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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/09/2016 TO 06/09/2016

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
2016/09/06	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/06	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	2025	03/11/2016			Bond Future	128.6085	128.6085	128.6131	128.6131	0.004	0.0000	0.0000	3,044
2016/09/06	2025	03/11/2016	129.21	Put	Bond Future	601.4500	0.6015	596.9000	0.5969	(0.757)	0	0	0
2016/09/06	2025	03/11/2016	129.23	Put	Bond Future	621.4500	0.6215	616.9000	0.6169	(0.732)	0	0	0
2016/09/06	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	2025	03/11/2016	129.22	Put	Bond Future	611.4500	0.6115	606.9000	0.6069	(0.744)	0	0	0
2016/09/06	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	2030	03/11/2016			Bond Future	9.2474	92.7421	9.1141	93.6877	(1.441)	0.0000	0.0000	33,286
2016/09/06	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	2030	03/11/2016	9.33	Call	Bond Future	579.2300	0.5792	1,524.8500	1.5249	163.255	0	0	0
2016/09/06	2030	03/11/2016	9.34	Call	Bond Future	649.0000	0.6490	1,594.6200	1.5946	145.704	0	0	0
2016/09/06	2030	03/11/2016	9.35	Call	Bond Future	718.7000	0.7187	1,664.3200	1.6643	131.574	0	0	0
2016/09/06	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	2030	02/02/2017	9.29	Put	Bond Future	9.5800	0.0096	0.0000	0.0000	(100.000)	0	0	0
2016/09/06	2030	02/02/2017			Bond Future	9.2914	90.5281	9.1536	91.4923	(1.483)	0.0000	0.0000	0
2016/09/06	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	954.6400	0.9546	100.000	0	0	0
2016/09/06	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	2030	02/02/2017	9.30	Call	Bond Future	59.8600	0.0599	1,024.0800	1.0241	1610.792	0	0	0
2016/09/06	2030	02/02/2017	9.31	Call	Bond Future	129.2300	0.1292	1,093.4500	1.0934	746.127	0	0	0
2016/09/06	2030	04/05/2017	9.33	Call	Bond Future	3.2200	0.0032	985.1700	0.9852	30495.342	0	0	0
2016/09/06	2030	04/05/2017			Bond Future	9.3295	92.3566	9.1874	93.3385	(1.523)	0.0000	0.0000	0
2016/09/06	2030	04/05/2017	9.34	Call	Bond Future	71.7500	0.0717	1,053.7000	1.0537	1368.571	0	0	0
2016/09/06	2030	04/05/2017	9.32	Put	Bond Future	65.3800	0.0654	0.0000	0.0000	(100.000)	0	0	0
2016/09/06	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	916.5700	0.9166	100.000	0	0	0
2016/09/06	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	2032	03/11/2016			Bond Future	9.3440	92.0308	9.2159	93.0064	(1.371)	0.0000	0.0000	13,093
2016/09/06	2032	03/11/2016	10.28	Put	Bond Future	183.7900	0.1838	114.5700	0.1146	(37.663)	0	0	0
2016/09/06	2032	03/11/2016	10.30	Put	Bond Future	172.2900	0.1723	106.8300	0.1068	(37.994)	0	0	0
2016/09/06	2032	03/11/2016	10.29	Put	Bond Future	177.9600	0.1780	110.6400	0.1106	(37.829)	0	0	0
2016/09/06	2032	03/11/2016	10.30	Call	Bond Future	6,998.0900	6.9981	7,908.2100	7.9082	13.005	0	0	0
2016/09/06	2032	03/11/2016	10.28	Call	Bond Future	6,874.6000	6.8746	7,780.9600	7.7810	13.184	0	0	0
2016/09/06	2032	03/11/2016	10.29	Call	Bond Future	6,936.3000	6.9363	7,844.5600	7.8446	13.094	0	0	0
2016/09/06	2032	02/02/2017	9.53	Call	Bond Future	3,626.8500	3.6269	4,208.0100	4.2080	16.024	0	0	0
2016/09/06	2032	02/02/2017			Bond Future	9.3903	93.8092	9.2582	94.8038	(1.408)	0.0000	0.0000	0
2016/09/06	2032	02/02/2017	9.51	Call	Bond Future	3,544.7100	3.5447	4,118.5100	4.1185	16.188	0	0	0

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2016/09/06	2032	02/02/2017	9.52	Call	Bond Future	3,585.6700	3.5857	4,163.1500	4.1631	16.105	0	0	0
2016/09/06	2032	02/02/2017	9.51	Put	Bond Future	2,657.9100	2.6579	2,237.1200	2.2371	(15.832)	0	0	0
2016/09/06	2032	02/02/2017	9.53	Put	Bond Future	2,593.0400	2.5930	2,179.6100	2.1796	(15.944)	0	0	0
2016/09/06	2032	02/02/2017	9.52	Put	Bond Future	2,625.3200	2.6253	2,208.2100	2.2082	(15.888)	0	0	0
2016/09/06	2032	04/05/2017	9.45	Call	Bond Future	3,993.1800	3.9932	4,540.7600	4.5408	13.713	0	0	0
2016/09/06	2032	04/05/2017			Bond Future	9.4272	91.5426	9.2911	92.5556	(1.444)	0.0000	0.0000	0
2016/09/06	2032	04/05/2017	9.46	Call	Bond Future	4,031.3700	4.0314	4,581.9700	4.5820	13.658	0	0	0
2016/09/06	2032	04/05/2017	9.44	Put	Bond Future	3,861.0600	3.8611	3,392.6500	3.3926	(12.132)	0	0	0
2016/09/06	2032	04/05/2017	9.46	Put	Bond Future	3,790.0400	3.7900	3,327.6700	3.3277	(12.200)	0	0	0
2016/09/06	2032	04/05/2017	9.44	Call	Bond Future	3,955.1700	3.9552	4,499.7300	4.4997	13.768	0	0	0
2016/09/06	2032	04/05/2017	9.45	Put	Bond Future	3,825.4200	3.8254	3,360.0300	3.3600	(12.166)	0	0	0
2016/09/06	2033	03/11/2016			Bond Future	107.6101	107.6101	107.6141	107.6141	0.004	0.0000	0.0000	4,575
2016/09/06	2033	03/11/2016	109.16	Put	Bond Future	1,549.8500	1.5499	1,545.9500	1.5459	(0.252)	0	0	0
2016/09/06	2033	03/11/2016	109.17	Put	Bond Future	1,559.8500	1.5599	1,555.9500	1.5559	(0.250)	0	0	0
2016/09/06	2033	03/11/2016	109.18	Put	Bond Future	1,569.8500	1.5699	1,565.9500	1.5659	(0.248)	0	0	0
2016/09/06	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	2037	03/11/2016	10.35	Call	Bond Future	6,920.3800	6.9204	7,885.6000	7.8856	13.947	0	0	0
2016/09/06	2037	03/11/2016	10.36	Put	Bond Future	291.1400	0.2911	189.1600	0.1892	(35.028)	0	0	0
2016/09/06	2037	03/11/2016			Bond Future	9.5023	93.3507	9.3744	94.4204	(1.346)	0.0000	0.0000	38,537
2016/09/06	2037	03/11/2016	10.36	Call	Bond Future	6,985.2400	6.9852	7,953.0100	7.9530	13.854	0	0	0
2016/09/06	2037	03/11/2016	10.37	Call	Bond Future	7,050.1900	7.0502	8,020.4800	8.0205	13.763	0	0	0
2016/09/06	2037	03/11/2016	10.35	Put	Bond Future	299.7700	0.2998	195.2400	0.1952	(34.870)	0	0	0
2016/09/06	2037	03/11/2016	10.37	Put	Bond Future	282.7100	0.2827	183.2500	0.1832	(35.181)	0	0	0
2016/09/06	2037	02/02/2017	9.68	Put	Bond Future	2,951.7800	2.9518	2,496.3800	2.4964	(15.428)	0	0	0
2016/09/06	2037	02/02/2017			Bond Future	9.5467	90.8981	9.4150	91.9887	(1.380)	0.0000	0.0000	0
2016/09/06	2037	02/02/2017	9.67	Put	Bond Future	2,987.6900	2.9877	2,528.3500	2.5284	(15.374)	0	0	0
2016/09/06	2037	02/02/2017	9.68	Call	Bond Future	4,035.4700	4.0355	4,670.7200	4.6707	15.742	0	0	0
2016/09/06	2037	02/02/2017	9.66	Call	Bond Future	3,946.6300	3.9466	4,573.9800	4.5740	15.896	0	0	0
2016/09/06	2037	02/02/2017	9.67	Call	Bond Future	3,990.8200	3.9908	4,622.1300	4.6221	15.819	0	0	0
2016/09/06	2037	02/02/2017	9.66	Put	Bond Future	3,024.1800	3.0242	2,560.8800	2.5609	(15.320)	0	0	0
2016/09/06	2037	04/05/2017			Bond Future	9.5859	92.7341	9.4506	93.8450	(1.412)	0.0000	0.0000	0
2016/09/06	2037	04/05/2017	9.58	Put	Bond Future	4,437.8400	4.4378	3,919.7600	3.9198	(11.674)	0	0	0
2016/09/06	2037	04/05/2017	9.60	Put	Bond Future	4,358.0100	4.3580	3,846.4000	3.8464	(11.740)	0	0	0
2016/09/06	2037	04/05/2017	9.59	Put	Bond Future	4,397.9300	4.3979	3,883.0800	3.8831	(11.707)	0	0	0
2016/09/06	2037	04/05/2017	9.60	Call	Bond Future	4,472.2900	4.4723	5,071.6100	5.0716	13.401	0	0	0
2016/09/06	2037	04/05/2017	9.58	Call	Bond Future	4,389.6000	4.3896	4,982.4500	4.9825	13.506	0	0	0
2016/09/06	2037	04/05/2017	9.59	Call	Bond Future	4,431.0100	4.4310	5,027.0900	5.0271	13.452	0	0	0
2016/09/06	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	2038	03/11/2016			Bond Future	135.4872	135.4872	135.0310	135.0310	(0.337)	0.0000	0.0000	20,843
2016/09/06	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	2038	03/11/2016	136.31	Put	Bond Future	822.7900	0.8228	1,279.0200	1.2790	55.449	0	0	0
2016/09/06	2038	03/11/2016	136.33	Put	Bond Future	842.7900	0.8428	1,299.0200	1.2990	54.133	0	0	0
2016/09/06	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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2016/09/06	2038	03/11/2016	136.32	Put	Bond Future	832.7900	0.8328	1,289.0200	1.2890	54.783	0	0	0
2016/09/06	2040	03/11/2016			Bond Future	9.5318	97.4816	9.4040	98.6322	(1.341)	0.0000	0.0000	3,669
2016/09/06	2040	03/11/2016	9.69	Put	Bond Future	1,742.6900	1.7427	1,310.4700	1.3105	(24.802)	0	0	0
2016/09/06	2040	03/11/2016	9.71	Put	Bond Future	1,673.5100	1.6735	1,253.9400	1.2539	(25.071)	0	0	0
2016/09/06	2040	03/11/2016	9.70	Put	Bond Future	1,707.8300	1.7078	1,281.9600	1.2820	(24.936)	0	0	0
2016/09/06	2040	03/11/2016	9.71	Call	Bond Future	3,239.7700	3.2398	3,970.8100	3.9708	22.565	0	0	0
2016/09/06	2040	03/11/2016	9.69	Call	Bond Future	3,135.2400	3.1352	3,853.6300	3.8536	22.913	0	0	0
2016/09/06	2040	03/11/2016	9.70	Call	Bond Future	3,187.3000	3.1873	3,912.0400	3.9120	22.738	0	0	0
2016/09/06	2040	02/02/2017	9.58	Call	Bond Future	3,804.5000	3.8045	4,432.3300	4.4323	16.502	0	0	0
2016/09/06	2040	02/02/2017			Bond Future	9.5757	94.8585	9.4441	96.0316	(1.374)	0.0000	0.0000	0
2016/09/06	2040	02/02/2017	9.59	Call	Bond Future	3,849.2900	3.8493	4,481.4300	4.4814	16.422	0	0	0
2016/09/06	2040	02/02/2017	9.60	Call	Bond Future	3,894.3400	3.8943	4,530.7900	4.5308	16.343	0	0	0
2016/09/06	2040	02/02/2017	9.58	Put	Bond Future	3,766.7400	3.7667	3,221.5100	3.2215	(14.475)	0	0	0
2016/09/06	2040	02/02/2017	9.60	Put	Bond Future	3,680.4500	3.6805	3,143.8400	3.1438	(14.580)	0	0	0
2016/09/06	2040	02/02/2017	9.59	Put	Bond Future	3,723.4000	3.7234	3,182.4800	3.1825	(14.528)	0	0	0
2016/09/06	2040	04/05/2017			Bond Future	9.6146	96.7745	9.4794	97.9694	(1.406)	0.0000	0.0000	0
2016/09/06	2040	04/05/2017	9.62	Put	Bond Future	4,804.9900	4.8050	4,252.4500	4.2525	(11.499)	0	0	0
2016/09/06	2040	04/05/2017	9.64	Put	Bond Future	4,719.4200	4.7194	4,173.7200	4.1737	(11.563)	0	0	0
2016/09/06	2040	04/05/2017	9.62	Call	Bond Future	4,852.5700	4.8526	5,494.9800	5.4950	13.239	0	0	0
2016/09/06	2040	04/05/2017	9.63	Put	Bond Future	4,761.8900	4.7619	4,212.7700	4.2128	(11.532)	0	0	0
2016/09/06	2040	04/05/2017	9.63	Call	Bond Future	4,896.8400	4.8968	5,542.6700	5.5427	13.189	0	0	0
2016/09/06	2040	04/05/2017	9.64	Call	Bond Future	4,941.6100	4.9416	5,590.8600	5.5909	13.138	0	0	0
2016/09/06	2044	03/11/2016			Bond Future	9.5560	94.5820	9.4282	95.7448	(1.337)	0.0000	0.0000	18,597
2016/09/06	2044	03/11/2016	10.42	Call	Bond Future	7,589.6500	7.5897	8,636.4300	8.6364	13.792	0	0	0
2016/09/06	2044	03/11/2016	10.41	Put	Bond Future	349.0500	0.3491	230.3300	0.2303	(34.012)	0	0	0
2016/09/06	2044	03/11/2016	10.43	Put	Bond Future	330.0200	0.3300	216.7900	0.2168	(34.310)	0	0	0
2016/09/06	2044	03/11/2016	10.42	Put	Bond Future	339.4200	0.3394	223.4700	0.2235	(34.161)	0	0	0
2016/09/06	2044	03/11/2016	10.43	Call	Bond Future	7,658.3400	7.6583	8,707.8400	8.7078	13.704	0	0	0
2016/09/06	2044	03/11/2016	10.41	Call	Bond Future	7,521.0700	7.5211	8,565.0800	8.5651	13.881	0	0	0
2016/09/06	2044	02/02/2017			Bond Future	9.5987	92.0281	9.4673	93.2135	(1.369)	0.0000	0.0000	0
2016/09/06	2044	02/02/2017	9.77	Call	Bond Future	4,660.9600	4.6610	5,366.9100	5.3669	15.146	0	0	0
2016/09/06	2044	02/02/2017	9.76	Put	Bond Future	3,192.2000	3.1922	2,708.5500	2.7086	(15.151)	0	0	0
2016/09/06	2044	02/02/2017	9.78	Put	Bond Future	3,116.7000	3.1167	2,641.2700	2.6413	(15.254)	0	0	0
2016/09/06	2044	02/02/2017	9.77	Put	Bond Future	3,154.2700	3.1543	2,674.7300	2.6747	(15.203)	0	0	0
2016/09/06	2044	02/02/2017	9.78	Call	Bond Future	4,710.0500	4.7100	5,420.1100	5.4201	15.075	0	0	0
2016/09/06	2044	02/02/2017	9.76	Call	Bond Future	4,612.0900	4.6121	5,313.9300	5.3139	15.217	0	0	0
2016/09/06	2044	04/05/2017			Bond Future	9.6365	93.8869	9.5016	95.0945	(1.400)	0.0000	0.0000	0
2016/09/06	2044	04/05/2017	9.67	Call	Bond Future	5,067.1200	5.0671	5,727.1500	5.7272	13.026	0	0	0
2016/09/06	2044	04/05/2017	9.66	Put	Bond Future	4,814.6300	4.8146	4,263.6400	4.2636	(11.444)	0	0	0
2016/09/06	2044	04/05/2017	9.68	Put	Bond Future	4,729.1000	4.7291	4,184.9400	4.1849	(11.507)	0	0	0
2016/09/06	2044	04/05/2017	9.67	Put	Bond Future	4,771.7100	4.7717	4,224.1400	4.2241	(11.475)	0	0	0
2016/09/06	2044	04/05/2017	9.68	Call	Bond Future	5,112.4900	5.1125	5,775.9300	5.7759	12.977	0	0	0
2016/09/06	2044	04/05/2017	9.66	Call	Bond Future	5,021.9300	5.0219	5,678.5400	5.6785	13.075	0	0	0
2016/09/06	2046	03/11/2016	137.07	Put	Bond Future	3,790.8300	3.7908	3,785.4600	3.7855	(0.142)	0	0	0
2016/09/06	2046	03/11/2016			Bond Future	133.2792	133.2792	133.2845	133.2845	0.004	0.0000	0.0000	17,660

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
2016/09/06	2046	03/11/2016	137.09	Put	Bond Future	3,810.8300	3.8108	3,805.4600	3.8055	(0.141)	0	0	0
2016/09/06	2046	03/11/2016	137.08	Put	Bond Future	3,800.8300	3.8008	3,795.4600	3.7955	(0.141)	0	0	0
2016/09/06	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	2050	03/11/2016	149.52	Put	Bond Future	5,480.7200	5.4807	5,474.9800	5.4750	(0.105)	0	0	0
2016/09/06	2050	03/11/2016			Bond Future	144.0393	144.0393	144.0450	144.0450	0.004	0.0000	0.0000	21,628
2016/09/06	2050	03/11/2016	149.54	Put	Bond Future	5,500.7200	5.5007	5,494.9800	5.4950	(0.104)	0	0	0
2016/09/06	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	2050	03/11/2016	149.53	Put	Bond Future	5,490.7200	5.4907	5,484.9800	5.4850	(0.105)	0	0	0
2016/09/06	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	AL37	03/11/2016			Index Future	502.1320	502.1320	504.5350	504.5350	0.479	0.0000	0.0000	14
2016/09/06	AL37	02/02/2017			Index Future	511.8320	511.8320	514.2830	514.2830	0.479	0.0000	0.0000	0
2016/09/06	AL7T	03/11/2016			Index Future	580.9790	580.9790	585.7900	585.7900	0.828	0.0000	0.0000	9
2016/09/06	AL7T	02/02/2017			Index Future	592.2030	592.2030	597.1080	597.1080	0.828	0.0000	0.0000	0
2016/09/06	ALBI	03/11/2016			Index Future	529.2410	529.2410	534.2010	534.2010	0.937	0.0000	0.0000	718
2016/09/06	ALBI	02/02/2017			Index Future	539.4650	539.4650	544.5220	544.5220	0.937	0.0000	0.0000	0
2016/09/06	ALBI	04/05/2017			Index Future	550.3500	550.3500	555.5000	555.5000	0.936	0.0000	0.0000	0
2016/09/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	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
2016/09/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/09/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/06	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	EL28	03/11/2016			Bond Future	130.3648	130.3648	130.3713	130.3713	0.005	0.0000	0.0000	0
2016/09/06	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	EL28	03/11/2016	132.15	Put	Bond Future	1,785.1700	1.7852	1,778.7200	1.7787	(0.361)	0	0	0
2016/09/06	EL28	03/11/2016	132.17	Put	Bond Future	1,805.1700	1.8052	1,798.7200	1.7987	(0.357)	0	0	0
2016/09/06	EL28	03/11/2016	132.16	Put	Bond Future	1,795.1700	1.7952	1,788.7200	1.7887	(0.359)	0	0	0
2016/09/06	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	EL28	02/02/2017			Bond Future	132.8917	132.8917	132.8988	132.8988	0.005	0.0000	0.0000	0
2016/09/06	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	EL28	02/02/2017	135.10	Put	Bond Future	2,208.2600	2.2083	2,201.1900	2.2012	(0.320)	0	0	0
2016/09/06	EL28	02/02/2017	135.12	Put	Bond Future	2,228.2600	2.2283	2,221.1900	2.2212	(0.317)	0	0	0
2016/09/06	EL28	02/02/2017	135.11	Put	Bond Future	2,218.2600	2.2183	2,211.1900	2.2112	(0.319)	0	0	0
2016/09/06	EL28	04/05/2017			Bond Future	133.8965	133.8965	133.9012	133.9012	0.004	0.0000	0.0000	0
2016/09/06	EL28	04/05/2017	137.90	Put	Bond Future	4,003.4900	4.0035	3,998.7700	3.9988	(0.118)	0	0	0
2016/09/06	EL28	04/05/2017	137.92	Put	Bond Future	4,023.4900	4.0235	4,018.7700	4.0188	(0.117)	0	0	0
2016/09/06	EL28	04/05/2017	137.91	Put	Bond Future	4,013.4900	4.0135	4,008.7700	4.0088	(0.118)	0	0	0
2016/09/06	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	ES33	03/11/2016			Bond Future	10.3940	78.3044	10.2656	79.1454	(1.236)	0.0000	0.0000	8,789
2016/09/06	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	ES33	03/11/2016	11.31	Call	Bond Future	5,617.8500	5.6178	6,458.8300	6.4588	14.970	0	0	0
2016/09/06	ES33	03/11/2016	11.29	Call	Bond Future	5,501.9400	5.5019	6,342.9200	6.3429	15.285	0	0	0
2016/09/06	ES33	03/11/2016	11.30	Call	Bond Future	5,559.9300	5.5599	6,400.9100	6.4009	15.126	0	0	0
2016/09/06	ES33	02/02/2017			Bond Future	10.4728	79.8174	10.3401	80.6748	(1.267)	0.0000	0.0000	0
2016/09/06	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	ES33	02/02/2017	10.59	Call	Bond Future	745.2200	0.7452	1,602.6600	1.6027	115.059	0	0	0
2016/09/06	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	ES33	02/02/2017	10.60	Call	Bond Future	808.3100	0.8083	1,665.7500	1.6657	106.078	0	0	0
2016/09/06	ES33	02/02/2017	10.61	Call	Bond Future	871.3200	0.8713	1,728.7600	1.7288	98.407	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
2016/09/06	ES33	04/05/2017			Bond Future	10.5405	77.6334	10.4037	78.5066	(1.298)	0.0000	0.0000	0
2016/09/06	ES33	04/05/2017	10.55	Call	Bond Future	59.9600	0.0600	933.2400	0.9332	1456.438	0	0	0
2016/09/06	ES33	04/05/2017	10.54	Put	Bond Future	3.2900	0.0033	0.0000	0.0000	(100.000)	0	0	0
2016/09/06	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	ES33	04/05/2017	10.56	Call	Bond Future	123.1400	0.1231	996.4200	0.9964	709.177	0	0	0
2016/09/06	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	869.9900	0.8700	100.000	0	0	0
2016/09/06	ES42	03/11/2016			Bond Future	10.5121	82.5876	10.3837	83.5568	(1.222)	0.0000	0.0000	8,777
2016/09/06	ES42	02/02/2017			Bond Future	10.5858	84.1837	10.4532	85.1719	(1.253)	0.0000	0.0000	0
2016/09/06	ES42	04/05/2017			Bond Future	10.6533	81.6202	10.5166	82.6267	(1.283)	0.0000	0.0000	0
2016/09/06	GOVI	03/11/2016	476.11	Call	GOVI	511,290.0000	51.1290	557,580.0000	55.7580	9.054	0	0	0
2016/09/06	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	GOVI	03/11/2016			GOVI	527.2390	527.2390	531.8680	531.8680	0.878	0.0000	0.0000	420
2016/09/06	GOVI	03/11/2016	476.12	Call	GOVI	511,190.0000	51.1190	557,480.0000	55.7480	9.055	0	0	0
2016/09/06	GOVI	03/11/2016	476.13	Call	GOVI	511,090.0000	51.1090	557,380.0000	55.7380	9.057	0	0	0
2016/09/06	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	GOVI	02/02/2017	533.34	Call	GOVI	40,840.0000	4.0840	88,050.0000	8.8050	115.597	0	0	0
2016/09/06	GOVI	02/02/2017			GOVI	537.4240	537.4240	542.1450	542.1450	0.878	0.0000	0.0000	27
2016/09/06	GOVI	02/02/2017	533.32	Call	GOVI	41,040.0000	4.1040	88,250.0000	8.8250	115.034	0	0	0
2016/09/06	GOVI	02/02/2017	533.33	Call	GOVI	40,940.0000	4.0940	88,150.0000	8.8150	115.315	0	0	0
2016/09/06	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	GOVI	04/05/2017			GOVI	548.2680	548.2680	553.0740	553.0740	0.877	0.0000	0.0000	0
2016/09/06	GOVI	04/05/2017	262.19	Call	GOVI	2,860,780.0000	286.0780	2,908,840.0000	290.8840	1.680	0	0	0
2016/09/06	GOVI	04/05/2017	262.20	Call	GOVI	2,860,680.0000	286.0680	2,908,740.0000	290.8740	1.680	0	0	0
2016/09/06	GOVI	04/05/2017	262.18	Call	GOVI	2,860,880.0000	286.0880	2,908,940.0000	290.8940	1.680	0	0	0
2016/09/06	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/09/06	IGOV	03/11/2016			Index Future	249.7230	249.7230	249.6460	249.6460	(0.031)	0.0000	0.0000	1,023
2016/09/06	IGOV	02/02/2017			Index Future	254.5630	254.5630	254.4840	254.4840	(0.031)	0.0000	0.0000	57
2016/09/06	IGOV	04/05/2017			Index Future	259.7140	259.7140	259.6300	259.6300	(0.032)	0.0000	0.0000	0
2016/09/06	ILBI	03/11/2016			Index Future	676.8160	676.8160	676.6180	676.6180	(0.029)	0.0000	0.0000	0
2016/09/06	ILBI	02/02/2017			Index Future	689.9570	689.9570	689.7540	689.7540	(0.029)	0.0000	0.0000	155
2016/09/06	IS01	19/12/2016			Interest Rate Swap	100.0819	100.0819	100.0778	100.0778	(0.004)	0.0000	0.0000	0
2016/09/06	IS01	16/03/2017			Interest Rate Swap	100.0542	100.0542	100.0367	100.0367	(0.017)	0.0000	0.0000	0
2016/09/06	IS01	15/06/2017			Interest Rate Swap	99.7299	99.7299	99.6907	99.6907	(0.039)	0.0000	0.0000	0
2016/09/06	IS01	21/09/2017			Interest Rate Swap	99.8504	99.8504	99.7808	99.7808	(0.070)	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
2016/09/06	IS02	18/12/2017			Interest Rate Swap	100.1987	100.1987	100.1000	100.1000	(0.099)	0.0000	0.0000	0
2016/09/06	IS02	16/03/2018			Interest Rate Swap	99.5535	99.5535	99.4241	99.4241	(0.130)	0.0000	0.0000	0
2016/09/06	IS02	15/06/2018			Interest Rate Swap	99.2952	99.2952	99.1364	99.1364	(0.160)	0.0000	0.0000	0
2016/09/06	IS02	21/09/2018			Interest Rate Swap	99.4766	99.4766	99.2952	99.2952	(0.182)	0.0000	0.0000	0
2016/09/06	IS05	17/12/2020			Interest Rate Swap	98.7704	98.7704	98.3088	98.3088	(0.467)	0.0000	0.0000	0
2016/09/06	IS05	16/03/2021			Interest Rate Swap	98.1537	98.1537	97.6525	97.6525	(0.511)	0.0000	0.0000	0
2016/09/06	IS05	15/06/2021			Interest Rate Swap	97.5068	97.5068	96.9663	96.9663	(0.554)	0.0000	0.0000	0
2016/09/06	IS05	21/09/2021			Interest Rate Swap	97.8281	97.8281	97.2511	97.2511	(0.590)	0.0000	0.0000	0
2016/09/06	IS10	17/12/2025			Interest Rate Swap	99.1226	99.1226	98.1598	98.1598	(0.971)	0.0000	0.0000	0
2016/09/06	IS10	16/03/2026			Interest Rate Swap	96.2443	96.2443	95.2383	95.2383	(1.045)	0.0000	0.0000	0
2016/09/06	IS10	15/06/2026			Interest Rate Swap	95.0475	95.0475	94.0074	94.0074	(1.094)	0.0000	0.0000	0
2016/09/06	IS10	21/09/2026			Interest Rate Swap	97.1407	97.1407	96.0882	96.0882	(1.084)	0.0000	0.0000	0
2016/09/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/09/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/09/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/09/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/09/06	JBAF	21/09/2016			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	10
2016/09/06	JBAF	19/10/2016			Jibar Tradeable Future	7.4400	92.5600	7.4400	92.5600	0.000	0.0000	0.0000	0
2016/09/06	JBAF	16/11/2016			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/09/06	JBAF	21/12/2016			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/09/06	JBAF	18/01/2017			Jibar Tradeable Future	7.5600	92.4400	7.5600	92.4400	0.000	0.0000	0.0000	0
2016/09/06	JBAF	15/02/2017			Jibar Tradeable Future	7.6100	92.3900	7.6100	92.3900	0.000	0.0000	0.0000	0
2016/09/06	JBAF	15/03/2017			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	1,000
2016/09/06	JBAF	21/06/2017			Jibar Tradeable Future	7.7400	92.2600	7.7400	92.2600	0.000	0.0000	0.0000	0
2016/09/06	JBAF	20/09/2017			Jibar Tradeable Future	7.7600	92.2400	7.7600	92.2400	0.000	0.0000	0.0000	0
2016/09/06	JBAF	20/12/2017			Jibar Tradeable Future	7.7800	92.2200	7.7800	92.2200	0.000	0.0000	0.0000	0
2016/09/06	JBAF	20/03/2018			Jibar Tradeable Future	7.7900	92.2100	7.7900	92.2100	0.000	0.0000	0.0000	1,000
2016/09/06	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/09/06	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/09/06	R023	03/11/2016	9.73	Put	Bond Future	30.6900	0.0307	16.2600	0.0163	(47.019)	0	0	0
2016/09/06	R023	03/11/2016			Bond Future	8.5841	97.4589	8.4544	98.0678	(1.511)	0.0000	0.0000	12,662
2016/09/06	R023	03/11/2016	9.75	Put	Bond Future	28.1600	0.0282	14.8200	0.0148	(47.372)	0	0	0
2016/09/06	R023	03/11/2016	9.73	Call	Bond Future	5,209.1600	5.2092	5,803.6400	5.8036	11.412	0	0	0
2016/09/06	R023	03/11/2016	9.74	Put	Bond Future	29.4000	0.0294	15.5300	0.0155	(47.177)	0	0	0
2016/09/06	R023	03/11/2016	9.74	Call	Bond Future	5,251.5100	5.2515	5,846.5500	5.8465	11.331	0	0	0
2016/09/06	R023	03/11/2016	9.75	Call	Bond Future	5,293.8800	5.2939	5,889.4500	5.8895	11.250	0	0	0
2016/09/06	R023	02/02/2017	8.85	Call	Bond Future	2,246.1000	2.2461	2,631.0900	2.6311	17.140	0	0	0
2016/09/06	R023	02/02/2017			Bond Future	8.6278	99.3419	8.4911	99.9629	(1.584)	0.0000	0.0000	0

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2016/09/06	R023	02/02/2017	8.86	Call	Bond Future	2,273.2600	2.2733	2,660.7000	2.6607	17.043	0	0	0
2016/09/06	R023	02/02/2017	8.84	Put	Bond Future	1,264.7700	1.2648	1,026.3700	1.0264	(18.849)	0	0	0
2016/09/06	R023	02/02/2017	8.86	Put	Bond Future	1,229.6000	1.2296	996.1000	0.9961	(18.990)	0	0	0
2016/09/06	R023	02/02/2017	8.84	Call	Bond Future	2,219.1000	2.2191	2,601.6400	2.6016	17.239	0	0	0
2016/09/06	R023	02/02/2017	8.85	Put	Bond Future	1,247.0900	1.2471	1,011.1400	1.0111	(18.920)	0	0	0
2016/09/06	R023	04/05/2017	8.61	Call	Bond Future	1,996.5700	1.9966	2,321.6000	2.3216	16.279	0	0	0
2016/09/06	R023	04/05/2017			Bond Future	8.6498	97.4128	8.5062	98.0444	(1.660)	0.0000	0.0000	0
2016/09/06	R023	04/05/2017	8.59	Call	Bond Future	1,952.5000	1.9525	2,273.3000	2.2733	16.430	0	0	0
2016/09/06	R023	04/05/2017	8.60	Call	Bond Future	1,974.4700	1.9745	2,297.3800	2.2974	16.354	0	0	0
2016/09/06	R023	04/05/2017	8.59	Put	Bond Future	2,214.8200	2.2148	1,903.9800	1.9040	(14.035)	0	0	0
2016/09/06	R023	04/05/2017	8.61	Put	Bond Future	2,171.0100	2.1710	1,864.4000	1.8644	(14.123)	0	0	0
2016/09/06	R023	04/05/2017	8.60	Put	Bond Future	2,192.8400	2.1928	1,884.1100	1.8841	(14.079)	0	0	0
2016/09/06	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	R035	03/11/2016			Bond Future	9.4350	96.8299	9.3069	97.9044	(1.357)	0.0000	0.0000	4,315
2016/09/06	R035	03/11/2016	9.59	Call	Bond Future	1,276.7200	1.2767	2,351.2900	2.3513	84.166	0	0	0
2016/09/06	R035	03/11/2016	9.57	Call	Bond Future	1,113.4900	1.1135	2,188.0600	2.1881	96.505	0	0	0
2016/09/06	R035	03/11/2016	9.58	Call	Bond Future	1,195.1600	1.1952	2,269.7300	2.2697	89.910	0	0	0
2016/09/06	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	R035	02/02/2017			Bond Future	9.4834	98.7008	9.3513	99.7964	(1.392)	0.0000	0.0000	0
2016/09/06	R035	02/02/2017	9.51	Call	Bond Future	218.6500	0.2186	1,314.2500	1.3143	501.075	0	0	0
2016/09/06	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	R035	02/02/2017	9.52	Call	Bond Future	300.5600	0.3006	1,396.1600	1.3962	364.520	0	0	0
2016/09/06	R035	02/02/2017	9.50	Call	Bond Future	136.6400	0.1366	1,232.2400	1.2322	801.815	0	0	0
2016/09/06	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	R035	04/05/2017			Bond Future	9.5193	96.1876	9.3835	97.3035	(1.426)	0.0000	0.0000	0
2016/09/06	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	R035	04/05/2017	9.55	Call	Bond Future	249.9300	0.2499	1,365.7800	1.3658	446.465	0	0	0
2016/09/06	R035	04/05/2017	9.53	Call	Bond Future	87.4400	0.0874	1,203.2900	1.2033	1276.132	0	0	0
2016/09/06	R035	04/05/2017	9.54	Call	Bond Future	168.7400	0.1687	1,284.5900	1.2846	661.284	0	0	0
2016/09/06	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	R186	03/11/2016	8.82	Put	Bond Future	1,881.0300	1.8810	1,408.0700	1.4081	(25.144)	0	0	150
2016/09/06	R186	03/11/2016	9.40	Put	Bond Future	481.3900	0.4814	314.7700	0.3148	(34.612)	0	0	0
2016/09/06	R186	03/11/2016			Bond Future	8.8716	114.7242	8.7377	115.6750	(1.509)	0.0000	0.0000	99,535
2016/09/06	R186	03/11/2016	8.30	Put	Bond Future	4,495.0900	4.4951	3,720.9300	3.7209	(17.222)	0	0	0
2016/09/06	R186	03/11/2016	8.52	Put	Bond Future	3,228.0800	3.2281	2,568.3400	2.5683	(20.438)	0	0	150
2016/09/06	R186	03/11/2016	8.95	Put	Bond Future	1,438.1200	1.4381	1,046.0700	1.0461	(27.261)	0	0	0
2016/09/06	R186	03/11/2016	9.20	Put	Bond Future	808.0700	0.8081	554.6100	0.5546	(31.366)	0	0	0
2016/09/06	R186	03/11/2016	8.97	Put	Bond Future	1,377.3200	1.3773	997.3300	0.9973	(27.589)	0	0	0
2016/09/06	R186	03/11/2016	8.96	Put	Bond Future	1,407.4800	1.4075	1,021.4700	1.0215	(27.426)	0	0	0
2016/09/06	R186	03/11/2016	9.10	Call	Bond Future	2,624.3300	2.6243	3,269.7500	3.2698	24.594	0	0	0
2016/09/06	R186	03/11/2016	9.66	Call	Bond Future	5,602.6000	5.6026	6,467.2600	6.4673	15.433	0	0	0
2016/09/06	R186	03/11/2016	8.30	Call	Bond Future	357.6800	0.3577	534.3300	0.5343	49.388	0	0	150
2016/09/06	R186	03/11/2016	8.90	Call	Bond Future	1,798.8700	1.7989	2,326.9500	2.3269	29.356	0	0	0

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2016/09/06	R186	03/11/2016	8.97	Call	Bond Future	2,069.1800		2.0692	2,640.0000	2.6400	27.587	0	0	0
2016/09/06	R186	03/11/2016	9.71	Call	Bond Future	5,898.0000		5.8980	6,774.2100	6.7742	14.856	0	0	0
2016/09/06	R186	03/11/2016	8.52	Call	Bond Future	707.3600		0.7074	998.4300	0.9984	41.149	0	0	0
2016/09/06	R186	03/11/2016	8.82	Call	Bond Future	1,515.8700		1.5159	1,993.7200	1.9937	31.523	0	0	0
2016/09/06	R186	03/11/2016	8.95	Call	Bond Future	1,989.8300		1.9898	2,548.5900	2.5486	28.081	0	0	0
2016/09/06	R186	03/11/2016	9.20	Call	Bond Future	3,094.4300		3.0944	3,791.7800	3.7918	22.536	0	0	1,425
2016/09/06	R186	03/11/2016	8.90	Put	Bond Future	1,598.5900		1.5986	1,175.8600	1.1759	(26.444)	0	0	5,092
2016/09/06	R186	03/11/2016	9.40	Call	Bond Future	4,128.8900		4.1289	4,913.0800	4.9131	18.993	0	0	1,425
2016/09/06	R186	03/11/2016	9.66	Put	Bond Future	220.1200		0.2201	133.9700	0.1340	(39.138)	0	0	0
2016/09/06	R186	03/11/2016	9.71	Put	Bond Future	186.2700		0.1863	111.6700	0.1117	(40.049)	0	0	0
2016/09/06	R186	03/11/2016	8.96	Call	Bond Future	2,029.3000		2.0293	2,594.1000	2.5941	27.832	0	0	0
2016/09/06	R186	03/11/2016	9.10	Put	Bond Future	1,027.3600		1.0274	721.9700	0.7220	(29.726)	0	0	108
2016/09/06	R186	02/02/2017	8.81	Put	Bond Future	3,049.2900		3.0493	2,553.9200	2.5539	(16.245)	0	0	0
2016/09/06	R186	02/02/2017	9.40	Call	Bond Future	4,690.4100		4.6904	5,380.9300	5.3809	14.722	0	0	0
2016/09/06	R186	02/02/2017			Bond Future	8.9129		111.6377	8.7736	112.6071	(1.563)	0.0000	0.0000	0
2016/09/06	R186	02/02/2017	9.50	Call	Bond Future	5,161.9700		5.1620	5,882.9100	5.8829	13.966	0	0	0
2016/09/06	R186	02/02/2017	8.80	Put	Bond Future	3,086.4300		3.0864	2,587.0300	2.5870	(16.181)	0	0	0
2016/09/06	R186	02/02/2017	8.43	Put	Bond Future	4,695.3200		4.6953	4,048.0200	4.0480	(13.786)	0	0	0
2016/09/06	R186	02/02/2017	8.90	Put	Bond Future	2,729.4500		2.7294	2,270.0100	2.2700	(16.833)	0	0	750
2016/09/06	R186	02/02/2017	8.81	Call	Bond Future	2,334.1000		2.3341	2,808.1900	2.8082	20.311	0	0	0
2016/09/06	R186	02/02/2017	8.79	Call	Bond Future	2,269.0000		2.2690	2,735.0400	2.7350	20.539	0	0	0
2016/09/06	R186	02/02/2017	9.50	Put	Bond Future	1,199.4500		1.1994	950.9300	0.9509	(20.719)	0	0	6,500
2016/09/06	R186	02/02/2017	8.80	Call	Bond Future	2,301.4200		2.3014	2,771.4800	2.7715	20.425	0	0	0
2016/09/06	R186	02/02/2017	8.43	Call	Bond Future	1,285.1200		1.2851	1,607.2800	1.6073	25.068	0	0	750
2016/09/06	R186	02/02/2017	8.90	Call	Bond Future	2,639.9500		2.6400	3,149.9700	3.1500	19.319	0	0	0
2016/09/06	R186	02/02/2017	9.40	Put	Bond Future	1,389.1000		1.3891	1,110.1600	1.1102	(20.081)	0	0	750
2016/09/06	R186	02/02/2017	8.79	Put	Bond Future	3,123.8800		3.1239	2,620.4600	2.6205	(16.115)	0	0	0
2016/09/06	R186	04/05/2017			Bond Future	8.9433		113.8920	8.7986	114.8790	(1.618)	0.0000	0.0000	0
2016/09/06	R186	04/05/2017	8.89	Put	Bond Future	3,575.7800		3.5758	3,095.9800	3.0960	(13.418)	0	0	0
2016/09/06	R186	04/05/2017	8.91	Put	Bond Future	3,508.2700		3.5083	3,034.7500	3.0348	(13.497)	0	0	0
2016/09/06	R186	04/05/2017	8.90	Put	Bond Future	3,541.9000		3.5419	3,065.2400	3.0652	(13.458)	0	0	0
2016/09/06	R186	04/05/2017	8.91	Call	Bond Future	3,282.3000		3.2823	3,795.6800	3.7957	15.641	0	0	0
2016/09/06	R186	04/05/2017	8.89	Call	Bond Future	3,213.7200		3.2137	3,720.8200	3.7208	15.779	0	0	0
2016/09/06	R186	04/05/2017	8.90	Call	Bond Future	3,247.9100		3.2479	3,758.1500	3.7581	15.710	0	0	0
2016/09/06	R197	03/11/2016	303.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	R197	03/11/2016	303.57	Put	Bond Future	279.7200		0.2797	639.2500	0.6392	128.532	0	0	0
2016/09/06	R197	03/11/2016			Bond Future	303.2903		303.2903	302.9308	302.9308	(0.119)	0.0000	0.0000	875
2016/09/06	R197	03/11/2016	303.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	R197	03/11/2016	303.58	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	R197	03/11/2016	303.56	Put	Bond Future	269.7200		0.2697	629.2500	0.6292	133.297	0	0	0
2016/09/06	R197	03/11/2016	303.58	Put	Bond Future	289.7200		0.2897	649.2500	0.6492	124.096	0	0	0
2016/09/06	R202	03/11/2016	253.85	Put	Bond Future	3,977.3300		3.9773	3,634.1000	3.6341	(8.630)	0	0	0
2016/09/06	R202	03/11/2016			Bond Future	249.8727		249.8727	250.2159	250.2159	0.137	0.0000	0.0000	36,060
2016/09/06	R202	03/11/2016	253.87	Put	Bond Future	3,997.3300		3.9973	3,654.1000	3.6541	(8.586)	0	0	0
2016/09/06	R202	03/11/2016	253.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	R202	03/11/2016	253.86	Put	Bond Future	3,987.3300		3.9873	3,644.1000	3.6441	(8.608)	0	0	0

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2016/09/06	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	R203	03/11/2016	8.86	Call	Bond Future	957.8400	0.9578	1,073.9900	1.0740	12.126	0	0	0
2016/09/06	R203	03/11/2016			Bond Future	7.6754	101.6791	7.5319	101.7960	(1.870)	0.0000	0.0000	30,174
2016/09/06	R203	03/11/2016	8.84	Call	Bond Future	941.9500	0.9419	1,058.0100	1.0580	12.321	0	0	0
2016/09/06	R203	03/11/2016	8.85	Call	Bond Future	949.8900	0.9499	1,066.0000	1.0660	12.224	0	0	0
2016/09/06	R203	03/11/2016	8.84	Put	Bond Future	1.3300	0.0013	0.5000	0.0005	(62.406)	0	0	0
2016/09/06	R203	03/11/2016	8.86	Put	Bond Future	1.1800	0.0012	0.4400	0.0004	(62.712)	0	0	0
2016/09/06	R203	03/11/2016	8.85	Put	Bond Future	1.2500	0.0013	0.4700	0.0005	(62.400)	0	0	0
2016/09/06	R203	02/02/2017	7.70	Call	Bond Future	192.0900	0.1921	261.6200	0.2616	36.197	0	0	0
2016/09/06	R203	02/02/2017	7.71	Put	Bond Future	154.3200	0.1543	105.0500	0.1051	(31.927)	0	0	0
2016/09/06	R203	02/02/2017			Bond Future	7.6389	103.6437	7.4328	103.7631	(2.698)	0.0000	0.0000	0
2016/09/06	R203	02/02/2017	7.71	Call	Bond Future	195.4400	0.1954	265.5800	0.2656	35.888	0	0	0
2016/09/06	R203	02/02/2017	7.72	Call	Bond Future	198.8300	0.1988	269.5600	0.2696	35.573	0	0	0
2016/09/06	R203	02/02/2017	7.70	Put	Bond Future	156.7500	0.1568	106.8700	0.1069	(31.821)	0	0	0
2016/09/06	R203	02/02/2017	7.72	Put	Bond Future	151.9200	0.1519	103.2400	0.1032	(32.043)	0	0	0
2016/09/06	R203	04/05/2017	6.91	Call	Bond Future	90.4500	0.0904	147.0000	0.1470	62.521	0	0	0
2016/09/06	R203	04/05/2017	6.92	Put	Bond Future	170.3300	0.1703	107.4700	0.1075	(36.905)	0	0	0
2016/09/06	R203	04/05/2017			Bond Future	7.1430	101.5611	6.8009	101.6810	(4.790)	0.0000	0.0000	0
2016/09/06	R203	04/05/2017	6.92	Call	Bond Future	92.1800	0.0922	149.2600	0.1493	61.922	0	0	0
2016/09/06	R203	04/05/2017	6.93	Call	Bond Future	93.6000	0.0936	151.2000	0.1512	61.538	0	0	0
2016/09/06	R203	04/05/2017	6.91	Put	Bond Future	172.1100	0.1721	108.7200	0.1087	(36.831)	0	0	0
2016/09/06	R203	04/05/2017	6.93	Put	Bond Future	168.2400	0.1682	105.9000	0.1059	(37.054)	0	0	0
2016/09/06	R204	03/11/2016			Bond Future	7.8966	103.2442	7.7662	103.4949	(1.651)	0.0000	0.0000	28,913
2016/09/06	R204	03/11/2016	9.21	Put	Bond Future	1.5300	0.0015	0.6000	0.0006	(60.784)	0	0	0
2016/09/06	R204	03/11/2016	9.23	Put	Bond Future	1.3500	0.0014	0.5300	0.0005	(60.741)	0	0	0
2016/09/06	R204	03/11/2016	9.22	Put	Bond Future	1.4400	0.0014	0.5600	0.0006	(61.111)	0	0	0
2016/09/06	R204	03/11/2016	9.22	Call	Bond Future	2,500.9200	2.5009	2,750.7400	2.7507	9.989	0	0	0
2016/09/06	R204	03/11/2016	9.21	Call	Bond Future	2,482.4200	2.4824	2,732.1900	2.7322	10.062	0	0	0
2016/09/06	R204	03/11/2016	9.23	Call	Bond Future	2,519.4100	2.5194	2,769.2900	2.7693	9.918	0	0	0
2016/09/06	R204	02/02/2017	8.28	Call	Bond Future	916.1800	0.9162	1,097.6600	1.0977	19.808	0	0	0
2016/09/06	R204	02/02/2017			Bond Future	7.9071	101.1985	7.7576	101.4543	(1.890)	0.0000	0.0000	0
2016/09/06	R204	02/02/2017	8.29	Call	Bond Future	927.9400	0.9279	1,110.4900	1.1105	19.673	0	0	0
2016/09/06	R204	02/02/2017	8.30	Call	Bond Future	940.0000	0.9400	1,123.5800	1.1236	19.530	0	0	0
2016/09/06	R204	02/02/2017	8.28	Put	Bond Future	281.3600	0.2814	207.0400	0.2070	(26.415)	0	0	0
2016/09/06	R204	02/02/2017	8.30	Put	Bond Future	271.2900	0.2713	199.0700	0.1991	(26.621)	0	0	0
2016/09/06	R204	02/02/2017	8.29	Put	Bond Future	276.1700	0.2762	202.9200	0.2029	(26.524)	0	0	0
2016/09/06	R204	04/05/2017	7.90	Put	Bond Future	562.6900	0.5627	445.3400	0.4453	(20.855)	0	0	0
2016/09/06	R204	04/05/2017			Bond Future	7.8654	103.2419	7.6925	103.5009	(2.198)	0.0000	0.0000	0
2016/09/06	R204	04/05/2017	7.92	Put	Bond Future	548.8600	0.5489	433.5800	0.4336	(21.004)	0	0	0
2016/09/06	R204	04/05/2017	7.90	Call	Bond Future	614.4700	0.6145	756.1800	0.7562	23.062	0	0	0
2016/09/06	R204	04/05/2017	7.91	Put	Bond Future	555.7400	0.5557	439.4300	0.4394	(20.929)	0	0	0
2016/09/06	R204	04/05/2017	7.91	Call	Bond Future	622.4700	0.6225	765.2200	0.7652	22.933	0	0	0
2016/09/06	R204	04/05/2017	7.92	Call	Bond Future	630.5300	0.6305	774.3100	0.7743	22.803	0	0	0
2016/09/06	R207	03/11/2016			Bond Future	8.1518	99.7829	8.0193	100.1437	(1.626)	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
2016/09/06	R207	03/11/2016	7.94	Call	Bond Future	313.4800		0.3135	449.7600	0.4498	43.473	0	0	0
2016/09/06	R207	03/11/2016	7.93	Put	Bond Future	908.7900		0.9088	681.6100	0.6816	(24.998)	0	0	0
2016/09/06	R207	03/11/2016	7.95	Put	Bond Future	873.0800		0.8731	651.3300	0.6513	(25.399)	0	0	0
2016/09/06	R207	03/11/2016	7.94	Put	Bond Future	890.8300		0.8908	666.3600	0.6664	(25.198)	0	0	0
2016/09/06	R207	03/11/2016	7.95	Call	Bond Future	323.0800		0.3231	462.0800	0.4621	43.023	0	0	0
2016/09/06	R207	03/11/2016	7.93	Call	Bond Future	304.0800		0.3041	437.6500	0.4377	43.926	0	0	0
2016/09/06	R207	02/02/2017	9.24	Call	Bond Future	2,744.6600		2.7447	3,078.0200	3.0780	12.146	0	0	0
2016/09/06	R207	02/02/2017			Bond Future	8.1798		98.0683	8.0345	98.4363	(1.776)	0.0000	0.0000	0
2016/09/06	R207	02/02/2017	8.91	Call	Bond Future	2,057.2800		2.0573	2,360.5300	2.3605	14.740	0	0	62
2016/09/06	R207	02/02/2017	9.22	Call	Bond Future	2,701.2700		2.7013	3,033.1700	3.0332	12.287	0	0	0
2016/09/06	R207	02/02/2017	9.23	Call	Bond Future	2,722.9400		2.7229	3,055.5800	3.0556	12.216	0	0	0
2016/09/06	R207	02/02/2017	8.91	Put	Bond Future	233.3100		0.2333	168.5700	0.1686	(27.748)	0	0	0
2016/09/06	R207	02/02/2017	9.22	Put	Bond Future	115.7100		0.1157	79.6200	0.0796	(31.190)	0	0	0
2016/09/06	R207	02/02/2017	9.24	Put	Bond Future	110.2300		0.1102	75.6000	0.0756	(31.416)	0	0	0
2016/09/06	R207	02/02/2017	9.23	Put	Bond Future	112.9400		0.1129	77.5900	0.0776	(31.300)	0	0	0
2016/09/06	R207	04/05/2017	8.21	Put	Bond Future	949.6100		0.9496	777.2500	0.7772	(18.151)	0	0	0
2016/09/06	R207	04/05/2017			Bond Future	8.1867		100.0486	8.0272	100.4222	(1.949)	0.0000	0.0000	0
2016/09/06	R207	04/05/2017	8.22	Call	Bond Future	1,016.5000		1.0165	1,219.1400	1.2191	19.935	0	0	0
2016/09/06	R207	04/05/2017	8.20	Call	Bond Future	991.6700		0.9917	1,191.5000	1.1915	20.151	0	0	0
2016/09/06	R207	04/05/2017	8.21	Call	Bond Future	1,004.0400		1.0040	1,205.2800	1.2053	20.043	0	0	0
2016/09/06	R207	04/05/2017	8.20	Put	Bond Future	960.6000		0.9606	786.8300	0.7868	(18.090)	0	0	0
2016/09/06	R207	04/05/2017	8.22	Put	Bond Future	938.7300		0.9387	767.7700	0.7678	(18.212)	0	0	0
2016/09/06	R207	03/08/2017	8.19	Call	Bond Future	1,100.2600		1.1003	1,305.7300	1.3057	18.675	0	0	51
2016/09/06	R207	03/08/2017			Bond Future	8.1524		98.5077	7.9758	98.8871	(2.166)	0.0000	0.0000	0
2016/09/06	R207	03/08/2017	8.39	Put	Bond Future	837.4200		0.8374	686.9700	0.6870	(17.966)	0	0	0
2016/09/06	R207	03/08/2017	8.41	Put	Bond Future	820.7000		0.8207	672.5100	0.6725	(18.057)	0	0	0
2016/09/06	R207	03/08/2017	8.19	Put	Bond Future	1,019.6700		1.0197	845.7900	0.8458	(17.053)	0	0	0
2016/09/06	R207	03/08/2017	8.40	Put	Bond Future	829.0300		0.8290	679.7100	0.6797	(18.011)	0	0	0
2016/09/06	R207	03/08/2017	8.41	Call	Bond Future	1,370.7900		1.3708	1,601.9500	1.6019	16.863	0	0	0
2016/09/06	R207	03/08/2017	8.39	Call	Bond Future	1,344.9500		1.3450	1,573.8500	1.5738	17.019	0	0	0
2016/09/06	R207	03/08/2017	8.40	Call	Bond Future	1,357.8400		1.3578	1,587.8700	1.5879	16.941	0	0	0
2016/09/06	R208	03/11/2016	9.59	Put	Bond Future	9.1500		0.0092	4.2900	0.0043	(53.115)	0	0	0
2016/09/06	R208	03/11/2016			Bond Future	8.3416		94.9566	8.2107	95.4147	(1.569)	0.0000	0.0000	30,188
2016/09/06	R208	03/11/2016	9.58	Put	Bond Future	9.6200		0.0096	4.5300	0.0045	(52.911)	0	0	0
2016/09/06	R208	03/11/2016	9.57	Call	Bond Future	4,180.6000		4.1806	4,633.3600	4.6334	10.830	0	0	0
2016/09/06	R208	03/11/2016	9.58	Call	Bond Future	4,213.1300		4.2131	4,666.1300	4.6661	10.752	0	0	0
2016/09/06	R208	03/11/2016	9.59	Call	Bond Future	4,245.6600		4.2457	4,698.8900	4.6989	10.675	0	0	0
2016/09/06	R208	03/11/2016	9.57	Put	Bond Future	10.1100		0.0101	4.7800	0.0048	(52.720)	0	0	0
2016/09/06	R208	02/02/2017			Bond Future	8.3792		96.7914	8.2391	97.2586	(1.673)	0.0000	0.0000	0
2016/09/06	R208	02/02/2017	8.64	Call	Bond Future	1,640.7500		1.6407	1,941.9200	1.9419	18.356	0	0	0
2016/09/06	R208	02/02/2017	8.63	Put	Bond Future	791.0400		0.7910	623.1100	0.6231	(21.229)	0	0	0
2016/09/06	R208	02/02/2017	8.65	Put	Bond Future	766.6400		0.7666	602.6000	0.6026	(21.397)	0	0	0
2016/09/06	R208	02/02/2017	8.64	Put	Bond Future	778.8900		0.7789	612.9000	0.6129	(21.311)	0	0	0
2016/09/06	R208	02/02/2017	8.65	Call	Bond Future	1,661.3600		1.6614	1,964.4800	1.9645	18.245	0	0	0
2016/09/06	R208	02/02/2017	8.63	Call	Bond Future	1,620.0300		1.6200	1,919.2600	1.9193	18.471	0	0	0
2016/09/06	R208	04/05/2017	8.39	Call	Bond Future	1,379.2000		1.3792	1,629.3600	1.6294	18.138	0	0	0
2016/09/06	R208	04/05/2017			Bond Future	8.3942		95.3414	8.2443	95.8162	(1.786)	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
2016/09/06	R208	04/05/2017	8.37	Call	Bond Future	1,346.8500	1.3469	1,593.5800	1.5936	18.319	0	0	0
2016/09/06	R208	04/05/2017	8.38	Call	Bond Future	1,362.8200	1.3628	1,611.2600	1.6113	18.230	0	0	0
2016/09/06	R208	04/05/2017	8.37	Put	Bond Future	1,423.4200	1.4234	1,195.3300	1.1953	(16.024)	0	0	0
2016/09/06	R208	04/05/2017	8.39	Put	Bond Future	1,392.5900	1.3926	1,167.9300	1.1679	(16.133)	0	0	0
2016/09/06	R208	04/05/2017	8.38	Put	Bond Future	1,407.7900	1.4078	1,181.4100	1.1814	(16.081)	0	0	0
2016/09/06	R209	03/11/2016	9.34	Put	Bond Future	1,946.6400	1.9466	1,502.9400	1.5029	(22.793)	0	0	345
2016/09/06	R209	03/11/2016	10.26	Call	Bond Future	5,878.9500	5.8789	6,697.7900	6.6978	13.928	0	0	0
2016/09/06	R209	03/11/2016			Bond Future	9.3901	72.8587	9.2624	73.7533	(1.360)	0.0000	0.0000	37,619
2016/09/06	R209	03/11/2016	10.24	Call	Bond Future	5,769.5600	5.7696	6,584.2900	6.5843	14.121	0	0	0
2016/09/06	R209	03/11/2016	8.87	Put	Bond Future	4,236.2200	4.2362	3,541.7000	3.5417	(16.395)	0	0	0
2016/09/06	R209	03/11/2016	8.81	Call	Bond Future	404.2100	0.4042	578.2600	0.5783	43.059	0	0	345
2016/09/06	R209	03/11/2016	9.04	Put	Bond Future	3,279.6500	3.2796	2,668.7500	2.6688	(18.627)	0	0	345
2016/09/06	R209	03/11/2016	9.42	Put	Bond Future	1,666.9200	1.6669	1,267.8100	1.2678	(23.943)	0	0	0
2016/09/06	R209	03/11/2016	10.25	Call	Bond Future	5,824.2200	5.8242	6,641.0300	6.6410	14.024	0	0	0
2016/09/06	R209	03/11/2016	9.05	Call	Bond Future	808.2300	0.8082	1,097.2700	1.0973	35.762	0	0	0
2016/09/06	R209	03/11/2016	9.45	Call	Bond Future	1,983.5700	1.9836	2,495.5200	2.4955	25.810	0	0	0
2016/09/06	R209	03/11/2016	10.24	Put	Bond Future	220.7200	0.2207	140.8100	0.1408	(36.204)	0	0	0
2016/09/06	R209	03/11/2016	9.04	Call	Bond Future	786.9700	0.7870	1,070.7100	1.0707	36.055	0	0	0
2016/09/06	R209	03/11/2016	10.25	Put	Bond Future	214.0300	0.2140	136.2000	0.1362	(36.364)	0	0	0
2016/09/06	R209	03/11/2016	9.34	Call	Bond Future	1,597.4700	1.5975	2,048.4100	2.0484	28.228	0	0	0
2016/09/06	R209	03/11/2016	10.26	Put	Bond Future	207.5100	0.2075	131.7100	0.1317	(36.528)	0	0	0
2016/09/06	R209	03/11/2016	9.45	Put	Bond Future	1,570.0200	1.5700	1,187.3300	1.1873	(24.375)	0	0	250
2016/09/06	R209	03/11/2016	8.81	Put	Bond Future	4,605.3900	4.6054	3,884.8000	3.8848	(15.647)	0	0	0
2016/09/06	R209	03/11/2016	8.87	Call	Bond Future	486.3400	0.4863	686.4600	0.6865	41.148	0	0	250
2016/09/06	R209	03/11/2016	9.42	Call	Bond Future	1,873.6600	1.8737	2,369.1900	2.3692	26.447	0	0	120
2016/09/06	R209	03/11/2016	9.05	Put	Bond Future	3,227.9300	3.2279	2,622.3300	2.6223	(18.761)	0	0	250
2016/09/06	R209	02/02/2017	9.55	Put	Bond Future	2,455.8100	2.4558	2,071.7400	2.0717	(15.639)	0	0	0
2016/09/06	R209	02/02/2017			Bond Future	9.4311	74.2666	9.2998	75.1787	(1.392)	0.0000	0.0000	0
2016/09/06	R209	02/02/2017	9.54	Put	Bond Future	2,486.3300	2.4863	2,098.8800	2.0989	(15.583)	0	0	0
2016/09/06	R209	02/02/2017	9.55	Call	Bond Future	3,266.7600	3.2668	3,794.8300	3.7948	16.165	0	0	0
2016/09/06	R209	02/02/2017	9.53	Call	Bond Future	3,192.4300	3.1924	3,713.7300	3.7137	16.329	0	0	0
2016/09/06	R209	02/02/2017	9.54	Call	Bond Future	3,229.5900	3.2296	3,754.2800	3.7543	16.246	0	0	0
2016/09/06	R209	02/02/2017	9.53	Put	Bond Future	2,516.9500	2.5169	2,126.1100	2.1261	(15.528)	0	0	0
2016/09/06	R209	04/05/2017	9.48	Put	Bond Future	3,579.1100	3.5791	3,153.4400	3.1534	(11.893)	0	0	0
2016/09/06	R209	04/05/2017			Bond Future	9.4638	72.6141	9.3290	73.5432	(1.423)	0.0000	0.0000	0
2016/09/06	R209	04/05/2017	9.47	Put	Bond Future	3,612.5800	3.6126	3,184.1400	3.1841	(11.860)	0	0	0
2016/09/06	R209	04/05/2017	9.46	Call	Bond Future	3,620.6100	3.6206	4,118.5500	4.1186	13.753	0	0	0
2016/09/06	R209	04/05/2017	9.47	Call	Bond Future	3,655.1900	3.6552	4,155.8900	4.1559	13.698	0	0	0
2016/09/06	R209	04/05/2017	9.48	Call	Bond Future	3,689.9200	3.6899	4,193.3900	4.1934	13.644	0	0	0
2016/09/06	R209	04/05/2017	9.46	Put	Bond Future	3,646.3000	3.6463	3,215.1000	3.2151	(11.826)	0	0	0
2016/09/06	R210	03/11/2016			Bond Future	186.6856	186.6856	186.6924	186.6924	0.004	0.0000	0.0000	2,112
2016/09/06	R210	03/11/2016	188.90	Put	Bond Future	2,214.4300	2.2144	2,207.6100	2.2076	(0.308)	0	0	0
2016/09/06	R210	03/11/2016	188.92	Put	Bond Future	2,234.4300	2.2344	2,227.6100	2.2276	(0.305)	0	0	0
2016/09/06	R210	03/11/2016	188.91	Put	Bond Future	2,224.4300	2.2244	2,217.6100	2.2176	(0.307)	0	0	0
2016/09/06	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	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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2016/09/06	R210	03/11/2016	188.92	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	R211	03/11/2016	141.75	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	R211	03/11/2016			Bond Future	141.7155	141.7155	141.7219	141.7219	0.005	0.0000	0.0000	56
2016/09/06	R211	03/11/2016	141.76	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	R211	03/11/2016	141.74	Put	Bond Future	24.5100	0.0245	18.1200	0.0181	(26.071)	0	0	0
2016/09/06	R211	03/11/2016	141.76	Put	Bond Future	44.5100	0.0445	38.1200	0.0381	(14.356)	0	0	0
2016/09/06	R211	03/11/2016	141.74	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	R211	03/11/2016	141.75	Put	Bond Future	34.5100	0.0345	28.1200	0.0281	(18.516)	0	0	0
2016/09/06	R212	03/11/2016			Bond Future	148.0978	148.0978	148.0287	148.0287	(0.047)	0.0000	0.0000	3,838
2016/09/06	R212	03/11/2016	148.11	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	R212	03/11/2016	148.10	Put	Bond Future	2.1600	0.0022	71.3100	0.0713	3201.389	0	0	0
2016/09/06	R212	03/11/2016	148.12	Put	Bond Future	22.1600	0.0222	91.3100	0.0913	312.049	0	0	0
2016/09/06	R212	03/11/2016	148.11	Put	Bond Future	12.1600	0.0122	81.3100	0.0813	568.668	0	0	0
2016/09/06	R212	03/11/2016	148.12	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	R212	03/11/2016	148.10	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/06	R213	03/11/2016			Bond Future	9.2634	83.5693	9.1302	84.4874	(1.438)	0.0000	0.0000	42,521
2016/09/06	R213	03/11/2016	10.18	Put	Bond Future	163.6100	0.1636	99.2900	0.0993	(39.313)	0	0	0
2016/09/06	R213	03/11/2016	10.20	Put	Bond Future	153.1400	0.1531	92.4200	0.0924	(39.650)	0	0	0
2016/09/06	R213	03/11/2016	10.18	Call	Bond Future	6,112.5000	6.1125	6,966.3600	6.9664	13.969	0	0	0
2016/09/06	R213	03/11/2016	10.19	Put	Bond Future	158.3000	0.1583	95.8000	0.0958	(39.482)	0	0	0
2016/09/06	R213	03/11/2016	10.19	Call	Bond Future	6,168.6800	6.1687	7,024.3600	7.0244	13.871	0	0	0
2016/09/06	R213	03/11/2016	10.20	Call	Bond Future	6,224.9300	6.2249	7,082.3900	7.0824	13.775	0	0	0
2016/09/06	R213	02/02/2017	9.40	Call	Bond Future	3,045.3600	3.0454	3,577.7600	3.5778	17.482	0	0	0
2016/09/06	R213	02/02/2017	9.42	Call	Bond Future	3,118.5300	3.1185	3,658.0700	3.6581	17.301	0	0	0
2016/09/06	R213	02/02/2017			Bond Future	9.3090	85.1840	9.1716	86.1201	(1.476)	0.0000	0.0000	0
2016/09/06	R213	02/02/2017	9.41	Call	Bond Future	3,081.7300	3.0817	3,617.7100	3.6177	17.392	0	0	0
2016/09/06	R213	02/02/2017	9.40	Put	Bond Future	2,433.8700	2.4339	2,030.1400	2.0301	(16.588)	0	0	0
2016/09/06	R213	02/02/2017	9.42	Put	Bond Future	2,373.4400	2.3734	1,976.8500	1.9769	(16.710)	0	0	0
2016/09/06	R213	02/02/2017	9.41	Put	Bond Future	2,403.4000	2.4034	2,003.2500	2.0032	(16.649)	0	0	0
2016/09/06	R213	04/05/2017			Bond Future	9.3417	83.3498	9.2003	84.3033	(1.514)	0.0000	0.0000	0
2016/09/06	R213	04/05/2017	9.35	Put	Bond Future	3,451.3900	3.4514	3,010.3400	3.0103	(12.779)	0	0	0
2016/09/06	R213	04/05/2017	9.37	Put	Bond Future	3,386.6600	3.3867	2,951.3900	2.9514	(12.852)	0	0	0
2016/09/06	R213	04/05/2017	9.35	Call	Bond Future	3,506.7300	3.5067	4,019.1600	4.0192	14.613	0	0	0
2016/09/06	R213	04/05/2017	9.36	Put	Bond Future	3,418.7700	3.4188	2,980.6100	2.9806	(12.816)	0	0	0
2016/09/06	R213	04/05/2017	9.36	Call	Bond Future	3,540.8800	3.5409	4,056.2000	4.0562	14.553	0	0	0
2016/09/06	R213	04/05/2017	9.37	Call	Bond Future	3,575.4700	3.5755	4,093.6800	4.0937	14.493	0	0	0
2016/09/06	R214	03/11/2016	10.35	Put	Bond Future	233.9000	0.2339	150.2700	0.1503	(35.755)	0	0	0
2016/09/06	R214	03/11/2016			Bond Future	9.4811	73.0863	9.3534	74.0207	(1.347)	0.0000	0.0000	29,194
2016/09/06	R214	03/11/2016	10.34	Put	Bond Future	240.9700	0.2410	155.1800	0.1552	(35.602)	0	0	0
2016/09/06	R214	03/11/2016	10.35	Call	Bond Future	6,098.5700	6.0986	6,949.3500	6.9493	13.950	0	0	0
2016/09/06	R214	03/11/2016	10.33	Call	Bond Future	5,986.9400	5.9869	6,833.3700	6.8334	14.138	0	0	0
2016/09/06	R214	03/11/2016	10.34	Call	Bond Future	6,042.7200	6.0427	6,891.3400	6.8913	14.044	0	0	0
2016/09/06	R214	03/11/2016	10.33	Put	Bond Future	248.2200	0.2482	160.2400	0.1602	(35.444)	0	0	0
2016/09/06	R214	02/02/2017			Bond Future	9.5241	74.4984	9.3929	75.4512	(1.378)	0.0000	0.0000	0

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2016/09/06	R214	02/02/2017	9.67	Call	Bond Future	3,522.0600	3.5221	4,083.5900	4.0836	15.943	0	0	0
2016/09/06	R214	02/02/2017	9.66	Put	Bond Future	2,518.1700	2.5182	2,123.4800	2.1235	(15.674)	0	0	0
2016/09/06	R214	02/02/2017	9.68	Put	Bond Future	2,456.3600	2.4564	2,068.6100	2.0686	(15.786)	0	0	0
2016/09/06	R214	02/02/2017	9.67	Put	Bond Future	2,487.1100	2.4871	2,095.9000	2.0959	(15.730)	0	0	0
2016/09/06	R214	02/02/2017	9.68	Call	Bond Future	3,561.3700	3.5614	4,126.3600	4.1264	15.864	0	0	0
2016/09/06	R214	02/02/2017	9.66	Call	Bond Future	3,482.9600	3.4830	4,041.0100	4.0410	16.022	0	0	0
2016/09/06	R214	04/05/2017	9.58	Put	Bond Future	3,716.1100	3.7161	3,274.7100	3.2747	(11.878)	0	0	0
2016/09/06	R214	04/05/2017			Bond Future	9.5561	72.7025	9.4216	73.6730	(1.408)	0.0000	0.0000	0
2016/09/06	R214	04/05/2017	9.57	Put	Bond Future	3,750.7900	3.7508	3,306.5200	3.3065	(11.845)	0	0	0
2016/09/06	R214	04/05/2017	9.58	Call	Bond Future	3,886.4700	3.8865	4,415.5900	4.4156	13.614	0	0	0
2016/09/06	R214	04/05/2017	9.56	Call	Bond Future	3,813.9400	3.8139	4,337.3100	4.3373	13.723	0	0	0
2016/09/06	R214	04/05/2017	9.57	Call	Bond Future	3,850.0100	3.8500	4,376.2600	4.3763	13.669	0	0	0
2016/09/06	R214	04/05/2017	9.56	Put	Bond Future	3,785.9800	3.7860	3,338.8300	3.3388	(11.811)	0	0	0
2016/09/06	R248	03/11/2016	10.38	Call	Bond Future	7,696.8400	7.6968	8,768.9900	8.7690	13.930	0	0	0
2016/09/06	R248	03/11/2016			Bond Future	9.5271	93.9301	9.3992	95.1261	(1.341)	0.0000	0.0000	61,875
2016/09/06	R248	03/11/2016	10.39	Call	Bond Future	7,766.5700	7.7666	8,841.5700	8.8416	13.841	0	0	0
2016/09/06	R248	03/11/2016	10.37	Put	Bond Future	376.0500	0.3760	249.3600	0.2494	(33.690)	0	0	0
2016/09/06	R248	03/11/2016	10.39	Put	Bond Future	355.8500	0.3559	234.9200	0.2349	(33.983)	0	0	0
2016/09/06	R248	03/11/2016	10.37	Call	Bond Future	7,627.2000	7.6272	8,696.4400	8.6964	14.019	0	0	0
2016/09/06	R248	03/11/2016	10.38	Put	Bond Future	365.8300	0.3658	242.0500	0.2420	(33.835)	0	0	0
2016/09/06	R248	02/02/2017	9.76	Put	Bond Future	3,187.8300	3.1878	2,701.2600	2.7013	(15.263)	0	0	0
2016/09/06	R248	02/02/2017	9.78	Put	Bond Future	3,112.5000	3.1125	2,634.2400	2.6342	(15.366)	0	0	0
2016/09/06	R248	02/02/2017			Bond Future	9.5714	95.7451	9.4400	96.9644	(1.373)	0.0000	0.0000	0
2016/09/06	R248	02/02/2017	9.77	Put	Bond Future	3,149.9800	3.1500	2,667.5700	2.6676	(15.315)	0	0	0
2016/09/06	R248	02/02/2017	9.76	Call	Bond Future	4,888.2000	4.8882	5,620.8900	5.6209	14.989	0	0	0
2016/09/06	R248	02/02/2017	9.77	Call	Bond Future	4,938.9700	4.9390	5,675.8200	5.6758	14.919	0	0	0
2016/09/06	R248	02/02/2017	9.78	Call	Bond Future	4,989.9500	4.9900	5,730.9500	5.7310	14.850	0	0	0
2016/09/06	R248	04/05/2017	9.66	Call	Bond Future	5,321.4200	5.3214	6,009.0800	6.0091	12.922	0	0	0
2016/09/06	R248	04/05/2017			Bond Future	9.6047	93.2357	9.4699	94.4778	(1.403)	0.0000	0.0000	0
2016/09/06	R248	04/05/2017	9.67	Call	Bond Future	5,368.5500	5.3686	6,059.7000	6.0597	12.874	0	0	0
2016/09/06	R248	04/05/2017	9.65	Put	Bond Future	4,864.0700	4.8641	4,306.1100	4.3061	(11.471)	0	0	0
2016/09/06	R248	04/05/2017	9.67	Put	Bond Future	4,777.5100	4.7775	4,226.5200	4.2265	(11.533)	0	0	0
2016/09/06	R248	04/05/2017	9.65	Call	Bond Future	5,274.7500	5.2748	5,958.9300	5.9589	12.971	0	0	0
2016/09/06	R248	04/05/2017	9.66	Put	Bond Future	4,820.4800	4.8205	4,266.0000	4.2660	(11.503)	0	0	0
Total													688401