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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/08/2016 TO 29/08/2016

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
2016/08/29	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	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
2016/08/29	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	2025	03/11/2016			Bond Future	128.6885	128.6885	128.6750	128.6750	(0.010)	0.0000	0.0000	3,024
2016/08/29	2025	03/11/2016	129.21	Put	Bond Future	521.5400	0.5215	534.9800	0.5350	2.577	0	0	0
2016/08/29	2025	03/11/2016	129.23	Put	Bond Future	541.5400	0.5415	554.9800	0.5550	2.482	0	0	0
2016/08/29	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	2025	03/11/2016	129.22	Put	Bond Future	531.5400	0.5315	544.9800	0.5450	2.529	0	0	0
2016/08/29	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	379.7100	0.3797	100.000	0	0	0
2016/08/29	2030	03/11/2016			Bond Future	9.3386	92.1029	9.4047	91.6437	0.708	0.0000	0.0000	29,408
2016/08/29	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	449.4100	0.4494	100.000	0	0	0
2016/08/29	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	2030	03/11/2016	9.34	Call	Bond Future	9.8300	0.0098	0.0000	0.0000	(100.000)	0	0	0
2016/08/29	2030	03/11/2016	9.35	Call	Bond Future	79.5300	0.0795	0.0000	0.0000	(100.000)	0	0	0
2016/08/29	2030	03/11/2016	9.33	Put	Bond Future	59.9400	0.0599	519.1800	0.5192	766.166	0	0	0
2016/08/29	2030	02/02/2017	9.29	Put	Bond Future	655.2700	0.6553	1,124.7600	1.1248	71.648	0	0	0
2016/08/29	2030	02/02/2017			Bond Future	9.3848	89.8824	9.4533	89.4129	0.730	0.0000	0.0000	0
2016/08/29	2030	02/02/2017	9.31	Put	Bond Future	516.4600	0.5165	985.9500	0.9859	90.905	0	0	0
2016/08/29	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	2030	02/02/2017	9.30	Put	Bond Future	585.8300	0.5858	1,055.3200	1.0553	80.141	0	0	0
2016/08/29	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	2030	04/05/2017			Bond Future	9.4251	91.7047	9.4961	91.2241	0.754	0.0000	0.0000	0
2016/08/29	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	2030	04/05/2017	9.32	Put	Bond Future	717.2400	0.7172	1,197.8500	1.1978	67.008	0	0	0
2016/08/29	2030	04/05/2017	9.34	Put	Bond Future	580.1100	0.5801	1,060.7200	1.0607	82.848	0	0	0
2016/08/29	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	2030	04/05/2017	9.33	Put	Bond Future	648.6400	0.6486	1,129.2500	1.1292	74.095	0	0	0
2016/08/29	2032	03/11/2016			Bond Future	9.4507	91.2294	9.5116	90.7770	0.644	0.0000	0.0000	13,093
2016/08/29	2032	03/11/2016	10.28	Put	Bond Future	323.7100	0.3237	356.7900	0.3568	10.219	0	0	0
2016/08/29	2032	03/11/2016	10.30	Put	Bond Future	306.2100	0.3062	337.5100	0.3375	10.222	0	0	0
2016/08/29	2032	03/11/2016	10.29	Put	Bond Future	314.8600	0.3149	347.0400	0.3470	10.220	0	0	0
2016/08/29	2032	03/11/2016	10.30	Call	Bond Future	6,330.6300	6.3306	5,909.5100	5.9095	(6.652)	0	0	0
2016/08/29	2032	03/11/2016	10.28	Call	Bond Future	6,213.1400	6.2131	5,793.8000	5.7938	(6.749)	0	0	0
2016/08/29	2032	03/11/2016	10.29	Call	Bond Future	6,271.8200	6.2718	5,851.5800	5.8516	(6.700)	0	0	0
2016/08/29	2032	02/02/2017	9.53	Call	Bond Future	3,247.9300	3.2479	2,979.6300	2.9796	(8.261)	0	0	0
2016/08/29	2032	02/02/2017			Bond Future	9.4997	92.9981	9.5627	92.5355	0.663	0.0000	0.0000	0
2016/08/29	2032	02/02/2017	9.51	Call	Bond Future	3,171.8700	3.1719	2,907.0700	2.9071	(8.348)	0	0	0

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2016/08/29	2032	02/02/2017	9.52	Call	Bond Future	3,209.7800	3.2098	2,943.2300	2.9432	(8.304)	0	0	0
2016/08/29	2032	02/02/2017	9.51	Put	Bond Future	3,096.1800	3.0962	3,293.9100	3.2939	6.386	0	0	0
2016/08/29	2032	02/02/2017	9.53	Put	Bond Future	3,025.2300	3.0252	3,219.4600	3.2195	6.420	0	0	0
2016/08/29	2032	02/02/2017	9.52	Put	Bond Future	3,060.5400	3.0605	3,256.5200	3.2565	6.403	0	0	0
2016/08/29	2032	04/05/2017	9.45	Call	Bond Future	3,608.1800	3.6082	3,354.9700	3.3550	(7.018)	0	0	0
2016/08/29	2032	04/05/2017			Bond Future	9.5391	90.7222	9.6044	90.2486	0.684	0.0000	0.0000	0
2016/08/29	2032	04/05/2017	9.46	Call	Bond Future	3,643.9500	3.6439	3,389.2900	3.3893	(6.989)	0	0	0
2016/08/29	2032	04/05/2017	9.44	Put	Bond Future	4,298.9200	4.2989	4,520.7300	4.5207	5.160	0	0	0
2016/08/29	2032	04/05/2017	9.46	Put	Bond Future	4,223.0600	4.2231	4,441.9700	4.4420	5.184	0	0	0
2016/08/29	2032	04/05/2017	9.44	Call	Bond Future	3,572.5900	3.5726	3,320.8300	3.3208	(7.047)	0	0	0
2016/08/29	2032	04/05/2017	9.45	Put	Bond Future	4,260.8600	4.2609	4,481.2200	4.4812	5.172	0	0	0
2016/08/29	2033	03/11/2016			Bond Future	107.7442	107.7442	107.7331	107.7331	(0.010)	0.0000	0.0000	4,575
2016/08/29	2033	03/11/2016	109.16	Put	Bond Future	1,415.7800	1.4158	1,426.8800	1.4269	0.784	0	0	0
2016/08/29	2033	03/11/2016	109.17	Put	Bond Future	1,425.7800	1.4258	1,436.8800	1.4369	0.779	0	0	0
2016/08/29	2033	03/11/2016	109.18	Put	Bond Future	1,435.7800	1.4358	1,446.8800	1.4469	0.773	0	0	0
2016/08/29	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	2037	03/11/2016	10.35	Call	Bond Future	6,389.8100	6.3898	5,939.5600	5.9396	(7.046)	0	0	0
2016/08/29	2037	03/11/2016	10.36	Put	Bond Future	464.5600	0.4646	508.9100	0.5089	9.547	0	0	0
2016/08/29	2037	03/11/2016			Bond Future	9.5881	92.6434	9.6489	92.1476	0.634	0.0000	0.0000	40,409
2016/08/29	2037	03/11/2016	10.36	Call	Bond Future	6,451.3700	6.4514	6,000.0000	6.0000	(6.996)	0	0	0
2016/08/29	2037	03/11/2016	10.37	Call	Bond Future	6,513.0800	6.5131	6,060.6000	6.0606	(6.947)	0	0	0
2016/08/29	2037	03/11/2016	10.35	Put	Bond Future	476.4900	0.4765	521.9600	0.5220	9.543	0	0	0
2016/08/29	2037	03/11/2016	10.37	Put	Bond Future	452.8900	0.4529	496.1300	0.4961	9.548	0	0	0
2016/08/29	2037	02/02/2017	9.68	Put	Bond Future	3,358.8900	3.3589	3,566.4000	3.5664	6.178	0	0	0
2016/08/29	2037	02/02/2017			Bond Future	9.6344	90.1829	9.6972	89.6763	0.652	0.0000	0.0000	0
2016/08/29	2037	02/02/2017	9.67	Put	Bond Future	3,397.4300	3.3974	3,606.7900	3.6068	6.162	0	0	0
2016/08/29	2037	02/02/2017	9.68	Call	Bond Future	3,727.3600	3.7274	3,428.2500	3.4282	(8.025)	0	0	0
2016/08/29	2037	02/02/2017	9.66	Call	Bond Future	3,643.7900	3.6438	3,348.3800	3.3484	(8.107)	0	0	0
2016/08/29	2037	02/02/2017	9.67	Call	Bond Future	3,685.3400	3.6853	3,388.0800	3.3881	(8.066)	0	0	0
2016/08/29	2037	02/02/2017	9.66	Put	Bond Future	3,436.5600	3.4366	3,647.7700	3.6478	6.146	0	0	0
2016/08/29	2037	04/05/2017			Bond Future	9.6754	92.0113	9.7402	91.4928	0.670	0.0000	0.0000	0
2016/08/29	2037	04/05/2017	9.58	Put	Bond Future	4,849.1700	4.8492	5,088.6100	5.0886	4.938	0	0	0
2016/08/29	2037	04/05/2017	9.60	Put	Bond Future	4,765.1800	4.7652	5,001.5400	5.0015	4.960	0	0	0
2016/08/29	2037	04/05/2017	9.59	Put	Bond Future	4,807.1800	4.8072	5,045.0700	5.0451	4.949	0	0	0
2016/08/29	2037	04/05/2017	9.60	Call	Bond Future	4,156.7300	4.1567	3,874.5900	3.8746	(6.788)	0	0	0
2016/08/29	2037	04/05/2017	9.58	Call	Bond Future	4,078.2000	4.0782	3,799.1400	3.7991	(6.843)	0	0	0
2016/08/29	2037	04/05/2017	9.59	Call	Bond Future	4,117.5300	4.1175	3,836.9200	3.8369	(6.815)	0	0	0
2016/08/29	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	2038	03/11/2016			Bond Future	135.9303	135.9303	135.9161	135.9161	(0.010)	0.0000	0.0000	20,808
2016/08/29	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	2038	03/11/2016	136.31	Put	Bond Future	379.7000	0.3797	393.9300	0.3939	3.748	0	0	0
2016/08/29	2038	03/11/2016	136.33	Put	Bond Future	399.7000	0.3997	413.9300	0.4139	3.560	0	0	0
2016/08/29	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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2016/08/29	2038	03/11/2016	136.32	Put	Bond Future	389.7000	0.3897	403.9300	0.4039	3.652	0	0	0
2016/08/29	2040	03/11/2016			Bond Future	9.6176	96.7222	9.6733	96.2344	0.579	0.0000	0.0000	3,584
2016/08/29	2040	03/11/2016	9.69	Put	Bond Future	2,248.4100	2.2484	2,418.0900	2.4181	7.547	0	0	0
2016/08/29	2040	03/11/2016	9.71	Put	Bond Future	2,170.0300	2.1700	2,334.4900	2.3345	7.579	0	0	0
2016/08/29	2040	03/11/2016	9.70	Put	Bond Future	2,208.9600	2.2090	2,376.0200	2.3760	7.563	0	0	0
2016/08/29	2040	03/11/2016	9.71	Call	Bond Future	2,976.8500	2.9769	2,653.5700	2.6536	(10.860)	0	0	0
2016/08/29	2040	03/11/2016	9.69	Call	Bond Future	2,881.5200	2.8815	2,563.4600	2.5635	(11.038)	0	0	0
2016/08/29	2040	03/11/2016	9.70	Call	Bond Future	2,928.9900	2.9290	2,608.3100	2.6083	(10.948)	0	0	0
2016/08/29	2040	02/02/2017	9.58	Call	Bond Future	3,529.5300	3.5295	3,253.9000	3.2539	(7.809)	0	0	0
2016/08/29	2040	02/02/2017			Bond Future	9.6633	94.0904	9.7208	93.5919	0.595	0.0000	0.0000	0
2016/08/29	2040	02/02/2017	9.59	Call	Bond Future	3,571.5500	3.5715	3,294.0700	3.2941	(7.769)	0	0	0
2016/08/29	2040	02/02/2017	9.60	Call	Bond Future	3,613.8300	3.6138	3,334.5000	3.3345	(7.729)	0	0	0
2016/08/29	2040	02/02/2017	9.58	Put	Bond Future	4,259.9200	4.2599	4,482.7700	4.4828	5.231	0	0	0
2016/08/29	2040	02/02/2017	9.60	Put	Bond Future	4,168.0900	4.1681	4,387.2400	4.3872	5.258	0	0	0
2016/08/29	2040	02/02/2017	9.59	Put	Bond Future	4,213.8100	4.2138	4,434.8100	4.4348	5.245	0	0	0
2016/08/29	2040	04/05/2017			Bond Future	9.7039	95.9980	9.7633	95.4877	0.612	0.0000	0.0000	0
2016/08/29	2040	04/05/2017	9.62	Put	Bond Future	5,268.3100	5.2683	5,497.7500	5.4977	4.355	0	0	0
2016/08/29	2040	04/05/2017	9.64	Put	Bond Future	5,178.3500	5.1784	5,404.8200	5.4048	4.373	0	0	0
2016/08/29	2040	04/05/2017	9.62	Call	Bond Future	4,539.4300	4.5394	4,258.5700	4.2586	(6.187)	0	0	0
2016/08/29	2040	04/05/2017	9.63	Put	Bond Future	5,223.0100	5.2230	5,450.9700	5.4510	4.365	0	0	0
2016/08/29	2040	04/05/2017	9.63	Call	Bond Future	4,581.5000	4.5815	4,299.1600	4.2992	(6.163)	0	0	0
2016/08/29	2040	04/05/2017	9.64	Call	Bond Future	4,624.0800	4.6241	4,340.2500	4.3402	(6.138)	0	0	0
2016/08/29	2044	03/11/2016			Bond Future	9.6365	93.8619	9.6973	93.3247	0.631	0.0000	0.0000	18,597
2016/08/29	2044	03/11/2016	10.42	Call	Bond Future	7,071.4100	7.0714	6,582.8900	6.5829	(6.908)	0	0	0
2016/08/29	2044	03/11/2016	10.41	Put	Bond Future	554.5300	0.5545	604.3800	0.6044	8.990	0	0	0
2016/08/29	2044	03/11/2016	10.43	Put	Bond Future	528.4000	0.5284	575.9100	0.5759	8.991	0	0	0
2016/08/29	2044	03/11/2016	10.42	Put	Bond Future	541.3300	0.5413	590.0000	0.5900	8.991	0	0	0
2016/08/29	2044	03/11/2016	10.43	Call	Bond Future	7,136.5700	7.1366	6,646.8900	6.6469	(6.862)	0	0	0
2016/08/29	2044	03/11/2016	10.41	Call	Bond Future	7,006.4000	7.0064	6,519.0600	6.5191	(6.956)	0	0	0
2016/08/29	2044	02/02/2017			Bond Future	9.6809	91.2998	9.7436	90.7509	0.648	0.0000	0.0000	0
2016/08/29	2044	02/02/2017	9.77	Call	Bond Future	4,377.7300	4.3777	4,042.9500	4.0430	(7.647)	0	0	0
2016/08/29	2044	02/02/2017	9.76	Put	Bond Future	3,639.8700	3.6399	3,855.8900	3.8559	5.935	0	0	0
2016/08/29	2044	02/02/2017	9.78	Put	Bond Future	3,559.0400	3.5590	3,771.2700	3.7713	5.963	0	0	0
2016/08/29	2044	02/02/2017	9.77	Put	Bond Future	3,599.2700	3.5993	3,813.4000	3.8134	5.949	0	0	0
2016/08/29	2044	02/02/2017	9.78	Call	Bond Future	4,424.1600	4.4242	4,087.4800	4.0875	(7.610)	0	0	0
2016/08/29	2044	02/02/2017	9.76	Call	Bond Future	4,331.5300	4.3315	3,998.6400	3.9986	(7.685)	0	0	0
2016/08/29	2044	04/05/2017			Bond Future	9.7202	93.1509	9.7849	92.5892	0.665	0.0000	0.0000	0
2016/08/29	2044	04/05/2017	9.67	Call	Bond Future	4,792.1300	4.7921	4,479.2700	4.4793	(6.529)	0	0	0
2016/08/29	2044	04/05/2017	9.66	Put	Bond Future	5,277.9600	5.2780	5,528.4200	5.5284	4.745	0	0	0
2016/08/29	2044	04/05/2017	9.68	Put	Bond Future	5,187.9700	5.1880	5,435.2400	5.4352	4.766	0	0	0
2016/08/29	2044	04/05/2017	9.67	Put	Bond Future	5,232.6600	5.2327	5,481.5200	5.4815	4.756	0	0	0
2016/08/29	2044	04/05/2017	9.68	Call	Bond Future	4,835.4200	4.8354	4,520.9700	4.5210	(6.503)	0	0	0
2016/08/29	2044	04/05/2017	9.66	Call	Bond Future	4,749.3200	4.7493	4,438.0600	4.4381	(6.554)	0	0	0
2016/08/29	2046	03/11/2016	137.07	Put	Bond Future	3,814.4600	3.8145	3,828.0200	3.8280	0.355	0	0	0
2016/08/29	2046	03/11/2016			Bond Future	133.2555	133.2555	133.2420	133.2420	(0.010)	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
2016/08/29	2046	03/11/2016	137.09	Put	Bond Future	3,834.4600	3.8345	3,848.0200	3.8480	0.354	0	0	0
2016/08/29	2046	03/11/2016	137.08	Put	Bond Future	3,824.4600	3.8245	3,838.0200	3.8380	0.355	0	0	0
2016/08/29	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	2050	03/11/2016	149.52	Put	Bond Future	5,505.1100	5.5051	5,519.9600	5.5200	0.270	0	0	0
2016/08/29	2050	03/11/2016			Bond Future	144.0149	144.0149	144.0000	144.0000	(0.010)	0.0000	0.0000	21,628
2016/08/29	2050	03/11/2016	149.54	Put	Bond Future	5,525.1100	5.5251	5,539.9600	5.5400	0.269	0	0	0
2016/08/29	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	2050	03/11/2016	149.53	Put	Bond Future	5,515.1100	5.5151	5,529.9600	5.5300	0.269	0	0	0
2016/08/29	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	AL37	03/11/2016			Index Future	500.8400	500.8400	499.6750	499.6750	(0.233)	0.0000	0.0000	14
2016/08/29	AL37	02/02/2017			Index Future	510.5490	510.5490	509.3530	509.3530	(0.234)	0.0000	0.0000	0
2016/08/29	AL7T	03/11/2016			Index Future	576.7580	576.7580	574.2800	574.2800	(0.430)	0.0000	0.0000	9
2016/08/29	AL7T	02/02/2017			Index Future	587.9380	587.9380	585.4020	585.4020	(0.431)	0.0000	0.0000	0
2016/08/29	ALBI	03/11/2016			Index Future	525.7800	525.7800	523.4640	523.4640	(0.440)	0.0000	0.0000	718
2016/08/29	ALBI	02/02/2017			Index Future	535.9720	535.9720	533.6020	533.6020	(0.442)	0.0000	0.0000	0
2016/08/29	ALBI	04/05/2017			Index Future	546.8300	546.8300	544.4000	544.4000	(0.444)	0.0000	0.0000	0
2016/08/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	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
2016/08/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/08/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	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
2016/08/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/29	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	EL28	03/11/2016			Bond Future	130.7200	130.7200	130.7080	130.7080	(0.009)	0.0000	0.0000	0
2016/08/29	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	EL28	03/11/2016	132.15	Put	Bond Future	1,429.9700	1.4300	1,442.0100	1.4420	0.842	0	0	0
2016/08/29	EL28	03/11/2016	132.17	Put	Bond Future	1,449.9700	1.4500	1,462.0100	1.4620	0.830	0	0	0
2016/08/29	EL28	03/11/2016	132.16	Put	Bond Future	1,439.9700	1.4400	1,452.0100	1.4520	0.836	0	0	0
2016/08/29	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	EL28	02/02/2017			Bond Future	133.2620	133.2620	133.2480	133.2480	(0.011)	0.0000	0.0000	0
2016/08/29	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	EL28	02/02/2017	135.10	Put	Bond Future	1,837.9900	1.8380	1,852.0300	1.8520	0.764	0	0	0
2016/08/29	EL28	02/02/2017	135.12	Put	Bond Future	1,857.9900	1.8580	1,872.0300	1.8720	0.756	0	0	0
2016/08/29	EL28	02/02/2017	135.11	Put	Bond Future	1,847.9900	1.8480	1,862.0300	1.8620	0.760	0	0	0
2016/08/29	EL28	04/05/2017			Bond Future	134.2791	134.2791	134.2625	134.2625	(0.012)	0.0000	0.0000	0
2016/08/29	EL28	04/05/2017	137.90	Put	Bond Future	3,620.9000	3.6209	3,637.5400	3.6375	0.460	0	0	0
2016/08/29	EL28	04/05/2017	137.92	Put	Bond Future	3,640.9000	3.6409	3,657.5400	3.6575	0.457	0	0	0
2016/08/29	EL28	04/05/2017	137.91	Put	Bond Future	3,630.9000	3.6309	3,647.5400	3.6475	0.458	0	0	0
2016/08/29	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	ES33	03/11/2016			Bond Future	10.4780	77.7617	10.5387	77.3737	0.578	0.0000	0.0000	8,789
2016/08/29	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	ES33	03/11/2016	11.31	Call	Bond Future	5,075.1200	5.0751	4,687.1800	4.6872	(7.644)	0	0	0
2016/08/29	ES33	03/11/2016	11.29	Call	Bond Future	4,959.2100	4.9592	4,571.2700	4.5713	(7.823)	0	0	0
2016/08/29	ES33	03/11/2016	11.30	Call	Bond Future	5,017.2000	5.0172	4,629.2600	4.6293	(7.732)	0	0	0
2016/08/29	ES33	02/02/2017			Bond Future	10.5589	79.2691	10.6217	78.8726	0.595	0.0000	0.0000	0
2016/08/29	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	199.5900	0.1996	100.000	0	0	0
2016/08/29	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	73.4900	0.0735	100.000	0	0	0
2016/08/29	ES33	02/02/2017	10.59	Call	Bond Future	196.9500	0.1970	0.0000	0.0000	(100.000)	0	0	0
2016/08/29	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	136.5000	0.1365	100.000	0	0	0
2016/08/29	ES33	02/02/2017	10.60	Call	Bond Future	260.0400	0.2600	0.0000	0.0000	(100.000)	0	0	0
2016/08/29	ES33	02/02/2017	10.61	Call	Bond Future	323.0500	0.3230	0.0000	0.0000	(100.000)	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
2016/08/29	ES33	04/05/2017			Bond Future	10.6284	77.0800	10.6935	76.6740	0.613	0.0000	0.0000	0
2016/08/29	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	ES33	04/05/2017	10.54	Put	Bond Future	556.6600	0.5567	962.6400	0.9626	72.931	0	0	0
2016/08/29	ES33	04/05/2017	10.56	Put	Bond Future	430.2300	0.4302	836.2100	0.8362	94.363	0	0	0
2016/08/29	ES33	04/05/2017	10.55	Put	Bond Future	493.4100	0.4934	899.3900	0.8994	82.280	0	0	0
2016/08/29	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	ES42	03/11/2016			Bond Future	10.5855	82.0430	10.6461	81.5974	0.573	0.0000	0.0000	8,777
2016/08/29	ES42	02/02/2017			Bond Future	10.6609	83.6337	10.7236	83.1784	0.589	0.0000	0.0000	0
2016/08/29	ES42	04/05/2017			Bond Future	10.7298	81.0655	10.7949	80.5994	0.606	0.0000	0.0000	0
2016/08/29	GOVI	03/11/2016	476.11	Call	GOVI	478,680.0000	47.8680	456,710.0000	45.6710	(4.590)	0	0	0
2016/08/29	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	GOVI	03/11/2016			GOVI	523.9780	523.9780	521.7810	521.7810	(0.419)	0.0000	0.0000	418
2016/08/29	GOVI	03/11/2016	476.12	Call	GOVI	478,580.0000	47.8580	456,610.0000	45.6610	(4.591)	0	0	0
2016/08/29	GOVI	03/11/2016	476.13	Call	GOVI	478,480.0000	47.8480	456,510.0000	45.6510	(4.592)	0	0	0
2016/08/29	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	GOVI	02/02/2017	533.34	Call	GOVI	7,950.0000	0.7950	0.0000	0.0000	(100.000)	0	0	0
2016/08/29	GOVI	02/02/2017			GOVI	534.1350	534.1350	531.8860	531.8860	(0.421)	0.0000	0.0000	27
2016/08/29	GOVI	02/02/2017	533.32	Call	GOVI	8,150.0000	0.8150	0.0000	0.0000	(100.000)	0	0	0
2016/08/29	GOVI	02/02/2017	533.33	Call	GOVI	8,050.0000	0.8050	0.0000	0.0000	(100.000)	0	0	0
2016/08/29	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	14,340.0000	1.4340	100.000	0	0	0
2016/08/29	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	14,540.0000	1.4540	100.000	0	0	0
2016/08/29	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	14,440.0000	1.4440	100.000	0	0	0
2016/08/29	GOVI	04/05/2017			GOVI	544.9550	544.9550	542.6490	542.6490	(0.423)	0.0000	0.0000	0
2016/08/29	GOVI	04/05/2017	262.19	Call	GOVI	2,827,650.0000	282.7650	2,804,590.0000	280.4590	(0.816)	0	0	0
2016/08/29	GOVI	04/05/2017	262.20	Call	GOVI	2,827,550.0000	282.7550	2,804,490.0000	280.4490	(0.816)	0	0	0
2016/08/29	GOVI	04/05/2017	262.18	Call	GOVI	2,827,750.0000	282.7750	2,804,690.0000	280.4690	(0.815)	0	0	0
2016/08/29	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/08/29	IGOV	03/11/2016			Index Future	250.1180	250.1180	250.0420	250.0420	(0.030)	0.0000	0.0000	1,023
2016/08/29	IGOV	02/02/2017			Index Future	254.9810	254.9810	254.8990	254.8990	(0.032)	0.0000	0.0000	57
2016/08/29	IGOV	04/05/2017			Index Future	260.1610	260.1610	260.0720	260.0720	(0.034)	0.0000	0.0000	0
2016/08/29	ILBI	03/11/2016			Index Future	677.4420	677.4420	677.3730	677.3730	(0.010)	0.0000	0.0000	0
2016/08/29	ILBI	02/02/2017			Index Future	690.6040	690.6040	690.5310	690.5310	(0.011)	0.0000	0.0000	155
2016/08/29	IS01	19/12/2016			Interest Rate Swap	100.0949	100.0949	100.0939	100.0939	(0.001)	0.0000	0.0000	0
2016/08/29	IS01	16/03/2017			Interest Rate Swap	100.0800	100.0800	100.0850	100.0850	0.005	0.0000	0.0000	0
2016/08/29	IS01	15/06/2017			Interest Rate Swap	99.7672	99.7672	99.7817	99.7817	0.014	0.0000	0.0000	0
2016/08/29	IS01	21/09/2017			Interest Rate Swap	99.8889	99.8889	99.9135	99.9135	0.025	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
2016/08/29	IS02	18/12/2017			Interest Rate Swap	100.2386	100.2386	100.2743	100.2743	0.036	0.0000	0.0000	0
2016/08/29	IS02	16/03/2018			Interest Rate Swap	99.5937	99.5937	99.6388	99.6388	0.045	0.0000	0.0000	0
2016/08/29	IS02	15/06/2018			Interest Rate Swap	99.3329	99.3329	99.3897	99.3897	0.057	0.0000	0.0000	0
2016/08/29	IS02	21/09/2018			Interest Rate Swap	99.4848	99.4848	99.5612	99.5612	0.077	0.0000	0.0000	0
2016/08/29	IS05	17/12/2020			Interest Rate Swap	99.0198	99.0198	99.2057	99.2057	0.188	0.0000	0.0000	0
2016/08/29	IS05	16/03/2021			Interest Rate Swap	98.4291	98.4291	98.6258	98.6258	0.200	0.0000	0.0000	0
2016/08/29	IS05	15/06/2021			Interest Rate Swap	97.8034	97.8034	98.0111	98.0111	0.212	0.0000	0.0000	0
2016/08/29	IS05	21/09/2021			Interest Rate Swap	98.1417	98.1417	98.3615	98.3615	0.224	0.0000	0.0000	0
2016/08/29	IS10	17/12/2025			Interest Rate Swap	99.6498	99.6498	100.0165	100.0165	0.368	0.0000	0.0000	0
2016/08/29	IS10	16/03/2026			Interest Rate Swap	96.7923	96.7923	97.1618	97.1618	0.382	0.0000	0.0000	0
2016/08/29	IS10	15/06/2026			Interest Rate Swap	95.6076	95.6076	95.9771	95.9771	0.386	0.0000	0.0000	0
2016/08/29	IS10	21/09/2026			Interest Rate Swap	97.7011	97.7011	98.0676	98.0676	0.375	0.0000	0.0000	0
2016/08/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/08/29	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/08/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/08/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/08/29	JBAF	21/09/2016			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	10
2016/08/29	JBAF	19/10/2016			Jibar Tradeable Future	7.5000	92.5000	7.5200	92.4800	0.267	0.0000	0.0000	0
2016/08/29	JBAF	16/11/2016			Jibar Tradeable Future	7.5100	92.4900	7.5200	92.4800	0.133	0.0000	0.0000	0
2016/08/29	JBAF	21/12/2016			Jibar Tradeable Future	7.5800	92.4200	7.6200	92.3800	0.528	0.0000	0.0000	0
2016/08/29	JBAF	18/01/2017			Jibar Tradeable Future	7.5900	92.4100	7.6400	92.3600	0.659	0.0000	0.0000	0
2016/08/29	JBAF	15/02/2017			Jibar Tradeable Future	7.6400	92.3600	7.7100	92.2900	0.916	0.0000	0.0000	0
2016/08/29	JBAF	15/03/2017			Jibar Tradeable Future	7.6900	92.3100	7.7400	92.2600	0.650	0.0000	0.0000	1,000
2016/08/29	JBAF	21/06/2017			Jibar Tradeable Future	7.7600	92.2400	7.8400	92.1600	1.031	0.0000	0.0000	0
2016/08/29	JBAF	20/09/2017			Jibar Tradeable Future	7.7800	92.2200	7.8600	92.1400	1.028	0.0000	0.0000	0
2016/08/29	JBAF	20/12/2017			Jibar Tradeable Future	7.7900	92.2100	7.8700	92.1300	1.027	0.0000	0.0000	0
2016/08/29	JBAF	20/03/2018			Jibar Tradeable Future	7.8000	92.2000	7.8900	92.1100	1.154	0.0000	0.0000	1,000
2016/08/29	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/08/29	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/08/29	R023	03/11/2016	9.73	Put	Bond Future	54.9000	0.0549	64.6000	0.0646	17.668	0	0	0
2016/08/29	R023	03/11/2016			Bond Future	8.6506	97.1485	8.7227	96.8131	0.834	0.0000	0.0000	15,142
2016/08/29	R023	03/11/2016	9.75	Put	Bond Future	50.8800	0.0509	59.8900	0.0599	17.708	0	0	0
2016/08/29	R023	03/11/2016	9.73	Call	Bond Future	4,922.9800	4.9230	4,597.3300	4.5973	(6.615)	0	0	0
2016/08/29	R023	03/11/2016	9.74	Put	Bond Future	52.8600	0.0529	62.2100	0.0622	17.688	0	0	0
2016/08/29	R023	03/11/2016	9.74	Call	Bond Future	4,964.5800	4.9646	4,638.5800	4.6386	(6.567)	0	0	0
2016/08/29	R023	03/11/2016	9.75	Call	Bond Future	5,006.2100	5.0062	4,679.8700	4.6799	(6.519)	0	0	0
2016/08/29	R023	02/02/2017	8.85	Call	Bond Future	2,082.8700	2.0829	1,875.8200	1.8758	(9.941)	0	0	0
2016/08/29	R023	02/02/2017			Bond Future	8.6965	99.0316	8.7728	98.6884	0.877	0.0000	0.0000	0

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2016/08/29	R023	02/02/2017	8.86	Call	Bond Future	2,108.7700	2.1088	1,900.3300	1.9003	(9.884)	0	0	0
2016/08/29	R023	02/02/2017	8.84	Put	Bond Future	1,413.1500	1.4131	1,550.6800	1.5507	9.732	0	0	0
2016/08/29	R023	02/02/2017	8.86	Put	Bond Future	1,375.4500	1.3754	1,510.1900	1.5102	9.796	0	0	0
2016/08/29	R023	02/02/2017	8.84	Call	Bond Future	2,057.1400	2.0571	1,851.4900	1.8515	(9.997)	0	0	0
2016/08/29	R023	02/02/2017	8.85	Put	Bond Future	1,394.2000	1.3942	1,530.3300	1.5303	9.764	0	0	0
2016/08/29	R023	04/05/2017	8.61	Call	Bond Future	1,847.2400	1.8472	1,672.9900	1.6730	(9.433)	0	0	0
2016/08/29	R023	04/05/2017			Bond Future	8.7205	97.1035	8.8013	96.7516	0.927	0.0000	0.0000	0
2016/08/29	R023	04/05/2017	8.59	Call	Bond Future	1,805.2100	1.8052	1,633.3800	1.6334	(9.519)	0	0	0
2016/08/29	R023	04/05/2017	8.60	Call	Bond Future	1,826.1500	1.8262	1,653.1200	1.6531	(9.475)	0	0	0
2016/08/29	R023	04/05/2017	8.59	Put	Bond Future	2,376.8100	2.3768	2,556.8800	2.5569	7.576	0	0	0
2016/08/29	R023	04/05/2017	8.61	Put	Bond Future	2,330.9600	2.3310	2,508.6100	2.5086	7.621	0	0	0
2016/08/29	R023	04/05/2017	8.60	Put	Bond Future	2,353.8000	2.3538	2,532.6700	2.5327	7.599	0	0	0
2016/08/29	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	58.6500	0.0587	100.000	0	0	0
2016/08/29	R035	03/11/2016			Bond Future	9.5264	96.0740	9.5872	95.5761	0.638	0.0000	0.0000	4,315
2016/08/29	R035	03/11/2016	9.59	Call	Bond Future	520.8200	0.5208	22.9100	0.0229	(95.601)	0	0	0
2016/08/29	R035	03/11/2016	9.57	Call	Bond Future	357.5900	0.3576	0.0000	0.0000	(100.000)	0	0	0
2016/08/29	R035	03/11/2016	9.58	Call	Bond Future	439.2600	0.4393	0.0000	0.0000	(100.000)	0	0	0
2016/08/29	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	140.3200	0.1403	100.000	0	0	0
2016/08/29	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	R035	02/02/2017			Bond Future	9.5769	97.9363	9.6398	97.4274	0.657	0.0000	0.0000	0
2016/08/29	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	R035	02/02/2017	9.50	Put	Bond Future	627.8400	0.6278	1,136.7200	1.1367	81.052	0	0	0
2016/08/29	R035	02/02/2017	9.51	Put	Bond Future	545.8300	0.5458	1,054.7100	1.0547	93.230	0	0	0
2016/08/29	R035	02/02/2017	9.52	Put	Bond Future	463.9200	0.4639	972.8000	0.9728	109.691	0	0	0
2016/08/29	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	R035	04/05/2017	9.55	Put	Bond Future	522.7700	0.5228	1,043.6900	1.0437	99.646	0	0	0
2016/08/29	R035	04/05/2017			Bond Future	9.6147	95.4149	9.6797	94.8940	0.676	0.0000	0.0000	0
2016/08/29	R035	04/05/2017	9.54	Put	Bond Future	603.9600	0.6040	1,124.8800	1.1249	86.251	0	0	0
2016/08/29	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	R035	04/05/2017	9.53	Put	Bond Future	685.2600	0.6853	1,206.1800	1.2062	76.018	0	0	0
2016/08/29	R186	03/11/2016	8.82	Put	Bond Future	2,448.5200	2.4485	2,720.4100	2.7204	11.104	0	0	150
2016/08/29	R186	03/11/2016	9.40	Put	Bond Future	751.0800	0.7511	855.6600	0.8557	13.924	0	0	0
2016/08/29	R186	03/11/2016			Bond Future	8.9889	113.9004	9.0604	113.4016	0.796	0.0000	0.0000	95,145
2016/08/29	R186	03/11/2016	8.30	Put	Bond Future	5,255.5100	5.2555	5,674.6500	5.6747	7.975	0	0	0
2016/08/29	R186	03/11/2016	8.52	Put	Bond Future	3,925.7300	3.9257	4,290.8600	4.2909	9.301	0	0	150
2016/08/29	R186	03/11/2016	8.95	Put	Bond Future	1,939.2000	1.9392	2,168.8100	2.1688	11.840	0	0	0
2016/08/29	R186	03/11/2016	9.20	Put	Bond Future	1,175.8000	1.1758	1,330.0100	1.3300	13.115	0	0	0
2016/08/29	R186	03/11/2016	8.97	Put	Bond Future	1,867.9000	1.8679	2,091.1000	2.0911	11.949	0	0	0
2016/08/29	R186	03/11/2016	8.96	Put	Bond Future	1,903.3100	1.9033	2,129.7100	2.1297	11.895	0	0	0
2016/08/29	R186	03/11/2016	9.10	Call	Bond Future	2,221.3800	2.2214	1,905.4700	1.9055	(14.221)	0	0	0
2016/08/29	R186	03/11/2016	9.66	Call	Bond Future	4,941.4000	4.9414	4,499.4600	4.4995	(8.944)	0	0	0
2016/08/29	R186	03/11/2016	8.30	Call	Bond Future	294.3000	0.2943	214.5600	0.2146	(27.095)	0	0	150
2016/08/29	R186	03/11/2016	8.90	Call	Bond Future	1,502.1400	1.5021	1,249.0400	1.2490	(16.849)	0	0	0

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2016/08/29	R186	03/11/2016	8.97	Call	Bond Future	1,735.9600	1.7360	1,460.2800	1.4603	(15.881)	0	0	0
2016/08/29	R186	03/11/2016	9.71	Call	Bond Future	5,219.4800	5.2195	4,770.4900	4.7705	(8.602)	0	0	0
2016/08/29	R186	03/11/2016	8.52	Call	Bond Future	581.2100	0.5812	447.4600	0.4475	(23.012)	0	0	0
2016/08/29	R186	03/11/2016	8.82	Call	Bond Future	1,259.5600	1.2596	1,032.5700	1.0326	(18.021)	0	0	0
2016/08/29	R186	03/11/2016	8.95	Call	Bond Future	1,667.1100	1.6671	1,397.8400	1.3978	(16.152)	0	0	0
2016/08/29	R186	03/11/2016	9.20	Call	Bond Future	2,638.3600	2.6384	2,293.6900	2.2937	(13.064)	0	0	1,425
2016/08/29	R186	03/11/2016	8.90	Put	Bond Future	2,125.6600	2.1257	2,371.4400	2.3714	11.563	0	0	5,092
2016/08/29	R186	03/11/2016	9.40	Call	Bond Future	3,574.7800	3.5748	3,180.4800	3.1805	(11.030)	0	0	1,425
2016/08/29	R186	03/11/2016	9.66	Put	Bond Future	382.7200	0.3827	439.6600	0.4397	14.878	0	0	0
2016/08/29	R186	03/11/2016	9.71	Put	Bond Future	331.5500	0.3316	381.4400	0.3814	15.048	0	0	0
2016/08/29	R186	03/11/2016	8.96	Call	Bond Future	1,701.3300	1.7013	1,428.8500	1.4288	(16.016)	0	0	0
2016/08/29	R186	03/11/2016	9.10	Put	Bond Future	1,448.2100	1.4482	1,631.1800	1.6312	12.634	0	0	108
2016/08/29	R186	02/02/2017	8.81	Put	Bond Future	3,539.4000	3.5394	3,818.0600	3.8181	7.873	0	0	0
2016/08/29	R186	02/02/2017	9.40	Call	Bond Future	4,156.0900	4.1561	3,805.8600	3.8059	(8.427)	0	0	0
2016/08/29	R186	02/02/2017			Bond Future	9.0339	110.8050	9.1086	110.2949	0.827	0.0000	0.0000	0
2016/08/29	R186	02/02/2017	9.50	Call	Bond Future	4,598.0400	4.5980	4,230.6700	4.2307	(7.990)	0	0	0
2016/08/29	R186	02/02/2017	8.80	Put	Bond Future	3,579.8800	3.5799	3,860.6900	3.8607	7.844	0	0	0
2016/08/29	R186	02/02/2017	8.43	Put	Bond Future	5,309.3000	5.3093	5,667.4000	5.6674	6.745	0	0	0
2016/08/29	R186	02/02/2017	8.90	Put	Bond Future	3,189.4500	3.1894	3,448.7700	3.4488	8.131	0	0	750
2016/08/29	R186	02/02/2017	8.81	Call	Bond Future	1,991.5200	1.9915	1,760.0600	1.7601	(11.622)	0	0	0
2016/08/29	R186	02/02/2017	8.79	Call	Bond Future	1,933.1000	1.9331	1,705.9500	1.7059	(11.751)	0	0	0
2016/08/29	R186	02/02/2017	9.50	Put	Bond Future	1,468.2100	1.4682	1,610.9600	1.6110	9.723	0	0	6,500
2016/08/29	R186	02/02/2017	8.80	Call	Bond Future	1,962.1800	1.9622	1,732.8700	1.7329	(11.686)	0	0	0
2016/08/29	R186	02/02/2017	8.43	Call	Bond Future	1,066.4100	1.0664	914.3900	0.9144	(14.255)	0	0	750
2016/08/29	R186	02/02/2017	8.90	Call	Bond Future	2,267.2600	2.2673	2,016.4600	2.0165	(11.062)	0	0	0
2016/08/29	R186	02/02/2017	9.40	Put	Bond Future	1,687.4700	1.6875	1,847.3600	1.8474	9.475	0	0	750
2016/08/29	R186	02/02/2017	8.79	Put	Bond Future	3,620.6700	3.6207	3,903.6400	3.9036	7.815	0	0	0
2016/08/29	R186	04/05/2017			Bond Future	9.0680	113.0510	9.1461	112.5285	0.861	0.0000	0.0000	0
2016/08/29	R186	04/05/2017	8.89	Put	Bond Future	4,006.7400	4.0067	4,276.5800	4.2766	6.735	0	0	0
2016/08/29	R186	04/05/2017	8.91	Put	Bond Future	3,933.9000	3.9339	4,200.2900	4.2003	6.772	0	0	0
2016/08/29	R186	04/05/2017	8.90	Put	Bond Future	3,970.2000	3.9702	4,238.3100	4.2383	6.753	0	0	0
2016/08/29	R186	04/05/2017	8.91	Call	Bond Future	2,866.9000	2.8669	2,610.7900	2.6108	(8.933)	0	0	0
2016/08/29	R186	04/05/2017	8.89	Call	Bond Future	2,803.6500	2.8037	2,550.9900	2.5510	(9.012)	0	0	0
2016/08/29	R186	04/05/2017	8.90	Call	Bond Future	2,835.1800	2.8352	2,580.7900	2.5808	(8.973)	0	0	0
2016/08/29	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	R197	03/11/2016	303.57	Put	Bond Future	319.9700	0.3200	352.3100	0.3523	10.107	0	0	0
2016/08/29	R197	03/11/2016			Bond Future	303.2500	303.2500	303.2177	303.2177	(0.011)	0.0000	0.0000	875
2016/08/29	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	R197	03/11/2016	303.56	Put	Bond Future	309.9700	0.3100	342.3100	0.3423	10.433	0	0	0
2016/08/29	R197	03/11/2016	303.58	Put	Bond Future	329.9700	0.3300	362.3100	0.3623	9.801	0	0	0
2016/08/29	R202	03/11/2016	253.85	Put	Bond Future	3,683.4100	3.6834	3,709.1500	3.7092	0.699	0	0	0
2016/08/29	R202	03/11/2016			Bond Future	250.1666	250.1666	250.1408	250.1408	(0.010)	0.0000	0.0000	36,255
2016/08/29	R202	03/11/2016	253.87	Put	Bond Future	3,703.4100	3.7034	3,729.1500	3.7292	0.695	0	0	0
2016/08/29	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	R202	03/11/2016	253.86	Put	Bond Future	3,693.4100	3.6934	3,719.1500	3.7192	0.697	0	0	0

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2016/08/29	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	R203	03/11/2016	8.86	Call	Bond Future	896.2000	0.8962	846.7300	0.8467	(5.520)	0	0	0
2016/08/29	R203	03/11/2016			Bond Future	7.7535	101.6156	7.8151	101.5656	0.794	0.0000	0.0000	30,174
2016/08/29	R203	03/11/2016	8.84	Call	Bond Future	880.4800	0.8805	831.0700	0.8311	(5.612)	0	0	0
2016/08/29	R203	03/11/2016	8.85	Call	Bond Future	888.3400	0.8883	838.8900	0.8389	(5.567)	0	0	0
2016/08/29	R203	03/11/2016	8.84	Put	Bond Future	3.3300	0.0033	3.9600	0.0040	18.919	0	0	0
2016/08/29	R203	03/11/2016	8.86	Put	Bond Future	3.0100	0.0030	3.5800	0.0036	18.937	0	0	0
2016/08/29	R203	03/11/2016	8.85	Put	Bond Future	3.1700	0.0032	3.7600	0.0038	18.612	0	0	0
2016/08/29	R203	02/02/2017	7.70	Call	Bond Future	165.5500	0.1655	139.9400	0.1399	(15.470)	0	0	0
2016/08/29	R203	02/02/2017	7.71	Put	Bond Future	185.7300	0.1857	212.3200	0.2123	14.316	0	0	0
2016/08/29	R203	02/02/2017			Bond Future	7.7396	103.5855	7.8304	103.5330	1.173	0.0000	0.0000	0
2016/08/29	R203	02/02/2017	7.71	Call	Bond Future	168.6000	0.1686	142.7200	0.1427	(15.350)	0	0	0
2016/08/29	R203	02/02/2017	7.72	Call	Bond Future	171.6900	0.1717	145.5300	0.1455	(15.237)	0	0	0
2016/08/29	R203	02/02/2017	7.70	Put	Bond Future	188.4600	0.1885	215.3200	0.2153	14.252	0	0	0
2016/08/29	R203	02/02/2017	7.72	Put	Bond Future	183.0300	0.1830	209.3400	0.2093	14.375	0	0	0
2016/08/29	R203	04/05/2017	6.91	Call	Bond Future	71.9800	0.0720	54.2600	0.0543	(24.618)	0	0	0
2016/08/29	R203	04/05/2017	6.92	Put	Bond Future	202.9100	0.2029	240.3600	0.2404	18.456	0	0	0
2016/08/29	R203	04/05/2017			Bond Future	7.2905	101.5095	7.4489	101.4541	2.174	0.0000	0.0000	0
2016/08/29	R203	04/05/2017	6.92	Call	Bond Future	73.1700	0.0732	55.2300	0.0552	(24.518)	0	0	0
2016/08/29	R203	04/05/2017	6.93	Call	Bond Future	74.3800	0.0744	56.2200	0.0562	(24.415)	0	0	0
2016/08/29	R203	04/05/2017	6.91	Put	Bond Future	205.2300	0.2052	242.9000	0.2429	18.355	0	0	0
2016/08/29	R203	04/05/2017	6.93	Put	Bond Future	200.6100	0.2006	237.8400	0.2378	18.558	0	0	0
2016/08/29	R204	03/11/2016			Bond Future	7.9811	103.0822	8.0356	102.9778	0.683	0.0000	0.0000	28,913
2016/08/29	R204	03/11/2016	9.21	Put	Bond Future	4.2800	0.0043	4.8600	0.0049	13.551	0	0	0
2016/08/29	R204	03/11/2016	9.23	Put	Bond Future	3.8500	0.0039	4.3700	0.0044	13.506	0	0	0
2016/08/29	R204	03/11/2016	9.22	Put	Bond Future	4.0600	0.0041	4.6100	0.0046	13.547	0	0	0
2016/08/29	R204	03/11/2016	9.22	Call	Bond Future	2,341.6200	2.3416	2,237.7800	2.2378	(4.435)	0	0	0
2016/08/29	R204	03/11/2016	9.21	Call	Bond Future	2,323.2500	2.3232	2,219.4400	2.2194	(4.468)	0	0	0
2016/08/29	R204	03/11/2016	9.23	Call	Bond Future	2,359.9900	2.3600	2,256.1200	2.2561	(4.401)	0	0	0
2016/08/29	R204	02/02/2017	8.28	Call	Bond Future	820.3500	0.8203	748.1700	0.7482	(8.799)	0	0	0
2016/08/29	R204	02/02/2017			Bond Future	8.0000	101.0398	8.0633	100.9319	0.791	0.0000	0.0000	0
2016/08/29	R204	02/02/2017	8.29	Call	Bond Future	831.3600	0.8314	758.7000	0.7587	(8.740)	0	0	0
2016/08/29	R204	02/02/2017	8.30	Call	Bond Future	842.6900	0.8427	769.5500	0.7695	(8.679)	0	0	0
2016/08/29	R204	02/02/2017	8.28	Put	Bond Future	344.2400	0.3442	379.9100	0.3799	10.362	0	0	0
2016/08/29	R204	02/02/2017	8.30	Put	Bond Future	332.6900	0.3327	367.4000	0.3674	10.433	0	0	0
2016/08/29	R204	02/02/2017	8.29	Put	Bond Future	338.3000	0.3383	373.4900	0.3735	10.402	0	0	0
2016/08/29	R204	04/05/2017	7.90	Put	Bond Future	642.2300	0.6422	699.1400	0.6991	8.861	0	0	0
2016/08/29	R204	04/05/2017			Bond Future	7.9686	103.0877	8.0436	102.9758	0.941	0.0000	0.0000	0
2016/08/29	R204	04/05/2017	7.92	Put	Bond Future	627.1800	0.6272	683.1700	0.6832	8.927	0	0	0
2016/08/29	R204	04/05/2017	7.90	Call	Bond Future	539.8100	0.5398	484.8200	0.4848	(10.187)	0	0	0
2016/08/29	R204	04/05/2017	7.91	Put	Bond Future	634.6700	0.6347	691.1200	0.6911	8.894	0	0	0
2016/08/29	R204	04/05/2017	7.91	Call	Bond Future	547.2000	0.5472	491.7500	0.4917	(10.133)	0	0	0
2016/08/29	R204	04/05/2017	7.92	Call	Bond Future	554.6500	0.5547	498.7400	0.4987	(10.080)	0	0	0
2016/08/29	R207	03/11/2016			Bond Future	8.2402	99.5434	8.2984	99.3859	0.706	0.0000	0.0000	52,265

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
2016/08/29	R207	03/11/2016	7.94	Call	Bond Future	261.4500		0.2614	208.5400	0.2085	(20.237)	0	0	0
2016/08/29	R207	03/11/2016	7.93	Put	Bond Future	1,097.8500		1.0978	1,203.4900	1.2035	9.622	0	0	0
2016/08/29	R207	03/11/2016	7.95	Put	Bond Future	1,059.1700		1.0592	1,162.5600	1.1626	9.761	0	0	0
2016/08/29	R207	03/11/2016	7.94	Put	Bond Future	1,078.3400		1.0783	1,182.8700	1.1829	9.694	0	0	0
2016/08/29	R207	03/11/2016	7.95	Call	Bond Future	269.6300		0.2696	215.5800	0.2156	(20.046)	0	0	0
2016/08/29	R207	03/11/2016	7.93	Call	Bond Future	253.6000		0.2536	201.8000	0.2018	(20.426)	0	0	0
2016/08/29	R207	02/02/2017	9.24	Call	Bond Future	2,539.6600		2.5397	2,395.4500	2.3954	(5.678)	0	0	0
2016/08/29	R207	02/02/2017			Bond Future	8.2741		97.8303	8.3384	97.6684	0.777	0.0000	0.0000	0
2016/08/29	R207	02/02/2017	8.91	Call	Bond Future	1,873.9400		1.8739	1,744.1600	1.7442	(6.926)	0	0	62
2016/08/29	R207	02/02/2017	9.22	Call	Bond Future	2,497.5100		2.4975	2,354.0100	2.3540	(5.746)	0	0	0
2016/08/29	R207	02/02/2017	9.23	Call	Bond Future	2,518.5600		2.5186	2,374.7000	2.3747	(5.712)	0	0	0
2016/08/29	R207	02/02/2017	8.91	Put	Bond Future	287.9500		0.2880	320.0900	0.3201	11.162	0	0	0
2016/08/29	R207	02/02/2017	9.22	Put	Bond Future	149.9300		0.1499	168.3500	0.1684	12.286	0	0	0
2016/08/29	R207	02/02/2017	9.24	Put	Bond Future	143.2100		0.1432	160.9200	0.1609	12.366	0	0	0
2016/08/29	R207	02/02/2017	9.23	Put	Bond Future	146.5400		0.1465	164.6000	0.1646	12.324	0	0	0
2016/08/29	R207	04/05/2017	8.21	Put	Bond Future	1,055.5600		1.0556	1,139.8400	1.1398	7.984	0	0	0
2016/08/29	R207	04/05/2017			Bond Future	8.2876		99.8133	8.3593	99.6463	0.866	0.0000	0.0000	0
2016/08/29	R207	04/05/2017	8.22	Call	Bond Future	886.2500		0.8863	802.8800	0.8029	(9.407)	0	0	0
2016/08/29	R207	04/05/2017	8.20	Call	Bond Future	863.2000		0.8632	781.1400	0.7811	(9.506)	0	0	0
2016/08/29	R207	04/05/2017	8.21	Call	Bond Future	874.6800		0.8747	791.9700	0.7920	(9.456)	0	0	0
2016/08/29	R207	04/05/2017	8.20	Put	Bond Future	1,067.4400		1.0674	1,152.3700	1.1524	7.956	0	0	0
2016/08/29	R207	04/05/2017	8.22	Put	Bond Future	1,043.7900		1.0438	1,127.4100	1.1274	8.011	0	0	0
2016/08/29	R207	03/08/2017	8.19	Call	Bond Future	957.7700		0.9578	873.3800	0.8734	(8.811)	0	0	51
2016/08/29	R207	03/08/2017			Bond Future	8.2613		98.2745	8.3412	98.1041	0.967	0.0000	0.0000	0
2016/08/29	R207	03/08/2017	8.39	Put	Bond Future	913.7300		0.9137	988.5800	0.9886	8.192	0	0	0
2016/08/29	R207	03/08/2017	8.41	Put	Bond Future	895.6400		0.8956	969.3900	0.9694	8.234	0	0	0
2016/08/29	R207	03/08/2017	8.19	Put	Bond Future	1,110.3500		1.1103	1,196.4500	1.1964	7.754	0	0	0
2016/08/29	R207	03/08/2017	8.40	Put	Bond Future	904.6500		0.9047	978.9500	0.9789	8.213	0	0	0
2016/08/29	R207	03/08/2017	8.41	Call	Bond Future	1,212.5600		1.2126	1,115.8200	1.1158	(7.978)	0	0	0
2016/08/29	R207	03/08/2017	8.39	Call	Bond Future	1,188.0900		1.1881	1,092.4500	1.0925	(8.050)	0	0	0
2016/08/29	R207	03/08/2017	8.40	Call	Bond Future	1,200.2900		1.2003	1,104.1000	1.1041	(8.014)	0	0	0
2016/08/29	R208	03/11/2016	9.59	Put	Bond Future	19.3100		0.0193	22.2400	0.0222	15.173	0	0	0
2016/08/29	R208	03/11/2016			Bond Future	8.4136		94.7058	8.4761	94.4887	0.743	0.0000	0.0000	30,188
2016/08/29	R208	03/11/2016	9.58	Put	Bond Future	20.1800		0.0202	23.2400	0.0232	15.164	0	0	0
2016/08/29	R208	03/11/2016	9.57	Call	Bond Future	3,940.8500		3.9408	3,726.8800	3.7269	(5.430)	0	0	0
2016/08/29	R208	03/11/2016	9.58	Call	Bond Future	3,972.9700		3.9730	3,758.8600	3.7589	(5.389)	0	0	0
2016/08/29	R208	03/11/2016	9.59	Call	Bond Future	4,005.1000		4.0051	3,790.8600	3.7909	(5.349)	0	0	0
2016/08/29	R208	03/11/2016	9.57	Put	Bond Future	21.0800		0.0211	24.2800	0.0243	15.180	0	0	0
2016/08/29	R208	02/02/2017			Bond Future	8.4545		96.5418	8.5218	96.3191	0.796	0.0000	0.0000	0
2016/08/29	R208	02/02/2017	8.64	Call	Bond Future	1,506.7300		1.5067	1,368.0400	1.3680	(9.205)	0	0	0
2016/08/29	R208	02/02/2017	8.63	Put	Bond Future	907.7400		0.9077	992.7300	0.9927	9.363	0	0	0
2016/08/29	R208	02/02/2017	8.65	Put	Bond Future	881.1400		0.8811	964.2100	0.9642	9.428	0	0	0
2016/08/29	R208	02/02/2017	8.64	Put	Bond Future	894.4900		0.8945	978.5200	0.9785	9.394	0	0	0
2016/08/29	R208	02/02/2017	8.65	Call	Bond Future	1,526.2400		1.5262	1,386.5900	1.3866	(9.150)	0	0	0
2016/08/29	R208	02/02/2017	8.63	Call	Bond Future	1,487.1100		1.4871	1,349.3800	1.3494	(9.262)	0	0	0
2016/08/29	R208	04/05/2017	8.39	Call	Bond Future	1,257.6800		1.2577	1,143.2000	1.1432	(9.102)	0	0	0
2016/08/29	R208	04/05/2017			Bond Future	8.4727		95.0940	8.5456	94.8650	0.860	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
2016/08/29	R208	04/05/2017	8.37	Call	Bond Future	1,227.0900	1.2271	1,114.3200	1.1143	(9.190)	0	0	0
2016/08/29	R208	04/05/2017	8.38	Call	Bond Future	1,242.1800	1.2422	1,128.5500	1.1286	(9.148)	0	0	0
2016/08/29	R208	04/05/2017	8.37	Put	Bond Future	1,551.0400	1.5510	1,667.2300	1.6672	7.491	0	0	0
2016/08/29	R208	04/05/2017	8.39	Put	Bond Future	1,518.4500	1.5184	1,632.9300	1.6329	7.539	0	0	0
2016/08/29	R208	04/05/2017	8.38	Put	Bond Future	1,534.5300	1.5345	1,649.8600	1.6499	7.516	0	0	0
2016/08/29	R209	03/11/2016	9.34	Put	Bond Future	2,413.3900	2.4134	2,616.7200	2.6167	8.425	0	0	345
2016/08/29	R209	03/11/2016	10.26	Call	Bond Future	5,389.2100	5.3892	5,009.5200	5.0095	(7.045)	0	0	0
2016/08/29	R209	03/11/2016			Bond Future	9.4808	72.2339	9.5416	71.8195	0.641	0.0000	0.0000	35,483
2016/08/29	R209	03/11/2016	10.24	Call	Bond Future	5,285.3800	5.2854	4,907.5600	4.9076	(7.148)	0	0	0
2016/08/29	R209	03/11/2016	8.87	Put	Bond Future	4,824.8600	4.8249	5,143.1100	5.1431	6.596	0	0	0
2016/08/29	R209	03/11/2016	8.81	Call	Bond Future	376.7600	0.3768	292.6400	0.2926	(22.327)	0	0	345
2016/08/29	R209	03/11/2016	9.04	Put	Bond Future	3,835.1800	3.8352	4,115.1200	4.1151	7.299	0	0	345
2016/08/29	R209	03/11/2016	9.42	Put	Bond Future	2,104.5300	2.1045	2,287.4400	2.2874	8.691	0	0	0
2016/08/29	R209	03/11/2016	10.25	Call	Bond Future	5,337.2400	5.3372	4,958.4700	4.9585	(7.097)	0	0	0
2016/08/29	R209	03/11/2016	9.05	Call	Bond Future	736.6200	0.7366	599.7500	0.5998	(18.581)	0	0	0
2016/08/29	R209	03/11/2016	9.45	Call	Bond Future	1,785.1000	1.7851	1,546.1100	1.5461	(13.388)	0	0	0
2016/08/29	R209	03/11/2016	10.24	Put	Bond Future	361.3300	0.3613	397.8900	0.3979	10.118	0	0	0
2016/08/29	R209	03/11/2016	9.04	Call	Bond Future	717.7100	0.7177	583.2700	0.5833	(18.732)	0	0	0
2016/08/29	R209	03/11/2016	10.25	Put	Bond Future	351.8400	0.3518	387.4500	0.3874	10.121	0	0	0
2016/08/29	R209	03/11/2016	9.34	Call	Bond Future	1,439.4300	1.4394	1,228.3800	1.2284	(14.662)	0	0	0
2016/08/29	R209	03/11/2016	10.26	Put	Bond Future	342.5600	0.3426	377.2500	0.3773	10.127	0	0	0
2016/08/29	R209	03/11/2016	9.45	Put	Bond Future	1,996.3400	1.9963	2,171.7300	2.1717	8.786	0	0	250
2016/08/29	R209	03/11/2016	8.81	Put	Bond Future	5,202.7300	5.2027	5,532.9900	5.5330	6.348	0	0	0
2016/08/29	R209	03/11/2016	8.87	Call	Bond Future	450.1900	0.4502	354.0600	0.3541	(21.353)	0	0	250
2016/08/29	R209	03/11/2016	9.42	Call	Bond Future	1,686.4800	1.6865	1,455.0100	1.4550	(13.725)	0	0	120
2016/08/29	R209	03/11/2016	9.05	Put	Bond Future	3,781.1100	3.7811	4,058.6200	4.0586	7.339	0	0	250
2016/08/29	R209	02/02/2017	9.55	Put	Bond Future	2,803.6600	2.8037	2,980.6800	2.9807	6.314	0	0	0
2016/08/29	R209	02/02/2017			Bond Future	9.5236	73.6343	9.5863	73.2109	0.658	0.0000	0.0000	0
2016/08/29	R209	02/02/2017	9.54	Put	Bond Future	2,836.5500	2.8365	3,015.1600	3.0152	6.297	0	0	0
2016/08/29	R209	02/02/2017	9.55	Call	Bond Future	2,982.2900	2.9823	2,735.9200	2.7359	(8.261)	0	0	0
2016/08/29	R209	02/02/2017	9.53	Call	Bond Future	2,912.9000	2.9129	2,669.7200	2.6697	(8.348)	0	0	0
2016/08/29	R209	02/02/2017	9.54	Call	Bond Future	2,947.4900	2.9475	2,702.7100	2.7027	(8.305)	0	0	0
2016/08/29	R209	02/02/2017	9.53	Put	Bond Future	2,869.7400	2.8697	3,049.9500	3.0500	6.280	0	0	0
2016/08/29	R209	04/05/2017	9.48	Put	Bond Future	3,908.0600	3.9081	4,106.3500	4.1063	5.074	0	0	0
2016/08/29	R209	04/05/2017			Bond Future	9.5580	71.9745	9.6226	71.5412	0.676	0.0000	0.0000	0
2016/08/29	R209	04/05/2017	9.47	Put	Bond Future	3,943.4000	3.9434	4,143.0200	4.1430	5.062	0	0	0
2016/08/29	R209	04/05/2017	9.46	Call	Bond Future	3,313.7300	3.3137	3,081.3500	3.0813	(7.013)	0	0	0
2016/08/29	R209	04/05/2017	9.47	Call	Bond Future	3,346.4300	3.3464	3,112.7300	3.1127	(6.984)	0	0	0
2016/08/29	R209	04/05/2017	9.48	Call	Bond Future	3,379.2900	3.3793	3,144.2600	3.1443	(6.955)	0	0	0
2016/08/29	R209	04/05/2017	9.46	Put	Bond Future	3,979.0000	3.9790	4,179.9400	4.1799	5.050	0	0	0
2016/08/29	R210	03/11/2016			Bond Future	187.2196	187.2196	187.1998	187.1998	(0.011)	0.0000	0.0000	2,182
2016/08/29	R210	03/11/2016	188.90	Put	Bond Future	1,680.4100	1.6804	1,700.1800	1.7002	1.176	0	0	0
2016/08/29	R210	03/11/2016	188.92	Put	Bond Future	1,700.4100	1.7004	1,720.1800	1.7202	1.163	0	0	0
2016/08/29	R210	03/11/2016	188.91	Put	Bond Future	1,690.4100	1.6904	1,710.1800	1.7102	1.170	0	0	0
2016/08/29	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	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
2016/08/29	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	R211	03/11/2016	141.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	R211	03/11/2016			Bond Future	141.6826	141.6826	141.6693	141.6693	(0.009)	0.0000	0.0000	56
2016/08/29	R211	03/11/2016	141.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	R211	03/11/2016	141.74	Put	Bond Future	57.3500	0.0574	70.7100	0.0707	23.296	0	0	0
2016/08/29	R211	03/11/2016	141.76	Put	Bond Future	77.3500	0.0774	90.7100	0.0907	17.272	0	0	0
2016/08/29	R211	03/11/2016	141.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	R211	03/11/2016	141.75	Put	Bond Future	67.3500	0.0674	80.7100	0.0807	19.837	0	0	0
2016/08/29	R212	03/11/2016			Bond Future	148.2267	148.2267	148.2109	148.2109	(0.011)	0.0000	0.0000	3,838
2016/08/29	R212	03/11/2016	148.11	Call	Bond Future	116.7000	0.1167	100.8700	0.1009	(13.565)	0	0	0
2016/08/29	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/29	R212	03/11/2016	148.12	Call	Bond Future	106.7000	0.1067	90.8700	0.0909	(14.836)	0	0	0
2016/08/29	R212	03/11/2016	148.10	Call	Bond Future	126.7000	0.1267	110.8700	0.1109	(12.494)	0	0	0
2016/08/29	R213	03/11/2016			Bond Future	9.3648	82.8793	9.4308	82.4348	0.705	0.0000	0.0000	42,521
2016/08/29	R213	03/11/2016	10.18	Put	Bond Future	282.3700	0.2824	317.0300	0.3170	12.275	0	0	0
2016/08/29	R213	03/11/2016	10.20	Put	Bond Future	266.6800	0.2667	299.4700	0.2995	12.296	0	0	0
2016/08/29	R213	03/11/2016	10.18	Call	Bond Future	5,541.2900	5.5413	5,131.5000	5.1315	(7.395)	0	0	0
2016/08/29	R213	03/11/2016	10.19	Put	Bond Future	274.4300	0.2744	308.1400	0.3081	12.284	0	0	0
2016/08/29	R213	03/11/2016	10.19	Call	Bond Future	5,594.8400	5.5948	5,184.1000	5.1841	(7.341)	0	0	0
2016/08/29	R213	03/11/2016	10.20	Call	Bond Future	5,648.5000	5.6485	5,236.8400	5.2368	(7.288)	0	0	0
2016/08/29	R213	02/02/2017	9.40	Call	Bond Future	2,718.8600	2.7189	2,466.6800	2.4667	(9.275)	0	0	0
2016/08/29	R213	02/02/2017	9.42	Call	Bond Future	2,786.6700	2.7867	2,530.9300	2.5309	(9.177)	0	0	0
2016/08/29	R213	02/02/2017			Bond Future	9.4130	84.4858	9.4813	84.0316	0.725	0.0000	0.0000	0
2016/08/29	R213	02/02/2017	9.41	Call	Bond Future	2,752.5500	2.7525	2,498.5900	2.4986	(9.226)	0	0	0
2016/08/29	R213	02/02/2017	9.40	Put	Bond Future	2,805.5300	2.8055	3,007.5900	3.0076	7.202	0	0	0
2016/08/29	R213	02/02/2017	9.42	Put	Bond Future	2,739.7400	2.7397	2,938.2400	2.9382	7.245	0	0	0
2016/08/29	R213	02/02/2017	9.41	Put	Bond Future	2,772.3800	2.7724	2,972.6600	2.9727	7.224	0	0	0
2016/08/29	R213	04/05/2017			Bond Future	9.4479	82.6438	9.5186	82.1789	0.748	0.0000	0.0000	0
2016/08/29	R213	04/05/2017	9.35	Put	Bond Future	3,807.3100	3.8073	4,028.2800	4.0283	5.804	0	0	0
2016/08/29	R213	04/05/2017	9.37	Put	Bond Future	3,738.3300	3.7383	3,956.3900	3.9564	5.833	0	0	0
2016/08/29	R213	04/05/2017	9.35	Call	Bond Future	3,156.6000	3.1566	2,912.7000	2.9127	(7.727)	0	0	0
2016/08/29	R213	04/05/2017	9.36	Put	Bond Future	3,772.5600	3.7726	3,992.0800	3.9921	5.819	0	0	0
2016/08/29	R213	04/05/2017	9.36	Call	Bond Future	3,188.6200	3.1886	2,943.2700	2.9433	(7.695)	0	0	0
2016/08/29	R213	04/05/2017	9.37	Call	Bond Future	3,221.0900	3.2211	2,974.2800	2.9743	(7.662)	0	0	0
2016/08/29	R214	03/11/2016	10.35	Put	Bond Future	377.2400	0.3772	413.8300	0.4138	9.699	0	0	0
2016/08/29	R214	03/11/2016			Bond Future	9.5616	72.5073	9.6224	72.0755	0.635	0.0000	0.0000	29,396
2016/08/29	R214	03/11/2016	10.34	Put	Bond Future	387.0600	0.3871	424.5900	0.4246	9.696	0	0	0
2016/08/29	R214	03/11/2016	10.35	Call	Bond Future	5,662.8900	5.6629	5,267.6900	5.2677	(6.979)	0	0	0
2016/08/29	R214	03/11/2016	10.33	Call	Bond Future	5,556.8000	5.5568	5,163.4900	5.1635	(7.078)	0	0	0
2016/08/29	R214	03/11/2016	10.34	Call	Bond Future	5,609.7900	5.6098	5,215.5300	5.2155	(7.028)	0	0	0
2016/08/29	R214	03/11/2016	10.33	Put	Bond Future	397.1000	0.3971	435.5800	0.4356	9.690	0	0	0
2016/08/29	R214	02/02/2017			Bond Future	9.6063	73.9128	9.6688	73.4716	0.652	0.0000	0.0000	0

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2016/08/29	R214	02/02/2017	9.67	Call	Bond Future	3,284.0900	3.2841	3,020.4800	3.0205	(8.027)	0	0	0
2016/08/29	R214	02/02/2017	9.66	Put	Bond Future	2,868.2800	2.8683	3,047.4300	3.0474	6.246	0	0	0
2016/08/29	R214	02/02/2017	9.68	Put	Bond Future	2,801.8400	2.8018	2,977.7700	2.9778	6.279	0	0	0
2016/08/29	R214	02/02/2017	9.67	Put	Bond Future	2,834.8100	2.8348	3,012.3500	3.0124	6.263	0	0	0
2016/08/29	R214	02/02/2017	9.68	Call	Bond Future	3,321.1800	3.3212	3,055.9600	3.0560	(7.986)	0	0	0
2016/08/29	R214	02/02/2017	9.66	Call	Bond Future	3,247.4000	3.2474	2,985.4000	2.9854	(8.068)	0	0	0
2016/08/29	R214	04/05/2017	9.58	Put	Bond Future	4,062.2800	4.0623	4,265.2000	4.2652	4.995	0	0	0
2016/08/29	R214	04/05/2017			Bond Future	9.6396	72.1104	9.7041	71.6590	0.669	0.0000	0.0000	0
2016/08/29	R214	04/05/2017	9.57	Put	Bond Future	4,098.6900	4.0987	4,302.9700	4.3030	4.984	0	0	0
2016/08/29	R214	04/05/2017	9.58	Call	Bond Future	3,640.6000	3.6406	3,392.1000	3.3921	(6.826)	0	0	0
2016/08/29	R214	04/05/2017	9.56	Call	Bond Future	3,571.5400	3.5715	3,325.7500	3.3257	(6.882)	0	0	0
2016/08/29	R214	04/05/2017	9.57	Call	Bond Future	3,605.8700	3.6059	3,358.7300	3.3587	(6.854)	0	0	0
2016/08/29	R214	04/05/2017	9.56	Put	Bond Future	4,135.6200	4.1356	4,341.2500	4.3413	4.972	0	0	0
2016/08/29	R248	03/11/2016	10.38	Call	Bond Future	7,213.5200	7.2135	6,712.9800	6.7130	(6.939)	0	0	0
2016/08/29	R248	03/11/2016			Bond Future	9.6026	93.2356	9.6634	92.6839	0.633	0.0000	0.0000	61,284
2016/08/29	R248	03/11/2016	10.39	Call	Bond Future	7,279.6700	7.2797	6,777.9300	6.7779	(6.892)	0	0	0
2016/08/29	R248	03/11/2016	10.37	Put	Bond Future	590.8500	0.5909	643.2400	0.6432	8.867	0	0	0
2016/08/29	R248	03/11/2016	10.39	Put	Bond Future	563.4600	0.5635	613.4300	0.6134	8.868	0	0	0
2016/08/29	R248	03/11/2016	10.37	Call	Bond Future	7,147.4900	7.1475	6,648.1700	6.6482	(6.986)	0	0	0
2016/08/29	R248	03/11/2016	10.38	Put	Bond Future	577.0200	0.5770	628.1900	0.6282	8.868	0	0	0
2016/08/29	R248	02/02/2017	9.76	Put	Bond Future	3,635.7300	3.6357	3,851.1900	3.8512	5.926	0	0	0
2016/08/29	R248	02/02/2017	9.78	Put	Bond Future	3,555.2300	3.5552	3,766.8700	3.7669	5.953	0	0	0
2016/08/29	R248	02/02/2017			Bond Future	9.6486	95.0429	9.7112	94.4792	0.650	0.0000	0.0000	0
2016/08/29	R248	02/02/2017	9.77	Put	Bond Future	3,595.2900	3.5953	3,808.8400	3.8088	5.940	0	0	0
2016/08/29	R248	02/02/2017	9.76	Call	Bond Future	4,633.9300	4.6339	4,285.6900	4.2857	(7.515)	0	0	0
2016/08/29	R248	02/02/2017	9.77	Call	Bond Future	4,682.1100	4.6821	4,331.9600	4.3320	(7.478)	0	0	0
2016/08/29	R248	02/02/2017	9.78	Call	Bond Future	4,730.5100	4.7305	4,378.4500	4.3785	(7.442)	0	0	0
2016/08/29	R248	04/05/2017	9.66	Call	Bond Future	5,073.3600	5.0734	4,746.7900	4.7468	(6.437)	0	0	0
2016/08/29	R248	04/05/2017			Bond Future	9.6832	92.5264	9.7477	91.9496	0.667	0.0000	0.0000	0
2016/08/29	R248	04/05/2017	9.67	Call	Bond Future	5,118.1900	5.1182	4,790.0000	4.7900	(6.412)	0	0	0
2016/08/29	R248	04/05/2017	9.65	Put	Bond Future	5,327.3000	5.3273	5,579.2100	5.5792	4.729	0	0	0
2016/08/29	R248	04/05/2017	9.67	Put	Bond Future	5,236.4300	5.2364	5,485.1000	5.4851	4.749	0	0	0
2016/08/29	R248	04/05/2017	9.65	Call	Bond Future	5,028.7000	5.0287	4,703.7500	4.7038	(6.462)	0	0	0
2016/08/29	R248	04/05/2017	9.66	Put	Bond Future	5,281.7000	5.2817	5,531.9900	5.5320	4.739	0	0	0
Total													682176