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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/08/2016 TO 31/08/2016

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/31	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/31	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	2025	03/11/2016			Bond Future	128.6798	128.6798	128.6944	128.6944	0.011	0.0000	0.0000	3,024
2016/08/31	2025	03/11/2016	129.21	Put	Bond Future	530.2400	0.5302	515.6400	0.5156	(2.753)	0	0	0
2016/08/31	2025	03/11/2016	129.23	Put	Bond Future	550.2400	0.5502	535.6400	0.5356	(2.653)	0	0	0
2016/08/31	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	2025	03/11/2016	129.22	Put	Bond Future	540.2400	0.5402	525.6400	0.5256	(2.703)	0	0	0
2016/08/31	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	2030	03/11/2016	9.35	Put	Bond Future	91.3300	0.0913	505.0000	0.5050	452.940	0	0	0
2016/08/31	2030	03/11/2016			Bond Future	9.3631	91.9321	9.4228	91.5184	0.637	0.0000	0.0000	29,460
2016/08/31	2030	03/11/2016	9.34	Put	Bond Future	161.0300	0.1610	574.7000	0.5747	256.890	0	0	0
2016/08/31	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	2030	03/11/2016	9.33	Put	Bond Future	230.8000	0.2308	644.4700	0.6445	179.233	0	0	0
2016/08/31	2030	02/02/2017	9.29	Put	Bond Future	830.7600	0.8308	1,253.0600	1.2531	50.833	0	0	0
2016/08/31	2030	02/02/2017			Bond Future	9.4103	89.7069	9.4721	89.2846	0.656	0.0000	0.0000	0
2016/08/31	2030	02/02/2017	9.31	Put	Bond Future	691.9500	0.6919	1,114.2500	1.1142	61.030	0	0	0
2016/08/31	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	2030	02/02/2017	9.30	Put	Bond Future	761.3200	0.7613	1,183.6200	1.1836	55.469	0	0	0
2016/08/31	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	2030	04/05/2017			Bond Future	9.4521	91.5217	9.5160	91.0906	0.676	0.0000	0.0000	0
2016/08/31	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	2030	04/05/2017	9.32	Put	Bond Future	900.2700	0.9003	1,331.3300	1.3313	47.881	0	0	0
2016/08/31	2030	04/05/2017	9.34	Put	Bond Future	763.1400	0.7631	1,194.2000	1.1942	56.485	0	0	0
2016/08/31	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	2030	04/05/2017	9.33	Put	Bond Future	831.6700	0.8317	1,262.7300	1.2627	51.831	0	0	0
2016/08/31	2032	03/11/2016			Bond Future	9.4598	91.1617	9.5142	90.7575	0.575	0.0000	0.0000	13,093
2016/08/31	2032	03/11/2016	10.28	Put	Bond Future	300.7100	0.3007	354.6400	0.3546	17.934	0	0	0
2016/08/31	2032	03/11/2016	10.30	Put	Bond Future	283.8500	0.2839	335.3900	0.3354	18.157	0	0	0
2016/08/31	2032	03/11/2016	10.29	Put	Bond Future	292.1800	0.2922	344.9000	0.3449	18.044	0	0	0
2016/08/31	2032	03/11/2016	10.30	Call	Bond Future	6,240.5700	6.2406	5,887.9200	5.8879	(5.651)	0	0	0
2016/08/31	2032	03/11/2016	10.28	Call	Bond Future	6,122.4400	6.1224	5,772.1800	5.7722	(5.721)	0	0	0
2016/08/31	2032	03/11/2016	10.29	Call	Bond Future	6,181.4400	6.1814	5,829.9700	5.8300	(5.686)	0	0	0
2016/08/31	2032	02/02/2017	9.53	Call	Bond Future	3,171.5200	3.1715	2,983.2500	2.9832	(5.936)	0	0	0
2016/08/31	2032	02/02/2017			Bond Future	9.5093	92.9277	9.5655	92.5151	0.592	0.0000	0.0000	0
2016/08/31	2032	02/02/2017	9.51	Call	Bond Future	3,095.9900	3.0960	2,910.8600	2.9109	(5.980)	0	0	0

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2016/08/31	2032	02/02/2017	9.52	Call	Bond Future	3,133.6400	3.1336	2,946.9400	2.9469	(5.958)	0	0	0
2016/08/31	2032	02/02/2017	9.51	Put	Bond Future	3,090.6200	3.0906	3,318.1000	3.3181	7.360	0	0	0
2016/08/31	2032	02/02/2017	9.53	Put	Bond Future	3,019.1400	3.0191	3,243.4800	3.2435	7.431	0	0	0
2016/08/31	2032	02/02/2017	9.52	Put	Bond Future	3,054.7200	3.0547	3,280.6300	3.2806	7.395	0	0	0
2016/08/31	2032	04/05/2017	9.45	Call	Bond Future	3,539.4600	3.5395	3,372.4800	3.3725	(4.718)	0	0	0
2016/08/31	2032	04/05/2017			Bond Future	9.5496	90.6463	9.6076	90.2252	0.608	0.0000	0.0000	0
2016/08/31	2032	04/05/2017	9.46	Call	Bond Future	3,574.9800	3.5750	3,406.7400	3.4067	(4.706)	0	0	0
2016/08/31	2032	04/05/2017	9.44	Put	Bond Future	4,306.3000	4.3063	4,561.7200	4.5617	5.931	0	0	0
2016/08/31	2032	04/05/2017	9.46	Put	Bond Future	4,229.9400	4.2299	4,482.8400	4.4828	5.979	0	0	0
2016/08/31	2032	04/05/2017	9.44	Call	Bond Future	3,504.1200	3.5041	3,338.4000	3.3384	(4.729)	0	0	0
2016/08/31	2032	04/05/2017	9.45	Put	Bond Future	4,267.9900	4.2680	4,522.1500	4.5221	5.955	0	0	0
2016/08/31	2033	03/11/2016			Bond Future	107.7373	107.7373	107.7502	107.7502	0.012	0.0000	0.0000	4,575
2016/08/31	2033	03/11/2016	109.16	Put	Bond Future	1,422.6800	1.4227	1,409.7800	1.4098	(0.907)	0	0	0
2016/08/31	2033	03/11/2016	109.17	Put	Bond Future	1,432.6800	1.4327	1,419.7800	1.4198	(0.900)	0	0	0
2016/08/31	2033	03/11/2016	109.18	Put	Bond Future	1,442.6800	1.4427	1,429.7800	1.4298	(0.894)	0	0	0
2016/08/31	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	2037	03/11/2016	10.35	Call	Bond Future	6,178.3300	6.1783	5,839.7000	5.8397	(5.481)	0	0	0
2016/08/31	2037	03/11/2016	10.36	Put	Bond Future	453.1100	0.4531	514.3600	0.5144	13.518	0	0	0
2016/08/31	2037	03/11/2016			Bond Future	9.6126	92.4433	9.6619	92.0422	0.513	0.0000	0.0000	39,541
2016/08/31	2037	03/11/2016	10.36	Call	Bond Future	6,239.8500	6.2399	5,899.9500	5.9000	(5.447)	0	0	0
2016/08/31	2037	03/11/2016	10.37	Call	Bond Future	6,301.5200	6.3015	5,960.3600	5.9604	(5.414)	0	0	0
2016/08/31	2037	03/11/2016	10.35	Put	Bond Future	465.0800	0.4651	527.6000	0.5276	13.443	0	0	0
2016/08/31	2037	03/11/2016	10.37	Put	Bond Future	441.4000	0.4414	501.3900	0.5014	13.591	0	0	0
2016/08/31	2037	02/02/2017	9.68	Put	Bond Future	3,410.5700	3.4106	3,622.5800	3.6226	6.216	0	0	0
2016/08/31	2037	02/02/2017			Bond Future	9.6598	89.9777	9.7107	89.5682	0.527	0.0000	0.0000	0
2016/08/31	2037	02/02/2017	9.67	Put	Bond Future	3,449.8600	3.4499	3,663.3800	3.6634	6.189	0	0	0
2016/08/31	2037	02/02/2017	9.68	Call	Bond Future	3,573.8300	3.5738	3,376.3500	3.3763	(5.526)	0	0	0
2016/08/31	2037	02/02/2017	9.66	Call	Bond Future	3,491.7600	3.4918	3,297.3000	3.2973	(5.569)	0	0	0
2016/08/31	2037	02/02/2017	9.67	Call	Bond Future	3,532.5600	3.5326	3,336.5900	3.3366	(5.548)	0	0	0
2016/08/31	2037	02/02/2017	9.66	Put	Bond Future	3,489.7400	3.4897	3,704.7700	3.7048	6.162	0	0	0
2016/08/31	2037	04/05/2017			Bond Future	9.7020	91.7980	9.7545	91.3800	0.541	0.0000	0.0000	0
2016/08/31	2037	04/05/2017	9.58	Put	Bond Future	4,921.9800	4.9220	5,163.0000	5.1630	4.897	0	0	0
2016/08/31	2037	04/05/2017	9.60	Put	Bond Future	4,836.6900	4.8367	5,075.2600	5.0753	4.933	0	0	0
2016/08/31	2037	04/05/2017	9.59	Put	Bond Future	4,879.3300	4.8793	5,119.1300	5.1191	4.915	0	0	0
2016/08/31	2037	04/05/2017	9.60	Call	Bond Future	4,014.9000	4.0149	3,835.4400	3.8354	(4.470)	0	0	0
2016/08/31	2037	04/05/2017	9.58	Call	Bond Future	3,937.6700	3.9377	3,760.6600	3.7607	(4.495)	0	0	0
2016/08/31	2037	04/05/2017	9.59	Call	Bond Future	3,976.3400	3.9763	3,798.1100	3.7981	(4.482)	0	0	0
2016/08/31	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	2038	03/11/2016			Bond Future	135.9211	135.9211	135.7045	135.7045	(0.159)	0.0000	0.0000	20,808
2016/08/31	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	2038	03/11/2016	136.31	Put	Bond Future	388.8800	0.3889	605.4800	0.6055	55.698	0	0	0
2016/08/31	2038	03/11/2016	136.33	Put	Bond Future	408.8800	0.4089	625.4800	0.6255	52.974	0	0	0
2016/08/31	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/08/31	2038	03/11/2016	136.32	Put	Bond Future	398.8800	0.3989	615.4800	0.6155	54.302	0	0	0
2016/08/31	2040	03/11/2016			Bond Future	9.6370	96.5520	9.6914	96.0765	0.565	0.0000	0.0000	3,584
2016/08/31	2040	03/11/2016	9.69	Put	Bond Future	2,250.6700	2.2507	2,461.2100	2.4612	9.355	0	0	0
2016/08/31	2040	03/11/2016	9.71	Put	Bond Future	2,170.6200	2.1706	2,375.8500	2.3759	9.455	0	0	0
2016/08/31	2040	03/11/2016	9.70	Put	Bond Future	2,210.3800	2.2104	2,418.2500	2.4182	9.404	0	0	0
2016/08/31	2040	03/11/2016	9.71	Call	Bond Future	2,807.2300	2.8072	2,536.9500	2.5369	(9.628)	0	0	0
2016/08/31	2040	03/11/2016	9.69	Call	Bond Future	2,713.5700	2.7136	2,448.6000	2.4486	(9.765)	0	0	0
2016/08/31	2040	03/11/2016	9.70	Call	Bond Future	2,760.2000	2.7602	2,492.5600	2.4926	(9.696)	0	0	0
2016/08/31	2040	02/02/2017	9.58	Call	Bond Future	3,395.8500	3.3958	3,163.9700	3.1640	(6.828)	0	0	0
2016/08/31	2040	02/02/2017			Bond Future	9.6834	93.9156	9.7396	93.4302	0.580	0.0000	0.0000	0
2016/08/31	2040	02/02/2017	9.59	Call	Bond Future	3,437.1900	3.4372	3,203.5200	3.2035	(6.798)	0	0	0
2016/08/31	2040	02/02/2017	9.60	Call	Bond Future	3,478.8000	3.4788	3,243.3300	3.2433	(6.769)	0	0	0
2016/08/31	2040	02/02/2017	9.58	Put	Bond Future	4,301.0200	4.3010	4,554.5700	4.5546	5.895	0	0	0
2016/08/31	2040	02/02/2017	9.60	Put	Bond Future	4,207.8400	4.2078	4,457.8000	4.4578	5.940	0	0	0
2016/08/31	2040	02/02/2017	9.59	Put	Bond Future	4,254.2300	4.2542	4,505.9900	4.5060	5.918	0	0	0
2016/08/31	2040	04/05/2017			Bond Future	9.7251	95.8156	9.7829	95.3201	0.595	0.0000	0.0000	0
2016/08/31	2040	04/05/2017	9.62	Put	Bond Future	5,320.8100	5.3208	5,577.6400	5.5776	4.827	0	0	0
2016/08/31	2040	04/05/2017	9.64	Put	Bond Future	5,229.7600	5.2298	5,483.7200	5.4837	4.856	0	0	0
2016/08/31	2040	04/05/2017	9.62	Call	Bond Future	4,409.4500	4.4094	4,170.8200	4.1708	(5.412)	0	0	0
2016/08/31	2040	04/05/2017	9.63	Put	Bond Future	5,274.9700	5.2750	5,530.3600	5.5304	4.842	0	0	0
2016/08/31	2040	04/05/2017	9.63	Call	Bond Future	4,450.9800	4.4510	4,210.9100	4.2109	(5.394)	0	0	0
2016/08/31	2040	04/05/2017	9.64	Call	Bond Future	4,493.0100	4.4930	4,251.5100	4.2515	(5.375)	0	0	0
2016/08/31	2044	03/11/2016			Bond Future	9.6610	93.6447	9.7155	93.1649	0.564	0.0000	0.0000	18,597
2016/08/31	2044	03/11/2016	10.42	Call	Bond Future	6,840.5000	6.8405	6,422.6500	6.4226	(6.108)	0	0	0
2016/08/31	2044	03/11/2016	10.41	Put	Bond Future	540.8500	0.5409	604.1200	0.6041	11.698	0	0	0
2016/08/31	2044	03/11/2016	10.43	Put	Bond Future	514.6500	0.5147	575.3000	0.5753	11.785	0	0	0
2016/08/31	2044	03/11/2016	10.42	Put	Bond Future	527.6100	0.5276	589.5600	0.5896	11.742	0	0	0
2016/08/31	2044	03/11/2016	10.43	Call	Bond Future	6,905.6300	6.9056	6,486.4800	6.4865	(6.070)	0	0	0
2016/08/31	2044	03/11/2016	10.41	Call	Bond Future	6,775.5300	6.7755	6,359.0000	6.3590	(6.148)	0	0	0
2016/08/31	2044	02/02/2017			Bond Future	9.7063	91.0772	9.7624	90.5875	0.578	0.0000	0.0000	0
2016/08/31	2044	02/02/2017	9.77	Call	Bond Future	4,205.7900	4.2058	3,926.9700	3.9270	(6.629)	0	0	0
2016/08/31	2044	02/02/2017	9.76	Put	Bond Future	3,691.3300	3.6913	3,903.9100	3.9039	5.759	0	0	0
2016/08/31	2044	02/02/2017	9.78	Put	Bond Future	3,609.0000	3.6090	3,818.1500	3.8181	5.795	0	0	0
2016/08/31	2044	02/02/2017	9.77	Put	Bond Future	3,649.9800	3.6500	3,860.8400	3.8608	5.777	0	0	0
2016/08/31	2044	02/02/2017	9.78	Call	Bond Future	4,251.4700	4.2515	3,970.9400	3.9709	(6.598)	0	0	0
2016/08/31	2044	02/02/2017	9.76	Call	Bond Future	4,160.3400	4.1603	3,883.2400	3.8832	(6.661)	0	0	0
2016/08/31	2044	04/05/2017			Bond Future	9.7468	92.9197	9.8045	92.4199	0.593	0.0000	0.0000	0
2016/08/31	2044	04/05/2017	9.67	Call	Bond Future	4,634.4700	4.6345	4,366.0700	4.3661	(5.791)	0	0	0
2016/08/31	2044	04/05/2017	9.66	Put	Bond Future	5,352.2100	5.3522	5,584.7600	5.5848	4.345	0	0	0
2016/08/31	2044	04/05/2017	9.68	Put	Bond Future	5,260.8900	5.2609	5,490.8800	5.4909	4.372	0	0	0
2016/08/31	2044	04/05/2017	9.67	Put	Bond Future	5,306.2400	5.3062	5,537.6600	5.5377	4.361	0	0	0
2016/08/31	2044	04/05/2017	9.68	Call	Bond Future	4,677.1000	4.6771	4,407.2700	4.4073	(5.769)	0	0	0
2016/08/31	2044	04/05/2017	9.66	Call	Bond Future	4,592.3300	4.5923	4,325.0600	4.3251	(5.820)	0	0	0
2016/08/31	2046	03/11/2016	137.07	Put	Bond Future	3,822.6500	3.8226	3,805.9900	3.8060	(0.436)	0	0	0
2016/08/31	2046	03/11/2016			Bond Future	133.2474	133.2474	133.2640	133.2640	0.013	0.0000	0.0000	17,730

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/31	2046	03/11/2016	137.09	Put	Bond Future	3,842.6500	3.8426	3,825.9900	3.8260	(0.434)	0	0	0
2016/08/31	2046	03/11/2016	137.08	Put	Bond Future	3,832.6500	3.8326	3,815.9900	3.8160	(0.435)	0	0	0
2016/08/31	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	2050	03/11/2016	149.52	Put	Bond Future	5,514.2200	5.5142	5,496.3400	5.4963	(0.324)	0	0	0
2016/08/31	2050	03/11/2016			Bond Future	144.0058	144.0058	144.0237	144.0237	0.012	0.0000	0.0000	21,628
2016/08/31	2050	03/11/2016	149.54	Put	Bond Future	5,534.2200	5.5342	5,516.3400	5.5163	(0.323)	0	0	0
2016/08/31	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	2050	03/11/2016	149.53	Put	Bond Future	5,524.2200	5.5242	5,506.3400	5.5063	(0.324)	0	0	0
2016/08/31	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	AL37	03/11/2016			Index Future	500.6620	500.6620	499.4160	499.4160	(0.249)	0.0000	0.0000	14
2016/08/31	AL37	02/02/2017			Index Future	510.3590	510.3590	509.0870	509.0870	(0.249)	0.0000	0.0000	0
2016/08/31	AL7T	03/11/2016			Index Future	576.1150	576.1150	574.3240	574.3240	(0.311)	0.0000	0.0000	9
2016/08/31	AL7T	02/02/2017			Index Future	587.2730	587.2730	585.4450	585.4450	(0.311)	0.0000	0.0000	0
2016/08/31	ALBI	03/11/2016			Index Future	525.0680	525.0680	523.0290	523.0290	(0.388)	0.0000	0.0000	718
2016/08/31	ALBI	02/02/2017			Index Future	535.2370	535.2370	533.1560	533.1560	(0.389)	0.0000	0.0000	0
2016/08/31	ALBI	04/05/2017			Index Future	546.0540	546.0540	543.9320	543.9320	(0.389)	0.0000	0.0000	0
2016/08/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/08/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/31	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	EL28	03/11/2016			Bond Future	130.7149	130.7149	130.6037	130.6037	(0.085)	0.0000	0.0000	0
2016/08/31	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	EL28	03/11/2016	132.15	Put	Bond Future	1,435.1500	1.4351	1,546.3300	1.5463	7.747	0	0	0
2016/08/31	EL28	03/11/2016	132.17	Put	Bond Future	1,455.1500	1.4551	1,566.3300	1.5663	7.640	0	0	0
2016/08/31	EL28	03/11/2016	132.16	Put	Bond Future	1,445.1500	1.4451	1,556.3300	1.5563	7.693	0	0	0
2016/08/31	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	EL28	02/02/2017			Bond Future	133.2549	133.2549	133.1407	133.1407	(0.086)	0.0000	0.0000	0
2016/08/31	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	EL28	02/02/2017	135.10	Put	Bond Future	1,845.0700	1.8451	1,959.2700	1.9593	6.189	0	0	0
2016/08/31	EL28	02/02/2017	135.12	Put	Bond Future	1,865.0700	1.8651	1,979.2700	1.9793	6.123	0	0	0
2016/08/31	EL28	02/02/2017	135.11	Put	Bond Future	1,855.0700	1.8551	1,969.2700	1.9693	6.156	0	0	0
2016/08/31	EL28	04/05/2017			Bond Future	134.2662	134.2662	134.1493	134.1493	(0.087)	0.0000	0.0000	0
2016/08/31	EL28	04/05/2017	137.90	Put	Bond Future	3,633.8300	3.6338	3,750.6500	3.7506	3.215	0	0	0
2016/08/31	EL28	04/05/2017	137.92	Put	Bond Future	3,653.8300	3.6538	3,770.6500	3.7706	3.197	0	0	0
2016/08/31	EL28	04/05/2017	137.91	Put	Bond Future	3,643.8300	3.6438	3,760.6500	3.7606	3.206	0	0	0
2016/08/31	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	ES33	03/11/2016			Bond Future	10.5019	77.6087	10.5549	77.2699	0.505	0.0000	0.0000	8,789
2016/08/31	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	ES33	03/11/2016	11.31	Call	Bond Future	4,922.1800	4.9222	4,583.3600	4.5834	(6.884)	0	0	0
2016/08/31	ES33	03/11/2016	11.29	Call	Bond Future	4,806.2700	4.8063	4,467.4500	4.4675	(7.050)	0	0	0
2016/08/31	ES33	03/11/2016	11.30	Call	Bond Future	4,864.2600	4.8643	4,525.4400	4.5254	(6.965)	0	0	0
2016/08/31	ES33	02/02/2017			Bond Future	10.5837	79.1121	10.6386	78.7662	0.519	0.0000	0.0000	0
2016/08/31	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	305.9900	0.3060	100.000	0	0	0
2016/08/31	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	179.8900	0.1799	100.000	0	0	0
2016/08/31	ES33	02/02/2017	10.59	Call	Bond Future	39.9700	0.0400	0.0000	0.0000	(100.000)	0	0	0
2016/08/31	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	242.9000	0.2429	100.000	0	0	0
2016/08/31	ES33	02/02/2017	10.60	Call	Bond Future	103.0600	0.1031	0.0000	0.0000	(100.000)	0	0	0
2016/08/31	ES33	02/02/2017	10.61	Call	Bond Future	166.0700	0.1661	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/31	ES33	04/05/2017			Bond Future	10.6546	76.9164	10.7114	76.5632	0.533	0.0000	0.0000	0
2016/08/31	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	ES33	04/05/2017	10.54	Put	Bond Future	720.2300	0.7202	1,073.4400	1.0734	49.041	0	0	0
2016/08/31	ES33	04/05/2017	10.56	Put	Bond Future	593.8000	0.5938	947.0100	0.9470	59.483	0	0	0
2016/08/31	ES33	04/05/2017	10.55	Put	Bond Future	656.9800	0.6570	1,010.1900	1.0102	53.763	0	0	0
2016/08/31	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	ES42	03/11/2016			Bond Future	10.6094	81.8670	10.6732	81.4000	0.601	0.0000	0.0000	8,777
2016/08/31	ES42	02/02/2017			Bond Future	10.6857	83.4532	10.7516	82.9765	0.617	0.0000	0.0000	0
2016/08/31	ES42	04/05/2017			Bond Future	10.7560	80.8777	10.8241	80.3912	0.634	0.0000	0.0000	0
2016/08/31	GOVI	03/11/2016	476.11	Call	GOVI	472,080.0000	47.2080	453,070.0000	45.3070	(4.027)	0	0	0
2016/08/31	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	GOVI	03/11/2016			GOVI	523.3180	523.3180	521.4170	521.4170	(0.363)	0.0000	0.0000	418
2016/08/31	GOVI	03/11/2016	476.12	Call	GOVI	471,980.0000	47.1980	452,970.0000	45.2970	(4.028)	0	0	0
2016/08/31	GOVI	03/11/2016	476.13	Call	GOVI	471,880.0000	47.1880	452,870.0000	45.2870	(4.029)	0	0	0
2016/08/31	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	GOVI	02/02/2017	533.34	Call	GOVI	1,130.0000	0.1130	0.0000	0.0000	(100.000)	0	0	0
2016/08/31	GOVI	02/02/2017			GOVI	533.4530	533.4530	531.5130	531.5130	(0.364)	0.0000	0.0000	27
2016/08/31	GOVI	02/02/2017	533.32	Call	GOVI	1,330.0000	0.1330	0.0000	0.0000	(100.000)	0	0	0
2016/08/31	GOVI	02/02/2017	533.33	Call	GOVI	1,230.0000	0.1230	0.0000	0.0000	(100.000)	0	0	0
2016/08/31	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	18,070.0000	1.8070	100.000	0	0	0
2016/08/31	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	18,270.0000	1.8270	100.000	0	0	0
2016/08/31	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	18,170.0000	1.8170	100.000	0	0	0
2016/08/31	GOVI	04/05/2017			GOVI	544.2340	544.2340	542.2560	542.2560	(0.363)	0.0000	0.0000	0
2016/08/31	GOVI	04/05/2017	262.19	Call	GOVI	2,820,440.0000	282.0440	2,800,660.0000	280.0660	(0.701)	0	0	0
2016/08/31	GOVI	04/05/2017	262.20	Call	GOVI	2,820,340.0000	282.0340	2,800,560.0000	280.0560	(0.701)	0	0	0
2016/08/31	GOVI	04/05/2017	262.18	Call	GOVI	2,820,540.0000	282.0540	2,800,760.0000	280.0760	(0.701)	0	0	0
2016/08/31	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/08/31	IGOV	03/11/2016			Index Future	249.9500	249.9500	249.8330	249.8330	(0.047)	0.0000	0.0000	1,023
2016/08/31	IGOV	02/02/2017			Index Future	254.8060	254.8060	254.6860	254.6860	(0.047)	0.0000	0.0000	57
2016/08/31	IGOV	04/05/2017			Index Future	259.9700	259.9700	259.8480	259.8480	(0.047)	0.0000	0.0000	0
2016/08/31	ILBI	03/11/2016			Index Future	677.2090	677.2090	677.0410	677.0410	(0.025)	0.0000	0.0000	0
2016/08/31	ILBI	02/02/2017			Index Future	690.3640	690.3640	690.1910	690.1910	(0.025)	0.0000	0.0000	155
2016/08/31	IS01	19/12/2016			Interest Rate Swap	100.0917	100.0917	100.0914	100.0914	0.000	0.0000	0.0000	0
2016/08/31	IS01	16/03/2017			Interest Rate Swap	100.0780	100.0780	100.0787	100.0787	0.001	0.0000	0.0000	0
2016/08/31	IS01	15/06/2017			Interest Rate Swap	99.7682	99.7682	99.7722	99.7722	0.004	0.0000	0.0000	0
2016/08/31	IS01	21/09/2017			Interest Rate Swap	99.8936	99.8936	99.9033	99.9033	0.010	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/31	IS02	18/12/2017			Interest Rate Swap	100.2457	100.2457	100.2649	100.2649	0.019	0.0000	0.0000	0
2016/08/31	IS02	16/03/2018			Interest Rate Swap	99.6017	99.6017	99.6294	99.6294	0.028	0.0000	0.0000	0
2016/08/31	IS02	15/06/2018			Interest Rate Swap	99.3462	99.3462	99.3747	99.3747	0.029	0.0000	0.0000	0
2016/08/31	IS02	21/09/2018			Interest Rate Swap	99.5259	99.5259	99.5214	99.5214	(0.004)	0.0000	0.0000	0
2016/08/31	IS05	17/12/2020			Interest Rate Swap	99.0443	99.0443	99.1058	99.1058	0.062	0.0000	0.0000	0
2016/08/31	IS05	16/03/2021			Interest Rate Swap	98.4638	98.4638	98.5061	98.5061	0.043	0.0000	0.0000	0
2016/08/31	IS05	15/06/2021			Interest Rate Swap	97.8500	97.8500	97.8724	97.8724	0.023	0.0000	0.0000	0
2016/08/31	IS05	21/09/2021			Interest Rate Swap	98.1999	98.1999	98.2080	98.2080	0.008	0.0000	0.0000	0
2016/08/31	IS10	17/12/2025			Interest Rate Swap	99.7474	99.7474	99.7542	99.7542	0.007	0.0000	0.0000	0
2016/08/31	IS10	16/03/2026			Interest Rate Swap	96.8904	96.8904	96.8984	96.8984	0.008	0.0000	0.0000	0
2016/08/31	IS10	15/06/2026			Interest Rate Swap	95.7063	95.7063	95.7148	95.7148	0.009	0.0000	0.0000	0
2016/08/31	IS10	21/09/2026			Interest Rate Swap	97.8001	97.8001	97.8080	97.8080	0.008	0.0000	0.0000	0
2016/08/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/08/31	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/08/31	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/08/31	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/08/31	JBAF	21/09/2016			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	10
2016/08/31	JBAF	19/10/2016			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2016/08/31	JBAF	16/11/2016			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2016/08/31	JBAF	21/12/2016			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0
2016/08/31	JBAF	18/01/2017			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2016/08/31	JBAF	15/02/2017			Jibar Tradeable Future	7.7100	92.2900	7.7100	92.2900	0.000	0.0000	0.0000	0
2016/08/31	JBAF	15/03/2017			Jibar Tradeable Future	7.7400	92.2600	7.7500	92.2500	0.129	0.0000	0.0000	1,000
2016/08/31	JBAF	21/06/2017			Jibar Tradeable Future	7.8400	92.1600	7.8400	92.1600	0.000	0.0000	0.0000	0
2016/08/31	JBAF	20/09/2017			Jibar Tradeable Future	7.8600	92.1400	7.8600	92.1400	0.000	0.0000	0.0000	0
2016/08/31	JBAF	20/12/2017			Jibar Tradeable Future	7.8700	92.1300	7.8700	92.1300	0.000	0.0000	0.0000	0
2016/08/31	JBAF	20/03/2018			Jibar Tradeable Future	7.8900	92.1100	7.8900	92.1100	0.000	0.0000	0.0000	1,000
2016/08/31	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/08/31	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/08/31	R023	03/11/2016	9.73	Put	Bond Future	50.8300	0.0508	68.3700	0.0684	34.507	0	0	0
2016/08/31	R023	03/11/2016			Bond Future	8.6702	97.0570	8.7306	96.7769	0.696	0.0000	0.0000	12,662
2016/08/31	R023	03/11/2016	9.75	Put	Bond Future	46.9700	0.0470	63.4400	0.0634	35.065	0	0	0
2016/08/31	R023	03/11/2016	9.73	Call	Bond Future	4,827.4300	4.8274	4,564.8400	4.5648	(5.440)	0	0	0
2016/08/31	R023	03/11/2016	9.74	Put	Bond Future	48.8700	0.0489	65.8600	0.0659	34.766	0	0	0
2016/08/31	R023	03/11/2016	9.74	Call	Bond Future	4,869.1100	4.8691	4,605.9700	4.6060	(5.404)	0	0	0
2016/08/31	R023	03/11/2016	9.75	Call	Bond Future	4,910.8200	4.9108	4,647.1600	4.6472	(5.369)	0	0	0
2016/08/31	R023	02/02/2017	8.85	Call	Bond Future	2,007.8100	2.0078	1,880.4900	1.8805	(6.341)	0	0	0
2016/08/31	R023	02/02/2017			Bond Future	8.7175	98.9370	8.7812	98.6508	0.731	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/31	R023	02/02/2017	8.86	Call	Bond Future	2,033.3500	2.0334	1,904.8100	1.9048	(6.322)	0	0	0
2016/08/31	R023	02/02/2017	8.84	Put	Bond Future	1,433.0000	1.4330	1,593.1200	1.5931	11.174	0	0	0
2016/08/31	R023	02/02/2017	8.86	Put	Bond Future	1,394.5800	1.3946	1,552.2600	1.5523	11.307	0	0	0
2016/08/31	R023	02/02/2017	8.84	Call	Bond Future	1,982.4400	1.9824	1,856.3400	1.8563	(6.361)	0	0	0
2016/08/31	R023	02/02/2017	8.85	Put	Bond Future	1,413.6900	1.4137	1,572.5900	1.5726	11.240	0	0	0
2016/08/31	R023	04/05/2017	8.61	Call	Bond Future	1,783.3700	1.7834	1,687.2600	1.6873	(5.389)	0	0	0
2016/08/31	R023	04/05/2017			Bond Future	8.7436	97.0028	8.8108	96.7105	0.768	0.0000	0.0000	0
2016/08/31	R023	04/05/2017	8.59	Call	Bond Future	1,742.0700	1.7421	1,647.8600	1.6479	(5.408)	0	0	0
2016/08/31	R023	04/05/2017	8.60	Call	Bond Future	1,762.6500	1.7626	1,667.4900	1.6675	(5.399)	0	0	0
2016/08/31	R023	04/05/2017	8.59	Put	Bond Future	2,414.4200	2.4144	2,612.4500	2.6125	8.202	0	0	0
2016/08/31	R023	04/05/2017	8.61	Put	Bond Future	2,367.8400	2.3678	2,563.9700	2.5640	8.283	0	0	0
2016/08/31	R023	04/05/2017	8.60	Put	Bond Future	2,391.0500	2.3910	2,588.1300	2.5881	8.242	0	0	0
2016/08/31	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	121.5700	0.1216	100.000	0	0	0
2016/08/31	R035	03/11/2016			Bond Future	9.5508	95.8736	9.5949	95.5131	0.462	0.0000	0.0000	4,315
2016/08/31	R035	03/11/2016	9.59	Call	Bond Future	320.5000	0.3205	0.0000	0.0000	(100.000)	0	0	0
2016/08/31	R035	03/11/2016	9.57	Call	Bond Future	157.2700	0.1573	0.0000	0.0000	(100.000)	0	0	0
2016/08/31	R035	03/11/2016	9.58	Call	Bond Future	238.9400	0.2389	0.0000	0.0000	(100.000)	0	0	0
2016/08/31	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	203.2400	0.2032	100.000	0	0	0
2016/08/31	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	40.0100	0.0400	100.000	0	0	0
2016/08/31	R035	02/02/2017			Bond Future	9.6022	97.7308	9.6478	97.3626	0.475	0.0000	0.0000	0
2016/08/31	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	R035	02/02/2017	9.50	Put	Bond Future	833.3600	0.8334	1,201.4700	1.2015	44.172	0	0	0
2016/08/31	R035	02/02/2017	9.51	Put	Bond Future	751.3500	0.7514	1,119.4600	1.1195	48.993	0	0	0
2016/08/31	R035	02/02/2017	9.52	Put	Bond Future	669.4400	0.6694	1,037.5500	1.0375	54.988	0	0	0
2016/08/31	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	R035	04/05/2017	9.55	Put	Bond Future	736.6600	0.7367	1,112.4200	1.1124	51.009	0	0	0
2016/08/31	R035	04/05/2017			Bond Future	9.6413	95.2010	9.6883	94.8253	0.488	0.0000	0.0000	0
2016/08/31	R035	04/05/2017	9.54	Put	Bond Future	817.8500	0.8178	1,193.6100	1.1936	45.945	0	0	0
2016/08/31	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	R035	04/05/2017	9.53	Put	Bond Future	899.1500	0.8992	1,274.9100	1.2749	41.791	0	0	0
2016/08/31	R186	03/11/2016	8.82	Put	Bond Future	2,480.3300	2.4803	2,713.2800	2.7133	9.392	0	0	150
2016/08/31	R186	03/11/2016	9.40	Put	Bond Future	742.5200	0.7425	854.8300	0.8548	15.126	0	0	0
2016/08/31	R186	03/11/2016			Bond Future	9.0084	113.7641	9.0580	113.4182	0.551	0.0000	0.0000	95,311
2016/08/31	R186	03/11/2016	8.30	Put	Bond Future	5,347.3700	5.3474	5,661.0000	5.6610	5.865	0	0	0
2016/08/31	R186	03/11/2016	8.52	Put	Bond Future	3,993.0700	3.9931	4,279.2100	4.2792	7.166	0	0	150
2016/08/31	R186	03/11/2016	8.95	Put	Bond Future	1,957.7000	1.9577	2,163.0000	2.1630	10.487	0	0	0
2016/08/31	R186	03/11/2016	9.20	Put	Bond Future	1,175.4600	1.1755	1,327.8000	1.3278	12.960	0	0	0
2016/08/31	R186	03/11/2016	8.97	Put	Bond Future	1,884.5400	1.8845	2,085.4800	2.0855	10.663	0	0	0
2016/08/31	R186	03/11/2016	8.96	Put	Bond Future	1,920.8800	1.9209	2,124.0000	2.1240	10.574	0	0	0
2016/08/31	R186	03/11/2016	9.10	Call	Bond Future	2,091.0900	2.0911	1,918.4300	1.9184	(8.257)	0	0	0
2016/08/31	R186	03/11/2016	9.66	Call	Bond Future	4,793.5200	4.7935	4,516.1400	4.5161	(5.787)	0	0	0
2016/08/31	R186	03/11/2016	8.30	Call	Bond Future	249.8300	0.2498	217.5800	0.2176	(12.909)	0	0	150
2016/08/31	R186	03/11/2016	8.90	Call	Bond Future	1,389.1900	1.3892	1,259.4100	1.2594	(9.342)	0	0	0

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2016/08/31	R186	03/11/2016	8.97	Call	Bond Future	1,616.2700		1.6163	1,471.3300	1.4713	(8.968)	0	0	0
2016/08/31	R186	03/11/2016	9.71	Call	Bond Future	5,071.7400		5.0717	4,787.2700	4.7873	(5.609)	0	0	0
2016/08/31	R186	03/11/2016	8.52	Call	Bond Future	512.2200		0.5122	452.4800	0.4525	(11.663)	0	0	0
2016/08/31	R186	03/11/2016	8.82	Call	Bond Future	1,155.0400		1.1550	1,042.1100	1.0421	(9.777)	0	0	0
2016/08/31	R186	03/11/2016	8.95	Call	Bond Future	1,549.2800		1.5493	1,408.7000	1.4087	(9.074)	0	0	0
2016/08/31	R186	03/11/2016	9.20	Call	Bond Future	2,501.6900		2.5017	2,308.1500	2.3081	(7.736)	0	0	1,425
2016/08/31	R186	03/11/2016	8.90	Put	Bond Future	2,149.0400		2.1490	2,365.1400	2.3651	10.056	0	0	5,092
2016/08/31	R186	03/11/2016	9.40	Call	Bond Future	3,429.8900		3.4299	3,196.3200	3.1963	(6.810)	0	0	1,425
2016/08/31	R186	03/11/2016	9.66	Put	Bond Future	371.1700		0.3712	439.6700	0.4397	18.455	0	0	0
2016/08/31	R186	03/11/2016	9.71	Put	Bond Future	320.1400		0.3201	381.5500	0.3816	19.182	0	0	0
2016/08/31	R186	03/11/2016	8.96	Call	Bond Future	1,582.5700		1.5826	1,439.8100	1.4398	(9.021)	0	0	0
2016/08/31	R186	03/11/2016	9.10	Put	Bond Future	1,454.2500		1.4543	1,627.4700	1.6275	11.911	0	0	108
2016/08/31	R186	02/02/2017	8.81	Put	Bond Future	3,588.5100		3.5885	3,847.1600	3.8472	7.208	0	0	0
2016/08/31	R186	02/02/2017	9.40	Call	Bond Future	4,032.4600		4.0325	3,855.5400	3.8555	(4.387)	0	0	0
2016/08/31	R186	02/02/2017			Bond Future	9.0545		110.6644	9.1063	110.3111	0.572	0.0000	0.0000	0
2016/08/31	R186	02/02/2017	9.50	Call	Bond Future	4,470.6400		4.4706	4,280.5200	4.2805	(4.253)	0	0	0
2016/08/31	R186	02/02/2017	8.80	Put	Bond Future	3,629.6500		3.6296	3,889.6200	3.8896	7.162	0	0	0
2016/08/31	R186	02/02/2017	8.43	Put	Bond Future	5,385.0400		5.3850	5,685.2400	5.6852	5.575	0	0	0
2016/08/31	R186	02/02/2017	8.90	Put	Bond Future	3,232.6500		3.2326	3,479.2100	3.4792	7.627	0	0	750
2016/08/31	R186	02/02/2017	8.81	Call	Bond Future	1,900.1000		1.9001	1,805.4200	1.8054	(4.983)	0	0	0
2016/08/31	R186	02/02/2017	8.79	Call	Bond Future	1,843.0200		1.8430	1,750.9600	1.7510	(4.995)	0	0	0
2016/08/31	R186	02/02/2017	9.50	Put	Bond Future	1,481.3400		1.4813	1,644.5500	1.6446	11.018	0	0	6,500
2016/08/31	R186	02/02/2017	8.80	Call	Bond Future	1,871.4200		1.8714	1,778.0600	1.7781	(4.989)	0	0	0
2016/08/31	R186	02/02/2017	8.43	Call	Bond Future	1,001.6200		1.0016	948.4900	0.9485	(5.304)	0	0	750
2016/08/31	R186	02/02/2017	8.90	Call	Bond Future	2,169.9300		2.1699	2,063.1600	2.0632	(4.920)	0	0	0
2016/08/31	R186	02/02/2017	9.40	Put	Bond Future	1,704.3700		1.7044	1,880.7800	1.8808	10.350	0	0	750
2016/08/31	R186	02/02/2017	8.79	Put	Bond Future	3,671.1200		3.6711	3,932.3900	3.9324	7.117	0	0	0
2016/08/31	R186	04/05/2017			Bond Future	9.0901		112.9027	9.1440	112.5420	0.594	0.0000	0.0000	0
2016/08/31	R186	04/05/2017	8.89	Put	Bond Future	4,061.0400		4.0610	4,330.6200	4.3306	6.638	0	0	0
2016/08/31	R186	04/05/2017	8.91	Put	Bond Future	3,987.1500		3.9871	4,254.5600	4.2546	6.707	0	0	0
2016/08/31	R186	04/05/2017	8.90	Put	Bond Future	4,023.9700		4.0240	4,292.4700	4.2925	6.673	0	0	0
2016/08/31	R186	04/05/2017	8.91	Call	Bond Future	2,771.8400		2.7718	2,678.5300	2.6785	(3.366)	0	0	0
2016/08/31	R186	04/05/2017	8.89	Call	Bond Future	2,709.6400		2.7096	2,618.5000	2.6185	(3.364)	0	0	0
2016/08/31	R186	04/05/2017	8.90	Call	Bond Future	2,740.6400		2.7406	2,648.4200	2.6484	(3.365)	0	0	0
2016/08/31	R197	03/11/2016	303.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	R197	03/11/2016	303.57	Put	Bond Future	341.7100		0.3417	308.8300	0.3088	(9.622)	0	0	0
2016/08/31	R197	03/11/2016			Bond Future	303.2283		303.2283	303.2612	303.2612	0.011	0.0000	0.0000	875
2016/08/31	R197	03/11/2016	303.57	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	R197	03/11/2016	303.58	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	R197	03/11/2016	303.56	Put	Bond Future	331.7100		0.3317	298.8300	0.2988	(9.912)	0	0	0
2016/08/31	R197	03/11/2016	303.58	Put	Bond Future	351.7100		0.3517	318.8300	0.3188	(9.349)	0	0	0
2016/08/31	R202	03/11/2016	253.85	Put	Bond Future	4,034.2500		4.0343	4,004.2600	4.0043	(0.743)	0	0	0
2016/08/31	R202	03/11/2016			Bond Future	249.8158		249.8158	249.8457	249.8457	0.012	0.0000	0.0000	36,334
2016/08/31	R202	03/11/2016	253.87	Put	Bond Future	4,054.2500		4.0543	4,024.2600	4.0243	(0.740)	0	0	0
2016/08/31	R202	03/11/2016	253.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	R202	03/11/2016	253.86	Put	Bond Future	4,044.2500		4.0443	4,014.2600	4.0143	(0.742)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/31	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	R203	03/11/2016	8.86	Call	Bond Future	895.5600	0.8956	838.2800	0.8383	(6.396)	0	0	0
2016/08/31	R203	03/11/2016			Bond Future	7.7536	101.6155	7.8255	101.5571	0.928	0.0000	0.0000	30,174
2016/08/31	R203	03/11/2016	8.84	Call	Bond Future	879.8000	0.8798	822.6300	0.8226	(6.498)	0	0	0
2016/08/31	R203	03/11/2016	8.85	Call	Bond Future	887.6700	0.8877	830.4500	0.8305	(6.446)	0	0	0
2016/08/31	R203	03/11/2016	8.84	Put	Bond Future	2.7400	0.0027	4.0400	0.0040	47.445	0	0	0
2016/08/31	R203	03/11/2016	8.86	Put	Bond Future	2.4600	0.0025	3.6500	0.0037	48.374	0	0	0
2016/08/31	R203	03/11/2016	8.85	Put	Bond Future	2.5900	0.0026	3.8400	0.0038	48.263	0	0	0
2016/08/31	R203	02/02/2017	7.70	Call	Bond Future	162.6000	0.1626	137.4600	0.1375	(15.461)	0	0	0
2016/08/31	R203	02/02/2017	7.71	Put	Bond Future	184.3000	0.1843	219.1900	0.2192	18.931	0	0	0
2016/08/31	R203	02/02/2017			Bond Future	7.7423	103.5840	7.8467	103.5236	1.349	0.0000	0.0000	0
2016/08/31	R203	02/02/2017	7.71	Call	Bond Future	165.6400	0.1656	140.1900	0.1402	(15.365)	0	0	0
2016/08/31	R203	02/02/2017	7.72	Call	Bond Future	168.7100	0.1687	142.9500	0.1429	(15.269)	0	0	0
2016/08/31	R203	02/02/2017	7.70	Put	Bond Future	187.0400	0.1870	222.2400	0.2222	18.820	0	0	0
2016/08/31	R203	02/02/2017	7.72	Put	Bond Future	181.5800	0.1816	216.1600	0.2162	19.044	0	0	0
2016/08/31	R203	04/05/2017	6.91	Call	Bond Future	69.0200	0.0690	52.0700	0.0521	(24.558)	0	0	0
2016/08/31	R203	04/05/2017	6.92	Put	Bond Future	205.9700	0.2060	251.0000	0.2510	21.862	0	0	0
2016/08/31	R203	04/05/2017			Bond Future	7.3078	101.5034	7.4850	101.4415	2.425	0.0000	0.0000	0
2016/08/31	R203	04/05/2017	6.92	Call	Bond Future	70.1800	0.0702	53.2800	0.0533	(24.081)	0	0	0
2016/08/31	R203	04/05/2017	6.93	Call	Bond Future	71.3600	0.0714	54.2400	0.0542	(23.991)	0	0	0
2016/08/31	R203	04/05/2017	6.91	Put	Bond Future	208.3200	0.2083	253.3000	0.2533	21.592	0	0	0
2016/08/31	R203	04/05/2017	6.93	Put	Bond Future	203.6400	0.2036	248.4500	0.2484	22.005	0	0	0
2016/08/31	R204	03/11/2016			Bond Future	7.9803	103.0836	8.0443	102.9611	0.802	0.0000	0.0000	28,913
2016/08/31	R204	03/11/2016	9.21	Put	Bond Future	3.3900	0.0034	5.0000	0.0050	47.493	0	0	0
2016/08/31	R204	03/11/2016	9.23	Put	Bond Future	3.0300	0.0030	4.4900	0.0045	48.185	0	0	0
2016/08/31	R204	03/11/2016	9.22	Put	Bond Future	3.2100	0.0032	4.7400	0.0047	47.664	0	0	0
2016/08/31	R204	03/11/2016	9.22	Call	Bond Future	2,342.1500	2.3422	2,221.1600	2.2212	(5.166)	0	0	0
2016/08/31	R204	03/11/2016	9.21	Call	Bond Future	2,323.7400	2.3237	2,202.8300	2.2028	(5.203)	0	0	0
2016/08/31	R204	03/11/2016	9.23	Call	Bond Future	2,360.5500	2.3606	2,239.4900	2.2395	(5.128)	0	0	0
2016/08/31	R204	02/02/2017	8.28	Call	Bond Future	813.8200	0.8138	741.6500	0.7417	(8.868)	0	0	0
2016/08/31	R204	02/02/2017			Bond Future	8.0000	101.0397	8.0737	100.9142	0.921	0.0000	0.0000	0
2016/08/31	R204	02/02/2017	8.29	Call	Bond Future	824.8600	0.8249	752.0800	0.7521	(8.823)	0	0	0
2016/08/31	R204	02/02/2017	8.30	Call	Bond Future	836.2100	0.8362	762.8400	0.7628	(8.774)	0	0	0
2016/08/31	R204	02/02/2017	8.28	Put	Bond Future	337.7300	0.3377	391.1200	0.3911	15.808	0	0	0
2016/08/31	R204	02/02/2017	8.30	Put	Bond Future	326.2300	0.3262	378.4200	0.3784	15.998	0	0	0
2016/08/31	R204	02/02/2017	8.29	Put	Bond Future	331.8200	0.3318	384.6000	0.3846	15.906	0	0	0
2016/08/31	R204	04/05/2017	7.90	Put	Bond Future	639.8900	0.6399	718.4900	0.7185	12.283	0	0	0
2016/08/31	R204	04/05/2017			Bond Future	7.9716	103.0832	8.0576	102.9548	1.080	0.0000	0.0000	0
2016/08/31	R204	04/05/2017	7.92	Put	Bond Future	624.7900	0.6248	702.3700	0.7024	12.417	0	0	0
2016/08/31	R204	04/05/2017	7.90	Call	Bond Future	532.9800	0.5330	483.2300	0.4832	(9.334)	0	0	0
2016/08/31	R204	04/05/2017	7.91	Put	Bond Future	632.3000	0.6323	710.4000	0.7104	12.352	0	0	0
2016/08/31	R204	04/05/2017	7.91	Call	Bond Future	540.3400	0.5403	490.0900	0.4901	(9.300)	0	0	0
2016/08/31	R204	04/05/2017	7.92	Call	Bond Future	547.7700	0.5478	497.0000	0.4970	(9.268)	0	0	0
2016/08/31	R207	03/11/2016			Bond Future	8.2393	99.5458	8.3120	99.3491	0.883	0.0000	0.0000	52,265

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/31	R207	03/11/2016	7.94	Call	Bond Future	247.6100	0.2476	206.8200	0.2068	(16.473)	0	0	0
2016/08/31	R207	03/11/2016	7.93	Put	Bond Future	1,081.7400	1.0817	1,238.5900	1.2386	14.500	0	0	0
2016/08/31	R207	03/11/2016	7.95	Put	Bond Future	1,042.7700	1.0428	1,197.5300	1.1975	14.841	0	0	0
2016/08/31	R207	03/11/2016	7.94	Put	Bond Future	1,062.0900	1.0621	1,217.9800	1.2180	14.678	0	0	0
2016/08/31	R207	03/11/2016	7.95	Call	Bond Future	255.6400	0.2556	213.7200	0.2137	(16.398)	0	0	0
2016/08/31	R207	03/11/2016	7.93	Call	Bond Future	239.9000	0.2399	200.0700	0.2001	(16.603)	0	0	0
2016/08/31	R207	02/02/2017	9.24	Call	Bond Future	2,534.8400	2.5348	2,370.0700	2.3701	(6.500)	0	0	0
2016/08/31	R207	02/02/2017			Bond Future	8.2737	97.8314	8.3536	97.6303	0.966	0.0000	0.0000	0
2016/08/31	R207	02/02/2017	8.91	Call	Bond Future	1,866.5700	1.8666	1,728.3900	1.7284	(7.403)	0	0	62
2016/08/31	R207	02/02/2017	9.22	Call	Bond Future	2,492.5300	2.4925	2,329.0100	2.3290	(6.560)	0	0	0
2016/08/31	R207	02/02/2017	9.23	Call	Bond Future	2,513.6600	2.5137	2,349.5100	2.3495	(6.530)	0	0	0
2016/08/31	R207	02/02/2017	8.91	Put	Bond Future	279.5200	0.2795	342.4500	0.3424	22.514	0	0	0
2016/08/31	R207	02/02/2017	9.22	Put	Bond Future	143.8900	0.1439	181.4800	0.1815	26.124	0	0	0
2016/08/31	R207	02/02/2017	9.24	Put	Bond Future	137.3300	0.1373	173.6700	0.1737	26.462	0	0	0
2016/08/31	R207	02/02/2017	9.23	Put	Bond Future	140.5800	0.1406	177.5400	0.1775	26.291	0	0	0
2016/08/31	R207	04/05/2017	8.21	Put	Bond Future	1,049.5900	1.0496	1,191.4900	1.1915	13.520	0	0	0
2016/08/31	R207	04/05/2017			Bond Future	8.2889	99.8101	8.3773	99.6046	1.065	0.0000	0.0000	0
2016/08/31	R207	04/05/2017	8.22	Call	Bond Future	877.0100	0.8770	812.7100	0.8127	(7.332)	0	0	0
2016/08/31	R207	04/05/2017	8.20	Call	Bond Future	854.0000	0.8540	791.2300	0.7912	(7.350)	0	0	0
2016/08/31	R207	04/05/2017	8.21	Call	Bond Future	865.4700	0.8655	801.9300	0.8019	(7.342)	0	0	0
2016/08/31	R207	04/05/2017	8.20	Put	Bond Future	1,061.4800	1.0615	1,204.1500	1.2042	13.441	0	0	0
2016/08/31	R207	04/05/2017	8.22	Put	Bond Future	1,037.7900	1.0378	1,178.9300	1.1789	13.600	0	0	0
2016/08/31	R207	03/08/2017	8.19	Call	Bond Future	950.0900	0.9501	890.8000	0.8908	(6.240)	0	0	51
2016/08/31	R207	03/08/2017			Bond Future	8.2629	98.2711	8.3626	98.0585	1.206	0.0000	0.0000	0
2016/08/31	R207	03/08/2017	8.39	Put	Bond Future	909.1700	0.9092	1,048.8200	1.0488	15.360	0	0	0
2016/08/31	R207	03/08/2017	8.41	Put	Bond Future	891.0600	0.8911	1,029.3000	1.0293	15.514	0	0	0
2016/08/31	R207	03/08/2017	8.19	Put	Bond Future	1,106.0700	1.1061	1,259.4500	1.2594	13.867	0	0	0
2016/08/31	R207	03/08/2017	8.40	Put	Bond Future	900.0800	0.9001	1,039.0200	1.0390	15.436	0	0	0
2016/08/31	R207	03/08/2017	8.41	Call	Bond Future	1,204.5800	1.2046	1,130.1500	1.1302	(6.179)	0	0	0
2016/08/31	R207	03/08/2017	8.39	Call	Bond Future	1,180.1300	1.1801	1,107.1100	1.1071	(6.187)	0	0	0
2016/08/31	R207	03/08/2017	8.40	Call	Bond Future	1,192.3200	1.1923	1,118.5900	1.1186	(6.184)	0	0	0
2016/08/31	R208	03/11/2016	9.59	Put	Bond Future	16.7100	0.0167	24.4500	0.0244	46.320	0	0	0
2016/08/31	R208	03/11/2016			Bond Future	8.4231	94.6728	8.4946	94.4245	0.850	0.0000	0.0000	30,188
2016/08/31	R208	03/11/2016	9.58	Put	Bond Future	17.5000	0.0175	25.5300	0.0255	45.886	0	0	0
2016/08/31	R208	03/11/2016	9.57	Call	Bond Future	3,905.0800	3.9051	3,665.0500	3.6650	(6.147)	0	0	0
2016/08/31	R208	03/11/2016	9.58	Call	Bond Future	3,937.2900	3.9373	3,696.9400	3.6969	(6.104)	0	0	0
2016/08/31	R208	03/11/2016	9.59	Call	Bond Future	3,969.5000	3.9695	3,728.8600	3.7289	(6.062)	0	0	0
2016/08/31	R208	03/11/2016	9.57	Put	Bond Future	18.3100	0.0183	26.6600	0.0267	45.603	0	0	0
2016/08/31	R208	02/02/2017			Bond Future	8.4650	96.5069	8.5418	96.2531	0.907	0.0000	0.0000	0
2016/08/31	R208	02/02/2017	8.64	Call	Bond Future	1,471.7600	1.4718	1,343.8900	1.3439	(8.688)	0	0	0
2016/08/31	R208	02/02/2017	8.63	Put	Bond Future	907.8400	0.9078	1,034.9300	1.0349	13.999	0	0	0
2016/08/31	R208	02/02/2017	8.65	Put	Bond Future	880.9900	0.8810	1,005.7800	1.0058	14.165	0	0	0
2016/08/31	R208	02/02/2017	8.64	Put	Bond Future	894.4600	0.8945	1,020.4100	1.0204	14.081	0	0	0
2016/08/31	R208	02/02/2017	8.65	Call	Bond Future	1,491.1500	1.4912	1,362.1200	1.3621	(8.653)	0	0	0
2016/08/31	R208	02/02/2017	8.63	Call	Bond Future	1,452.2700	1.4523	1,325.5400	1.3255	(8.726)	0	0	0
2016/08/31	R208	04/05/2017	8.39	Call	Bond Future	1,227.7100	1.2277	1,134.0700	1.1341	(7.627)	0	0	0
2016/08/31	R208	04/05/2017			Bond Future	8.4854	95.0541	8.5679	94.7950	0.973	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/31	R208	04/05/2017	8.37	Call	Bond Future	1,197.4500	1.1975	1,105.6400	1.1056	(7.667)	0	0	0
2016/08/31	R208	04/05/2017	8.38	Call	Bond Future	1,212.3700	1.2124	1,119.6500	1.1197	(7.648)	0	0	0
2016/08/31	R208	04/05/2017	8.37	Put	Bond Future	1,561.2700	1.5613	1,728.6500	1.7287	10.721	0	0	0
2016/08/31	R208	04/05/2017	8.39	Put	Bond Future	1,528.3500	1.5284	1,693.9000	1.6939	10.832	0	0	0
2016/08/31	R208	04/05/2017	8.38	Put	Bond Future	1,544.5900	1.5446	1,711.0600	1.7111	10.778	0	0	0
2016/08/31	R209	03/11/2016	9.34	Put	Bond Future	2,456.1000	2.4561	2,637.3400	2.6373	7.379	0	0	345
2016/08/31	R209	03/11/2016	10.26	Call	Bond Future	5,213.1100	5.2131	4,955.5300	4.9555	(4.941)	0	0	0
2016/08/31	R209	03/11/2016			Bond Future	9.5053	72.0664	9.5496	71.7652	0.466	0.0000	0.0000	35,493
2016/08/31	R209	03/11/2016	10.24	Call	Bond Future	5,109.3500	5.1094	4,853.7000	4.8537	(5.004)	0	0	0
2016/08/31	R209	03/11/2016	8.87	Put	Bond Future	4,927.9400	4.9279	5,181.5200	5.1815	5.146	0	0	0
2016/08/31	R209	03/11/2016	8.81	Call	Bond Future	319.5000	0.3195	278.6900	0.2787	(12.773)	0	0	345
2016/08/31	R209	03/11/2016	9.04	Put	Bond Future	3,916.4500	3.9164	4,147.3000	4.1473	5.894	0	0	345
2016/08/31	R209	03/11/2016	9.42	Put	Bond Future	2,138.1700	2.1382	2,305.3900	2.3054	7.821	0	0	0
2016/08/31	R209	03/11/2016	10.25	Call	Bond Future	5,161.1700	5.1612	4,904.5500	4.9045	(4.972)	0	0	0
2016/08/31	R209	03/11/2016	9.05	Call	Bond Future	649.0200	0.6490	577.2000	0.5772	(11.066)	0	0	0
2016/08/31	R209	03/11/2016	9.45	Call	Bond Future	1,648.0100	1.6480	1,508.7500	1.5088	(8.450)	0	0	0
2016/08/31	R209	03/11/2016	10.24	Put	Bond Future	352.8400	0.3528	398.3600	0.3984	12.901	0	0	0
2016/08/31	R209	03/11/2016	9.04	Call	Bond Future	631.4400	0.6314	561.1200	0.5611	(11.136)	0	0	0
2016/08/31	R209	03/11/2016	10.25	Put	Bond Future	343.3100	0.3433	387.8600	0.3879	12.977	0	0	0
2016/08/31	R209	03/11/2016	9.34	Call	Bond Future	1,314.6000	1.3146	1,194.6700	1.1947	(9.123)	0	0	0
2016/08/31	R209	03/11/2016	10.26	Put	Bond Future	334.0000	0.3340	377.5900	0.3776	13.051	0	0	0
2016/08/31	R209	03/11/2016	9.45	Put	Bond Future	2,026.7900	2.0268	2,188.7000	2.1887	7.988	0	0	250
2016/08/31	R209	03/11/2016	8.81	Put	Bond Future	5,313.0100	5.3130	5,573.3700	5.5734	4.900	0	0	0
2016/08/31	R209	03/11/2016	8.87	Call	Bond Future	385.7300	0.3857	338.1400	0.3381	(12.338)	0	0	250
2016/08/31	R209	03/11/2016	9.42	Call	Bond Future	1,552.5800	1.5526	1,418.6300	1.4186	(8.628)	0	0	120
2016/08/31	R209	03/11/2016	9.05	Put	Bond Future	3,861.0500	3.8611	4,090.4000	4.0904	5.940	0	0	250
2016/08/31	R209	02/02/2017	9.55	Put	Bond Future	2,849.0000	2.8490	3,020.9700	3.0210	6.036	0	0	0
2016/08/31	R209	02/02/2017			Bond Future	9.5490	73.4624	9.5946	73.1550	0.478	0.0000	0.0000	0
2016/08/31	R209	02/02/2017	9.54	Put	Bond Future	2,882.5400	2.8825	3,055.6800	3.0557	6.007	0	0	0
2016/08/31	R209	02/02/2017	9.55	Call	Bond Future	2,855.8300	2.8558	2,720.3300	2.7203	(4.745)	0	0	0
2016/08/31	R209	02/02/2017	9.53	Call	Bond Future	2,787.7400	2.7877	2,654.3900	2.6544	(4.783)	0	0	0
2016/08/31	R209	02/02/2017	9.54	Call	Bond Future	2,821.6800	2.8217	2,687.3500	2.6874	(4.761)	0	0	0
2016/08/31	R209	02/02/2017	9.53	Put	Bond Future	2,916.3800	2.9164	3,090.5000	3.0905	5.970	0	0	0
2016/08/31	R209	04/05/2017	9.48	Put	Bond Future	3,968.6800	3.9687	4,176.3200	4.1763	5.232	0	0	0
2016/08/31	R209	04/05/2017			Bond Future	9.5846	71.7960	9.6315	71.4821	0.489	0.0000	0.0000	0
2016/08/31	R209	04/05/2017	9.47	Put	Bond Future	4,004.5800	4.0046	4,213.1600	4.2132	5.209	0	0	0
2016/08/31	R209	04/05/2017	9.46	Call	Bond Future	3,197.0000	3.1970	3,092.6000	3.0926	(3.266)	0	0	0
2016/08/31	R209	04/05/2017	9.47	Call	Bond Future	3,229.1400	3.2291	3,123.8100	3.1238	(3.262)	0	0	0
2016/08/31	R209	04/05/2017	9.48	Call	Bond Future	3,261.4400	3.2614	3,155.1700	3.1552	(3.258)	0	0	0
2016/08/31	R209	04/05/2017	9.46	Put	Bond Future	4,040.7400	4.0407	4,250.2500	4.2502	5.185	0	0	0
2016/08/31	R210	03/11/2016			Bond Future	187.2070	187.2070	187.0409	187.0409	(0.089)	0.0000	0.0000	2,182
2016/08/31	R210	03/11/2016	188.90	Put	Bond Future	1,692.9700	1.6930	1,859.1400	1.8591	9.815	0	0	0
2016/08/31	R210	03/11/2016	188.92	Put	Bond Future	1,712.9700	1.7130	1,879.1400	1.8791	9.701	0	0	0
2016/08/31	R210	03/11/2016	188.91	Put	Bond Future	1,702.9700	1.7030	1,869.1400	1.8691	9.758	0	0	0
2016/08/31	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/31	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	R211	03/11/2016	141.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	R211	03/11/2016			Bond Future	141.6760	141.6760	141.6966	141.6966	0.015	0.0000	0.0000	56
2016/08/31	R211	03/11/2016	141.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	R211	03/11/2016	141.74	Put	Bond Future	63.9600	0.0640	43.3900	0.0434	(32.161)	0	0	0
2016/08/31	R211	03/11/2016	141.76	Put	Bond Future	83.9600	0.0840	63.3900	0.0634	(24.500)	0	0	0
2016/08/31	R211	03/11/2016	141.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/31	R211	03/11/2016	141.75	Put	Bond Future	73.9600	0.0740	53.3900	0.0534	(27.812)	0	0	0
2016/08/31	R212	03/11/2016			Bond Future	148.2160	148.2160	148.0835	148.0835	(0.089)	0.0000	0.0000	3,838
2016/08/31	R212	03/11/2016	148.11	Call	Bond Future	106.0300	0.1060	0.0000	0.0000	(100.000)	0	0	0
2016/08/31	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	16.4800	0.0165	100.000	0	0	0
2016/08/31	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	36.4800	0.0365	100.000	0	0	0
2016/08/31	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	26.4800	0.0265	100.000	0	0	0
2016/08/31	R212	03/11/2016	148.12	Call	Bond Future	96.0300	0.0960	0.0000	0.0000	(100.000)	0	0	0
2016/08/31	R212	03/11/2016	148.10	Call	Bond Future	116.0300	0.1160	0.0000	0.0000	(100.000)	0	0	0
2016/08/31	R213	03/11/2016			Bond Future	9.3791	82.7831	9.4335	82.4168	0.580	0.0000	0.0000	42,521
2016/08/31	R213	03/11/2016	10.18	Put	Bond Future	266.3300	0.2663	318.4800	0.3185	19.581	0	0	0
2016/08/31	R213	03/11/2016	10.20	Put	Bond Future	251.0200	0.2510	300.8400	0.3008	19.847	0	0	0
2016/08/31	R213	03/11/2016	10.18	Call	Bond Future	5,429.0500	5.4290	5,114.9000	5.1149	(5.786)	0	0	0
2016/08/31	R213	03/11/2016	10.19	Put	Bond Future	258.5800	0.2586	309.5600	0.3096	19.715	0	0	0
2016/08/31	R213	03/11/2016	10.19	Call	Bond Future	5,482.7900	5.4828	5,167.4700	5.1675	(5.751)	0	0	0
2016/08/31	R213	03/11/2016	10.20	Call	Bond Future	5,536.6400	5.5366	5,220.1600	5.2202	(5.716)	0	0	0
2016/08/31	R213	02/02/2017	9.40	Call	Bond Future	2,633.7200	2.6337	2,483.7900	2.4838	(5.693)	0	0	0
2016/08/31	R213	02/02/2017	9.42	Call	Bond Future	2,700.7300	2.7007	2,547.8900	2.5479	(5.659)	0	0	0
2016/08/31	R213	02/02/2017			Bond Future	9.4278	84.3866	9.4841	84.0126	0.597	0.0000	0.0000	0
2016/08/31	R213	02/02/2017	9.41	Call	Bond Future	2,667.0000	2.6670	2,515.6200	2.5156	(5.676)	0	0	0
2016/08/31	R213	02/02/2017	9.40	Put	Bond Future	2,819.6100	2.8196	3,043.6400	3.0436	7.945	0	0	0
2016/08/31	R213	02/02/2017	9.42	Put	Bond Future	2,753.0200	2.7530	2,974.1400	2.9741	8.032	0	0	0
2016/08/31	R213	02/02/2017	9.41	Put	Bond Future	2,786.0500	2.7861	3,008.6300	3.0086	7.989	0	0	0
2016/08/31	R213	04/05/2017			Bond Future	9.4638	82.5390	9.5219	82.1573	0.614	0.0000	0.0000	0
2016/08/31	R213	04/05/2017	9.35	Put	Bond Future	3,833.2400	3.8332	4,087.6900	4.0877	6.638	0	0	0
2016/08/31	R213	04/05/2017	9.37	Put	Bond Future	3,763.5700	3.7636	4,015.7000	4.0157	6.699	0	0	0
2016/08/31	R213	04/05/2017	9.35	Call	Bond Future	3,077.7700	3.0778	2,950.4800	2.9505	(4.136)	0	0	0
2016/08/31	R213	04/05/2017	9.36	Put	Bond Future	3,798.1500	3.7981	4,051.4400	4.0514	6.669	0	0	0
2016/08/31	R213	04/05/2017	9.36	Call	Bond Future	3,109.4500	3.1094	2,981.0000	2.9810	(4.131)	0	0	0
2016/08/31	R213	04/05/2017	9.37	Call	Bond Future	3,141.5700	3.1416	3,011.9600	3.0120	(4.126)	0	0	0
2016/08/31	R214	03/11/2016	10.35	Put	Bond Future	367.5900	0.3676	418.8300	0.4188	13.939	0	0	0
2016/08/31	R214	03/11/2016			Bond Future	9.5861	72.3328	9.6406	71.9471	0.568	0.0000	0.0000	29,194
2016/08/31	R214	03/11/2016	10.34	Put	Bond Future	377.4300	0.3774	429.8000	0.4298	13.875	0	0	0
2016/08/31	R214	03/11/2016	10.35	Call	Bond Future	5,478.7000	5.4787	5,144.2800	5.1443	(6.104)	0	0	0
2016/08/31	R214	03/11/2016	10.33	Call	Bond Future	5,372.6600	5.3727	5,040.5100	5.0405	(6.182)	0	0	0
2016/08/31	R214	03/11/2016	10.34	Call	Bond Future	5,425.6200	5.4256	5,092.3300	5.0923	(6.143)	0	0	0
2016/08/31	R214	03/11/2016	10.33	Put	Bond Future	387.5000	0.3875	441.0100	0.4410	13.809	0	0	0
2016/08/31	R214	02/02/2017			Bond Future	9.6316	73.7338	9.6876	73.3403	0.582	0.0000	0.0000	0

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2016/08/31	R214 02/02/2017	9.67	Call	Bond Future	3,149.2600	3.1493	2,940.3200	2.9403	(6.635)	0	0	0
2016/08/31	R214 02/02/2017	9.66	Put	Bond Future	2,913.0300	2.9130	3,098.9200	3.0989	6.381	0	0	0
2016/08/31	R214 02/02/2017	9.68	Put	Bond Future	2,845.3100	2.8453	3,028.4600	3.0285	6.437	0	0	0
2016/08/31	R214 02/02/2017	9.67	Put	Bond Future	2,878.9200	2.8789	3,063.5400	3.0635	6.413	0	0	0
2016/08/31	R214 02/02/2017	9.68	Call	Bond Future	3,185.7100	3.1857	2,975.3000	2.9753	(6.605)	0	0	0
2016/08/31	R214 02/02/2017	9.66	Call	Bond Future	3,113.2100	3.1132	2,905.5400	2.9055	(6.671)	0	0	0
2016/08/31	R214 04/05/2017	9.58	Put	Bond Future	4,123.5100	4.1235	4,334.4300	4.3344	5.115	0	0	0
2016/08/31	R214 04/05/2017			Bond Future	9.6661	71.9247	9.7236	71.5230	0.596	0.0000	0.0000	0
2016/08/31	R214 04/05/2017	9.57	Put	Bond Future	4,160.4900	4.1605	4,372.6100	4.3726	5.098	0	0	0
2016/08/31	R214 04/05/2017	9.58	Call	Bond Future	3,516.1000	3.5161	3,325.2800	3.3253	(5.427)	0	0	0
2016/08/31	R214 04/05/2017	9.56	Call	Bond Future	3,448.1800	3.4482	3,259.7600	3.2598	(5.464)	0	0	0
2016/08/31	R214 04/05/2017	9.57	Call	Bond Future	3,481.9400	3.4819	3,292.3200	3.2923	(5.446)	0	0	0
2016/08/31	R214 04/05/2017	9.56	Put	Bond Future	4,197.9900	4.1980	4,411.3100	4.4113	5.081	0	0	0
2016/08/31	R248 03/11/2016	10.38	Call	Bond Future	6,976.2800	6.9763	6,544.0600	6.5441	(6.196)	0	0	0
2016/08/31	R248 03/11/2016			Bond Future	9.6271	93.0128	9.6815	92.5203	0.565	0.0000	0.0000	61,284
2016/08/31	R248 03/11/2016	10.39	Call	Bond Future	7,042.4000	7.0424	6,608.8900	6.6089	(6.156)	0	0	0
2016/08/31	R248 03/11/2016	10.37	Put	Bond Future	576.4800	0.5765	638.0300	0.6380	10.677	0	0	0
2016/08/31	R248 03/11/2016	10.39	Put	Bond Future	549.0100	0.5490	607.9700	0.6080	10.739	0	0	0
2016/08/31	R248 03/11/2016	10.37	Call	Bond Future	6,910.3000	6.9103	6,479.3800	6.4794	(6.236)	0	0	0
2016/08/31	R248 03/11/2016	10.38	Put	Bond Future	562.6000	0.5626	622.8500	0.6228	10.709	0	0	0
2016/08/31	R248 02/02/2017	9.76	Put	Bond Future	3,685.7300	3.6857	3,883.4600	3.8835	5.365	0	0	0
2016/08/31	R248 02/02/2017	9.78	Put	Bond Future	3,603.7400	3.6037	3,798.0300	3.7980	5.391	0	0	0
2016/08/31	R248 02/02/2017			Bond Future	9.6739	94.8144	9.7300	94.3120	0.580	0.0000	0.0000	0
2016/08/31	R248 02/02/2017	9.77	Put	Bond Future	3,644.5400	3.6445	3,840.5500	3.8406	5.378	0	0	0
2016/08/31	R248 02/02/2017	9.76	Call	Bond Future	4,455.4300	4.4554	4,150.6800	4.1507	(6.840)	0	0	0
2016/08/31	R248 02/02/2017	9.77	Call	Bond Future	4,502.8600	4.5029	4,196.3900	4.1964	(6.806)	0	0	0
2016/08/31	R248 02/02/2017	9.78	Call	Bond Future	4,550.5200	4.5505	4,242.3300	4.2423	(6.773)	0	0	0
2016/08/31	R248 04/05/2017	9.66	Call	Bond Future	4,909.2400	4.9092	4,614.1700	4.6142	(6.011)	0	0	0
2016/08/31	R248 04/05/2017			Bond Future	9.7096	92.2892	9.7673	91.7763	0.594	0.0000	0.0000	0
2016/08/31	R248 04/05/2017	9.67	Call	Bond Future	4,953.4000	4.9534	4,657.1800	4.6572	(5.980)	0	0	0
2016/08/31	R248 04/05/2017	9.65	Put	Bond Future	5,401.0500	5.4011	5,620.3300	5.6203	4.060	0	0	0
2016/08/31	R248 04/05/2017	9.67	Put	Bond Future	5,308.8400	5.3088	5,525.5200	5.5255	4.081	0	0	0
2016/08/31	R248 04/05/2017	9.65	Call	Bond Future	4,865.2500	4.8652	4,571.6300	4.5716	(6.035)	0	0	0
2016/08/31	R248 04/05/2017	9.66	Put	Bond Future	5,354.7800	5.3548	5,572.6100	5.5726	4.068	0	0	0
<b>Total</b>												<b>678910</b>