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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/08/2016 TO 26/08/2016

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
2016/08/26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	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
2016/08/26	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	2025	03/11/2016			Bond Future	128.7026	128.7026	128.6885	128.6885	(0.011)	0.0000	0.0000	3,024
2016/08/26	2025	03/11/2016	129.21	Put	Bond Future	507.4200	0.5074	521.5400	0.5215	2.783	0	0	0
2016/08/26	2025	03/11/2016	129.23	Put	Bond Future	527.4200	0.5274	541.5400	0.5415	2.677	0	0	0
2016/08/26	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	2025	03/11/2016	129.22	Put	Bond Future	517.4200	0.5174	531.5400	0.5315	2.729	0	0	0
2016/08/26	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	2030	03/11/2016	9.35	Put	Bond Future	776.0400	0.7760	0.0000	0.0000	(100.000)	0	0	0
2016/08/26	2030	03/11/2016			Bond Future	9.4621	91.2474	9.3386	92.1029	(1.305)	0.0000	0.0000	29,408
2016/08/26	2030	03/11/2016	9.34	Put	Bond Future	845.7400	0.8457	0.0000	0.0000	(100.000)	0	0	0
2016/08/26	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	9.8300	0.0098	100.000	0	0	0
2016/08/26	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	79.5300	0.0795	100.000	0	0	0
2016/08/26	2030	03/11/2016	9.33	Put	Bond Future	915.5100	0.9155	59.9400	0.0599	(93.453)	0	0	0
2016/08/26	2030	02/02/2017	9.29	Put	Bond Future	1,528.2400	1.5282	655.2700	0.6553	(57.123)	0	0	0
2016/08/26	2030	02/02/2017			Bond Future	9.5126	89.0094	9.3848	89.8824	(1.343)	0.0000	0.0000	0
2016/08/26	2030	02/02/2017	9.31	Put	Bond Future	1,389.4300	1.3894	516.4600	0.5165	(62.829)	0	0	0
2016/08/26	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	2030	02/02/2017	9.30	Put	Bond Future	1,458.8000	1.4588	585.8300	0.5858	(59.842)	0	0	0
2016/08/26	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	2030	04/05/2017			Bond Future	9.5569	90.8158	9.4251	91.7047	(1.380)	0.0000	0.0000	0
2016/08/26	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	2030	04/05/2017	9.32	Put	Bond Future	1,606.1600	1.6062	717.2400	0.7172	(55.344)	0	0	0
2016/08/26	2030	04/05/2017	9.34	Put	Bond Future	1,469.0300	1.4690	580.1100	0.5801	(60.511)	0	0	0
2016/08/26	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	2030	04/05/2017	9.33	Put	Bond Future	1,537.5600	1.5376	648.6400	0.6486	(57.814)	0	0	0
2016/08/26	2032	03/11/2016			Bond Future	9.5793	90.2777	9.4507	91.2294	(1.342)	0.0000	0.0000	13,093
2016/08/26	2032	03/11/2016	10.28	Put	Bond Future	465.9500	0.4659	323.7100	0.3237	(30.527)	0	0	0
2016/08/26	2032	03/11/2016	10.30	Put	Bond Future	442.5500	0.4426	306.2100	0.3062	(30.808)	0	0	0
2016/08/26	2032	03/11/2016	10.29	Put	Bond Future	454.1300	0.4541	314.8600	0.3149	(30.667)	0	0	0
2016/08/26	2032	03/11/2016	10.30	Call	Bond Future	5,515.2400	5.5152	6,330.6300	6.3306	14.784	0	0	0
2016/08/26	2032	03/11/2016	10.28	Call	Bond Future	5,403.6500	5.4037	6,213.1400	6.2131	14.980	0	0	0
2016/08/26	2032	03/11/2016	10.29	Call	Bond Future	5,459.3600	5.4594	6,271.8200	6.2718	14.882	0	0	0
2016/08/26	2032	02/02/2017	9.53	Call	Bond Future	2,768.7300	2.7687	3,247.9300	3.2479	17.308	0	0	0
2016/08/26	2032	02/02/2017			Bond Future	9.6325	92.0271	9.4997	92.9981	(1.379)	0.0000	0.0000	0
2016/08/26	2032	02/02/2017	9.51	Call	Bond Future	2,699.9300	2.6999	3,171.8700	3.1719	17.480	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
2016/08/26	2032	02/02/2017	9.52	Call	Bond Future	2,734.2100	2.7342	3,209.7800	3.2098	17.393	0	0	0
2016/08/26	2032	02/02/2017	9.51	Put	Bond Future	3,595.2000	3.5952	3,096.1800	3.0962	(13.880)	0	0	0
2016/08/26	2032	02/02/2017	9.53	Put	Bond Future	3,516.9900	3.5170	3,025.2300	3.0252	(13.982)	0	0	0
2016/08/26	2032	02/02/2017	9.52	Put	Bond Future	3,555.9300	3.5559	3,060.5400	3.0605	(13.931)	0	0	0
2016/08/26	2032	04/05/2017	9.45	Call	Bond Future	3,146.1400	3.1461	3,608.1800	3.6082	14.686	0	0	0
2016/08/26	2032	04/05/2017			Bond Future	9.6760	89.7333	9.5391	90.7222	(1.414)	0.0000	0.0000	0
2016/08/26	2032	04/05/2017	9.46	Call	Bond Future	3,178.9500	3.1789	3,643.9500	3.6439	14.627	0	0	0
2016/08/26	2032	04/05/2017	9.44	Put	Bond Future	4,828.7100	4.8287	4,298.9200	4.2989	(10.972)	0	0	0
2016/08/26	2032	04/05/2017	9.46	Put	Bond Future	4,746.9300	4.7469	4,223.0600	4.2231	(11.036)	0	0	0
2016/08/26	2032	04/05/2017	9.44	Call	Bond Future	3,113.5100	3.1135	3,572.5900	3.5726	14.745	0	0	0
2016/08/26	2032	04/05/2017	9.45	Put	Bond Future	4,787.6900	4.7877	4,260.8600	4.2609	(11.004)	0	0	0
2016/08/26	2033	03/11/2016			Bond Future	108.0608	108.0608	107.7442	107.7442	(0.293)	0.0000	0.0000	4,575
2016/08/26	2033	03/11/2016	109.16	Put	Bond Future	1,099.2100	1.0992	1,415.7800	1.4158	28.800	0	0	0
2016/08/26	2033	03/11/2016	109.17	Put	Bond Future	1,109.2100	1.1092	1,425.7800	1.4258	28.540	0	0	0
2016/08/26	2033	03/11/2016	109.18	Put	Bond Future	1,119.2100	1.1192	1,435.7800	1.4358	28.285	0	0	0
2016/08/26	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	2037	03/11/2016	10.35	Call	Bond Future	5,603.5700	5.6036	6,389.8100	6.3898	14.031	0	0	0
2016/08/26	2037	03/11/2016	10.36	Put	Bond Future	633.7700	0.6338	464.5600	0.4646	(26.699)	0	0	0
2016/08/26	2037	03/11/2016			Bond Future	9.7062	91.6847	9.5881	92.6434	(1.217)	0.0000	0.0000	40,431
2016/08/26	2037	03/11/2016	10.36	Call	Bond Future	5,661.9000	5.6619	6,451.3700	6.4514	13.944	0	0	0
2016/08/26	2037	03/11/2016	10.37	Call	Bond Future	5,720.4100	5.7204	6,513.0800	6.5131	13.857	0	0	0
2016/08/26	2037	03/11/2016	10.35	Put	Bond Future	648.9300	0.6489	476.4900	0.4765	(26.573)	0	0	0
2016/08/26	2037	03/11/2016	10.37	Put	Bond Future	618.9000	0.6189	452.8900	0.4529	(26.823)	0	0	0
2016/08/26	2037	02/02/2017	9.68	Put	Bond Future	3,844.9000	3.8449	3,358.8900	3.3589	(12.640)	0	0	0
2016/08/26	2037	02/02/2017			Bond Future	9.7561	89.2049	9.6344	90.1829	(1.248)	0.0000	0.0000	0
2016/08/26	2037	02/02/2017	9.67	Put	Bond Future	3,886.9900	3.8870	3,397.4300	3.3974	(12.595)	0	0	0
2016/08/26	2037	02/02/2017	9.68	Call	Bond Future	3,235.4200	3.2354	3,727.3600	3.7274	15.205	0	0	0
2016/08/26	2037	02/02/2017	9.66	Call	Bond Future	3,158.9500	3.1589	3,643.7900	3.6438	15.348	0	0	0
2016/08/26	2037	02/02/2017	9.67	Call	Bond Future	3,196.9500	3.1969	3,685.3400	3.6853	15.277	0	0	0
2016/08/26	2037	02/02/2017	9.66	Put	Bond Future	3,929.6700	3.9297	3,436.5600	3.4366	(12.548)	0	0	0
2016/08/26	2037	04/05/2017			Bond Future	9.8005	91.0153	9.6754	92.0113	(1.277)	0.0000	0.0000	0
2016/08/26	2037	04/05/2017	9.58	Put	Bond Future	5,377.1200	5.3771	4,849.1700	4.8492	(9.818)	0	0	0
2016/08/26	2037	04/05/2017	9.60	Put	Bond Future	5,287.3200	5.2873	4,765.1800	4.7652	(9.875)	0	0	0
2016/08/26	2037	04/05/2017	9.59	Put	Bond Future	5,332.2200	5.3322	4,807.1800	4.8072	(9.847)	0	0	0
2016/08/26	2037	04/05/2017	9.60	Call	Bond Future	3,682.8300	3.6828	4,156.7300	4.1567	12.868	0	0	0
2016/08/26	2037	04/05/2017	9.58	Call	Bond Future	3,610.1100	3.6101	4,078.2000	4.0782	12.966	0	0	0
2016/08/26	2037	04/05/2017	9.59	Call	Bond Future	3,646.5300	3.6465	4,117.5300	4.1175	12.916	0	0	0
2016/08/26	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	2038	03/11/2016			Bond Future	135.9452	135.9452	135.9303	135.9303	(0.011)	0.0000	0.0000	20,808
2016/08/26	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	2038	03/11/2016	136.31	Put	Bond Future	364.7900	0.3648	379.7000	0.3797	4.087	0	0	0
2016/08/26	2038	03/11/2016	136.33	Put	Bond Future	384.7900	0.3848	399.7000	0.3997	3.875	0	0	0
2016/08/26	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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2016/08/26	2038	03/11/2016	136.32	Put	Bond Future	374.7900	0.3748	389.7000	0.3897	3.978	0	0	0
2016/08/26	2040	03/11/2016			Bond Future	9.7357	95.6932	9.6176	96.7222	(1.213)	0.0000	0.0000	3,584
2016/08/26	2040	03/11/2016	9.69	Put	Bond Future	2,760.0100	2.7600	2,248.4100	2.2484	(18.536)	0	0	0
2016/08/26	2040	03/11/2016	9.71	Put	Bond Future	2,670.5200	2.6705	2,170.0300	2.1700	(18.741)	0	0	0
2016/08/26	2040	03/11/2016	9.70	Put	Bond Future	2,715.0000	2.7150	2,208.9600	2.2090	(18.639)	0	0	0
2016/08/26	2040	03/11/2016	9.71	Call	Bond Future	2,448.3400	2.4483	2,976.8500	2.9769	21.586	0	0	0
2016/08/26	2040	03/11/2016	9.69	Call	Bond Future	2,364.1200	2.3641	2,881.5200	2.8815	21.886	0	0	0
2016/08/26	2040	03/11/2016	9.70	Call	Bond Future	2,406.0300	2.4060	2,928.9900	2.9290	21.735	0	0	0
2016/08/26	2040	02/02/2017	9.58	Call	Bond Future	3,049.0200	3.0490	3,529.5300	3.5295	15.759	0	0	0
2016/08/26	2040	02/02/2017			Bond Future	9.7850	93.0407	9.6633	94.0904	(1.243)	0.0000	0.0000	0
2016/08/26	2040	02/02/2017	9.59	Call	Bond Future	3,087.2600	3.0873	3,571.5500	3.5715	15.687	0	0	0
2016/08/26	2040	02/02/2017	9.60	Call	Bond Future	3,125.7500	3.1257	3,613.8300	3.6138	15.615	0	0	0
2016/08/26	2040	02/02/2017	9.58	Put	Bond Future	4,829.1000	4.8291	4,259.9200	4.2599	(11.786)	0	0	0
2016/08/26	2040	02/02/2017	9.60	Put	Bond Future	4,729.7000	4.7297	4,168.0900	4.1681	(11.874)	0	0	0
2016/08/26	2040	02/02/2017	9.59	Put	Bond Future	4,779.2100	4.7792	4,213.8100	4.2138	(11.830)	0	0	0
2016/08/26	2040	04/05/2017			Bond Future	9.8289	94.9290	9.7039	95.9980	(1.272)	0.0000	0.0000	0
2016/08/26	2040	04/05/2017	9.62	Put	Bond Future	5,829.2300	5.8292	5,268.3100	5.2683	(9.623)	0	0	0
2016/08/26	2040	04/05/2017	9.64	Put	Bond Future	5,733.1700	5.7332	5,178.3500	5.1784	(9.677)	0	0	0
2016/08/26	2040	04/05/2017	9.62	Call	Bond Future	4,031.3100	4.0313	4,539.4300	4.5394	12.604	0	0	0
2016/08/26	2040	04/05/2017	9.63	Put	Bond Future	5,780.8800	5.7809	5,223.0100	5.2230	(9.650)	0	0	0
2016/08/26	2040	04/05/2017	9.63	Call	Bond Future	4,070.3300	4.0703	4,581.5000	4.5815	12.558	0	0	0
2016/08/26	2040	04/05/2017	9.64	Call	Bond Future	4,109.8600	4.1099	4,624.0800	4.6241	12.512	0	0	0
2016/08/26	2044	03/11/2016			Bond Future	9.7545	92.8241	9.6365	93.8619	(1.209)	0.0000	0.0000	18,597
2016/08/26	2044	03/11/2016	10.42	Call	Bond Future	6,221.7000	6.2217	7,071.4100	7.0714	13.657	0	0	0
2016/08/26	2044	03/11/2016	10.41	Put	Bond Future	746.0400	0.7460	554.5300	0.5545	(25.670)	0	0	0
2016/08/26	2044	03/11/2016	10.43	Put	Bond Future	713.1400	0.7131	528.4000	0.5284	(25.905)	0	0	0
2016/08/26	2044	03/11/2016	10.42	Put	Bond Future	729.4400	0.7294	541.3300	0.5413	(25.788)	0	0	0
2016/08/26	2044	03/11/2016	10.43	Call	Bond Future	6,283.4900	6.2835	7,136.5700	7.1366	13.577	0	0	0
2016/08/26	2044	03/11/2016	10.41	Call	Bond Future	6,160.0900	6.1601	7,006.4000	7.0064	13.739	0	0	0
2016/08/26	2044	02/02/2017			Bond Future	9.8024	90.2412	9.6809	91.2998	(1.239)	0.0000	0.0000	0
2016/08/26	2044	02/02/2017	9.77	Call	Bond Future	3,827.0700	3.8271	4,377.7300	4.3777	14.389	0	0	0
2016/08/26	2044	02/02/2017	9.76	Put	Bond Future	4,151.5200	4.1515	3,639.8700	3.6399	(12.324)	0	0	0
2016/08/26	2044	02/02/2017	9.78	Put	Bond Future	4,063.3400	4.0633	3,559.0400	3.5590	(12.411)	0	0	0
2016/08/26	2044	02/02/2017	9.77	Put	Bond Future	4,107.2400	4.1072	3,599.2700	3.5993	(12.368)	0	0	0
2016/08/26	2044	02/02/2017	9.78	Call	Bond Future	3,869.8300	3.8698	4,424.1600	4.4242	14.324	0	0	0
2016/08/26	2044	02/02/2017	9.76	Call	Bond Future	3,784.5500	3.7845	4,331.5300	4.3315	14.453	0	0	0
2016/08/26	2044	04/05/2017			Bond Future	9.8450	92.0727	9.7202	93.1509	(1.267)	0.0000	0.0000	0
2016/08/26	2044	04/05/2017	9.67	Call	Bond Future	4,267.4900	4.2675	4,792.1300	4.7921	12.294	0	0	0
2016/08/26	2044	04/05/2017	9.66	Put	Bond Future	5,834.6400	5.8346	5,277.9600	5.2780	(9.541)	0	0	0
2016/08/26	2044	04/05/2017	9.68	Put	Bond Future	5,738.5900	5.7386	5,187.9700	5.1880	(9.595)	0	0	0
2016/08/26	2044	04/05/2017	9.67	Put	Bond Future	5,786.3000	5.7863	5,232.6600	5.2327	(9.568)	0	0	0
2016/08/26	2044	04/05/2017	9.68	Call	Bond Future	4,307.7600	4.3078	4,835.4200	4.8354	12.249	0	0	0
2016/08/26	2044	04/05/2017	9.66	Call	Bond Future	4,227.7200	4.2277	4,749.3200	4.7493	12.338	0	0	0
2016/08/26	2046	03/11/2016	137.07	Put	Bond Future	2,652.1800	2.6522	3,814.4600	3.8145	43.824	0	0	0
2016/08/26	2046	03/11/2016			Bond Future	134.4178	134.4178	133.2555	133.2555	(0.865)	0.0000	0.0000	17,753

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
2016/08/26	2046	03/11/2016	137.09	Put	Bond Future	2,672.1800	2.6722	3,834.4600	3.8345	43.496	0	0	0
2016/08/26	2046	03/11/2016	137.08	Put	Bond Future	2,662.1800	2.6622	3,824.4600	3.8245	43.659	0	0	0
2016/08/26	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	2050	03/11/2016	149.52	Put	Bond Future	5,489.9300	5.4899	5,505.1100	5.5051	0.277	0	0	0
2016/08/26	2050	03/11/2016			Bond Future	144.0301	144.0301	144.0149	144.0149	(0.011)	0.0000	0.0000	21,628
2016/08/26	2050	03/11/2016	149.54	Put	Bond Future	5,509.9300	5.5099	5,525.1100	5.5251	0.276	0	0	0
2016/08/26	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	2050	03/11/2016	149.53	Put	Bond Future	5,499.9300	5.4999	5,515.1100	5.5151	0.276	0	0	0
2016/08/26	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	AL37	03/11/2016			Index Future	498.8920	498.8920	500.8400	500.8400	0.390	0.0000	0.0000	14
2016/08/26	AL37	02/02/2017			Index Future	508.5580	508.5580	510.5490	510.5490	0.391	0.0000	0.0000	0
2016/08/26	AL7T	03/11/2016			Index Future	572.7490	572.7490	576.7580	576.7580	0.700	0.0000	0.0000	9
2016/08/26	AL7T	02/02/2017			Index Future	583.8460	583.8460	587.9380	587.9380	0.701	0.0000	0.0000	0
2016/08/26	ALBI	03/11/2016			Index Future	521.4810	521.4810	525.7800	525.7800	0.824	0.0000	0.0000	718
2016/08/26	ALBI	02/02/2017			Index Future	531.5850	531.5850	535.9720	535.9720	0.825	0.0000	0.0000	0
2016/08/26	ALBI	04/05/2017			Index Future	542.3640	542.3640	546.8300	546.8300	0.823	0.0000	0.0000	0
2016/08/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	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
2016/08/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/08/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	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
2016/08/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/26	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	EL28	03/11/2016			Bond Future	131.6614	131.6614	130.7200	130.7200	(0.715)	0.0000	0.0000	0
2016/08/26	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	EL28	03/11/2016	132.15	Put	Bond Future	488.5600	0.4886	1,429.9700	1.4300	192.691	0	0	0
2016/08/26	EL28	03/11/2016	132.17	Put	Bond Future	508.5600	0.5086	1,449.9700	1.4500	185.113	0	0	0
2016/08/26	EL28	03/11/2016	132.16	Put	Bond Future	498.5600	0.4986	1,439.9700	1.4400	188.826	0	0	0
2016/08/26	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	EL28	02/02/2017			Bond Future	134.2207	134.2207	133.2620	133.2620	(0.714)	0.0000	0.0000	0
2016/08/26	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	EL28	02/02/2017	135.10	Put	Bond Future	879.2600	0.8793	1,837.9900	1.8380	109.038	0	0	0
2016/08/26	EL28	02/02/2017	135.12	Put	Bond Future	899.2600	0.8993	1,857.9900	1.8580	106.613	0	0	0
2016/08/26	EL28	02/02/2017	135.11	Put	Bond Future	889.2600	0.8893	1,847.9900	1.8480	107.812	0	0	0
2016/08/26	EL28	04/05/2017			Bond Future	135.2598	135.2598	134.2791	134.2791	(0.725)	0.0000	0.0000	0
2016/08/26	EL28	04/05/2017	137.90	Put	Bond Future	2,640.2000	2.6402	3,620.9000	3.6209	37.145	0	0	0
2016/08/26	EL28	04/05/2017	137.92	Put	Bond Future	2,660.2000	2.6602	3,640.9000	3.6409	36.866	0	0	0
2016/08/26	EL28	04/05/2017	137.91	Put	Bond Future	2,650.2000	2.6502	3,630.9000	3.6309	37.005	0	0	0
2016/08/26	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	ES33	03/11/2016			Bond Future	10.5968	77.0045	10.4780	77.7617	(1.120)	0.0000	0.0000	8,789
2016/08/26	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	ES33	03/11/2016	11.31	Call	Bond Future	4,317.9600	4.3180	5,075.1200	5.0751	17.535	0	0	0
2016/08/26	ES33	03/11/2016	11.29	Call	Bond Future	4,202.0500	4.2020	4,959.2100	4.9592	18.019	0	0	0
2016/08/26	ES33	03/11/2016	11.30	Call	Bond Future	4,260.0400	4.2600	5,017.2000	5.0172	17.774	0	0	0
2016/08/26	ES33	02/02/2017			Bond Future	10.6817	78.4967	10.5589	79.2691	(1.150)	0.0000	0.0000	0
2016/08/26	ES33	02/02/2017	10.59	Put	Bond Future	575.4900	0.5755	0.0000	0.0000	(100.000)	0	0	0
2016/08/26	ES33	02/02/2017	10.61	Put	Bond Future	449.3900	0.4494	0.0000	0.0000	(100.000)	0	0	0
2016/08/26	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	196.9500	0.1970	100.000	0	0	0
2016/08/26	ES33	02/02/2017	10.60	Put	Bond Future	512.4000	0.5124	0.0000	0.0000	(100.000)	0	0	0
2016/08/26	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	260.0400	0.2600	100.000	0	0	0
2016/08/26	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	323.0500	0.3230	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/26	ES33	04/05/2017			Bond Future	10.7551	76.2934	10.6284	77.0800	(1.177)	0.0000	0.0000	0
2016/08/26	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	ES33	04/05/2017	10.54	Put	Bond Future	1,343.2500	1.3432	556.6600	0.5567	(58.559)	0	0	0
2016/08/26	ES33	04/05/2017	10.56	Put	Bond Future	1,216.8200	1.2168	430.2300	0.4302	(64.643)	0	0	0
2016/08/26	ES33	04/05/2017	10.55	Put	Bond Future	1,280.0000	1.2800	493.4100	0.4934	(61.452)	0	0	0
2016/08/26	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	ES42	03/11/2016			Bond Future	10.7042	81.1745	10.5855	82.0430	(1.109)	0.0000	0.0000	8,777
2016/08/26	ES42	02/02/2017			Bond Future	10.7835	82.7478	10.6609	83.6337	(1.138)	0.0000	0.0000	0
2016/08/26	ES42	04/05/2017			Bond Future	10.8563	80.1632	10.7298	81.0655	(1.165)	0.0000	0.0000	0
2016/08/26	GOVI	03/11/2016	476.11	Call	GOVI	438,920.0000	43.8920	478,680.0000	47.8680	9.059	0	0	0
2016/08/26	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	GOVI	03/11/2016			GOVI	520.0020	520.0020	523.9780	523.9780	0.765	0.0000	0.0000	417
2016/08/26	GOVI	03/11/2016	476.12	Call	GOVI	438,820.0000	43.8820	478,580.0000	47.8580	9.061	0	0	0
2016/08/26	GOVI	03/11/2016	476.13	Call	GOVI	438,720.0000	43.8720	478,480.0000	47.8480	9.063	0	0	0
2016/08/26	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	7,950.0000	0.7950	100.000	0	0	0
2016/08/26	GOVI	02/02/2017			GOVI	530.0780	530.0780	534.1350	534.1350	0.765	0.0000	0.0000	27
2016/08/26	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	8,150.0000	0.8150	100.000	0	0	0
2016/08/26	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	8,050.0000	0.8050	100.000	0	0	0
2016/08/26	GOVI	02/02/2017	533.32	Put	GOVI	32,420.0000	3.2420	0.0000	0.0000	(100.000)	0	0	0
2016/08/26	GOVI	02/02/2017	533.34	Put	GOVI	32,620.0000	3.2620	0.0000	0.0000	(100.000)	0	0	0
2016/08/26	GOVI	02/02/2017	533.33	Put	GOVI	32,520.0000	3.2520	0.0000	0.0000	(100.000)	0	0	0
2016/08/26	GOVI	04/05/2017			GOVI	540.8260	540.8260	544.9550	544.9550	0.763	0.0000	0.0000	0
2016/08/26	GOVI	04/05/2017	262.19	Call	GOVI	2,786,360.0000	278.6360	2,827,650.0000	282.7650	1.482	0	0	0
2016/08/26	GOVI	04/05/2017	262.20	Call	GOVI	2,786,260.0000	278.6260	2,827,550.0000	282.7550	1.482	0	0	0
2016/08/26	GOVI	04/05/2017	262.18	Call	GOVI	2,786,460.0000	278.6460	2,827,750.0000	282.7750	1.482	0	0	0
2016/08/26	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/08/26	IGOV	03/11/2016			Index Future	250.5360	250.5360	250.1180	250.1180	(0.167)	0.0000	0.0000	1,023
2016/08/26	IGOV	02/02/2017			Index Future	255.4060	255.4060	254.9810	254.9810	(0.166)	0.0000	0.0000	57
2016/08/26	IGOV	04/05/2017			Index Future	260.6000	260.6000	260.1610	260.1610	(0.168)	0.0000	0.0000	0
2016/08/26	ILBI	03/11/2016			Index Future	678.3790	678.3790	677.4420	677.4420	(0.138)	0.0000	0.0000	0
2016/08/26	ILBI	02/02/2017			Index Future	691.5610	691.5610	690.6040	690.6040	(0.138)	0.0000	0.0000	155
2016/08/26	IS01	19/12/2016			Interest Rate Swap	100.0997	100.0997	100.0949	100.0949	(0.005)	0.0000	0.0000	0
2016/08/26	IS01	16/03/2017			Interest Rate Swap	100.0846	100.0846	100.0800	100.0800	(0.005)	0.0000	0.0000	0
2016/08/26	IS01	15/06/2017			Interest Rate Swap	99.7678	99.7678	99.7672	99.7672	(0.001)	0.0000	0.0000	0
2016/08/26	IS01	21/09/2017			Interest Rate Swap	99.8795	99.8795	99.8889	99.8889	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
2016/08/26	IS02	18/12/2017			Interest Rate Swap	100.2262	100.2262	100.2386	100.2386	0.012	0.0000	0.0000	0
2016/08/26	IS02	16/03/2018			Interest Rate Swap	99.5797	99.5797	99.5937	99.5937	0.014	0.0000	0.0000	0
2016/08/26	IS02	15/06/2018			Interest Rate Swap	99.3196	99.3196	99.3329	99.3329	0.013	0.0000	0.0000	0
2016/08/26	IS02	21/09/2018			Interest Rate Swap	99.4800	99.4800	99.4848	99.4848	0.005	0.0000	0.0000	0
2016/08/26	IS05	17/12/2020			Interest Rate Swap	98.9957	98.9957	99.0198	99.0198	0.024	0.0000	0.0000	0
2016/08/26	IS05	16/03/2021			Interest Rate Swap	98.4151	98.4151	98.4291	98.4291	0.014	0.0000	0.0000	0
2016/08/26	IS05	15/06/2021			Interest Rate Swap	97.7998	97.7998	97.8034	97.8034	0.004	0.0000	0.0000	0
2016/08/26	IS05	21/09/2021			Interest Rate Swap	98.1479	98.1479	98.1417	98.1417	(0.006)	0.0000	0.0000	0
2016/08/26	IS10	17/12/2025			Interest Rate Swap	99.6429	99.6429	99.6498	99.6498	0.007	0.0000	0.0000	0
2016/08/26	IS10	16/03/2026			Interest Rate Swap	96.7853	96.7853	96.7923	96.7923	0.007	0.0000	0.0000	0
2016/08/26	IS10	15/06/2026			Interest Rate Swap	95.6005	95.6005	95.6076	95.6076	0.008	0.0000	0.0000	0
2016/08/26	IS10	21/09/2026			Interest Rate Swap	97.6946	97.6946	97.7011	97.7011	0.007	0.0000	0.0000	0
2016/08/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/08/26	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/08/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/08/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/08/26	JBAF	21/09/2016			Jibar Tradeable Future	7.4400	92.5600	7.4000	92.6000	(0.538)	0.0000	0.0000	10
2016/08/26	JBAF	19/10/2016			Jibar Tradeable Future	7.4500	92.5500	7.5000	92.5000	0.671	0.0000	0.0000	0
2016/08/26	JBAF	16/11/2016			Jibar Tradeable Future	7.4800	92.5200	7.5100	92.4900	0.401	0.0000	0.0000	0
2016/08/26	JBAF	21/12/2016			Jibar Tradeable Future	7.5000	92.5000	7.5800	92.4200	1.067	0.0000	0.0000	0
2016/08/26	JBAF	18/01/2017			Jibar Tradeable Future	7.5200	7.5200	7.5900	92.4100	0.931	0.0000	0.0000	0
2016/08/26	JBAF	15/02/2017			Jibar Tradeable Future	7.5300	92.4700	7.6400	92.3600	1.461	0.0000	0.0000	0
2016/08/26	JBAF	15/03/2017			Jibar Tradeable Future	7.5900	92.4100	7.6900	92.3100	1.318	0.0000	0.0000	1,000
2016/08/26	JBAF	21/06/2017			Jibar Tradeable Future	7.6300	92.3700	7.7600	92.2400	1.704	0.0000	0.0000	0
2016/08/26	JBAF	20/09/2017			Jibar Tradeable Future	7.6100	92.3900	7.7800	92.2200	2.234	0.0000	0.0000	0
2016/08/26	JBAF	20/12/2017			Jibar Tradeable Future	7.6100	92.3900	7.7900	92.2100	2.365	0.0000	0.0000	0
2016/08/26	JBAF	20/03/2018			Jibar Tradeable Future	7.6300	92.3700	7.8000	92.2000	2.228	0.0000	0.0000	1,000
2016/08/26	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/08/26	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/08/26	R023	03/11/2016	9.73	Put	Bond Future	83.2100	0.0832	54.9000	0.0549	(34.022)	0	0	0
2016/08/26	R023	03/11/2016			Bond Future	8.7548	96.6644	8.6506	97.1485	(1.191)	0.0000	0.0000	15,142
2016/08/26	R023	03/11/2016	9.75	Put	Bond Future	77.4900	0.0775	50.8800	0.0509	(34.340)	0	0	0
2016/08/26	R023	03/11/2016	9.73	Call	Bond Future	4,467.2600	4.4673	4,922.9800	4.9230	10.201	0	0	0
2016/08/26	R023	03/11/2016	9.74	Put	Bond Future	80.3100	0.0803	52.8600	0.0529	(34.180)	0	0	0
2016/08/26	R023	03/11/2016	9.74	Call	Bond Future	4,508.0000	4.5080	4,964.5800	4.9646	10.128	0	0	0
2016/08/26	R023	03/11/2016	9.75	Call	Bond Future	4,548.7900	4.5488	5,006.2100	5.0062	10.056	0	0	0
2016/08/26	R023	02/02/2017	8.85	Call	Bond Future	1,816.6700	1.8167	2,082.8700	2.0829	14.653	0	0	0
2016/08/26	R023	02/02/2017			Bond Future	8.8065	98.5374	8.6965	99.0316	(1.249)	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
2016/08/26	R023	02/02/2017	8.86	Call	Bond Future	1,840.5400	1.8405	2,108.7700	2.1088	14.573	0	0	0
2016/08/26	R023	02/02/2017	8.84	Put	Bond Future	1,643.1300	1.6431	1,413.1500	1.4131	(13.996)	0	0	0
2016/08/26	R023	02/02/2017	8.86	Put	Bond Future	1,601.3700	1.6014	1,375.4500	1.3754	(14.108)	0	0	0
2016/08/26	R023	02/02/2017	8.84	Call	Bond Future	1,792.9700	1.7930	2,057.1400	2.0571	14.734	0	0	0
2016/08/26	R023	02/02/2017	8.85	Put	Bond Future	1,622.1500	1.6222	1,394.2000	1.3942	(14.052)	0	0	0
2016/08/26	R023	04/05/2017	8.61	Call	Bond Future	1,622.9800	1.6230	1,847.2400	1.8472	13.818	0	0	0
2016/08/26	R023	04/05/2017			Bond Future	8.8360	96.6012	8.7205	97.1035	(1.307)	0.0000	0.0000	0
2016/08/26	R023	04/05/2017	8.59	Call	Bond Future	1,584.3200	1.5843	1,805.2100	1.8052	13.942	0	0	0
2016/08/26	R023	04/05/2017	8.60	Call	Bond Future	1,603.5800	1.6036	1,826.1500	1.8262	13.880	0	0	0
2016/08/26	R023	04/05/2017	8.59	Put	Bond Future	2,658.2500	2.6582	2,376.8100	2.3768	(10.587)	0	0	0
2016/08/26	R023	04/05/2017	8.61	Put	Bond Future	2,609.0300	2.6090	2,330.9600	2.3310	(10.658)	0	0	0
2016/08/26	R023	04/05/2017	8.60	Put	Bond Future	2,633.5600	2.6336	2,353.8000	2.3538	(10.623)	0	0	0
2016/08/26	R035	03/11/2016	9.58	Put	Bond Future	483.0300	0.4830	0.0000	0.0000	(100.000)	0	0	0
2016/08/26	R035	03/11/2016			Bond Future	9.6394	95.1517	9.5264	96.0740	(1.173)	0.0000	0.0000	4,315
2016/08/26	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	520.8200	0.5208	100.000	0	0	0
2016/08/26	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	357.5900	0.3576	100.000	0	0	0
2016/08/26	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	439.2600	0.4393	100.000	0	0	0
2016/08/26	R035	03/11/2016	9.57	Put	Bond Future	564.7000	0.5647	0.0000	0.0000	(100.000)	0	0	0
2016/08/26	R035	03/11/2016	9.59	Put	Bond Future	401.4700	0.4015	0.0000	0.0000	(100.000)	0	0	0
2016/08/26	R035	02/02/2017			Bond Future	9.6936	96.9954	9.5769	97.9363	(1.204)	0.0000	0.0000	0
2016/08/26	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	R035	02/02/2017	9.50	Put	Bond Future	1,568.7300	1.5687	627.8400	0.6278	(59.978)	0	0	0
2016/08/26	R035	02/02/2017	9.51	Put	Bond Future	1,486.7200	1.4867	545.8300	0.5458	(63.286)	0	0	0
2016/08/26	R035	02/02/2017	9.52	Put	Bond Future	1,404.8100	1.4048	463.9200	0.4639	(66.976)	0	0	0
2016/08/26	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	R035	04/05/2017	9.55	Put	Bond Future	1,480.9700	1.4810	522.7700	0.5228	(64.701)	0	0	0
2016/08/26	R035	04/05/2017			Bond Future	9.7347	94.4567	9.6147	95.4149	(1.233)	0.0000	0.0000	0
2016/08/26	R035	04/05/2017	9.54	Put	Bond Future	1,562.1600	1.5622	603.9600	0.6040	(61.338)	0	0	0
2016/08/26	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	R035	04/05/2017	9.53	Put	Bond Future	1,643.4600	1.6435	685.2600	0.6853	(58.304)	0	0	0
2016/08/26	R186	03/11/2016	8.82	Put	Bond Future	2,959.5400	2.9595	2,448.5200	2.4485	(17.267)	0	0	150
2016/08/26	R186	03/11/2016	9.40	Put	Bond Future	993.2800	0.9933	751.0800	0.7511	(24.384)	0	0	0
2016/08/26	R186	03/11/2016			Bond Future	9.1027	113.1086	8.9889	113.9004	(1.251)	0.0000	0.0000	95,145
2016/08/26	R186	03/11/2016	8.30	Put	Bond Future	5,959.8400	5.9598	5,255.5100	5.2555	(11.818)	0	0	0
2016/08/26	R186	03/11/2016	8.52	Put	Bond Future	4,563.1100	4.5631	3,925.7300	3.9257	(13.968)	0	0	150
2016/08/26	R186	03/11/2016	8.95	Put	Bond Future	2,388.1500	2.3881	1,939.2000	1.9392	(18.799)	0	0	0
2016/08/26	R186	03/11/2016	9.20	Put	Bond Future	1,505.0100	1.5050	1,175.8000	1.1758	(21.874)	0	0	0
2016/08/26	R186	03/11/2016	8.97	Put	Bond Future	2,307.1400	2.3071	1,867.9000	1.8679	(19.038)	0	0	0
2016/08/26	R186	03/11/2016	8.96	Put	Bond Future	2,347.4100	2.3474	1,903.3100	1.9033	(18.919)	0	0	0
2016/08/26	R186	03/11/2016	9.10	Call	Bond Future	1,805.9800	1.8060	2,221.3800	2.2214	23.001	0	0	0
2016/08/26	R186	03/11/2016	9.66	Call	Bond Future	4,298.1200	4.2981	4,941.4000	4.9414	14.967	0	0	0
2016/08/26	R186	03/11/2016	8.30	Call	Bond Future	206.8300	0.2068	294.3000	0.2943	42.291	0	0	150
2016/08/26	R186	03/11/2016	8.90	Call	Bond Future	1,183.4100	1.1834	1,502.1400	1.5021	26.933	0	0	0

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2016/08/26	R186	03/11/2016	8.97	Call	Bond Future	1,383.4000		1.3834	1,735.9600	1.7360	25.485	0	0	0
2016/08/26	R186	03/11/2016	9.71	Call	Bond Future	4,561.0800		4.5611	5,219.4800	5.2195	14.435	0	0	0
2016/08/26	R186	03/11/2016	8.52	Call	Bond Future	426.7900		0.4268	581.2100	0.5812	36.182	0	0	0
2016/08/26	R186	03/11/2016	8.82	Call	Bond Future	978.7800		0.9788	1,259.5600	1.2596	28.687	0	0	0
2016/08/26	R186	03/11/2016	8.95	Call	Bond Future	1,324.2600		1.3243	1,667.1100	1.6671	25.890	0	0	0
2016/08/26	R186	03/11/2016	9.20	Call	Bond Future	2,175.7700		2.1758	2,638.3600	2.6384	21.261	0	0	1,425
2016/08/26	R186	03/11/2016	8.90	Put	Bond Future	2,598.7300		2.5987	2,125.6600	2.1257	(18.204)	0	0	5,092
2016/08/26	R186	03/11/2016	9.40	Call	Bond Future	3,025.1800		3.0252	3,574.7800	3.5748	18.168	0	0	1,425
2016/08/26	R186	03/11/2016	9.66	Put	Bond Future	531.2400		0.5312	382.7200	0.3827	(27.957)	0	0	0
2016/08/26	R186	03/11/2016	9.71	Put	Bond Future	464.9500		0.4649	331.5500	0.3316	(28.691)	0	0	0
2016/08/26	R186	03/11/2016	8.96	Call	Bond Future	1,353.6300		1.3536	1,701.3300	1.7013	25.686	0	0	0
2016/08/26	R186	03/11/2016	9.10	Put	Bond Future	1,824.6100		1.8246	1,448.2100	1.4482	(20.629)	0	0	108
2016/08/26	R186	02/02/2017	8.81	Put	Bond Future	4,033.8800		4.0339	3,539.4000	3.5394	(12.258)	0	0	0
2016/08/26	R186	02/02/2017	9.40	Call	Bond Future	3,655.4200		3.6554	4,156.0900	4.1561	13.697	0	0	0
2016/08/26	R186	02/02/2017			Bond Future	9.1525		109.9969	9.0339	110.8050	(1.296)	0.0000	0.0000	0
2016/08/26	R186	02/02/2017	9.50	Call	Bond Future	4,068.6100		4.0686	4,598.0400	4.5980	13.013	0	0	0
2016/08/26	R186	02/02/2017	8.80	Put	Bond Future	4,077.5800		4.0776	3,579.8800	3.5799	(12.206)	0	0	0
2016/08/26	R186	02/02/2017	8.43	Put	Bond Future	5,919.3500		5.9193	5,309.3000	5.3093	(10.306)	0	0	0
2016/08/26	R186	02/02/2017	8.90	Put	Bond Future	3,654.7100		3.6547	3,189.4500	3.1894	(12.730)	0	0	750
2016/08/26	R186	02/02/2017	8.81	Call	Bond Future	1,677.9700		1.6780	1,991.5200	1.9915	18.686	0	0	0
2016/08/26	R186	02/02/2017	8.79	Call	Bond Future	1,625.9900		1.6260	1,933.1000	1.9331	18.888	0	0	0
2016/08/26	R186	02/02/2017	9.50	Put	Bond Future	1,746.8100		1.7468	1,468.2100	1.4682	(15.949)	0	0	6,500
2016/08/26	R186	02/02/2017	8.80	Call	Bond Future	1,651.8500		1.6519	1,962.1800	1.9622	18.787	0	0	0
2016/08/26	R186	02/02/2017	8.43	Call	Bond Future	868.4300		0.8684	1,066.4100	1.0664	22.797	0	0	750
2016/08/26	R186	02/02/2017	8.90	Call	Bond Future	1,924.4900		1.9245	2,267.2600	2.2673	17.811	0	0	0
2016/08/26	R186	02/02/2017	9.40	Put	Bond Future	1,994.8300		1.9948	1,687.4700	1.6875	(15.408)	0	0	750
2016/08/26	R186	02/02/2017	8.79	Put	Bond Future	4,121.5900		4.1216	3,620.6700	3.6207	(12.154)	0	0	0
2016/08/26	R186	04/05/2017			Bond Future	9.1911		112.2288	9.0680	113.0510	(1.340)	0.0000	0.0000	0
2016/08/26	R186	04/05/2017	8.89	Put	Bond Future	4,474.7200		4.4747	4,006.7400	4.0067	(10.458)	0	0	0
2016/08/26	R186	04/05/2017	8.91	Put	Bond Future	4,396.6200		4.3966	3,933.9000	3.9339	(10.524)	0	0	0
2016/08/26	R186	04/05/2017	8.90	Put	Bond Future	4,435.5400		4.4355	3,970.2000	3.9702	(10.491)	0	0	0
2016/08/26	R186	04/05/2017	8.91	Call	Bond Future	2,507.3700		2.5074	2,866.9000	2.8669	14.339	0	0	0
2016/08/26	R186	04/05/2017	8.89	Call	Bond Future	2,449.3800		2.4494	2,803.6500	2.8037	14.464	0	0	0
2016/08/26	R186	04/05/2017	8.90	Call	Bond Future	2,478.2700		2.4783	2,835.1800	2.8352	14.402	0	0	0
2016/08/26	R197	03/11/2016	303.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	R197	03/11/2016	303.57	Put	Bond Future	286.1900		0.2862	319.9700	0.3200	11.803	0	0	0
2016/08/26	R197	03/11/2016			Bond Future	303.2838		303.2838	303.2500	303.2500	(0.011)	0.0000	0.0000	875
2016/08/26	R197	03/11/2016	303.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	R197	03/11/2016	303.58	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	R197	03/11/2016	303.56	Put	Bond Future	276.1900		0.2762	309.9700	0.3100	12.231	0	0	0
2016/08/26	R197	03/11/2016	303.58	Put	Bond Future	296.1900		0.2962	329.9700	0.3300	11.405	0	0	0
2016/08/26	R202	03/11/2016	253.85	Put	Bond Future	3,656.3400		3.6563	3,683.4100	3.6834	0.740	0	0	0
2016/08/26	R202	03/11/2016			Bond Future	250.1937		250.1937	250.1666	250.1666	(0.011)	0.0000	0.0000	36,255
2016/08/26	R202	03/11/2016	253.87	Put	Bond Future	3,676.3400		3.6763	3,703.4100	3.7034	0.736	0	0	0
2016/08/26	R202	03/11/2016	253.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	R202	03/11/2016	253.86	Put	Bond Future	3,666.3400		3.6663	3,693.4100	3.6934	0.738	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
2016/08/26	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	R203	03/11/2016	8.86	Call	Bond Future	794.5400	0.7945	896.2000	0.8962	12.795	0	0	0
2016/08/26	R203	03/11/2016			Bond Future	7.8822	101.5110	7.7535	101.6156	(1.633)	0.0000	0.0000	30,174
2016/08/26	R203	03/11/2016	8.84	Call	Bond Future	779.0800	0.7791	880.4800	0.8805	13.015	0	0	0
2016/08/26	R203	03/11/2016	8.85	Call	Bond Future	786.8100	0.7868	888.3400	0.8883	12.904	0	0	0
2016/08/26	R203	03/11/2016	8.84	Put	Bond Future	6.5100	0.0065	3.3300	0.0033	(48.848)	0	0	0
2016/08/26	R203	03/11/2016	8.86	Put	Bond Future	5.9300	0.0059	3.0100	0.0030	(49.241)	0	0	0
2016/08/26	R203	03/11/2016	8.85	Put	Bond Future	6.2200	0.0062	3.1700	0.0032	(49.035)	0	0	0
2016/08/26	R203	02/02/2017	7.70	Call	Bond Future	119.6300	0.1196	165.5500	0.1655	38.385	0	0	0
2016/08/26	R203	02/02/2017	7.71	Put	Bond Future	246.6900	0.2467	185.7300	0.1857	(24.711)	0	0	0
2016/08/26	R203	02/02/2017			Bond Future	7.9256	103.4781	7.7396	103.5855	(2.347)	0.0000	0.0000	0
2016/08/26	R203	02/02/2017	7.71	Call	Bond Future	122.1300	0.1221	168.6000	0.1686	38.050	0	0	0
2016/08/26	R203	02/02/2017	7.72	Call	Bond Future	124.6600	0.1247	171.6900	0.1717	37.727	0	0	0
2016/08/26	R203	02/02/2017	7.70	Put	Bond Future	249.9700	0.2500	188.4600	0.1885	(24.607)	0	0	0
2016/08/26	R203	02/02/2017	7.72	Put	Bond Future	243.4300	0.2434	183.0300	0.1830	(24.812)	0	0	0
2016/08/26	R203	04/05/2017	6.91	Call	Bond Future	41.9400	0.0419	71.9800	0.0720	71.626	0	0	0
2016/08/26	R203	04/05/2017	6.92	Put	Bond Future	280.1200	0.2801	202.9100	0.2029	(27.563)	0	0	0
2016/08/26	R203	04/05/2017			Bond Future	7.5986	101.4018	7.2905	101.5095	(4.055)	0.0000	0.0000	0
2016/08/26	R203	04/05/2017	6.92	Call	Bond Future	42.7400	0.0427	73.1700	0.0732	71.198	0	0	0
2016/08/26	R203	04/05/2017	6.93	Call	Bond Future	43.5500	0.0436	74.3800	0.0744	70.792	0	0	0
2016/08/26	R203	04/05/2017	6.91	Put	Bond Future	282.8300	0.2828	205.2300	0.2052	(27.437)	0	0	0
2016/08/26	R203	04/05/2017	6.93	Put	Bond Future	277.4200	0.2774	200.6100	0.2006	(27.687)	0	0	0
2016/08/26	R204	03/11/2016			Bond Future	8.0965	102.8614	7.9811	103.0822	(1.426)	0.0000	0.0000	28,913
2016/08/26	R204	03/11/2016	9.21	Put	Bond Future	8.1400	0.0081	4.2800	0.0043	(47.420)	0	0	0
2016/08/26	R204	03/11/2016	9.23	Put	Bond Future	7.3700	0.0074	3.8500	0.0039	(47.761)	0	0	0
2016/08/26	R204	03/11/2016	9.22	Put	Bond Future	7.7400	0.0077	4.0600	0.0041	(47.545)	0	0	0
2016/08/26	R204	03/11/2016	9.22	Call	Bond Future	2,124.5000	2.1245	2,341.6200	2.3416	10.220	0	0	0
2016/08/26	R204	03/11/2016	9.21	Call	Bond Future	2,106.3100	2.1063	2,323.2500	2.3232	10.300	0	0	0
2016/08/26	R204	03/11/2016	9.23	Call	Bond Future	2,142.7100	2.1427	2,359.9900	2.3600	10.140	0	0	0
2016/08/26	R204	02/02/2017	8.28	Call	Bond Future	685.0200	0.6850	820.3500	0.8203	19.756	0	0	0
2016/08/26	R204	02/02/2017			Bond Future	8.1326	100.8139	8.0000	101.0398	(1.631)	0.0000	0.0000	0
2016/08/26	R204	02/02/2017	8.29	Call	Bond Future	694.9700	0.6950	831.3600	0.8314	19.625	0	0	0
2016/08/26	R204	02/02/2017	8.30	Call	Bond Future	705.2600	0.7053	842.6900	0.8427	19.486	0	0	0
2016/08/26	R204	02/02/2017	8.28	Put	Bond Future	434.8200	0.4348	344.2400	0.3442	(20.832)	0	0	0
2016/08/26	R204	02/02/2017	8.30	Put	Bond Future	421.1700	0.4212	332.6900	0.3327	(21.008)	0	0	0
2016/08/26	R204	02/02/2017	8.29	Put	Bond Future	427.8200	0.4278	338.3000	0.3383	(20.925)	0	0	0
2016/08/26	R204	04/05/2017	7.90	Put	Bond Future	770.3100	0.7703	642.2300	0.6422	(16.627)	0	0	0
2016/08/26	R204	04/05/2017			Bond Future	8.1219	102.8591	7.9686	103.0877	(1.888)	0.0000	0.0000	0
2016/08/26	R204	04/05/2017	7.92	Put	Bond Future	753.4300	0.7534	627.1800	0.6272	(16.757)	0	0	0
2016/08/26	R204	04/05/2017	7.90	Call	Bond Future	439.3500	0.4394	539.8100	0.5398	22.866	0	0	0
2016/08/26	R204	04/05/2017	7.91	Put	Bond Future	761.8400	0.7618	634.6700	0.6347	(16.692)	0	0	0
2016/08/26	R204	04/05/2017	7.91	Call	Bond Future	445.8300	0.4458	547.2000	0.5472	22.737	0	0	0
2016/08/26	R204	04/05/2017	7.92	Call	Bond Future	452.3600	0.4524	554.6500	0.5547	22.613	0	0	0
2016/08/26	R207	03/11/2016			Bond Future	8.3525	99.2399	8.2402	99.5434	(1.345)	0.0000	0.0000	52,265

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
2016/08/26	R207	03/11/2016	7.94	Call	Bond Future	187.0400	0.1870	261.4500	0.2614	39.783	0	0	0
2016/08/26	R207	03/11/2016	7.93	Put	Bond Future	1,328.6900	1.3287	1,097.8500	1.0978	(17.374)	0	0	0
2016/08/26	R207	03/11/2016	7.95	Put	Bond Future	1,286.4000	1.2864	1,059.1700	1.0592	(17.664)	0	0	0
2016/08/26	R207	03/11/2016	7.94	Put	Bond Future	1,307.4000	1.3074	1,078.3400	1.0783	(17.520)	0	0	0
2016/08/26	R207	03/11/2016	7.95	Call	Bond Future	193.3900	0.1934	269.6300	0.2696	39.423	0	0	0
2016/08/26	R207	03/11/2016	7.93	Call	Bond Future	180.9700	0.1810	253.6000	0.2536	40.134	0	0	0
2016/08/26	R207	02/02/2017	9.24	Call	Bond Future	2,276.4600	2.2765	2,539.6600	2.5397	11.562	0	0	0
2016/08/26	R207	02/02/2017			Bond Future	8.3975	97.5202	8.2741	97.8303	(1.469)	0.0000	0.0000	0
2016/08/26	R207	02/02/2017	8.91	Call	Bond Future	1,643.3500	1.6434	1,873.9400	1.8739	14.032	0	0	62
2016/08/26	R207	02/02/2017	9.22	Call	Bond Future	2,236.0000	2.2360	2,497.5100	2.4975	11.695	0	0	0
2016/08/26	R207	02/02/2017	9.23	Call	Bond Future	2,256.2000	2.2562	2,518.5600	2.5186	11.628	0	0	0
2016/08/26	R207	02/02/2017	8.91	Put	Bond Future	367.5100	0.3675	287.9500	0.2880	(21.648)	0	0	0
2016/08/26	R207	02/02/2017	9.22	Put	Bond Future	198.5700	0.1986	149.9300	0.1499	(24.495)	0	0	0
2016/08/26	R207	02/02/2017	9.24	Put	Bond Future	190.1600	0.1902	143.2100	0.1432	(24.690)	0	0	0
2016/08/26	R207	02/02/2017	9.23	Put	Bond Future	194.3300	0.1943	146.5400	0.1465	(24.592)	0	0	0
2016/08/26	R207	04/05/2017	8.21	Put	Bond Future	1,230.7300	1.2307	1,055.5600	1.0556	(14.233)	0	0	0
2016/08/26	R207	04/05/2017			Bond Future	8.4228	99.4988	8.2876	99.8133	(1.606)	0.0000	0.0000	0
2016/08/26	R207	04/05/2017	8.22	Call	Bond Future	745.6700	0.7457	886.2500	0.8863	18.853	0	0	0
2016/08/26	R207	04/05/2017	8.20	Call	Bond Future	725.0500	0.7250	863.2000	0.8632	19.054	0	0	0
2016/08/26	R207	04/05/2017	8.21	Call	Bond Future	735.3200	0.7353	874.6800	0.8747	18.952	0	0	0
2016/08/26	R207	04/05/2017	8.20	Put	Bond Future	1,243.8200	1.2438	1,067.4400	1.0674	(14.181)	0	0	0
2016/08/26	R207	04/05/2017	8.22	Put	Bond Future	1,217.7400	1.2177	1,043.7900	1.0438	(14.285)	0	0	0
2016/08/26	R207	03/08/2017	8.19	Call	Bond Future	0.0000	0.0000	957.7700	0.9578	100.000	0	0	51
2016/08/26	R207	03/08/2017			Bond Future	8.4000	8.4000	8.2613	98.2745	(1.651)	0.0000	0.0000	0
2016/08/26	R207	03/08/2017	8.39	Put	Bond Future	0.0000	0.0000	913.7300	0.9137	100.000	0	0	0
2016/08/26	R207	03/08/2017	8.41	Put	Bond Future	0.0000	0.0000	895.6400	0.8956	100.000	0	0	0
2016/08/26	R207	03/08/2017	8.19	Put	Bond Future	0.0000	0.0000	1,110.3500	1.1103	100.000	0	0	0
2016/08/26	R207	03/08/2017	8.40	Put	Bond Future	0.0000	0.0000	904.6500	0.9047	100.000	0	0	0
2016/08/26	R207	03/08/2017	8.41	Call	Bond Future	0.0000	0.0000	1,212.5600	1.2126	100.000	0	0	0
2016/08/26	R207	03/08/2017	8.39	Call	Bond Future	0.0000	0.0000	1,188.0900	1.1881	100.000	0	0	0
2016/08/26	R207	03/08/2017	8.40	Call	Bond Future	0.0000	0.0000	1,200.2900	1.2003	100.000	0	0	0
2016/08/26	R208	03/11/2016	9.59	Put	Bond Future	32.2400	0.0322	19.3100	0.0193	(40.105)	0	0	0
2016/08/26	R208	03/11/2016			Bond Future	8.5243	94.3217	8.4136	94.7058	(1.299)	0.0000	0.0000	30,188
2016/08/26	R208	03/11/2016	9.58	Put	Bond Future	33.5900	0.0336	20.1800	0.0202	(39.923)	0	0	0
2016/08/26	R208	03/11/2016	9.57	Call	Bond Future	3,570.6200	3.5706	3,940.8500	3.9408	10.369	0	0	0
2016/08/26	R208	03/11/2016	9.58	Call	Bond Future	3,602.2500	3.6023	3,972.9700	3.9730	10.291	0	0	0
2016/08/26	R208	03/11/2016	9.59	Call	Bond Future	3,633.9000	3.6339	4,005.1000	4.0051	10.215	0	0	0
2016/08/26	R208	03/11/2016	9.57	Put	Bond Future	34.9800	0.0350	21.0800	0.0211	(39.737)	0	0	0
2016/08/26	R208	02/02/2017			Bond Future	8.5732	96.1495	8.4545	96.5418	(1.385)	0.0000	0.0000	0
2016/08/26	R208	02/02/2017	8.64	Call	Bond Future	1,289.8200	1.2898	1,506.7300	1.5067	16.817	0	0	0
2016/08/26	R208	02/02/2017	8.63	Put	Bond Future	1,084.8800	1.0849	907.7400	0.9077	(16.328)	0	0	0
2016/08/26	R208	02/02/2017	8.65	Put	Bond Future	1,054.8300	1.0548	881.1400	0.8811	(16.466)	0	0	0
2016/08/26	R208	02/02/2017	8.64	Put	Bond Future	1,069.9000	1.0699	894.4900	0.8945	(16.395)	0	0	0
2016/08/26	R208	02/02/2017	8.65	Call	Bond Future	1,307.6100	1.3076	1,526.2400	1.5262	16.720	0	0	0
2016/08/26	R208	02/02/2017	8.63	Call	Bond Future	1,271.9300	1.2719	1,487.1100	1.4871	16.918	0	0	0
2016/08/26	R208	04/05/2017	8.39	Call	Bond Future	1,079.3100	1.0793	1,257.6800	1.2577	16.526	0	0	0
2016/08/26	R208	04/05/2017			Bond Future	8.5997	94.6956	8.4727	95.0940	(1.476)	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
2016/08/26	R208	04/05/2017	8.37	Call	Bond Future	1,051.6100	1.0516	1,227.0900	1.2271	16.687	0	0	0
2016/08/26	R208	04/05/2017	8.38	Call	Bond Future	1,065.2500	1.0653	1,242.1800	1.2422	16.609	0	0	0
2016/08/26	R208	04/05/2017	8.37	Put	Bond Future	1,774.0000	1.7740	1,551.0400	1.5510	(12.568)	0	0	0
2016/08/26	R208	04/05/2017	8.39	Put	Bond Future	1,738.5200	1.7385	1,518.4500	1.5184	(12.658)	0	0	0
2016/08/26	R208	04/05/2017	8.38	Put	Bond Future	1,756.0400	1.7560	1,534.5300	1.5345	(12.614)	0	0	0
2016/08/26	R209	03/11/2016	9.34	Put	Bond Future	2,908.1000	2.9081	2,413.3900	2.4134	(17.011)	0	0	345
2016/08/26	R209	03/11/2016	10.26	Call	Bond Future	4,720.4600	4.7205	5,389.2100	5.3892	14.167	0	0	0
2016/08/26	R209	03/11/2016			Bond Future	9.5987	71.4331	9.4808	72.2339	(1.229)	0.0000	0.0000	35,473
2016/08/26	R209	03/11/2016	10.24	Call	Bond Future	4,622.0300	4.6220	5,285.3800	5.2854	14.352	0	0	0
2016/08/26	R209	03/11/2016	8.87	Put	Bond Future	5,502.4600	5.5025	4,824.8600	4.8249	(12.314)	0	0	0
2016/08/26	R209	03/11/2016	8.81	Call	Bond Future	270.7200	0.2707	376.7600	0.3768	39.170	0	0	345
2016/08/26	R209	03/11/2016	9.04	Put	Bond Future	4,455.6700	4.4557	3,835.1800	3.8352	(13.926)	0	0	345
2016/08/26	R209	03/11/2016	9.42	Put	Bond Future	2,562.7900	2.5628	2,104.5300	2.1045	(17.881)	0	0	0
2016/08/26	R209	03/11/2016	10.25	Call	Bond Future	4,671.1700	4.6712	5,337.2400	5.3372	14.259	0	0	0
2016/08/26	R209	03/11/2016	9.05	Call	Bond Future	552.6000	0.5526	736.6200	0.7366	33.301	0	0	0
2016/08/26	R209	03/11/2016	9.45	Call	Bond Future	1,428.8300	1.4288	1,785.1000	1.7851	24.934	0	0	0
2016/08/26	R209	03/11/2016	10.24	Put	Bond Future	498.7300	0.4987	361.3300	0.3613	(27.550)	0	0	0
2016/08/26	R209	03/11/2016	9.04	Call	Bond Future	537.4500	0.5374	717.7100	0.7177	33.540	0	0	0
2016/08/26	R209	03/11/2016	10.25	Put	Bond Future	486.5200	0.4865	351.8400	0.3518	(27.682)	0	0	0
2016/08/26	R209	03/11/2016	9.34	Call	Bond Future	1,133.3900	1.1334	1,439.4300	1.4394	27.002	0	0	0
2016/08/26	R209	03/11/2016	10.26	Put	Bond Future	474.5600	0.4746	342.5600	0.3426	(27.815)	0	0	0
2016/08/26	R209	03/11/2016	9.45	Put	Bond Future	2,440.8200	2.4408	1,996.3400	1.9963	(18.210)	0	0	250
2016/08/26	R209	03/11/2016	8.81	Put	Bond Future	5,897.4400	5.8974	5,202.7300	5.2027	(11.780)	0	0	0
2016/08/26	R209	03/11/2016	8.87	Call	Bond Future	327.0400	0.3270	450.1900	0.4502	37.656	0	0	250
2016/08/26	R209	03/11/2016	9.42	Call	Bond Future	1,343.9900	1.3440	1,686.4800	1.6865	25.483	0	0	120
2016/08/26	R209	03/11/2016	9.05	Put	Bond Future	4,397.8400	4.3978	3,781.1100	3.7811	(14.023)	0	0	250
2016/08/26	R209	02/02/2017	9.55	Put	Bond Future	3,215.3100	3.2153	2,803.6600	2.8037	(12.803)	0	0	0
2016/08/26	R209	02/02/2017			Bond Future	9.6450	72.8174	9.5236	73.6343	(1.258)	0.0000	0.0000	0
2016/08/26	R209	02/02/2017	9.54	Put	Bond Future	3,251.2500	3.2513	2,836.5500	2.8365	(12.755)	0	0	0
2016/08/26	R209	02/02/2017	9.55	Call	Bond Future	2,577.1000	2.5771	2,982.2900	2.9823	15.723	0	0	0
2016/08/26	R209	02/02/2017	9.53	Call	Bond Future	2,513.8100	2.5138	2,912.9000	2.9129	15.876	0	0	0
2016/08/26	R209	02/02/2017	9.54	Call	Bond Future	2,545.3500	2.5453	2,947.4900	2.9475	15.799	0	0	0
2016/08/26	R209	02/02/2017	9.53	Put	Bond Future	3,287.4900	3.2875	2,869.7400	2.8697	(12.707)	0	0	0
2016/08/26	R209	04/05/2017	9.48	Put	Bond Future	4,344.6500	4.3446	3,908.0600	3.9081	(10.049)	0	0	0
2016/08/26	R209	04/05/2017			Bond Future	9.6826	71.1426	9.5580	71.9745	(1.286)	0.0000	0.0000	0
2016/08/26	R209	04/05/2017	9.47	Put	Bond Future	4,382.4800	4.3825	3,943.4000	3.9434	(10.019)	0	0	0
2016/08/26	R209	04/05/2017	9.46	Call	Bond Future	2,923.3500	2.9233	3,313.7300	3.3137	13.354	0	0	0
2016/08/26	R209	04/05/2017	9.47	Call	Bond Future	2,953.5500	2.9536	3,346.4300	3.3464	13.302	0	0	0
2016/08/26	R209	04/05/2017	9.48	Call	Bond Future	2,983.9200	2.9839	3,379.2900	3.3793	13.250	0	0	0
2016/08/26	R209	04/05/2017	9.46	Put	Bond Future	4,420.5800	4.4206	3,979.0000	3.9790	(9.989)	0	0	0
2016/08/26	R210	03/11/2016			Bond Future	188.5649	188.5649	187.2196	187.2196	(0.713)	0.0000	0.0000	2,182
2016/08/26	R210	03/11/2016	188.90	Put	Bond Future	335.0700	0.3351	1,680.4100	1.6804	401.510	0	0	0
2016/08/26	R210	03/11/2016	188.92	Put	Bond Future	355.0700	0.3551	1,700.4100	1.7004	378.894	0	0	0
2016/08/26	R210	03/11/2016	188.91	Put	Bond Future	345.0700	0.3451	1,690.4100	1.6904	389.875	0	0	0
2016/08/26	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	R210	03/11/2016	188.91	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/26	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	R211	03/11/2016	141.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	R211	03/11/2016			Bond Future	141.6967	141.6967	141.6826	141.6826	(0.010)	0.0000	0.0000	56
2016/08/26	R211	03/11/2016	141.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	R211	03/11/2016	141.74	Put	Bond Future	43.3200	0.0433	57.3500	0.0574	32.387	0	0	0
2016/08/26	R211	03/11/2016	141.76	Put	Bond Future	63.3200	0.0633	77.3500	0.0774	22.157	0	0	0
2016/08/26	R211	03/11/2016	141.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	R211	03/11/2016	141.75	Put	Bond Future	53.3200	0.0533	67.3500	0.0674	26.313	0	0	0
2016/08/26	R212	03/11/2016			Bond Future	148.3178	148.3178	148.2267	148.2267	(0.061)	0.0000	0.0000	3,838
2016/08/26	R212	03/11/2016	148.11	Call	Bond Future	207.7800	0.2078	116.7000	0.1167	(43.835)	0	0	0
2016/08/26	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/26	R212	03/11/2016	148.12	Call	Bond Future	197.7800	0.1978	106.7000	0.1067	(46.051)	0	0	0
2016/08/26	R212	03/11/2016	148.10	Call	Bond Future	217.7800	0.2178	126.7000	0.1267	(41.822)	0	0	0
2016/08/26	R213	03/11/2016			Bond Future	9.4881	82.0515	9.3648	82.8793	(1.300)	0.0000	0.0000	42,521
2016/08/26	R213	03/11/2016	10.18	Put	Bond Future	404.4800	0.4045	282.3700	0.2824	(30.189)	0	0	0
2016/08/26	R213	03/11/2016	10.20	Put	Bond Future	383.5700	0.3836	266.6800	0.2667	(30.474)	0	0	0
2016/08/26	R213	03/11/2016	10.18	Call	Bond Future	4,835.6500	4.8356	5,541.2900	5.5413	14.592	0	0	0
2016/08/26	R213	03/11/2016	10.19	Put	Bond Future	393.9100	0.3939	274.4300	0.2744	(30.332)	0	0	0
2016/08/26	R213	03/11/2016	10.19	Call	Bond Future	4,886.5700	4.8866	5,594.8400	5.5948	14.494	0	0	0
2016/08/26	R213	03/11/2016	10.20	Call	Bond Future	4,937.6400	4.9376	5,648.5000	5.6485	14.397	0	0	0
2016/08/26	R213	02/02/2017	9.40	Call	Bond Future	2,316.1200	2.3161	2,718.8600	2.7189	17.389	0	0	0
2016/08/26	R213	02/02/2017	9.42	Call	Bond Future	2,377.4200	2.3774	2,786.6700	2.7867	17.214	0	0	0
2016/08/26	R213	02/02/2017			Bond Future	9.5404	83.6414	9.4130	84.4858	(1.335)	0.0000	0.0000	0
2016/08/26	R213	02/02/2017	9.41	Call	Bond Future	2,346.5500	2.3466	2,752.5500	2.7525	17.302	0	0	0
2016/08/26	R213	02/02/2017	9.40	Put	Bond Future	3,247.2700	3.2473	2,805.5300	2.8055	(13.603)	0	0	0
2016/08/26	R213	02/02/2017	9.42	Put	Bond Future	3,174.9700	3.1750	2,739.7400	2.7397	(13.708)	0	0	0
2016/08/26	R213	02/02/2017	9.41	Put	Bond Future	3,210.8600	3.2109	2,772.3800	2.7724	(13.656)	0	0	0
2016/08/26	R213	04/05/2017			Bond Future	9.5791	81.7838	9.4479	82.6438	(1.369)	0.0000	0.0000	0
2016/08/26	R213	04/05/2017	9.35	Put	Bond Future	4,268.7100	4.2687	3,807.3100	3.8073	(10.809)	0	0	0
2016/08/26	R213	04/05/2017	9.37	Put	Bond Future	4,194.4500	4.1944	3,738.3300	3.7383	(10.874)	0	0	0
2016/08/26	R213	04/05/2017	9.35	Call	Bond Future	2,758.0600	2.7581	3,156.6000	3.1566	14.450	0	0	0
2016/08/26	R213	04/05/2017	9.36	Put	Bond Future	4,231.3200	4.2313	3,772.5600	3.7726	(10.842)	0	0	0
2016/08/26	R213	04/05/2017	9.36	Call	Bond Future	2,787.4400	2.7874	3,188.6200	3.1886	14.392	0	0	0
2016/08/26	R213	04/05/2017	9.37	Call	Bond Future	2,817.2700	2.8173	3,221.0900	3.2211	14.334	0	0	0
2016/08/26	R214	03/11/2016	10.35	Put	Bond Future	517.6700	0.5177	377.2400	0.3772	(27.127)	0	0	0
2016/08/26	R214	03/11/2016			Bond Future	9.6795	71.6734	9.5616	72.5073	(1.218)	0.0000	0.0000	29,396
2016/08/26	R214	03/11/2016	10.34	Put	Bond Future	530.2300	0.5302	387.0600	0.3871	(27.001)	0	0	0
2016/08/26	R214	03/11/2016	10.35	Call	Bond Future	4,969.4400	4.9694	5,662.8900	5.6629	13.954	0	0	0
2016/08/26	R214	03/11/2016	10.33	Call	Bond Future	4,868.8500	4.8688	5,556.8000	5.5568	14.130	0	0	0
2016/08/26	R214	03/11/2016	10.34	Call	Bond Future	4,919.0800	4.9191	5,609.7900	5.6098	14.041	0	0	0
2016/08/26	R214	03/11/2016	10.33	Put	Bond Future	543.0300	0.5430	397.1000	0.3971	(26.873)	0	0	0
2016/08/26	R214	02/02/2017			Bond Future	9.7275	73.0622	9.6063	73.9128	(1.247)	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
2016/08/26	R214	02/02/2017	9.67	Call	Bond Future	2,849.5800	2.8496	3,284.0900	3.2841	15.248	0	0	0
2016/08/26	R214	02/02/2017	9.66	Put	Bond Future	3,287.4800	3.2875	2,868.2800	2.8683	(12.751)	0	0	0
2016/08/26	R214	02/02/2017	9.68	Put	Bond Future	3,214.8200	3.2148	2,801.8400	2.8018	(12.846)	0	0	0
2016/08/26	R214	02/02/2017	9.67	Put	Bond Future	3,250.9000	3.2509	2,834.8100	2.8348	(12.799)	0	0	0
2016/08/26	R214	02/02/2017	9.68	Call	Bond Future	2,883.5600	2.8836	3,321.1800	3.3212	15.176	0	0	0
2016/08/26	R214	02/02/2017	9.66	Call	Bond Future	2,816.0000	2.8160	3,247.4000	3.2474	15.320	0	0	0
2016/08/26	R214	04/05/2017	9.58	Put	Bond Future	4,510.6600	4.5107	4,062.2800	4.0623	(9.940)	0	0	0
2016/08/26	R214	04/05/2017			Bond Future	9.7639	71.2440	9.6396	72.1104	(1.273)	0.0000	0.0000	0
2016/08/26	R214	04/05/2017	9.57	Put	Bond Future	4,549.6400	4.5496	4,098.6900	4.0987	(9.912)	0	0	0
2016/08/26	R214	04/05/2017	9.58	Call	Bond Future	3,222.5500	3.2225	3,640.6000	3.6406	12.973	0	0	0
2016/08/26	R214	04/05/2017	9.56	Call	Bond Future	3,158.6200	3.1586	3,571.5400	3.5715	13.073	0	0	0
2016/08/26	R214	04/05/2017	9.57	Call	Bond Future	3,190.3900	3.1904	3,605.8700	3.6059	13.023	0	0	0
2016/08/26	R214	04/05/2017	9.56	Put	Bond Future	4,589.1300	4.5891	4,135.6200	4.1356	(9.882)	0	0	0
2016/08/26	R248	03/11/2016	10.38	Call	Bond Future	6,345.2300	6.3452	7,213.5200	7.2135	13.684	0	0	0
2016/08/26	R248	03/11/2016			Bond Future	9.7206	92.1701	9.6026	93.2356	(1.213)	0.0000	0.0000	61,284
2016/08/26	R248	03/11/2016	10.39	Call	Bond Future	6,407.9200	6.4079	7,279.6700	7.2797	13.604	0	0	0
2016/08/26	R248	03/11/2016	10.37	Put	Bond Future	791.6200	0.7916	590.8500	0.5909	(25.362)	0	0	0
2016/08/26	R248	03/11/2016	10.39	Put	Bond Future	757.2600	0.7573	563.4600	0.5635	(25.592)	0	0	0
2016/08/26	R248	03/11/2016	10.37	Call	Bond Future	6,282.7100	6.2827	7,147.4900	7.1475	13.764	0	0	0
2016/08/26	R248	03/11/2016	10.38	Put	Bond Future	774.2800	0.7743	577.0200	0.5770	(25.477)	0	0	0
2016/08/26	R248	02/02/2017	9.76	Put	Bond Future	4,149.2400	4.1492	3,635.7300	3.6357	(12.376)	0	0	0
2016/08/26	R248	02/02/2017	9.78	Put	Bond Future	4,061.3000	4.0613	3,555.2300	3.5552	(12.461)	0	0	0
2016/08/26	R248	02/02/2017			Bond Future	9.7700	93.9560	9.6486	95.0429	(1.243)	0.0000	0.0000	0
2016/08/26	R248	02/02/2017	9.77	Put	Bond Future	4,105.0800	4.1051	3,595.2900	3.5953	(12.419)	0	0	0
2016/08/26	R248	02/02/2017	9.76	Call	Bond Future	4,060.5300	4.0605	4,633.9300	4.6339	14.121	0	0	0
2016/08/26	R248	02/02/2017	9.77	Call	Bond Future	4,104.9900	4.1050	4,682.1100	4.6821	14.059	0	0	0
2016/08/26	R248	02/02/2017	9.78	Call	Bond Future	4,149.6700	4.1497	4,730.5100	4.7305	13.997	0	0	0
2016/08/26	R248	04/05/2017	9.66	Call	Bond Future	4,524.9600	4.5250	5,073.3600	5.0734	12.119	0	0	0
2016/08/26	R248	04/05/2017			Bond Future	9.8078	91.4192	9.6832	92.5264	(1.271)	0.0000	0.0000	0
2016/08/26	R248	04/05/2017	9.67	Call	Bond Future	4,566.7100	4.5667	5,118.1900	5.1182	12.076	0	0	0
2016/08/26	R248	04/05/2017	9.65	Put	Bond Future	5,889.1900	5.8892	5,327.3000	5.3273	(9.541)	0	0	0
2016/08/26	R248	04/05/2017	9.67	Put	Bond Future	5,792.1500	5.7922	5,236.4300	5.2364	(9.594)	0	0	0
2016/08/26	R248	04/05/2017	9.65	Call	Bond Future	4,483.3900	4.4834	5,028.7000	5.0287	12.163	0	0	0
2016/08/26	R248	04/05/2017	9.66	Put	Bond Future	5,840.5000	5.8405	5,281.7000	5.2817	(9.568)	0	0	0
<b>Total</b>													<b>682187</b>