10.24	Call	Bond Future	4,656.3600	4.6564	4,622.0300	4.6220	(0.737)	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
2016/08/25	R209	03/11/2016	8.87	Put	Bond Future	5,483.5900	5.4836	5,502.4600	5.5025	0.344	0	0	0
2016/08/25	R209	03/11/2016	8.81	Call	Bond Future	281.2400	0.2812	270.7200	0.2707	(3.741)	0	0	345
2016/08/25	R209	03/11/2016	9.04	Put	Bond Future	4,441.0300	4.4410	4,455.6700	4.4557	0.330	0	0	345
2016/08/25	R209	03/11/2016	9.42	Put	Bond Future	2,557.7600	2.5578	2,562.7900	2.5628	0.197	0	0	0
2016/08/25	R209	03/11/2016	10.25	Call	Bond Future	4,705.4900	4.7055	4,671.1700	4.6712	(0.729)	0	0	0
2016/08/25	R209	03/11/2016	9.05	Call	Bond Future	569.0000	0.5690	552.6000	0.5526	(2.882)	0	0	0
2016/08/25	R209	03/11/2016	9.45	Call	Bond Future	1,455.2300	1.4552	1,428.8300	1.4288	(1.814)	0	0	0
2016/08/25	R209	03/11/2016	10.24	Put	Bond Future	502.2900	0.5023	498.7300	0.4987	(0.709)	0	0	0
2016/08/25	R209	03/11/2016	9.04	Call	Bond Future	553.5800	0.5536	537.4500	0.5374	(2.914)	0	0	0
2016/08/25	R209	03/11/2016	10.25	Put	Bond Future	490.0700	0.4901	486.5200	0.4865	(0.724)	0	0	0
2016/08/25	R209	03/11/2016	9.34	Call	Bond Future	1,157.2700	1.1573	1,133.3900	1.1334	(2.063)	0	0	0
2016/08/25	R209	03/11/2016	10.26	Put	Bond Future	478.1100	0.4781	474.5600	0.4746	(0.743)	0	0	0
2016/08/25	R209	03/11/2016	9.45	Put	Bond Future	2,436.4500	2.4365	2,440.8200	2.4408	0.179	0	0	250
2016/08/25	R209	03/11/2016	8.81	Put	Bond Future	5,877.1900	5.8772	5,897.4400	5.8974	0.345	0	0	0
2016/08/25	R209	03/11/2016	8.87	Call	Bond Future	338.9400	0.3389	327.0400	0.3270	(3.511)	0	0	250
2016/08/25	R209	03/11/2016	9.42	Call	Bond Future	1,369.7300	1.3697	1,343.9900	1.3440	(1.879)	0	0	120
2016/08/25	R209	03/11/2016	9.05	Put	Bond Future	4,383.4700	4.3835	4,397.8400	4.3978	0.328	0	0	250
2016/08/25	R209	02/02/2017	9.55	Put	Bond Future	3,207.1500	3.2071	3,215.3100	3.2153	0.254	0	0	0
2016/08/25	R209	02/02/2017			Bond Future	9.6400	72.8506	9.6450	72.8174	0.052	0.0000	0.0000	0
2016/08/25	R209	02/02/2017	9.54	Put	Bond Future	3,242.9600	3.2430	3,251.2500	3.2513	0.256	0	0	0
2016/08/25	R209	02/02/2017	9.55	Call	Bond Future	2,602.1100	2.6021	2,577.1000	2.5771	(0.961)	0	0	0
2016/08/25	R209	02/02/2017	9.53	Call	Bond Future	2,538.5600	2.5386	2,513.8100	2.5138	(0.975)	0	0	0
2016/08/25	R209	02/02/2017	9.54	Call	Bond Future	2,570.2300	2.5702	2,545.3500	2.5453	(0.968)	0	0	0
2016/08/25	R209	02/02/2017	9.53	Put	Bond Future	3,279.0700	3.2791	3,287.4900	3.2875	0.257	0	0	0
2016/08/25	R209	04/05/2017	9.48	Put	Bond Future	4,333.6100	4.3336	4,344.6500	4.3446	0.255	0	0	0
2016/08/25	R209	04/05/2017			Bond Future	9.6774	71.1765	9.6826	71.1426	0.053	0.0000	0.0000	0
2016/08/25	R209	04/05/2017	9.47	Put	Bond Future	4,371.3400	4.3713	4,382.4800	4.3825	0.255	0	0	0
2016/08/25	R209	04/05/2017	9.46	Call	Bond Future	2,946.0700	2.9461	2,923.3500	2.9233	(0.771)	0	0	0
2016/08/25	R209	04/05/2017	9.47	Call	Bond Future	2,976.3900	2.9764	2,953.5500	2.9536	(0.767)	0	0	0
2016/08/25	R209	04/05/2017	9.48	Call	Bond Future	3,006.8600	3.0069	2,983.9200	2.9839	(0.763)	0	0	0
2016/08/25	R209	04/05/2017	9.46	Put	Bond Future	4,409.3200	4.4093	4,420.5800	4.4206	0.255	0	0	0
2016/08/25	R210	03/11/2016			Bond Future	188.5849	188.5849	188.5649	188.5649	(0.011)	0.0000	0.0000	2,182
2016/08/25	R210	03/11/2016	188.90	Put	Bond Future	315.1400	0.3151	335.0700	0.3351	6.324	0	0	0
2016/08/25	R210	03/11/2016	188.92	Put	Bond Future	335.1400	0.3351	355.0700	0.3551	5.947	0	0	0
2016/08/25	R210	03/11/2016	188.91	Put	Bond Future	325.1400	0.3251	345.0700	0.3451	6.130	0	0	0
2016/08/25	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	R211	03/11/2016	141.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	R211	03/11/2016			Bond Future	141.7098	141.7098	141.6967	141.6967	(0.009)	0.0000	0.0000	56
2016/08/25	R211	03/11/2016	141.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	R211	03/11/2016	141.74	Put	Bond Future	30.1700	0.0302	43.3200	0.0433	43.586	0	0	0
2016/08/25	R211	03/11/2016	141.76	Put	Bond Future	50.1700	0.0502	63.3200	0.0633	26.211	0	0	0
2016/08/25	R211	03/11/2016	141.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	R211	03/11/2016	141.75	Put	Bond Future	40.1700	0.0402	53.3200	0.0533	32.736	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
2016/08/25	R212	03/11/2016			Bond Future	148.3335	148.3335	148.3178	148.3178	(0.011)	0.0000	0.0000	3,838
2016/08/25	R212	03/11/2016	148.11	Call	Bond Future	223.4800	0.2235	207.7800	0.2078	(7.025)	0	0	0
2016/08/25	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/25	R212	03/11/2016	148.12	Call	Bond Future	213.4800	0.2135	197.7800	0.1978	(7.354)	0	0	0
2016/08/25	R212	03/11/2016	148.10	Call	Bond Future	233.4800	0.2335	217.7800	0.2178	(6.724)	0	0	0
2016/08/25	R213	03/11/2016			Bond Future	9.4733	82.1505	9.4881	82.0515	0.157	0.0000	0.0000	42,168
2016/08/25	R213	03/11/2016	10.18	Put	Bond Future	396.9600	0.3970	404.4800	0.4045	1.894	0	0	0
2016/08/25	R213	03/11/2016	10.20	Put	Bond Future	376.4700	0.3765	383.5700	0.3836	1.886	0	0	0
2016/08/25	R213	03/11/2016	10.18	Call	Bond Future	4,927.0500	4.9270	4,835.6500	4.8356	(1.855)	0	0	0
2016/08/25	R213	03/11/2016	10.19	Put	Bond Future	386.6100	0.3866	393.9100	0.3939	1.888	0	0	0
2016/08/25	R213	03/11/2016	10.19	Call	Bond Future	4,978.1900	4.9782	4,886.5700	4.8866	(1.840)	0	0	0
2016/08/25	R213	03/11/2016	10.20	Call	Bond Future	5,029.4600	5.0295	4,937.6400	4.9376	(1.826)	0	0	0
2016/08/25	R213	02/02/2017	9.40	Call	Bond Future	2,372.5500	2.3725	2,316.1200	2.3161	(2.378)	0	0	0
2016/08/25	R213	02/02/2017	9.42	Call	Bond Future	2,434.6700	2.4347	2,377.4200	2.3774	(2.351)	0	0	0
2016/08/25	R213	02/02/2017			Bond Future	9.5247	83.7443	9.5404	83.6414	0.164	0.0000	0.0000	0
2016/08/25	R213	02/02/2017	9.41	Call	Bond Future	2,403.3900	2.4034	2,346.5500	2.3466	(2.365)	0	0	0
2016/08/25	R213	02/02/2017	9.40	Put	Bond Future	3,200.7500	3.2007	3,247.2700	3.2473	1.453	0	0	0
2016/08/25	R213	02/02/2017	9.42	Put	Bond Future	3,129.2700	3.1293	3,174.9700	3.1750	1.460	0	0	0
2016/08/25	R213	02/02/2017	9.41	Put	Bond Future	3,164.7500	3.1648	3,210.8600	3.2109	1.457	0	0	0
2016/08/25	R213	04/05/2017			Bond Future	9.5629	81.8890	9.5791	81.7838	0.169	0.0000	0.0000	0
2016/08/25	R213	04/05/2017	9.35	Put	Bond Future	4,218.0600	4.2181	4,268.7100	4.2687	1.201	0	0	0
2016/08/25	R213	04/05/2017	9.37	Put	Bond Future	4,144.4700	4.1445	4,194.4500	4.1944	1.206	0	0	0
2016/08/25	R213	04/05/2017	9.35	Call	Bond Future	2,812.5800	2.8126	2,758.0600	2.7581	(1.938)	0	0	0
2016/08/25	R213	04/05/2017	9.36	Put	Bond Future	4,181.0100	4.1810	4,231.3200	4.2313	1.203	0	0	0
2016/08/25	R213	04/05/2017	9.36	Call	Bond Future	2,842.3000	2.8423	2,787.4400	2.7874	(1.930)	0	0	0
2016/08/25	R213	04/05/2017	9.37	Call	Bond Future	2,872.4600	2.8725	2,817.2700	2.8173	(1.921)	0	0	0
2016/08/25	R214	03/11/2016	10.35	Put	Bond Future	521.5300	0.5215	517.6700	0.5177	(0.740)	0	0	0
2016/08/25	R214	03/11/2016			Bond Future	9.6749	71.7058	9.6795	71.6734	0.048	0.0000	0.0000	29,396
2016/08/25	R214	03/11/2016	10.34	Put	Bond Future	534.0900	0.5341	530.2300	0.5302	(0.723)	0	0	0
2016/08/25	R214	03/11/2016	10.35	Call	Bond Future	5,005.6900	5.0057	4,969.4400	4.9694	(0.724)	0	0	0
2016/08/25	R214	03/11/2016	10.33	Call	Bond Future	4,905.1100	4.9051	4,868.8500	4.8688	(0.739)	0	0	0
2016/08/25	R214	03/11/2016	10.34	Call	Bond Future	4,955.3300	4.9553	4,919.0800	4.9191	(0.732)	0	0	0
2016/08/25	R214	03/11/2016	10.33	Put	Bond Future	546.9000	0.5469	543.0300	0.5430	(0.708)	0	0	0
2016/08/25	R214	02/02/2017			Bond Future	9.7225	73.0970	9.7275	73.0622	0.052	0.0000	0.0000	0
2016/08/25	R214	02/02/2017	9.67	Call	Bond Future	2,876.4400	2.8764	2,849.5800	2.8496	(0.934)	0	0	0
2016/08/25	R214	02/02/2017	9.66	Put	Bond Future	3,279.4000	3.2794	3,287.4800	3.2875	0.246	0	0	0
2016/08/25	R214	02/02/2017	9.68	Put	Bond Future	3,207.0100	3.2070	3,214.8200	3.2148	0.244	0	0	0
2016/08/25	R214	02/02/2017	9.67	Put	Bond Future	3,242.9500	3.2430	3,250.9000	3.2509	0.245	0	0	0
2016/08/25	R214	02/02/2017	9.68	Call	Bond Future	2,910.5600	2.9106	2,883.5600	2.8836	(0.928)	0	0	0
2016/08/25	R214	02/02/2017	9.66	Call	Bond Future	2,842.7300	2.8427	2,816.0000	2.8160	(0.940)	0	0	0
2016/08/25	R214	04/05/2017	9.58	Put	Bond Future	4,499.4500	4.4994	4,510.6600	4.5107	0.249	0	0	0
2016/08/25	R214	04/05/2017			Bond Future	9.7588	71.2796	9.7639	71.2440	0.053	0.0000	0.0000	0
2016/08/25	R214	04/05/2017	9.57	Put	Bond Future	4,538.3100	4.5383	4,549.6400	4.5496	0.250	0	0	0
2016/08/25	R214	04/05/2017	9.58	Call	Bond Future	3,246.9600	3.2470	3,222.5500	3.2225	(0.752)	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
2016/08/25	R214	04/05/2017	9.56	Call	Bond Future	3,182.8000	3.1828	3,158.6200	3.1586	(0.760)	0	0	0
2016/08/25	R214	04/05/2017	9.57	Call	Bond Future	3,214.6800	3.2147	3,190.3900	3.1904	(0.756)	0	0	0
2016/08/25	R214	04/05/2017	9.56	Put	Bond Future	4,577.6900	4.5777	4,589.1300	4.5891	0.250	0	0	0
2016/08/25	R248	03/11/2016	10.38	Call	Bond Future	6,355.2800	6.3553	6,345.2300	6.3452	(0.158)	0	0	0
2016/08/25	R248	03/11/2016			Bond Future	9.7211	92.1656	9.7206	92.1701	(0.005)	0.0000	0.0000	61,284
2016/08/25	R248	03/11/2016	10.39	Call	Bond Future	6,417.8100	6.4178	6,407.9200	6.4079	(0.154)	0	0	0
2016/08/25	R248	03/11/2016	10.37	Put	Bond Future	806.3000	0.8063	791.6200	0.7916	(1.821)	0	0	0
2016/08/25	R248	03/11/2016	10.39	Put	Bond Future	771.6200	0.7716	757.2600	0.7573	(1.861)	0	0	0
2016/08/25	R248	03/11/2016	10.37	Call	Bond Future	6,292.9200	6.2929	6,282.7100	6.2827	(0.162)	0	0	0
2016/08/25	R248	03/11/2016	10.38	Put	Bond Future	788.8000	0.7888	774.2800	0.7743	(1.841)	0	0	0
2016/08/25	R248	02/02/2017	9.76	Put	Bond Future	4,163.1100	4.1631	4,149.2400	4.1492	(0.333)	0	0	0
2016/08/25	R248	02/02/2017	9.78	Put	Bond Future	4,075.1600	4.0752	4,061.3000	4.0613	(0.340)	0	0	0
2016/08/25	R248	02/02/2017			Bond Future	9.7703	93.9536	9.7700	93.9560	(0.003)	0.0000	0.0000	0
2016/08/25	R248	02/02/2017	9.77	Put	Bond Future	4,118.9400	4.1189	4,105.0800	4.1051	(0.336)	0	0	0
2016/08/25	R248	02/02/2017	9.76	Call	Bond Future	4,072.0100	4.0720	4,060.5300	4.0605	(0.282)	0	0	0
2016/08/25	R248	02/02/2017	9.77	Call	Bond Future	4,116.4600	4.1165	4,104.9900	4.1050	(0.279)	0	0	0
2016/08/25	R248	02/02/2017	9.78	Call	Bond Future	4,161.1400	4.1611	4,149.6700	4.1497	(0.276)	0	0	0
2016/08/25	R248	04/05/2017	9.66	Call	Bond Future	4,534.0400	4.5340	4,524.9600	4.5250	(0.200)	0	0	0
2016/08/25	R248	04/05/2017			Bond Future	9.8080	91.4170	9.8078	91.4192	(0.003)	0.0000	0.0000	0
2016/08/25	R248	04/05/2017	9.67	Call	Bond Future	4,575.7900	4.5758	4,566.7100	4.5667	(0.198)	0	0	0
2016/08/25	R248	04/05/2017	9.65	Put	Bond Future	5,900.4700	5.9005	5,889.1900	5.8892	(0.191)	0	0	0
2016/08/25	R248	04/05/2017	9.67	Put	Bond Future	5,803.4300	5.8034	5,792.1500	5.7922	(0.194)	0	0	0
2016/08/25	R248	04/05/2017	9.65	Call	Bond Future	4,492.4700	4.4925	4,483.3900	4.4834	(0.202)	0	0	0
2016/08/25	R248	04/05/2017	9.66	Put	Bond Future	5,851.7800	5.8518	5,840.5000	5.8405	(0.193)	0	0	0

**Total**

**680849**