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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/09/2016 TO 02/09/2016

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
2016/09/02	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	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
2016/09/02	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	2025	03/11/2016			Bond Future	128.5999	128.5999	128.6047	128.6047	0.004	0.0000	0.0000	3,044
2016/09/02	2025	03/11/2016	129.21	Put	Bond Future	610.1500	0.6102	605.3100	0.6053	(0.793)	0	0	0
2016/09/02	2025	03/11/2016	129.23	Put	Bond Future	630.1500	0.6302	625.3100	0.6253	(0.768)	0	0	0
2016/09/02	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	2025	03/11/2016	129.22	Put	Bond Future	620.1500	0.6202	615.3100	0.6153	(0.780)	0	0	0
2016/09/02	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	2030	03/11/2016	9.35	Put	Bond Future	253.2800	0.2533	0.0000	0.0000	(100.000)	0	0	0
2016/09/02	2030	03/11/2016			Bond Future	9.3864	91.7701	9.3347	92.1298	(0.551)	0.0000	0.0000	29,460
2016/09/02	2030	03/11/2016	9.34	Put	Bond Future	322.9800	0.3230	0.0000	0.0000	(100.000)	0	0	0
2016/09/02	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	36.6900	0.0367	100.000	0	0	0
2016/09/02	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	106.3900	0.1064	100.000	0	0	0
2016/09/02	2030	03/11/2016	9.33	Put	Bond Future	392.7500	0.3927	33.0800	0.0331	(91.577)	0	0	0
2016/09/02	2030	02/02/2017	9.29	Put	Bond Future	997.1500	0.9972	631.0500	0.6310	(36.715)	0	0	0
2016/09/02	2030	02/02/2017			Bond Future	9.4346	89.5405	9.3813	89.9066	(0.566)	0.0000	0.0000	0
2016/09/02	2030	02/02/2017	9.31	Put	Bond Future	858.3400	0.8583	492.2400	0.4922	(42.652)	0	0	0
2016/09/02	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	2030	02/02/2017	9.30	Put	Bond Future	927.7100	0.9277	561.6100	0.5616	(39.463)	0	0	0
2016/09/02	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	2030	04/05/2017			Bond Future	9.4773	91.3509	9.4222	91.7239	(0.581)	0.0000	0.0000	0
2016/09/02	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	2030	04/05/2017	9.32	Put	Bond Future	1,070.9800	1.0710	698.0200	0.6980	(34.824)	0	0	0
2016/09/02	2030	04/05/2017	9.34	Put	Bond Future	933.8500	0.9339	560.8900	0.5609	(39.938)	0	0	0
2016/09/02	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	2030	04/05/2017	9.33	Put	Bond Future	1,002.3800	1.0024	629.4200	0.6294	(37.207)	0	0	0
2016/09/02	2032	03/11/2016			Bond Future	9.4779	91.0273	9.4313	91.3746	(0.491)	0.0000	0.0000	13,093
2016/09/02	2032	03/11/2016	10.28	Put	Bond Future	312.0200	0.3120	264.9300	0.2649	(15.092)	0	0	0
2016/09/02	2032	03/11/2016	10.30	Put	Bond Future	294.5800	0.2946	249.6000	0.2496	(15.269)	0	0	0
2016/09/02	2032	03/11/2016	10.29	Put	Bond Future	303.2000	0.3032	257.1600	0.2572	(15.185)	0	0	0
2016/09/02	2032	03/11/2016	10.30	Call	Bond Future	6,116.8700	6.1169	6,419.2000	6.4192	4.943	0	0	0
2016/09/02	2032	03/11/2016	10.28	Call	Bond Future	5,999.3200	5.9993	6,299.5400	6.2995	5.004	0	0	0
2016/09/02	2032	03/11/2016	10.29	Call	Bond Future	6,058.0300	6.0580	6,359.3000	6.3593	4.973	0	0	0
2016/09/02	2032	02/02/2017	9.53	Call	Bond Future	3,113.2000	3.1132	3,289.1900	3.2892	5.653	0	0	0
2016/09/02	2032	02/02/2017			Bond Future	9.5281	92.7894	9.4801	93.1429	(0.504)	0.0000	0.0000	0
2016/09/02	2032	02/02/2017	9.51	Call	Bond Future	3,038.7500	3.0388	3,212.0900	3.2121	5.704	0	0	0

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2016/09/02	2032	02/02/2017	9.52	Call	Bond Future	3,075.8600	3.0759	3,250.5300	3.2505	5.679	0	0	0
2016/09/02	2032	02/02/2017	9.51	Put	Bond Future	3,171.7400	3.1717	2,991.5900	2.9916	(5.680)	0	0	0
2016/09/02	2032	02/02/2017	9.53	Put	Bond Future	3,099.1800	3.0992	2,921.6800	2.9217	(5.727)	0	0	0
2016/09/02	2032	02/02/2017	9.52	Put	Bond Future	3,135.3000	3.1353	2,956.4800	2.9565	(5.703)	0	0	0
2016/09/02	2032	04/05/2017	9.45	Call	Bond Future	3,498.6600	3.4987	3,668.3800	3.6684	4.851	0	0	0
2016/09/02	2032	04/05/2017			Bond Future	9.5691	90.5042	9.5196	90.8643	(0.517)	0.0000	0.0000	0
2016/09/02	2032	04/05/2017	9.46	Call	Bond Future	3,533.7500	3.5338	3,704.5500	3.7045	4.833	0	0	0
2016/09/02	2032	04/05/2017	9.44	Put	Bond Future	4,408.0200	4.4080	4,216.5900	4.2166	(4.343)	0	0	0
2016/09/02	2032	04/05/2017	9.46	Put	Bond Future	4,330.7900	4.3308	4,141.5200	4.1415	(4.370)	0	0	0
2016/09/02	2032	04/05/2017	9.44	Call	Bond Future	3,463.7600	3.4638	3,632.4000	3.6324	4.869	0	0	0
2016/09/02	2032	04/05/2017	9.45	Put	Bond Future	4,369.2700	4.3693	4,178.9200	4.1789	(4.357)	0	0	0
2016/09/02	2033	03/11/2016			Bond Future	107.7543	107.7543	107.6066	107.6066	(0.137)	0.0000	0.0000	4,575
2016/09/02	2033	03/11/2016	109.16	Put	Bond Future	1,405.7300	1.4057	1,553.4400	1.5534	10.508	0	0	0
2016/09/02	2033	03/11/2016	109.17	Put	Bond Future	1,415.7300	1.4157	1,563.4400	1.5634	10.433	0	0	0
2016/09/02	2033	03/11/2016	109.18	Put	Bond Future	1,425.7300	1.4257	1,573.4400	1.5734	10.360	0	0	0
2016/09/02	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	2037	03/11/2016	10.35	Call	Bond Future	6,182.6200	6.1826	6,427.4700	6.4275	3.960	0	0	0
2016/09/02	2037	03/11/2016	10.36	Put	Bond Future	439.4300	0.4394	388.6200	0.3886	(11.563)	0	0	0
2016/09/02	2037	03/11/2016			Bond Future	9.6104	92.4615	9.5741	92.7582	(0.377)	0.0000	0.0000	39,541
2016/09/02	2037	03/11/2016	10.36	Call	Bond Future	6,244.3600	6.2444	6,490.2500	6.4902	3.938	0	0	0
2016/09/02	2037	03/11/2016	10.37	Call	Bond Future	6,306.2400	6.3062	6,553.1600	6.5532	3.915	0	0	0
2016/09/02	2037	03/11/2016	10.35	Put	Bond Future	451.1800	0.4512	399.3300	0.3993	(11.492)	0	0	0
2016/09/02	2037	03/11/2016	10.37	Put	Bond Future	427.9300	0.4279	378.1500	0.3781	(11.633)	0	0	0
2016/09/02	2037	02/02/2017	9.68	Put	Bond Future	3,405.5600	3.4056	3,253.6900	3.2537	(4.459)	0	0	0
2016/09/02	2037	02/02/2017			Bond Future	9.6576	89.9949	9.6203	90.2967	(0.386)	0.0000	0.0000	0
2016/09/02	2037	02/02/2017	9.67	Put	Bond Future	3,444.8000	3.4448	3,291.8300	3.2918	(4.441)	0	0	0
2016/09/02	2037	02/02/2017	9.68	Call	Bond Future	3,586.1000	3.5861	3,736.0400	3.7360	4.181	0	0	0
2016/09/02	2037	02/02/2017	9.66	Call	Bond Future	3,503.9300	3.5039	3,651.6500	3.6517	4.216	0	0	0
2016/09/02	2037	02/02/2017	9.67	Call	Bond Future	3,544.7800	3.5448	3,693.6200	3.6936	4.199	0	0	0
2016/09/02	2037	02/02/2017	9.66	Put	Bond Future	3,484.6300	3.4846	3,330.5400	3.3305	(4.422)	0	0	0
2016/09/02	2037	04/05/2017			Bond Future	9.6999	91.8145	9.6616	92.1220	(0.395)	0.0000	0.0000	0
2016/09/02	2037	04/05/2017	9.58	Put	Bond Future	4,928.7000	4.9287	4,764.3400	4.7643	(3.335)	0	0	0
2016/09/02	2037	04/05/2017	9.60	Put	Bond Future	4,843.4900	4.8435	4,680.9300	4.6809	(3.356)	0	0	0
2016/09/02	2037	04/05/2017	9.59	Put	Bond Future	4,886.0900	4.8861	4,722.6400	4.7226	(3.345)	0	0	0
2016/09/02	2037	04/05/2017	9.60	Call	Bond Future	4,038.2600	4.0383	4,183.1500	4.1831	3.588	0	0	0
2016/09/02	2037	04/05/2017	9.58	Call	Bond Future	3,960.9500	3.9610	4,104.0400	4.1040	3.613	0	0	0
2016/09/02	2037	04/05/2017	9.59	Call	Bond Future	3,999.6600	3.9997	4,143.6600	4.1437	3.600	0	0	0
2016/09/02	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	2038	03/11/2016			Bond Future	135.2471	135.2471	135.2521	135.2521	0.004	0.0000	0.0000	20,843
2016/09/02	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	2038	03/11/2016	136.31	Put	Bond Future	1,062.8800	1.0629	1,057.8600	1.0579	(0.472)	0	0	0
2016/09/02	2038	03/11/2016	136.33	Put	Bond Future	1,082.8800	1.0829	1,077.8600	1.0779	(0.464)	0	0	0
2016/09/02	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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2016/09/02	2038	03/11/2016	136.32	Put	Bond Future	1,072.8800	1.0729	1,067.8600	1.0679	(0.468)	0	0	0
2016/09/02	2040	03/11/2016			Bond Future	9.6399	96.5265	9.6037	96.8451	(0.376)	0.0000	0.0000	3,669
2016/09/02	2040	03/11/2016	9.69	Put	Bond Future	2,228.8300	2.2288	2,066.6000	2.0666	(7.279)	0	0	0
2016/09/02	2040	03/11/2016	9.71	Put	Bond Future	2,148.5700	2.1486	1,989.9700	1.9900	(7.382)	0	0	0
2016/09/02	2040	03/11/2016	9.70	Put	Bond Future	2,188.4200	2.1884	2,028.0100	2.0280	(7.330)	0	0	0
2016/09/02	2040	03/11/2016	9.71	Call	Bond Future	2,759.7600	2.7598	2,919.7000	2.9197	5.795	0	0	0
2016/09/02	2040	03/11/2016	9.69	Call	Bond Future	2,666.3100	2.6663	2,822.6200	2.8226	5.862	0	0	0
2016/09/02	2040	03/11/2016	9.70	Call	Bond Future	2,712.8200	2.7128	2,870.9500	2.8710	5.829	0	0	0
2016/09/02	2040	02/02/2017	9.58	Call	Bond Future	3,367.8900	3.3679	3,513.6900	3.5137	4.329	0	0	0
2016/09/02	2040	02/02/2017			Bond Future	9.6866	93.8883	9.6493	94.2124	(0.384)	0.0000	0.0000	0
2016/09/02	2040	02/02/2017	9.59	Call	Bond Future	3,409.1100	3.4091	3,556.1000	3.5561	4.312	0	0	0
2016/09/02	2040	02/02/2017	9.60	Call	Bond Future	3,450.6000	3.4506	3,598.7800	3.5988	4.294	0	0	0
2016/09/02	2040	02/02/2017	9.58	Put	Bond Future	4,300.4000	4.3004	4,122.1200	4.1221	(4.146)	0	0	0
2016/09/02	2040	02/02/2017	9.60	Put	Bond Future	4,206.9800	4.2070	4,031.0800	4.0311	(4.181)	0	0	0
2016/09/02	2040	02/02/2017	9.59	Put	Bond Future	4,253.4900	4.2535	4,076.4000	4.0764	(4.163)	0	0	0
2016/09/02	2040	04/05/2017			Bond Future	9.7284	95.7867	9.6901	96.1168	(0.393)	0.0000	0.0000	0
2016/09/02	2040	04/05/2017	9.62	Put	Bond Future	5,328.3400	5.3283	5,153.3100	5.1533	(3.285)	0	0	0
2016/09/02	2040	04/05/2017	9.64	Put	Bond Future	5,237.1000	5.2371	5,063.9600	5.0640	(3.306)	0	0	0
2016/09/02	2040	04/05/2017	9.62	Call	Bond Future	4,388.0700	4.3881	4,543.1800	4.5432	3.535	0	0	0
2016/09/02	2040	04/05/2017	9.63	Put	Bond Future	5,282.4100	5.2824	5,108.3200	5.1083	(3.296)	0	0	0
2016/09/02	2040	04/05/2017	9.63	Call	Bond Future	4,429.5100	4.4295	4,585.5600	4.5856	3.523	0	0	0
2016/09/02	2040	04/05/2017	9.64	Call	Bond Future	4,471.4400	4.4714	4,628.4400	4.6284	3.511	0	0	0
2016/09/02	2044	03/11/2016			Bond Future	9.6589	93.6635	9.6227	93.9851	(0.375)	0.0000	0.0000	18,597
2016/09/02	2044	03/11/2016	10.42	Call	Bond Future	6,831.2500	6.8313	7,096.4500	7.0964	3.882	0	0	0
2016/09/02	2044	03/11/2016	10.41	Put	Bond Future	512.3600	0.5124	454.9400	0.4549	(11.207)	0	0	0
2016/09/02	2044	03/11/2016	10.43	Put	Bond Future	486.9600	0.4870	431.7300	0.4317	(11.342)	0	0	0
2016/09/02	2044	03/11/2016	10.42	Put	Bond Future	499.5200	0.4995	443.2000	0.4432	(11.275)	0	0	0
2016/09/02	2044	03/11/2016	10.43	Call	Bond Future	6,896.7800	6.8968	7,163.0700	7.1631	3.861	0	0	0
2016/09/02	2044	03/11/2016	10.41	Call	Bond Future	6,765.8800	6.7659	7,029.9800	7.0300	3.903	0	0	0
2016/09/02	2044	02/02/2017			Bond Future	9.7042	91.0951	9.6670	91.4221	(0.383)	0.0000	0.0000	0
2016/09/02	2044	02/02/2017	9.77	Call	Bond Future	4,185.6800	4.1857	4,353.4000	4.3534	4.007	0	0	0
2016/09/02	2044	02/02/2017	9.76	Put	Bond Future	3,653.2500	3.6532	3,492.7500	3.4927	(4.393)	0	0	0
2016/09/02	2044	02/02/2017	9.78	Put	Bond Future	3,571.0900	3.5711	3,412.9100	3.4129	(4.429)	0	0	0
2016/09/02	2044	02/02/2017	9.77	Put	Bond Future	3,611.9800	3.6120	3,452.6400	3.4526	(4.411)	0	0	0
2016/09/02	2044	02/02/2017	9.78	Call	Bond Future	4,231.4500	4.2314	4,400.3300	4.4003	3.991	0	0	0
2016/09/02	2044	02/02/2017	9.76	Call	Bond Future	4,140.1500	4.1401	4,306.7100	4.3067	4.023	0	0	0
2016/09/02	2044	04/05/2017			Bond Future	9.7448	92.9370	9.7066	93.2702	(0.392)	0.0000	0.0000	0
2016/09/02	2044	04/05/2017	9.67	Call	Bond Future	4,613.1100	4.6131	4,773.2100	4.7732	3.471	0	0	0
2016/09/02	2044	04/05/2017	9.66	Put	Bond Future	5,313.2100	5.3132	5,139.1800	5.1392	(3.275)	0	0	0
2016/09/02	2044	04/05/2017	9.68	Put	Bond Future	5,222.2800	5.2223	5,050.1400	5.0501	(3.296)	0	0	0
2016/09/02	2044	04/05/2017	9.67	Put	Bond Future	5,267.5800	5.2676	5,094.5000	5.0945	(3.286)	0	0	0
2016/09/02	2044	04/05/2017	9.68	Call	Bond Future	4,655.7900	4.6558	4,816.8300	4.8168	3.459	0	0	0
2016/09/02	2044	04/05/2017	9.66	Call	Bond Future	4,570.6300	4.5706	4,729.7800	4.7298	3.482	0	0	0
2016/09/02	2046	03/11/2016	137.07	Put	Bond Future	3,515.1200	3.5151	3,795.3600	3.7954	7.972	0	0	0
2016/09/02	2046	03/11/2016			Bond Future	133.5549	133.5549	133.2746	133.2746	(0.210)	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
2016/09/02	2046	03/11/2016	137.09	Put	Bond Future	3,535.1200	3.5351	3,815.3600	3.8154	7.927	0	0	0
2016/09/02	2046	03/11/2016	137.08	Put	Bond Future	3,525.1200	3.5251	3,805.3600	3.8054	7.950	0	0	0
2016/09/02	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	2050	03/11/2016	149.52	Put	Bond Future	5,491.1900	5.4912	5,485.4500	5.4854	(0.105)	0	0	0
2016/09/02	2050	03/11/2016			Bond Future	144.0288	144.0288	144.0345	144.0345	0.004	0.0000	0.0000	21,628
2016/09/02	2050	03/11/2016	149.54	Put	Bond Future	5,511.1900	5.5112	5,505.4500	5.5054	(0.104)	0	0	0
2016/09/02	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	2050	03/11/2016	149.53	Put	Bond Future	5,501.1900	5.5012	5,495.4500	5.4954	(0.104)	0	0	0
2016/09/02	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	AL37	03/11/2016			Index Future	499.5600	499.5600	500.6300	500.6300	0.214	0.0000	0.0000	14
2016/09/02	AL37	02/02/2017			Index Future	509.2290	509.2290	510.3170	510.3170	0.214	0.0000	0.0000	0
2016/09/02	AL7T	03/11/2016			Index Future	575.7930	575.7930	577.6320	577.6320	0.319	0.0000	0.0000	9
2016/09/02	AL7T	02/02/2017			Index Future	586.9380	586.9380	588.8090	588.8090	0.319	0.0000	0.0000	0
2016/09/02	ALBI	03/11/2016			Index Future	524.6340	524.6340	526.2430	526.2430	0.307	0.0000	0.0000	718
2016/09/02	ALBI	02/02/2017			Index Future	534.7890	534.7890	536.4260	536.4260	0.306	0.0000	0.0000	0
2016/09/02	ALBI	04/05/2017			Index Future	545.5940	545.5940	547.2610	547.2610	0.306	0.0000	0.0000	0
2016/09/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	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
2016/09/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/09/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	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
2016/09/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/02	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	EL28	03/11/2016			Bond Future	130.6151	130.6151	130.4903	130.4903	(0.096)	0.0000	0.0000	0
2016/09/02	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	EL28	03/11/2016	132.15	Put	Bond Future	1,534.8600	1.5349	1,659.7000	1.6597	8.134	0	0	0
2016/09/02	EL28	03/11/2016	132.17	Put	Bond Future	1,554.8600	1.5549	1,679.7000	1.6797	8.029	0	0	0
2016/09/02	EL28	03/11/2016	132.16	Put	Bond Future	1,544.8600	1.5449	1,669.7000	1.6697	8.081	0	0	0
2016/09/02	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	EL28	02/02/2017			Bond Future	133.1514	133.1514	133.0234	133.0234	(0.096)	0.0000	0.0000	0
2016/09/02	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	EL28	02/02/2017	135.10	Put	Bond Future	1,948.6000	1.9486	2,076.6400	2.0766	6.571	0	0	0
2016/09/02	EL28	02/02/2017	135.12	Put	Bond Future	1,968.6000	1.9686	2,096.6400	2.0966	6.504	0	0	0
2016/09/02	EL28	02/02/2017	135.11	Put	Bond Future	1,958.6000	1.9586	2,086.6400	2.0866	6.537	0	0	0
2016/09/02	EL28	04/05/2017			Bond Future	134.1643	134.1643	134.0328	134.0328	(0.098)	0.0000	0.0000	0
2016/09/02	EL28	04/05/2017	137.90	Put	Bond Future	3,735.7100	3.7357	3,867.1900	3.8672	3.520	0	0	0
2016/09/02	EL28	04/05/2017	137.92	Put	Bond Future	3,755.7100	3.7557	3,887.1900	3.8872	3.501	0	0	0
2016/09/02	EL28	04/05/2017	137.91	Put	Bond Future	3,745.7100	3.7457	3,877.1900	3.8772	3.510	0	0	0
2016/09/02	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	ES33	03/11/2016			Bond Future	10.5030	77.6018	10.4663	77.8370	(0.349)	0.0000	0.0000	8,789
2016/09/02	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	ES33	03/11/2016	11.31	Call	Bond Future	4,915.2600	4.9153	5,150.4800	5.1505	4.786	0	0	0
2016/09/02	ES33	03/11/2016	11.29	Call	Bond Future	4,799.3500	4.7994	5,034.5700	5.0346	4.901	0	0	0
2016/09/02	ES33	03/11/2016	11.30	Call	Bond Future	4,857.3400	4.8573	5,092.5600	5.0926	4.843	0	0	0
2016/09/02	ES33	02/02/2017			Bond Future	10.5850	79.1039	10.5472	79.3432	(0.357)	0.0000	0.0000	0
2016/09/02	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	ES33	02/02/2017	10.59	Call	Bond Future	31.7000	0.0317	271.0300	0.2710	754.984	0	0	0
2016/09/02	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	ES33	02/02/2017	10.60	Call	Bond Future	94.7900	0.0948	334.1200	0.3341	252.484	0	0	0
2016/09/02	ES33	02/02/2017	10.61	Call	Bond Future	157.8000	0.1578	397.1300	0.3971	151.667	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
2016/09/02	ES33	04/05/2017			Bond Future	10.6561	76.9070	10.6171	77.1508	(0.366)	0.0000	0.0000	0
2016/09/02	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	ES33	04/05/2017	10.54	Put	Bond Future	729.5900	0.7296	485.8600	0.4859	(33.406)	0	0	0
2016/09/02	ES33	04/05/2017	10.56	Put	Bond Future	603.1600	0.6032	359.4300	0.3594	(40.409)	0	0	0
2016/09/02	ES33	04/05/2017	10.55	Put	Bond Future	666.3400	0.6663	422.6100	0.4226	(36.577)	0	0	0
2016/09/02	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	ES42	03/11/2016			Bond Future	10.6212	81.7804	10.5845	82.0505	(0.345)	0.0000	0.0000	8,777
2016/09/02	ES42	02/02/2017			Bond Future	10.6980	83.3637	10.6602	83.6385	(0.353)	0.0000	0.0000	0
2016/09/02	ES42	04/05/2017			Bond Future	10.7688	80.7855	10.7299	81.0653	(0.362)	0.0000	0.0000	0
2016/09/02	GOVI	03/11/2016	476.11	Call	GOVI	467,590.0000	46.7590	482,910.0000	48.2910	3.276	0	0	0
2016/09/02	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	GOVI	03/11/2016			GOVI	522.8690	522.8690	524.4010	524.4010	0.293	0.0000	0.0000	418
2016/09/02	GOVI	03/11/2016	476.12	Call	GOVI	467,490.0000	46.7490	482,810.0000	48.2810	3.277	0	0	0
2016/09/02	GOVI	03/11/2016	476.13	Call	GOVI	467,390.0000	46.7390	482,710.0000	48.2710	3.278	0	0	0
2016/09/02	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	12,080.0000	1.2080	100.000	0	0	0
2016/09/02	GOVI	02/02/2017			GOVI	532.9900	532.9900	534.5480	534.5480	0.292	0.0000	0.0000	27
2016/09/02	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	12,280.0000	1.2280	100.000	0	0	0
2016/09/02	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	12,180.0000	1.2180	100.000	0	0	0
2016/09/02	GOVI	02/02/2017	533.32	Put	GOVI	3,300.0000	0.3300	0.0000	0.0000	(100.000)	0	0	0
2016/09/02	GOVI	02/02/2017	533.34	Put	GOVI	3,500.0000	0.3500	0.0000	0.0000	(100.000)	0	0	0
2016/09/02	GOVI	02/02/2017	533.33	Put	GOVI	3,400.0000	0.3400	0.0000	0.0000	(100.000)	0	0	0
2016/09/02	GOVI	04/05/2017			GOVI	543.7580	543.7580	545.3450	545.3450	0.292	0.0000	0.0000	0
2016/09/02	GOVI	04/05/2017	262.19	Call	GOVI	2,815,680.0000	281.5680	2,831,550.0000	283.1550	0.564	0	0	0
2016/09/02	GOVI	04/05/2017	262.20	Call	GOVI	2,815,580.0000	281.5580	2,831,450.0000	283.1450	0.564	0	0	0
2016/09/02	GOVI	04/05/2017	262.18	Call	GOVI	2,815,780.0000	281.5780	2,831,650.0000	283.1650	0.564	0	0	0
2016/09/02	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/09/02	IGOV	03/11/2016			Index Future	249.7540	249.7540	249.6870	249.6870	(0.027)	0.0000	0.0000	1,023
2016/09/02	IGOV	02/02/2017			Index Future	254.6040	254.6040	254.5340	254.5340	(0.027)	0.0000	0.0000	57
2016/09/02	IGOV	04/05/2017			Index Future	259.7630	259.7630	259.6900	259.6900	(0.028)	0.0000	0.0000	0
2016/09/02	ILBI	03/11/2016			Index Future	676.8960	676.8960	676.7780	676.7780	(0.017)	0.0000	0.0000	0
2016/09/02	ILBI	02/02/2017			Index Future	690.0420	690.0420	689.9210	689.9210	(0.018)	0.0000	0.0000	155
2016/09/02	IS01	19/12/2016			Interest Rate Swap	100.0887	100.0887	100.0854	100.0854	(0.003)	0.0000	0.0000	0
2016/09/02	IS01	16/03/2017			Interest Rate Swap	100.0737	100.0737	100.0628	100.0628	(0.011)	0.0000	0.0000	0
2016/09/02	IS01	15/06/2017			Interest Rate Swap	99.7670	99.7670	99.7467	99.7467	(0.020)	0.0000	0.0000	0
2016/09/02	IS01	21/09/2017			Interest Rate Swap	99.9066	99.9066	99.8775	99.8775	(0.029)	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
2016/09/02	IS02	18/12/2017			Interest Rate Swap	100.2667	100.2667	100.2366	100.2366	(0.030)	0.0000	0.0000	0
2016/09/02	IS02	16/03/2018			Interest Rate Swap	99.6333	99.6333	99.6011	99.6011	(0.032)	0.0000	0.0000	0
2016/09/02	IS02	15/06/2018			Interest Rate Swap	99.3838	99.3838	99.3488	99.3488	(0.035)	0.0000	0.0000	0
2016/09/02	IS02	21/09/2018			Interest Rate Swap	99.5469	99.5469	99.5204	99.5204	(0.027)	0.0000	0.0000	0
2016/09/02	IS05	17/12/2020			Interest Rate Swap	99.0780	99.0780	98.9539	98.9539	(0.125)	0.0000	0.0000	0
2016/09/02	IS05	16/03/2021			Interest Rate Swap	98.4923	98.4923	98.3431	98.3431	(0.151)	0.0000	0.0000	0
2016/09/02	IS05	15/06/2021			Interest Rate Swap	97.8747	97.8747	97.7010	97.7010	(0.177)	0.0000	0.0000	0
2016/09/02	IS05	21/09/2021			Interest Rate Swap	98.2201	98.2201	98.0274	98.0274	(0.196)	0.0000	0.0000	0
2016/09/02	IS10	17/12/2025			Interest Rate Swap	99.7905	99.7905	99.4699	99.4699	(0.321)	0.0000	0.0000	0
2016/09/02	IS10	16/03/2026			Interest Rate Swap	96.9279	96.9279	96.6009	96.6009	(0.337)	0.0000	0.0000	0
2016/09/02	IS10	15/06/2026			Interest Rate Swap	95.7383	95.7383	95.4084	95.4084	(0.345)	0.0000	0.0000	0
2016/09/02	IS10	21/09/2026			Interest Rate Swap	97.8268	97.8268	97.5013	97.5013	(0.333)	0.0000	0.0000	218
2016/09/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/09/02	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/09/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/09/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/09/02	JBAF	21/09/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	10
2016/09/02	JBAF	19/10/2016			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2016/09/02	JBAF	16/11/2016			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/09/02	JBAF	21/12/2016			Jibar Tradeable Future	7.5800	92.4200	7.5800	92.4200	0.000	0.0000	0.0000	0
2016/09/02	JBAF	18/01/2017			Jibar Tradeable Future	7.6200	92.3800	7.6200	92.3800	0.000	0.0000	0.0000	0
2016/09/02	JBAF	15/02/2017			Jibar Tradeable Future	7.6700	92.3300	7.6700	92.3300	0.000	0.0000	0.0000	0
2016/09/02	JBAF	15/03/2017			Jibar Tradeable Future	7.7000	92.3000	7.7000	92.3000	0.000	0.0000	0.0000	1,000
2016/09/02	JBAF	21/06/2017			Jibar Tradeable Future	7.7800	92.2200	7.7800	92.2200	0.000	0.0000	0.0000	0
2016/09/02	JBAF	20/09/2017			Jibar Tradeable Future	7.8000	92.2000	7.8000	92.2000	0.000	0.0000	0.0000	0
2016/09/02	JBAF	20/12/2017			Jibar Tradeable Future	7.8100	92.1900	7.8100	92.1900	0.000	0.0000	0.0000	0
2016/09/02	JBAF	20/03/2018			Jibar Tradeable Future	7.8200	92.1800	7.8200	92.1800	0.000	0.0000	0.0000	1,000
2016/09/02	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/09/02	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/09/02	R023	03/11/2016	9.73	Put	Bond Future	63.2000	0.0632	49.5900	0.0496	(21.535)	0	0	0
2016/09/02	R023	03/11/2016			Bond Future	8.7196	96.8275	8.6673	97.0708	(0.600)	0.0000	0.0000	12,662
2016/09/02	R023	03/11/2016	9.75	Put	Bond Future	58.5700	0.0586	45.8200	0.0458	(21.769)	0	0	0
2016/09/02	R023	03/11/2016	9.73	Call	Bond Future	4,610.3600	4.6104	4,839.9700	4.8400	4.980	0	0	0
2016/09/02	R023	03/11/2016	9.74	Put	Bond Future	60.8500	0.0608	47.6700	0.0477	(21.660)	0	0	0
2016/09/02	R023	03/11/2016	9.74	Call	Bond Future	4,651.6500	4.6517	4,881.6900	4.8817	4.945	0	0	0
2016/09/02	R023	03/11/2016	9.75	Call	Bond Future	4,692.9800	4.6930	4,923.4500	4.9235	4.911	0	0	0
2016/09/02	R023	02/02/2017	8.85	Call	Bond Future	1,902.4100	1.9024	2,033.7200	2.0337	6.902	0	0	0
2016/09/02	R023	02/02/2017			Bond Future	8.7699	98.7017	8.7148	98.9491	(0.627)	0.0000	0.0000	0

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2016/09/02	R023	02/02/2017	8.86	Call	Bond Future	1,926.9400	1.9269	2,059.2700	2.0593	6.867	0	0	0
2016/09/02	R023	02/02/2017	8.84	Put	Bond Future	1,563.9100	1.5639	1,446.8400	1.4468	(7.486)	0	0	0
2016/09/02	R023	02/02/2017	8.86	Put	Bond Future	1,523.4700	1.5235	1,408.4400	1.4084	(7.551)	0	0	0
2016/09/02	R023	02/02/2017	8.84	Call	Bond Future	1,878.0500	1.8781	2,008.3400	2.0083	6.938	0	0	0
2016/09/02	R023	02/02/2017	8.85	Put	Bond Future	1,543.5900	1.5436	1,427.5400	1.4275	(7.518)	0	0	0
2016/09/02	R023	04/05/2017	8.61	Call	Bond Future	1,705.8900	1.7059	1,816.9000	1.8169	6.507	0	0	0
2016/09/02	R023	04/05/2017			Bond Future	8.7990	96.7617	8.7411	97.0135	(0.658)	0.0000	0.0000	0
2016/09/02	R023	04/05/2017	8.59	Call	Bond Future	1,666.1600	1.6662	1,775.5000	1.7755	6.562	0	0	0
2016/09/02	R023	04/05/2017	8.60	Call	Bond Future	1,685.9600	1.6860	1,796.1300	1.7961	6.535	0	0	0
2016/09/02	R023	04/05/2017	8.59	Put	Bond Future	2,579.5800	2.5796	2,437.0800	2.4371	(5.524)	0	0	0
2016/09/02	R023	04/05/2017	8.61	Put	Bond Future	2,531.4300	2.5314	2,390.6000	2.3906	(5.563)	0	0	0
2016/09/02	R023	04/05/2017	8.60	Put	Bond Future	2,555.4300	2.5554	2,413.7600	2.4138	(5.544)	0	0	0
2016/09/02	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	R035	03/11/2016			Bond Future	9.5433	95.9354	9.5069	96.2341	(0.381)	0.0000	0.0000	4,315
2016/09/02	R035	03/11/2016	9.59	Call	Bond Future	382.2200	0.3822	680.9000	0.6809	78.143	0	0	0
2016/09/02	R035	03/11/2016	9.57	Call	Bond Future	218.9900	0.2190	517.6700	0.5177	136.390	0	0	0
2016/09/02	R035	03/11/2016	9.58	Call	Bond Future	300.6600	0.3007	599.3400	0.5993	99.341	0	0	0
2016/09/02	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	R035	02/02/2017			Bond Future	9.5946	97.7923	9.5572	98.0962	(0.390)	0.0000	0.0000	0
2016/09/02	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	R035	02/02/2017	9.50	Put	Bond Future	771.7900	0.7718	467.9100	0.4679	(39.373)	0	0	0
2016/09/02	R035	02/02/2017	9.51	Put	Bond Future	689.7800	0.6898	385.9000	0.3859	(44.055)	0	0	0
2016/09/02	R035	02/02/2017	9.52	Put	Bond Future	607.8700	0.6079	303.9900	0.3040	(49.991)	0	0	0
2016/09/02	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	R035	04/05/2017	9.55	Put	Bond Future	674.8900	0.6749	365.4400	0.3654	(45.852)	0	0	0
2016/09/02	R035	04/05/2017			Bond Future	9.6336	95.2628	9.5952	95.5723	(0.399)	0.0000	0.0000	0
2016/09/02	R035	04/05/2017	9.54	Put	Bond Future	756.0800	0.7561	446.6300	0.4466	(40.928)	0	0	0
2016/09/02	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	R035	04/05/2017	9.53	Put	Bond Future	837.3800	0.8374	527.9300	0.5279	(36.955)	0	0	0
2016/09/02	R186	03/11/2016	8.82	Put	Bond Future	2,517.9100	2.5179	2,286.2800	2.2863	(9.199)	0	0	150
2016/09/02	R186	03/11/2016	9.40	Put	Bond Future	761.0300	0.7610	656.2900	0.6563	(13.763)	0	0	0
2016/09/02	R186	03/11/2016			Bond Future	9.0164	113.7082	8.9645	114.0712	(0.576)	0.0000	0.0000	99,453
2016/09/02	R186	03/11/2016	8.30	Put	Bond Future	5,397.6200	5.3976	5,073.8900	5.0739	(5.998)	0	0	0
2016/09/02	R186	03/11/2016	8.52	Put	Bond Future	4,038.6100	4.0386	3,746.5800	3.7466	(7.231)	0	0	150
2016/09/02	R186	03/11/2016	8.95	Put	Bond Future	1,990.5700	1.9906	1,788.5700	1.7886	(10.148)	0	0	0
2016/09/02	R186	03/11/2016	9.20	Put	Bond Future	1,200.5500	1.2006	1,055.2600	1.0553	(12.102)	0	0	0
2016/09/02	R186	03/11/2016	8.97	Put	Bond Future	1,916.6600	1.9167	1,719.2800	1.7193	(10.298)	0	0	0
2016/09/02	R186	03/11/2016	8.96	Put	Bond Future	1,953.3700	1.9534	1,753.6900	1.7537	(10.222)	0	0	0
2016/09/02	R186	03/11/2016	9.10	Call	Bond Future	2,063.2500	2.0632	2,258.7200	2.2587	9.474	0	0	0
2016/09/02	R186	03/11/2016	9.66	Call	Bond Future	4,748.8300	4.7488	5,049.8900	5.0499	6.340	0	0	0
2016/09/02	R186	03/11/2016	8.30	Call	Bond Future	244.2000	0.2442	283.4800	0.2835	16.085	0	0	150
2016/09/02	R186	03/11/2016	8.90	Call	Bond Future	1,368.0200	1.3680	1,517.5200	1.5175	10.928	0	0	0

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2016/09/02	R186	03/11/2016	8.97	Call	Bond Future	1,592.5100	1.5925	1,758.1400	1.7581	10.401	0	0	0
2016/09/02	R186	03/11/2016	9.71	Call	Bond Future	5,025.8800	5.0259	5,333.7100	5.3337	6.125	0	0	0
2016/09/02	R186	03/11/2016	8.52	Call	Bond Future	501.8800	0.5019	572.8600	0.5729	14.143	0	0	0
2016/09/02	R186	03/11/2016	8.82	Call	Bond Future	1,136.7400	1.1367	1,268.1200	1.2681	11.558	0	0	0
2016/09/02	R186	03/11/2016	8.95	Call	Bond Future	1,526.2700	1.5263	1,687.2800	1.6873	10.549	0	0	0
2016/09/02	R186	03/11/2016	9.20	Call	Bond Future	2,470.9000	2.4709	2,688.6200	2.6886	8.811	0	0	1,425
2016/09/02	R186	03/11/2016	8.90	Put	Bond Future	2,183.7500	2.1838	1,970.2400	1.9702	(9.777)	0	0	5,092
2016/09/02	R186	03/11/2016	9.40	Call	Bond Future	3,392.5200	3.3925	3,650.7900	3.6508	7.613	0	0	1,425
2016/09/02	R186	03/11/2016	9.66	Put	Bond Future	382.3600	0.3824	320.4100	0.3204	(16.202)	0	0	0
2016/09/02	R186	03/11/2016	9.71	Put	Bond Future	330.1600	0.3302	274.9800	0.2750	(16.713)	0	0	0
2016/09/02	R186	03/11/2016	8.96	Call	Bond Future	1,559.1800	1.5592	1,722.5100	1.7225	10.475	0	0	0
2016/09/02	R186	03/11/2016	9.10	Put	Bond Future	1,482.2900	1.4823	1,314.7500	1.3147	(11.303)	0	0	108
2016/09/02	R186	02/02/2017	8.81	Put	Bond Future	3,662.3600	3.6624	3,439.7900	3.4398	(6.077)	0	0	0
2016/09/02	R186	02/02/2017	9.40	Call	Bond Future	4,033.5300	4.0335	4,265.4800	4.2655	5.751	0	0	0
2016/09/02	R186	02/02/2017			Bond Future	9.0630	110.6059	9.0091	110.9752	(0.595)	0.0000	0.0000	0
2016/09/02	R186	02/02/2017	9.50	Call	Bond Future	4,469.1000	4.4691	4,714.0300	4.7140	5.481	0	0	0
2016/09/02	R186	02/02/2017	8.80	Put	Bond Future	3,703.6600	3.7037	3,479.6100	3.4796	(6.049)	0	0	0
2016/09/02	R186	02/02/2017	8.43	Put	Bond Future	5,459.1700	5.4592	5,183.2400	5.1832	(5.054)	0	0	0
2016/09/02	R186	02/02/2017	8.90	Put	Bond Future	3,304.9200	3.3049	3,095.7200	3.0957	(6.330)	0	0	750
2016/09/02	R186	02/02/2017	8.81	Call	Bond Future	1,915.3900	1.9154	2,062.1200	2.0621	7.661	0	0	0
2016/09/02	R186	02/02/2017	8.79	Call	Bond Future	1,858.6200	1.8586	2,002.3900	2.0024	7.735	0	0	0
2016/09/02	R186	02/02/2017	9.50	Put	Bond Future	1,538.3600	1.5384	1,413.9900	1.4140	(8.085)	0	0	6,500
2016/09/02	R186	02/02/2017	8.80	Call	Bond Future	1,886.8700	1.8869	2,032.1200	2.0321	7.698	0	0	0
2016/09/02	R186	02/02/2017	8.43	Call	Bond Future	1,017.1900	1.0172	1,110.5600	1.1106	9.179	0	0	750
2016/09/02	R186	02/02/2017	8.90	Call	Bond Future	2,183.6400	2.1836	2,343.7400	2.3437	7.332	0	0	0
2016/09/02	R186	02/02/2017	9.40	Put	Bond Future	1,764.0000	1.7640	1,626.6500	1.6266	(7.786)	0	0	750
2016/09/02	R186	02/02/2017	8.79	Put	Bond Future	3,745.2800	3.7453	3,519.7500	3.5198	(6.022)	0	0	0
2016/09/02	R186	04/05/2017			Bond Future	9.0992	112.8418	9.0431	113.2180	(0.616)	0.0000	0.0000	0
2016/09/02	R186	04/05/2017	8.89	Put	Bond Future	4,156.5900	4.1566	3,945.7500	3.9457	(5.072)	0	0	0
2016/09/02	R186	04/05/2017	8.91	Put	Bond Future	4,082.4200	4.0824	3,873.9600	3.8740	(5.106)	0	0	0
2016/09/02	R186	04/05/2017	8.90	Put	Bond Future	4,119.3800	4.1194	3,909.7300	3.9097	(5.089)	0	0	0
2016/09/02	R186	04/05/2017	8.91	Call	Bond Future	2,806.1700	2.8062	2,973.8900	2.9739	5.977	0	0	0
2016/09/02	R186	04/05/2017	8.89	Call	Bond Future	2,744.2500	2.7443	2,909.5900	2.9096	6.025	0	0	0
2016/09/02	R186	04/05/2017	8.90	Call	Bond Future	2,775.1100	2.7751	2,941.6400	2.9416	6.001	0	0	0
2016/09/02	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	R197	03/11/2016	303.57	Put	Bond Future	298.9600	0.2990	288.3500	0.2884	(3.549)	0	0	0
2016/09/02	R197	03/11/2016			Bond Future	303.2710	303.2710	303.2817	303.2817	0.003	0.0000	0.0000	875
2016/09/02	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	R197	03/11/2016	303.56	Put	Bond Future	288.9600	0.2890	278.3500	0.2784	(3.672)	0	0	0
2016/09/02	R197	03/11/2016	303.58	Put	Bond Future	308.9600	0.3090	298.3500	0.2984	(3.434)	0	0	0
2016/09/02	R202	03/11/2016	253.85	Put	Bond Future	3,995.1400	3.9951	3,985.5800	3.9856	(0.239)	0	0	0
2016/09/02	R202	03/11/2016			Bond Future	249.8549	249.8549	249.8644	249.8644	0.004	0.0000	0.0000	36,334
2016/09/02	R202	03/11/2016	253.87	Put	Bond Future	4,015.1400	4.0151	4,005.5800	4.0056	(0.238)	0	0	0
2016/09/02	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	R202	03/11/2016	253.86	Put	Bond Future	4,005.1400	4.0051	3,995.5800	3.9956	(0.239)	0	0	0

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2016/09/02	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	R203	03/11/2016	8.86	Call	Bond Future	857.3200	0.8573	895.8900	0.8959	4.499	0	0	0
2016/09/02	R203	03/11/2016			Bond Future	7.8014	101.5767	7.7529	101.6161	(0.621)	0.0000	0.0000	30,174
2016/09/02	R203	03/11/2016	8.84	Call	Bond Future	841.6200	0.8416	880.1100	0.8801	4.573	0	0	0
2016/09/02	R203	03/11/2016	8.85	Call	Bond Future	849.4600	0.8495	887.9900	0.8880	4.536	0	0	0
2016/09/02	R203	03/11/2016	8.84	Put	Bond Future	3.4000	0.0034	2.4900	0.0025	(26.765)	0	0	0
2016/09/02	R203	03/11/2016	8.86	Put	Bond Future	3.0600	0.0031	2.2300	0.0022	(27.124)	0	0	0
2016/09/02	R203	03/11/2016	8.85	Put	Bond Future	3.2200	0.0032	2.3500	0.0024	(27.019)	0	0	0
2016/09/02	R203	02/02/2017	7.70	Call	Bond Future	145.2400	0.1452	162.8300	0.1628	12.111	0	0	0
2016/09/02	R203	02/02/2017	7.71	Put	Bond Future	207.8200	0.2078	186.0900	0.1861	(10.456)	0	0	0
2016/09/02	R203	02/02/2017			Bond Future	7.8134	103.5428	7.7450	103.5824	(0.876)	0.0000	0.0000	0
2016/09/02	R203	02/02/2017	7.71	Call	Bond Future	148.0600	0.1481	165.8600	0.1659	12.022	0	0	0
2016/09/02	R203	02/02/2017	7.72	Call	Bond Future	150.9200	0.1509	168.9300	0.1689	11.933	0	0	0
2016/09/02	R203	02/02/2017	7.70	Put	Bond Future	210.7800	0.2108	188.8400	0.1888	(10.409)	0	0	0
2016/09/02	R203	02/02/2017	7.72	Put	Bond Future	204.8900	0.2049	183.3700	0.1834	(10.503)	0	0	0
2016/09/02	R203	04/05/2017	6.91	Call	Bond Future	57.0400	0.0570	69.0100	0.0690	20.985	0	0	0
2016/09/02	R203	04/05/2017	6.92	Put	Bond Future	237.2400	0.2372	209.6400	0.2096	(11.634)	0	0	0
2016/09/02	R203	04/05/2017			Bond Future	7.4312	101.4603	7.3175	101.5000	(1.530)	0.0000	0.0000	0
2016/09/02	R203	04/05/2017	6.92	Call	Bond Future	58.3300	0.0583	70.4700	0.0705	20.813	0	0	0
2016/09/02	R203	04/05/2017	6.93	Call	Bond Future	59.3500	0.0593	71.6400	0.0716	20.708	0	0	0
2016/09/02	R203	04/05/2017	6.91	Put	Bond Future	239.4600	0.2395	211.6900	0.2117	(11.597)	0	0	0
2016/09/02	R203	04/05/2017	6.93	Put	Bond Future	234.7500	0.2348	207.3000	0.2073	(11.693)	0	0	0
2016/09/02	R204	03/11/2016			Bond Future	8.0058	103.0348	7.9673	103.1086	(0.481)	0.0000	0.0000	28,913
2016/09/02	R204	03/11/2016	9.21	Put	Bond Future	3.8200	0.0038	2.8900	0.0029	(24.346)	0	0	0
2016/09/02	R204	03/11/2016	9.23	Put	Bond Future	3.4200	0.0034	2.5800	0.0026	(24.561)	0	0	0
2016/09/02	R204	03/11/2016	9.22	Put	Bond Future	3.6200	0.0036	2.7300	0.0027	(24.586)	0	0	0
2016/09/02	R204	03/11/2016	9.22	Call	Bond Future	2,293.7300	2.2937	2,366.6500	2.3666	3.179	0	0	0
2016/09/02	R204	03/11/2016	9.21	Call	Bond Future	2,275.3400	2.2753	2,348.2200	2.3482	3.203	0	0	0
2016/09/02	R204	03/11/2016	9.23	Call	Bond Future	2,312.1100	2.3121	2,385.0800	2.3851	3.156	0	0	0
2016/09/02	R204	02/02/2017	8.28	Call	Bond Future	785.5600	0.7856	831.2600	0.8313	5.818	0	0	0
2016/09/02	R204	02/02/2017			Bond Future	8.0301	100.9885	7.9863	101.0631	(0.545)	0.0000	0.0000	0
2016/09/02	R204	02/02/2017	8.29	Call	Bond Future	796.3500	0.7964	842.3900	0.8424	5.781	0	0	0
2016/09/02	R204	02/02/2017	8.30	Call	Bond Future	807.4400	0.8074	853.8300	0.8538	5.745	0	0	0
2016/09/02	R204	02/02/2017	8.28	Put	Bond Future	360.7100	0.3607	331.7700	0.3318	(8.023)	0	0	0
2016/09/02	R204	02/02/2017	8.30	Put	Bond Future	348.7000	0.3487	320.4500	0.3205	(8.102)	0	0	0
2016/09/02	R204	02/02/2017	8.29	Put	Bond Future	354.5500	0.3545	325.9500	0.3259	(8.067)	0	0	0
2016/09/02	R204	04/05/2017	7.90	Put	Bond Future	676.0300	0.6760	634.7900	0.6348	(6.100)	0	0	0
2016/09/02	R204	04/05/2017			Bond Future	8.0073	103.0298	7.9567	103.1054	(0.632)	0.0000	0.0000	0
2016/09/02	R204	04/05/2017	7.92	Put	Bond Future	660.5100	0.6605	619.8700	0.6199	(6.153)	0	0	0
2016/09/02	R204	04/05/2017	7.90	Call	Bond Future	515.7800	0.5158	550.0900	0.5501	6.652	0	0	0
2016/09/02	R204	04/05/2017	7.91	Put	Bond Future	668.2400	0.6682	627.2900	0.6273	(6.128)	0	0	0
2016/09/02	R204	04/05/2017	7.91	Call	Bond Future	522.9400	0.5229	557.5400	0.5575	6.616	0	0	0
2016/09/02	R204	04/05/2017	7.92	Call	Bond Future	530.1500	0.5302	565.0600	0.5651	6.585	0	0	0
2016/09/02	R207	03/11/2016			Bond Future	8.2850	99.4220	8.2315	99.5669	(0.646)	0.0000	0.0000	52,265

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
2016/09/02	R207	03/11/2016	7.94	Call	Bond Future	221.5700	0.2216	257.5800	0.2576	16.252	0	0	0
2016/09/02	R207	03/11/2016	7.93	Put	Bond Future	1,180.0200	1.1800	1,070.3300	1.0703	(9.296)	0	0	0
2016/09/02	R207	03/11/2016	7.95	Put	Bond Future	1,139.7600	1.1398	1,031.8500	1.0319	(9.468)	0	0	0
2016/09/02	R207	03/11/2016	7.94	Put	Bond Future	1,159.8000	1.1598	1,050.9900	1.0510	(9.382)	0	0	0
2016/09/02	R207	03/11/2016	7.95	Call	Bond Future	228.8800	0.2289	265.7900	0.2658	16.126	0	0	0
2016/09/02	R207	03/11/2016	7.93	Call	Bond Future	214.4300	0.2144	249.5600	0.2496	16.383	0	0	0
2016/09/02	R207	02/02/2017	9.24	Call	Bond Future	2,431.1700	2.4312	2,556.7600	2.5568	5.166	0	0	0
2016/09/02	R207	02/02/2017			Bond Future	8.3243	97.7038	8.2660	97.8509	(0.701)	0.0000	0.0000	0
2016/09/02	R207	02/02/2017	8.91	Call	Bond Future	1,781.1800	1.7812	1,891.4200	1.8914	6.189	0	0	62
2016/09/02	R207	02/02/2017	9.22	Call	Bond Future	2,389.6800	2.3897	2,514.4800	2.5145	5.222	0	0	0
2016/09/02	R207	02/02/2017	9.23	Call	Bond Future	2,410.4000	2.4104	2,535.5900	2.5356	5.194	0	0	0
2016/09/02	R207	02/02/2017	8.91	Put	Bond Future	321.6700	0.3217	284.8900	0.2849	(11.434)	0	0	0
2016/09/02	R207	02/02/2017	9.22	Put	Bond Future	168.5800	0.1686	146.3600	0.1464	(13.181)	0	0	0
2016/09/02	R207	02/02/2017	9.24	Put	Bond Future	161.2000	0.1612	139.7700	0.1398	(13.294)	0	0	0
2016/09/02	R207	02/02/2017	9.23	Put	Bond Future	164.8600	0.1649	143.0300	0.1430	(13.242)	0	0	0
2016/09/02	R207	04/05/2017	8.21	Put	Bond Future	1,148.5200	1.1485	1,066.7100	1.0667	(7.123)	0	0	0
2016/09/02	R207	04/05/2017			Bond Future	8.3453	99.6789	8.2811	99.8283	(0.769)	0.0000	0.0000	0
2016/09/02	R207	04/05/2017	8.22	Call	Bond Future	844.2800	0.8443	912.4900	0.9125	8.079	0	0	0
2016/09/02	R207	04/05/2017	8.20	Call	Bond Future	822.2400	0.8222	889.3200	0.8893	8.158	0	0	0
2016/09/02	R207	04/05/2017	8.21	Call	Bond Future	833.2200	0.8332	900.8600	0.9009	8.118	0	0	0
2016/09/02	R207	04/05/2017	8.20	Put	Bond Future	1,160.9000	1.1609	1,078.5300	1.0785	(7.095)	0	0	0
2016/09/02	R207	04/05/2017	8.22	Put	Bond Future	1,136.2400	1.1362	1,055.0000	1.0550	(7.150)	0	0	0
2016/09/02	R207	03/08/2017	8.19	Call	Bond Future	923.4500	0.9234	992.2800	0.9923	7.454	0	0	51
2016/09/02	R207	03/08/2017			Bond Future	8.3274	98.1335	8.2576	98.2825	(0.838)	0.0000	0.0000	0
2016/09/02	R207	03/08/2017	8.39	Put	Bond Future	1,011.1600	1.0112	940.4700	0.9405	(6.991)	0	0	0
2016/09/02	R207	03/08/2017	8.41	Put	Bond Future	992.1200	0.9921	922.3600	0.9224	(7.031)	0	0	0
2016/09/02	R207	03/08/2017	8.19	Put	Bond Future	1,217.0500	1.2170	1,136.9300	1.1369	(6.583)	0	0	0
2016/09/02	R207	03/08/2017	8.40	Put	Bond Future	1,001.6100	1.0016	931.3800	0.9314	(7.012)	0	0	0
2016/09/02	R207	03/08/2017	8.41	Call	Bond Future	1,168.0200	1.1680	1,247.2100	1.2472	6.780	0	0	0
2016/09/02	R207	03/08/2017	8.39	Call	Bond Future	1,144.5000	1.1445	1,222.7600	1.2228	6.838	0	0	0
2016/09/02	R207	03/08/2017	8.40	Call	Bond Future	1,156.2300	1.1562	1,234.9500	1.2350	6.808	0	0	0
2016/09/02	R208	03/11/2016	9.59	Put	Bond Future	21.2400	0.0212	15.8800	0.0159	(25.235)	0	0	0
2016/09/02	R208	03/11/2016			Bond Future	8.4732	94.4988	8.4203	94.6824	(0.624)	0.0000	0.0000	30,188
2016/09/02	R208	03/11/2016	9.58	Put	Bond Future	22.2000	0.0222	16.6400	0.0166	(25.045)	0	0	0
2016/09/02	R208	03/11/2016	9.57	Call	Bond Future	3,735.9700	3.7360	3,913.7600	3.9138	4.759	0	0	0
2016/09/02	R208	03/11/2016	9.58	Call	Bond Future	3,767.9800	3.7680	3,946.0000	3.9460	4.725	0	0	0
2016/09/02	R208	03/11/2016	9.59	Call	Bond Future	3,800.0200	3.8000	3,978.2400	3.9782	4.690	0	0	0
2016/09/02	R208	03/11/2016	9.57	Put	Bond Future	23.2100	0.0232	17.4200	0.0174	(24.946)	0	0	0
2016/09/02	R208	02/02/2017			Bond Future	8.5190	96.3281	8.4626	96.5147	(0.662)	0.0000	0.0000	0
2016/09/02	R208	02/02/2017	8.64	Call	Bond Future	1,381.7700	1.3818	1,484.8100	1.4848	7.457	0	0	0
2016/09/02	R208	02/02/2017	8.63	Put	Bond Future	997.4200	0.9974	913.1000	0.9131	(8.454)	0	0	0
2016/09/02	R208	02/02/2017	8.65	Put	Bond Future	968.9400	0.9689	886.2700	0.8863	(8.532)	0	0	0
2016/09/02	R208	02/02/2017	8.64	Put	Bond Future	983.2300	0.9832	899.7300	0.8997	(8.492)	0	0	0
2016/09/02	R208	02/02/2017	8.65	Call	Bond Future	1,400.3400	1.4003	1,504.2100	1.5042	7.417	0	0	0
2016/09/02	R208	02/02/2017	8.63	Call	Bond Future	1,363.0900	1.3631	1,465.3100	1.4653	7.499	0	0	0
2016/09/02	R208	04/05/2017	8.39	Call	Bond Future	1,165.2200	1.1652	1,250.2300	1.2502	7.296	0	0	0
2016/09/02	R208	04/05/2017			Bond Future	8.5438	94.8708	8.4834	95.0605	(0.707)	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
2016/09/02	R208	04/05/2017	8.37	Call	Bond Future	1,136.2600	1.1363	1,219.9000	1.2199	7.361	0	0	0
2016/09/02	R208	04/05/2017	8.38	Call	Bond Future	1,150.5300	1.1505	1,234.8600	1.2349	7.330	0	0	0
2016/09/02	R208	04/05/2017	8.37	Put	Bond Future	1,683.4600	1.6835	1,577.3600	1.5774	(6.302)	0	0	0
2016/09/02	R208	04/05/2017	8.39	Put	Bond Future	1,649.2400	1.6492	1,544.5100	1.5445	(6.350)	0	0	0
2016/09/02	R208	04/05/2017	8.38	Put	Bond Future	1,666.1300	1.6661	1,560.7200	1.5607	(6.327)	0	0	0
2016/09/02	R209	03/11/2016	9.34	Put	Bond Future	2,414.3000	2.4143	2,258.3200	2.2583	(6.461)	0	0	345
2016/09/02	R209	03/11/2016	10.26	Call	Bond Future	5,248.3300	5.2483	5,457.3900	5.4574	3.983	0	0	0
2016/09/02	R209	03/11/2016			Bond Future	9.4981	72.1156	9.4619	72.3634	(0.381)	0.0000	0.0000	37,619
2016/09/02	R209	03/11/2016	10.24	Call	Bond Future	5,144.0300	5.1440	5,351.3900	5.3514	4.031	0	0	0
2016/09/02	R209	03/11/2016	8.87	Put	Bond Future	4,878.7500	4.8788	4,665.2000	4.6652	(4.377)	0	0	0
2016/09/02	R209	03/11/2016	8.81	Call	Bond Future	319.1900	0.3192	348.3300	0.3483	9.129	0	0	345
2016/09/02	R209	03/11/2016	9.04	Put	Bond Future	3,868.8500	3.8688	3,672.9300	3.6729	(5.064)	0	0	345
2016/09/02	R209	03/11/2016	9.42	Put	Bond Future	2,098.7300	2.0987	1,954.5100	1.9545	(6.872)	0	0	0
2016/09/02	R209	03/11/2016	10.25	Call	Bond Future	5,196.1200	5.1961	5,404.3400	5.4043	4.007	0	0	0
2016/09/02	R209	03/11/2016	9.05	Call	Bond Future	650.7700	0.6508	703.8600	0.7039	8.158	0	0	0
2016/09/02	R209	03/11/2016	9.45	Call	Bond Future	1,658.7000	1.6587	1,766.7800	1.7668	6.516	0	0	0
2016/09/02	R209	03/11/2016	10.24	Put	Bond Future	338.3000	0.3383	297.8100	0.2978	(11.969)	0	0	0
2016/09/02	R209	03/11/2016	9.04	Call	Bond Future	633.0600	0.6331	684.9900	0.6850	8.203	0	0	0
2016/09/02	R209	03/11/2016	10.25	Put	Bond Future	329.0400	0.3290	289.4100	0.2894	(12.044)	0	0	0
2016/09/02	R209	03/11/2016	9.34	Call	Bond Future	1,322.0200	1.3220	1,413.8900	1.4139	6.949	0	0	0
2016/09/02	R209	03/11/2016	10.26	Put	Bond Future	320.0000	0.3200	281.2100	0.2812	(12.122)	0	0	0
2016/09/02	R209	03/11/2016	9.45	Put	Bond Future	1,988.2600	1.9883	1,848.4900	1.8485	(7.030)	0	0	250
2016/09/02	R209	03/11/2016	8.81	Put	Bond Future	5,263.4800	5.2635	5,044.7700	5.0448	(4.155)	0	0	0
2016/09/02	R209	03/11/2016	8.87	Call	Bond Future	385.7600	0.3858	420.0600	0.4201	8.892	0	0	250
2016/09/02	R209	03/11/2016	9.42	Call	Bond Future	1,562.3600	1.5624	1,665.9900	1.6660	6.633	0	0	120
2016/09/02	R209	03/11/2016	9.05	Put	Bond Future	3,813.5800	3.8136	3,618.8200	3.6188	(5.107)	0	0	250
2016/09/02	R209	02/02/2017	9.55	Put	Bond Future	2,837.9500	2.8380	2,709.9900	2.7100	(4.509)	0	0	0
2016/09/02	R209	02/02/2017			Bond Future	9.5417	73.5116	9.5046	73.7638	(0.389)	0.0000	0.0000	0
2016/09/02	R209	02/02/2017	9.54	Put	Bond Future	2,871.3200	2.8713	2,742.4100	2.7424	(4.490)	0	0	0
2016/09/02	R209	02/02/2017	9.55	Call	Bond Future	2,893.9200	2.8939	3,018.1500	3.0181	4.293	0	0	0
2016/09/02	R209	02/02/2017	9.53	Call	Bond Future	2,825.2900	2.8253	2,947.6300	2.9476	4.330	0	0	0
2016/09/02	R209	02/02/2017	9.54	Call	Bond Future	2,859.6000	2.8596	2,982.8800	2.9829	4.311	0	0	0
2016/09/02	R209	02/02/2017	9.53	Put	Bond Future	2,904.7900	2.9048	2,774.9400	2.7749	(4.470)	0	0	0
2016/09/02	R209	04/05/2017	9.48	Put	Bond Future	3,983.2100	3.9832	3,847.8800	3.8479	(3.398)	0	0	0
2016/09/02	R209	04/05/2017			Bond Future	9.5772	71.8453	9.5391	72.1023	(0.398)	0.0000	0.0000	0
2016/09/02	R209	04/05/2017	9.47	Put	Bond Future	4,018.9700	4.0190	3,882.8700	3.8829	(3.386)	0	0	0
2016/09/02	R209	04/05/2017	9.46	Call	Bond Future	3,260.5500	3.2606	3,380.6000	3.3806	3.682	0	0	0
2016/09/02	R209	04/05/2017	9.47	Call	Bond Future	3,292.8400	3.2928	3,413.6600	3.4137	3.669	0	0	0
2016/09/02	R209	04/05/2017	9.48	Call	Bond Future	3,325.2800	3.3253	3,446.8700	3.4469	3.657	0	0	0
2016/09/02	R209	04/05/2017	9.46	Put	Bond Future	4,054.9800	4.0550	3,918.1100	3.9181	(3.375)	0	0	0
2016/09/02	R210	03/11/2016			Bond Future	187.0478	187.0478	186.8671	186.8671	(0.097)	0.0000	0.0000	2,182
2016/09/02	R210	03/11/2016	188.90	Put	Bond Future	1,852.2400	1.8522	2,032.8800	2.0329	9.753	0	0	0
2016/09/02	R210	03/11/2016	188.92	Put	Bond Future	1,872.2400	1.8722	2,052.8800	2.0529	9.648	0	0	0
2016/09/02	R210	03/11/2016	188.91	Put	Bond Future	1,862.2400	1.8622	2,042.8800	2.0429	9.700	0	0	0
2016/09/02	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/02	R210	03/11/2016	188.92	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	R211	03/11/2016	141.75	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	R211	03/11/2016			Bond Future	141.7030	141.7030	141.7097	141.7097	0.005	0.0000	0.0000	56
2016/09/02	R211	03/11/2016	141.76	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	R211	03/11/2016	141.74	Put	Bond Future		37.0400	0.0370	30.3000	0.0303	(18.197)	0	0
2016/09/02	R211	03/11/2016	141.76	Put	Bond Future		57.0400	0.0570	50.3000	0.0503	(11.816)	0	0
2016/09/02	R211	03/11/2016	141.74	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	R211	03/11/2016	141.75	Put	Bond Future		47.0400	0.0470	40.3000	0.0403	(14.328)	0	0
2016/09/02	R212	03/11/2016			Bond Future	148.0883	148.0883	148.0936	148.0936	0.004	0.0000	0.0000	3,838
2016/09/02	R212	03/11/2016	148.11	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	R212	03/11/2016	148.10	Put	Bond Future		11.6900	0.0117	6.3900	0.0064	(45.338)	0	0
2016/09/02	R212	03/11/2016	148.12	Put	Bond Future		31.6900	0.0317	26.3900	0.0264	(16.725)	0	0
2016/09/02	R212	03/11/2016	148.11	Put	Bond Future		21.6900	0.0217	16.3900	0.0164	(24.435)	0	0
2016/09/02	R212	03/11/2016	148.12	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	R212	03/11/2016	148.10	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/02	R213	03/11/2016			Bond Future	9.3921	82.6953	9.3506	82.9753	(0.441)	0.0000	0.0000	42,521
2016/09/02	R213	03/11/2016	10.18	Put	Bond Future		275.6000	0.2756	236.9700	0.2370	(14.017)	0	0
2016/09/02	R213	03/11/2016	10.20	Put	Bond Future		259.8300	0.2598	222.9700	0.2230	(14.186)	0	0
2016/09/02	R213	03/11/2016	10.18	Call	Bond Future		5,350.5700	5.3506	5,591.9000	5.5919	4.510	0	0
2016/09/02	R213	03/11/2016	10.19	Put	Bond Future		267.6200	0.2676	229.8800	0.2299	(14.102)	0	0
2016/09/02	R213	03/11/2016	10.19	Call	Bond Future		5,404.0800	5.4041	5,646.3000	5.6463	4.482	0	0
2016/09/02	R213	03/11/2016	10.20	Call	Bond Future		5,457.7000	5.4577	5,700.8000	5.7008	4.454	0	0
2016/09/02	R213	02/02/2017	9.40	Call	Bond Future		2,614.3700	2.6144	2,750.2700	2.7503	5.198	0	0
2016/09/02	R213	02/02/2017	9.42	Call	Bond Future		2,680.6600	2.6807	2,818.7600	2.8188	5.152	0	0
2016/09/02	R213	02/02/2017			Bond Future	9.4414	84.2960	9.3988	84.5809	(0.452)	0.0000	0.0000	0
2016/09/02	R213	02/02/2017	9.41	Call	Bond Future		2,647.3000	2.6473	2,784.3000	2.7843	5.175	0	0
2016/09/02	R213	02/02/2017	9.40	Put	Bond Future		2,890.8500	2.8908	2,741.9100	2.7419	(5.152)	0	0
2016/09/02	R213	02/02/2017	9.42	Put	Bond Future		2,823.5400	2.8235	2,676.8000	2.6768	(5.197)	0	0
2016/09/02	R213	02/02/2017	9.41	Put	Bond Future		2,856.9400	2.8569	2,709.1000	2.7091	(5.175)	0	0
2016/09/02	R213	04/05/2017			Bond Future	9.4780	82.4457	9.4340	82.7358	(0.464)	0.0000	0.0000	0
2016/09/02	R213	04/05/2017	9.35	Put	Bond Future		3,929.4600	3.9295	3,774.0900	3.7741	(3.954)	0	0
2016/09/02	R213	04/05/2017	9.37	Put	Bond Future		3,859.2200	3.8592	3,705.6200	3.7056	(3.980)	0	0
2016/09/02	R213	04/05/2017	9.35	Call	Bond Future		3,080.6700	3.0807	3,215.4200	3.2154	4.374	0	0
2016/09/02	R213	04/05/2017	9.36	Put	Bond Future		3,894.0900	3.8941	3,739.6000	3.7396	(3.967)	0	0
2016/09/02	R213	04/05/2017	9.36	Call	Bond Future		3,112.0700	3.1121	3,247.7000	3.2477	4.358	0	0
2016/09/02	R213	04/05/2017	9.37	Call	Bond Future		3,143.9000	3.1439	3,280.4200	3.2804	4.342	0	0
2016/09/02	R214	03/11/2016	10.35	Put	Bond Future		356.5600	0.3566	314.4400	0.3144	(11.813)	0	0
2016/09/02	R214	03/11/2016			Bond Future	9.5891	72.3118	9.5529	72.5699	(0.377)	0.0000	0.0000	29,194
2016/09/02	R214	03/11/2016	10.34	Put	Bond Future		366.2600	0.3663	323.2600	0.3233	(11.740)	0	0
2016/09/02	R214	03/11/2016	10.35	Call	Bond Future		5,446.6800	5.4467	5,662.7200	5.6627	3.966	0	0
2016/09/02	R214	03/11/2016	10.33	Call	Bond Future		5,340.3600	5.3404	5,554.6200	5.5546	4.012	0	0
2016/09/02	R214	03/11/2016	10.34	Call	Bond Future		5,393.4600	5.3935	5,608.6200	5.6086	3.989	0	0
2016/09/02	R214	03/11/2016	10.33	Put	Bond Future		376.1900	0.3762	332.2900	0.3323	(11.670)	0	0
2016/09/02	R214	02/02/2017			Bond Future	9.6347	73.7114	9.5976	73.9742	(0.386)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/02	R214	02/02/2017	9.67	Call	Bond Future	3,124.9800	3.1250	3,257.2300	3.2572	4.232	0	0	0
2016/09/02	R214	02/02/2017	9.66	Put	Bond Future	2,911.0800	2.9111	2,779.5900	2.7796	(4.517)	0	0	0
2016/09/02	R214	02/02/2017	9.68	Put	Bond Future	2,843.3700	2.8434	2,713.8400	2.7138	(4.556)	0	0	0
2016/09/02	R214	02/02/2017	9.67	Put	Bond Future	2,877.0700	2.8771	2,746.5600	2.7466	(4.536)	0	0	0
2016/09/02	R214	02/02/2017	9.68	Call	Bond Future	3,161.3400	3.1613	3,294.5700	3.2946	4.214	0	0	0
2016/09/02	R214	02/02/2017	9.66	Call	Bond Future	3,088.8300	3.0888	3,220.1000	3.2201	4.250	0	0	0
2016/09/02	R214	04/05/2017	9.58	Put	Bond Future	4,134.7400	4.1347	3,994.6400	3.9946	(3.388)	0	0	0
2016/09/02	R214	04/05/2017			Bond Future	9.6694	71.9010	9.6313	72.1687	(0.394)	0.0000	0.0000	0
2016/09/02	R214	04/05/2017	9.57	Put	Bond Future	4,171.8000	4.1718	4,030.9100	4.0309	(3.377)	0	0	0
2016/09/02	R214	04/05/2017	9.58	Call	Bond Future	3,503.6400	3.5036	3,631.2200	3.6312	3.641	0	0	0
2016/09/02	R214	04/05/2017	9.56	Call	Bond Future	3,435.8800	3.4359	3,561.8700	3.5619	3.667	0	0	0
2016/09/02	R214	04/05/2017	9.57	Call	Bond Future	3,469.5600	3.4696	3,596.3500	3.5963	3.654	0	0	0
2016/09/02	R214	04/05/2017	9.56	Put	Bond Future	4,209.3800	4.2094	4,067.6900	4.0677	(3.366)	0	0	0
2016/09/02	R248	03/11/2016	10.38	Call	Bond Future	6,922.8500	6.9228	7,193.4400	7.1934	3.909	0	0	0
2016/09/02	R248	03/11/2016			Bond Future	9.6300	92.9865	9.5938	93.3167	(0.376)	0.0000	0.0000	61,875
2016/09/02	R248	03/11/2016	10.39	Call	Bond Future	6,989.2900	6.9893	7,261.0200	7.2610	3.888	0	0	0
2016/09/02	R248	03/11/2016	10.37	Put	Bond Future	549.0700	0.5491	488.3200	0.4883	(11.064)	0	0	0
2016/09/02	R248	03/11/2016	10.39	Put	Bond Future	522.2500	0.5223	463.7800	0.4638	(11.196)	0	0	0
2016/09/02	R248	03/11/2016	10.37	Call	Bond Future	6,856.5400	6.8565	7,125.9900	7.1260	3.930	0	0	0
2016/09/02	R248	03/11/2016	10.38	Put	Bond Future	535.5200	0.5355	475.9100	0.4759	(11.131)	0	0	0
2016/09/02	R248	02/02/2017	9.76	Put	Bond Future	3,652.8400	3.6528	3,491.0500	3.4911	(4.429)	0	0	0
2016/09/02	R248	02/02/2017	9.78	Put	Bond Future	3,570.7400	3.5707	3,411.3100	3.4113	(4.465)	0	0	0
2016/09/02	R248	02/02/2017			Bond Future	9.6770	94.7864	9.6398	95.1223	(0.385)	0.0000	0.0000	0
2016/09/02	R248	02/02/2017	9.77	Put	Bond Future	3,611.6000	3.6116	3,450.9900	3.4510	(4.447)	0	0	0
2016/09/02	R248	02/02/2017	9.76	Call	Bond Future	4,394.4600	4.3945	4,568.6300	4.5686	3.963	0	0	0
2016/09/02	R248	02/02/2017	9.77	Call	Bond Future	4,441.8400	4.4418	4,617.1900	4.6172	3.948	0	0	0
2016/09/02	R248	02/02/2017	9.78	Call	Bond Future	4,489.4400	4.4894	4,665.9700	4.6660	3.932	0	0	0
2016/09/02	R248	04/05/2017	9.66	Call	Bond Future	4,847.9300	4.8479	5,014.8400	5.0148	3.443	0	0	0
2016/09/02	R248	04/05/2017			Bond Future	9.7129	92.2596	9.6748	92.6018	(0.393)	0.0000	0.0000	0
2016/09/02	R248	04/05/2017	9.67	Call	Bond Future	4,892.3100	4.8923	5,060.1900	5.0602	3.432	0	0	0
2016/09/02	R248	04/05/2017	9.65	Put	Bond Future	5,369.5000	5.3695	5,193.1700	5.1932	(3.284)	0	0	0
2016/09/02	R248	04/05/2017	9.67	Put	Bond Future	5,277.4200	5.2774	5,103.0200	5.1030	(3.305)	0	0	0
2016/09/02	R248	04/05/2017	9.65	Call	Bond Future	4,804.0300	4.8040	4,969.9800	4.9700	3.454	0	0	0
2016/09/02	R248	04/05/2017	9.66	Put	Bond Future	5,323.1400	5.3231	5,147.7700	5.1478	(3.294)	0	0	0
Total													686127