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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/09/2016 TO 01/09/2016

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
2016/09/01	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/01	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	2025	03/11/2016			Bond Future	128.6944	128.6944	128.5999	128.5999	(0.073)	0.0000	0.0000	3,024
2016/09/01	2025	03/11/2016	129.21	Put	Bond Future	515.6400	0.5156	610.1500	0.6102	18.329	0	0	0
2016/09/01	2025	03/11/2016	129.23	Put	Bond Future	535.6400	0.5356	630.1500	0.6302	17.644	0	0	0
2016/09/01	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	2025	03/11/2016	129.22	Put	Bond Future	525.6400	0.5256	620.1500	0.6202	17.980	0	0	0
2016/09/01	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	2030	03/11/2016	9.35	Put	Bond Future	505.0000	0.5050	253.2800	0.2533	(49.846)	0	0	0
2016/09/01	2030	03/11/2016			Bond Future	9.4228	91.5184	9.3864	91.7701	(0.386)	0.0000	0.0000	29,460
2016/09/01	2030	03/11/2016	9.34	Put	Bond Future	574.7000	0.5747	322.9800	0.3230	(43.800)	0	0	0
2016/09/01	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	2030	03/11/2016	9.33	Put	Bond Future	644.4700	0.6445	392.7500	0.3927	(39.058)	0	0	0
2016/09/01	2030	02/02/2017	9.29	Put	Bond Future	1,253.0600	1.2531	997.1500	0.9972	(20.423)	0	0	0
2016/09/01	2030	02/02/2017			Bond Future	9.4721	89.2846	9.4346	89.5405	(0.396)	0.0000	0.0000	0
2016/09/01	2030	02/02/2017	9.31	Put	Bond Future	1,114.2500	1.1142	858.3400	0.8583	(22.967)	0	0	0
2016/09/01	2030	02/02/2017	9.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	2030	02/02/2017	9.30	Put	Bond Future	1,183.6200	1.1836	927.7100	0.9277	(21.621)	0	0	0
2016/09/01	2030	02/02/2017	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	2030	02/02/2017	9.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	2030	04/05/2017	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	2030	04/05/2017			Bond Future	9.5160	91.0906	9.4773	91.3509	(0.406)	0.0000	0.0000	0
2016/09/01	2030	04/05/2017	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	2030	04/05/2017	9.32	Put	Bond Future	1,331.3300	1.3313	1,070.9800	1.0710	(19.556)	0	0	0
2016/09/01	2030	04/05/2017	9.34	Put	Bond Future	1,194.2000	1.1942	933.8500	0.9339	(21.801)	0	0	0
2016/09/01	2030	04/05/2017	9.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	2030	04/05/2017	9.33	Put	Bond Future	1,262.7300	1.2627	1,002.3800	1.0024	(20.618)	0	0	0
2016/09/01	2032	03/11/2016			Bond Future	9.5142	90.7575	9.4779	91.0273	(0.382)	0.0000	0.0000	13,093
2016/09/01	2032	03/11/2016	10.28	Put	Bond Future	354.6400	0.3546	312.0200	0.3120	(12.018)	0	0	0
2016/09/01	2032	03/11/2016	10.30	Put	Bond Future	335.3900	0.3354	294.5800	0.2946	(12.168)	0	0	0
2016/09/01	2032	03/11/2016	10.29	Put	Bond Future	344.9000	0.3449	303.2000	0.3032	(12.090)	0	0	0
2016/09/01	2032	03/11/2016	10.30	Call	Bond Future	5,887.9200	5.8879	6,116.8700	6.1169	3.888	0	0	0
2016/09/01	2032	03/11/2016	10.28	Call	Bond Future	5,772.1800	5.7722	5,999.3200	5.9993	3.935	0	0	0
2016/09/01	2032	03/11/2016	10.29	Call	Bond Future	5,829.9700	5.8300	6,058.0300	6.0580	3.912	0	0	0
2016/09/01	2032	02/02/2017	9.53	Call	Bond Future	2,983.2500	2.9832	3,113.2000	3.1132	4.356	0	0	0
2016/09/01	2032	02/02/2017			Bond Future	9.5655	92.5151	9.5281	92.7894	(0.391)	0.0000	0.0000	0
2016/09/01	2032	02/02/2017	9.51	Call	Bond Future	2,910.8600	2.9109	3,038.7500	3.0388	4.394	0	0	0

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2016/09/01	2032	02/02/2017	9.52	Call	Bond Future	2,946.9400	2.9469	3,075.8600	3.0759	4.375	0	0	0
2016/09/01	2032	02/02/2017	9.51	Put	Bond Future	3,318.1000	3.3181	3,171.7400	3.1717	(4.411)	0	0	0
2016/09/01	2032	02/02/2017	9.53	Put	Bond Future	3,243.4800	3.2435	3,099.1800	3.0992	(4.449)	0	0	0
2016/09/01	2032	02/02/2017	9.52	Put	Bond Future	3,280.6300	3.2806	3,135.3000	3.1353	(4.430)	0	0	0
2016/09/01	2032	04/05/2017	9.45	Call	Bond Future	3,372.4800	3.3725	3,498.6600	3.4987	3.741	0	0	0
2016/09/01	2032	04/05/2017			Bond Future	9.6076	90.2252	9.5691	90.5042	(0.401)	0.0000	0.0000	0
2016/09/01	2032	04/05/2017	9.46	Call	Bond Future	3,406.7400	3.4067	3,533.7500	3.5338	3.728	0	0	0
2016/09/01	2032	04/05/2017	9.44	Put	Bond Future	4,561.7200	4.5617	4,408.0200	4.4080	(3.369)	0	0	0
2016/09/01	2032	04/05/2017	9.46	Put	Bond Future	4,482.8400	4.4828	4,330.7900	4.3308	(3.392)	0	0	0
2016/09/01	2032	04/05/2017	9.44	Call	Bond Future	3,338.4000	3.3384	3,463.7600	3.4638	3.755	0	0	0
2016/09/01	2032	04/05/2017	9.45	Put	Bond Future	4,522.1500	4.5221	4,369.2700	4.3693	(3.381)	0	0	0
2016/09/01	2033	03/11/2016			Bond Future	107.7502	107.7502	107.7543	107.7543	0.004	0.0000	0.0000	4,575
2016/09/01	2033	03/11/2016	109.16	Put	Bond Future	1,409.7800	1.4098	1,405.7300	1.4057	(0.287)	0	0	0
2016/09/01	2033	03/11/2016	109.17	Put	Bond Future	1,419.7800	1.4198	1,415.7300	1.4157	(0.285)	0	0	0
2016/09/01	2033	03/11/2016	109.18	Put	Bond Future	1,429.7800	1.4298	1,425.7300	1.4257	(0.283)	0	0	0
2016/09/01	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	2037	03/11/2016	10.35	Call	Bond Future	5,839.7000	5.8397	6,182.6200	6.1826	5.872	0	0	0
2016/09/01	2037	03/11/2016	10.36	Put	Bond Future	514.3600	0.5144	439.4300	0.4394	(14.568)	0	0	0
2016/09/01	2037	03/11/2016			Bond Future	9.6619	92.0422	9.6104	92.4615	(0.534)	0.0000	0.0000	39,541
2016/09/01	2037	03/11/2016	10.36	Call	Bond Future	5,899.9500	5.9000	6,244.3600	6.2444	5.838	0	0	0
2016/09/01	2037	03/11/2016	10.37	Call	Bond Future	5,960.3600	5.9604	6,306.2400	6.3062	5.803	0	0	0
2016/09/01	2037	03/11/2016	10.35	Put	Bond Future	527.6000	0.5276	451.1800	0.4512	(14.484)	0	0	0
2016/09/01	2037	03/11/2016	10.37	Put	Bond Future	501.3900	0.5014	427.9300	0.4279	(14.651)	0	0	0
2016/09/01	2037	02/02/2017	9.68	Put	Bond Future	3,622.5800	3.6226	3,405.5600	3.4056	(5.991)	0	0	0
2016/09/01	2037	02/02/2017			Bond Future	9.7107	89.5682	9.6576	89.9949	(0.546)	0.0000	0.0000	0
2016/09/01	2037	02/02/2017	9.67	Put	Bond Future	3,663.3800	3.6634	3,444.8000	3.4448	(5.967)	0	0	0
2016/09/01	2037	02/02/2017	9.68	Call	Bond Future	3,376.3500	3.3763	3,586.1000	3.5861	6.212	0	0	0
2016/09/01	2037	02/02/2017	9.66	Call	Bond Future	3,297.3000	3.2973	3,503.9300	3.5039	6.267	0	0	0
2016/09/01	2037	02/02/2017	9.67	Call	Bond Future	3,336.5900	3.3366	3,544.7800	3.5448	6.240	0	0	0
2016/09/01	2037	02/02/2017	9.66	Put	Bond Future	3,704.7700	3.7048	3,484.6300	3.4846	(5.942)	0	0	0
2016/09/01	2037	04/05/2017			Bond Future	9.7545	91.3800	9.6999	91.8145	(0.559)	0.0000	0.0000	0
2016/09/01	2037	04/05/2017	9.58	Put	Bond Future	5,163.0000	5.1630	4,928.7000	4.9287	(4.538)	0	0	0
2016/09/01	2037	04/05/2017	9.60	Put	Bond Future	5,075.2600	5.0753	4,843.4900	4.8435	(4.567)	0	0	0
2016/09/01	2037	04/05/2017	9.59	Put	Bond Future	5,119.1300	5.1191	4,886.0900	4.8861	(4.552)	0	0	0
2016/09/01	2037	04/05/2017	9.60	Call	Bond Future	3,835.4400	3.8354	4,038.2600	4.0383	5.288	0	0	0
2016/09/01	2037	04/05/2017	9.58	Call	Bond Future	3,760.6600	3.7607	3,960.9500	3.9610	5.326	0	0	0
2016/09/01	2037	04/05/2017	9.59	Call	Bond Future	3,798.1100	3.7981	3,999.6600	3.9997	5.307	0	0	0
2016/09/01	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	2038	03/11/2016			Bond Future	135.7045	135.7045	135.2471	135.2471	(0.337)	0.0000	0.0000	20,843
2016/09/01	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	2038	03/11/2016	136.31	Put	Bond Future	605.4800	0.6055	1,062.8800	1.0629	75.543	0	0	0
2016/09/01	2038	03/11/2016	136.33	Put	Bond Future	625.4800	0.6255	1,082.8800	1.0829	73.128	0	0	0
2016/09/01	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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2016/09/01	2038	03/11/2016	136.32	Put	Bond Future	615.4800	0.6155	1,072.8800	1.0729	74.316	0	0	0
2016/09/01	2040	03/11/2016			Bond Future	9.6914	96.0765	9.6399	96.5265	(0.532)	0.0000	0.0000	3,584
2016/09/01	2040	03/11/2016	9.69	Put	Bond Future	2,461.2100	2.4612	2,228.8300	2.2288	(9.442)	0	0	0
2016/09/01	2040	03/11/2016	9.71	Put	Bond Future	2,375.8500	2.3759	2,148.5700	2.1486	(9.566)	0	0	0
2016/09/01	2040	03/11/2016	9.70	Put	Bond Future	2,418.2500	2.4182	2,188.4200	2.1884	(9.504)	0	0	0
2016/09/01	2040	03/11/2016	9.71	Call	Bond Future	2,536.9500	2.5369	2,759.7600	2.7598	8.783	0	0	0
2016/09/01	2040	03/11/2016	9.69	Call	Bond Future	2,448.6000	2.4486	2,666.3100	2.6663	8.891	0	0	0
2016/09/01	2040	03/11/2016	9.70	Call	Bond Future	2,492.5600	2.4926	2,712.8200	2.7128	8.837	0	0	0
2016/09/01	2040	02/02/2017	9.58	Call	Bond Future	3,163.9700	3.1640	3,367.8900	3.3679	6.445	0	0	0
2016/09/01	2040	02/02/2017			Bond Future	9.7396	93.4302	9.6866	93.8883	(0.544)	0.0000	0.0000	0
2016/09/01	2040	02/02/2017	9.59	Call	Bond Future	3,203.5200	3.2035	3,409.1100	3.4091	6.418	0	0	0
2016/09/01	2040	02/02/2017	9.60	Call	Bond Future	3,243.3300	3.2433	3,450.6000	3.4506	6.391	0	0	0
2016/09/01	2040	02/02/2017	9.58	Put	Bond Future	4,554.5700	4.5546	4,300.4000	4.3004	(5.581)	0	0	0
2016/09/01	2040	02/02/2017	9.60	Put	Bond Future	4,457.8000	4.4578	4,206.9800	4.2070	(5.627)	0	0	0
2016/09/01	2040	02/02/2017	9.59	Put	Bond Future	4,505.9900	4.5060	4,253.4900	4.2535	(5.604)	0	0	0
2016/09/01	2040	04/05/2017			Bond Future	9.7829	95.3201	9.7284	95.7867	(0.557)	0.0000	0.0000	0
2016/09/01	2040	04/05/2017	9.62	Put	Bond Future	5,577.6400	5.5776	5,328.3400	5.3283	(4.470)	0	0	0
2016/09/01	2040	04/05/2017	9.64	Put	Bond Future	5,483.7200	5.4837	5,237.1000	5.2371	(4.497)	0	0	0
2016/09/01	2040	04/05/2017	9.62	Call	Bond Future	4,170.8200	4.1708	4,388.0700	4.3881	5.209	0	0	0
2016/09/01	2040	04/05/2017	9.63	Put	Bond Future	5,530.3600	5.5304	5,282.4100	5.2824	(4.483)	0	0	0
2016/09/01	2040	04/05/2017	9.63	Call	Bond Future	4,210.9100	4.2109	4,429.5100	4.4295	5.191	0	0	0
2016/09/01	2040	04/05/2017	9.64	Call	Bond Future	4,251.5100	4.2515	4,471.4400	4.4714	5.173	0	0	0
2016/09/01	2044	03/11/2016			Bond Future	9.7155	93.1649	9.6589	93.6635	(0.583)	0.0000	0.0000	18,597
2016/09/01	2044	03/11/2016	10.42	Call	Bond Future	6,422.6500	6.4226	6,831.2500	6.8313	6.362	0	0	0
2016/09/01	2044	03/11/2016	10.41	Put	Bond Future	604.1200	0.6041	512.3600	0.5124	(15.189)	0	0	0
2016/09/01	2044	03/11/2016	10.43	Put	Bond Future	575.3000	0.5753	486.9600	0.4870	(15.355)	0	0	0
2016/09/01	2044	03/11/2016	10.42	Put	Bond Future	589.5600	0.5896	499.5200	0.4995	(15.272)	0	0	0
2016/09/01	2044	03/11/2016	10.43	Call	Bond Future	6,486.4800	6.4865	6,896.7800	6.8968	6.325	0	0	0
2016/09/01	2044	03/11/2016	10.41	Call	Bond Future	6,359.0000	6.3590	6,765.8800	6.7659	6.398	0	0	0
2016/09/01	2044	02/02/2017			Bond Future	9.7624	90.5875	9.7042	91.0951	(0.596)	0.0000	0.0000	0
2016/09/01	2044	02/02/2017	9.77	Call	Bond Future	3,926.9700	3.9270	4,185.6800	4.1857	6.588	0	0	0
2016/09/01	2044	02/02/2017	9.76	Put	Bond Future	3,903.9100	3.9039	3,653.2500	3.6532	(6.421)	0	0	0
2016/09/01	2044	02/02/2017	9.78	Put	Bond Future	3,818.1500	3.8181	3,571.0900	3.5711	(6.471)	0	0	0
2016/09/01	2044	02/02/2017	9.77	Put	Bond Future	3,860.8400	3.8608	3,611.9800	3.6120	(6.446)	0	0	0
2016/09/01	2044	02/02/2017	9.78	Call	Bond Future	3,970.9400	3.9709	4,231.4500	4.2314	6.560	0	0	0
2016/09/01	2044	02/02/2017	9.76	Call	Bond Future	3,883.2400	3.8832	4,140.1500	4.1401	6.616	0	0	0
2016/09/01	2044	04/05/2017			Bond Future	9.8045	92.4199	9.7448	92.9370	(0.609)	0.0000	0.0000	0
2016/09/01	2044	04/05/2017	9.67	Call	Bond Future	4,366.0700	4.3661	4,613.1100	4.6131	5.658	0	0	0
2016/09/01	2044	04/05/2017	9.66	Put	Bond Future	5,584.7600	5.5848	5,313.2100	5.3132	(4.862)	0	0	0
2016/09/01	2044	04/05/2017	9.68	Put	Bond Future	5,490.8800	5.4909	5,222.2800	5.2223	(4.892)	0	0	0
2016/09/01	2044	04/05/2017	9.67	Put	Bond Future	5,537.6600	5.5377	5,267.5800	5.2676	(4.877)	0	0	0
2016/09/01	2044	04/05/2017	9.68	Call	Bond Future	4,407.2700	4.4073	4,655.7900	4.6558	5.639	0	0	0
2016/09/01	2044	04/05/2017	9.66	Call	Bond Future	4,325.0600	4.3251	4,570.6300	4.5706	5.678	0	0	0
2016/09/01	2046	03/11/2016	137.07	Put	Bond Future	3,805.9900	3.8060	3,515.1200	3.5151	(7.642)	0	0	0
2016/09/01	2046	03/11/2016			Bond Future	133.2640	133.2640	133.5549	133.5549	0.218	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
2016/09/01	2046	03/11/2016	137.09	Put	Bond Future	3,825.9900	3.8260	3,535.1200	3.5351	(7.602)	0	0	0
2016/09/01	2046	03/11/2016	137.08	Put	Bond Future	3,815.9900	3.8160	3,525.1200	3.5251	(7.622)	0	0	0
2016/09/01	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	2050	03/11/2016	149.52	Put	Bond Future	5,496.3400	5.4963	5,491.1900	5.4912	(0.094)	0	0	0
2016/09/01	2050	03/11/2016			Bond Future	144.0237	144.0237	144.0288	144.0288	0.004	0.0000	0.0000	21,628
2016/09/01	2050	03/11/2016	149.54	Put	Bond Future	5,516.3400	5.5163	5,511.1900	5.5112	(0.093)	0	0	0
2016/09/01	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	2050	03/11/2016	149.53	Put	Bond Future	5,506.3400	5.5063	5,501.1900	5.5012	(0.094)	0	0	0
2016/09/01	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	AL37	03/11/2016			Index Future	499.4160	499.4160	499.5600	499.5600	0.029	0.0000	0.0000	14
2016/09/01	AL37	02/02/2017			Index Future	509.0870	509.0870	509.2290	509.2290	0.028	0.0000	0.0000	0
2016/09/01	AL7T	03/11/2016			Index Future	574.3240	574.3240	575.7930	575.7930	0.256	0.0000	0.0000	9
2016/09/01	AL7T	02/02/2017			Index Future	585.4450	585.4450	586.9380	586.9380	0.255	0.0000	0.0000	0
2016/09/01	ALBI	03/11/2016			Index Future	523.0290	523.0290	524.6340	524.6340	0.307	0.0000	0.0000	718
2016/09/01	ALBI	02/02/2017			Index Future	533.1560	533.1560	534.7890	534.7890	0.306	0.0000	0.0000	0
2016/09/01	ALBI	04/05/2017			Index Future	543.9320	543.9320	545.5940	545.5940	0.306	0.0000	0.0000	0
2016/09/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	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
2016/09/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/09/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/09/01	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	EL28	03/11/2016			Bond Future	130.6037	130.6037	130.6151	130.6151	0.009	0.0000	0.0000	0
2016/09/01	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	EL28	03/11/2016	132.15	Put	Bond Future	1,546.3300	1.5463	1,534.8600	1.5349	(0.742)	0	0	0
2016/09/01	EL28	03/11/2016	132.17	Put	Bond Future	1,566.3300	1.5663	1,554.8600	1.5549	(0.732)	0	0	0
2016/09/01	EL28	03/11/2016	132.16	Put	Bond Future	1,556.3300	1.5563	1,544.8600	1.5449	(0.737)	0	0	0
2016/09/01	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	EL28	02/02/2017			Bond Future	133.1407	133.1407	133.1514	133.1514	0.008	0.0000	0.0000	0
2016/09/01	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	EL28	02/02/2017	135.10	Put	Bond Future	1,959.2700	1.9593	1,948.6000	1.9486	(0.545)	0	0	0
2016/09/01	EL28	02/02/2017	135.12	Put	Bond Future	1,979.2700	1.9793	1,968.6000	1.9686	(0.539)	0	0	0
2016/09/01	EL28	02/02/2017	135.11	Put	Bond Future	1,969.2700	1.9693	1,958.6000	1.9586	(0.542)	0	0	0
2016/09/01	EL28	04/05/2017			Bond Future	134.1493	134.1493	134.1643	134.1643	0.011	0.0000	0.0000	0
2016/09/01	EL28	04/05/2017	137.90	Put	Bond Future	3,750.6500	3.7506	3,735.7100	3.7357	(0.398)	0	0	0
2016/09/01	EL28	04/05/2017	137.92	Put	Bond Future	3,770.6500	3.7706	3,755.7100	3.7557	(0.396)	0	0	0
2016/09/01	EL28	04/05/2017	137.91	Put	Bond Future	3,760.6500	3.7606	3,745.7100	3.7457	(0.397)	0	0	0
2016/09/01	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	ES33	03/11/2016			Bond Future	10.5549	77.2699	10.5030	77.6018	(0.493)	0.0000	0.0000	8,789
2016/09/01	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	ES33	03/11/2016	11.31	Call	Bond Future	4,583.3600	4.5834	4,915.2600	4.9153	7.241	0	0	0
2016/09/01	ES33	03/11/2016	11.29	Call	Bond Future	4,467.4500	4.4675	4,799.3500	4.7994	7.429	0	0	0
2016/09/01	ES33	03/11/2016	11.30	Call	Bond Future	4,525.4400	4.5254	4,857.3400	4.8573	7.334	0	0	0
2016/09/01	ES33	02/02/2017			Bond Future	10.6386	78.7662	10.5850	79.1039	(0.504)	0.0000	0.0000	0
2016/09/01	ES33	02/02/2017	10.59	Put	Bond Future	305.9900	0.3060	0.0000	0.0000	(100.000)	0	0	0
2016/09/01	ES33	02/02/2017	10.61	Put	Bond Future	179.8900	0.1799	0.0000	0.0000	(100.000)	0	0	0
2016/09/01	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	31.7000	0.0317	100.000	0	0	0
2016/09/01	ES33	02/02/2017	10.60	Put	Bond Future	242.9000	0.2429	0.0000	0.0000	(100.000)	0	0	0
2016/09/01	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	94.7900	0.0948	100.000	0	0	0
2016/09/01	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	157.8000	0.1578	100.000	0	0	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
2016/09/01	ES33	04/05/2017			Bond Future	10.7114		76.5632	10.6561	76.9070	(0.516)	0.0000	0.0000	0
2016/09/01	ES33	04/05/2017	10.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	ES33	04/05/2017	10.54	Put	Bond Future	1,073.4400		1.0734	729.5900	0.7296	(32.033)	0	0	0
2016/09/01	ES33	04/05/2017	10.56	Put	Bond Future	947.0100		0.9470	603.1600	0.6032	(36.309)	0	0	0
2016/09/01	ES33	04/05/2017	10.55	Put	Bond Future	1,010.1900		1.0102	666.3400	0.6663	(34.038)	0	0	0
2016/09/01	ES33	04/05/2017	10.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	ES33	04/05/2017	10.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	ES42	03/11/2016			Bond Future	10.6732		81.4000	10.6212	81.7804	(0.487)	0.0000	0.0000	8,777
2016/09/01	ES42	02/02/2017			Bond Future	10.7516		82.9765	10.6980	83.3637	(0.499)	0.0000	0.0000	0
2016/09/01	ES42	04/05/2017			Bond Future	10.8241		80.3912	10.7688	80.7855	(0.511)	0.0000	0.0000	0
2016/09/01	GOVI	03/11/2016	476.11	Call	GOVI	453,070.0000		45.3070	467,590.0000	46.7590	3.205	0	0	0
2016/09/01	GOVI	03/11/2016	476.12	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	GOVI	03/11/2016			GOVI	521.4170		521.4170	522.8690	522.8690	0.278	0.0000	0.0000	418
2016/09/01	GOVI	03/11/2016	476.12	Call	GOVI	452,970.0000		45.2970	467,490.0000	46.7490	3.206	0	0	0
2016/09/01	GOVI	03/11/2016	476.13	Call	GOVI	452,870.0000		45.2870	467,390.0000	46.7390	3.206	0	0	0
2016/09/01	GOVI	03/11/2016	476.11	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	GOVI	03/11/2016	476.13	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	GOVI	02/02/2017	533.34	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	GOVI	02/02/2017			GOVI	531.5130		531.5130	532.9900	532.9900	0.278	0.0000	0.0000	27
2016/09/01	GOVI	02/02/2017	533.32	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	GOVI	02/02/2017	533.33	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	GOVI	02/02/2017	533.32	Put	GOVI	18,070.0000		1.8070	3,300.0000	0.3300	(81.738)	0	0	0
2016/09/01	GOVI	02/02/2017	533.34	Put	GOVI	18,270.0000		1.8270	3,500.0000	0.3500	(80.843)	0	0	0
2016/09/01	GOVI	02/02/2017	533.33	Put	GOVI	18,170.0000		1.8170	3,400.0000	0.3400	(81.288)	0	0	0
2016/09/01	GOVI	04/05/2017			GOVI	542.2560		542.2560	543.7580	543.7580	0.277	0.0000	0.0000	0
2016/09/01	GOVI	04/05/2017	262.19	Call	GOVI	2,800,660.0000		280.0660	2,815,680.0000	281.5680	0.536	0	0	0
2016/09/01	GOVI	04/05/2017	262.20	Call	GOVI	2,800,560.0000		280.0560	2,815,580.0000	281.5580	0.536	0	0	0
2016/09/01	GOVI	04/05/2017	262.18	Call	GOVI	2,800,760.0000		280.0760	2,815,780.0000	281.5780	0.536	0	0	0
2016/09/01	GOVI	04/05/2017	262.19	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	GOVI	04/05/2017	262.18	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	GOVI	04/05/2017	262.20	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/09/01	IGOV	03/11/2016			Index Future	249.8330		249.8330	249.7540	249.7540	(0.032)	0.0000	0.0000	1,023
2016/09/01	IGOV	02/02/2017			Index Future	254.6860		254.6860	254.6040	254.6040	(0.032)	0.0000	0.0000	57
2016/09/01	IGOV	04/05/2017			Index Future	259.8480		259.8480	259.7630	259.7630	(0.033)	0.0000	0.0000	0
2016/09/01	ILBI	03/11/2016			Index Future	677.0410		677.0410	676.8960	676.8960	(0.021)	0.0000	0.0000	0
2016/09/01	ILBI	02/02/2017			Index Future	690.1910		690.1910	690.0420	690.0420	(0.022)	0.0000	0.0000	155
2016/09/01	IS01	19/12/2016			Interest Rate Swap	100.0914		100.0914	100.0887	100.0887	(0.003)	0.0000	0.0000	0
2016/09/01	IS01	16/03/2017			Interest Rate Swap	100.0787		100.0787	100.0737	100.0737	(0.005)	0.0000	0.0000	0
2016/09/01	IS01	15/06/2017			Interest Rate Swap	99.7722		99.7722	99.7670	99.7670	(0.005)	0.0000	0.0000	0
2016/09/01	IS01	21/09/2017			Interest Rate Swap	99.9033		99.9033	99.9066	99.9066	0.003	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
2016/09/01	IS02	18/12/2017			Interest Rate Swap	100.2649	100.2649	100.2667	100.2667	0.002	0.0000	0.0000	0
2016/09/01	IS02	16/03/2018			Interest Rate Swap	99.6294	99.6294	99.6333	99.6333	0.004	0.0000	0.0000	0
2016/09/01	IS02	15/06/2018			Interest Rate Swap	99.3747	99.3747	99.3838	99.3838	0.009	0.0000	0.0000	0
2016/09/01	IS02	21/09/2018			Interest Rate Swap	99.5214	99.5214	99.5469	99.5469	0.026	0.0000	0.0000	0
2016/09/01	IS05	17/12/2020			Interest Rate Swap	99.1058	99.1058	99.0780	99.0780	(0.028)	0.0000	0.0000	0
2016/09/01	IS05	16/03/2021			Interest Rate Swap	98.5061	98.5061	98.4923	98.4923	(0.014)	0.0000	0.0000	0
2016/09/01	IS05	15/06/2021			Interest Rate Swap	97.8724	97.8724	97.8747	97.8747	0.002	0.0000	0.0000	0
2016/09/01	IS05	21/09/2021			Interest Rate Swap	98.2080	98.2080	98.2201	98.2201	0.012	0.0000	0.0000	0
2016/09/01	IS10	17/12/2025			Interest Rate Swap	99.7542	99.7542	99.7905	99.7905	0.036	0.0000	0.0000	0
2016/09/01	IS10	16/03/2026			Interest Rate Swap	96.8984	96.8984	96.9279	96.9279	0.030	0.0000	0.0000	0
2016/09/01	IS10	15/06/2026			Interest Rate Swap	95.7148	95.7148	95.7383	95.7383	0.025	0.0000	0.0000	0
2016/09/01	IS10	21/09/2026			Interest Rate Swap	97.8080	97.8080	97.8268	97.8268	0.019	0.0000	0.0000	0
2016/09/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/09/01	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/09/01	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/09/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/09/01	JBAF	21/09/2016			Jibar Tradeable Future	7.4000	92.6000	7.4300	92.5700	0.405	0.0000	0.0000	10
2016/09/01	JBAF	19/10/2016			Jibar Tradeable Future	7.5200	92.4800	7.4800	92.5200	(0.532)	0.0000	0.0000	0
2016/09/01	JBAF	16/11/2016			Jibar Tradeable Future	7.5200	92.4800	7.5300	92.4700	0.133	0.0000	0.0000	0
2016/09/01	JBAF	21/12/2016			Jibar Tradeable Future	7.6200	92.3800	7.5800	92.4200	(0.525)	0.0000	0.0000	0
2016/09/01	JBAF	18/01/2017			Jibar Tradeable Future	7.6400	92.3600	7.6200	92.3800	(0.262)	0.0000	0.0000	0
2016/09/01	JBAF	15/02/2017			Jibar Tradeable Future	7.7100	92.2900	7.6700	92.3300	(0.519)	0.0000	0.0000	0
2016/09/01	JBAF	15/03/2017			Jibar Tradeable Future	7.7500	92.2500	7.7000	92.3000	(0.645)	0.0000	0.0000	1,000
2016/09/01	JBAF	21/06/2017			Jibar Tradeable Future	7.8400	92.1600	7.7800	92.2200	(0.765)	0.0000	0.0000	0
2016/09/01	JBAF	20/09/2017			Jibar Tradeable Future	7.8600	92.1400	7.8000	92.2000	(0.763)	0.0000	0.0000	0
2016/09/01	JBAF	20/12/2017			Jibar Tradeable Future	7.8700	92.1300	7.8100	92.1900	(0.762)	0.0000	0.0000	0
2016/09/01	JBAF	20/03/2018			Jibar Tradeable Future	7.8900	92.1100	7.8200	92.1800	(0.887)	0.0000	0.0000	1,000
2016/09/01	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/09/01	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/09/01	R023	03/11/2016	9.73	Put	Bond Future	68.3700	0.0684	63.2000	0.0632	(7.562)	0	0	0
2016/09/01	R023	03/11/2016			Bond Future	8.7306	96.7769	8.7196	96.8275	(0.125)	0.0000	0.0000	12,662
2016/09/01	R023	03/11/2016	9.75	Put	Bond Future	63.4400	0.0634	58.5700	0.0586	(7.677)	0	0	0
2016/09/01	R023	03/11/2016	9.73	Call	Bond Future	4,564.8400	4.5648	4,610.3600	4.6104	0.997	0	0	0
2016/09/01	R023	03/11/2016	9.74	Put	Bond Future	65.8600	0.0659	60.8500	0.0608	(7.607)	0	0	0
2016/09/01	R023	03/11/2016	9.74	Call	Bond Future	4,605.9700	4.6060	4,651.6500	4.6517	0.992	0	0	0
2016/09/01	R023	03/11/2016	9.75	Call	Bond Future	4,647.1600	4.6472	4,692.9800	4.6930	0.986	0	0	0
2016/09/01	R023	02/02/2017	8.85	Call	Bond Future	1,880.4900	1.8805	1,902.4100	1.9024	1.166	0	0	0
2016/09/01	R023	02/02/2017			Bond Future	8.7812	98.6508	8.7699	98.7017	(0.129)	0.0000	0.0000	0

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2016/09/01	R023	02/02/2017	8.86	Call	Bond Future	1,904.8100	1.9048	1,926.9400	1.9269	1.162	0	0	0
2016/09/01	R023	02/02/2017	8.84	Put	Bond Future	1,593.1200	1.5931	1,563.9100	1.5639	(1.834)	0	0	0
2016/09/01	R023	02/02/2017	8.86	Put	Bond Future	1,552.2600	1.5523	1,523.4700	1.5235	(1.855)	0	0	0
2016/09/01	R023	02/02/2017	8.84	Call	Bond Future	1,856.3400	1.8563	1,878.0500	1.8781	1.170	0	0	0
2016/09/01	R023	02/02/2017	8.85	Put	Bond Future	1,572.5900	1.5726	1,543.5900	1.5436	(1.844)	0	0	0
2016/09/01	R023	04/05/2017	8.61	Call	Bond Future	1,687.2600	1.6873	1,705.8900	1.7059	1.104	0	0	0
2016/09/01	R023	04/05/2017			Bond Future	8.8108	96.7105	8.7990	96.7617	(0.134)	0.0000	0.0000	0
2016/09/01	R023	04/05/2017	8.59	Call	Bond Future	1,647.8600	1.6479	1,666.1600	1.6662	1.111	0	0	0
2016/09/01	R023	04/05/2017	8.60	Call	Bond Future	1,667.4900	1.6675	1,685.9600	1.6860	1.108	0	0	0
2016/09/01	R023	04/05/2017	8.59	Put	Bond Future	2,612.4500	2.6125	2,579.5800	2.5796	(1.258)	0	0	0
2016/09/01	R023	04/05/2017	8.61	Put	Bond Future	2,563.9700	2.5640	2,531.4300	2.5314	(1.269)	0	0	0
2016/09/01	R023	04/05/2017	8.60	Put	Bond Future	2,588.1300	2.5881	2,555.4300	2.5554	(1.263)	0	0	0
2016/09/01	R035	03/11/2016	9.58	Put	Bond Future	121.5700	0.1216	0.0000	0.0000	(100.000)	0	0	0
2016/09/01	R035	03/11/2016			Bond Future	9.5949	95.5131	9.5433	95.9354	(0.538)	0.0000	0.0000	4,315
2016/09/01	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	382.2200	0.3822	100.000	0	0	0
2016/09/01	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	218.9900	0.2190	100.000	0	0	0
2016/09/01	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	300.6600	0.3007	100.000	0	0	0
2016/09/01	R035	03/11/2016	9.57	Put	Bond Future	203.2400	0.2032	0.0000	0.0000	(100.000)	0	0	0
2016/09/01	R035	03/11/2016	9.59	Put	Bond Future	40.0100	0.0400	0.0000	0.0000	(100.000)	0	0	0
2016/09/01	R035	02/02/2017			Bond Future	9.6478	97.3626	9.5946	97.7923	(0.551)	0.0000	0.0000	0
2016/09/01	R035	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	R035	02/02/2017	9.50	Put	Bond Future	1,201.4700	1.2015	771.7900	0.7718	(35.763)	0	0	0
2016/09/01	R035	02/02/2017	9.51	Put	Bond Future	1,119.4600	1.1195	689.7800	0.6898	(38.383)	0	0	0
2016/09/01	R035	02/02/2017	9.52	Put	Bond Future	1,037.5500	1.0375	607.8700	0.6079	(41.413)	0	0	0
2016/09/01	R035	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	R035	02/02/2017	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	R035	04/05/2017	9.55	Put	Bond Future	1,112.4200	1.1124	674.8900	0.6749	(39.331)	0	0	0
2016/09/01	R035	04/05/2017			Bond Future	9.6883	94.8253	9.6336	95.2628	(0.565)	0.0000	0.0000	0
2016/09/01	R035	04/05/2017	9.54	Put	Bond Future	1,193.6100	1.1936	756.0800	0.7561	(36.656)	0	0	0
2016/09/01	R035	04/05/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	R035	04/05/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	R035	04/05/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	R035	04/05/2017	9.53	Put	Bond Future	1,274.9100	1.2749	837.3800	0.8374	(34.319)	0	0	0
2016/09/01	R186	03/11/2016	8.82	Put	Bond Future	2,713.2800	2.7133	2,517.9100	2.5179	(7.201)	0	0	150
2016/09/01	R186	03/11/2016	9.40	Put	Bond Future	854.8300	0.8548	761.0300	0.7610	(10.973)	0	0	0
2016/09/01	R186	03/11/2016			Bond Future	9.0580	113.4182	9.0164	113.7082	(0.460)	0.0000	0.0000	95,341
2016/09/01	R186	03/11/2016	8.30	Put	Bond Future	5,661.0000	5.6610	5,397.6200	5.3976	(4.653)	0	0	0
2016/09/01	R186	03/11/2016	8.52	Put	Bond Future	4,279.2100	4.2792	4,038.6100	4.0386	(5.623)	0	0	150
2016/09/01	R186	03/11/2016	8.95	Put	Bond Future	2,163.0000	2.1630	1,990.5700	1.9906	(7.972)	0	0	0
2016/09/01	R186	03/11/2016	9.20	Put	Bond Future	1,327.8000	1.3278	1,200.5500	1.2006	(9.584)	0	0	0
2016/09/01	R186	03/11/2016	8.97	Put	Bond Future	2,085.4800	2.0855	1,916.6600	1.9167	(8.095)	0	0	0
2016/09/01	R186	03/11/2016	8.96	Put	Bond Future	2,124.0000	2.1240	1,953.3700	1.9534	(8.033)	0	0	0
2016/09/01	R186	03/11/2016	9.10	Call	Bond Future	1,918.4300	1.9184	2,063.2500	2.0632	7.549	0	0	0
2016/09/01	R186	03/11/2016	9.66	Call	Bond Future	4,516.1400	4.5161	4,748.8300	4.7488	5.152	0	0	0
2016/09/01	R186	03/11/2016	8.30	Call	Bond Future	217.5800	0.2176	244.2000	0.2442	12.235	0	0	150
2016/09/01	R186	03/11/2016	8.90	Call	Bond Future	1,259.4100	1.2594	1,368.0200	1.3680	8.624	0	0	0

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2016/09/01	R186	03/11/2016	8.97	Call	Bond Future	1,471.3300	1.4713	1,592.5100	1.5925	8.236	0	0	0
2016/09/01	R186	03/11/2016	9.71	Call	Bond Future	4,787.2700	4.7873	5,025.8800	5.0259	4.984	0	0	0
2016/09/01	R186	03/11/2016	8.52	Call	Bond Future	452.4800	0.4525	501.8800	0.5019	10.918	0	0	0
2016/09/01	R186	03/11/2016	8.82	Call	Bond Future	1,042.1100	1.0421	1,136.7400	1.1367	9.081	0	0	0
2016/09/01	R186	03/11/2016	8.95	Call	Bond Future	1,408.7000	1.4087	1,526.2700	1.5263	8.346	0	0	0
2016/09/01	R186	03/11/2016	9.20	Call	Bond Future	2,308.1500	2.3081	2,470.9000	2.4709	7.051	0	0	1,425
2016/09/01	R186	03/11/2016	8.90	Put	Bond Future	2,365.1400	2.3651	2,183.7500	2.1838	(7.669)	0	0	5,092
2016/09/01	R186	03/11/2016	9.40	Call	Bond Future	3,196.3200	3.1963	3,392.5200	3.3925	6.138	0	0	1,425
2016/09/01	R186	03/11/2016	9.66	Put	Bond Future	439.6700	0.4397	382.3600	0.3824	(13.035)	0	0	0
2016/09/01	R186	03/11/2016	9.71	Put	Bond Future	381.5500	0.3816	330.1600	0.3302	(13.469)	0	0	0
2016/09/01	R186	03/11/2016	8.96	Call	Bond Future	1,439.8100	1.4398	1,559.1800	1.5592	8.291	0	0	0
2016/09/01	R186	03/11/2016	9.10	Put	Bond Future	1,627.4700	1.6275	1,482.2900	1.4823	(8.921)	0	0	108
2016/09/01	R186	02/02/2017	8.81	Put	Bond Future	3,847.1600	3.8472	3,662.3600	3.6624	(4.804)	0	0	0
2016/09/01	R186	02/02/2017	9.40	Call	Bond Future	3,855.5400	3.8555	4,033.5300	4.0335	4.616	0	0	0
2016/09/01	R186	02/02/2017			Bond Future	9.1063	110.3111	9.0630	110.6059	(0.475)	0.0000	0.0000	0
2016/09/01	R186	02/02/2017	9.50	Call	Bond Future	4,280.5200	4.2805	4,469.1000	4.4691	4.406	0	0	0
2016/09/01	R186	02/02/2017	8.80	Put	Bond Future	3,889.6200	3.8896	3,703.6600	3.7037	(4.781)	0	0	0
2016/09/01	R186	02/02/2017	8.43	Put	Bond Future	5,685.2400	5.6852	5,459.1700	5.4592	(3.976)	0	0	0
2016/09/01	R186	02/02/2017	8.90	Put	Bond Future	3,479.2100	3.4792	3,304.9200	3.3049	(5.009)	0	0	750
2016/09/01	R186	02/02/2017	8.81	Call	Bond Future	1,805.4200	1.8054	1,915.3900	1.9154	6.091	0	0	0
2016/09/01	R186	02/02/2017	8.79	Call	Bond Future	1,750.9600	1.7510	1,858.6200	1.8586	6.149	0	0	0
2016/09/01	R186	02/02/2017	9.50	Put	Bond Future	1,644.5500	1.6446	1,538.3600	1.5384	(6.457)	0	0	6,500
2016/09/01	R186	02/02/2017	8.80	Call	Bond Future	1,778.0600	1.7781	1,886.8700	1.8869	6.120	0	0	0
2016/09/01	R186	02/02/2017	8.43	Call	Bond Future	948.4900	0.9485	1,017.1900	1.0172	7.243	0	0	750
2016/09/01	R186	02/02/2017	8.90	Call	Bond Future	2,063.1600	2.0632	2,183.6400	2.1836	5.840	0	0	0
2016/09/01	R186	02/02/2017	9.40	Put	Bond Future	1,880.7800	1.8808	1,764.0000	1.7640	(6.209)	0	0	750
2016/09/01	R186	02/02/2017	8.79	Put	Bond Future	3,932.3900	3.9324	3,745.2800	3.7453	(4.758)	0	0	0
2016/09/01	R186	04/05/2017			Bond Future	9.1440	112.5420	9.0992	112.8418	(0.491)	0.0000	0.0000	0
2016/09/01	R186	04/05/2017	8.89	Put	Bond Future	4,330.6200	4.3306	4,156.5900	4.1566	(4.019)	0	0	0
2016/09/01	R186	04/05/2017	8.91	Put	Bond Future	4,254.5600	4.2546	4,082.4200	4.0824	(4.046)	0	0	0
2016/09/01	R186	04/05/2017	8.90	Put	Bond Future	4,292.4700	4.2925	4,119.3800	4.1194	(4.032)	0	0	0
2016/09/01	R186	04/05/2017	8.91	Call	Bond Future	2,678.5300	2.6785	2,806.1700	2.8062	4.765	0	0	0
2016/09/01	R186	04/05/2017	8.89	Call	Bond Future	2,618.5000	2.6185	2,744.2500	2.7443	4.802	0	0	0
2016/09/01	R186	04/05/2017	8.90	Call	Bond Future	2,648.4200	2.6484	2,775.1100	2.7751	4.784	0	0	0
2016/09/01	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	R197	03/11/2016	303.57	Put	Bond Future	308.8300	0.3088	298.9600	0.2990	(3.196)	0	0	0
2016/09/01	R197	03/11/2016			Bond Future	303.2612	303.2612	303.2710	303.2710	0.003	0.0000	0.0000	875
2016/09/01	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	R197	03/11/2016	303.56	Put	Bond Future	298.8300	0.2988	288.9600	0.2890	(3.303)	0	0	0
2016/09/01	R197	03/11/2016	303.58	Put	Bond Future	318.8300	0.3188	308.9600	0.3090	(3.096)	0	0	0
2016/09/01	R202	03/11/2016	253.85	Put	Bond Future	4,004.2600	4.0043	3,995.1400	3.9951	(0.228)	0	0	0
2016/09/01	R202	03/11/2016			Bond Future	249.8457	249.8457	249.8549	249.8549	0.004	0.0000	0.0000	36,334
2016/09/01	R202	03/11/2016	253.87	Put	Bond Future	4,024.2600	4.0243	4,015.1400	4.0151	(0.227)	0	0	0
2016/09/01	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	R202	03/11/2016	253.86	Put	Bond Future	4,014.2600	4.0143	4,005.1400	4.0051	(0.227)	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
2016/09/01	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	R203	03/11/2016	8.86	Call	Bond Future	838.2800	0.8383	857.3200	0.8573	2.271	0	0	0
2016/09/01	R203	03/11/2016			Bond Future	7.8255	101.5571	7.8014	101.5767	(0.309)	0.0000	0.0000	30,174
2016/09/01	R203	03/11/2016	8.84	Call	Bond Future	822.6300	0.8226	841.6200	0.8416	2.308	0	0	0
2016/09/01	R203	03/11/2016	8.85	Call	Bond Future	830.4500	0.8305	849.4600	0.8495	2.289	0	0	0
2016/09/01	R203	03/11/2016	8.84	Put	Bond Future	4.0400	0.0040	3.4000	0.0034	(15.842)	0	0	0
2016/09/01	R203	03/11/2016	8.86	Put	Bond Future	3.6500	0.0037	3.0600	0.0031	(16.164)	0	0	0
2016/09/01	R203	03/11/2016	8.85	Put	Bond Future	3.8400	0.0038	3.2200	0.0032	(16.146)	0	0	0
2016/09/01	R203	02/02/2017	7.70	Call	Bond Future	137.4600	0.1375	145.2400	0.1452	5.660	0	0	0
2016/09/01	R203	02/02/2017	7.71	Put	Bond Future	219.1900	0.2192	207.8200	0.2078	(5.187)	0	0	0
2016/09/01	R203	02/02/2017			Bond Future	7.8467	103.5236	7.8134	103.5428	(0.425)	0.0000	0.0000	0
2016/09/01	R203	02/02/2017	7.71	Call	Bond Future	140.1900	0.1402	148.0600	0.1481	5.614	0	0	0
2016/09/01	R203	02/02/2017	7.72	Call	Bond Future	142.9500	0.1429	150.9200	0.1509	5.575	0	0	0
2016/09/01	R203	02/02/2017	7.70	Put	Bond Future	222.2400	0.2222	210.7800	0.2108	(5.157)	0	0	0
2016/09/01	R203	02/02/2017	7.72	Put	Bond Future	216.1600	0.2162	204.8900	0.2049	(5.214)	0	0	0
2016/09/01	R203	04/05/2017	6.91	Call	Bond Future	52.0700	0.0521	57.0400	0.0570	9.545	0	0	0
2016/09/01	R203	04/05/2017	6.92	Put	Bond Future	251.0000	0.2510	237.2400	0.2372	(5.482)	0	0	0
2016/09/01	R203	04/05/2017			Bond Future	7.4850	101.4415	7.4312	101.4603	(0.719)	0.0000	0.0000	0
2016/09/01	R203	04/05/2017	6.92	Call	Bond Future	53.2800	0.0533	58.3300	0.0583	9.478	0	0	0
2016/09/01	R203	04/05/2017	6.93	Call	Bond Future	54.2400	0.0542	59.3500	0.0593	9.421	0	0	0
2016/09/01	R203	04/05/2017	6.91	Put	Bond Future	253.3000	0.2533	239.4600	0.2395	(5.464)	0	0	0
2016/09/01	R203	04/05/2017	6.93	Put	Bond Future	248.4500	0.2484	234.7500	0.2348	(5.514)	0	0	0
2016/09/01	R204	03/11/2016			Bond Future	8.0443	102.9611	8.0058	103.0348	(0.479)	0.0000	0.0000	28,913
2016/09/01	R204	03/11/2016	9.21	Put	Bond Future	5.0000	0.0050	3.8200	0.0038	(23.600)	0	0	0
2016/09/01	R204	03/11/2016	9.23	Put	Bond Future	4.4900	0.0045	3.4200	0.0034	(23.831)	0	0	0
2016/09/01	R204	03/11/2016	9.22	Put	Bond Future	4.7400	0.0047	3.6200	0.0036	(23.629)	0	0	0
2016/09/01	R204	03/11/2016	9.22	Call	Bond Future	2,221.1600	2.2212	2,293.7300	2.2937	3.267	0	0	0
2016/09/01	R204	03/11/2016	9.21	Call	Bond Future	2,202.8300	2.2028	2,275.3400	2.2753	3.292	0	0	0
2016/09/01	R204	03/11/2016	9.23	Call	Bond Future	2,239.4900	2.2395	2,312.1100	2.3121	3.243	0	0	0
2016/09/01	R204	02/02/2017	8.28	Call	Bond Future	741.6500	0.7417	785.5600	0.7856	5.921	0	0	0
2016/09/01	R204	02/02/2017			Bond Future	8.0737	100.9142	8.0301	100.9885	(0.540)	0.0000	0.0000	0
2016/09/01	R204	02/02/2017	8.29	Call	Bond Future	752.0800	0.7521	796.3500	0.7964	5.886	0	0	0
2016/09/01	R204	02/02/2017	8.30	Call	Bond Future	762.8400	0.7628	807.4400	0.8074	5.847	0	0	0
2016/09/01	R204	02/02/2017	8.28	Put	Bond Future	391.1200	0.3911	360.7100	0.3607	(7.775)	0	0	0
2016/09/01	R204	02/02/2017	8.30	Put	Bond Future	378.4200	0.3784	348.7000	0.3487	(7.854)	0	0	0
2016/09/01	R204	02/02/2017	8.29	Put	Bond Future	384.6000	0.3846	354.5500	0.3545	(7.813)	0	0	0
2016/09/01	R204	04/05/2017	7.90	Put	Bond Future	718.4900	0.7185	676.0300	0.6760	(5.910)	0	0	0
2016/09/01	R204	04/05/2017			Bond Future	8.0576	102.9548	8.0073	103.0298	(0.624)	0.0000	0.0000	0
2016/09/01	R204	04/05/2017	7.92	Put	Bond Future	702.3700	0.7024	660.5100	0.6605	(5.960)	0	0	0
2016/09/01	R204	04/05/2017	7.90	Call	Bond Future	483.2300	0.4832	515.7800	0.5158	6.736	0	0	0
2016/09/01	R204	04/05/2017	7.91	Put	Bond Future	710.4000	0.7104	668.2400	0.6682	(5.935)	0	0	0
2016/09/01	R204	04/05/2017	7.91	Call	Bond Future	490.0900	0.4901	522.9400	0.5229	6.703	0	0	0
2016/09/01	R204	04/05/2017	7.92	Call	Bond Future	497.0000	0.4970	530.1500	0.5302	6.670	0	0	0
2016/09/01	R207	03/11/2016			Bond Future	8.3120	99.3491	8.2850	99.4220	(0.325)	0.0000	0.0000	52,265

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/01	R207	03/11/2016	7.94	Call	Bond Future	206.8200		0.2068	221.5700	0.2216	7.132	0	0	0
2016/09/01	R207	03/11/2016	7.93	Put	Bond Future	1,238.5900		1.2386	1,180.0200	1.1800	(4.729)	0	0	0
2016/09/01	R207	03/11/2016	7.95	Put	Bond Future	1,197.5300		1.1975	1,139.7600	1.1398	(4.824)	0	0	0
2016/09/01	R207	03/11/2016	7.94	Put	Bond Future	1,217.9800		1.2180	1,159.8000	1.1598	(4.777)	0	0	0
2016/09/01	R207	03/11/2016	7.95	Call	Bond Future	213.7200		0.2137	228.8800	0.2289	7.093	0	0	0
2016/09/01	R207	03/11/2016	7.93	Call	Bond Future	200.0700		0.2001	214.4300	0.2144	7.177	0	0	0
2016/09/01	R207	02/02/2017	9.24	Call	Bond Future	2,370.0700		2.3701	2,431.1700	2.4312	2.578	0	0	0
2016/09/01	R207	02/02/2017			Bond Future	8.3536		97.6303	8.3243	97.7038	(0.350)	0.0000	0.0000	0
2016/09/01	R207	02/02/2017	8.91	Call	Bond Future	1,728.3900		1.7284	1,781.1800	1.7812	3.054	0	0	62
2016/09/01	R207	02/02/2017	9.22	Call	Bond Future	2,329.0100		2.3290	2,389.6800	2.3897	2.605	0	0	0
2016/09/01	R207	02/02/2017	9.23	Call	Bond Future	2,349.5100		2.3495	2,410.4000	2.4104	2.592	0	0	0
2016/09/01	R207	02/02/2017	8.91	Put	Bond Future	342.4500		0.3424	321.6700	0.3217	(6.068)	0	0	0
2016/09/01	R207	02/02/2017	9.22	Put	Bond Future	181.4800		0.1815	168.5800	0.1686	(7.108)	0	0	0
2016/09/01	R207	02/02/2017	9.24	Put	Bond Future	173.6700		0.1737	161.2000	0.1612	(7.180)	0	0	0
2016/09/01	R207	02/02/2017	9.23	Put	Bond Future	177.5400		0.1775	164.8600	0.1649	(7.142)	0	0	0
2016/09/01	R207	04/05/2017	8.21	Put	Bond Future	1,191.4900		1.1915	1,148.5200	1.1485	(3.606)	0	0	0
2016/09/01	R207	04/05/2017			Bond Future	8.3773		99.6046	8.3453	99.6789	(0.381)	0.0000	0.0000	0
2016/09/01	R207	04/05/2017	8.22	Call	Bond Future	812.7100		0.8127	844.2800	0.8443	3.885	0	0	0
2016/09/01	R207	04/05/2017	8.20	Call	Bond Future	791.2300		0.7912	822.2400	0.8222	3.919	0	0	0
2016/09/01	R207	04/05/2017	8.21	Call	Bond Future	801.9300		0.8019	833.2200	0.8332	3.902	0	0	0
2016/09/01	R207	04/05/2017	8.20	Put	Bond Future	1,204.1500		1.2042	1,160.9000	1.1609	(3.592)	0	0	0
2016/09/01	R207	04/05/2017	8.22	Put	Bond Future	1,178.9300		1.1789	1,136.2400	1.1362	(3.621)	0	0	0
2016/09/01	R207	03/08/2017	8.19	Call	Bond Future	890.8000		0.8908	923.4500	0.9234	3.665	0	0	51
2016/09/01	R207	03/08/2017			Bond Future	8.3626		98.0585	8.3274	98.1335	(0.421)	0.0000	0.0000	0
2016/09/01	R207	03/08/2017	8.39	Put	Bond Future	1,048.8200		1.0488	1,011.1600	1.0112	(3.591)	0	0	0
2016/09/01	R207	03/08/2017	8.41	Put	Bond Future	1,029.3000		1.0293	992.1200	0.9921	(3.612)	0	0	0
2016/09/01	R207	03/08/2017	8.19	Put	Bond Future	1,259.4500		1.2594	1,217.0500	1.2170	(3.367)	0	0	0
2016/09/01	R207	03/08/2017	8.40	Put	Bond Future	1,039.0200		1.0390	1,001.6100	1.0016	(3.601)	0	0	0
2016/09/01	R207	03/08/2017	8.41	Call	Bond Future	1,130.1500		1.1302	1,168.0200	1.1680	3.351	0	0	0
2016/09/01	R207	03/08/2017	8.39	Call	Bond Future	1,107.1100		1.1071	1,144.5000	1.1445	3.377	0	0	0
2016/09/01	R207	03/08/2017	8.40	Call	Bond Future	1,118.5900		1.1186	1,156.2300	1.1562	3.365	0	0	0
2016/09/01	R208	03/11/2016	9.59	Put	Bond Future	24.4500		0.0244	21.2400	0.0212	(13.129)	0	0	0
2016/09/01	R208	03/11/2016			Bond Future	8.4946		94.4245	8.4732	94.4988	(0.253)	0.0000	0.0000	30,188
2016/09/01	R208	03/11/2016	9.58	Put	Bond Future	25.5300		0.0255	22.2000	0.0222	(13.043)	0	0	0
2016/09/01	R208	03/11/2016	9.57	Call	Bond Future	3,665.0500		3.6650	3,735.9700	3.7360	1.935	0	0	0
2016/09/01	R208	03/11/2016	9.58	Call	Bond Future	3,696.9400		3.6969	3,767.9800	3.7680	1.922	0	0	0
2016/09/01	R208	03/11/2016	9.59	Call	Bond Future	3,728.8600		3.7289	3,800.0200	3.8000	1.908	0	0	0
2016/09/01	R208	03/11/2016	9.57	Put	Bond Future	26.6600		0.0267	23.2100	0.0232	(12.941)	0	0	0
2016/09/01	R208	02/02/2017			Bond Future	8.5418		96.2531	8.5190	96.3281	(0.266)	0.0000	0.0000	0
2016/09/01	R208	02/02/2017	8.64	Call	Bond Future	1,343.8900		1.3439	1,381.7700	1.3818	2.819	0	0	0
2016/09/01	R208	02/02/2017	8.63	Put	Bond Future	1,034.9300		1.0349	997.4200	0.9974	(3.624)	0	0	0
2016/09/01	R208	02/02/2017	8.65	Put	Bond Future	1,005.7800		1.0058	968.9400	0.9689	(3.663)	0	0	0
2016/09/01	R208	02/02/2017	8.64	Put	Bond Future	1,020.4100		1.0204	983.2300	0.9832	(3.644)	0	0	0
2016/09/01	R208	02/02/2017	8.65	Call	Bond Future	1,362.1200		1.3621	1,400.3400	1.4003	2.806	0	0	0
2016/09/01	R208	02/02/2017	8.63	Call	Bond Future	1,325.5400		1.3255	1,363.0900	1.3631	2.833	0	0	0
2016/09/01	R208	04/05/2017	8.39	Call	Bond Future	1,134.0700		1.1341	1,165.2200	1.1652	2.747	0	0	0
2016/09/01	R208	04/05/2017			Bond Future	8.5679		94.7950	8.5438	94.8708	(0.282)	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
2016/09/01	R208	04/05/2017	8.37	Call	Bond Future	1,105.6400	1.1056	1,136.2600	1.1363	2.769	0	0	0
2016/09/01	R208	04/05/2017	8.38	Call	Bond Future	1,119.6500	1.1197	1,150.5300	1.1505	2.758	0	0	0
2016/09/01	R208	04/05/2017	8.37	Put	Bond Future	1,728.6500	1.7287	1,683.4600	1.6835	(2.614)	0	0	0
2016/09/01	R208	04/05/2017	8.39	Put	Bond Future	1,693.9000	1.6939	1,649.2400	1.6492	(2.637)	0	0	0
2016/09/01	R208	04/05/2017	8.38	Put	Bond Future	1,711.0600	1.7111	1,666.1300	1.6661	(2.626)	0	0	0
2016/09/01	R209	03/11/2016	9.34	Put	Bond Future	2,637.3400	2.6373	2,414.3000	2.4143	(8.457)	0	0	345
2016/09/01	R209	03/11/2016	10.26	Call	Bond Future	4,955.5300	4.9555	5,248.3300	5.2483	5.909	0	0	0
2016/09/01	R209	03/11/2016			Bond Future	9.5496	71.7652	9.4981	72.1156	(0.539)	0.0000	0.0000	37,619
2016/09/01	R209	03/11/2016	10.24	Call	Bond Future	4,853.7000	4.8537	5,144.0300	5.1440	5.982	0	0	0
2016/09/01	R209	03/11/2016	8.87	Put	Bond Future	5,181.5200	5.1815	4,878.7500	4.8788	(5.843)	0	0	0
2016/09/01	R209	03/11/2016	8.81	Call	Bond Future	278.6900	0.2787	319.1900	0.3192	14.532	0	0	345
2016/09/01	R209	03/11/2016	9.04	Put	Bond Future	4,147.3000	4.1473	3,868.8500	3.8688	(6.714)	0	0	345
2016/09/01	R209	03/11/2016	9.42	Put	Bond Future	2,305.3900	2.3054	2,098.7300	2.0987	(8.964)	0	0	0
2016/09/01	R209	03/11/2016	10.25	Call	Bond Future	4,904.5500	4.9045	5,196.1200	5.1961	5.945	0	0	0
2016/09/01	R209	03/11/2016	9.05	Call	Bond Future	577.2000	0.5772	650.7700	0.6508	12.746	0	0	0
2016/09/01	R209	03/11/2016	9.45	Call	Bond Future	1,508.7500	1.5088	1,658.7000	1.6587	9.939	0	0	0
2016/09/01	R209	03/11/2016	10.24	Put	Bond Future	398.3600	0.3984	338.3000	0.3383	(15.077)	0	0	0
2016/09/01	R209	03/11/2016	9.04	Call	Bond Future	561.1200	0.5611	633.0600	0.6331	12.821	0	0	0
2016/09/01	R209	03/11/2016	10.25	Put	Bond Future	387.8600	0.3879	329.0400	0.3290	(15.165)	0	0	0
2016/09/01	R209	03/11/2016	9.34	Call	Bond Future	1,194.6700	1.1947	1,322.0200	1.3220	10.660	0	0	0
2016/09/01	R209	03/11/2016	10.26	Put	Bond Future	377.5900	0.3776	320.0000	0.3200	(15.252)	0	0	0
2016/09/01	R209	03/11/2016	9.45	Put	Bond Future	2,188.7000	2.1887	1,988.2600	1.9883	(9.158)	0	0	250
2016/09/01	R209	03/11/2016	8.81	Put	Bond Future	5,573.3700	5.5734	5,263.4800	5.2635	(5.560)	0	0	0
2016/09/01	R209	03/11/2016	8.87	Call	Bond Future	338.1400	0.3381	385.7600	0.3858	14.083	0	0	250
2016/09/01	R209	03/11/2016	9.42	Call	Bond Future	1,418.6300	1.4186	1,562.3600	1.5624	10.132	0	0	120
2016/09/01	R209	03/11/2016	9.05	Put	Bond Future	4,090.4000	4.0904	3,813.5800	3.8136	(6.768)	0	0	250
2016/09/01	R209	02/02/2017	9.55	Put	Bond Future	3,020.9700	3.0210	2,837.9500	2.8380	(6.058)	0	0	0
2016/09/01	R209	02/02/2017			Bond Future	9.5946	73.1550	9.5417	73.5116	(0.551)	0.0000	0.0000	0
2016/09/01	R209	02/02/2017	9.54	Put	Bond Future	3,055.6800	3.0557	2,871.3200	2.8713	(6.033)	0	0	0
2016/09/01	R209	02/02/2017	9.55	Call	Bond Future	2,720.3300	2.7203	2,893.9200	2.8939	6.381	0	0	0
2016/09/01	R209	02/02/2017	9.53	Call	Bond Future	2,654.3900	2.6544	2,825.2900	2.8253	6.438	0	0	0
2016/09/01	R209	02/02/2017	9.54	Call	Bond Future	2,687.3500	2.6874	2,859.6000	2.8596	6.410	0	0	0
2016/09/01	R209	02/02/2017	9.53	Put	Bond Future	3,090.5000	3.0905	2,904.7900	2.9048	(6.009)	0	0	0
2016/09/01	R209	04/05/2017	9.48	Put	Bond Future	4,176.3200	4.1763	3,983.2100	3.9832	(4.624)	0	0	0
2016/09/01	R209	04/05/2017			Bond Future	9.6315	71.4821	9.5772	71.8453	(0.563)	0.0000	0.0000	0
2016/09/01	R209	04/05/2017	9.47	Put	Bond Future	4,213.1600	4.2132	4,018.9700	4.0190	(4.609)	0	0	0
2016/09/01	R209	04/05/2017	9.46	Call	Bond Future	3,092.6000	3.0926	3,260.5500	3.2606	5.431	0	0	0
2016/09/01	R209	04/05/2017	9.47	Call	Bond Future	3,123.8100	3.1238	3,292.8400	3.2928	5.411	0	0	0
2016/09/01	R209	04/05/2017	9.48	Call	Bond Future	3,155.1700	3.1552	3,325.2800	3.3253	5.391	0	0	0
2016/09/01	R209	04/05/2017	9.46	Put	Bond Future	4,250.2500	4.2502	4,054.9800	4.0550	(4.594)	0	0	0
2016/09/01	R210	03/11/2016			Bond Future	187.0409	187.0409	187.0478	187.0478	0.004	0.0000	0.0000	2,182
2016/09/01	R210	03/11/2016	188.90	Put	Bond Future	1,859.1400	1.8591	1,852.2400	1.8522	(0.371)	0	0	0
2016/09/01	R210	03/11/2016	188.92	Put	Bond Future	1,879.1400	1.8791	1,872.2400	1.8722	(0.367)	0	0	0
2016/09/01	R210	03/11/2016	188.91	Put	Bond Future	1,869.1400	1.8691	1,862.2400	1.8622	(0.369)	0	0	0
2016/09/01	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/09/01	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	R211	03/11/2016	141.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	R211	03/11/2016			Bond Future	141.6966	141.6966	141.7030	141.7030	0.004	0.0000	0.0000	56
2016/09/01	R211	03/11/2016	141.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	R211	03/11/2016	141.74	Put	Bond Future	43.3900	0.0434	37.0400	0.0370	(14.635)	0	0	0
2016/09/01	R211	03/11/2016	141.76	Put	Bond Future	63.3900	0.0634	57.0400	0.0570	(10.017)	0	0	0
2016/09/01	R211	03/11/2016	141.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	R211	03/11/2016	141.75	Put	Bond Future	53.3900	0.0534	47.0400	0.0470	(11.894)	0	0	0
2016/09/01	R212	03/11/2016			Bond Future	148.0835	148.0835	148.0883	148.0883	0.003	0.0000	0.0000	3,838
2016/09/01	R212	03/11/2016	148.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	R212	03/11/2016	148.10	Put	Bond Future	16.4800	0.0165	11.6900	0.0117	(29.066)	0	0	0
2016/09/01	R212	03/11/2016	148.12	Put	Bond Future	36.4800	0.0365	31.6900	0.0317	(13.130)	0	0	0
2016/09/01	R212	03/11/2016	148.11	Put	Bond Future	26.4800	0.0265	21.6900	0.0217	(18.089)	0	0	0
2016/09/01	R212	03/11/2016	148.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	R212	03/11/2016	148.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/09/01	R213	03/11/2016			Bond Future	9.4335	82.4168	9.3921	82.6953	(0.439)	0.0000	0.0000	42,521
2016/09/01	R213	03/11/2016	10.18	Put	Bond Future	318.4800	0.3185	275.6000	0.2756	(13.464)	0	0	0
2016/09/01	R213	03/11/2016	10.20	Put	Bond Future	300.8400	0.3008	259.8300	0.2598	(13.632)	0	0	0
2016/09/01	R213	03/11/2016	10.18	Call	Bond Future	5,114.9000	5.1149	5,350.5700	5.3506	4.608	0	0	0
2016/09/01	R213	03/11/2016	10.19	Put	Bond Future	309.5600	0.3096	267.6200	0.2676	(13.548)	0	0	0
2016/09/01	R213	03/11/2016	10.19	Call	Bond Future	5,167.4700	5.1675	5,404.0800	5.4041	4.579	0	0	0
2016/09/01	R213	03/11/2016	10.20	Call	Bond Future	5,220.1600	5.2202	5,457.7000	5.4577	4.550	0	0	0
2016/09/01	R213	02/02/2017	9.40	Call	Bond Future	2,483.7900	2.4838	2,614.3700	2.6144	5.257	0	0	0
2016/09/01	R213	02/02/2017	9.42	Call	Bond Future	2,547.8900	2.5479	2,680.6600	2.6807	5.211	0	0	0
2016/09/01	R213	02/02/2017			Bond Future	9.4841	84.0126	9.4414	84.2960	(0.450)	0.0000	0.0000	0
2016/09/01	R213	02/02/2017	9.41	Call	Bond Future	2,515.6200	2.5156	2,647.3000	2.6473	5.234	0	0	0
2016/09/01	R213	02/02/2017	9.40	Put	Bond Future	3,043.6400	3.0436	2,890.8500	2.8908	(5.020)	0	0	0
2016/09/01	R213	02/02/2017	9.42	Put	Bond Future	2,974.1400	2.9741	2,823.5400	2.8235	(5.064)	0	0	0
2016/09/01	R213	02/02/2017	9.41	Put	Bond Future	3,008.6300	3.0086	2,856.9400	2.8569	(5.042)	0	0	0
2016/09/01	R213	04/05/2017			Bond Future	9.5219	82.1573	9.4780	82.4457	(0.461)	0.0000	0.0000	0
2016/09/01	R213	04/05/2017	9.35	Put	Bond Future	4,087.6900	4.0877	3,929.4600	3.9295	(3.871)	0	0	0
2016/09/01	R213	04/05/2017	9.37	Put	Bond Future	4,015.7000	4.0157	3,859.2200	3.8592	(3.897)	0	0	0
2016/09/01	R213	04/05/2017	9.35	Call	Bond Future	2,950.4800	2.9505	3,080.6700	3.0807	4.413	0	0	0
2016/09/01	R213	04/05/2017	9.36	Put	Bond Future	4,051.4400	4.0514	3,894.0900	3.8941	(3.884)	0	0	0
2016/09/01	R213	04/05/2017	9.36	Call	Bond Future	2,981.0000	2.9810	3,112.0700	3.1121	4.397	0	0	0
2016/09/01	R213	04/05/2017	9.37	Call	Bond Future	3,011.9600	3.0120	3,143.9000	3.1439	4.381	0	0	0
2016/09/01	R214	03/11/2016	10.35	Put	Bond Future	418.8300	0.4188	356.5600	0.3566	(14.868)	0	0	0
2016/09/01	R214	03/11/2016			Bond Future	9.6406	71.9471	9.5891	72.3118	(0.534)	0.0000	0.0000	29,194
2016/09/01	R214	03/11/2016	10.34	Put	Bond Future	429.8000	0.4298	366.2600	0.3663	(14.784)	0	0	0
2016/09/01	R214	03/11/2016	10.35	Call	Bond Future	5,144.2800	5.1443	5,446.6800	5.4467	5.878	0	0	0
2016/09/01	R214	03/11/2016	10.33	Call	Bond Future	5,040.5100	5.0405	5,340.3600	5.3404	5.949	0	0	0
2016/09/01	R214	03/11/2016	10.34	Call	Bond Future	5,092.3300	5.0923	5,393.4600	5.3935	5.913	0	0	0
2016/09/01	R214	03/11/2016	10.33	Put	Bond Future	441.0100	0.4410	376.1900	0.3762	(14.698)	0	0	0
2016/09/01	R214	02/02/2017			Bond Future	9.6876	73.3403	9.6347	73.7114	(0.546)	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
2016/09/01	R214	02/02/2017	9.67	Call	Bond Future	2,940.3200	2.9403	3,124.9800	3.1250	6.280	0	0	0
2016/09/01	R214	02/02/2017	9.66	Put	Bond Future	3,098.9200	3.0989	2,911.0800	2.9111	(6.061)	0	0	0
2016/09/01	R214	02/02/2017	9.68	Put	Bond Future	3,028.4600	3.0285	2,843.3700	2.8434	(6.112)	0	0	0
2016/09/01	R214	02/02/2017	9.67	Put	Bond Future	3,063.5400	3.0635	2,877.0700	2.8771	(6.087)	0	0	0
2016/09/01	R214	02/02/2017	9.68	Call	Bond Future	2,975.3000	2.9753	3,161.3400	3.1613	6.253	0	0	0
2016/09/01	R214	02/02/2017	9.66	Call	Bond Future	2,905.5400	2.9055	3,088.8300	3.0888	6.308	0	0	0
2016/09/01	R214	04/05/2017	9.58	Put	Bond Future	4,334.4300	4.3344	4,134.7400	4.1347	(4.607)	0	0	0
2016/09/01	R214	04/05/2017			Bond Future	9.7236	71.5230	9.6694	71.9010	(0.557)	0.0000	0.0000	0
2016/09/01	R214	04/05/2017	9.57	Put	Bond Future	4,372.6100	4.3726	4,171.8000	4.1718	(4.592)	0	0	0
2016/09/01	R214	04/05/2017	9.58	Call	Bond Future	3,325.2800	3.3253	3,503.6400	3.5036	5.364	0	0	0
2016/09/01	R214	04/05/2017	9.56	Call	Bond Future	3,259.7600	3.2598	3,435.8800	3.4359	5.403	0	0	0
2016/09/01	R214	04/05/2017	9.57	Call	Bond Future	3,292.3200	3.2923	3,469.5600	3.4696	5.383	0	0	0
2016/09/01	R214	04/05/2017	9.56	Put	Bond Future	4,411.3100	4.4113	4,209.3800	4.2094	(4.578)	0	0	0
2016/09/01	R248	03/11/2016	10.38	Call	Bond Future	6,544.0600	6.5441	6,922.8500	6.9228	5.788	0	0	0
2016/09/01	R248	03/11/2016			Bond Future	9.6815	92.5203	9.6300	92.9865	(0.532)	0.0000	0.0000	61,875
2016/09/01	R248	03/11/2016	10.39	Call	Bond Future	6,608.8900	6.6089	6,989.2900	6.9893	5.756	0	0	0
2016/09/01	R248	03/11/2016	10.37	Put	Bond Future	638.0300	0.6380	549.0700	0.5491	(13.943)	0	0	0
2016/09/01	R248	03/11/2016	10.39	Put	Bond Future	607.9700	0.6080	522.2500	0.5223	(14.099)	0	0	0
2016/09/01	R248	03/11/2016	10.37	Call	Bond Future	6,479.3800	6.4794	6,856.5400	6.8565	5.821	0	0	0
2016/09/01	R248	03/11/2016	10.38	Put	Bond Future	622.8500	0.6228	535.5200	0.5355	(14.021)	0	0	0
2016/09/01	R248	02/02/2017	9.76	Put	Bond Future	3,883.4600	3.8835	3,652.8400	3.6528	(5.939)	0	0	0
2016/09/01	R248	02/02/2017	9.78	Put	Bond Future	3,798.0300	3.7980	3,570.7400	3.5707	(5.984)	0	0	0
2016/09/01	R248	02/02/2017			Bond Future	9.7300	94.3120	9.6770	94.7864	(0.544)	0.0000	0.0000	0
2016/09/01	R248	02/02/2017	9.77	Put	Bond Future	3,840.5500	3.8406	3,611.6000	3.6116	(5.961)	0	0	0
2016/09/01	R248	02/02/2017	9.76	Call	Bond Future	4,150.6800	4.1507	4,394.4600	4.3945	5.873	0	0	0
2016/09/01	R248	02/02/2017	9.77	Call	Bond Future	4,196.3900	4.1964	4,441.8400	4.4418	5.849	0	0	0
2016/09/01	R248	02/02/2017	9.78	Call	Bond Future	4,242.3300	4.2423	4,489.4400	4.4894	5.825	0	0	0
2016/09/01	R248	04/05/2017	9.66	Call	Bond Future	4,614.1700	4.6142	4,847.9300	4.8479	5.066	0	0	0
2016/09/01	R248	04/05/2017			Bond Future	9.7673	91.7763	9.7129	92.2596	(0.556)	0.0000	0.0000	0
2016/09/01	R248	04/05/2017	9.67	Call	Bond Future	4,657.1800	4.6572	4,892.3100	4.8923	5.049	0	0	0
2016/09/01	R248	04/05/2017	9.65	Put	Bond Future	5,620.3300	5.6203	5,369.5000	5.3695	(4.463)	0	0	0
2016/09/01	R248	04/05/2017	9.67	Put	Bond Future	5,525.5200	5.5255	5,277.4200	5.2774	(4.490)	0	0	0
2016/09/01	R248	04/05/2017	9.65	Call	Bond Future	4,571.6300	4.5716	4,804.0300	4.8040	5.084	0	0	0
2016/09/01	R248	04/05/2017	9.66	Put	Bond Future	5,572.6100	5.5726	5,323.1400	5.3231	(4.477)	0	0	0
Total													681692