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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/08/2016 TO 30/08/2016

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
2016/08/30	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	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
2016/08/30	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	2025	03/11/2016			Bond Future	128.6750	128.6750	128.6798	128.6798	0.004	0.0000	0.0000	3,024
2016/08/30	2025	03/11/2016	129.21	Put	Bond Future	534.9800	0.5350	530.2400	0.5302	(0.886)	0	0	0
2016/08/30	2025	03/11/2016	129.23	Put	Bond Future	554.9800	0.5550	550.2400	0.5502	(0.854)	0	0	0
2016/08/30	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	2025	03/11/2016	129.22	Put	Bond Future	544.9800	0.5450	540.2400	0.5402	(0.870)	0	0	0
2016/08/30	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	2030	03/11/2016	9.35	Put	Bond Future	379.7100	0.3797	91.3300	0.0913	(75.947)	0	0	0
2016/08/30	2030	03/11/2016			Bond Future	9.4047	91.6437	9.3631	91.9321	(0.442)	0.0000	0.0000	29,408
2016/08/30	2030	03/11/2016	9.34	Put	Bond Future	449.4100	0.4494	161.0300	0.1610	(64.169)	0	0	0
2016/08/30	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	2030	03/11/2016	9.33	Put	Bond Future	519.1800	0.5192	230.8000	0.2308	(55.545)	0	0	0
2016/08/30	2030	02/02/2017	9.29	Put	Bond Future	1,124.7600	1.1248	830.7600	0.8308	(26.139)	0	0	0
2016/08/30	2030	02/02/2017			Bond Future	9.4533	89.4129	9.4103	89.7069	(0.454)	0.0000	0.0000	0
2016/08/30	2030	02/02/2017	9.31	Put	Bond Future	985.9500	0.9859	691.9500	0.6919	(29.819)	0	0	0
2016/08/30	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	2030	02/02/2017	9.30	Put	Bond Future	1,055.3200	1.0553	761.3200	0.7613	(27.859)	0	0	0
2016/08/30	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	2030	04/05/2017			Bond Future	9.4961	91.2241	9.4521	91.5217	(0.464)	0.0000	0.0000	0
2016/08/30	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	2030	04/05/2017	9.32	Put	Bond Future	1,197.8500	1.1978	900.2700	0.9003	(24.843)	0	0	0
2016/08/30	2030	04/05/2017	9.34	Put	Bond Future	1,060.7200	1.0607	763.1400	0.7631	(28.055)	0	0	0
2016/08/30	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	2030	04/05/2017	9.33	Put	Bond Future	1,129.2500	1.1292	831.6700	0.8317	(26.352)	0	0	0
2016/08/30	2032	03/11/2016			Bond Future	9.5116	90.7770	9.4598	91.1617	(0.544)	0.0000	0.0000	13,093
2016/08/30	2032	03/11/2016	10.28	Put	Bond Future	356.7900	0.3568	300.7100	0.3007	(15.718)	0	0	0
2016/08/30	2032	03/11/2016	10.30	Put	Bond Future	337.5100	0.3375	283.8500	0.2839	(15.899)	0	0	0
2016/08/30	2032	03/11/2016	10.29	Put	Bond Future	347.0400	0.3470	292.1800	0.2922	(15.808)	0	0	0
2016/08/30	2032	03/11/2016	10.30	Call	Bond Future	5,909.5100	5.9095	6,240.5700	6.2406	5.602	0	0	0
2016/08/30	2032	03/11/2016	10.28	Call	Bond Future	5,793.8000	5.7938	6,122.4400	6.1224	5.672	0	0	0
2016/08/30	2032	03/11/2016	10.29	Call	Bond Future	5,851.5800	5.8516	6,181.4400	6.1814	5.637	0	0	0
2016/08/30	2032	02/02/2017	9.53	Call	Bond Future	2,979.6300	2.9796	3,171.5200	3.1715	6.440	0	0	0
2016/08/30	2032	02/02/2017			Bond Future	9.5627	92.5355	9.5093	92.9277	(0.559)	0.0000	0.0000	0
2016/08/30	2032	02/02/2017	9.51	Call	Bond Future	2,907.0700	2.9071	3,095.9900	3.0960	6.499	0	0	0

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2016/08/30	2032	02/02/2017	9.52	Call	Bond Future	2,943.2300	2.9432	3,133.6400	3.1336	6.469	0	0	0
2016/08/30	2032	02/02/2017	9.51	Put	Bond Future	3,293.9100	3.2939	3,090.6200	3.0906	(6.172)	0	0	0
2016/08/30	2032	02/02/2017	9.53	Put	Bond Future	3,219.4600	3.2195	3,019.1400	3.0191	(6.222)	0	0	0
2016/08/30	2032	02/02/2017	9.52	Put	Bond Future	3,256.5200	3.2565	3,054.7200	3.0547	(6.197)	0	0	0
2016/08/30	2032	04/05/2017	9.45	Call	Bond Future	3,354.9700	3.3550	3,539.4600	3.5395	5.499	0	0	0
2016/08/30	2032	04/05/2017			Bond Future	9.6044	90.2486	9.5496	90.6463	(0.571)	0.0000	0.0000	0
2016/08/30	2032	04/05/2017	9.46	Call	Bond Future	3,389.2900	3.3893	3,574.9800	3.5750	5.479	0	0	0
2016/08/30	2032	04/05/2017	9.44	Put	Bond Future	4,520.7300	4.5207	4,306.3000	4.3063	(4.743)	0	0	0
2016/08/30	2032	04/05/2017	9.46	Put	Bond Future	4,441.9700	4.4420	4,229.9400	4.2299	(4.773)	0	0	0
2016/08/30	2032	04/05/2017	9.44	Call	Bond Future	3,320.8300	3.3208	3,504.1200	3.5041	5.519	0	0	0
2016/08/30	2032	04/05/2017	9.45	Put	Bond Future	4,481.2200	4.4812	4,267.9900	4.2680	(4.758)	0	0	0
2016/08/30	2033	03/11/2016			Bond Future	107.7331	107.7331	107.7373	107.7373	0.004	0.0000	0.0000	4,575
2016/08/30	2033	03/11/2016	109.16	Put	Bond Future	1,426.8800	1.4269	1,422.6800	1.4227	(0.294)	0	0	0
2016/08/30	2033	03/11/2016	109.17	Put	Bond Future	1,436.8800	1.4369	1,432.6800	1.4327	(0.292)	0	0	0
2016/08/30	2033	03/11/2016	109.18	Put	Bond Future	1,446.8800	1.4469	1,442.6800	1.4427	(0.290)	0	0	0
2016/08/30	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	2037	03/11/2016	10.35	Call	Bond Future	5,939.5600	5.9396	6,178.3300	6.1783	4.020	0	0	0
2016/08/30	2037	03/11/2016	10.36	Put	Bond Future	508.9100	0.5089	453.1100	0.4531	(10.965)	0	0	0
2016/08/30	2037	03/11/2016			Bond Future	9.6489	92.1476	9.6126	92.4433	(0.377)	0.0000	0.0000	39,322
2016/08/30	2037	03/11/2016	10.36	Call	Bond Future	6,000.0000	6.0000	6,239.8500	6.2399	3.998	0	0	0
2016/08/30	2037	03/11/2016	10.37	Call	Bond Future	6,060.6000	6.0606	6,301.5200	6.3015	3.975	0	0	0
2016/08/30	2037	03/11/2016	10.35	Put	Bond Future	521.9600	0.5220	465.0800	0.4651	(10.897)	0	0	0
2016/08/30	2037	03/11/2016	10.37	Put	Bond Future	496.1300	0.4961	441.4000	0.4414	(11.031)	0	0	0
2016/08/30	2037	02/02/2017	9.68	Put	Bond Future	3,566.4000	3.5664	3,410.5700	3.4106	(4.369)	0	0	0
2016/08/30	2037	02/02/2017			Bond Future	9.6972	89.6763	9.6598	89.9777	(0.386)	0.0000	0.0000	0
2016/08/30	2037	02/02/2017	9.67	Put	Bond Future	3,606.7900	3.6068	3,449.8600	3.4499	(4.351)	0	0	0
2016/08/30	2037	02/02/2017	9.68	Call	Bond Future	3,428.2500	3.4282	3,573.8300	3.5738	4.246	0	0	0
2016/08/30	2037	02/02/2017	9.66	Call	Bond Future	3,348.3800	3.3484	3,491.7600	3.4918	4.282	0	0	0
2016/08/30	2037	02/02/2017	9.67	Call	Bond Future	3,388.0800	3.3881	3,532.5600	3.5326	4.264	0	0	0
2016/08/30	2037	02/02/2017	9.66	Put	Bond Future	3,647.7700	3.6478	3,489.7400	3.4897	(4.332)	0	0	0
2016/08/30	2037	04/05/2017			Bond Future	9.7402	91.4928	9.7020	91.7980	(0.393)	0.0000	0.0000	0
2016/08/30	2037	04/05/2017	9.58	Put	Bond Future	5,088.6100	5.0886	4,921.9800	4.9220	(3.275)	0	0	0
2016/08/30	2037	04/05/2017	9.60	Put	Bond Future	5,001.5400	5.0015	4,836.6900	4.8367	(3.296)	0	0	0
2016/08/30	2037	04/05/2017	9.59	Put	Bond Future	5,045.0700	5.0451	4,879.3300	4.8793	(3.285)	0	0	0
2016/08/30	2037	04/05/2017	9.60	Call	Bond Future	3,874.5900	3.8746	4,014.9000	4.0149	3.621	0	0	0
2016/08/30	2037	04/05/2017	9.58	Call	Bond Future	3,799.1400	3.7991	3,937.6700	3.9377	3.646	0	0	0
2016/08/30	2037	04/05/2017	9.59	Call	Bond Future	3,836.9200	3.8369	3,976.3400	3.9763	3.634	0	0	0
2016/08/30	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	2038	03/11/2016			Bond Future	135.9161	135.9161	135.9211	135.9211	0.004	0.0000	0.0000	20,808
2016/08/30	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	2038	03/11/2016	136.31	Put	Bond Future	393.9300	0.3939	388.8800	0.3889	(1.282)	0	0	0
2016/08/30	2038	03/11/2016	136.33	Put	Bond Future	413.9300	0.4139	408.8800	0.4089	(1.220)	0	0	0
2016/08/30	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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2016/08/30	2038	03/11/2016	136.32	Put	Bond Future	403.9300	0.4039	398.8800	0.3989	(1.250)	0	0	0
2016/08/30	2040	03/11/2016			Bond Future	9.6733	96.2344	9.6370	96.5520	(0.375)	0.0000	0.0000	3,584
2016/08/30	2040	03/11/2016	9.69	Put	Bond Future	2,418.0900	2.4181	2,250.6700	2.2507	(6.924)	0	0	0
2016/08/30	2040	03/11/2016	9.71	Put	Bond Future	2,334.4900	2.3345	2,170.6200	2.1706	(7.020)	0	0	0
2016/08/30	2040	03/11/2016	9.70	Put	Bond Future	2,376.0200	2.3760	2,210.3800	2.2104	(6.971)	0	0	0
2016/08/30	2040	03/11/2016	9.71	Call	Bond Future	2,653.5700	2.6536	2,807.2300	2.8072	5.791	0	0	0
2016/08/30	2040	03/11/2016	9.69	Call	Bond Future	2,563.4600	2.5635	2,713.5700	2.7136	5.856	0	0	0
2016/08/30	2040	03/11/2016	9.70	Call	Bond Future	2,608.3100	2.6083	2,760.2000	2.7602	5.823	0	0	0
2016/08/30	2040	02/02/2017	9.58	Call	Bond Future	3,253.9000	3.2539	3,395.8500	3.3958	4.362	0	0	0
2016/08/30	2040	02/02/2017			Bond Future	9.7208	93.5919	9.6834	93.9156	(0.385)	0.0000	0.0000	0
2016/08/30	2040	02/02/2017	9.59	Call	Bond Future	3,294.0700	3.2941	3,437.1900	3.4372	4.345	0	0	0
2016/08/30	2040	02/02/2017	9.60	Call	Bond Future	3,334.5000	3.3345	3,478.8000	3.4788	4.327	0	0	0
2016/08/30	2040	02/02/2017	9.58	Put	Bond Future	4,482.7700	4.4828	4,301.0200	4.3010	(4.054)	0	0	0
2016/08/30	2040	02/02/2017	9.60	Put	Bond Future	4,387.2400	4.3872	4,207.8400	4.2078	(4.089)	0	0	0
2016/08/30	2040	02/02/2017	9.59	Put	Bond Future	4,434.8100	4.4348	4,254.2300	4.2542	(4.072)	0	0	0
2016/08/30	2040	04/05/2017			Bond Future	9.7633	95.4877	9.7251	95.8156	(0.391)	0.0000	0.0000	0
2016/08/30	2040	04/05/2017	9.62	Put	Bond Future	5,497.7500	5.4977	5,320.8100	5.3208	(3.218)	0	0	0
2016/08/30	2040	04/05/2017	9.64	Put	Bond Future	5,404.8200	5.4048	5,229.7600	5.2298	(3.239)	0	0	0
2016/08/30	2040	04/05/2017	9.62	Call	Bond Future	4,258.5700	4.2586	4,409.4500	4.4094	3.543	0	0	0
2016/08/30	2040	04/05/2017	9.63	Put	Bond Future	5,450.9700	5.4510	5,274.9700	5.2750	(3.229)	0	0	0
2016/08/30	2040	04/05/2017	9.63	Call	Bond Future	4,299.1600	4.2992	4,450.9800	4.4510	3.531	0	0	0
2016/08/30	2040	04/05/2017	9.64	Call	Bond Future	4,340.2500	4.3402	4,493.0100	4.4930	3.520	0	0	0
2016/08/30	2044	03/11/2016			Bond Future	9.6973	93.3247	9.6610	93.6447	(0.374)	0.0000	0.0000	18,597
2016/08/30	2044	03/11/2016	10.42	Call	Bond Future	6,582.8900	6.5829	6,840.5000	6.8405	3.913	0	0	0
2016/08/30	2044	03/11/2016	10.41	Put	Bond Future	604.3800	0.6044	540.8500	0.5409	(10.512)	0	0	0
2016/08/30	2044	03/11/2016	10.43	Put	Bond Future	575.9100	0.5759	514.6500	0.5147	(10.637)	0	0	0
2016/08/30	2044	03/11/2016	10.42	Put	Bond Future	590.0000	0.5900	527.6100	0.5276	(10.575)	0	0	0
2016/08/30	2044	03/11/2016	10.43	Call	Bond Future	6,646.8900	6.6469	6,905.6300	6.9056	3.893	0	0	0
2016/08/30	2044	03/11/2016	10.41	Call	Bond Future	6,519.0600	6.5191	6,775.5300	6.7755	3.934	0	0	0
2016/08/30	2044	02/02/2017			Bond Future	9.7436	90.7509	9.7063	91.0772	(0.383)	0.0000	0.0000	0
2016/08/30	2044	02/02/2017	9.77	Call	Bond Future	4,042.9500	4.0430	4,205.7900	4.2058	4.028	0	0	0
2016/08/30	2044	02/02/2017	9.76	Put	Bond Future	3,855.8900	3.8559	3,691.3300	3.6913	(4.268)	0	0	0
2016/08/30	2044	02/02/2017	9.78	Put	Bond Future	3,771.2700	3.7713	3,609.0000	3.6090	(4.303)	0	0	0
2016/08/30	2044	02/02/2017	9.77	Put	Bond Future	3,813.4000	3.8134	3,649.9800	3.6500	(4.285)	0	0	0
2016/08/30	2044	02/02/2017	9.78	Call	Bond Future	4,087.4800	4.0875	4,251.4700	4.2515	4.012	0	0	0
2016/08/30	2044	02/02/2017	9.76	Call	Bond Future	3,998.6400	3.9986	4,160.3400	4.1603	4.044	0	0	0
2016/08/30	2044	04/05/2017			Bond Future	9.7849	92.5892	9.7468	92.9197	(0.390)	0.0000	0.0000	0
2016/08/30	2044	04/05/2017	9.67	Call	Bond Future	4,479.2700	4.4793	4,634.4700	4.6345	3.465	0	0	0
2016/08/30	2044	04/05/2017	9.66	Put	Bond Future	5,528.4200	5.5284	5,352.2100	5.3522	(3.187)	0	0	0
2016/08/30	2044	04/05/2017	9.68	Put	Bond Future	5,435.2400	5.4352	5,260.8900	5.2609	(3.208)	0	0	0
2016/08/30	2044	04/05/2017	9.67	Put	Bond Future	5,481.5200	5.4815	5,306.2400	5.3062	(3.198)	0	0	0
2016/08/30	2044	04/05/2017	9.68	Call	Bond Future	4,520.9700	4.5210	4,677.1000	4.6771	3.453	0	0	0
2016/08/30	2044	04/05/2017	9.66	Call	Bond Future	4,438.0600	4.4381	4,592.3300	4.5923	3.476	0	0	0
2016/08/30	2046	03/11/2016	137.07	Put	Bond Future	3,828.0200	3.8280	3,822.6500	3.8226	(0.140)	0	0	0
2016/08/30	2046	03/11/2016			Bond Future	133.2420	133.2420	133.2474	133.2474	0.004	0.0000	0.0000	17,730

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
2016/08/30	2046	03/11/2016	137.09	Put	Bond Future	3,848.0200	3.8480	3,842.6500	3.8426	(0.140)	0	0	0
2016/08/30	2046	03/11/2016	137.08	Put	Bond Future	3,838.0200	3.8380	3,832.6500	3.8326	(0.140)	0	0	0
2016/08/30	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	2050	03/11/2016	149.52	Put	Bond Future	5,519.9600	5.5200	5,514.2200	5.5142	(0.104)	0	0	0
2016/08/30	2050	03/11/2016			Bond Future	144.0000	144.0000	144.0058	144.0058	0.004	0.0000	0.0000	21,628
2016/08/30	2050	03/11/2016	149.54	Put	Bond Future	5,539.9600	5.5400	5,534.2200	5.5342	(0.104)	0	0	0
2016/08/30	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	2050	03/11/2016	149.53	Put	Bond Future	5,529.9600	5.5300	5,524.2200	5.5242	(0.104)	0	0	0
2016/08/30	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	AL37	03/11/2016			Index Future	499.6750	499.6750	500.6620	500.6620	0.198	0.0000	0.0000	14
2016/08/30	AL37	02/02/2017			Index Future	509.3530	509.3530	510.3590	510.3590	0.198	0.0000	0.0000	0
2016/08/30	AL7T	03/11/2016			Index Future	574.2800	574.2800	576.1150	576.1150	0.320	0.0000	0.0000	9
2016/08/30	AL7T	02/02/2017			Index Future	585.4020	585.4020	587.2730	587.2730	0.320	0.0000	0.0000	0
2016/08/30	ALBI	03/11/2016			Index Future	523.4640	523.4640	525.0680	525.0680	0.306	0.0000	0.0000	718
2016/08/30	ALBI	02/02/2017			Index Future	533.6020	533.6020	535.2370	535.2370	0.306	0.0000	0.0000	0
2016/08/30	ALBI	04/05/2017			Index Future	544.4000	544.4000	546.0540	546.0540	0.304	0.0000	0.0000	0
2016/08/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	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
2016/08/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/08/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	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
2016/08/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/30	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	EL28	03/11/2016			Bond Future	130.7080	130.7080	130.7149	130.7149	0.005	0.0000	0.0000	0
2016/08/30	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	EL28	03/11/2016	132.15	Put	Bond Future	1,442.0100	1.4420	1,435.1500	1.4351	(0.476)	0	0	0
2016/08/30	EL28	03/11/2016	132.17	Put	Bond Future	1,462.0100	1.4620	1,455.1500	1.4551	(0.469)	0	0	0
2016/08/30	EL28	03/11/2016	132.16	Put	Bond Future	1,452.0100	1.4520	1,445.1500	1.4451	(0.472)	0	0	0
2016/08/30	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	EL28	02/02/2017			Bond Future	133.2480	133.2480	133.2549	133.2549	0.005	0.0000	0.0000	0
2016/08/30	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	EL28	02/02/2017	135.10	Put	Bond Future	1,852.0300	1.8520	1,845.0700	1.8451	(0.376)	0	0	0
2016/08/30	EL28	02/02/2017	135.12	Put	Bond Future	1,872.0300	1.8720	1,865.0700	1.8651	(0.372)	0	0	0
2016/08/30	EL28	02/02/2017	135.11	Put	Bond Future	1,862.0300	1.8620	1,855.0700	1.8551	(0.374)	0	0	0
2016/08/30	EL28	04/05/2017			Bond Future	134.2625	134.2625	134.2662	134.2662	0.003	0.0000	0.0000	0
2016/08/30	EL28	04/05/2017	137.90	Put	Bond Future	3,637.5400	3.6375	3,633.8300	3.6338	(0.102)	0	0	0
2016/08/30	EL28	04/05/2017	137.92	Put	Bond Future	3,657.5400	3.6575	3,653.8300	3.6538	(0.101)	0	0	0
2016/08/30	EL28	04/05/2017	137.91	Put	Bond Future	3,647.5400	3.6475	3,643.8300	3.6438	(0.102)	0	0	0
2016/08/30	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	ES33	03/11/2016			Bond Future	10.5387	77.3737	10.5019	77.6087	(0.349)	0.0000	0.0000	8,789
2016/08/30	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	ES33	03/11/2016	11.31	Call	Bond Future	4,687.1800	4.6872	4,922.1800	4.9222	5.014	0	0	0
2016/08/30	ES33	03/11/2016	11.29	Call	Bond Future	4,571.2700	4.5713	4,806.2700	4.8063	5.141	0	0	0
2016/08/30	ES33	03/11/2016	11.30	Call	Bond Future	4,629.2600	4.6293	4,864.2600	4.8643	5.076	0	0	0
2016/08/30	ES33	02/02/2017			Bond Future	10.6217	78.8726	10.5837	79.1121	(0.358)	0.0000	0.0000	0
2016/08/30	ES33	02/02/2017	10.59	Put	Bond Future	199.5900	0.1996	0.0000	0.0000	(100.000)	0	0	0
2016/08/30	ES33	02/02/2017	10.61	Put	Bond Future	73.4900	0.0735	0.0000	0.0000	(100.000)	0	0	0
2016/08/30	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	39.9700	0.0400	100.000	0	0	0
2016/08/30	ES33	02/02/2017	10.60	Put	Bond Future	136.5000	0.1365	0.0000	0.0000	(100.000)	0	0	0
2016/08/30	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	103.0600	0.1031	100.000	0	0	0
2016/08/30	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	166.0700	0.1661	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
2016/08/30	ES33	04/05/2017			Bond Future	10.6935	76.6740	10.6546	76.9164	(0.364)	0.0000	0.0000	0
2016/08/30	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	ES33	04/05/2017	10.54	Put	Bond Future	962.6400	0.9626	720.2300	0.7202	(25.182)	0	0	0
2016/08/30	ES33	04/05/2017	10.56	Put	Bond Future	836.2100	0.8362	593.8000	0.5938	(28.989)	0	0	0
2016/08/30	ES33	04/05/2017	10.55	Put	Bond Future	899.3900	0.8994	656.9800	0.6570	(26.953)	0	0	0
2016/08/30	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	ES42	03/11/2016			Bond Future	10.6461	81.5974	10.6094	81.8670	(0.345)	0.0000	0.0000	8,777
2016/08/30	ES42	02/02/2017			Bond Future	10.7236	83.1784	10.6857	83.4532	(0.354)	0.0000	0.0000	0
2016/08/30	ES42	04/05/2017			Bond Future	10.7949	80.5994	10.7560	80.8777	(0.360)	0.0000	0.0000	0
2016/08/30	GOVI	03/11/2016	476.11	Call	GOVI	456,710.0000	45.6710	472,080.0000	47.2080	3.365	0	0	0
2016/08/30	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	GOVI	03/11/2016			GOVI	521.7810	521.7810	523.3180	523.3180	0.295	0.0000	0.0000	418
2016/08/30	GOVI	03/11/2016	476.12	Call	GOVI	456,610.0000	45.6610	471,980.0000	47.1980	3.366	0	0	0
2016/08/30	GOVI	03/11/2016	476.13	Call	GOVI	456,510.0000	45.6510	471,880.0000	47.1880	3.367	0	0	0
2016/08/30	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	1,130.0000	0.1130	100.000	0	0	0
2016/08/30	GOVI	02/02/2017			GOVI	531.8860	531.8860	533.4530	533.4530	0.295	0.0000	0.0000	27
2016/08/30	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	1,330.0000	0.1330	100.000	0	0	0
2016/08/30	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	1,230.0000	0.1230	100.000	0	0	0
2016/08/30	GOVI	02/02/2017	533.32	Put	GOVI	14,340.0000	1.4340	0.0000	0.0000	(100.000)	0	0	0
2016/08/30	GOVI	02/02/2017	533.34	Put	GOVI	14,540.0000	1.4540	0.0000	0.0000	(100.000)	0	0	0
2016/08/30	GOVI	02/02/2017	533.33	Put	GOVI	14,440.0000	1.4440	0.0000	0.0000	(100.000)	0	0	0
2016/08/30	GOVI	04/05/2017			GOVI	542.6490	542.6490	544.2340	544.2340	0.292	0.0000	0.0000	0
2016/08/30	GOVI	04/05/2017	262.19	Call	GOVI	2,804,590.0000	280.4590	2,820,440.0000	282.0440	0.565	0	0	0
2016/08/30	GOVI	04/05/2017	262.20	Call	GOVI	2,804,490.0000	280.4490	2,820,340.0000	282.0340	0.565	0	0	0
2016/08/30	GOVI	04/05/2017	262.18	Call	GOVI	2,804,690.0000	280.4690	2,820,540.0000	282.0540	0.565	0	0	0
2016/08/30	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/08/30	IGOV	03/11/2016			Index Future	250.0420	250.0420	249.9500	249.9500	(0.037)	0.0000	0.0000	1,023
2016/08/30	IGOV	02/02/2017			Index Future	254.8990	254.8990	254.8060	254.8060	(0.036)	0.0000	0.0000	57
2016/08/30	IGOV	04/05/2017			Index Future	260.0720	260.0720	259.9700	259.9700	(0.039)	0.0000	0.0000	0
2016/08/30	ILBI	03/11/2016			Index Future	677.3730	677.3730	677.2090	677.2090	(0.024)	0.0000	0.0000	0
2016/08/30	ILBI	02/02/2017			Index Future	690.5310	690.5310	690.3640	690.3640	(0.024)	0.0000	0.0000	155
2016/08/30	IS01	19/12/2016			Interest Rate Swap	100.0939	100.0939	100.0917	100.0917	(0.002)	0.0000	0.0000	0
2016/08/30	IS01	16/03/2017			Interest Rate Swap	100.0850	100.0850	100.0780	100.0780	(0.007)	0.0000	0.0000	0
2016/08/30	IS01	15/06/2017			Interest Rate Swap	99.7817	99.7817	99.7682	99.7682	(0.014)	0.0000	0.0000	0
2016/08/30	IS01	21/09/2017			Interest Rate Swap	99.9135	99.9135	99.8936	99.8936	(0.020)	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
2016/08/30	IS02	18/12/2017			Interest Rate Swap	100.2743	100.2743	100.2457	100.2457	(0.029)	0.0000	0.0000	0
2016/08/30	IS02	16/03/2018			Interest Rate Swap	99.6388	99.6388	99.6017	99.6017	(0.037)	0.0000	0.0000	0
2016/08/30	IS02	15/06/2018			Interest Rate Swap	99.3897	99.3897	99.3462	99.3462	(0.044)	0.0000	0.0000	0
2016/08/30	IS02	21/09/2018			Interest Rate Swap	99.5612	99.5612	99.5259	99.5259	(0.035)	0.0000	0.0000	0
2016/08/30	IS05	17/12/2020			Interest Rate Swap	99.2057	99.2057	99.0443	99.0443	(0.163)	0.0000	0.0000	0
2016/08/30	IS05	16/03/2021			Interest Rate Swap	98.6258	98.6258	98.4638	98.4638	(0.164)	0.0000	0.0000	0
2016/08/30	IS05	15/06/2021			Interest Rate Swap	98.0111	98.0111	97.8500	97.8500	(0.164)	0.0000	0.0000	0
2016/08/30	IS05	21/09/2021			Interest Rate Swap	98.3615	98.3615	98.1999	98.1999	(0.164)	0.0000	0.0000	0
2016/08/30	IS10	17/12/2025			Interest Rate Swap	100.0165	100.0165	99.7474	99.7474	(0.269)	0.0000	0.0000	0
2016/08/30	IS10	16/03/2026			Interest Rate Swap	97.1618	97.1618	96.8904	96.8904	(0.279)	0.0000	0.0000	0
2016/08/30	IS10	15/06/2026			Interest Rate Swap	95.9771	95.9771	95.7063	95.7063	(0.282)	0.0000	0.0000	0
2016/08/30	IS10	21/09/2026			Interest Rate Swap	98.0676	98.0676	97.8001	97.8001	(0.273)	0.0000	0.0000	0
2016/08/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/08/30	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/08/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/08/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/08/30	JBAF	21/09/2016			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	10
2016/08/30	JBAF	19/10/2016			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2016/08/30	JBAF	16/11/2016			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2016/08/30	JBAF	21/12/2016			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0
2016/08/30	JBAF	18/01/2017			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2016/08/30	JBAF	15/02/2017			Jibar Tradeable Future	7.7100	92.2900	7.7100	92.2900	0.000	0.0000	0.0000	0
2016/08/30	JBAF	15/03/2017			Jibar Tradeable Future	7.7400	92.2600	7.7400	92.2600	0.000	0.0000	0.0000	1,000
2016/08/30	JBAF	21/06/2017			Jibar Tradeable Future	7.8400	92.1600	7.8400	92.1600	0.000	0.0000	0.0000	0
2016/08/30	JBAF	20/09/2017			Jibar Tradeable Future	7.8600	92.1400	7.8600	92.1400	0.000	0.0000	0.0000	0
2016/08/30	JBAF	20/12/2017			Jibar Tradeable Future	7.8700	92.1300	7.8700	92.1300	0.000	0.0000	0.0000	0
2016/08/30	JBAF	20/03/2018			Jibar Tradeable Future	7.8900	92.1100	7.8900	92.1100	0.000	0.0000	0.0000	1,000
2016/08/30	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/08/30	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/08/30	R023	03/11/2016	9.73	Put	Bond Future	64.6000	0.0646	50.8300	0.0508	(21.316)	0	0	0
2016/08/30	R023	03/11/2016			Bond Future	8.7227	96.8131	8.6702	97.0570	(0.602)	0.0000	0.0000	15,142
2016/08/30	R023	03/11/2016	9.75	Put	Bond Future	59.8900	0.0599	46.9700	0.0470	(21.573)	0	0	0
2016/08/30	R023	03/11/2016	9.73	Call	Bond Future	4,597.3300	4.5973	4,827.4300	4.8274	5.005	0	0	0
2016/08/30	R023	03/11/2016	9.74	Put	Bond Future	62.2100	0.0622	48.8700	0.0489	(21.443)	0	0	0
2016/08/30	R023	03/11/2016	9.74	Call	Bond Future	4,638.5800	4.6386	4,869.1100	4.8691	4.970	0	0	0
2016/08/30	R023	03/11/2016	9.75	Call	Bond Future	4,679.8700	4.6799	4,910.8200	4.9108	4.935	0	0	0
2016/08/30	R023	02/02/2017	8.85	Call	Bond Future	1,875.8200	1.8758	2,007.8100	2.0078	7.036	0	0	0
2016/08/30	R023	02/02/2017			Bond Future	8.7728	98.6884	8.7175	98.9370	(0.631)	0.0000	0.0000	0

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2016/08/30	R023	02/02/2017	8.86	Call	Bond Future	1,900.3300	1.9003	2,033.3500	2.0334	7.000	0	0	0
2016/08/30	R023	02/02/2017	8.84	Put	Bond Future	1,550.6800	1.5507	1,433.0000	1.4330	(7.589)	0	0	0
2016/08/30	R023	02/02/2017	8.86	Put	Bond Future	1,510.1900	1.5102	1,394.5800	1.3946	(7.655)	0	0	0
2016/08/30	R023	02/02/2017	8.84	Call	Bond Future	1,851.4900	1.8515	1,982.4400	1.9824	7.073	0	0	0
2016/08/30	R023	02/02/2017	8.85	Put	Bond Future	1,530.3300	1.5303	1,413.6900	1.4137	(7.622)	0	0	0
2016/08/30	R023	04/05/2017	8.61	Call	Bond Future	1,672.9900	1.6730	1,783.3700	1.7834	6.598	0	0	0
2016/08/30	R023	04/05/2017			Bond Future	8.8013	96.7516	8.7436	97.0028	(0.656)	0.0000	0.0000	0
2016/08/30	R023	04/05/2017	8.59	Call	Bond Future	1,633.3800	1.6334	1,742.0700	1.7421	6.654	0	0	0
2016/08/30	R023	04/05/2017	8.60	Call	Bond Future	1,653.1200	1.6531	1,762.6500	1.7626	6.626	0	0	0
2016/08/30	R023	04/05/2017	8.59	Put	Bond Future	2,556.8800	2.5569	2,414.4200	2,4144	(5.572)	0	0	0
2016/08/30	R023	04/05/2017	8.61	Put	Bond Future	2,508.6100	2.5086	2,367.8400	2.3678	(5.611)	0	0	0
2016/08/30	R023	04/05/2017	8.60	Put	Bond Future	2,532.6700	2.5327	2,391.0500	2.3910	(5.592)	0	0	0
2016/08/30	R035	03/11/2016	9.58	Put	Bond Future	58.6500	0.0587	0.0000	0.0000	(100.000)	0	0	0
2016/08/30	R035	03/11/2016			Bond Future	9.5872	95.5761	9.5508	95.8736	(0.380)	0.0000	0.0000	4,315
2016/08/30	R035	03/11/2016	9.59	Call	Bond Future	22.9100	0.0229	320.5000	0.3205	1298.952	0	0	0
2016/08/30	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	157.2700	0.1573	100.000	0	0	0
2016/08/30	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	238.9400	0.2389	100.000	0	0	0
2016/08/30	R035	03/11/2016	9.57	Put	Bond Future	140.3200	0.1403	0.0000	0.0000	(100.000)	0	0	0
2016/08/30	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	R035	02/02/2017			Bond Future	9.6398	97.4274	9.6022	97.7308	(0.390)	0.0000	0.0000	0
2016/08/30	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	R035	02/02/2017	9.50	Put	Bond Future	1,136.7200	1.1367	833.3600	0.8334	(26.687)	0	0	0
2016/08/30	R035	02/02/2017	9.51	Put	Bond Future	1,054.7100	1.0547	751.3500	0.7514	(28.762)	0	0	0
2016/08/30	R035	02/02/2017	9.52	Put	Bond Future	972.8000	0.9728	669.4400	0.6694	(31.184)	0	0	0
2016/08/30	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	R035	04/05/2017	9.55	Put	Bond Future	1,043.6900	1.0437	736.6600	0.7367	(29.418)	0	0	0
2016/08/30	R035	04/05/2017			Bond Future	9.6797	94.8940	9.6413	95.2010	(0.397)	0.0000	0.0000	0
2016/08/30	R035	04/05/2017	9.54	Put	Bond Future	1,124.8800	1.1249	817.8500	0.8178	(27.294)	0	0	0
2016/08/30	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	R035	04/05/2017	9.53	Put	Bond Future	1,206.1800	1.2062	899.1500	0.8992	(25.455)	0	0	0
2016/08/30	R186	03/11/2016	8.82	Put	Bond Future	2,720.4100	2.7204	2,480.3300	2.4803	(8.825)	0	0	150
2016/08/30	R186	03/11/2016	9.40	Put	Bond Future	855.6600	0.8557	742.5200	0.7425	(13.223)	0	0	0
2016/08/30	R186	03/11/2016			Bond Future	9.0604	113.4016	9.0084	113.7641	(0.575)	0.0000	0.0000	95,145
2016/08/30	R186	03/11/2016	8.30	Put	Bond Future	5,674.6500	5.6747	5,347.3700	5.3474	(5.767)	0	0	0
2016/08/30	R186	03/11/2016	8.52	Put	Bond Future	4,290.8600	4.2909	3,993.0700	3.9931	(6.940)	0	0	150
2016/08/30	R186	03/11/2016	8.95	Put	Bond Future	2,168.8100	2.1688	1,957.7000	1.9577	(9.734)	0	0	0
2016/08/30	R186	03/11/2016	9.20	Put	Bond Future	1,330.0100	1.3300	1,175.4600	1.1755	(11.620)	0	0	0
2016/08/30	R186	03/11/2016	8.97	Put	Bond Future	2,091.1000	2.0911	1,884.5400	1.8845	(9.878)	0	0	0
2016/08/30	R186	03/11/2016	8.96	Put	Bond Future	2,129.7100	2.1297	1,920.8800	1.9209	(9.806)	0	0	0
2016/08/30	R186	03/11/2016	9.10	Call	Bond Future	1,905.4700	1.9055	2,091.0900	2.0911	9.741	0	0	0
2016/08/30	R186	03/11/2016	9.66	Call	Bond Future	4,499.4600	4.4995	4,793.5200	4.7935	6.535	0	0	0
2016/08/30	R186	03/11/2016	8.30	Call	Bond Future	214.5600	0.2146	249.8300	0.2498	16.438	0	0	150
2016/08/30	R186	03/11/2016	8.90	Call	Bond Future	1,249.0400	1.2490	1,389.1900	1.3892	11.221	0	0	0

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2016/08/30	R186	03/11/2016	8.97	Call	Bond Future	1,460.2800	1.4603	1,616.2700	1.6163	10.682	0	0	0
2016/08/30	R186	03/11/2016	9.71	Call	Bond Future	4,770.4900	4.7705	5,071.7400	5.0717	6.315	0	0	0
2016/08/30	R186	03/11/2016	8.52	Call	Bond Future	447.4600	0.4475	512.2200	0.5122	14.473	0	0	0
2016/08/30	R186	03/11/2016	8.82	Call	Bond Future	1,032.5700	1.0326	1,155.0400	1.1550	11.861	0	0	0
2016/08/30	R186	03/11/2016	8.95	Call	Bond Future	1,397.8400	1.3978	1,549.2800	1.5493	10.834	0	0	0
2016/08/30	R186	03/11/2016	9.20	Call	Bond Future	2,293.6900	2.2937	2,501.6900	2.5017	9.068	0	0	1,425
2016/08/30	R186	03/11/2016	8.90	Put	Bond Future	2,371.4400	2.3714	2,149.0400	2.1490	(9.378)	0	0	5,092
2016/08/30	R186	03/11/2016	9.40	Call	Bond Future	3,180.4800	3.1805	3,429.8900	3.4299	7.842	0	0	1,425
2016/08/30	R186	03/11/2016	9.66	Put	Bond Future	439.6600	0.4397	371.1700	0.3712	(15.578)	0	0	0
2016/08/30	R186	03/11/2016	9.71	Put	Bond Future	381.4400	0.3814	320.1400	0.3201	(16.071)	0	0	0
2016/08/30	R186	03/11/2016	8.96	Call	Bond Future	1,428.8500	1.4288	1,582.5700	1.5826	10.758	0	0	0
2016/08/30	R186	03/11/2016	9.10	Put	Bond Future	1,631.1800	1.6312	1,454.2500	1.4543	(10.847)	0	0	108
2016/08/30	R186	02/02/2017	8.81	Put	Bond Future	3,818.0600	3.8181	3,588.5100	3.5885	(6.012)	0	0	0
2016/08/30	R186	02/02/2017	9.40	Call	Bond Future	3,805.8600	3.8059	4,032.4600	4.0325	5.954	0	0	0
2016/08/30	R186	02/02/2017			Bond Future	9.1086	110.2949	9.0545	110.6644	(0.595)	0.0000	0.0000	0
2016/08/30	R186	02/02/2017	9.50	Call	Bond Future	4,230.6700	4.2307	4,470.6400	4.4706	5.672	0	0	0
2016/08/30	R186	02/02/2017	8.80	Put	Bond Future	3,860.6900	3.8607	3,629.6500	3.6296	(5.984)	0	0	0
2016/08/30	R186	02/02/2017	8.43	Put	Bond Future	5,667.4000	5.6674	5,385.0400	5.3850	(4.982)	0	0	0
2016/08/30	R186	02/02/2017	8.90	Put	Bond Future	3,448.7700	3.4488	3,232.6500	3.2326	(6.267)	0	0	750
2016/08/30	R186	02/02/2017	8.81	Call	Bond Future	1,760.0600	1.7601	1,900.1000	1.9001	7.957	0	0	0
2016/08/30	R186	02/02/2017	8.79	Call	Bond Future	1,705.9500	1.7059	1,843.0200	1.8430	8.035	0	0	0
2016/08/30	R186	02/02/2017	9.50	Put	Bond Future	1,610.9600	1.6110	1,481.3400	1.4813	(8.046)	0	0	6,500
2016/08/30	R186	02/02/2017	8.80	Call	Bond Future	1,732.8700	1.7329	1,871.4200	1.8714	7.995	0	0	0
2016/08/30	R186	02/02/2017	8.43	Call	Bond Future	914.3900	0.9144	1,001.6200	1.0016	9.540	0	0	750
2016/08/30	R186	02/02/2017	8.90	Call	Bond Future	2,016.4600	2.0165	2,169.9300	2.1699	7.611	0	0	0
2016/08/30	R186	02/02/2017	9.40	Put	Bond Future	1,847.3600	1.8474	1,704.3700	1.7044	(7.740)	0	0	750
2016/08/30	R186	02/02/2017	8.79	Put	Bond Future	3,903.6400	3.9036	3,671.1200	3.6711	(5.956)	0	0	0
2016/08/30	R186	04/05/2017			Bond Future	9.1461	112.5285	9.0901	112.9027	(0.612)	0.0000	0.0000	0
2016/08/30	R186	04/05/2017	8.89	Put	Bond Future	4,276.5800	4.2766	4,061.0400	4.0610	(5.040)	0	0	0
2016/08/30	R186	04/05/2017	8.91	Put	Bond Future	4,200.2900	4.2003	3,987.1500	3.9871	(5.074)	0	0	0
2016/08/30	R186	04/05/2017	8.90	Put	Bond Future	4,238.3100	4.2383	4,023.9700	4.0240	(5.057)	0	0	0
2016/08/30	R186	04/05/2017	8.91	Call	Bond Future	2,610.7900	2.6108	2,771.8400	2.7718	6.169	0	0	0
2016/08/30	R186	04/05/2017	8.89	Call	Bond Future	2,550.9900	2.5510	2,709.6400	2.7096	6.219	0	0	0
2016/08/30	R186	04/05/2017	8.90	Call	Bond Future	2,580.7900	2.5808	2,740.6400	2.7406	6.194	0	0	0
2016/08/30	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	R197	03/11/2016	303.57	Put	Bond Future	352.3100	0.3523	341.7100	0.3417	(3.009)	0	0	0
2016/08/30	R197	03/11/2016			Bond Future	303.2177	303.2177	303.2283	303.2283	0.003	0.0000	0.0000	875
2016/08/30	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	R197	03/11/2016	303.56	Put	Bond Future	342.3100	0.3423	331.7100	0.3317	(3.097)	0	0	0
2016/08/30	R197	03/11/2016	303.58	Put	Bond Future	362.3100	0.3623	351.7100	0.3517	(2.926)	0	0	0
2016/08/30	R202	03/11/2016	253.85	Put	Bond Future	3,709.1500	3.7092	4,034.2500	4.0343	8.765	0	0	0
2016/08/30	R202	03/11/2016			Bond Future	250.1408	250.1408	249.8158	249.8158	(0.130)	0.0000	0.0000	36,255
2016/08/30	R202	03/11/2016	253.87	Put	Bond Future	3,729.1500	3.7292	4,054.2500	4.0543	8.718	0	0	0
2016/08/30	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	R202	03/11/2016	253.86	Put	Bond Future	3,719.1500	3.7192	4,044.2500	4.0443	8.741	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
2016/08/30	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	R203	03/11/2016	8.86	Call	Bond Future	846.7300	0.8467	895.5600	0.8956	5.767	0	0	0
2016/08/30	R203	03/11/2016			Bond Future	7.8151	101.5656	7.7536	101.6155	(0.787)	0.0000	0.0000	30,174
2016/08/30	R203	03/11/2016	8.84	Call	Bond Future	831.0700	0.8311	879.8000	0.8798	5.864	0	0	0
2016/08/30	R203	03/11/2016	8.85	Call	Bond Future	838.8900	0.8389	887.6700	0.8877	5.815	0	0	0
2016/08/30	R203	03/11/2016	8.84	Put	Bond Future	3.9600	0.0040	2.7400	0.0027	(30.808)	0	0	0
2016/08/30	R203	03/11/2016	8.86	Put	Bond Future	3.5800	0.0036	2.4600	0.0025	(31.285)	0	0	0
2016/08/30	R203	03/11/2016	8.85	Put	Bond Future	3.7600	0.0038	2.5900	0.0026	(31.117)	0	0	0
2016/08/30	R203	02/02/2017	7.70	Call	Bond Future	139.9400	0.1399	162.6000	0.1626	16.193	0	0	0
2016/08/30	R203	02/02/2017	7.71	Put	Bond Future	212.3200	0.2123	184.3000	0.1843	(13.197)	0	0	0
2016/08/30	R203	02/02/2017			Bond Future	7.8304	103.5330	7.7423	103.5840	(1.126)	0.0000	0.0000	0
2016/08/30	R203	02/02/2017	7.71	Call	Bond Future	142.7200	0.1427	165.6400	0.1656	16.059	0	0	0
2016/08/30	R203	02/02/2017	7.72	Call	Bond Future	145.5300	0.1455	168.7100	0.1687	15.928	0	0	0
2016/08/30	R203	02/02/2017	7.70	Put	Bond Future	215.3200	0.2153	187.0400	0.1870	(13.134)	0	0	0
2016/08/30	R203	02/02/2017	7.72	Put	Bond Future	209.3400	0.2093	181.5800	0.1816	(13.261)	0	0	0
2016/08/30	R203	04/05/2017	6.91	Call	Bond Future	54.2600	0.0543	69.0200	0.0690	27.202	0	0	0
2016/08/30	R203	04/05/2017	6.92	Put	Bond Future	240.3600	0.2404	205.9700	0.2060	(14.308)	0	0	0
2016/08/30	R203	04/05/2017			Bond Future	7.4489	101.4541	7.3078	101.5034	(1.895)	0.0000	0.0000	0
2016/08/30	R203	04/05/2017	6.92	Call	Bond Future	55.2300	0.0552	70.1800	0.0702	27.069	0	0	0
2016/08/30	R203	04/05/2017	6.93	Call	Bond Future	56.2200	0.0562	71.3600	0.0714	26.930	0	0	0
2016/08/30	R203	04/05/2017	6.91	Put	Bond Future	242.9000	0.2429	208.3200	0.2083	(14.236)	0	0	0
2016/08/30	R203	04/05/2017	6.93	Put	Bond Future	237.8400	0.2378	203.6400	0.2036	(14.379)	0	0	0
2016/08/30	R204	03/11/2016			Bond Future	8.0356	102.9778	7.9803	103.0836	(0.688)	0.0000	0.0000	28,913
2016/08/30	R204	03/11/2016	9.21	Put	Bond Future	4.8600	0.0049	3.3900	0.0034	(30.247)	0	0	0
2016/08/30	R204	03/11/2016	9.23	Put	Bond Future	4.3700	0.0044	3.0300	0.0030	(30.664)	0	0	0
2016/08/30	R204	03/11/2016	9.22	Put	Bond Future	4.6100	0.0046	3.2100	0.0032	(30.369)	0	0	0
2016/08/30	R204	03/11/2016	9.22	Call	Bond Future	2,237.7800	2.2378	2,342.1500	2.3422	4.664	0	0	0
2016/08/30	R204	03/11/2016	9.21	Call	Bond Future	2,219.4400	2.2194	2,323.7400	2.3237	4.699	0	0	0
2016/08/30	R204	03/11/2016	9.23	Call	Bond Future	2,256.1200	2.2561	2,360.5500	2.3606	4.629	0	0	0
2016/08/30	R204	02/02/2017	8.28	Call	Bond Future	748.1700	0.7482	813.8200	0.8138	8.775	0	0	0
2016/08/30	R204	02/02/2017			Bond Future	8.0633	100.9319	8.0000	101.0397	(0.785)	0.0000	0.0000	0
2016/08/30	R204	02/02/2017	8.29	Call	Bond Future	758.7000	0.7587	824.8600	0.8249	8.720	0	0	0
2016/08/30	R204	02/02/2017	8.30	Call	Bond Future	769.5500	0.7695	836.2100	0.8362	8.662	0	0	0
2016/08/30	R204	02/02/2017	8.28	Put	Bond Future	379.9100	0.3799	337.7300	0.3377	(11.103)	0	0	0
2016/08/30	R204	02/02/2017	8.30	Put	Bond Future	367.4000	0.3674	326.2300	0.3262	(11.206)	0	0	0
2016/08/30	R204	02/02/2017	8.29	Put	Bond Future	373.4900	0.3735	331.8200	0.3318	(11.157)	0	0	0
2016/08/30	R204	04/05/2017	7.90	Put	Bond Future	699.1400	0.6991	639.8900	0.6399	(8.475)	0	0	0
2016/08/30	R204	04/05/2017			Bond Future	8.0436	102.9758	7.9716	103.0832	(0.895)	0.0000	0.0000	0
2016/08/30	R204	04/05/2017	7.92	Put	Bond Future	683.1700	0.6832	624.7900	0.6248	(8.545)	0	0	0
2016/08/30	R204	04/05/2017	7.90	Call	Bond Future	484.8200	0.4848	532.9800	0.5330	9.934	0	0	0
2016/08/30	R204	04/05/2017	7.91	Put	Bond Future	691.1200	0.6911	632.3000	0.6323	(8.511)	0	0	0
2016/08/30	R204	04/05/2017	7.91	Call	Bond Future	491.7500	0.4917	540.3400	0.5403	9.881	0	0	0
2016/08/30	R204	04/05/2017	7.92	Call	Bond Future	498.7400	0.4987	547.7700	0.5478	9.831	0	0	0
2016/08/30	R207	03/11/2016			Bond Future	8.2984	99.3859	8.2393	99.5458	(0.712)	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
2016/08/30	R207	03/11/2016	7.94	Call	Bond Future	208.5400	0.2085	247.6100	0.2476	18.735	0	0	0
2016/08/30	R207	03/11/2016	7.93	Put	Bond Future	1,203.4900	1.2035	1,081.7400	1.0817	(10.116)	0	0	0
2016/08/30	R207	03/11/2016	7.95	Put	Bond Future	1,162.5600	1.1626	1,042.7700	1.0428	(10.304)	0	0	0
2016/08/30	R207	03/11/2016	7.94	Put	Bond Future	1,182.8700	1.1829	1,062.0900	1.0621	(10.211)	0	0	0
2016/08/30	R207	03/11/2016	7.95	Call	Bond Future	215.5800	0.2156	255.6400	0.2556	18.582	0	0	0
2016/08/30	R207	03/11/2016	7.93	Call	Bond Future	201.8000	0.2018	239.9000	0.2399	18.880	0	0	0
2016/08/30	R207	02/02/2017	9.24	Call	Bond Future	2,395.4500	2.3954	2,534.8400	2.5348	5.819	0	0	0
2016/08/30	R207	02/02/2017			Bond Future	8.3384	97.6684	8.2737	97.8314	(0.777)	0.0000	0.0000	0
2016/08/30	R207	02/02/2017	8.91	Call	Bond Future	1,744.1600	1.7442	1,866.5700	1.8666	7.018	0	0	62
2016/08/30	R207	02/02/2017	9.22	Call	Bond Future	2,354.0100	2.3540	2,492.5300	2.4925	5.884	0	0	0
2016/08/30	R207	02/02/2017	9.23	Call	Bond Future	2,374.7000	2.3747	2,513.6600	2.5137	5.852	0	0	0
2016/08/30	R207	02/02/2017	8.91	Put	Bond Future	320.0900	0.3201	279.5200	0.2795	(12.675)	0	0	0
2016/08/30	R207	02/02/2017	9.22	Put	Bond Future	168.3500	0.1684	143.8900	0.1439	(14.529)	0	0	0
2016/08/30	R207	02/02/2017	9.24	Put	Bond Future	160.9200	0.1609	137.3300	0.1373	(14.659)	0	0	0
2016/08/30	R207	02/02/2017	9.23	Put	Bond Future	164.6000	0.1646	140.5800	0.1406	(14.593)	0	0	0
2016/08/30	R207	04/05/2017	8.21	Put	Bond Future	1,139.8400	1.1398	1,049.5900	1.0496	(7.918)	0	0	0
2016/08/30	R207	04/05/2017			Bond Future	8.3593	99.6463	8.2889	99.8101	(0.842)	0.0000	0.0000	0
2016/08/30	R207	04/05/2017	8.22	Call	Bond Future	802.8800	0.8029	877.0100	0.8770	9.233	0	0	0
2016/08/30	R207	04/05/2017	8.20	Call	Bond Future	781.1400	0.7811	854.0000	0.8540	9.327	0	0	0
2016/08/30	R207	04/05/2017	8.21	Call	Bond Future	791.9700	0.7920	865.4700	0.8655	9.281	0	0	0
2016/08/30	R207	04/05/2017	8.20	Put	Bond Future	1,152.3700	1.1524	1,061.4800	1.0615	(7.887)	0	0	0
2016/08/30	R207	04/05/2017	8.22	Put	Bond Future	1,127.4100	1.1274	1,037.7900	1.0378	(7.949)	0	0	0
2016/08/30	R207	03/08/2017	8.19	Call	Bond Future	873.3800	0.8734	950.0900	0.9501	8.783	0	0	51
2016/08/30	R207	03/08/2017			Bond Future	8.3412	98.1041	8.2629	98.2711	(0.939)	0.0000	0.0000	0
2016/08/30	R207	03/08/2017	8.39	Put	Bond Future	988.5800	0.9886	909.1700	0.9092	(8.033)	0	0	0
2016/08/30	R207	03/08/2017	8.41	Put	Bond Future	969.3900	0.9694	891.0600	0.8911	(8.080)	0	0	0
2016/08/30	R207	03/08/2017	8.19	Put	Bond Future	1,196.4500	1.1964	1,106.0700	1.1061	(7.554)	0	0	0
2016/08/30	R207	03/08/2017	8.40	Put	Bond Future	978.9500	0.9789	900.0800	0.9001	(8.057)	0	0	0
2016/08/30	R207	03/08/2017	8.41	Call	Bond Future	1,115.8200	1.1158	1,204.5800	1.2046	7.955	0	0	0
2016/08/30	R207	03/08/2017	8.39	Call	Bond Future	1,092.4500	1.0925	1,180.1300	1.1801	8.026	0	0	0
2016/08/30	R207	03/08/2017	8.40	Call	Bond Future	1,104.1000	1.1041	1,192.3200	1.1923	7.990	0	0	0
2016/08/30	R208	03/11/2016	9.59	Put	Bond Future	22.2400	0.0222	16.7100	0.0167	(24.865)	0	0	0
2016/08/30	R208	03/11/2016			Bond Future	8.4761	94.4887	8.4231	94.6728	(0.626)	0.0000	0.0000	30,188
2016/08/30	R208	03/11/2016	9.58	Put	Bond Future	23.2400	0.0232	17.5000	0.0175	(24.699)	0	0	0
2016/08/30	R208	03/11/2016	9.57	Call	Bond Future	3,726.8800	3.7269	3,905.0800	3.9051	4.781	0	0	0
2016/08/30	R208	03/11/2016	9.58	Call	Bond Future	3,758.8600	3.7589	3,937.2900	3.9373	4.747	0	0	0
2016/08/30	R208	03/11/2016	9.59	Call	Bond Future	3,790.8600	3.7909	3,969.5000	3.9695	4.712	0	0	0
2016/08/30	R208	03/11/2016	9.57	Put	Bond Future	24.2800	0.0243	18.3100	0.0183	(24.588)	0	0	0
2016/08/30	R208	02/02/2017			Bond Future	8.5218	96.3191	8.4650	96.5069	(0.666)	0.0000	0.0000	0
2016/08/30	R208	02/02/2017	8.64	Call	Bond Future	1,368.0400	1.3680	1,471.7600	1.4718	7.582	0	0	0
2016/08/30	R208	02/02/2017	8.63	Put	Bond Future	992.7300	0.9927	907.8400	0.9078	(8.551)	0	0	0
2016/08/30	R208	02/02/2017	8.65	Put	Bond Future	964.2100	0.9642	880.9900	0.8810	(8.631)	0	0	0
2016/08/30	R208	02/02/2017	8.64	Put	Bond Future	978.5200	0.9785	894.4600	0.8945	(8.591)	0	0	0
2016/08/30	R208	02/02/2017	8.65	Call	Bond Future	1,386.5900	1.3866	1,491.1500	1.4912	7.541	0	0	0
2016/08/30	R208	02/02/2017	8.63	Call	Bond Future	1,349.3800	1.3494	1,452.2700	1.4523	7.625	0	0	0
2016/08/30	R208	04/05/2017	8.39	Call	Bond Future	1,143.2000	1.1432	1,227.7100	1.2277	7.392	0	0	0
2016/08/30	R208	04/05/2017			Bond Future	8.5456	94.8650	8.4854	95.0541	(0.704)	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
2016/08/30	R208	04/05/2017	8.37	Call	Bond Future	1,114.3200	1.1143	1,197.4500	1.1975	7.460	0	0	0
2016/08/30	R208	04/05/2017	8.38	Call	Bond Future	1,128.5500	1.1286	1,212.3700	1.2124	7.427	0	0	0
2016/08/30	R208	04/05/2017	8.37	Put	Bond Future	1,667.2300	1.6672	1,561.2700	1.5613	(6.355)	0	0	0
2016/08/30	R208	04/05/2017	8.39	Put	Bond Future	1,632.9300	1.6329	1,528.3500	1.5284	(6.404)	0	0	0
2016/08/30	R208	04/05/2017	8.38	Put	Bond Future	1,649.8600	1.6499	1,544.5900	1.5446	(6.381)	0	0	0
2016/08/30	R209	03/11/2016	9.34	Put	Bond Future	2,616.7200	2.6167	2,456.1000	2.4561	(6.138)	0	0	345
2016/08/30	R209	03/11/2016	10.26	Call	Bond Future	5,009.5200	5.0095	5,213.1100	5.2131	4.064	0	0	0
2016/08/30	R209	03/11/2016			Bond Future	9.5416	71.8195	9.5053	72.0664	(0.380)	0.0000	0.0000	35,483
2016/08/30	R209	03/11/2016	10.24	Call	Bond Future	4,907.5600	4.9076	5,109.3500	5.1094	4.112	0	0	0
2016/08/30	R209	03/11/2016	8.87	Put	Bond Future	5,143.1100	5.1431	4,927.9400	4.9279	(4.184)	0	0	0
2016/08/30	R209	03/11/2016	8.81	Call	Bond Future	292.6400	0.2926	319.5000	0.3195	9.179	0	0	345
2016/08/30	R209	03/11/2016	9.04	Put	Bond Future	4,115.1200	4.1151	3,916.4500	3.9164	(4.828)	0	0	345
2016/08/30	R209	03/11/2016	9.42	Put	Bond Future	2,287.4400	2.2874	2,138.1700	2.1382	(6.526)	0	0	0
2016/08/30	R209	03/11/2016	10.25	Call	Bond Future	4,958.4700	4.9585	5,161.1700	5.1612	4.088	0	0	0
2016/08/30	R209	03/11/2016	9.05	Call	Bond Future	599.7500	0.5998	649.0200	0.6490	8.215	0	0	0
2016/08/30	R209	03/11/2016	9.45	Call	Bond Future	1,546.1100	1.5461	1,648.0100	1.6480	6.591	0	0	0
2016/08/30	R209	03/11/2016	10.24	Put	Bond Future	397.8900	0.3979	352.8400	0.3528	(11.322)	0	0	0
2016/08/30	R209	03/11/2016	9.04	Call	Bond Future	583.2700	0.5833	631.4400	0.6314	8.259	0	0	0
2016/08/30	R209	03/11/2016	10.25	Put	Bond Future	387.4500	0.3874	343.3100	0.3433	(11.392)	0	0	0
2016/08/30	R209	03/11/2016	9.34	Call	Bond Future	1,228.3800	1.2284	1,314.6000	1.3146	7.019	0	0	0
2016/08/30	R209	03/11/2016	10.26	Put	Bond Future	377.2500	0.3773	334.0000	0.3340	(11.465)	0	0	0
2016/08/30	R209	03/11/2016	9.45	Put	Bond Future	2,171.7300	2.1717	2,026.7900	2.0268	(6.674)	0	0	250
2016/08/30	R209	03/11/2016	8.81	Put	Bond Future	5,532.9900	5.5330	5,313.0100	5.3130	(3.976)	0	0	0
2016/08/30	R209	03/11/2016	8.87	Call	Bond Future	354.0600	0.3541	385.7300	0.3857	8.945	0	0	250
2016/08/30	R209	03/11/2016	9.42	Call	Bond Future	1,455.0100	1.4550	1,552.5800	1.5526	6.706	0	0	120
2016/08/30	R209	03/11/2016	9.05	Put	Bond Future	4,058.6200	4.0586	3,861.0500	3.8611	(4.868)	0	0	250
2016/08/30	R209	02/02/2017	9.55	Put	Bond Future	2,980.6800	2.9807	2,849.0000	2.8490	(4.418)	0	0	0
2016/08/30	R209	02/02/2017			Bond Future	9.5863	73.2109	9.5490	73.4624	(0.389)	0.0000	0.0000	0
2016/08/30	R209	02/02/2017	9.54	Put	Bond Future	3,015.1600	3.0152	2,882.5400	2.8825	(4.398)	0	0	0
2016/08/30	R209	02/02/2017	9.55	Call	Bond Future	2,735.9200	2.7359	2,855.8300	2.8558	4.383	0	0	0
2016/08/30	R209	02/02/2017	9.53	Call	Bond Future	2,669.7200	2.6697	2,787.7400	2.7877	4.421	0	0	0
2016/08/30	R209	02/02/2017	9.54	Call	Bond Future	2,702.7100	2.7027	2,821.6800	2.8217	4.402	0	0	0
2016/08/30	R209	02/02/2017	9.53	Put	Bond Future	3,049.9500	3.0500	2,916.3800	2.9164	(4.379)	0	0	0
2016/08/30	R209	04/05/2017	9.48	Put	Bond Future	4,106.3500	4.1063	3,968.6800	3.9687	(3.353)	0	0	0
2016/08/30	R209	04/05/2017			Bond Future	9.6226	71.5412	9.5846	71.7960	(0.396)	0.0000	0.0000	0
2016/08/30	R209	04/05/2017	9.47	Put	Bond Future	4,143.0200	4.1430	4,004.5800	4.0046	(3.342)	0	0	0
2016/08/30	R209	04/05/2017	9.46	Call	Bond Future	3,081.3500	3.0813	3,197.0000	3.1970	3.753	0	0	0
2016/08/30	R209	04/05/2017	9.47	Call	Bond Future	3,112.7300	3.1127	3,229.1400	3.2291	3.740	0	0	0
2016/08/30	R209	04/05/2017	9.48	Call	Bond Future	3,144.2600	3.1443	3,261.4400	3.2614	3.727	0	0	0
2016/08/30	R209	04/05/2017	9.46	Put	Bond Future	4,179.9400	4.1799	4,040.7400	4.0407	(3.330)	0	0	0
2016/08/30	R210	03/11/2016			Bond Future	187.1998	187.1998	187.2070	187.2070	0.004	0.0000	0.0000	2,182
2016/08/30	R210	03/11/2016	188.90	Put	Bond Future	1,700.1800	1.7002	1,692.9700	1.6930	(0.424)	0	0	0
2016/08/30	R210	03/11/2016	188.92	Put	Bond Future	1,720.1800	1.7202	1,712.9700	1.7130	(0.419)	0	0	0
2016/08/30	R210	03/11/2016	188.91	Put	Bond Future	1,710.1800	1.7102	1,702.9700	1.7030	(0.422)	0	0	0
2016/08/30	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/08/30	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	R211	03/11/2016	141.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	R211	03/11/2016			Bond Future	141.6693	141.6693	141.6760	141.6760	0.005	0.0000	0.0000	56
2016/08/30	R211	03/11/2016	141.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	R211	03/11/2016	141.74	Put	Bond Future	70.7100	0.0707	63.9600	0.0640	(9.546)	0	0	0
2016/08/30	R211	03/11/2016	141.76	Put	Bond Future	90.7100	0.0907	83.9600	0.0840	(7.441)	0	0	0
2016/08/30	R211	03/11/2016	141.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	R211	03/11/2016	141.75	Put	Bond Future	80.7100	0.0807	73.9600	0.0740	(8.363)	0	0	0
2016/08/30	R212	03/11/2016			Bond Future	148.2109	148.2109	148.2160	148.2160	0.003	0.0000	0.0000	3,838
2016/08/30	R212	03/11/2016	148.11	Call	Bond Future	100.8700	0.1009	106.0300	0.1060	5.115	0	0	0
2016/08/30	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/30	R212	03/11/2016	148.12	Call	Bond Future	90.8700	0.0909	96.0300	0.0960	5.678	0	0	0
2016/08/30	R212	03/11/2016	148.10	Call	Bond Future	110.8700	0.1109	116.0300	0.1160	4.654	0	0	0
2016/08/30	R213	03/11/2016			Bond Future	9.4308	82.4348	9.3791	82.7831	(0.549)	0.0000	0.0000	42,521
2016/08/30	R213	03/11/2016	10.18	Put	Bond Future	317.0300	0.3170	266.3300	0.2663	(15.992)	0	0	0
2016/08/30	R213	03/11/2016	10.20	Put	Bond Future	299.4700	0.2995	251.0200	0.2510	(16.179)	0	0	0
2016/08/30	R213	03/11/2016	10.18	Call	Bond Future	5,131.5000	5.1315	5,429.0500	5.4290	5.798	0	0	0
2016/08/30	R213	03/11/2016	10.19	Put	Bond Future	308.1400	0.3081	258.5800	0.2586	(16.084)	0	0	0
2016/08/30	R213	03/11/2016	10.19	Call	Bond Future	5,184.1000	5.1841	5,482.7900	5.4828	5.762	0	0	0
2016/08/30	R213	03/11/2016	10.20	Call	Bond Future	5,236.8400	5.2368	5,536.6400	5.5366	5.725	0	0	0
2016/08/30	R213	02/02/2017	9.40	Call	Bond Future	2,466.6800	2.4667	2,633.7200	2.6337	6.772	0	0	0
2016/08/30	R213	02/02/2017	9.42	Call	Bond Future	2,530.9300	2.5309	2,700.7300	2.7007	6.709	0	0	0
2016/08/30	R213	02/02/2017			Bond Future	9.4813	84.0316	9.4278	84.3866	(0.563)	0.0000	0.0000	0
2016/08/30	R213	02/02/2017	9.41	Call	Bond Future	2,498.5900	2.4986	2,667.0000	2.6670	6.740	0	0	0
2016/08/30	R213	02/02/2017	9.40	Put	Bond Future	3,007.5900	3.0076	2,819.6100	2.8196	(6.250)	0	0	0
2016/08/30	R213	02/02/2017	9.42	Put	Bond Future	2,938.2400	2.9382	2,753.0200	2.7530	(6.304)	0	0	0
2016/08/30	R213	02/02/2017	9.41	Put	Bond Future	2,972.6600	2.9727	2,786.0500	2.7861	(6.278)	0	0	0
2016/08/30	R213	04/05/2017			Bond Future	9.5186	82.1789	9.4638	82.5390	(0.575)	0.0000	0.0000	0
2016/08/30	R213	04/05/2017	9.35	Put	Bond Future	4,028.2800	4.0283	3,833.2400	3.8332	(4.842)	0	0	0
2016/08/30	R213	04/05/2017	9.37	Put	Bond Future	3,956.3900	3.9564	3,763.5700	3.7636	(4.874)	0	0	0
2016/08/30	R213	04/05/2017	9.35	Call	Bond Future	2,912.7000	2.9127	3,077.7700	3.0778	5.667	0	0	0
2016/08/30	R213	04/05/2017	9.36	Put	Bond Future	3,992.0800	3.9921	3,798.1500	3.7981	(4.858)	0	0	0
2016/08/30	R213	04/05/2017	9.36	Call	Bond Future	2,943.2700	2.9433	3,109.4500	3.1094	5.646	0	0	0
2016/08/30	R213	04/05/2017	9.37	Call	Bond Future	2,974.2800	2.9743	3,141.5700	3.1416	5.625	0	0	0
2016/08/30	R214	03/11/2016	10.35	Put	Bond Future	413.8300	0.4138	367.5900	0.3676	(11.174)	0	0	0
2016/08/30	R214	03/11/2016			Bond Future	9.6224	72.0755	9.5861	72.3328	(0.377)	0.0000	0.0000	29,396
2016/08/30	R214	03/11/2016	10.34	Put	Bond Future	424.5900	0.4246	377.4300	0.3774	(11.107)	0	0	0
2016/08/30	R214	03/11/2016	10.35	Call	Bond Future	5,267.6900	5.2677	5,478.7000	5.4787	4.006	0	0	0
2016/08/30	R214	03/11/2016	10.33	Call	Bond Future	5,163.4900	5.1635	5,372.6600	5.3727	4.051	0	0	0
2016/08/30	R214	03/11/2016	10.34	Call	Bond Future	5,215.5300	5.2155	5,425.6200	5.4256	4.028	0	0	0
2016/08/30	R214	03/11/2016	10.33	Put	Bond Future	435.5800	0.4356	387.5000	0.3875	(11.038)	0	0	0
2016/08/30	R214	02/02/2017			Bond Future	9.6688	73.4716	9.6316	73.7338	(0.386)	0.0000	0.0000	0

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2016/08/30	R214	02/02/2017	9.67	Call	Bond Future	3,020.4800		3.0205	3,149.2600	3.1493	4.264	0	0	0
2016/08/30	R214	02/02/2017	9.66	Put	Bond Future	3,047.4300		3.0474	2,913.0300	2.9130	(4.410)	0	0	0
2016/08/30	R214	02/02/2017	9.68	Put	Bond Future	2,977.7700		2.9778	2,845.3100	2.8453	(4.448)	0	0	0
2016/08/30	R214	02/02/2017	9.67	Put	Bond Future	3,012.3500		3.0124	2,878.9200	2.8789	(4.429)	0	0	0
2016/08/30	R214	02/02/2017	9.68	Call	Bond Future	3,055.9600		3.0560	3,185.7100	3.1857	4.246	0	0	0
2016/08/30	R214	02/02/2017	9.66	Call	Bond Future	2,985.4000		2.9854	3,113.2100	3.1132	4.281	0	0	0
2016/08/30	R214	04/05/2017	9.58	Put	Bond Future	4,265.2000		4.2652	4,123.5100	4.1235	(3.322)	0	0	0
2016/08/30	R214	04/05/2017			Bond Future	9.7041		71.6590	9.6661	71.9247	(0.392)	0.0000	0.0000	0
2016/08/30	R214	04/05/2017	9.57	Put	Bond Future	4,302.9700		4.3030	4,160.4900	4.1605	(3.311)	0	0	0
2016/08/30	R214	04/05/2017	9.58	Call	Bond Future	3,392.1000		3.3921	3,516.1000	3.5161	3.656	0	0	0
2016/08/30	R214	04/05/2017	9.56	Call	Bond Future	3,325.7500		3.3257	3,448.1800	3.4482	3.681	0	0	0
2016/08/30	R214	04/05/2017	9.57	Call	Bond Future	3,358.7300		3.3587	3,481.9400	3.4819	3.668	0	0	0
2016/08/30	R214	04/05/2017	9.56	Put	Bond Future	4,341.2500		4.3413	4,197.9900	4.1980	(3.300)	0	0	0
2016/08/30	R248	03/11/2016	10.38	Call	Bond Future	6,712.9800		6.7130	6,976.2800	6.9763	3.922	0	0	0
2016/08/30	R248	03/11/2016			Bond Future	9.6634		92.6839	9.6271	93.0128	(0.376)	0.0000	0.0000	61,284
2016/08/30	R248	03/11/2016	10.39	Call	Bond Future	6,777.9300		6.7779	7,042.4000	7.0424	3.902	0	0	0
2016/08/30	R248	03/11/2016	10.37	Put	Bond Future	643.2400		0.6432	576.4800	0.5765	(10.379)	0	0	0
2016/08/30	R248	03/11/2016	10.39	Put	Bond Future	613.4300		0.6134	549.0100	0.5490	(10.502)	0	0	0
2016/08/30	R248	03/11/2016	10.37	Call	Bond Future	6,648.1700		6.6482	6,910.3000	6.9103	3.943	0	0	0
2016/08/30	R248	03/11/2016	10.38	Put	Bond Future	628.1900		0.6282	562.6000	0.5626	(10.441)	0	0	0
2016/08/30	R248	02/02/2017	9.76	Put	Bond Future	3,851.1900		3.8512	3,685.7300	3.6857	(4.296)	0	0	0
2016/08/30	R248	02/02/2017	9.78	Put	Bond Future	3,766.8700		3.7669	3,603.7400	3.6037	(4.331)	0	0	0
2016/08/30	R248	02/02/2017			Bond Future	9.7112		94.4792	9.6739	94.8144	(0.385)	0.0000	0.0000	0
2016/08/30	R248	02/02/2017	9.77	Put	Bond Future	3,808.8400		3.8088	3,644.5400	3.6445	(4.314)	0	0	0
2016/08/30	R248	02/02/2017	9.76	Call	Bond Future	4,285.6900		4.2857	4,455.4300	4.4554	3.961	0	0	0
2016/08/30	R248	02/02/2017	9.77	Call	Bond Future	4,331.9600		4.3320	4,502.8600	4.5029	3.945	0	0	0
2016/08/30	R248	02/02/2017	9.78	Call	Bond Future	4,378.4500		4.3785	4,550.5200	4.5505	3.930	0	0	0
2016/08/30	R248	04/05/2017	9.66	Call	Bond Future	4,746.7900		4.7468	4,909.2400	4.9092	3.422	0	0	0
2016/08/30	R248	04/05/2017			Bond Future	9.7477		91.9496	9.7096	92.2892	(0.391)	0.0000	0.0000	0
2016/08/30	R248	04/05/2017	9.67	Call	Bond Future	4,790.0000		4.7900	4,953.4000	4.9534	3.411	0	0	0
2016/08/30	R248	04/05/2017	9.65	Put	Bond Future	5,579.2100		5.5792	5,401.0500	5.4011	(3.193)	0	0	0
2016/08/30	R248	04/05/2017	9.67	Put	Bond Future	5,485.1000		5.4851	5,308.8400	5.3088	(3.213)	0	0	0
2016/08/30	R248	04/05/2017	9.65	Call	Bond Future	4,703.7500		4.7038	4,865.2500	4.8652	3.433	0	0	0
2016/08/30	R248	04/05/2017	9.66	Put	Bond Future	5,531.9900		5.5320	5,354.7800	5.3548	(3.203)	0	0	0
Total														681066