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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/09/2016 TO 05/09/2016

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
2016/09/05	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	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
2016/09/05	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	2025	03/11/2016			Bond Future	128.6047	128.6047	128.6085	128.6085	0.003	0.0000	0.0000	3,044
2016/09/05	2025	03/11/2016	129.21	Put	Bond Future	605.3100	0.6053	601.4500	0.6015	(0.638)	0	0	0
2016/09/05	2025	03/11/2016	129.23	Put	Bond Future	625.3100	0.6253	621.4500	0.6215	(0.617)	0	0	0
2016/09/05	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	2025	03/11/2016	129.22	Put	Bond Future	615.3100	0.6153	611.4500	0.6115	(0.627)	0	0	0
2016/09/05	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	2030	03/11/2016			Bond Future	9.3347	92.1298	9.2474	92.7421	(0.936)	0.0000	0.0000	33,286
2016/09/05	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	579.2300	0.5792	100.000	0	0	0
2016/09/05	2030	03/11/2016	9.34	Call	Bond Future	36.6900	0.0367	649.0000	0.6490	1668.874	0	0	0
2016/09/05	2030	03/11/2016	9.35	Call	Bond Future	106.3900	0.1064	718.7000	0.7187	575.533	0	0	0
2016/09/05	2030	03/11/2016	9.33	Put	Bond Future	33.0800	0.0331	0.0000	0.0000	(100.000)	0	0	0
2016/09/05	2030	02/02/2017	9.29	Put	Bond Future	631.0500	0.6310	9.5800	0.0096	(98.482)	0	0	0
2016/09/05	2030	02/02/2017			Bond Future	9.3813	89.9066	9.2914	90.5281	(0.958)	0.0000	0.0000	0
2016/09/05	2030	02/02/2017	9.31	Put	Bond Future	492.2400	0.4922	0.0000	0.0000	(100.000)	0	0	0
2016/09/05	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	2030	02/02/2017	9.30	Put	Bond Future	561.6100	0.5616	0.0000	0.0000	(100.000)	0	0	0
2016/09/05	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	59.8600	0.0599	100.000	0	0	0
2016/09/05	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	129.2300	0.1292	100.000	0	0	0
2016/09/05	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	3.2200	0.0032	100.000	0	0	0
2016/09/05	2030	04/05/2017			Bond Future	9.4222	91.7239	9.3295	92.3566	(0.984)	0.0000	0.0000	0
2016/09/05	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	71.7500	0.0717	100.000	0	0	0
2016/09/05	2030	04/05/2017	9.32	Put	Bond Future	698.0200	0.6980	65.3800	0.0654	(90.634)	0	0	0
2016/09/05	2030	04/05/2017	9.34	Put	Bond Future	560.8900	0.5609	0.0000	0.0000	(100.000)	0	0	0
2016/09/05	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	2030	04/05/2017	9.33	Put	Bond Future	629.4200	0.6294	0.0000	0.0000	(100.000)	0	0	0
2016/09/05	2032	03/11/2016			Bond Future	9.4313	91.3746	9.3440	92.0308	(0.926)	0.0000	0.0000	13,093
2016/09/05	2032	03/11/2016	10.28	Put	Bond Future	264.9300	0.2649	183.7900	0.1838	(30.627)	0	0	0
2016/09/05	2032	03/11/2016	10.30	Put	Bond Future	249.6000	0.2496	172.2900	0.1723	(30.974)	0	0	0
2016/09/05	2032	03/11/2016	10.29	Put	Bond Future	257.1600	0.2572	177.9600	0.1780	(30.798)	0	0	0
2016/09/05	2032	03/11/2016	10.30	Call	Bond Future	6,419.2000	6.4192	6,998.0900	6.9981	9.018	0	0	0
2016/09/05	2032	03/11/2016	10.28	Call	Bond Future	6,299.5400	6.2995	6,874.6000	6.8746	9.129	0	0	0
2016/09/05	2032	03/11/2016	10.29	Call	Bond Future	6,359.3000	6.3593	6,936.3000	6.9363	9.073	0	0	0
2016/09/05	2032	02/02/2017	9.53	Call	Bond Future	3,289.1900	3.2892	3,626.8500	3.6269	10.266	0	0	0
2016/09/05	2032	02/02/2017			Bond Future	9.4801	93.1429	9.3903	93.8092	(0.947)	0.0000	0.0000	0
2016/09/05	2032	02/02/2017	9.51	Call	Bond Future	3,212.0900	3.2121	3,544.7100	3.5447	10.355	0	0	0

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2016/09/05	2032	02/02/2017	9.52	Call	Bond Future	3,250.5300	3.2505	3,585.6700	3.5857	10.310	0	0	0
2016/09/05	2032	02/02/2017	9.51	Put	Bond Future	2,991.5900	2.9916	2,657.9100	2.6579	(11.154)	0	0	0
2016/09/05	2032	02/02/2017	9.53	Put	Bond Future	2,921.6800	2.9217	2,593.0400	2.5930	(11.248)	0	0	0
2016/09/05	2032	02/02/2017	9.52	Put	Bond Future	2,956.4800	2.9565	2,625.3200	2.6253	(11.201)	0	0	0
2016/09/05	2032	04/05/2017	9.45	Call	Bond Future	3,668.3800	3.6684	3,993.1800	3.9932	8.854	0	0	0
2016/09/05	2032	04/05/2017			Bond Future	9.5196	90.8643	9.4272	91.5426	(0.971)	0.0000	0.0000	0
2016/09/05	2032	04/05/2017	9.46	Call	Bond Future	3,704.5500	3.7045	4,031.3700	4.0314	8.822	0	0	0
2016/09/05	2032	04/05/2017	9.44	Put	Bond Future	4,216.5900	4.2166	3,861.0600	3.8611	(8.432)	0	0	0
2016/09/05	2032	04/05/2017	9.46	Put	Bond Future	4,141.5200	4.1415	3,790.0400	3.7900	(8.487)	0	0	0
2016/09/05	2032	04/05/2017	9.44	Call	Bond Future	3,632.4000	3.6324	3,955.1700	3.9552	8.886	0	0	0
2016/09/05	2032	04/05/2017	9.45	Put	Bond Future	4,178.9200	4.1789	3,825.4200	3.8254	(8.459)	0	0	0
2016/09/05	2033	03/11/2016			Bond Future	107.6066	107.6066	107.6101	107.6101	0.003	0.0000	0.0000	4,575
2016/09/05	2033	03/11/2016	109.16	Put	Bond Future	1,553.4400	1.5534	1,549.8500	1.5499	(0.231)	0	0	0
2016/09/05	2033	03/11/2016	109.17	Put	Bond Future	1,563.4400	1.5634	1,559.8500	1.5599	(0.230)	0	0	0
2016/09/05	2033	03/11/2016	109.18	Put	Bond Future	1,573.4400	1.5734	1,569.8500	1.5699	(0.228)	0	0	0
2016/09/05	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	2037	03/11/2016	10.35	Call	Bond Future	6,427.4700	6.4275	6,920.3800	6.9204	7.669	0	0	0
2016/09/05	2037	03/11/2016	10.36	Put	Bond Future	388.6200	0.3886	291.1400	0.2911	(25.084)	0	0	0
2016/09/05	2037	03/11/2016			Bond Future	9.5741	92.7582	9.5023	93.3507	(0.750)	0.0000	0.0000	38,537
2016/09/05	2037	03/11/2016	10.36	Call	Bond Future	6,490.2500	6.4902	6,985.2400	6.9852	7.627	0	0	0
2016/09/05	2037	03/11/2016	10.37	Call	Bond Future	6,553.1600	6.5532	7,050.1900	7.0502	7.585	0	0	0
2016/09/05	2037	03/11/2016	10.35	Put	Bond Future	399.3300	0.3993	299.7700	0.2998	(24.932)	0	0	0
2016/09/05	2037	03/11/2016	10.37	Put	Bond Future	378.1500	0.3781	282.7100	0.2827	(25.239)	0	0	0
2016/09/05	2037	02/02/2017	9.68	Put	Bond Future	3,253.6900	3.2537	2,951.7800	2.9518	(9.279)	0	0	0
2016/09/05	2037	02/02/2017			Bond Future	9.6203	90.2967	9.5467	90.8981	(0.766)	0.0000	0.0000	0
2016/09/05	2037	02/02/2017	9.67	Put	Bond Future	3,291.8300	3.2918	2,987.6900	2.9877	(9.239)	0	0	0
2016/09/05	2037	02/02/2017	9.68	Call	Bond Future	3,736.0400	3.7360	4,035.4700	4.0355	8.015	0	0	0
2016/09/05	2037	02/02/2017	9.66	Call	Bond Future	3,651.6500	3.6517	3,946.6300	3.9466	8.078	0	0	0
2016/09/05	2037	02/02/2017	9.67	Call	Bond Future	3,693.6200	3.6936	3,990.8200	3.9908	8.046	0	0	0
2016/09/05	2037	02/02/2017	9.66	Put	Bond Future	3,330.5400	3.3305	3,024.1800	3.0242	(9.199)	0	0	0
2016/09/05	2037	04/05/2017			Bond Future	9.6616	92.1220	9.5859	92.7341	(0.783)	0.0000	0.0000	0
2016/09/05	2037	04/05/2017	9.58	Put	Bond Future	4,764.3400	4.7643	4,437.8400	4.4378	(6.853)	0	0	0
2016/09/05	2037	04/05/2017	9.60	Put	Bond Future	4,680.9300	4.6809	4,358.0100	4.3580	(6.899)	0	0	0
2016/09/05	2037	04/05/2017	9.59	Put	Bond Future	4,722.6400	4.7226	4,397.9300	4.3979	(6.876)	0	0	0
2016/09/05	2037	04/05/2017	9.60	Call	Bond Future	4,183.1500	4.1831	4,472.2900	4.4723	6.912	0	0	0
2016/09/05	2037	04/05/2017	9.58	Call	Bond Future	4,104.0400	4.1040	4,389.6000	4.3896	6.958	0	0	0
2016/09/05	2037	04/05/2017	9.59	Call	Bond Future	4,143.6600	4.1437	4,431.0100	4.4310	6.935	0	0	0
2016/09/05	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	2038	03/11/2016			Bond Future	135.2521	135.2521	135.4872	135.4872	0.174	0.0000	0.0000	20,843
2016/09/05	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	2038	03/11/2016	136.31	Put	Bond Future	1,057.8600	1.0579	822.7900	0.8228	(22.221)	0	0	0
2016/09/05	2038	03/11/2016	136.33	Put	Bond Future	1,077.8600	1.0779	842.7900	0.8428	(21.809)	0	0	0
2016/09/05	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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2016/09/05	2038	03/11/2016	136.32	Put	Bond Future	1,067.8600	1.0679	832.7900	0.8328	(22.013)	0	0	0
2016/09/05	2040	03/11/2016			Bond Future	9.6037	96.8451	9.5318	97.4816	(0.748)	0.0000	0.0000	3,669
2016/09/05	2040	03/11/2016	9.69	Put	Bond Future	2,066.6000	2.0666	1,742.6900	1.7427	(15.674)	0	0	0
2016/09/05	2040	03/11/2016	9.71	Put	Bond Future	1,989.9700	1.9900	1,673.5100	1.6735	(15.903)	0	0	0
2016/09/05	2040	03/11/2016	9.70	Put	Bond Future	2,028.0100	2.0280	1,707.8300	1.7078	(15.788)	0	0	0
2016/09/05	2040	03/11/2016	9.71	Call	Bond Future	2,919.7000	2.9197	3,239.7700	3.2398	10.962	0	0	0
2016/09/05	2040	03/11/2016	9.69	Call	Bond Future	2,822.6200	2.8226	3,135.2400	3.1352	11.076	0	0	0
2016/09/05	2040	03/11/2016	9.70	Call	Bond Future	2,870.9500	2.8710	3,187.3000	3.1873	11.019	0	0	0
2016/09/05	2040	02/02/2017	9.58	Call	Bond Future	3,513.6900	3.5137	3,804.5000	3.8045	8.276	0	0	0
2016/09/05	2040	02/02/2017			Bond Future	9.6493	94.2124	9.5757	94.8585	(0.763)	0.0000	0.0000	0
2016/09/05	2040	02/02/2017	9.59	Call	Bond Future	3,556.1000	3.5561	3,849.2900	3.8493	8.245	0	0	0
2016/09/05	2040	02/02/2017	9.60	Call	Bond Future	3,598.7800	3.5988	3,894.3400	3.8943	8.213	0	0	0
2016/09/05	2040	02/02/2017	9.58	Put	Bond Future	4,122.1200	4.1221	3,766.7400	3.7667	(8.621)	0	0	0
2016/09/05	2040	02/02/2017	9.60	Put	Bond Future	4,031.0800	4.0311	3,680.4500	3.6805	(8.698)	0	0	0
2016/09/05	2040	02/02/2017	9.59	Put	Bond Future	4,076.4000	4.0764	3,723.4000	3.7234	(8.660)	0	0	0
2016/09/05	2040	04/05/2017			Bond Future	9.6901	96.1168	9.6146	96.7745	(0.780)	0.0000	0.0000	0
2016/09/05	2040	04/05/2017	9.62	Put	Bond Future	5,153.3100	5.1533	4,804.9900	4.8050	(6.759)	0	0	0
2016/09/05	2040	04/05/2017	9.64	Put	Bond Future	5,063.9600	5.0640	4,719.4200	4.7194	(6.804)	0	0	0
2016/09/05	2040	04/05/2017	9.62	Call	Bond Future	4,543.1800	4.5432	4,852.5700	4.8526	6.810	0	0	0
2016/09/05	2040	04/05/2017	9.63	Put	Bond Future	5,108.3200	5.1083	4,761.8900	4.7619	(6.782)	0	0	0
2016/09/05	2040	04/05/2017	9.63	Call	Bond Future	4,585.5600	4.5856	4,896.8400	4.8968	6.788	0	0	0
2016/09/05	2040	04/05/2017	9.64	Call	Bond Future	4,628.4400	4.6284	4,941.6100	4.9416	6.766	0	0	0
2016/09/05	2044	03/11/2016			Bond Future	9.6227	93.9851	9.5560	94.5820	(0.693)	0.0000	0.0000	18,597
2016/09/05	2044	03/11/2016	10.42	Call	Bond Future	7,096.4500	7.0964	7,589.6500	7.5897	6.950	0	0	0
2016/09/05	2044	03/11/2016	10.41	Put	Bond Future	454.9400	0.4549	349.0500	0.3491	(23.276)	0	0	0
2016/09/05	2044	03/11/2016	10.43	Put	Bond Future	431.7300	0.4317	330.0200	0.3300	(23.559)	0	0	0
2016/09/05	2044	03/11/2016	10.42	Put	Bond Future	443.2000	0.4432	339.4200	0.3394	(23.416)	0	0	0
2016/09/05	2044	03/11/2016	10.43	Call	Bond Future	7,163.0700	7.1631	7,658.3400	7.6583	6.914	0	0	0
2016/09/05	2044	03/11/2016	10.41	Call	Bond Future	7,029.9800	7.0300	7,521.0700	7.5211	6.986	0	0	0
2016/09/05	2044	02/02/2017			Bond Future	9.6670	91.4221	9.5987	92.0281	(0.707)	0.0000	0.0000	0
2016/09/05	2044	02/02/2017	9.77	Call	Bond Future	4,353.4000	4.3534	4,660.9600	4.6610	7.065	0	0	0
2016/09/05	2044	02/02/2017	9.76	Put	Bond Future	3,492.7500	3.4927	3,192.2000	3.1922	(8.605)	0	0	0
2016/09/05	2044	02/02/2017	9.78	Put	Bond Future	3,412.9100	3.4129	3,116.7000	3.1167	(8.679)	0	0	0
2016/09/05	2044	02/02/2017	9.77	Put	Bond Future	3,452.6400	3.4526	3,154.2700	3.1543	(8.642)	0	0	0
2016/09/05	2044	02/02/2017	9.78	Call	Bond Future	4,400.3300	4.4003	4,710.0500	4.7100	7.039	0	0	0
2016/09/05	2044	02/02/2017	9.76	Call	Bond Future	4,306.7100	4.3067	4,612.0900	4.6121	7.091	0	0	0
2016/09/05	2044	04/05/2017			Bond Future	9.7066	93.2702	9.6365	93.8869	(0.722)	0.0000	0.0000	0
2016/09/05	2044	04/05/2017	9.67	Call	Bond Future	4,773.2100	4.7732	5,067.1200	5.0671	6.157	0	0	0
2016/09/05	2044	04/05/2017	9.66	Put	Bond Future	5,139.1800	5.1392	4,814.6300	4.8146	(6.315)	0	0	0
2016/09/05	2044	04/05/2017	9.68	Put	Bond Future	5,050.1400	5.0501	4,729.1000	4.7291	(6.357)	0	0	0
2016/09/05	2044	04/05/2017	9.67	Put	Bond Future	5,094.5000	5.0945	4,771.7100	4.7717	(6.336)	0	0	0
2016/09/05	2044	04/05/2017	9.68	Call	Bond Future	4,816.8300	4.8168	5,112.4900	5.1125	6.138	0	0	0
2016/09/05	2044	04/05/2017	9.66	Call	Bond Future	4,729.7800	4.7298	5,021.9300	5.0219	6.177	0	0	0
2016/09/05	2046	03/11/2016	137.07	Put	Bond Future	3,795.3600	3.7954	3,790.8300	3.7908	(0.119)	0	0	0
2016/09/05	2046	03/11/2016			Bond Future	133.2746	133.2746	133.2792	133.2792	0.003	0.0000	0.0000	17,660

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/05	2046	03/11/2016	137.09	Put	Bond Future	3,815.3600	3.8154	3,810.8300	3.8108	(0.119)	0	0	0
2016/09/05	2046	03/11/2016	137.08	Put	Bond Future	3,805.3600	3.8054	3,800.8300	3.8008	(0.119)	0	0	0
2016/09/05	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	2050	03/11/2016	149.52	Put	Bond Future	5,485.4500	5.4854	5,480.7200	5.4807	(0.086)	0	0	0
2016/09/05	2050	03/11/2016			Bond Future	144.0345	144.0345	144.0393	144.0393	0.003	0.0000	0.0000	21,628
2016/09/05	2050	03/11/2016	149.54	Put	Bond Future	5,505.4500	5.5054	5,500.7200	5.5007	(0.086)	0	0	0
2016/09/05	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	2050	03/11/2016	149.53	Put	Bond Future	5,495.4500	5.4954	5,490.7200	5.4907	(0.086)	0	0	0
2016/09/05	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	AL37	03/11/2016			Index Future	500.6300	500.6300	502.1320	502.1320	0.300	0.0000	0.0000	14
2016/09/05	AL37	02/02/2017			Index Future	510.3170	510.3170	511.8320	511.8320	0.297	0.0000	0.0000	0
2016/09/05	AL7T	03/11/2016			Index Future	577.6320	577.6320	580.9790	580.9790	0.579	0.0000	0.0000	9
2016/09/05	AL7T	02/02/2017			Index Future	588.8090	588.8090	592.2030	592.2030	0.576	0.0000	0.0000	0
2016/09/05	ALBI	03/11/2016			Index Future	526.2430	526.2430	529.2410	529.2410	0.570	0.0000	0.0000	718
2016/09/05	ALBI	02/02/2017			Index Future	536.4260	536.4260	539.4650	539.4650	0.567	0.0000	0.0000	0
2016/09/05	ALBI	04/05/2017			Index Future	547.2610	547.2610	550.3500	550.3500	0.564	0.0000	0.0000	0
2016/09/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	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
2016/09/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/09/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/05	C446	31/03/2046			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/05	EL28	03/11/2016	132.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	EL28	03/11/2016			Bond Future	130.4903		130.4903	130.3648	130.3648	(0.096)	0.0000	0.0000	0
2016/09/05	EL28	03/11/2016	132.15	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	EL28	03/11/2016	132.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	EL28	03/11/2016	132.15	Put	Bond Future	1,659.7000		1.6597	1,785.1700	1.7852	7.560	0	0	0
2016/09/05	EL28	03/11/2016	132.17	Put	Bond Future	1,679.7000		1.6797	1,805.1700	1.8052	7.470	0	0	0
2016/09/05	EL28	03/11/2016	132.16	Put	Bond Future	1,669.7000		1.6697	1,795.1700	1.7952	7.515	0	0	0
2016/09/05	EL28	02/02/2017	135.12	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	EL28	02/02/2017			Bond Future	133.0234		133.0234	132.8917	132.8917	(0.099)	0.0000	0.0000	0
2016/09/05	EL28	02/02/2017	135.10	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	EL28	02/02/2017	135.11	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	EL28	02/02/2017	135.10	Put	Bond Future	2,076.6400		2.0766	2,208.2600	2.2083	6.338	0	0	0
2016/09/05	EL28	02/02/2017	135.12	Put	Bond Future	2,096.6400		2.0966	2,228.2600	2.2283	6.278	0	0	0
2016/09/05	EL28	02/02/2017	135.11	Put	Bond Future	2,086.6400		2.0866	2,218.2600	2.2183	6.308	0	0	0
2016/09/05	EL28	04/05/2017			Bond Future	134.0328		134.0328	133.8965	133.8965	(0.102)	0.0000	0.0000	0
2016/09/05	EL28	04/05/2017	137.90	Put	Bond Future	3,867.1900		3.8672	4,003.4900	4.0035	3.525	0	0	0
2016/09/05	EL28	04/05/2017	137.92	Put	Bond Future	3,887.1900		3.8872	4,023.4900	4.0235	3.506	0	0	0
2016/09/05	EL28	04/05/2017	137.91	Put	Bond Future	3,877.1900		3.8772	4,013.4900	4.0135	3.515	0	0	0
2016/09/05	EL28	04/05/2017	137.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	EL28	04/05/2017	137.91	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	EL28	04/05/2017	137.92	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	ES33	03/11/2016			Bond Future	10.4663		77.8370	10.3940	78.3044	(0.691)	0.0000	0.0000	8,789
2016/09/05	ES33	03/11/2016	11.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	ES33	03/11/2016	11.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	ES33	03/11/2016	11.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	ES33	03/11/2016	11.31	Call	Bond Future	5,150.4800		5.1505	5,617.8500	5.6178	9.074	0	0	0
2016/09/05	ES33	03/11/2016	11.29	Call	Bond Future	5,034.5700		5.0346	5,501.9400	5.5019	9.283	0	0	0
2016/09/05	ES33	03/11/2016	11.30	Call	Bond Future	5,092.5600		5.0926	5,559.9300	5.5599	9.178	0	0	0
2016/09/05	ES33	02/02/2017			Bond Future	10.5472		79.3432	10.4728	79.8174	(0.705)	0.0000	0.0000	0
2016/09/05	ES33	02/02/2017	10.59	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	ES33	02/02/2017	10.61	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	ES33	02/02/2017	10.59	Call	Bond Future	271.0300		0.2710	745.2200	0.7452	174.958	0	0	0
2016/09/05	ES33	02/02/2017	10.60	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	ES33	02/02/2017	10.60	Call	Bond Future	334.1200		0.3341	808.3100	0.8083	141.922	0	0	0
2016/09/05	ES33	02/02/2017	10.61	Call	Bond Future	397.1300		0.3971	871.3200	0.8713	119.404	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/05	ES33	04/05/2017			Bond Future	10.6171	77.1508	10.5405	77.6334	(0.722)	0.0000	0.0000	0
2016/09/05	ES33	04/05/2017	10.55	Call	Bond Future	0.0000	0.0000	59.9600	0.0600	100.000	0	0	0
2016/09/05	ES33	04/05/2017	10.54	Put	Bond Future	485.8600	0.4859	3.2900	0.0033	(99.323)	0	0	0
2016/09/05	ES33	04/05/2017	10.56	Put	Bond Future	359.4300	0.3594	0.0000	0.0000	(100.000)	0	0	0
2016/09/05	ES33	04/05/2017	10.55	Put	Bond Future	422.6100	0.4226	0.0000	0.0000	(100.000)	0	0	0
2016/09/05	ES33	04/05/2017	10.56	Call	Bond Future	0.0000	0.0000	123.1400	0.1231	100.000	0	0	0
2016/09/05	ES33	04/05/2017	10.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	ES42	03/11/2016			Bond Future	10.5845	82.0505	10.5121	82.5876	(0.683)	0.0000	0.0000	8,777
2016/09/05	ES42	02/02/2017			Bond Future	10.6602	83.6385	10.5858	84.1837	(0.697)	0.0000	0.0000	0
2016/09/05	ES42	04/05/2017			Bond Future	10.7299	81.0653	10.6533	81.6202	(0.714)	0.0000	0.0000	0
2016/09/05	GOVI	03/11/2016	476.11	Call	GOVI	482,910.0000	48.2910	511,290.0000	51.1290	5.877	0	0	0
2016/09/05	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	GOVI	03/11/2016			GOVI	524.4010	524.4010	527.2390	527.2390	0.541	0.0000	0.0000	420
2016/09/05	GOVI	03/11/2016	476.12	Call	GOVI	482,810.0000	48.2810	511,190.0000	51.1190	5.878	0	0	0
2016/09/05	GOVI	03/11/2016	476.13	Call	GOVI	482,710.0000	48.2710	511,090.0000	51.1090	5.879	0	0	0
2016/09/05	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	GOVI	02/02/2017	533.34	Call	GOVI	12,080.0000	1.2080	40,840.0000	4.0840	238.079	0	0	0
2016/09/05	GOVI	02/02/2017			GOVI	534.5480	534.5480	537.4240	537.4240	0.538	0.0000	0.0000	27
2016/09/05	GOVI	02/02/2017	533.32	Call	GOVI	12,280.0000	1.2280	41,040.0000	4.1040	234.202	0	0	0
2016/09/05	GOVI	02/02/2017	533.33	Call	GOVI	12,180.0000	1.2180	40,940.0000	4.0940	236.125	0	0	0
2016/09/05	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	GOVI	04/05/2017			GOVI	545.3450	545.3450	548.2680	548.2680	0.536	0.0000	0.0000	0
2016/09/05	GOVI	04/05/2017	262.19	Call	GOVI	2,831,550.0000	283.1550	2,860,780.0000	286.0780	1.032	0	0	0
2016/09/05	GOVI	04/05/2017	262.20	Call	GOVI	2,831,450.0000	283.1450	2,860,680.0000	286.0680	1.032	0	0	0
2016/09/05	GOVI	04/05/2017	262.18	Call	GOVI	2,831,650.0000	283.1650	2,860,880.0000	286.0880	1.032	0	0	0
2016/09/05	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/09/05	IGOV	03/11/2016			Index Future	249.6870	249.6870	249.7230	249.7230	0.014	0.0000	0.0000	1,023
2016/09/05	IGOV	02/02/2017			Index Future	254.5340	254.5340	254.5630	254.5630	0.011	0.0000	0.0000	57
2016/09/05	IGOV	04/05/2017			Index Future	259.6900	259.6900	259.7140	259.7140	0.009	0.0000	0.0000	0
2016/09/05	ILBI	03/11/2016			Index Future	676.7780	676.7780	676.8160	676.8160	0.006	0.0000	0.0000	0
2016/09/05	ILBI	02/02/2017			Index Future	689.9210	689.9210	689.9570	689.9570	0.005	0.0000	0.0000	155
2016/09/05	IS01	19/12/2016			Interest Rate Swap	100.0854	100.0854	100.0819	100.0819	(0.003)	0.0000	0.0000	0
2016/09/05	IS01	16/03/2017			Interest Rate Swap	100.0628	100.0628	100.0542	100.0542	(0.009)	0.0000	0.0000	0
2016/09/05	IS01	15/06/2017			Interest Rate Swap	99.7467	99.7467	99.7299	99.7299	(0.017)	0.0000	0.0000	0
2016/09/05	IS01	21/09/2017			Interest Rate Swap	99.8775	99.8775	99.8504	99.8504	(0.027)	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
2016/09/05	IS02	18/12/2017			Interest Rate Swap	100.2366	100.2366	100.1987	100.1987	(0.038)	0.0000	0.0000	0
2016/09/05	IS02	16/03/2018			Interest Rate Swap	99.6011	99.6011	99.5535	99.5535	(0.048)	0.0000	0.0000	0
2016/09/05	IS02	15/06/2018			Interest Rate Swap	99.3488	99.3488	99.2952	99.2952	(0.054)	0.0000	0.0000	0
2016/09/05	IS02	21/09/2018			Interest Rate Swap	99.5204	99.5204	99.4766	99.4766	(0.044)	0.0000	0.0000	0
2016/09/05	IS05	17/12/2020			Interest Rate Swap	98.9539	98.9539	98.7704	98.7704	(0.185)	0.0000	0.0000	0
2016/09/05	IS05	16/03/2021			Interest Rate Swap	98.3431	98.3431	98.1537	98.1537	(0.193)	0.0000	0.0000	0
2016/09/05	IS05	15/06/2021			Interest Rate Swap	97.7010	97.7010	97.5068	97.5068	(0.199)	0.0000	0.0000	0
2016/09/05	IS05	21/09/2021			Interest Rate Swap	98.0274	98.0274	97.8281	97.8281	(0.203)	0.0000	0.0000	0
2016/09/05	IS10	17/12/2025			Interest Rate Swap	99.4699	99.4699	99.1226	99.1226	(0.349)	0.0000	0.0000	0
2016/09/05	IS10	16/03/2026			Interest Rate Swap	96.6009	96.6009	96.2443	96.2443	(0.369)	0.0000	0.0000	0
2016/09/05	IS10	15/06/2026			Interest Rate Swap	95.4084	95.4084	95.0475	95.0475	(0.378)	0.0000	0.0000	0
2016/09/05	IS10	21/09/2026			Interest Rate Swap	97.5013	97.5013	97.1407	97.1407	(0.370)	0.0000	0.0000	218
2016/09/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/09/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/09/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/09/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/09/05	JBAF	21/09/2016			Jibar Tradeable Future	7.4300	92.5700	7.4000	92.6000	(0.404)	0.0000	0.0000	10
2016/09/05	JBAF	19/10/2016			Jibar Tradeable Future	7.4800	92.5200	7.4400	92.5600	(0.535)	0.0000	0.0000	0
2016/09/05	JBAF	16/11/2016			Jibar Tradeable Future	7.5300	92.4700	7.4700	92.5300	(0.797)	0.0000	0.0000	0
2016/09/05	JBAF	21/12/2016			Jibar Tradeable Future	7.5800	92.4200	7.5300	92.4700	(0.660)	0.0000	0.0000	0
2016/09/05	JBAF	18/01/2017			Jibar Tradeable Future	7.6200	92.3800	7.5600	92.4400	(0.787)	0.0000	0.0000	0
2016/09/05	JBAF	15/02/2017			Jibar Tradeable Future	7.6700	92.3300	7.6100	92.3900	(0.782)	0.0000	0.0000	0
2016/09/05	JBAF	15/03/2017			Jibar Tradeable Future	7.7000	92.3000	7.6400	92.3600	(0.779)	0.0000	0.0000	1,000
2016/09/05	JBAF	21/06/2017			Jibar Tradeable Future	7.7800	92.2200	7.7400	92.2600	(0.514)	0.0000	0.0000	0
2016/09/05	JBAF	20/09/2017			Jibar Tradeable Future	7.8000	92.2000	7.7600	92.2400	(0.513)	0.0000	0.0000	0
2016/09/05	JBAF	20/12/2017			Jibar Tradeable Future	7.8100	92.1900	7.7800	92.2200	(0.384)	0.0000	0.0000	0
2016/09/05	JBAF	20/03/2018			Jibar Tradeable Future	7.8200	92.1800	7.7900	92.2100	(0.384)	0.0000	0.0000	1,000
2016/09/05	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/09/05	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/09/05	R023	03/11/2016	9.73	Put	Bond Future	49.5900	0.0496	30.6900	0.0307	(38.113)	0	0	0
2016/09/05	R023	03/11/2016			Bond Future	8.6673	97.0708	8.5841	97.4589	(0.960)	0.0000	0.0000	12,662
2016/09/05	R023	03/11/2016	9.75	Put	Bond Future	45.8200	0.0458	28.1600	0.0282	(38.542)	0	0	0
2016/09/05	R023	03/11/2016	9.73	Call	Bond Future	4,839.9700	4.8400	5,209.1600	5.2092	7.628	0	0	0
2016/09/05	R023	03/11/2016	9.74	Put	Bond Future	47.6700	0.0477	29.4000	0.0294	(38.326)	0	0	0
2016/09/05	R023	03/11/2016	9.74	Call	Bond Future	4,881.6900	4.8817	5,251.5100	5.2515	7.576	0	0	0
2016/09/05	R023	03/11/2016	9.75	Call	Bond Future	4,923.4500	4.9235	5,293.8800	5.2939	7.524	0	0	0
2016/09/05	R023	02/02/2017	8.85	Call	Bond Future	2,033.7200	2.0337	2,246.1000	2.2461	10.443	0	0	0
2016/09/05	R023	02/02/2017			Bond Future	8.7148	98.9491	8.6278	99.3419	(0.999)	0.0000	0.0000	0

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2016/09/05	R023	02/02/2017	8.86	Call	Bond Future	2,059.2700	2.0593	2,273.2600	2.2733	10.392	0	0	0
2016/09/05	R023	02/02/2017	8.84	Put	Bond Future	1,446.8400	1.4468	1,264.7700	1.2648	(12.584)	0	0	0
2016/09/05	R023	02/02/2017	8.86	Put	Bond Future	1,408.4400	1.4084	1,229.6000	1.2296	(12.698)	0	0	0
2016/09/05	R023	02/02/2017	8.84	Call	Bond Future	2,008.3400	2.0083	2,219.1000	2.2191	10.494	0	0	0
2016/09/05	R023	02/02/2017	8.85	Put	Bond Future	1,427.5400	1.4275	1,247.0900	1.2471	(12.641)	0	0	0
2016/09/05	R023	04/05/2017	8.61	Call	Bond Future	1,816.9000	1.8169	1,996.5700	1.9966	9.889	0	0	0
2016/09/05	R023	04/05/2017			Bond Future	8.7411	97.0135	8.6498	97.4128	(1.045)	0.0000	0.0000	0
2016/09/05	R023	04/05/2017	8.59	Call	Bond Future	1,775.5000	1.7755	1,952.5000	1.9525	9.969	0	0	0
2016/09/05	R023	04/05/2017	8.60	Call	Bond Future	1,796.1300	1.7961	1,974.4700	1.9745	9.929	0	0	0
2016/09/05	R023	04/05/2017	8.59	Put	Bond Future	2,437.0800	2.4371	2,214.8200	2.2148	(9.120)	0	0	0
2016/09/05	R023	04/05/2017	8.61	Put	Bond Future	2,390.6000	2.3906	2,171.0100	2.1710	(9.186)	0	0	0
2016/09/05	R023	04/05/2017	8.60	Put	Bond Future	2,413.7600	2.4138	2,192.8400	2.1928	(9.153)	0	0	0
2016/09/05	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	R035	03/11/2016			Bond Future	9.5069	96.2341	9.4350	96.8299	(0.757)	0.0000	0.0000	4,315
2016/09/05	R035	03/11/2016	9.59	Call	Bond Future	680.9000	0.6809	1,276.7200	1.2767	87.505	0	0	0
2016/09/05	R035	03/11/2016	9.57	Call	Bond Future	517.6700	0.5177	1,113.4900	1.1135	115.096	0	0	0
2016/09/05	R035	03/11/2016	9.58	Call	Bond Future	599.3400	0.5993	1,195.1600	1.1952	99.413	0	0	0
2016/09/05	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	R035	02/02/2017			Bond Future	9.5572	98.0962	9.4834	98.7008	(0.773)	0.0000	0.0000	0
2016/09/05	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	218.6500	0.2186	100.000	0	0	0
2016/09/05	R035	02/02/2017	9.50	Put	Bond Future	467.9100	0.4679	0.0000	0.0000	(100.000)	0	0	0
2016/09/05	R035	02/02/2017	9.51	Put	Bond Future	385.9000	0.3859	0.0000	0.0000	(100.000)	0	0	0
2016/09/05	R035	02/02/2017	9.52	Put	Bond Future	303.9900	0.3040	0.0000	0.0000	(100.000)	0	0	0
2016/09/05	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	300.5600	0.3006	100.000	0	0	0
2016/09/05	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	136.6400	0.1366	100.000	0	0	0
2016/09/05	R035	04/05/2017	9.55	Put	Bond Future	365.4400	0.3654	0.0000	0.0000	(100.000)	0	0	0
2016/09/05	R035	04/05/2017			Bond Future	9.5952	95.5723	9.5193	96.1876	(0.791)	0.0000	0.0000	0
2016/09/05	R035	04/05/2017	9.54	Put	Bond Future	446.6300	0.4466	0.0000	0.0000	(100.000)	0	0	0
2016/09/05	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	249.9300	0.2499	100.000	0	0	0
2016/09/05	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	87.4400	0.0874	100.000	0	0	0
2016/09/05	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	168.7400	0.1687	100.000	0	0	0
2016/09/05	R035	04/05/2017	9.53	Put	Bond Future	527.9300	0.5279	0.0000	0.0000	(100.000)	0	0	0
2016/09/05	R186	03/11/2016	8.82	Put	Bond Future	2,286.2800	2.2863	1,881.0300	1.8810	(17.725)	0	0	150
2016/09/05	R186	03/11/2016	9.40	Put	Bond Future	656.2900	0.6563	481.3900	0.4814	(26.650)	0	0	0
2016/09/05	R186	03/11/2016			Bond Future	8.9645	114.0712	8.8716	114.7242	(1.036)	0.0000	0.0000	99,535
2016/09/05	R186	03/11/2016	8.30	Put	Bond Future	5,073.8900	5.0739	4,495.0900	4.4951	(11.407)	0	0	0
2016/09/05	R186	03/11/2016	8.52	Put	Bond Future	3,746.5800	3.7466	3,228.0800	3.2281	(13.839)	0	0	150
2016/09/05	R186	03/11/2016	8.95	Put	Bond Future	1,788.5700	1.7886	1,438.1200	1.4381	(19.594)	0	0	0
2016/09/05	R186	03/11/2016	9.20	Put	Bond Future	1,055.2600	1.0553	808.0700	0.8081	(23.425)	0	0	0
2016/09/05	R186	03/11/2016	8.97	Put	Bond Future	1,719.2800	1.7193	1,377.3200	1.3773	(19.890)	0	0	0
2016/09/05	R186	03/11/2016	8.96	Put	Bond Future	1,753.6900	1.7537	1,407.4800	1.4075	(19.742)	0	0	0
2016/09/05	R186	03/11/2016	9.10	Call	Bond Future	2,258.7200	2.2587	2,624.3300	2.6243	16.187	0	0	0
2016/09/05	R186	03/11/2016	9.66	Call	Bond Future	5,049.8900	5.0499	5,602.6000	5.6026	10.945	0	0	0
2016/09/05	R186	03/11/2016	8.30	Call	Bond Future	283.4800	0.2835	357.6800	0.3577	26.175	0	0	150
2016/09/05	R186	03/11/2016	8.90	Call	Bond Future	1,517.5200	1.5175	1,798.8700	1.7989	18.540	0	0	0

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2016/09/05	R186	03/11/2016	8.97	Call	Bond Future	1,758.1400	1.7581	2,069.1800	2.0692	17.691	0	0	0
2016/09/05	R186	03/11/2016	9.71	Call	Bond Future	5,333.7100	5.3337	5,898.0000	5.8980	10.580	0	0	0
2016/09/05	R186	03/11/2016	8.52	Call	Bond Future	572.8600	0.5729	707.3600	0.7074	23.479	0	0	0
2016/09/05	R186	03/11/2016	8.82	Call	Bond Future	1,268.1200	1.2681	1,515.8700	1.5159	19.537	0	0	0
2016/09/05	R186	03/11/2016	8.95	Call	Bond Future	1,687.2800	1.6873	1,989.8300	1.9898	17.931	0	0	0
2016/09/05	R186	03/11/2016	9.20	Call	Bond Future	2,688.6200	2.6886	3,094.4300	3.0944	15.094	0	0	1,425
2016/09/05	R186	03/11/2016	8.90	Put	Bond Future	1,970.2400	1.9702	1,598.5900	1.5986	(18.863)	0	0	5,092
2016/09/05	R186	03/11/2016	9.40	Call	Bond Future	3,650.7900	3.6508	4,128.8900	4.1289	13.096	0	0	1,425
2016/09/05	R186	03/11/2016	9.66	Put	Bond Future	320.4100	0.3204	220.1200	0.2201	(31.301)	0	0	0
2016/09/05	R186	03/11/2016	9.71	Put	Bond Future	274.9800	0.2750	186.2700	0.1863	(32.261)	0	0	0
2016/09/05	R186	03/11/2016	8.96	Call	Bond Future	1,722.5100	1.7225	2,029.3000	2.0293	17.811	0	0	0
2016/09/05	R186	03/11/2016	9.10	Put	Bond Future	1,314.7500	1.3147	1,027.3600	1.0274	(21.859)	0	0	108
2016/09/05	R186	02/02/2017	8.81	Put	Bond Future	3,439.7900	3.4398	3,049.2900	3.0493	(11.352)	0	0	0
2016/09/05	R186	02/02/2017	9.40	Call	Bond Future	4,265.4800	4.2655	4,690.4100	4.6904	9.962	0	0	0
2016/09/05	R186	02/02/2017			Bond Future	9.0091	110.9752	8.9129	111.6377	(1.067)	0.0000	0.0000	0
2016/09/05	R186	02/02/2017	9.50	Call	Bond Future	4,714.0300	4.7140	5,161.9700	5.1620	9.502	0	0	0
2016/09/05	R186	02/02/2017	8.80	Put	Bond Future	3,479.6100	3.4796	3,086.4300	3.0864	(11.300)	0	0	0
2016/09/05	R186	02/02/2017	8.43	Put	Bond Future	5,183.2400	5.1832	4,695.3200	4.6953	(9.413)	0	0	0
2016/09/05	R186	02/02/2017	8.90	Put	Bond Future	3,095.7200	3.0957	2,729.4500	2.7294	(11.831)	0	0	750
2016/09/05	R186	02/02/2017	8.81	Call	Bond Future	2,062.1200	2.0621	2,334.1000	2.3341	13.189	0	0	0
2016/09/05	R186	02/02/2017	8.79	Call	Bond Future	2,002.3900	2.0024	2,269.0000	2.2690	13.315	0	0	0
2016/09/05	R186	02/02/2017	9.50	Put	Bond Future	1,413.9900	1.4140	1,199.4500	1.1994	(15.173)	0	0	6,500
2016/09/05	R186	02/02/2017	8.80	Call	Bond Future	2,032.1200	2.0321	2,301.4200	2.3014	13.252	0	0	0
2016/09/05	R186	02/02/2017	8.43	Call	Bond Future	1,110.5600	1.1106	1,285.1200	1.2851	15.718	0	0	750
2016/09/05	R186	02/02/2017	8.90	Call	Bond Future	2,343.7400	2.3437	2,639.9500	2.6400	12.638	0	0	0
2016/09/05	R186	02/02/2017	9.40	Put	Bond Future	1,626.6500	1.6266	1,389.1000	1.3891	(14.604)	0	0	750
2016/09/05	R186	02/02/2017	8.79	Put	Bond Future	3,519.7500	3.5198	3,123.8800	3.1239	(11.247)	0	0	0
2016/09/05	R186	04/05/2017			Bond Future	9.0431	113.2180	8.9433	113.8920	(1.104)	0.0000	0.0000	0
2016/09/05	R186	04/05/2017	8.89	Put	Bond Future	3,945.7500	3.9457	3,575.7800	3.5758	(9.376)	0	0	0
2016/09/05	R186	04/05/2017	8.91	Put	Bond Future	3,873.9600	3.8740	3,508.2700	3.5083	(9.440)	0	0	0
2016/09/05	R186	04/05/2017	8.90	Put	Bond Future	3,909.7300	3.9097	3,541.9000	3.5419	(9.408)	0	0	0
2016/09/05	R186	04/05/2017	8.91	Call	Bond Future	2,973.8900	2.9739	3,282.3000	3.2823	10.371	0	0	0
2016/09/05	R186	04/05/2017	8.89	Call	Bond Future	2,909.5900	2.9096	3,213.7200	3.2137	10.453	0	0	0
2016/09/05	R186	04/05/2017	8.90	Call	Bond Future	2,941.6400	2.9416	3,247.9100	3.2479	10.412	0	0	0
2016/09/05	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	R197	03/11/2016	303.57	Put	Bond Future	288.3500	0.2884	279.7200	0.2797	(2.993)	0	0	0
2016/09/05	R197	03/11/2016			Bond Future	303.2817	303.2817	303.2903	303.2903	0.003	0.0000	0.0000	875
2016/09/05	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	R197	03/11/2016	303.56	Put	Bond Future	278.3500	0.2784	269.7200	0.2697	(3.100)	0	0	0
2016/09/05	R197	03/11/2016	303.58	Put	Bond Future	298.3500	0.2984	289.7200	0.2897	(2.893)	0	0	0
2016/09/05	R202	03/11/2016	253.85	Put	Bond Future	3,985.5800	3.9856	3,977.3300	3.9773	(0.207)	0	0	0
2016/09/05	R202	03/11/2016			Bond Future	249.8644	249.8644	249.8727	249.8727	0.003	0.0000	0.0000	36,334
2016/09/05	R202	03/11/2016	253.87	Put	Bond Future	4,005.5800	4.0056	3,997.3300	3.9973	(0.206)	0	0	0
2016/09/05	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	R202	03/11/2016	253.86	Put	Bond Future	3,995.5800	3.9956	3,987.3300	3.9873	(0.206)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/05	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	R203	03/11/2016	8.86	Call	Bond Future	895.8900	0.8959	957.8400	0.9578	6.915	0	0	0
2016/09/05	R203	03/11/2016			Bond Future	7.7529	101.6161	7.6754	101.6791	(0.999)	0.0000	0.0000	30,174
2016/09/05	R203	03/11/2016	8.84	Call	Bond Future	880.1100	0.8801	941.9500	0.9419	7.026	0	0	0
2016/09/05	R203	03/11/2016	8.85	Call	Bond Future	887.9900	0.8880	949.8900	0.9499	6.971	0	0	0
2016/09/05	R203	03/11/2016	8.84	Put	Bond Future	2.4900	0.0025	1.3300	0.0013	(46.586)	0	0	0
2016/09/05	R203	03/11/2016	8.86	Put	Bond Future	2.2300	0.0022	1.1800	0.0012	(47.085)	0	0	0
2016/09/05	R203	03/11/2016	8.85	Put	Bond Future	2.3500	0.0024	1.2500	0.0013	(46.809)	0	0	0
2016/09/05	R203	02/02/2017	7.70	Call	Bond Future	162.8300	0.1628	192.0900	0.1921	17.970	0	0	0
2016/09/05	R203	02/02/2017	7.71	Put	Bond Future	186.0900	0.1861	154.3200	0.1543	(17.072)	0	0	0
2016/09/05	R203	02/02/2017			Bond Future	7.7450	103.5824	7.6389	103.6437	(1.370)	0.0000	0.0000	0
2016/09/05	R203	02/02/2017	7.71	Call	Bond Future	165.8600	0.1659	195.4400	0.1954	17.834	0	0	0
2016/09/05	R203	02/02/2017	7.72	Call	Bond Future	168.9300	0.1689	198.8300	0.1988	17.700	0	0	0
2016/09/05	R203	02/02/2017	7.70	Put	Bond Future	188.8400	0.1888	156.7500	0.1568	(16.993)	0	0	0
2016/09/05	R203	02/02/2017	7.72	Put	Bond Future	183.3700	0.1834	151.9200	0.1519	(17.151)	0	0	0
2016/09/05	R203	04/05/2017	6.91	Call	Bond Future	69.0100	0.0690	90.4500	0.0904	31.068	0	0	0
2016/09/05	R203	04/05/2017	6.92	Put	Bond Future	209.6400	0.2096	170.3300	0.1703	(18.751)	0	0	0
2016/09/05	R203	04/05/2017			Bond Future	7.3175	101.5000	7.1430	101.5611	(2.384)	0.0000	0.0000	0
2016/09/05	R203	04/05/2017	6.92	Call	Bond Future	70.4700	0.0705	92.1800	0.0922	30.807	0	0	0
2016/09/05	R203	04/05/2017	6.93	Call	Bond Future	71.6400	0.0716	93.6000	0.0936	30.653	0	0	0
2016/09/05	R203	04/05/2017	6.91	Put	Bond Future	211.6900	0.2117	172.1100	0.1721	(18.697)	0	0	0
2016/09/05	R203	04/05/2017	6.93	Put	Bond Future	207.3000	0.2073	168.2400	0.1682	(18.842)	0	0	0
2016/09/05	R204	03/11/2016			Bond Future	7.9673	103.1086	7.8966	103.2442	(0.887)	0.0000	0.0000	28,913
2016/09/05	R204	03/11/2016	9.21	Put	Bond Future	2.8900	0.0029	1.5300	0.0015	(47.059)	0	0	0
2016/09/05	R204	03/11/2016	9.23	Put	Bond Future	2.5800	0.0026	1.3500	0.0014	(47.674)	0	0	0
2016/09/05	R204	03/11/2016	9.22	Put	Bond Future	2.7300	0.0027	1.4400	0.0014	(47.253)	0	0	0
2016/09/05	R204	03/11/2016	9.22	Call	Bond Future	2,366.6500	2.3666	2,500.9200	2.5009	5.673	0	0	0
2016/09/05	R204	03/11/2016	9.21	Call	Bond Future	2,348.2200	2.3482	2,482.4200	2.4824	5.715	0	0	0
2016/09/05	R204	03/11/2016	9.23	Call	Bond Future	2,385.0800	2.3851	2,519.4100	2.5194	5.632	0	0	0
2016/09/05	R204	02/02/2017	8.28	Call	Bond Future	831.2600	0.8313	916.1800	0.9162	10.216	0	0	0
2016/09/05	R204	02/02/2017			Bond Future	7.9863	101.0631	7.9071	101.1985	(0.992)	0.0000	0.0000	0
2016/09/05	R204	02/02/2017	8.29	Call	Bond Future	842.3900	0.8424	927.9400	0.9279	10.156	0	0	0
2016/09/05	R204	02/02/2017	8.30	Call	Bond Future	853.8300	0.8538	940.0000	0.9400	10.092	0	0	0
2016/09/05	R204	02/02/2017	8.28	Put	Bond Future	331.7700	0.3318	281.3600	0.2814	(15.194)	0	0	0
2016/09/05	R204	02/02/2017	8.30	Put	Bond Future	320.4500	0.3205	271.2900	0.2713	(15.341)	0	0	0
2016/09/05	R204	02/02/2017	8.29	Put	Bond Future	325.9500	0.3259	276.1700	0.2762	(15.272)	0	0	0
2016/09/05	R204	04/05/2017	7.90	Put	Bond Future	634.7900	0.6348	562.6900	0.5627	(11.358)	0	0	0
2016/09/05	R204	04/05/2017			Bond Future	7.9567	103.1054	7.8654	103.2419	(1.148)	0.0000	0.0000	0
2016/09/05	R204	04/05/2017	7.92	Put	Bond Future	619.8700	0.6199	548.8600	0.5489	(11.456)	0	0	0
2016/09/05	R204	04/05/2017	7.90	Call	Bond Future	550.0900	0.5501	614.4700	0.6145	11.704	0	0	0
2016/09/05	R204	04/05/2017	7.91	Put	Bond Future	627.2900	0.6273	555.7400	0.5557	(11.406)	0	0	0
2016/09/05	R204	04/05/2017	7.91	Call	Bond Future	557.5400	0.5575	622.4700	0.6225	11.646	0	0	0
2016/09/05	R204	04/05/2017	7.92	Call	Bond Future	565.0600	0.5651	630.5300	0.6305	11.586	0	0	0
2016/09/05	R207	03/11/2016			Bond Future	8.2315	99.5669	8.1518	99.7829	(0.968)	0.0000	0.0000	52,265

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2016/09/05	R207	03/11/2016	7.94	Call	Bond Future	257.5800		0.2576	313.4800	0.3135	21.702	0	0	0
2016/09/05	R207	03/11/2016	7.93	Put	Bond Future	1,070.3300		1.0703	908.7900	0.9088	(15.093)	0	0	0
2016/09/05	R207	03/11/2016	7.95	Put	Bond Future	1,031.8500		1.0319	873.0800	0.8731	(15.387)	0	0	0
2016/09/05	R207	03/11/2016	7.94	Put	Bond Future	1,050.9900		1.0510	890.8300	0.8908	(15.239)	0	0	0
2016/09/05	R207	03/11/2016	7.95	Call	Bond Future	265.7900		0.2658	323.0800	0.3231	21.555	0	0	0
2016/09/05	R207	03/11/2016	7.93	Call	Bond Future	249.5600		0.2496	304.0800	0.3041	21.846	0	0	0
2016/09/05	R207	02/02/2017	9.24	Call	Bond Future	2,556.7600		2.5568	2,744.6600	2.7447	7.349	0	0	0
2016/09/05	R207	02/02/2017			Bond Future	8.2660		97.8509	8.1798	98.0683	(1.042)	0.0000	0.0000	0
2016/09/05	R207	02/02/2017	8.91	Call	Bond Future	1,891.4200		1.8914	2,057.2800	2.0573	8.769	0	0	62
2016/09/05	R207	02/02/2017	9.22	Call	Bond Future	2,514.4800		2.5145	2,701.2700	2.7013	7.429	0	0	0
2016/09/05	R207	02/02/2017	9.23	Call	Bond Future	2,535.5900		2.5356	2,722.9400	2.7229	7.389	0	0	0
2016/09/05	R207	02/02/2017	8.91	Put	Bond Future	284.8900		0.2849	233.3100	0.2333	(18.105)	0	0	0
2016/09/05	R207	02/02/2017	9.22	Put	Bond Future	146.3600		0.1464	115.7100	0.1157	(20.942)	0	0	0
2016/09/05	R207	02/02/2017	9.24	Put	Bond Future	139.7700		0.1398	110.2300	0.1102	(21.135)	0	0	0
2016/09/05	R207	02/02/2017	9.23	Put	Bond Future	143.0300		0.1430	112.9400	0.1129	(21.038)	0	0	0
2016/09/05	R207	04/05/2017	8.21	Put	Bond Future	1,066.7100		1.0667	949.6100	0.9496	(10.978)	0	0	0
2016/09/05	R207	04/05/2017			Bond Future	8.2811		99.8283	8.1867	100.0486	(1.140)	0.0000	0.0000	0
2016/09/05	R207	04/05/2017	8.22	Call	Bond Future	912.4900		0.9125	1,016.5000	1.0165	11.398	0	0	0
2016/09/05	R207	04/05/2017	8.20	Call	Bond Future	889.3200		0.8893	991.6700	0.9917	11.509	0	0	0
2016/09/05	R207	04/05/2017	8.21	Call	Bond Future	900.8600		0.9009	1,004.0400	1.0040	11.453	0	0	0
2016/09/05	R207	04/05/2017	8.20	Put	Bond Future	1,078.5300		1.0785	960.6000	0.9606	(10.934)	0	0	0
2016/09/05	R207	04/05/2017	8.22	Put	Bond Future	1,055.0000		1.0550	938.7300	0.9387	(11.021)	0	0	0
2016/09/05	R207	03/08/2017	8.19	Call	Bond Future	992.2800		0.9923	1,100.2600	1.1003	10.882	0	0	51
2016/09/05	R207	03/08/2017			Bond Future	8.2576		98.2825	8.1524	98.5077	(1.275)	0.0000	0.0000	0
2016/09/05	R207	03/08/2017	8.39	Put	Bond Future	940.4700		0.9405	837.4200	0.8374	(10.957)	0	0	0
2016/09/05	R207	03/08/2017	8.41	Put	Bond Future	922.3600		0.9224	820.7000	0.8207	(11.022)	0	0	0
2016/09/05	R207	03/08/2017	8.19	Put	Bond Future	1,136.9300		1.1369	1,019.6700	1.0197	(10.314)	0	0	0
2016/09/05	R207	03/08/2017	8.40	Put	Bond Future	931.3800		0.9314	829.0300	0.8290	(10.989)	0	0	0
2016/09/05	R207	03/08/2017	8.41	Call	Bond Future	1,247.2100		1.2472	1,370.7900	1.3708	9.909	0	0	0
2016/09/05	R207	03/08/2017	8.39	Call	Bond Future	1,222.7600		1.2228	1,344.9500	1.3450	9.993	0	0	0
2016/09/05	R207	03/08/2017	8.40	Call	Bond Future	1,234.9500		1.2350	1,357.8400	1.3578	9.951	0	0	0
2016/09/05	R208	03/11/2016	9.59	Put	Bond Future	15.8800		0.0159	9.1500	0.0092	(42.380)	0	0	0
2016/09/05	R208	03/11/2016			Bond Future	8.4203		94.6824	8.3416	94.9566	(0.935)	0.0000	0.0000	30,188
2016/09/05	R208	03/11/2016	9.58	Put	Bond Future	16.6400		0.0166	9.6200	0.0096	(42.188)	0	0	0
2016/09/05	R208	03/11/2016	9.57	Call	Bond Future	3,913.7600		3.9138	4,180.6000	4.1806	6.818	0	0	0
2016/09/05	R208	03/11/2016	9.58	Call	Bond Future	3,946.0000		3.9460	4,213.1300	4.2131	6.770	0	0	0
2016/09/05	R208	03/11/2016	9.59	Call	Bond Future	3,978.2400		3.9782	4,245.6600	4.2457	6.722	0	0	0
2016/09/05	R208	03/11/2016	9.57	Put	Bond Future	17.4200		0.0174	10.1100	0.0101	(41.963)	0	0	0
2016/09/05	R208	02/02/2017			Bond Future	8.4626		96.5147	8.3792	96.7914	(0.986)	0.0000	0.0000	0
2016/09/05	R208	02/02/2017	8.64	Call	Bond Future	1,484.8100		1.4848	1,640.7500	1.6407	10.502	0	0	0
2016/09/05	R208	02/02/2017	8.63	Put	Bond Future	913.1000		0.9131	791.0400	0.7910	(13.368)	0	0	0
2016/09/05	R208	02/02/2017	8.65	Put	Bond Future	886.2700		0.8863	766.6400	0.7666	(13.498)	0	0	0
2016/09/05	R208	02/02/2017	8.64	Put	Bond Future	899.7300		0.8997	778.8900	0.7789	(13.431)	0	0	0
2016/09/05	R208	02/02/2017	8.65	Call	Bond Future	1,504.2100		1.5042	1,661.3600	1.6614	10.447	0	0	0
2016/09/05	R208	02/02/2017	8.63	Call	Bond Future	1,465.3100		1.4653	1,620.0300	1.6200	10.559	0	0	0
2016/09/05	R208	04/05/2017	8.39	Call	Bond Future	1,250.2300		1.2502	1,379.2000	1.3792	10.316	0	0	0
2016/09/05	R208	04/05/2017			Bond Future	8.4834		95.0605	8.3942	95.3414	(1.051)	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
2016/09/05	R208	04/05/2017	8.37	Call	Bond Future	1,219.9000	1.2199	1,346.8500	1.3469	10.407	0	0	0
2016/09/05	R208	04/05/2017	8.38	Call	Bond Future	1,234.8600	1.2349	1,362.8200	1.3628	10.362	0	0	0
2016/09/05	R208	04/05/2017	8.37	Put	Bond Future	1,577.3600	1.5774	1,423.4200	1.4234	(9.759)	0	0	0
2016/09/05	R208	04/05/2017	8.39	Put	Bond Future	1,544.5100	1.5445	1,392.5900	1.3926	(9.836)	0	0	0
2016/09/05	R208	04/05/2017	8.38	Put	Bond Future	1,560.7200	1.5607	1,407.7900	1.4078	(9.799)	0	0	0
2016/09/05	R209	03/11/2016	9.34	Put	Bond Future	2,258.3200	2.2583	1,946.6400	1.9466	(13.801)	0	0	345
2016/09/05	R209	03/11/2016	10.26	Call	Bond Future	5,457.3900	5.4574	5,878.9500	5.8789	7.725	0	0	0
2016/09/05	R209	03/11/2016			Bond Future	9.4619	72.3634	9.3901	72.8587	(0.758)	0.0000	0.0000	37,619
2016/09/05	R209	03/11/2016	10.24	Call	Bond Future	5,351.3900	5.3514	5,769.5600	5.7696	7.814	0	0	0
2016/09/05	R209	03/11/2016	8.87	Put	Bond Future	4,665.2000	4.6652	4,236.2200	4.2362	(9.195)	0	0	0
2016/09/05	R209	03/11/2016	8.81	Call	Bond Future	348.3300	0.3483	404.2100	0.4042	16.042	0	0	345
2016/09/05	R209	03/11/2016	9.04	Put	Bond Future	3,672.9300	3.6729	3,279.6500	3.2796	(10.708)	0	0	345
2016/09/05	R209	03/11/2016	9.42	Put	Bond Future	1,954.5100	1.9545	1,666.9200	1.6669	(14.714)	0	0	0
2016/09/05	R209	03/11/2016	10.25	Call	Bond Future	5,404.3400	5.4043	5,824.2200	5.8242	7.769	0	0	0
2016/09/05	R209	03/11/2016	9.05	Call	Bond Future	703.8600	0.7039	808.2300	0.8082	14.828	0	0	0
2016/09/05	R209	03/11/2016	9.45	Call	Bond Future	1,766.7800	1.7668	1,983.5700	1.9836	12.270	0	0	0
2016/09/05	R209	03/11/2016	10.24	Put	Bond Future	297.8100	0.2978	220.7200	0.2207	(25.886)	0	0	0
2016/09/05	R209	03/11/2016	9.04	Call	Bond Future	684.9900	0.6850	786.9700	0.7870	14.888	0	0	0
2016/09/05	R209	03/11/2016	10.25	Put	Bond Future	289.4100	0.2894	214.0300	0.2140	(26.046)	0	0	0
2016/09/05	R209	03/11/2016	9.34	Call	Bond Future	1,413.8900	1.4139	1,597.4700	1.5975	12.984	0	0	0
2016/09/05	R209	03/11/2016	10.26	Put	Bond Future	281.2100	0.2812	207.5100	0.2075	(26.208)	0	0	0
2016/09/05	R209	03/11/2016	9.45	Put	Bond Future	1,848.4900	1.8485	1,570.0200	1.5700	(15.065)	0	0	250
2016/09/05	R209	03/11/2016	8.81	Put	Bond Future	5,044.7700	5.0448	4,605.3900	4.6054	(8.710)	0	0	0
2016/09/05	R209	03/11/2016	8.87	Call	Bond Future	420.0600	0.4201	486.3400	0.4863	15.779	0	0	250
2016/09/05	R209	03/11/2016	9.42	Call	Bond Future	1,665.9900	1.6660	1,873.6600	1.8737	12.465	0	0	120
2016/09/05	R209	03/11/2016	9.05	Put	Bond Future	3,618.8200	3.6188	3,227.9300	3.2279	(10.802)	0	0	250
2016/09/05	R209	02/02/2017	9.55	Put	Bond Future	2,709.9900	2.7100	2,455.8100	2.4558	(9.379)	0	0	0
2016/09/05	R209	02/02/2017			Bond Future	9.5046	73.7638	9.4311	74.2666	(0.773)	0.0000	0.0000	0
2016/09/05	R209	02/02/2017	9.54	Put	Bond Future	2,742.4100	2.7424	2,486.3300	2.4863	(9.338)	0	0	0
2016/09/05	R209	02/02/2017	9.55	Call	Bond Future	3,018.1500	3.0181	3,266.7600	3.2668	8.237	0	0	0
2016/09/05	R209	02/02/2017	9.53	Call	Bond Future	2,947.6300	2.9476	3,192.4300	3.1924	8.305	0	0	0
2016/09/05	R209	02/02/2017	9.54	Call	Bond Future	2,982.8800	2.9829	3,229.5900	3.2296	8.271	0	0	0
2016/09/05	R209	02/02/2017	9.53	Put	Bond Future	2,774.9400	2.7749	2,516.9500	2.5169	(9.297)	0	0	0
2016/09/05	R209	04/05/2017	9.48	Put	Bond Future	3,847.8800	3.8479	3,579.1100	3.5791	(6.985)	0	0	0
2016/09/05	R209	04/05/2017			Bond Future	9.5391	72.1023	9.4638	72.6141	(0.790)	0.0000	0.0000	0
2016/09/05	R209	04/05/2017	9.47	Put	Bond Future	3,882.8700	3.8829	3,612.5800	3.6126	(6.961)	0	0	0
2016/09/05	R209	04/05/2017	9.46	Call	Bond Future	3,380.6000	3.3806	3,620.6100	3.6206	7.100	0	0	0
2016/09/05	R209	04/05/2017	9.47	Call	Bond Future	3,413.6600	3.4137	3,655.1900	3.6552	7.075	0	0	0
2016/09/05	R209	04/05/2017	9.48	Call	Bond Future	3,446.8700	3.4469	3,689.9200	3.6899	7.051	0	0	0
2016/09/05	R209	04/05/2017	9.46	Put	Bond Future	3,918.1100	3.9181	3,646.3000	3.6463	(6.937)	0	0	0
2016/09/05	R210	03/11/2016			Bond Future	186.8671	186.8671	186.6856	186.6856	(0.097)	0.0000	0.0000	2,182
2016/09/05	R210	03/11/2016	188.90	Put	Bond Future	2,032.8800	2.0329	2,214.4300	2.2144	8.931	0	0	0
2016/09/05	R210	03/11/2016	188.92	Put	Bond Future	2,052.8800	2.0529	2,234.4300	2.2344	8.844	0	0	0
2016/09/05	R210	03/11/2016	188.91	Put	Bond Future	2,042.8800	2.0429	2,224.4300	2.2244	8.887	0	0	0
2016/09/05	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/09/05	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	R211	03/11/2016	141.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	R211	03/11/2016			Bond Future	141.7097	141.7097	141.7155	141.7155	0.004	0.0000	0.0000	56
2016/09/05	R211	03/11/2016	141.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	R211	03/11/2016	141.74	Put	Bond Future	30.3000	0.0303	24.5100	0.0245	(19.109)	0	0	0
2016/09/05	R211	03/11/2016	141.76	Put	Bond Future	50.3000	0.0503	44.5100	0.0445	(11.511)	0	0	0
2016/09/05	R211	03/11/2016	141.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	R211	03/11/2016	141.75	Put	Bond Future	40.3000	0.0403	34.5100	0.0345	(14.367)	0	0	0
2016/09/05	R212	03/11/2016			Bond Future	148.0936	148.0936	148.0978	148.0978	0.003	0.0000	0.0000	3,838
2016/09/05	R212	03/11/2016	148.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	R212	03/11/2016	148.10	Put	Bond Future	6.3900	0.0064	2.1600	0.0022	(66.197)	0	0	0
2016/09/05	R212	03/11/2016	148.12	Put	Bond Future	26.3900	0.0264	22.1600	0.0222	(16.029)	0	0	0
2016/09/05	R212	03/11/2016	148.11	Put	Bond Future	16.3900	0.0164	12.1600	0.0122	(25.808)	0	0	0
2016/09/05	R212	03/11/2016	148.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	R212	03/11/2016	148.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/05	R213	03/11/2016			Bond Future	9.3506	82.9753	9.2634	83.5693	(0.933)	0.0000	0.0000	42,521
2016/09/05	R213	03/11/2016	10.18	Put	Bond Future	236.9700	0.2370	163.6100	0.1636	(30.958)	0	0	0
2016/09/05	R213	03/11/2016	10.20	Put	Bond Future	222.9700	0.2230	153.1400	0.1531	(31.318)	0	0	0
2016/09/05	R213	03/11/2016	10.18	Call	Bond Future	5,591.9000	5.5919	6,112.5000	6.1125	9.310	0	0	0
2016/09/05	R213	03/11/2016	10.19	Put	Bond Future	229.8800	0.2299	158.3000	0.1583	(31.138)	0	0	0
2016/09/05	R213	03/11/2016	10.19	Call	Bond Future	5,646.3000	5.6463	6,168.6800	6.1687	9.252	0	0	0
2016/09/05	R213	03/11/2016	10.20	Call	Bond Future	5,700.8000	5.7008	6,224.9300	6.2249	9.194	0	0	0
2016/09/05	R213	02/02/2017	9.40	Call	Bond Future	2,750.2700	2.7503	3,045.3600	3.0454	10.729	0	0	0
2016/09/05	R213	02/02/2017	9.42	Call	Bond Future	2,818.7600	2.8188	3,118.5300	3.1185	10.635	0	0	0
2016/09/05	R213	02/02/2017			Bond Future	9.3988	84.5809	9.3090	85.1840	(0.954)	0.0000	0.0000	0
2016/09/05	R213	02/02/2017	9.41	Call	Bond Future	2,784.3000	2.7843	3,081.7300	3.0817	10.682	0	0	0
2016/09/05	R213	02/02/2017	9.40	Put	Bond Future	2,741.9100	2.7419	2,433.8700	2.4339	(11.235)	0	0	0
2016/09/05	R213	02/02/2017	9.42	Put	Bond Future	2,676.8000	2.6768	2,373.4400	2.3734	(11.333)	0	0	0
2016/09/05	R213	02/02/2017	9.41	Put	Bond Future	2,709.1000	2.7091	2,403.4000	2.4034	(11.284)	0	0	0
2016/09/05	R213	04/05/2017			Bond Future	9.4340	82.7358	9.3417	83.3498	(0.978)	0.0000	0.0000	0
2016/09/05	R213	04/05/2017	9.35	Put	Bond Future	3,774.0900	3.7741	3,451.3900	3.4514	(8.550)	0	0	0
2016/09/05	R213	04/05/2017	9.37	Put	Bond Future	3,705.6200	3.7056	3,386.6600	3.3867	(8.607)	0	0	0
2016/09/05	R213	04/05/2017	9.35	Call	Bond Future	3,215.4200	3.2154	3,506.7300	3.5067	9.060	0	0	0
2016/09/05	R213	04/05/2017	9.36	Put	Bond Future	3,739.6000	3.7396	3,418.7700	3.4188	(8.579)	0	0	0
2016/09/05	R213	04/05/2017	9.36	Call	Bond Future	3,247.7000	3.2477	3,540.8800	3.5409	9.027	0	0	0
2016/09/05	R213	04/05/2017	9.37	Call	Bond Future	3,280.4200	3.2804	3,575.4700	3.5755	8.994	0	0	0
2016/09/05	R214	03/11/2016	10.35	Put	Bond Future	314.4400	0.3144	233.9000	0.2339	(25.614)	0	0	0
2016/09/05	R214	03/11/2016			Bond Future	9.5529	72.5699	9.4811	73.0863	(0.751)	0.0000	0.0000	29,194
2016/09/05	R214	03/11/2016	10.34	Put	Bond Future	323.2600	0.3233	240.9700	0.2410	(25.456)	0	0	0
2016/09/05	R214	03/11/2016	10.35	Call	Bond Future	5,662.7200	5.6627	6,098.5700	6.0986	7.697	0	0	0
2016/09/05	R214	03/11/2016	10.33	Call	Bond Future	5,554.6200	5.5546	5,986.9400	5.9869	7.783	0	0	0
2016/09/05	R214	03/11/2016	10.34	Call	Bond Future	5,608.6200	5.6086	6,042.7200	6.0427	7.740	0	0	0
2016/09/05	R214	03/11/2016	10.33	Put	Bond Future	332.2900	0.3323	248.2200	0.2482	(25.300)	0	0	0
2016/09/05	R214	02/02/2017			Bond Future	9.5976	73.9742	9.5241	74.4984	(0.765)	0.0000	0.0000	0

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2016/09/05	R214	02/02/2017	9.67	Call	Bond Future	3,257.2300	3.2572	3,522.0600	3.5221	8.131	0	0	0
2016/09/05	R214	02/02/2017	9.66	Put	Bond Future	2,779.5900	2.7796	2,518.1700	2.5182	(9.405)	0	0	0
2016/09/05	R214	02/02/2017	9.68	Put	Bond Future	2,713.8400	2.7138	2,456.3600	2.4564	(9.488)	0	0	0
2016/09/05	R214	02/02/2017	9.67	Put	Bond Future	2,746.5600	2.7466	2,487.1100	2.4871	(9.446)	0	0	0
2016/09/05	R214	02/02/2017	9.68	Call	Bond Future	3,294.5700	3.2946	3,561.3700	3.5614	8.098	0	0	0
2016/09/05	R214	02/02/2017	9.66	Call	Bond Future	3,220.1000	3.2201	3,482.9600	3.4830	8.163	0	0	0
2016/09/05	R214	04/05/2017	9.58	Put	Bond Future	3,994.6400	3.9946	3,716.1100	3.7161	(6.973)	0	0	0
2016/09/05	R214	04/05/2017			Bond Future	9.6313	72.1687	9.5561	72.7025	(0.781)	0.0000	0.0000	0
2016/09/05	R214	04/05/2017	9.57	Put	Bond Future	4,030.9100	4.0309	3,750.7900	3.7508	(6.949)	0	0	0
2016/09/05	R214	04/05/2017	9.58	Call	Bond Future	3,631.2200	3.6312	3,886.4700	3.8865	7.029	0	0	0
2016/09/05	R214	04/05/2017	9.56	Call	Bond Future	3,561.8700	3.5619	3,813.9400	3.8139	7.077	0	0	0
2016/09/05	R214	04/05/2017	9.57	Call	Bond Future	3,596.3500	3.5963	3,850.0100	3.8500	7.053	0	0	0
2016/09/05	R214	04/05/2017	9.56	Put	Bond Future	4,067.6900	4.0677	3,785.9800	3.7860	(6.926)	0	0	0
2016/09/05	R248	03/11/2016	10.38	Call	Bond Future	7,193.4400	7.1934	7,696.8400	7.6968	6.998	0	0	0
2016/09/05	R248	03/11/2016			Bond Future	9.5938	93.3167	9.5271	93.9301	(0.695)	0.0000	0.0000	61,875
2016/09/05	R248	03/11/2016	10.39	Call	Bond Future	7,261.0200	7.2610	7,766.5700	7.7666	6.963	0	0	0
2016/09/05	R248	03/11/2016	10.37	Put	Bond Future	488.3200	0.4883	376.0500	0.3760	(22.991)	0	0	0
2016/09/05	R248	03/11/2016	10.39	Put	Bond Future	463.7800	0.4638	355.8500	0.3559	(23.272)	0	0	0
2016/09/05	R248	03/11/2016	10.37	Call	Bond Future	7,125.9900	7.1260	7,627.2000	7.6272	7.034	0	0	0
2016/09/05	R248	03/11/2016	10.38	Put	Bond Future	475.9100	0.4759	365.8300	0.3658	(23.130)	0	0	0
2016/09/05	R248	02/02/2017	9.76	Put	Bond Future	3,491.0500	3.4911	3,187.8300	3.1878	(8.686)	0	0	0
2016/09/05	R248	02/02/2017	9.78	Put	Bond Future	3,411.3100	3.4113	3,112.5000	3.1125	(8.759)	0	0	0
2016/09/05	R248	02/02/2017			Bond Future	9.6398	95.1223	9.5714	95.7451	(0.709)	0.0000	0.0000	0
2016/09/05	R248	02/02/2017	9.77	Put	Bond Future	3,450.9900	3.4510	3,149.9800	3.1500	(8.722)	0	0	0
2016/09/05	R248	02/02/2017	9.76	Call	Bond Future	4,568.6300	4.5686	4,888.2000	4.8882	6.995	0	0	0
2016/09/05	R248	02/02/2017	9.77	Call	Bond Future	4,617.1900	4.6172	4,938.9700	4.9390	6.969	0	0	0
2016/09/05	R248	02/02/2017	9.78	Call	Bond Future	4,665.9700	4.6660	4,989.9500	4.9900	6.943	0	0	0
2016/09/05	R248	04/05/2017	9.66	Call	Bond Future	5,014.8400	5.0148	5,321.4200	5.3214	6.113	0	0	0
2016/09/05	R248	04/05/2017			Bond Future	9.6748	92.6018	9.6047	93.2357	(0.724)	0.0000	0.0000	0
2016/09/05	R248	04/05/2017	9.67	Call	Bond Future	5,060.1900	5.0602	5,368.5500	5.3686	6.094	0	0	0
2016/09/05	R248	04/05/2017	9.65	Put	Bond Future	5,193.1700	5.1932	4,864.0700	4.8641	(6.337)	0	0	0
2016/09/05	R248	04/05/2017	9.67	Put	Bond Future	5,103.0200	5.1030	4,777.5100	4.7775	(6.379)	0	0	0
2016/09/05	R248	04/05/2017	9.65	Call	Bond Future	4,969.9800	4.9700	5,274.7500	5.2748	6.132	0	0	0
2016/09/05	R248	04/05/2017	9.66	Put	Bond Future	5,147.7700	5.1478	4,820.4800	4.8205	(6.358)	0	0	0
Total													688963