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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/09/2016 TO 08/09/2016

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
2016/09/08	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	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
2016/09/08	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	2025	03/11/2016			Bond Future	128.6281	128.6281	128.6322	128.6322	0.003	0.0000	0.0000	3,044
2016/09/08	2025	03/11/2016	129.21	Put	Bond Future	581.9200	0.5819	577.7600	0.5778	(0.715)	0	0	0
2016/09/08	2025	03/11/2016	129.23	Put	Bond Future	601.9200	0.6019	597.7600	0.5978	(0.691)	0	0	0
2016/09/08	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	2025	03/11/2016	129.22	Put	Bond Future	591.9200	0.5919	587.7600	0.5878	(0.703)	0	0	0
2016/09/08	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	2030	03/11/2016			Bond Future	8.9953	94.5425	8.9694	94.7301	(0.288)	0.0000	0.0000	33,286
2016/09/08	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	2030	03/11/2016	9.33	Call	Bond Future	2,379.6500	2.3797	2,567.2000	2.5672	7.881	0	0	0
2016/09/08	2030	03/11/2016	9.34	Call	Bond Future	2,449.4200	2.4494	2,636.9700	2.6370	7.657	0	0	0
2016/09/08	2030	03/11/2016	9.35	Call	Bond Future	2,519.1200	2.5191	2,706.6700	2.7067	7.445	0	0	0
2016/09/08	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	2030	02/02/2017			Bond Future	9.0310	92.3621	9.0043	92.5532	(0.296)	0.0000	0.0000	0
2016/09/08	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	2030	02/02/2017	9.29	Call	Bond Future	1,824.4600	1.8245	2,015.5300	2.0155	10.473	0	0	0
2016/09/08	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	2030	02/02/2017	9.30	Call	Bond Future	1,893.9000	1.8939	2,084.9700	2.0850	10.089	0	0	0
2016/09/08	2030	02/02/2017	9.31	Call	Bond Future	1,963.2700	1.9633	2,154.3400	2.1543	9.732	0	0	0
2016/09/08	2030	04/05/2017	9.33	Call	Bond Future	1,871.3800	1.8714	2,066.0700	2.0661	10.404	0	0	0
2016/09/08	2030	04/05/2017			Bond Future	9.0609	94.2247	9.0334	94.4194	(0.304)	0.0000	0.0000	0
2016/09/08	2030	04/05/2017	9.34	Call	Bond Future	1,939.9100	1.9399	2,134.6000	2.1346	10.036	0	0	0
2016/09/08	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	2030	04/05/2017	9.32	Call	Bond Future	1,802.7800	1.8028	1,997.4700	1.9975	10.799	0	0	0
2016/09/08	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	2032	03/11/2016			Bond Future	9.1022	93.8851	9.0813	94.0471	(0.229)	0.0000	0.0000	13,093
2016/09/08	2032	03/11/2016	10.28	Put	Bond Future	69.3400	0.0693	60.8200	0.0608	(12.287)	0	0	0
2016/09/08	2032	03/11/2016	10.30	Put	Bond Future	64.6800	0.0647	56.6500	0.0567	(12.415)	0	0	0
2016/09/08	2032	03/11/2016	10.29	Put	Bond Future	66.9800	0.0670	58.7100	0.0587	(12.347)	0	0	0
2016/09/08	2032	03/11/2016	10.30	Call	Bond Future	8,744.8000	8.7448	8,898.7900	8.8988	1.761	0	0	0
2016/09/08	2032	03/11/2016	10.28	Call	Bond Future	8,614.4700	8.6145	8,767.9700	8.7680	1.782	0	0	0
2016/09/08	2032	03/11/2016	10.29	Call	Bond Future	8,679.6400	8.6796	8,833.3900	8.8334	1.771	0	0	0
2016/09/08	2032	02/02/2017	9.53	Call	Bond Future	4,708.7400	4.7087	4,809.6400	4.8096	2.143	0	0	0
2016/09/08	2032	02/02/2017			Bond Future	9.1410	95.6982	9.1196	95.8632	(0.234)	0.0000	0.0000	0
2016/09/08	2032	02/02/2017	9.51	Call	Bond Future	4,612.5700	4.6126	4,712.2500	4.7123	2.161	0	0	0

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2016/09/08	2032	02/02/2017	9.52	Call	Bond Future	4,660.4400	4.6604	4,760.7300	4.7607	2.152	0	0	0
2016/09/08	2032	02/02/2017	9.51	Put	Bond Future	1,836.7800	1.8368	1,771.4700	1.7715	(3.556)	0	0	0
2016/09/08	2032	02/02/2017	9.53	Put	Bond Future	1,785.9400	1.7859	1,721.8500	1.7219	(3.589)	0	0	0
2016/09/08	2032	02/02/2017	9.52	Put	Bond Future	1,811.1000	1.8111	1,746.4000	1.7464	(3.572)	0	0	0
2016/09/08	2032	04/05/2017	9.45	Call	Bond Future	4,991.7000	4.9917	5,086.2600	5.0863	1.894	0	0	0
2016/09/08	2032	04/05/2017			Bond Future	9.1705	93.4667	9.1484	93.6348	(0.241)	0.0000	0.0000	0
2016/09/08	2032	04/05/2017	9.46	Call	Bond Future	5,034.5500	5.0345	5,129.6100	5.1296	1.888	0	0	0
2016/09/08	2032	04/05/2017	9.44	Put	Bond Future	2,930.7800	2.9308	2,856.7200	2.8567	(2.527)	0	0	0
2016/09/08	2032	04/05/2017	9.46	Put	Bond Future	2,869.0900	2.8691	2,796.0400	2.7960	(2.546)	0	0	0
2016/09/08	2032	04/05/2017	9.44	Call	Bond Future	4,949.0200	4.9490	5,043.0700	5.0431	1.900	0	0	0
2016/09/08	2032	04/05/2017	9.45	Put	Bond Future	2,899.8100	2.8998	2,826.2600	2.8263	(2.536)	0	0	0
2016/09/08	2033	03/11/2016			Bond Future	108.0833	108.0833	108.2395	108.2395	0.144	0.0000	0.0000	4,575
2016/09/08	2033	03/11/2016	109.16	Put	Bond Future	1,076.6500	1.0767	920.5000	0.9205	(14.503)	0	0	0
2016/09/08	2033	03/11/2016	109.17	Put	Bond Future	1,086.6500	1.0867	930.5000	0.9305	(14.370)	0	0	0
2016/09/08	2033	03/11/2016	109.18	Put	Bond Future	1,096.6500	1.0967	940.5000	0.9405	(14.239)	0	0	0
2016/09/08	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	2037	03/11/2016	10.35	Call	Bond Future	8,824.3400	8.8243	9,072.6500	9.0726	2.814	0	0	0
2016/09/08	2037	03/11/2016	10.36	Put	Bond Future	120.6600	0.1207	103.3500	0.1034	(14.346)	0	0	0
2016/09/08	2037	03/11/2016			Bond Future	9.2558	95.4299	9.2249	95.6959	(0.334)	0.0000	0.0000	38,537
2016/09/08	2037	03/11/2016	10.36	Call	Bond Future	8,893.9700	8.8940	9,142.7400	9.1427	2.797	0	0	0
2016/09/08	2037	03/11/2016	10.37	Call	Bond Future	8,963.6300	8.9636	9,212.8400	9.2128	2.780	0	0	0
2016/09/08	2037	03/11/2016	10.35	Put	Bond Future	124.5200	0.1245	106.7500	0.1068	(14.271)	0	0	0
2016/09/08	2037	03/11/2016	10.37	Put	Bond Future	116.9400	0.1169	100.0700	0.1001	(14.426)	0	0	0
2016/09/08	2037	02/02/2017	9.68	Put	Bond Future	2,093.2400	2.0932	1,992.1300	1.9921	(4.830)	0	0	0
2016/09/08	2037	02/02/2017			Bond Future	9.2931	93.0163	9.2613	93.2874	(0.342)	0.0000	0.0000	0
2016/09/08	2037	02/02/2017	9.67	Put	Bond Future	2,121.7700	2.1218	2,019.7000	2.0197	(4.811)	0	0	0
2016/09/08	2037	02/02/2017	9.68	Call	Bond Future	5,295.0900	5.2951	5,465.1500	5.4651	3.212	0	0	0
2016/09/08	2037	02/02/2017	9.66	Call	Bond Future	5,191.0100	5.1910	5,359.1600	5.3592	3.239	0	0	0
2016/09/08	2037	02/02/2017	9.67	Call	Bond Future	5,243.0600	5.2431	5,412.1600	5.4122	3.225	0	0	0
2016/09/08	2037	02/02/2017	9.66	Put	Bond Future	2,150.4000	2.1504	2,047.3800	2.0474	(4.791)	0	0	0
2016/09/08	2037	04/05/2017			Bond Future	9.3253	94.8920	9.2927	95.1684	(0.351)	0.0000	0.0000	0
2016/09/08	2037	04/05/2017	9.58	Put	Bond Future	3,401.9300	3.4019	3,283.4800	3.2835	(3.482)	0	0	0
2016/09/08	2037	04/05/2017	9.60	Put	Bond Future	3,332.4600	3.3325	3,215.6200	3.2156	(3.506)	0	0	0
2016/09/08	2037	04/05/2017	9.59	Put	Bond Future	3,366.9100	3.3669	3,249.2600	3.2493	(3.494)	0	0	0
2016/09/08	2037	04/05/2017	9.60	Call	Bond Future	5,604.7300	5.6047	5,764.2600	5.7643	2.846	0	0	0
2016/09/08	2037	04/05/2017	9.58	Call	Bond Future	5,511.6800	5.5117	5,669.6000	5.6696	2.865	0	0	0
2016/09/08	2037	04/05/2017	9.59	Call	Bond Future	5,557.9800	5.5580	5,716.7000	5.7167	2.856	0	0	0
2016/09/08	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	2038	03/11/2016			Bond Future	135.5080	135.5080	135.7434	135.7434	0.174	0.0000	0.0000	20,843
2016/09/08	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	2038	03/11/2016	136.31	Put	Bond Future	801.9700	0.8020	566.6000	0.5666	(29.349)	0	0	0
2016/09/08	2038	03/11/2016	136.33	Put	Bond Future	821.9700	0.8220	586.6000	0.5866	(28.635)	0	0	0
2016/09/08	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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2016/09/08	2038	03/11/2016	136.32	Put	Bond Future	811.9700	0.8120	576.6000	0.5766	(28.988)	0	0	0
2016/09/08	2040	03/11/2016			Bond Future	9.2855	99.7193	9.2495	100.0534	(0.388)	0.0000	0.0000	3,923
2016/09/08	2040	03/11/2016	9.69	Put	Bond Future	963.8000	0.9638	863.8900	0.8639	(10.366)	0	0	0
2016/09/08	2040	03/11/2016	9.71	Put	Bond Future	918.4200	0.9184	821.9300	0.8219	(10.506)	0	0	0
2016/09/08	2040	03/11/2016	9.70	Put	Bond Future	940.8200	0.9408	842.6300	0.8426	(10.437)	0	0	0
2016/09/08	2040	03/11/2016	9.71	Call	Bond Future	4,722.3700	4.7224	4,959.9400	4.9599	5.031	0	0	0
2016/09/08	2040	03/11/2016	9.69	Call	Bond Future	4,594.0400	4.5940	4,828.1900	4.8282	5.097	0	0	0
2016/09/08	2040	03/11/2016	9.70	Call	Bond Future	4,657.9800	4.6580	4,893.8500	4.8938	5.064	0	0	0
2016/09/08	2040	02/02/2017	9.58	Call	Bond Future	5,017.6000	5.0176	5,217.5100	5.2175	3.984	0	0	0
2016/09/08	2040	02/02/2017			Bond Future	9.3224	97.1382	9.2854	97.4786	(0.397)	0.0000	0.0000	0
2016/09/08	2040	02/02/2017	9.59	Call	Bond Future	5,069.9100	5.0699	5,271.0800	5.2711	3.968	0	0	0
2016/09/08	2040	02/02/2017	9.60	Call	Bond Future	5,122.4700	5.1225	5,324.8800	5.3249	3.951	0	0	0
2016/09/08	2040	02/02/2017	9.58	Put	Bond Future	2,700.2100	2.7002	2,559.7100	2.5597	(5.203)	0	0	0
2016/09/08	2040	02/02/2017	9.60	Put	Bond Future	2,628.9500	2.6289	2,490.9500	2.4909	(5.249)	0	0	0
2016/09/08	2040	02/02/2017	9.59	Put	Bond Future	2,664.3900	2.6644	2,525.1500	2.5251	(5.226)	0	0	0
2016/09/08	2040	04/05/2017			Bond Future	9.3543	99.0970	9.3163	99.4441	(0.406)	0.0000	0.0000	0
2016/09/08	2040	04/05/2017	9.62	Put	Bond Future	3,691.2700	3.6913	3,545.3300	3.5453	(3.954)	0	0	0
2016/09/08	2040	04/05/2017	9.64	Put	Bond Future	3,616.7100	3.6167	3,472.7600	3.4728	(3.980)	0	0	0
2016/09/08	2040	04/05/2017	9.62	Call	Bond Future	6,061.4000	6.0614	6,262.4900	6.2625	3.318	0	0	0
2016/09/08	2040	04/05/2017	9.63	Put	Bond Future	3,653.6800	3.6537	3,508.7400	3.5087	(3.967)	0	0	0
2016/09/08	2040	04/05/2017	9.63	Call	Bond Future	6,111.1800	6.1112	6,313.2700	6.3133	3.307	0	0	0
2016/09/08	2040	04/05/2017	9.64	Call	Bond Future	6,161.4500	6.1614	6,364.5300	6.3645	3.296	0	0	0
2016/09/08	2044	03/11/2016			Bond Future	9.3098	96.8448	9.2687	97.2314	(0.441)	0.0000	0.0000	18,597
2016/09/08	2044	03/11/2016	10.42	Call	Bond Future	9,650.1500	9.6501	10,013.0100	10.0130	3.760	0	0	0
2016/09/08	2044	03/11/2016	10.41	Put	Bond Future	141.4100	0.1414	117.0900	0.1171	(17.198)	0	0	0
2016/09/08	2044	03/11/2016	10.43	Put	Bond Future	132.9900	0.1330	109.9000	0.1099	(17.362)	0	0	0
2016/09/08	2044	03/11/2016	10.42	Put	Bond Future	137.1600	0.1372	113.4600	0.1135	(17.279)	0	0	0
2016/09/08	2044	03/11/2016	10.43	Call	Bond Future	9,724.0700	9.7241	10,087.5400	10.0875	3.738	0	0	0
2016/09/08	2044	03/11/2016	10.41	Call	Bond Future	9,576.1900	9.5762	9,938.4300	9.9384	3.783	0	0	0
2016/09/08	2044	02/02/2017			Bond Future	9.3457	94.3334	9.3036	94.7272	(0.451)	0.0000	0.0000	0
2016/09/08	2044	02/02/2017	9.77	Call	Bond Future	6,009.4400	6.0094	6,266.0800	6.2661	4.271	0	0	0
2016/09/08	2044	02/02/2017	9.76	Put	Bond Future	2,227.2200	2.2272	2,088.7000	2.0887	(6.219)	0	0	0
2016/09/08	2044	02/02/2017	9.78	Put	Bond Future	2,167.7800	2.1678	2,031.9100	2.0319	(6.268)	0	0	0
2016/09/08	2044	02/02/2017	9.77	Put	Bond Future	2,197.4400	2.1974	2,060.2500	2.0603	(6.243)	0	0	0
2016/09/08	2044	02/02/2017	9.78	Call	Bond Future	6,066.4400	6.0664	6,324.4000	6.3244	4.252	0	0	0
2016/09/08	2044	02/02/2017	9.76	Call	Bond Future	5,952.4200	5.9524	6,207.7300	6.2077	4.289	0	0	0
2016/09/08	2044	04/05/2017			Bond Future	9.3769	96.2358	9.3336	96.6373	(0.462)	0.0000	0.0000	0
2016/09/08	2044	04/05/2017	9.67	Call	Bond Future	6,307.7000	6.3077	6,545.4500	6.5454	3.769	0	0	0
2016/09/08	2044	04/05/2017	9.66	Put	Bond Future	3,700.7600	3.7008	3,535.8400	3.5358	(4.456)	0	0	0
2016/09/08	2044	04/05/2017	9.68	Put	Bond Future	3,626.0400	3.6260	3,463.3800	3.4634	(4.486)	0	0	0
2016/09/08	2044	04/05/2017	9.67	Put	Bond Future	3,663.4000	3.6634	3,499.6100	3.4996	(4.471)	0	0	0
2016/09/08	2044	04/05/2017	9.68	Call	Bond Future	6,358.3200	6.3583	6,597.2000	6.5972	3.757	0	0	0
2016/09/08	2044	04/05/2017	9.66	Call	Bond Future	6,256.9500	6.2570	6,493.5700	6.4936	3.782	0	0	0
2016/09/08	2046	03/11/2016	137.07	Put	Bond Future	3,196.9200	3.1969	2,905.1500	2.9051	(9.127)	0	0	0
2016/09/08	2046	03/11/2016			Bond Future	133.8731	133.8731	134.1649	134.1649	0.218	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
2016/09/08	2046	03/11/2016	137.09	Put	Bond Future	3,216.9200	3.2169	2,925.1500	2.9251	(9.070)	0	0	0
2016/09/08	2046	03/11/2016	137.08	Put	Bond Future	3,206.9200	3.2069	2,915.1500	2.9151	(9.098)	0	0	0
2016/09/08	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	2050	03/11/2016	149.52	Put	Bond Future	4,774.3900	4.7744	4,769.6300	4.7696	(0.100)	0	0	0
2016/09/08	2050	03/11/2016			Bond Future	144.7456	144.7456	144.7504	144.7504	0.003	0.0000	0.0000	21,628
2016/09/08	2050	03/11/2016	149.54	Put	Bond Future	4,794.3900	4.7944	4,789.6300	4.7896	(0.099)	0	0	0
2016/09/08	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	2050	03/11/2016	149.53	Put	Bond Future	4,784.3900	4.7844	4,779.6300	4.7796	(0.099)	0	0	0
2016/09/08	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	AL37	03/11/2016			Index Future	506.5980	506.5980	506.9880	506.9880	0.077	0.0000	0.0000	14
2016/09/08	AL37	02/02/2017			Index Future	516.3800	516.3800	516.7770	516.7770	0.077	0.0000	0.0000	0
2016/09/08	AL7T	03/11/2016			Index Future	589.9050	589.9050	590.6670	590.6670	0.129	0.0000	0.0000	9
2016/09/08	AL7T	02/02/2017			Index Future	601.2960	601.2960	602.0710	602.0710	0.129	0.0000	0.0000	0
2016/09/08	ALBI	03/11/2016			Index Future	538.6640	538.6640	539.8490	539.8490	0.220	0.0000	0.0000	707
2016/09/08	ALBI	02/02/2017			Index Future	549.0660	549.0660	550.2730	550.2730	0.220	0.0000	0.0000	0
2016/09/08	ALBI	04/05/2017			Index Future	560.1300	560.1300	561.3600	561.3600	0.220	0.0000	0.0000	0
2016/09/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	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
2016/09/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/09/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	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
2016/09/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/08	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	EL28	03/11/2016			Bond Future	130.3926	130.3926	130.3988	130.3988	0.005	0.0000	0.0000	0
2016/09/08	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	EL28	03/11/2016	132.15	Put	Bond Future	1,757.4000	1.7574	1,751.2000	1.7512	(0.353)	0	0	0
2016/09/08	EL28	03/11/2016	132.17	Put	Bond Future	1,777.4000	1.7774	1,771.2000	1.7712	(0.349)	0	0	0
2016/09/08	EL28	03/11/2016	132.16	Put	Bond Future	1,767.4000	1.7674	1,761.2000	1.7612	(0.351)	0	0	0
2016/09/08	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	EL28	02/02/2017			Bond Future	132.9185	132.9185	132.9246	132.9246	0.005	0.0000	0.0000	0
2016/09/08	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	EL28	02/02/2017	135.10	Put	Bond Future	2,181.5400	2.1815	2,175.3700	2.1754	(0.283)	0	0	0
2016/09/08	EL28	02/02/2017	135.12	Put	Bond Future	2,201.5400	2.2015	2,195.3700	2.1954	(0.280)	0	0	0
2016/09/08	EL28	02/02/2017	135.11	Put	Bond Future	2,191.5400	2.1915	2,185.3700	2.1854	(0.282)	0	0	0
2016/09/08	EL28	04/05/2017			Bond Future	133.9196	133.9196	133.9256	133.9256	0.004	0.0000	0.0000	0
2016/09/08	EL28	04/05/2017	137.90	Put	Bond Future	3,980.3800	3.9804	3,974.3800	3.9744	(0.151)	0	0	0
2016/09/08	EL28	04/05/2017	137.92	Put	Bond Future	4,000.3800	4.0004	3,994.3800	3.9944	(0.150)	0	0	0
2016/09/08	EL28	04/05/2017	137.91	Put	Bond Future	3,990.3800	3.9904	3,984.3800	3.9844	(0.150)	0	0	0
2016/09/08	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	ES33	03/11/2016			Bond Future	10.1458	79.9418	10.1146	80.1518	(0.308)	0.0000	0.0000	8,789
2016/09/08	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	ES33	03/11/2016	11.31	Call	Bond Future	7,255.2000	7.2552	7,465.2600	7.4653	2.895	0	0	0
2016/09/08	ES33	03/11/2016	11.29	Call	Bond Future	7,139.2900	7.1393	7,349.3500	7.3493	2.942	0	0	0
2016/09/08	ES33	03/11/2016	11.30	Call	Bond Future	7,197.2800	7.1973	7,407.3400	7.4073	2.919	0	0	0
2016/09/08	ES33	02/02/2017			Bond Future	10.2166	81.4853	10.1843	81.6994	(0.316)	0.0000	0.0000	0
2016/09/08	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	ES33	02/02/2017	10.59	Call	Bond Future	2,413.1700	2.4132	2,627.2200	2.6272	8.870	0	0	0
2016/09/08	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	ES33	02/02/2017	10.60	Call	Bond Future	2,476.2600	2.4763	2,690.3100	2.6903	8.644	0	0	0
2016/09/08	ES33	02/02/2017	10.61	Call	Bond Future	2,539.2700	2.5393	2,753.3200	2.7533	8.430	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
2016/09/08	ES33	04/05/2017			Bond Future	10.2764	79.3325	10.2432	79.5506	(0.324)	0.0000	0.0000	0
2016/09/08	ES33	04/05/2017	10.55	Call	Bond Future	1,759.1300	1.7591	1,977.2400	1.9772	12.399	0	0	0
2016/09/08	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	ES33	04/05/2017	10.56	Call	Bond Future	1,822.3100	1.8223	2,040.4200	2.0404	11.969	0	0	0
2016/09/08	ES33	04/05/2017	10.54	Call	Bond Future	1,695.8800	1.6959	1,913.9900	1.9140	12.861	0	0	0
2016/09/08	ES42	03/11/2016			Bond Future	10.2639	84.4781	10.2224	84.8013	(0.404)	0.0000	0.0000	8,777
2016/09/08	ES42	02/02/2017			Bond Future	10.3298	86.1096	10.2871	86.4390	(0.414)	0.0000	0.0000	0
2016/09/08	ES42	04/05/2017			Bond Future	10.3895	83.5823	10.3454	83.9181	(0.424)	0.0000	0.0000	0
2016/09/08	GOVI	03/11/2016	476.11	Call	GOVI	598,660.0000	59.8660	609,030.0000	60.9030	1.732	0	0	0
2016/09/08	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	GOVI	03/11/2016			GOVI	535.9760	535.9760	537.0130	537.0130	0.193	0.0000	0.0000	420
2016/09/08	GOVI	03/11/2016	476.12	Call	GOVI	598,560.0000	59.8560	608,930.0000	60.8930	1.732	0	0	0
2016/09/08	GOVI	03/11/2016	476.13	Call	GOVI	598,460.0000	59.8460	608,830.0000	60.8830	1.733	0	0	0
2016/09/08	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	GOVI	02/02/2017	533.34	Call	GOVI	129,860.0000	12.9860	140,420.0000	14.0420	8.132	0	0	0
2016/09/08	GOVI	02/02/2017			GOVI	546.3260	546.3260	547.3820	547.3820	0.193	0.0000	0.0000	27
2016/09/08	GOVI	02/02/2017	533.32	Call	GOVI	130,060.0000	13.0060	140,620.0000	14.0620	8.119	0	0	0
2016/09/08	GOVI	02/02/2017	533.33	Call	GOVI	129,960.0000	12.9960	140,520.0000	14.0520	8.126	0	0	0
2016/09/08	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	GOVI	04/05/2017			GOVI	557.3350	557.3350	558.4110	558.4110	0.193	0.0000	0.0000	0
2016/09/08	GOVI	04/05/2017	262.19	Call	GOVI	2,951,450.0000	295.1450	2,962,210.0000	296.2210	0.365	0	0	0
2016/09/08	GOVI	04/05/2017	262.20	Call	GOVI	2,951,350.0000	295.1350	2,962,110.0000	296.2110	0.365	0	0	0
2016/09/08	GOVI	04/05/2017	262.18	Call	GOVI	2,951,550.0000	295.1550	2,962,310.0000	296.2310	0.365	0	0	0
2016/09/08	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/09/08	IGOV	03/11/2016			Index Future	250.0320	250.0320	250.1260	250.1260	0.038	0.0000	0.0000	1,023
2016/09/08	IGOV	02/02/2017			Index Future	254.8760	254.8760	254.9710	254.9710	0.037	0.0000	0.0000	57
2016/09/08	IGOV	04/05/2017			Index Future	260.0270	260.0270	260.1230	260.1230	0.037	0.0000	0.0000	0
2016/09/08	ILBI	03/11/2016			Index Future	677.4400	677.4400	677.6240	677.6240	0.027	0.0000	0.0000	0
2016/09/08	ILBI	02/02/2017			Index Future	690.5910	690.5910	690.7770	690.7770	0.027	0.0000	0.0000	155
2016/09/08	IS01	19/12/2016			Interest Rate Swap	100.0780	100.0780	100.0780	100.0780	0.000	0.0000	0.0000	0
2016/09/08	IS01	16/03/2017			Interest Rate Swap	100.0343	100.0343	100.0355	100.0355	0.001	0.0000	0.0000	0
2016/09/08	IS01	15/06/2017			Interest Rate Swap	99.6839	99.6839	99.6839	99.6839	0.000	0.0000	0.0000	0
2016/09/08	IS01	21/09/2017			Interest Rate Swap	99.7662	99.7662	99.7610	99.7610	(0.005)	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
2016/09/08	IS02	18/12/2017			Interest Rate Swap	100.0779	100.0779	100.0665	100.0665	(0.011)	0.0000	0.0000	0
2016/09/08	IS02	16/03/2018			Interest Rate Swap	99.3910	99.3910	99.3733	99.3733	(0.018)	0.0000	0.0000	0
2016/09/08	IS02	15/06/2018			Interest Rate Swap	99.0892	99.0892	99.0628	99.0628	(0.027)	0.0000	0.0000	0
2016/09/08	IS02	21/09/2018			Interest Rate Swap	99.2095	99.2095	99.1676	99.1676	(0.042)	0.0000	0.0000	0
2016/09/08	IS05	17/12/2020			Interest Rate Swap	98.1031	98.1031	98.0964	98.0964	(0.007)	0.0000	0.0000	0
2016/09/08	IS05	16/03/2021			Interest Rate Swap	97.4324	97.4324	97.4214	97.4214	(0.011)	0.0000	0.0000	0
2016/09/08	IS05	15/06/2021			Interest Rate Swap	96.7317	96.7317	96.7141	96.7141	(0.018)	0.0000	0.0000	0
2016/09/08	IS05	21/09/2021			Interest Rate Swap	97.0024	97.0024	96.9778	96.9778	(0.025)	0.0000	0.0000	0
2016/09/08	IS10	17/12/2025			Interest Rate Swap	97.7043	97.7043	97.5883	97.5883	(0.119)	0.0000	0.0000	0
2016/09/08	IS10	16/03/2026			Interest Rate Swap	94.7680	94.7680	94.6403	94.6403	(0.135)	0.0000	0.0000	0
2016/09/08	IS10	15/06/2026			Interest Rate Swap	93.5254	93.5254	93.3874	93.3874	(0.148)	0.0000	0.0000	0
2016/09/08	IS10	21/09/2026			Interest Rate Swap	95.6038	95.6038	95.4596	95.4596	(0.151)	0.0000	0.0000	0
2016/09/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/09/08	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/09/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/09/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/09/08	JBAF	21/09/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	10
2016/09/08	JBAF	19/10/2016			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2016/09/08	JBAF	16/11/2016			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/09/08	JBAF	21/12/2016			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/09/08	JBAF	18/01/2017			Jibar Tradeable Future	7.4900	92.5100	7.4900	92.5100	0.000	0.0000	0.0000	0
2016/09/08	JBAF	15/02/2017			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2016/09/08	JBAF	15/03/2017			Jibar Tradeable Future	7.5400	92.4600	7.5400	92.4600	0.000	0.0000	0.0000	1,000
2016/09/08	JBAF	21/06/2017			Jibar Tradeable Future	7.5900	92.4100	7.5900	92.4100	0.000	0.0000	0.0000	0
2016/09/08	JBAF	20/09/2017			Jibar Tradeable Future	7.6000	92.4000	7.6000	92.4000	0.000	0.0000	0.0000	0
2016/09/08	JBAF	20/12/2017			Jibar Tradeable Future	7.6100	92.3900	7.6100	92.3900	0.000	0.0000	0.0000	0
2016/09/08	JBAF	20/03/2018			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	1,000
2016/09/08	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/09/08	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/09/08	R023	03/11/2016	9.73	Put	Bond Future	9.1700	0.0092	7.6900	0.0077	(16.140)	0	0	0
2016/09/08	R023	03/11/2016			Bond Future	8.3394	98.6119	8.3184	98.7114	(0.251)	0.0000	0.0000	12,662
2016/09/08	R023	03/11/2016	9.75	Put	Bond Future	8.3700	0.0084	7.0000	0.0070	(16.368)	0	0	0
2016/09/08	R023	03/11/2016	9.73	Call	Bond Future	6,340.6500	6.3407	6,438.6700	6.4387	1.546	0	0	0
2016/09/08	R023	03/11/2016	9.74	Put	Bond Future	8.7500	0.0088	7.3300	0.0073	(16.229)	0	0	0
2016/09/08	R023	03/11/2016	9.74	Call	Bond Future	6,383.8700	6.3839	6,481.9500	6.4820	1.536	0	0	0
2016/09/08	R023	03/11/2016	9.75	Call	Bond Future	6,427.1000	6.4271	6,525.2300	6.5252	1.527	0	0	0
2016/09/08	R023	02/02/2017	8.85	Call	Bond Future	2,975.2600	2.9753	3,042.2900	3.0423	2.253	0	0	0
2016/09/08	R023	02/02/2017			Bond Future	8.3703	100.5160	8.3483	100.6173	(0.263)	0.0000	0.0000	0

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2016/09/08	R023	02/02/2017	8.86	Call	Bond Future	3,007.0700	3.0071	3,074.4900	3.0745	2.242	0	0	0
2016/09/08	R023	02/02/2017	8.84	Put	Bond Future	815.1600	0.8152	780.4900	0.7805	(4.253)	0	0	0
2016/09/08	R023	02/02/2017	8.86	Put	Bond Future	789.3200	0.7893	755.4300	0.7554	(4.294)	0	0	0
2016/09/08	R023	02/02/2017	8.84	Call	Bond Future	2,943.5800	2.9436	3,010.2200	3.0102	2.264	0	0	0
2016/09/08	R023	02/02/2017	8.85	Put	Bond Future	802.1600	0.8022	767.8800	0.7679	(4.273)	0	0	0
2016/09/08	R023	04/05/2017	8.61	Call	Bond Future	2,611.8200	2.6118	2,668.6700	2.6687	2.177	0	0	0
2016/09/08	R023	04/05/2017			Bond Future	8.3792	98.6075	8.3560	98.7106	(0.276)	0.0000	0.0000	0
2016/09/08	R023	04/05/2017	8.59	Call	Bond Future	2,560.3400	2.5603	2,616.5000	2.6165	2.193	0	0	0
2016/09/08	R023	04/05/2017	8.60	Call	Bond Future	2,586.0100	2.5860	2,642.5200	2.6425	2.185	0	0	0
2016/09/08	R023	04/05/2017	8.59	Put	Bond Future	1,627.9600	1.6280	1,581.0200	1.5810	(2.883)	0	0	0
2016/09/08	R023	04/05/2017	8.61	Put	Bond Future	1,591.5600	1.5916	1,545.3100	1.5453	(2.906)	0	0	0
2016/09/08	R023	04/05/2017	8.60	Put	Bond Future	1,609.6800	1.6097	1,563.0900	1.5631	(2.894)	0	0	0
2016/09/08	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	R035	03/11/2016			Bond Future	9.1881	98.9180	9.1572	99.1851	(0.337)	0.0000	0.0000	4,315
2016/09/08	R035	03/11/2016	9.59	Call	Bond Future	3,364.8800	3.3649	3,631.9800	3.6320	7.938	0	0	0
2016/09/08	R035	03/11/2016	9.57	Call	Bond Future	3,201.6500	3.2017	3,468.7500	3.4688	8.343	0	0	0
2016/09/08	R035	03/11/2016	9.58	Call	Bond Future	3,283.3200	3.2833	3,550.4200	3.5504	8.135	0	0	0
2016/09/08	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	R035	02/02/2017			Bond Future	9.2291	100.8281	9.1972	101.1002	(0.346)	0.0000	0.0000	0
2016/09/08	R035	02/02/2017	9.51	Call	Bond Future	2,345.9700	2.3460	2,618.1100	2.6181	11.600	0	0	0
2016/09/08	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	R035	02/02/2017	9.52	Call	Bond Future	2,427.8800	2.4279	2,700.0200	2.7000	11.209	0	0	0
2016/09/08	R035	02/02/2017	9.50	Call	Bond Future	2,263.9600	2.2640	2,536.1000	2.5361	12.021	0	0	0
2016/09/08	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	R035	04/05/2017			Bond Future	9.2578	98.3548	9.2250	98.6321	(0.355)	0.0000	0.0000	0
2016/09/08	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	R035	04/05/2017	9.55	Call	Bond Future	2,417.1000	2.4171	2,694.4300	2.6944	11.474	0	0	0
2016/09/08	R035	04/05/2017	9.53	Call	Bond Future	2,254.6100	2.2546	2,531.9400	2.5319	12.301	0	0	0
2016/09/08	R035	04/05/2017	9.54	Call	Bond Future	2,335.9100	2.3359	2,613.2400	2.6132	11.872	0	0	0
2016/09/08	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	R186	03/11/2016	8.82	Put	Bond Future	1,040.5000	1.0405	973.8300	0.9738	(6.407)	0	0	150
2016/09/08	R186	03/11/2016	9.40	Put	Bond Future	193.1000	0.1931	173.2600	0.1733	(10.274)	0	0	0
2016/09/08	R186	03/11/2016			Bond Future	8.6236	116.4945	8.6027	116.6449	(0.241)	0.0000	0.0000	99,601
2016/09/08	R186	03/11/2016	8.30	Put	Bond Future	3,093.7300	3.0937	2,975.2700	2.9753	(3.829)	0	0	0
2016/09/08	R186	03/11/2016	8.52	Put	Bond Future	2,050.5100	2.0505	1,952.2700	1.9523	(4.791)	0	0	150
2016/09/08	R186	03/11/2016	8.95	Put	Bond Future	742.2000	0.7422	688.6900	0.6887	(7.210)	0	0	0
2016/09/08	R186	03/11/2016	9.20	Put	Bond Future	363.7500	0.3638	331.5300	0.3315	(8.858)	0	0	0
2016/09/08	R186	03/11/2016	8.97	Put	Bond Future	702.8100	0.7028	651.2400	0.6512	(7.338)	0	0	0
2016/09/08	R186	03/11/2016	8.96	Put	Bond Future	722.3000	0.7223	669.7600	0.6698	(7.274)	0	0	0
2016/09/08	R186	03/11/2016	9.10	Call	Bond Future	3,855.9300	3.8559	3,966.2600	3.9663	2.861	0	0	0
2016/09/08	R186	03/11/2016	9.66	Call	Bond Future	7,230.8700	7.2309	7,371.6400	7.3716	1.947	0	0	0
2016/09/08	R186	03/11/2016	8.30	Call	Bond Future	726.6200	0.7266	758.4800	0.7585	4.385	0	0	150
2016/09/08	R186	03/11/2016	8.90	Call	Bond Future	2,818.5400	2.8185	2,910.4100	2.9104	3.259	0	0	0

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2016/09/08	R186	03/11/2016	8.97	Call	Bond Future	3,164.9700	3.1650	3,263.7200	3.2637	3.120	0	0	0
2016/09/08	R186	03/11/2016	9.71	Call	Bond Future	7,546.9800	7.5470	7,689.1000	7.6891	1.883	0	0	0
2016/09/08	R186	03/11/2016	8.52	Call	Bond Future	1,300.0900	1.3001	1,352.1700	1.3522	4.006	0	0	0
2016/09/08	R186	03/11/2016	8.82	Call	Bond Future	2,445.6400	2.4456	2,529.2900	2.5293	3.420	0	0	0
2016/09/08	R186	03/11/2016	8.95	Call	Bond Future	3,064.2100	3.0642	3,161.0200	3.1610	3.159	0	0	0
2016/09/08	R186	03/11/2016	9.20	Call	Bond Future	4,420.4100	4.4204	4,538.5100	4.5385	2.672	0	0	1,425
2016/09/08	R186	03/11/2016	8.90	Put	Bond Future	847.9600	0.8480	789.5100	0.7895	(6.893)	0	0	5,092
2016/09/08	R186	03/11/2016	9.40	Call	Bond Future	5,610.9000	5.6109	5,741.3800	5.7414	2.325	0	0	1,425
2016/09/08	R186	03/11/2016	9.66	Put	Bond Future	78.0900	0.0781	68.5400	0.0685	(12.229)	0	0	0
2016/09/08	R186	03/11/2016	9.71	Put	Bond Future	64.9500	0.0650	56.7500	0.0567	(12.625)	0	0	0
2016/09/08	R186	03/11/2016	8.96	Call	Bond Future	3,114.4200	3.1144	3,212.2000	3.2122	3.140	0	0	0
2016/09/08	R186	03/11/2016	9.10	Put	Bond Future	488.6600	0.4887	448.6700	0.4487	(8.184)	0	0	108
2016/09/08	R186	02/02/2017	8.81	Put	Bond Future	2,123.8400	2.1238	2,051.0200	2.0510	(3.429)	0	0	0
2016/09/08	R186	02/02/2017	9.40	Call	Bond Future	5,960.8300	5.9608	6,075.0700	6.0751	1.917	0	0	0
2016/09/08	R186	02/02/2017			Bond Future	8.6551	113.4408	8.6335	113.5939	(0.250)	0.0000	0.0000	0
2016/09/08	R186	02/02/2017	8.43	Put	Bond Future	3,510.3100	3.5103	3,412.7500	3.4127	(2.779)	0	0	0
2016/09/08	R186	02/02/2017	8.80	Put	Bond Future	2,154.2800	2.1543	2,080.8100	2.0808	(3.410)	0	0	0
2016/09/08	R186	02/02/2017	8.87	Call	Bond Future	0.0000	0.0000	3,537.8300	3.5378	100.000	0	0	0
2016/09/08	R186	02/02/2017	8.90	Put	Bond Future	1,864.5200	1.8645	1,797.4900	1.7975	(3.595)	0	0	750
2016/09/08	R186	02/02/2017	9.50	Call	Bond Future	6,490.4300	6.4904	6,609.2500	6.6092	1.831	0	0	0
2016/09/08	R186	02/02/2017	8.81	Call	Bond Future	3,211.8000	3.2118	3,292.0600	3.2921	2.499	0	0	0
2016/09/08	R186	02/02/2017	8.79	Call	Bond Future	3,133.3100	3.1333	3,212.2600	3.2123	2.520	0	0	0
2016/09/08	R186	02/02/2017	8.37	Call	Bond Future	0.0000	0.0000	1,785.8100	1.7858	100.000	0	0	500
2016/09/08	R186	02/02/2017	8.87	Put	Bond Future	0.0000	0.0000	1,879.1400	1.8791	100.000	0	0	500
2016/09/08	R186	02/02/2017	8.43	Call	Bond Future	1,903.2600	1.9033	1,958.7800	1.9588	2.917	0	0	750
2016/09/08	R186	02/02/2017	8.80	Call	Bond Future	3,172.4200	3.1724	3,252.0300	3.2520	2.509	0	0	0
2016/09/08	R186	02/02/2017	8.90	Call	Bond Future	3,578.1700	3.5782	3,664.2200	3.6642	2.405	0	0	0
2016/09/08	R186	02/02/2017	9.50	Put	Bond Future	724.7600	0.7248	690.5000	0.6905	(4.727)	0	0	6,500
2016/09/08	R186	02/02/2017	9.40	Put	Bond Future	856.3700	0.8564	817.5300	0.8175	(4.535)	0	0	750
2016/09/08	R186	02/02/2017	8.79	Put	Bond Future	2,185.0400	2.1850	2,110.9100	2.1109	(3.393)	0	0	0
2016/09/08	R186	02/02/2017	8.37	Put	Bond Future	0.0000	0.0000	3,673.3100	3.6733	100.000	0	0	0
2016/09/08	R186	04/05/2017			Bond Future	8.6755	115.7280	8.6530	115.8839	(0.259)	0.0000	0.0000	0
2016/09/08	R186	04/05/2017	8.89	Put	Bond Future	2,650.8300	2.6508	2,579.7000	2.5797	(2.683)	0	0	0
2016/09/08	R186	04/05/2017	8.91	Put	Bond Future	2,592.9800	2.5930	2,522.8600	2.5229	(2.704)	0	0	0
2016/09/08	R186	04/05/2017	8.90	Put	Bond Future	2,621.7900	2.6218	2,551.1600	2.5512	(2.694)	0	0	0
2016/09/08	R186	04/05/2017	8.91	Call	Bond Future	4,202.9100	4.2029	4,288.7100	4.2887	2.041	0	0	0
2016/09/08	R186	04/05/2017	8.89	Call	Bond Future	4,124.6700	4.1247	4,209.4600	4.2095	2.056	0	0	0
2016/09/08	R186	04/05/2017	8.90	Call	Bond Future	4,163.7000	4.1637	4,248.9900	4.2490	2.048	0	0	0
2016/09/08	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	R197	03/11/2016	303.57	Put	Bond Future	973.8800	0.9739	964.3800	0.9644	(0.975)	0	0	0
2016/09/08	R197	03/11/2016			Bond Future	302.5961	302.5961	302.6056	302.6056	0.003	0.0000	0.0000	875
2016/09/08	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	R197	03/11/2016	303.56	Put	Bond Future	963.8800	0.9639	954.3800	0.9544	(0.986)	0	0	0
2016/09/08	R197	03/11/2016	303.58	Put	Bond Future	983.8800	0.9839	974.3800	0.9744	(0.966)	0	0	0
2016/09/08	R202	03/11/2016	253.85	Put	Bond Future	2,934.0000	2.9340	2,925.3800	2.9254	(0.294)	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
2016/09/08	R202	03/11/2016			Bond Future	250.9160	250.9160	250.9246	250.9246	0.003	0.0000	0.0000	36,060
2016/09/08	R202	03/11/2016	253.87	Put	Bond Future	2,954.0000	2.9540	2,945.3800	2.9454	(0.292)	0	0	0
2016/09/08	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	R202	03/11/2016	253.86	Put	Bond Future	2,944.0000	2.9440	2,935.3800	2.9354	(0.293)	0	0	0
2016/09/08	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	R203	03/11/2016	8.86	Call	Bond Future	1,121.6700	1.1217	1,135.1500	1.1352	1.202	0	0	0
2016/09/08	R203	03/11/2016			Bond Future	7.4733	101.8438	7.4567	101.8573	(0.222)	0.0000	0.0000	30,174
2016/09/08	R203	03/11/2016	8.84	Call	Bond Future	1,105.6800	1.1057	1,119.1400	1.1191	1.217	0	0	0
2016/09/08	R203	03/11/2016	8.85	Call	Bond Future	1,113.6700	1.1137	1,127.1400	1.1271	1.210	0	0	0
2016/09/08	R203	03/11/2016	8.84	Put	Bond Future	0.3500	0.0004	0.2800	0.0003	(20.000)	0	0	0
2016/09/08	R203	03/11/2016	8.86	Put	Bond Future	0.3000	0.0003	0.2500	0.0003	(16.667)	0	0	0
2016/09/08	R203	03/11/2016	8.85	Put	Bond Future	0.3200	0.0003	0.2600	0.0003	(18.750)	0	0	0
2016/09/08	R203	02/02/2017	7.70	Call	Bond Future	290.3800	0.2904	299.2700	0.2993	3.062	0	0	0
2016/09/08	R203	02/02/2017	7.71	Put	Bond Future	86.5700	0.0866	81.8700	0.0819	(5.429)	0	0	0
2016/09/08	R203	02/02/2017			Bond Future	7.3514	103.8104	7.3279	103.8240	(0.320)	0.0000	0.0000	0
2016/09/08	R203	02/02/2017	7.71	Call	Bond Future	294.3300	0.2943	303.2900	0.3033	3.044	0	0	0
2016/09/08	R203	02/02/2017	7.72	Call	Bond Future	298.5500	0.2986	307.5700	0.3076	3.021	0	0	0
2016/09/08	R203	02/02/2017	7.70	Put	Bond Future	88.4000	0.0884	83.6300	0.0836	(5.396)	0	0	0
2016/09/08	R203	02/02/2017	7.72	Put	Bond Future	85.0000	0.0850	80.3600	0.0804	(5.459)	0	0	0
2016/09/08	R203	04/05/2017	6.91	Call	Bond Future	171.9400	0.1719	180.1000	0.1801	4.746	0	0	0
2016/09/08	R203	04/05/2017	6.92	Put	Bond Future	85.3700	0.0854	79.9500	0.0800	(6.349)	0	0	0
2016/09/08	R203	04/05/2017			Bond Future	6.6673	101.7279	6.6284	101.7416	(0.583)	0.0000	0.0000	0
2016/09/08	R203	04/05/2017	6.92	Call	Bond Future	174.0700	0.1741	182.3000	0.1823	4.728	0	0	0
2016/09/08	R203	04/05/2017	6.93	Call	Bond Future	176.2300	0.1762	184.5100	0.1845	4.698	0	0	0
2016/09/08	R203	04/05/2017	6.91	Put	Bond Future	86.7500	0.0868	81.2600	0.0813	(6.329)	0	0	0
2016/09/08	R203	04/05/2017	6.93	Put	Bond Future	84.0200	0.0840	78.6500	0.0787	(6.391)	0	0	0
2016/09/08	R204	03/11/2016			Bond Future	7.7006	103.6213	7.6846	103.6522	(0.208)	0.0000	0.0000	28,913
2016/09/08	R204	03/11/2016	9.21	Put	Bond Future	0.3800	0.0004	0.3100	0.0003	(18.421)	0	0	0
2016/09/08	R204	03/11/2016	9.23	Put	Bond Future	0.3300	0.0003	0.2700	0.0003	(18.182)	0	0	0
2016/09/08	R204	03/11/2016	9.22	Put	Bond Future	0.3600	0.0004	0.2900	0.0003	(19.444)	0	0	0
2016/09/08	R204	03/11/2016	9.22	Call	Bond Future	2,876.9500	2.8769	2,907.8100	2.9078	1.073	0	0	0
2016/09/08	R204	03/11/2016	9.21	Call	Bond Future	2,858.3800	2.8584	2,889.2400	2.8892	1.080	0	0	0
2016/09/08	R204	03/11/2016	9.23	Call	Bond Future	2,895.5000	2.8955	2,926.3700	2.9264	1.066	0	0	0
2016/09/08	R204	02/02/2017	8.28	Call	Bond Future	1,189.4300	1.1894	1,212.6800	1.2127	1.955	0	0	0
2016/09/08	R204	02/02/2017			Bond Future	7.6835	101.5816	7.6652	101.6130	(0.238)	0.0000	0.0000	0
2016/09/08	R204	02/02/2017	8.29	Call	Bond Future	1,202.7900	1.2028	1,226.1600	1.2262	1.943	0	0	0
2016/09/08	R204	02/02/2017	8.30	Call	Bond Future	1,216.3900	1.2164	1,239.8900	1.2399	1.932	0	0	0
2016/09/08	R204	02/02/2017	8.28	Put	Bond Future	171.4900	0.1715	163.3400	0.1633	(4.752)	0	0	0
2016/09/08	R204	02/02/2017	8.30	Put	Bond Future	164.5600	0.1646	156.6600	0.1567	(4.801)	0	0	0
2016/09/08	R204	02/02/2017	8.29	Put	Bond Future	167.9000	0.1679	159.8700	0.1599	(4.783)	0	0	0
2016/09/08	R204	04/05/2017	7.90	Put	Bond Future	388.0300	0.3880	374.9700	0.3750	(3.366)	0	0	0
2016/09/08	R204	04/05/2017			Bond Future	7.6069	103.6295	7.5858	103.6613	(0.278)	0.0000	0.0000	0
2016/09/08	R204	04/05/2017	7.92	Put	Bond Future	377.2900	0.3773	364.4900	0.3645	(3.393)	0	0	0
2016/09/08	R204	04/05/2017	7.90	Call	Bond Future	827.4800	0.8275	846.1700	0.8462	2.259	0	0	0
2016/09/08	R204	04/05/2017	7.91	Put	Bond Future	382.6300	0.3826	369.7000	0.3697	(3.379)	0	0	0

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2016/09/08	R204	04/05/2017	7.91	Call	Bond Future	837.0300	0.8370	855.8500	0.8558	2.248	0	0	0
2016/09/08	R204	04/05/2017	7.92	Call	Bond Future	846.6300	0.8466	865.5800	0.8656	2.238	0	0	0
2016/09/08	R207	03/11/2016			Bond Future	7.9233	100.4061	7.9021	100.4639	(0.267)	0.0000	0.0000	52,265
2016/09/08	R207	03/11/2016	7.94	Call	Bond Future	562.8700	0.5629	588.4800	0.5885	4.550	0	0	0
2016/09/08	R207	03/11/2016	7.93	Put	Bond Future	530.3900	0.5304	497.6800	0.4977	(6.167)	0	0	0
2016/09/08	R207	03/11/2016	7.95	Put	Bond Future	504.1000	0.5041	472.3400	0.4723	(6.300)	0	0	0
2016/09/08	R207	03/11/2016	7.94	Put	Bond Future	517.0600	0.5171	484.8200	0.4848	(6.235)	0	0	0
2016/09/08	R207	03/11/2016	7.95	Call	Bond Future	577.2600	0.5773	603.3500	0.6034	4.520	0	0	0
2016/09/08	R207	03/11/2016	7.93	Call	Bond Future	548.8400	0.5488	573.9800	0.5740	4.581	0	0	0
2016/09/08	R207	02/02/2017	9.24	Call	Bond Future	3,326.9800	3.3270	3,381.4100	3.3814	1.636	0	0	0
2016/09/08	R207	02/02/2017			Bond Future	7.9299	98.7023	7.9069	98.7611	(0.291)	0.0000	0.0000	0
2016/09/08	R207	02/02/2017	8.91	Call	Bond Future	2,584.1400	2.5841	2,634.7100	2.6347	1.957	0	0	62
2016/09/08	R207	02/02/2017	9.22	Call	Bond Future	3,281.0200	3.2810	3,335.2700	3.3353	1.653	0	0	0
2016/09/08	R207	02/02/2017	9.23	Call	Bond Future	3,303.9900	3.3040	3,358.3300	3.3583	1.645	0	0	0
2016/09/08	R207	02/02/2017	8.91	Put	Bond Future	126.1800	0.1262	117.9300	0.1179	(6.538)	0	0	0
2016/09/08	R207	02/02/2017	9.22	Put	Bond Future	61.4700	0.0615	56.9000	0.0569	(7.435)	0	0	0
2016/09/08	R207	02/02/2017	9.24	Put	Bond Future	58.5600	0.0586	54.1700	0.0542	(7.497)	0	0	0
2016/09/08	R207	02/02/2017	9.23	Put	Bond Future	60.0000	0.0600	55.5200	0.0555	(7.467)	0	0	0
2016/09/08	R207	04/05/2017	8.21	Put	Bond Future	651.1500	0.6511	626.7300	0.6267	(3.750)	0	0	0
2016/09/08	R207	04/05/2017			Bond Future	7.9123	100.6923	7.8870	100.7521	(0.321)	0.0000	0.0000	0
2016/09/08	R207	04/05/2017	8.22	Call	Bond Future	1,363.8500	1.3638	1,399.4300	1.3994	2.609	0	0	0
2016/09/08	R207	04/05/2017	8.20	Call	Bond Future	1,334.4600	1.3345	1,369.5800	1.3696	2.632	0	0	0
2016/09/08	R207	04/05/2017	8.21	Call	Bond Future	1,349.2700	1.3493	1,384.6200	1.3846	2.620	0	0	0
2016/09/08	R207	04/05/2017	8.20	Put	Bond Future	659.7000	0.6597	635.0500	0.6351	(3.737)	0	0	0
2016/09/08	R207	04/05/2017	8.22	Put	Bond Future	642.3900	0.6424	618.2000	0.6182	(3.766)	0	0	0
2016/09/08	R207	03/08/2017	8.19	Call	Bond Future	1,448.2400	1.4482	1,482.6900	1.4827	2.379	0	0	51
2016/09/08	R207	03/08/2017			Bond Future	7.8479	99.1629	7.8211	99.2208	(0.342)	0.0000	0.0000	0
2016/09/08	R207	03/08/2017	8.39	Put	Bond Future	569.4900	0.5695	549.4800	0.5495	(3.514)	0	0	0
2016/09/08	R207	03/08/2017	8.41	Put	Bond Future	556.7400	0.5567	537.0600	0.5371	(3.535)	0	0	0
2016/09/08	R207	03/08/2017	8.19	Put	Bond Future	712.4800	0.7125	688.9800	0.6890	(3.298)	0	0	0
2016/09/08	R207	03/08/2017	8.40	Put	Bond Future	563.0800	0.5631	543.2400	0.5432	(3.523)	0	0	0
2016/09/08	R207	03/08/2017	8.41	Call	Bond Future	1,762.0000	1.7620	1,800.2700	1.8003	2.172	0	0	0
2016/09/08	R207	03/08/2017	8.39	Call	Bond Future	1,732.1900	1.7322	1,770.1300	1.7701	2.190	0	0	0
2016/09/08	R207	03/08/2017	8.40	Call	Bond Future	1,747.0600	1.7471	1,785.1700	1.7852	2.181	0	0	0
2016/09/08	R208	03/11/2016	9.59	Put	Bond Future	2.2100	0.0022	1.7900	0.0018	(19.005)	0	0	0
2016/09/08	R208	03/11/2016			Bond Future	8.0948	95.8225	8.0738	95.8967	(0.260)	0.0000	0.0000	30,188
2016/09/08	R208	03/11/2016	9.58	Put	Bond Future	2.3400	0.0023	1.9000	0.0019	(18.803)	0	0	0
2016/09/08	R208	03/11/2016	9.57	Call	Bond Future	5,038.9400	5.0389	5,112.6300	5.1126	1.462	0	0	0
2016/09/08	R208	03/11/2016	9.58	Call	Bond Future	5,071.8200	5.0718	5,145.5400	5.1455	1.454	0	0	0
2016/09/08	R208	03/11/2016	9.59	Call	Bond Future	5,104.6900	5.1047	5,178.4300	5.1784	1.445	0	0	0
2016/09/08	R208	03/11/2016	9.57	Put	Bond Future	2.4800	0.0025	2.0100	0.0020	(18.952)	0	0	0
2016/09/08	R208	02/02/2017			Bond Future	8.1155	97.6729	8.0930	97.7484	(0.277)	0.0000	0.0000	0
2016/09/08	R208	02/02/2017	8.64	Call	Bond Future	2,217.0400	2.2170	2,269.6400	2.2696	2.373	0	0	0
2016/09/08	R208	02/02/2017	8.63	Put	Bond Future	482.2100	0.4822	459.0100	0.4590	(4.811)	0	0	0
2016/09/08	R208	02/02/2017	8.65	Put	Bond Future	465.1100	0.4651	442.5100	0.4425	(4.859)	0	0	0
2016/09/08	R208	02/02/2017	8.64	Put	Bond Future	473.7000	0.4737	450.8000	0.4508	(4.834)	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
2016/09/08	R208	02/02/2017	8.65	Call	Bond Future	2,241.3100	2.2413	2,294.2100	2.2942	2.360	0	0	0
2016/09/08	R208	02/02/2017	8.63	Call	Bond Future	2,192.6800	2.1927	2,244.9800	2.2450	2.385	0	0	0
2016/09/08	R208	04/05/2017	8.39	Call	Bond Future	1,852.7700	1.8528	1,897.0500	1.8971	2.390	0	0	0
2016/09/08	R208	04/05/2017			Bond Future	8.1120	96.2376	8.0880	96.3144	(0.296)	0.0000	0.0000	0
2016/09/08	R208	04/05/2017	8.37	Call	Bond Future	1,814.2100	1.8142	1,857.9500	1.8579	2.411	0	0	0
2016/09/08	R208	04/05/2017	8.38	Call	Bond Future	1,833.4400	1.8334	1,877.4500	1.8775	2.400	0	0	0
2016/09/08	R208	04/05/2017	8.37	Put	Bond Future	994.5300	0.9945	961.5200	0.9615	(3.319)	0	0	0
2016/09/08	R208	04/05/2017	8.39	Put	Bond Future	969.9100	0.9699	937.4400	0.9374	(3.348)	0	0	0
2016/09/08	R208	04/05/2017	8.38	Put	Bond Future	982.1600	0.9822	949.4200	0.9494	(3.333)	0	0	0
2016/09/08	R209	03/11/2016	9.34	Put	Bond Future	1,117.9400	1.1179	1,025.1100	1.0251	(8.304)	0	0	345
2016/09/08	R209	03/11/2016	10.26	Call	Bond Future	7,489.2200	7.4892	7,699.7300	7.6997	2.811	0	0	0
2016/09/08	R209	03/11/2016			Bond Future	9.1440	74.5975	9.1132	74.8200	(0.338)	0.0000	0.0000	37,619
2016/09/08	R209	03/11/2016	10.24	Call	Bond Future	7,372.1300	7.3721	7,581.9300	7.5819	2.846	0	0	0
2016/09/08	R209	03/11/2016	8.87	Put	Bond Future	2,924.7100	2.9247	2,764.1900	2.7642	(5.488)	0	0	0
2016/09/08	R209	03/11/2016	8.81	Call	Bond Future	778.0100	0.7780	832.4500	0.8325	6.997	0	0	345
2016/09/08	R209	03/11/2016	9.04	Put	Bond Future	2,135.4200	2.1354	1,998.4500	1.9984	(6.414)	0	0	345
2016/09/08	R209	03/11/2016	9.42	Put	Bond Future	921.6000	0.9216	839.9700	0.8400	(8.857)	0	0	0
2016/09/08	R209	03/11/2016	10.25	Call	Bond Future	7,430.6700	7.4307	7,640.8300	7.6408	2.828	0	0	0
2016/09/08	R209	03/11/2016	9.05	Call	Bond Future	1,412.9600	1.4130	1,499.9900	1.5000	6.159	0	0	0
2016/09/08	R209	03/11/2016	9.45	Call	Bond Future	3,007.5300	3.0075	3,152.4900	3.1525	4.820	0	0	0
2016/09/08	R209	03/11/2016	10.24	Put	Bond Future	84.5200	0.0845	71.7800	0.0718	(15.073)	0	0	0
2016/09/08	R209	03/11/2016	9.04	Call	Bond Future	1,381.5100	1.3815	1,467.0800	1.4671	6.194	0	0	0
2016/09/08	R209	03/11/2016	10.25	Put	Bond Future	81.7100	0.0817	69.3300	0.0693	(15.151)	0	0	0
2016/09/08	R209	03/11/2016	9.34	Call	Bond Future	2,507.5400	2.5075	2,637.2500	2.6373	5.173	0	0	0
2016/09/08	R209	03/11/2016	10.26	Put	Bond Future	79.0100	0.0790	66.9800	0.0670	(15.226)	0	0	0
2016/09/08	R209	03/11/2016	9.45	Put	Bond Future	855.2100	0.8552	777.6300	0.7776	(9.071)	0	0	250
2016/09/08	R209	03/11/2016	8.81	Put	Bond Future	3,240.4200	3.2404	3,072.3200	3.0723	(5.188)	0	0	0
2016/09/08	R209	03/11/2016	8.87	Call	Bond Future	913.6000	0.9136	975.6200	0.9756	6.789	0	0	250
2016/09/08	R209	03/11/2016	9.42	Call	Bond Future	2,867.1100	2.8671	3,008.0200	3.0080	4.915	0	0	120
2016/09/08	R209	03/11/2016	9.05	Put	Bond Future	2,093.8900	2.0939	1,958.3800	1.9584	(6.472)	0	0	250
2016/09/08	R209	02/02/2017	9.55	Put	Bond Future	1,683.6900	1.6837	1,599.5200	1.5995	(4.999)	0	0	0
2016/09/08	R209	02/02/2017			Bond Future	9.1784	76.0380	9.1467	76.2648	(0.345)	0.0000	0.0000	0
2016/09/08	R209	02/02/2017	9.54	Put	Bond Future	1,707.6700	1.7077	1,622.6700	1.6227	(4.978)	0	0	0
2016/09/08	R209	02/02/2017	9.55	Call	Bond Future	4,266.0700	4.2661	4,408.6700	4.4087	3.343	0	0	0
2016/09/08	R209	02/02/2017	9.53	Call	Bond Future	4,178.6600	4.1787	4,319.5900	4.3196	3.373	0	0	0
2016/09/08	R209	02/02/2017	9.54	Call	Bond Future	4,222.3600	4.2224	4,364.1300	4.3641	3.358	0	0	0
2016/09/08	R209	02/02/2017	9.53	Put	Bond Future	1,731.7500	1.7318	1,645.9100	1.6459	(4.957)	0	0	0
2016/09/08	R209	04/05/2017	9.48	Put	Bond Future	2,699.6700	2.6997	2,602.9800	2.6030	(3.582)	0	0	0
2016/09/08	R209	04/05/2017			Bond Future	9.2044	74.4189	9.1719	74.6500	(0.353)	0.0000	0.0000	0
2016/09/08	R209	04/05/2017	9.47	Put	Bond Future	2,728.8200	2.7288	2,631.4200	2.6314	(3.569)	0	0	0
2016/09/08	R209	04/05/2017	9.46	Call	Bond Future	4,537.1000	4.5371	4,670.1100	4.6701	2.932	0	0	0
2016/09/08	R209	04/05/2017	9.47	Call	Bond Future	4,576.2400	4.5762	4,709.9400	4.7099	2.922	0	0	0
2016/09/08	R209	04/05/2017	9.48	Call	Bond Future	4,615.2900	4.6153	4,749.7000	4.7497	2.912	0	0	0
2016/09/08	R209	04/05/2017	9.46	Put	Bond Future	2,757.9800	2.7580	2,659.8900	2.6599	(3.557)	0	0	0
2016/09/08	R210	03/11/2016			Bond Future	186.7152	186.7152	186.7217	186.7217	0.003	0.0000	0.0000	2,113
2016/09/08	R210	03/11/2016	188.90	Put	Bond Future	2,184.7700	2.1848	2,178.3200	2.1783	(0.295)	0	0	0

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2016/09/08	R210	03/11/2016	188.92	Put	Bond Future	2,204.7700	2.2048	2,198.3200	2.1983	(0.293)	0	0	0
2016/09/08	R210	03/11/2016	188.91	Put	Bond Future	2,194.7700	2.1948	2,188.3200	2.1883	(0.294)	0	0	0
2016/09/08	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	R211	03/11/2016	141.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	R211	03/11/2016			Bond Future	141.7427	141.7427	141.7488	141.7488	0.004	0.0000	0.0000	56
2016/09/08	R211	03/11/2016	141.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	R211	03/11/2016	141.76	Put	Bond Future	17.2500	0.0173	11.1700	0.0112	(35.246)	0	0	0
2016/09/08	R211	03/11/2016	141.74	Call	Bond Future	2.7500	0.0028	8.8300	0.0088	221.091	0	0	0
2016/09/08	R211	03/11/2016	141.75	Put	Bond Future	7.2500	0.0073	1.1700	0.0012	(83.862)	0	0	0
2016/09/08	R212	03/11/2016			Bond Future	148.0452	148.0452	148.0498	148.0498	0.003	0.0000	0.0000	3,838
2016/09/08	R212	03/11/2016	148.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	R212	03/11/2016	148.10	Put	Bond Future	54.7700	0.0548	50.1900	0.0502	(8.362)	0	0	0
2016/09/08	R212	03/11/2016	148.12	Put	Bond Future	74.7700	0.0748	70.1900	0.0702	(6.125)	0	0	0
2016/09/08	R212	03/11/2016	148.11	Put	Bond Future	64.7700	0.0648	60.1900	0.0602	(7.071)	0	0	0
2016/09/08	R212	03/11/2016	148.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	R212	03/11/2016	148.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/08	R213	03/11/2016			Bond Future	9.0165	85.2826	8.9958	85.4291	(0.230)	0.0000	0.0000	42,521
2016/09/08	R213	03/11/2016	10.18	Put	Bond Future	62.2500	0.0622	54.5700	0.0546	(12.337)	0	0	0
2016/09/08	R213	03/11/2016	10.20	Put	Bond Future	58.0300	0.0580	50.7900	0.0508	(12.476)	0	0	0
2016/09/08	R213	03/11/2016	10.18	Call	Bond Future	7,724.4500	7.7245	7,863.2700	7.8633	1.797	0	0	0
2016/09/08	R213	03/11/2016	10.19	Put	Bond Future	60.1100	0.0601	52.6500	0.0526	(12.411)	0	0	0
2016/09/08	R213	03/11/2016	10.19	Call	Bond Future	7,783.8000	7.7838	7,922.8400	7.9228	1.786	0	0	0
2016/09/08	R213	03/11/2016	10.20	Call	Bond Future	7,843.1300	7.8431	7,982.3900	7.9824	1.776	0	0	0
2016/09/08	R213	02/02/2017	9.40	Call	Bond Future	4,023.2000	4.0232	4,112.5900	4.1126	2.222	0	0	0
2016/09/08	R213	02/02/2017	9.42	Call	Bond Future	4,108.2600	4.1083	4,198.8100	4.1988	2.204	0	0	0
2016/09/08	R213	02/02/2017			Bond Future	9.0545	86.9293	9.0331	87.0786	(0.237)	0.0000	0.0000	0
2016/09/08	R213	02/02/2017	9.41	Call	Bond Future	4,065.7300	4.0657	4,155.7000	4.1557	2.213	0	0	0
2016/09/08	R213	02/02/2017	9.40	Put	Bond Future	1,666.3500	1.6663	1,606.4900	1.6065	(3.592)	0	0	0
2016/09/08	R213	02/02/2017	9.42	Put	Bond Future	1,617.8100	1.6178	1,559.1100	1.5591	(3.628)	0	0	0
2016/09/08	R213	02/02/2017	9.41	Put	Bond Future	1,642.0400	1.6420	1,582.7600	1.5828	(3.610)	0	0	0
2016/09/08	R213	04/05/2017			Bond Future	9.0798	85.1277	9.0577	85.2798	(0.243)	0.0000	0.0000	0
2016/09/08	R213	04/05/2017	9.35	Put	Bond Future	2,595.5100	2.5955	2,528.8300	2.5288	(2.569)	0	0	0
2016/09/08	R213	04/05/2017	9.37	Put	Bond Future	2,539.8800	2.5399	2,474.1300	2.4741	(2.589)	0	0	0
2016/09/08	R213	04/05/2017	9.35	Call	Bond Future	4,428.7700	4.4288	4,514.1200	4.5141	1.927	0	0	0
2016/09/08	R213	04/05/2017	9.36	Put	Bond Future	2,567.5800	2.5676	2,501.3700	2.5014	(2.579)	0	0	0
2016/09/08	R213	04/05/2017	9.36	Call	Bond Future	4,467.6100	4.4676	4,553.4300	4.5534	1.921	0	0	0
2016/09/08	R213	04/05/2017	9.37	Call	Bond Future	4,506.6100	4.5066	4,592.8900	4.5929	1.915	0	0	0
2016/09/08	R214	03/11/2016	10.35	Put	Bond Future	93.5800	0.0936	76.7300	0.0767	(18.006)	0	0	0
2016/09/08	R214	03/11/2016			Bond Future	9.2350	74.9047	9.1940	75.2153	(0.445)	0.0000	0.0000	29,194
2016/09/08	R214	03/11/2016	10.34	Put	Bond Future	96.6400	0.0966	79.3300	0.0793	(17.912)	0	0	0
2016/09/08	R214	03/11/2016	10.35	Call	Bond Future	7,776.6200	7.7766	8,070.3800	8.0704	3.777	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
2016/09/08	R214	03/11/2016	10.33	Call	Bond Future	7,656.8800	7.6569	7,949.7000	7.9497	3.824	0	0	0
2016/09/08	R214	03/11/2016	10.34	Call	Bond Future	7,716.7600	7.7168	8,010.0600	8.0101	3.801	0	0	0
2016/09/08	R214	03/11/2016	10.33	Put	Bond Future	99.7900	0.0998	82.0000	0.0820	(17.827)	0	0	0
2016/09/08	R214	02/02/2017			Bond Future	9.2714	76.3511	9.2293	76.6676	(0.455)	0.0000	0.0000	0
2016/09/08	R214	02/02/2017	9.67	Call	Bond Future	4,635.1500	4.6351	4,840.1100	4.8401	4.422	0	0	0
2016/09/08	R214	02/02/2017	9.66	Put	Bond Future	1,771.8900	1.7719	1,659.2400	1.6592	(6.358)	0	0	0
2016/09/08	R214	02/02/2017	9.68	Put	Bond Future	1,723.3300	1.7233	1,612.8900	1.6129	(6.409)	0	0	0
2016/09/08	R214	02/02/2017	9.67	Put	Bond Future	1,747.5600	1.7476	1,636.0200	1.6360	(6.383)	0	0	0
2016/09/08	R214	02/02/2017	9.68	Call	Bond Future	4,680.9800	4.6810	4,887.0400	4.8870	4.402	0	0	0
2016/09/08	R214	02/02/2017	9.66	Call	Bond Future	4,589.3200	4.5893	4,793.1700	4.7932	4.442	0	0	0
2016/09/08	R214	04/05/2017	9.58	Put	Bond Future	2,825.4800	2.8255	2,694.4400	2.6944	(4.638)	0	0	0
2016/09/08	R214	04/05/2017			Bond Future	9.2971	74.5902	9.2539	74.9128	(0.464)	0.0000	0.0000	0
2016/09/08	R214	04/05/2017	9.57	Put	Bond Future	2,855.6500	2.8556	2,723.6600	2.7237	(4.622)	0	0	0
2016/09/08	R214	04/05/2017	9.58	Call	Bond Future	4,883.5700	4.8836	5,075.1200	5.0751	3.922	0	0	0
2016/09/08	R214	04/05/2017	9.56	Call	Bond Future	4,802.0100	4.8020	4,991.6600	4.9917	3.949	0	0	0
2016/09/08	R214	04/05/2017	9.57	Call	Bond Future	4,842.6000	4.8426	5,033.2000	5.0332	3.936	0	0	0
2016/09/08	R214	04/05/2017	9.56	Put	Bond Future	2,886.3200	2.8863	2,753.3800	2.7534	(4.606)	0	0	0
2016/09/08	R248	03/11/2016	10.38	Call	Bond Future	9,818.3400	9.8183	10,237.5200	10.2375	4.269	0	0	0
2016/09/08	R248	03/11/2016			Bond Future	9.2808	96.2593	9.2346	96.7075	(0.497)	0.0000	0.0000	61,875
2016/09/08	R248	03/11/2016	10.39	Call	Bond Future	9,893.4300	9.8934	10,313.3200	10.3133	4.244	0	0	0
2016/09/08	R248	03/11/2016	10.37	Put	Bond Future	162.8400	0.1628	133.1600	0.1332	(18.226)	0	0	0
2016/09/08	R248	03/11/2016	10.39	Put	Bond Future	153.5100	0.1535	125.2800	0.1253	(18.390)	0	0	0
2016/09/08	R248	03/11/2016	10.37	Call	Bond Future	9,743.1900	9.7432	10,161.6300	10.1616	4.295	0	0	0
2016/09/08	R248	03/11/2016	10.38	Put	Bond Future	158.1300	0.1581	129.1900	0.1292	(18.301)	0	0	0
2016/09/08	R248	02/02/2017	9.76	Put	Bond Future	2,213.0300	2.2130	2,058.3300	2.0583	(6.990)	0	0	0
2016/09/08	R248	02/02/2017	9.78	Put	Bond Future	2,153.9900	2.1540	2,002.2900	2.0023	(7.043)	0	0	0
2016/09/08	R248	02/02/2017			Bond Future	9.3184	98.1181	9.2710	98.5748	(0.509)	0.0000	0.0000	0
2016/09/08	R248	02/02/2017	9.77	Put	Bond Future	2,183.4500	2.1834	2,030.2500	2.0303	(7.016)	0	0	0
2016/09/08	R248	02/02/2017	9.76	Call	Bond Future	6,286.3800	6.2864	6,588.3500	6.5884	4.804	0	0	0
2016/09/08	R248	02/02/2017	9.77	Call	Bond Future	6,345.4200	6.3454	6,648.8900	6.6489	4.783	0	0	0
2016/09/08	R248	02/02/2017	9.78	Call	Bond Future	6,404.4200	6.4044	6,709.3900	6.7094	4.762	0	0	0
2016/09/08	R248	04/05/2017	9.66	Call	Bond Future	6,614.0600	6.6141	6,894.5300	6.8945	4.241	0	0	0
2016/09/08	R248	04/05/2017			Bond Future	9.3452	95.6537	9.2966	96.1192	(0.520)	0.0000	0.0000	0
2016/09/08	R248	04/05/2017	9.67	Call	Bond Future	6,666.6200	6.6666	6,948.3800	6.9484	4.226	0	0	0
2016/09/08	R248	04/05/2017	9.65	Put	Bond Future	3,733.0200	3.7330	3,546.6800	3.5467	(4.992)	0	0	0
2016/09/08	R248	04/05/2017	9.67	Put	Bond Future	3,657.6100	3.6576	3,473.8600	3.4739	(5.024)	0	0	0
2016/09/08	R248	04/05/2017	9.65	Call	Bond Future	6,561.6700	6.5617	6,840.8400	6.8408	4.255	0	0	0
2016/09/08	R248	04/05/2017	9.66	Put	Bond Future	3,695.1500	3.6951	3,510.1100	3.5101	(5.008)	0	0	0

**Total**

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