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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/08/2016 TO 10/08/2016

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	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
2016/08/10	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	2025	04/08/2016			Bond Future	127.6883	127.6883	127.6883	127.6883	0.000	0.0000	0.0000	0
2016/08/10	2025	03/11/2016			Bond Future	130.2507	130.2507	130.2089	130.2089	(0.032)	0.0000	0.0000	3,077
2016/08/10	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	2025	03/11/2016	129.21	Call	Bond Future	1,040.6800	1.0407	998.9300	0.9989	(4.012)	0	0	0
2016/08/10	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	2025	03/11/2016	129.22	Call	Bond Future	1,030.6800	1.0307	988.9300	0.9889	(4.051)	0	0	0
2016/08/10	2025	03/11/2016	129.23	Call	Bond Future	1,020.6800	1.0207	978.9300	0.9789	(4.090)	0	0	0
2016/08/10	2030	04/08/2016			Bond Future	8.9400	92.9347	8.9400	92.9347	0.000	0.0000	0.0000	0
2016/08/10	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	2030	03/11/2016			Bond Future	8.9361	94.9726	8.8267	95.7739	(1.223)	0.0000	0.0000	30,296
2016/08/10	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	2030	03/11/2016	9.33	Call	Bond Future	2,809.7500	2.8098	3,610.9700	3.6110	28.516	0	0	0
2016/08/10	2030	03/11/2016	9.34	Call	Bond Future	2,879.5200	2.8795	3,680.7400	3.6807	27.825	0	0	0
2016/08/10	2030	03/11/2016	9.35	Call	Bond Future	2,949.2200	2.9492	3,750.4400	3.7504	27.167	0	0	0
2016/08/10	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	2030	02/02/2017			Bond Future	8.9672	92.8199	8.8545	93.6354	(1.257)	0.0000	0.0000	0
2016/08/10	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	2030	02/02/2017	9.29	Call	Bond Future	2,282.2600	2.2823	3,097.7600	3.0978	35.732	0	0	0
2016/08/10	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	2030	02/02/2017	9.30	Call	Bond Future	2,351.7000	2.3517	3,167.2000	3.1672	34.677	0	0	0
2016/08/10	2030	02/02/2017	9.31	Call	Bond Future	2,421.0700	2.4211	3,236.5700	3.2366	33.683	0	0	0
2016/08/10	2030	04/05/2017	9.33	Call	Bond Future	2,365.0100	2.3650	3,193.2600	3.1933	35.021	0	0	0
2016/08/10	2030	04/05/2017			Bond Future	8.9912	94.7183	8.8754	95.5466	(1.288)	0.0000	0.0000	0
2016/08/10	2030	04/05/2017	9.34	Call	Bond Future	2,433.5400	2.4335	3,261.7900	3.2618	34.035	0	0	0
2016/08/10	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	2030	04/05/2017	9.32	Call	Bond Future	2,296.4100	2.2964	3,124.6600	3.1247	36.067	0	0	0
2016/08/10	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	2032	04/08/2016			Bond Future	9.0600	96.2529	9.0600	96.2529	0.000	0.0000	0.0000	0
2016/08/10	2032	03/11/2016			Bond Future	9.0545	94.2573	8.9451	95.1185	(1.208)	0.0000	0.0000	13,093
2016/08/10	2032	03/11/2016	10.28	Put	Bond Future	191.4400	0.1914	124.7000	0.1247	(34.862)	0	0	0
2016/08/10	2032	03/11/2016	10.30	Put	Bond Future	181.4300	0.1814	117.6300	0.1176	(35.165)	0	0	0
2016/08/10	2032	03/11/2016	10.29	Put	Bond Future	186.3800	0.1864	121.1200	0.1211	(35.014)	0	0	0
2016/08/10	2032	03/11/2016	10.30	Call	Bond Future	9,233.7100	9.2337	10,031.1500	10.0312	8.636	0	0	0
2016/08/10	2032	03/11/2016	10.28	Call	Bond Future	9,108.7300	9.1087	9,903.2300	9.9032	8.722	0	0	0
2016/08/10	2032	03/11/2016	10.29	Call	Bond Future	9,171.2000	9.1712	9,967.1800	9.9672	8.679	0	0	0

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2016/08/10	2032	02/02/2017	9.53	Call	Bond Future	5,350.9400	5.3509	5,952.2100	5.9522	11.237	0	0	0
2016/08/10	2032	02/02/2017			Bond Future	9.0893	96.0969	8.9768	96.9735	(1.238)	0.0000	0.0000	0
2016/08/10	2032	02/02/2017	9.51	Call	Bond Future	5,254.6800	5.2547	5,850.6900	5.8507	11.342	0	0	0
2016/08/10	2032	02/02/2017	9.52	Call	Bond Future	5,302.6000	5.3026	5,901.4900	5.9015	11.294	0	0	0
2016/08/10	2032	02/02/2017	9.51	Put	Bond Future	2,080.1200	2.0801	1,799.5200	1.7995	(13.490)	0	0	0
2016/08/10	2032	02/02/2017	9.53	Put	Bond Future	2,029.3700	2.0294	1,754.0300	1.7540	(13.568)	0	0	0
2016/08/10	2032	02/02/2017	9.52	Put	Bond Future	2,054.4900	2.0545	1,776.7700	1.7768	(13.518)	0	0	0
2016/08/10	2032	04/05/2017	9.45	Call	Bond Future	5,615.9400	5.6159	6,103.9000	6.1039	8.689	0	0	0
2016/08/10	2032	04/05/2017			Bond Future	9.1136	93.9008	8.9981	94.7913	(1.267)	0.0000	0.0000	0
2016/08/10	2032	04/05/2017	9.46	Call	Bond Future	5,660.5600	5.6606	6,150.7100	6.1507	8.659	0	0	0
2016/08/10	2032	04/05/2017	9.44	Put	Bond Future	3,119.4700	3.1195	2,714.3800	2.7144	(12.986)	0	0	0
2016/08/10	2032	04/05/2017	9.46	Put	Bond Future	3,061.0300	3.0610	2,660.6500	2.6606	(13.080)	0	0	0
2016/08/10	2032	04/05/2017	9.44	Call	Bond Future	5,571.7800	5.5718	6,057.2200	6.0572	8.712	0	0	0
2016/08/10	2032	04/05/2017	9.45	Put	Bond Future	3,089.9800	3.0900	2,687.4100	2.6874	(13.028)	0	0	0
2016/08/10	2033	04/08/2016			Bond Future	107.5981	107.5981	107.5981	107.5981	0.000	0.0000	0.0000	0
2016/08/10	2033	03/11/2016			Bond Future	108.5710	108.5710	108.5369	108.5369	(0.031)	0.0000	0.0000	4,275
2016/08/10	2033	03/11/2016	109.16	Put	Bond Future	589.0100	0.5890	623.0500	0.6230	5.779	0	0	0
2016/08/10	2033	03/11/2016	109.17	Put	Bond Future	599.0100	0.5990	633.0500	0.6330	5.683	0	0	0
2016/08/10	2033	03/11/2016	109.18	Put	Bond Future	609.0100	0.6090	643.0500	0.6431	5.589	0	0	0
2016/08/10	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	2037	04/08/2016			Bond Future	9.1750	94.0416	9.1750	94.0416	0.000	0.0000	0.0000	0
2016/08/10	2037	03/11/2016	10.35	Call	Bond Future	9,813.1800	9.8132	10,624.4200	10.6244	8.267	0	0	0
2016/08/10	2037	03/11/2016	10.36	Put	Bond Future	245.6900	0.2457	191.9000	0.1919	(21.893)	0	0	0
2016/08/10	2037	03/11/2016			Bond Future	9.1561	96.2917	9.0575	97.1575	(1.078)	0.0000	0.0000	40,431
2016/08/10	2037	03/11/2016	10.36	Call	Bond Future	9,880.8800	9.8809	10,692.7900	10.6928	8.217	0	0	0
2016/08/10	2037	03/11/2016	10.37	Call	Bond Future	9,948.6000	9.9486	10,761.1800	10.7612	8.168	0	0	0
2016/08/10	2037	03/11/2016	10.35	Put	Bond Future	251.4800	0.2515	197.0200	0.1970	(21.656)	0	0	0
2016/08/10	2037	03/11/2016	10.37	Put	Bond Future	240.0300	0.2400	186.9100	0.1869	(22.131)	0	0	0
2016/08/10	2037	02/02/2017	9.68	Put	Bond Future	2,177.0000	2.1770	1,891.2100	1.8912	(13.128)	0	0	0
2016/08/10	2037	02/02/2017			Bond Future	9.1883	93.9144	9.0870	94.7956	(1.103)	0.0000	0.0000	0
2016/08/10	2037	02/02/2017	9.67	Put	Bond Future	2,203.9800	2.2040	1,915.5700	1.9156	(13.086)	0	0	0
2016/08/10	2037	02/02/2017	9.68	Call	Bond Future	6,276.9900	6.2770	6,872.4200	6.8724	9.486	0	0	0
2016/08/10	2037	02/02/2017	9.66	Call	Bond Future	6,169.7600	6.1698	6,759.9500	6.7600	9.566	0	0	0
2016/08/10	2037	02/02/2017	9.67	Call	Bond Future	6,223.4100	6.2234	6,816.2200	6.8162	9.525	0	0	0
2016/08/10	2037	02/02/2017	9.66	Put	Bond Future	2,231.0100	2.2310	1,939.9800	1.9400	(13.045)	0	0	0
2016/08/10	2037	04/05/2017			Bond Future	9.2144	95.8353	9.1107	96.7305	(1.126)	0.0000	0.0000	0
2016/08/10	2037	04/05/2017	9.58	Put	Bond Future	3,428.6100	3.4286	3,182.6400	3.1826	(7.174)	0	0	0
2016/08/10	2037	04/05/2017	9.60	Put	Bond Future	3,365.2900	3.3653	3,123.4000	3.1234	(7.188)	0	0	0
2016/08/10	2037	04/05/2017	9.59	Put	Bond Future	3,396.9800	3.3970	3,153.0500	3.1531	(7.181)	0	0	0
2016/08/10	2037	04/05/2017	9.60	Call	Bond Future	6,580.8500	6.5809	7,234.1300	7.2341	9.927	0	0	0
2016/08/10	2037	04/05/2017	9.58	Call	Bond Future	6,481.6500	6.4816	7,130.8500	7.1309	10.016	0	0	0
2016/08/10	2037	04/05/2017	9.59	Call	Bond Future	6,531.3400	6.5313	7,182.5800	7.1826	9.971	0	0	0
2016/08/10	2038	04/08/2016			Bond Future	133.9558	133.9558	133.9558	133.9558	0.000	0.0000	0.0000	0

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2016/08/10	2038	03/11/2016	136.32	Call	Bond Future	112.7200	0.1127	304.1500	0.3041	169.828	0	0	0
2016/08/10	2038	03/11/2016			Bond Future	136.4327	136.4327	136.6242	136.6242	0.140	0.0000	0.0000	20,808
2016/08/10	2038	03/11/2016	136.33	Call	Bond Future	102.7200	0.1027	294.1500	0.2941	186.361	0	0	0
2016/08/10	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	2038	03/11/2016	136.31	Call	Bond Future	122.7200	0.1227	314.1500	0.3141	155.989	0	0	0
2016/08/10	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	2040	04/08/2016			Bond Future	9.2050	98.2817	9.2050	98.2817	0.000	0.0000	0.0000	0
2016/08/10	2040	03/11/2016			Bond Future	9.1857	100.6498	9.0922	101.5349	(1.018)	0.0000	0.0000	3,584
2016/08/10	2040	03/11/2016	9.69	Put	Bond Future	1,225.7300	1.2257	1,041.1900	1.0412	(15.056)	0	0	0
2016/08/10	2040	03/11/2016	9.71	Put	Bond Future	1,180.0300	1.1800	1,001.4400	1.0014	(15.134)	0	0	0
2016/08/10	2040	03/11/2016	9.70	Put	Bond Future	1,202.6200	1.2026	1,021.1500	1.0211	(15.090)	0	0	0
2016/08/10	2040	03/11/2016	9.71	Call	Bond Future	5,914.4500	5.9145	6,621.0200	6.6210	11.947	0	0	0
2016/08/10	2040	03/11/2016	9.69	Call	Bond Future	5,786.4400	5.7864	6,487.0600	6.4871	12.108	0	0	0
2016/08/10	2040	03/11/2016	9.70	Call	Bond Future	5,850.2500	5.8502	6,553.9400	6.5539	12.028	0	0	0
2016/08/10	2040	02/02/2017	9.58	Call	Bond Future	6,099.7100	6.0997	6,677.6400	6.6776	9.475	0	0	0
2016/08/10	2040	02/02/2017			Bond Future	9.2176	98.1071	9.1217	99.0081	(1.041)	0.0000	0.0000	0
2016/08/10	2040	02/02/2017	9.59	Call	Bond Future	6,155.0000	6.1550	6,735.6900	6.7357	9.434	0	0	0
2016/08/10	2040	02/02/2017	9.60	Call	Bond Future	6,210.2300	6.2102	6,793.9200	6.7939	9.399	0	0	0
2016/08/10	2040	02/02/2017	9.58	Put	Bond Future	2,813.3800	2.8134	2,490.3000	2.4903	(11.484)	0	0	0
2016/08/10	2040	02/02/2017	9.60	Put	Bond Future	2,747.7700	2.7478	2,430.4500	2.4304	(11.548)	0	0	0
2016/08/10	2040	02/02/2017	9.59	Put	Bond Future	2,780.5400	2.7805	2,460.2200	2.4602	(11.520)	0	0	0
2016/08/10	2040	04/05/2017			Bond Future	9.2436	100.1137	9.1455	101.0290	(1.061)	0.0000	0.0000	0
2016/08/10	2040	04/05/2017	9.62	Put	Bond Future	3,740.1100	3.7401	3,434.7800	3.4348	(8.164)	0	0	0
2016/08/10	2040	04/05/2017	9.64	Put	Bond Future	3,671.9000	3.6719	3,370.9300	3.3709	(8.197)	0	0	0
2016/08/10	2040	04/05/2017	9.62	Call	Bond Future	7,126.9100	7.1269	7,736.8900	7.7369	8.559	0	0	0
2016/08/10	2040	04/05/2017	9.63	Put	Bond Future	3,705.7100	3.7057	3,402.5600	3.4026	(8.181)	0	0	0
2016/08/10	2040	04/05/2017	9.63	Call	Bond Future	7,179.8800	7.1799	7,792.0400	7.7920	8.526	0	0	0
2016/08/10	2040	04/05/2017	9.64	Call	Bond Future	7,233.3100	7.2333	7,847.6500	7.8476	8.493	0	0	0
2016/08/10	2044	04/08/2016			Bond Future	9.2450	95.3256	9.2450	95.3256	0.000	0.0000	0.0000	0
2016/08/10	2044	03/11/2016			Bond Future	9.2200	97.6933	9.1215	98.6396	(1.069)	0.0000	0.0000	18,597
2016/08/10	2044	03/11/2016	10.42	Call	Bond Future	10,666.1000	10.6661	11,547.9900	11.5480	8.268	0	0	0
2016/08/10	2044	03/11/2016	10.41	Put	Bond Future	311.3100	0.3113	246.2000	0.2462	(20.915)	0	0	0
2016/08/10	2044	03/11/2016	10.43	Put	Bond Future	297.9600	0.2980	234.2600	0.2343	(21.379)	0	0	0
2016/08/10	2044	03/11/2016	10.42	Put	Bond Future	304.5700	0.3046	240.1700	0.2402	(21.145)	0	0	0
2016/08/10	2044	03/11/2016	10.43	Call	Bond Future	10,737.5800	10.7376	11,620.1700	11.6202	8.220	0	0	0
2016/08/10	2044	03/11/2016	10.41	Call	Bond Future	10,594.6300	10.5946	11,475.8100	11.4758	8.317	0	0	0
2016/08/10	2044	02/02/2017			Bond Future	9.2514	95.2182	9.1504	96.1815	(1.092)	0.0000	0.0000	0
2016/08/10	2044	02/02/2017	9.77	Call	Bond Future	7,091.5900	7.0916	7,706.6200	7.7066	8.673	0	0	0
2016/08/10	2044	02/02/2017	9.76	Put	Bond Future	2,423.5700	2.4236	2,072.3200	2.0723	(14.493)	0	0	0
2016/08/10	2044	02/02/2017	9.78	Put	Bond Future	2,366.2600	2.3663	2,020.8500	2.0209	(14.597)	0	0	0
2016/08/10	2044	02/02/2017	9.77	Put	Bond Future	2,394.7700	2.3948	2,046.4400	2.0464	(14.545)	0	0	0
2016/08/10	2044	02/02/2017	9.78	Call	Bond Future	7,149.7400	7.1497	7,767.6900	7.7677	8.643	0	0	0
2016/08/10	2044	02/02/2017	9.76	Call	Bond Future	7,033.5900	7.0336	7,645.7000	7.6457	8.703	0	0	0
2016/08/10	2044	04/05/2017			Bond Future	9.2771	97.1658	9.1738	98.1447	(1.113)	0.0000	0.0000	0
2016/08/10	2044	04/05/2017	9.67	Call	Bond Future	7,346.9700	7.3470	8,008.5400	8.0085	9.005	0	0	0

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2016/08/10	2044	04/05/2017	9.66	Put	Bond Future	3,807.2000	3.8072	3,487.5800	3.4876	(8.395)	0	0	0
2016/08/10	2044	04/05/2017	9.68	Put	Bond Future	3,738.0900	3.7381	3,423.0500	3.4231	(8.428)	0	0	0
2016/08/10	2044	04/05/2017	9.67	Put	Bond Future	3,772.6700	3.7727	3,455.3300	3.4553	(8.412)	0	0	0
2016/08/10	2044	04/05/2017	9.68	Call	Bond Future	7,400.3700	7.4004	8,064.2400	8.0642	8.971	0	0	0
2016/08/10	2044	04/05/2017	9.66	Call	Bond Future	7,293.3900	7.2934	7,952.6800	7.9527	9.040	0	0	0
2016/08/10	2046	04/08/2016			Bond Future	133.8331	133.8331	133.8331	133.8331	0.000	0.0000	0.0000	0
2016/08/10	2046	03/11/2016	137.07	Put	Bond Future	2,259.4800	2.2595	2,300.7400	2.3007	1.826	0	0	0
2016/08/10	2046	03/11/2016			Bond Future	134.8105	134.8105	134.7693	134.7693	(0.031)	0.0000	0.0000	17,253
2016/08/10	2046	03/11/2016	137.09	Put	Bond Future	2,279.4800	2.2795	2,320.7400	2.3207	1.810	0	0	0
2016/08/10	2046	03/11/2016	137.08	Put	Bond Future	2,269.4800	2.2695	2,310.7400	2.3107	1.818	0	0	0
2016/08/10	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	2050	04/08/2016			Bond Future	142.3449	142.3449	142.3449	142.3449	0.000	0.0000	0.0000	0
2016/08/10	2050	03/11/2016	149.52	Put	Bond Future	4,542.6000	4.5426	4,586.1400	4.5861	0.958	0	0	0
2016/08/10	2050	03/11/2016			Bond Future	144.9774	144.9774	144.9339	144.9339	(0.030)	0.0000	0.0000	21,628
2016/08/10	2050	03/11/2016	149.54	Put	Bond Future	4,562.6000	4.5626	4,606.1400	4.6061	0.954	0	0	0
2016/08/10	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	2050	03/11/2016	149.53	Put	Bond Future	4,552.6000	4.5526	4,596.1400	4.5961	0.956	0	0	0
2016/08/10	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	AL37	03/11/2016			Index Future	506.6870	506.6870	508.3300	508.3300	0.324	0.0000	0.0000	14
2016/08/10	AL37	02/02/2017			Index Future	516.5730	516.5730	518.2420	518.2420	0.323	0.0000	0.0000	0
2016/08/10	AL7T	03/11/2016			Index Future	591.9180	591.9180	595.5730	595.5730	0.617	0.0000	0.0000	9
2016/08/10	AL7T	02/02/2017			Index Future	603.4670	603.4670	607.1860	607.1860	0.616	0.0000	0.0000	0
2016/08/10	ALBI	03/11/2016			Index Future	540.9070	540.9070	544.7930	544.7930	0.718	0.0000	0.0000	721
2016/08/10	ALBI	02/02/2017			Index Future	551.4610	551.4610	555.4160	555.4160	0.717	0.0000	0.0000	0
2016/08/10	ALBI	04/05/2017			Index Future	562.7290	562.7290	566.7430	566.7430	0.713	0.0000	0.0000	0
2016/08/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/08/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/08/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/08/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/10	EL28	04/08/2016			Bond Future	131.1089	131.1089	131.1089	131.1089	0.000	0.0000	0.0000	0
2016/08/10	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	EL28	03/11/2016			Bond Future	131.8806	131.8806	131.8442	131.8442	(0.028)	0.0000	0.0000	0
2016/08/10	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	EL28	03/11/2016	132.15	Put	Bond Future	269.4000	0.2694	305.7600	0.3058	13.497	0	0	0
2016/08/10	EL28	03/11/2016	132.17	Put	Bond Future	289.4000	0.2894	325.7600	0.3258	12.564	0	0	0
2016/08/10	EL28	03/11/2016	132.16	Put	Bond Future	279.4000	0.2794	315.7600	0.3158	13.014	0	0	0
2016/08/10	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	EL28	02/02/2017			Bond Future	134.4623	134.4623	134.4233	134.4233	(0.029)	0.0000	0.0000	0
2016/08/10	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	EL28	02/02/2017	135.10	Put	Bond Future	637.7000	0.6377	676.7400	0.6767	6.122	0	0	0
2016/08/10	EL28	02/02/2017	135.12	Put	Bond Future	657.7000	0.6577	696.7400	0.6967	5.936	0	0	0
2016/08/10	EL28	02/02/2017	135.11	Put	Bond Future	647.7000	0.6477	686.7400	0.6867	6.027	0	0	0
2016/08/10	EL28	04/05/2017			Bond Future	135.5276	135.5276	135.4822	135.4822	(0.034)	0.0000	0.0000	0
2016/08/10	EL28	04/05/2017	137.90	Put	Bond Future	2,372.4100	2.3724	2,417.8200	2.4178	1.914	0	0	0
2016/08/10	EL28	04/05/2017	137.92	Put	Bond Future	2,392.4100	2.3924	2,437.8200	2.4378	1.898	0	0	0
2016/08/10	EL28	04/05/2017	137.91	Put	Bond Future	2,382.4100	2.3824	2,427.8200	2.4278	1.906	0	0	0
2016/08/10	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	ES33	04/08/2016			Bond Future	10.0550	82.3398	10.0550	82.3398	0.000	0.0000	0.0000	0
2016/08/10	ES33	03/11/2016			Bond Future	10.0718	80.4403	9.9718	81.1214	(0.993)	0.0000	0.0000	8,789
2016/08/10	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/10	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	ES33	03/11/2016	11.31	Call	Bond Future	7,753.7800	7.7538	8,434.8400	8.4348	8.784	0	0	0
2016/08/10	ES33	03/11/2016	11.29	Call	Bond Future	7,637.8700	7.6379	8,318.9300	8.3189	8.917	0	0	0
2016/08/10	ES33	03/11/2016	11.30	Call	Bond Future	7,695.8600	7.6959	8,376.9200	8.3769	8.850	0	0	0
2016/08/10	ES33	02/02/2017			Bond Future	10.1376	82.0102	10.0346	82.7034	(1.017)	0.0000	0.0000	0
2016/08/10	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	ES33	02/02/2017	10.59	Call	Bond Future	2,938.0800	2.9381	3,631.2100	3.6312	23.591	0	0	0
2016/08/10	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	ES33	02/02/2017	10.60	Call	Bond Future	3,001.1700	3.0012	3,694.3000	3.6943	23.095	0	0	0
2016/08/10	ES33	02/02/2017	10.61	Call	Bond Future	3,064.1800	3.0642	3,757.3100	3.7573	22.620	0	0	0
2016/08/10	ES33	04/05/2017			Bond Future	10.1915	79.8911	10.0857	80.5950	(1.038)	0.0000	0.0000	0
2016/08/10	ES33	04/05/2017	10.55	Call	Bond Future	2,317.6900	2.3177	3,021.6000	3.0216	30.371	0	0	0
2016/08/10	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	ES33	04/05/2017	10.56	Call	Bond Future	2,380.8700	2.3809	3,084.7800	3.0848	29.565	0	0	0
2016/08/10	ES33	04/05/2017	10.54	Call	Bond Future	2,254.4400	2.2544	2,958.3500	2.9583	31.223	0	0	0
2016/08/10	ES42	04/08/2016			Bond Future	10.1650	87.3599	10.1650	87.3599	0.000	0.0000	0.0000	0
2016/08/10	ES42	03/11/2016			Bond Future	10.1687	85.2222	10.0688	86.0159	(0.983)	0.0000	0.0000	8,777
2016/08/10	ES42	02/02/2017			Bond Future	10.2295	86.8858	10.1267	87.6936	(1.005)	0.0000	0.0000	0
2016/08/10	ES42	04/05/2017			Bond Future	10.2828	84.3989	10.1773	85.2197	(1.026)	0.0000	0.0000	0
2016/08/10	GOVI	03/11/2016	476.11	Call	GOVI	617,210.0000	61.7210	653,190.0000	65.3190	5.829	0	0	0
2016/08/10	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	GOVI	03/11/2016			GOVI	537.8310	537.8310	541.4290	541.4290	0.669	0.0000	0.0000	417
2016/08/10	GOVI	03/11/2016	476.12	Call	GOVI	617,110.0000	61.7110	653,090.0000	65.3090	5.830	0	0	0
2016/08/10	GOVI	03/11/2016	476.13	Call	GOVI	617,010.0000	61.7010	652,990.0000	65.2990	5.831	0	0	0
2016/08/10	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	GOVI	02/02/2017	533.34	Call	GOVI	149,850.0000	14.9850	186,460.0000	18.6460	24.431	0	0	0
2016/08/10	GOVI	02/02/2017			GOVI	548.3250	548.3250	551.9860	551.9860	0.668	0.0000	0.0000	26
2016/08/10	GOVI	02/02/2017	533.32	Call	GOVI	150,050.0000	15.0050	186,660.0000	18.6660	24.399	0	0	0
2016/08/10	GOVI	02/02/2017	533.33	Call	GOVI	149,950.0000	14.9950	186,560.0000	18.6560	24.415	0	0	0
2016/08/10	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	GOVI	04/05/2017			GOVI	559.5280	559.5280	563.2430	563.2430	0.664	0.0000	0.0000	0
2016/08/10	GOVI	04/05/2017	262.19	Call	GOVI	2,973,380.0000	297.3380	3,010,530.0000	301.0530	1.249	0	0	0
2016/08/10	GOVI	04/05/2017	262.20	Call	GOVI	2,973,280.0000	297.3280	3,010,430.0000	301.0430	1.249	0	0	0
2016/08/10	GOVI	04/05/2017	262.18	Call	GOVI	2,973,480.0000	297.3480	3,010,630.0000	301.0630	1.249	0	0	0
2016/08/10	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/10	IGOV	03/11/2016			Index Future	251.9740	251.9740	251.9590	251.9590	(0.006)	0.0000	0.0000	1,023
2016/08/10	IGOV	02/02/2017			Index Future	256.9060	256.9060	256.8870	256.8870	(0.007)	0.0000	0.0000	55
2016/08/10	IGOV	04/05/2017			Index Future	262.1690	262.1690	262.1410	262.1410	(0.011)	0.0000	0.0000	0
2016/08/10	ILBI	03/11/2016			Index Future	682.3710	682.3710	682.1260	682.1260	(0.036)	0.0000	0.0000	0
2016/08/10	ILBI	02/02/2017			Index Future	695.6470	695.6470	695.3950	695.3950	(0.036)	0.0000	0.0000	150
2016/08/10	IS01	19/12/2016			Interest Rate Swap	100.0719	100.0719	100.0693	100.0693	(0.003)	0.0000	0.0000	0
2016/08/10	IS01	16/03/2017			Interest Rate Swap	100.0298	100.0298	100.0192	100.0192	(0.011)	0.0000	0.0000	0
2016/08/10	IS01	15/06/2017			Interest Rate Swap	99.6734	99.6734	99.6546	99.6546	(0.019)	0.0000	0.0000	0
2016/08/10	IS01	21/09/2017			Interest Rate Swap	99.7637	99.7637	99.7293	99.7293	(0.034)	0.0000	0.0000	0
2016/08/10	IS02	18/12/2017			Interest Rate Swap	100.0785	100.0785	100.0250	100.0250	(0.053)	0.0000	0.0000	0
2016/08/10	IS02	16/03/2018			Interest Rate Swap	99.3979	99.3979	99.3242	99.3242	(0.074)	0.0000	0.0000	0
2016/08/10	IS02	15/06/2018			Interest Rate Swap	99.0966	99.0966	99.0042	99.0042	(0.093)	0.0000	0.0000	0
2016/08/10	IS02	21/09/2018			Interest Rate Swap	99.1952	99.1952	99.0866	99.0866	(0.109)	0.0000	0.0000	0
2016/08/10	IS05	17/12/2020			Interest Rate Swap	98.1343	98.1343	97.8535	97.8535	(0.286)	0.0000	0.0000	0
2016/08/10	IS05	16/03/2021			Interest Rate Swap	97.4641	97.4641	97.1619	97.1619	(0.310)	0.0000	0.0000	0
2016/08/10	IS05	15/06/2021			Interest Rate Swap	96.7569	96.7569	96.4360	96.4360	(0.332)	0.0000	0.0000	0
2016/08/10	IS05	21/09/2021			Interest Rate Swap	97.0201	97.0201	96.6857	96.6857	(0.345)	0.0000	0.0000	0
2016/08/10	IS10	17/12/2025			Interest Rate Swap	97.7341	97.7341	97.1699	97.1699	(0.577)	0.0000	0.0000	0
2016/08/10	IS10	16/03/2026			Interest Rate Swap	94.8065	94.8065	94.2143	94.2143	(0.625)	0.0000	0.0000	0
2016/08/10	IS10	15/06/2026			Interest Rate Swap	93.5643	93.5643	92.9506	92.9506	(0.656)	0.0000	0.0000	0
2016/08/10	IS10	21/09/2026			Interest Rate Swap	95.6339	95.6339	95.0118	95.0118	(0.650)	0.0000	0.0000	0
2016/08/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/08/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/08/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/08/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/08/10	JBAF	17/08/2016			Jibar Tradeable Future	7.3500	92.6500	7.3600	92.6400	0.136	0.0000	0.0000	0
2016/08/10	JBAF	21/09/2016			Jibar Tradeable Future	7.3700	92.6300	7.3600	92.6400	(0.136)	0.0000	0.0000	10
2016/08/10	JBAF	19/10/2016			Jibar Tradeable Future	7.3900	92.6100	7.3800	92.6200	(0.135)	0.0000	0.0000	0
2016/08/10	JBAF	16/11/2016			Jibar Tradeable Future	7.4200	92.5800	7.3900	92.6100	(0.404)	0.0000	0.0000	0
2016/08/10	JBAF	21/12/2016			Jibar Tradeable Future	7.4600	92.5400	7.4100	92.5900	(0.670)	0.0000	0.0000	0
2016/08/10	JBAF	15/02/2017			Jibar Tradeable Future	7.5000	92.5000	7.4600	92.5400	(0.533)	0.0000	0.0000	0
2016/08/10	JBAF	15/03/2017			Jibar Tradeable Future	7.5200	92.4800	7.4700	92.5300	(0.665)	0.0000	0.0000	0
2016/08/10	JBAF	21/06/2017			Jibar Tradeable Future	7.5700	92.4300	7.5100	92.4900	(0.793)	0.0000	0.0000	0
2016/08/10	JBAF	20/09/2017			Jibar Tradeable Future	7.6000	92.4000	7.5300	92.4700	(0.921)	0.0000	0.0000	0
2016/08/10	JBAF	20/12/2017			Jibar Tradeable Future	7.6200	92.3800	7.5400	92.4600	(1.050)	0.0000	0.0000	0
2016/08/10	JBAF	20/03/2018			Jibar Tradeable Future	7.6300	92.3700	7.5400	92.4600	(1.180)	0.0000	0.0000	0

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2016/08/10	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/08/10	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/08/10	R023	04/08/2016			Bond Future	8.2800	100.7865	8.2800	100.7865	0.000	0.0000	0.0000	0
2016/08/10	R023	03/11/2016	9.73	Put	Bond Future	36.8500	0.0369	24.0900	0.0241	(34.627)	0	0	0
2016/08/10	R023	03/11/2016			Bond Future	8.3077	98.7622	8.2126	99.2158	(1.145)	0.0000	0.0000	14,971
2016/08/10	R023	03/11/2016	9.75	Put	Bond Future	34.3600	0.0344	22.3600	0.0224	(34.924)	0	0	0
2016/08/10	R023	03/11/2016	9.73	Call	Bond Future	6,518.6900	6.5187	6,959.4500	6.9595	6.761	0	0	0
2016/08/10	R023	03/11/2016	9.74	Put	Bond Future	35.5800	0.0356	23.2100	0.0232	(34.767)	0	0	0
2016/08/10	R023	03/11/2016	9.74	Call	Bond Future	6,561.0600	6.5611	7,002.2100	7.0022	6.724	0	0	0
2016/08/10	R023	03/11/2016	9.75	Call	Bond Future	6,603.4500	6.6035	7,044.9700	7.0450	6.686	0	0	0
2016/08/10	R023	02/02/2017	8.85	Call	Bond Future	3,280.3200	3.2803	3,624.4300	3.6244	10.490	0	0	0
2016/08/10	R023	02/02/2017			Bond Future	8.3325	100.6896	8.2327	101.1505	(1.198)	0.0000	0.0000	0
2016/08/10	R023	02/02/2017	8.86	Call	Bond Future	3,311.8400	3.3118	3,657.3100	3.6573	10.431	0	0	0
2016/08/10	R023	02/02/2017	8.84	Put	Bond Future	946.8900	0.9469	828.7800	0.8288	(12.473)	0	0	0
2016/08/10	R023	02/02/2017	8.86	Put	Bond Future	920.4800	0.9205	805.1000	0.8051	(12.535)	0	0	0
2016/08/10	R023	02/02/2017	8.84	Call	Bond Future	3,248.9200	3.2489	3,591.6600	3.5917	10.549	0	0	0
2016/08/10	R023	02/02/2017	8.85	Put	Bond Future	933.6100	0.9336	816.8700	0.8169	(12.504)	0	0	0
2016/08/10	R023	04/05/2017	8.61	Call	Bond Future	2,902.1600	2.9022	3,173.7500	3.1738	9.358	0	0	0
2016/08/10	R023	04/05/2017			Bond Future	8.3331	98.8127	8.2289	99.2789	(1.251)	0.0000	0.0000	0
2016/08/10	R023	04/05/2017	8.59	Call	Bond Future	2,849.2300	2.8492	3,117.9800	3.1180	9.432	0	0	0
2016/08/10	R023	04/05/2017	8.60	Call	Bond Future	2,875.6300	2.8756	3,145.8100	3.1458	9.396	0	0	0
2016/08/10	R023	04/05/2017	8.59	Put	Bond Future	1,711.6300	1.7116	1,514.2000	1.5142	(11.535)	0	0	0
2016/08/10	R023	04/05/2017	8.61	Put	Bond Future	1,676.6800	1.6767	1,482.0900	1.4821	(11.606)	0	0	0
2016/08/10	R023	04/05/2017	8.60	Put	Bond Future	1,694.0800	1.6941	1,498.0800	1.4981	(11.570)	0	0	0
2016/08/10	R035	04/08/2016			Bond Future	9.1250	101.7072	9.1250	101.7072	0.000	0.0000	0.0000	0
2016/08/10	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	R035	03/11/2016			Bond Future	9.1145	99.5545	9.0157	100.4186	(1.084)	0.0000	0.0000	4,315
2016/08/10	R035	03/11/2016	9.59	Call	Bond Future	4,001.3100	4.0013	4,865.4500	4.8655	21.596	0	0	0
2016/08/10	R035	03/11/2016	9.57	Call	Bond Future	3,838.0800	3.8381	4,702.2200	4.7022	22.515	0	0	0
2016/08/10	R035	03/11/2016	9.58	Call	Bond Future	3,919.7500	3.9198	4,783.8900	4.7839	22.046	0	0	0
2016/08/10	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	R035	02/02/2017			Bond Future	9.1508	101.4973	9.0492	102.3768	(1.111)	0.0000	0.0000	0
2016/08/10	R035	02/02/2017	9.51	Call	Bond Future	3,015.1700	3.0152	3,894.7300	3.8947	29.171	0	0	0
2016/08/10	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	R035	02/02/2017	9.52	Call	Bond Future	3,097.0800	3.0971	3,976.6400	3.9766	28.400	0	0	0
2016/08/10	R035	02/02/2017	9.50	Call	Bond Future	2,933.1600	2.9332	3,812.7200	3.8127	29.987	0	0	0
2016/08/10	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	R035	04/05/2017			Bond Future	9.1739	99.0657	9.0699	99.9591	(1.134)	0.0000	0.0000	0
2016/08/10	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	R035	04/05/2017	9.55	Call	Bond Future	3,128.0300	3.1280	4,021.4300	4.0214	28.561	0	0	0
2016/08/10	R035	04/05/2017	9.53	Call	Bond Future	2,965.5400	2.9655	3,858.9400	3.8589	30.126	0	0	0
2016/08/10	R035	04/05/2017	9.54	Call	Bond Future	3,046.8400	3.0468	3,940.2400	3.9402	29.322	0	0	0
2016/08/10	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/08/10	R186	04/08/2016			Bond Future	8.5600	114.5684	8.5600	114.5684	0.000	0.0000	0.0000	0
2016/08/10	R186	03/11/2016	9.40	Put	Bond Future	369.0600	0.3691	280.9900	0.2810	(23.863)	0	0	0
2016/08/10	R186	03/11/2016			Bond Future	8.5679	116.8970	8.4684	117.6217	(1.162)	0.0000	0.0000	94,167
2016/08/10	R186	03/11/2016	8.95	Put	Bond Future	1,006.7400	1.0067	806.5800	0.8066	(19.882)	0	0	0
2016/08/10	R186	03/11/2016	9.20	Put	Bond Future	587.7000	0.5877	457.8200	0.4578	(22.100)	0	0	0
2016/08/10	R186	03/11/2016	8.97	Put	Bond Future	966.1300	0.9661	772.4600	0.7725	(20.046)	0	0	0
2016/08/10	R186	03/11/2016	8.96	Put	Bond Future	986.1700	0.9862	789.3700	0.7894	(19.956)	0	0	0
2016/08/10	R186	03/11/2016	9.66	Call	Bond Future	7,747.7100	7.7477	8,422.1300	8.4221	8.705	0	0	0
2016/08/10	R186	03/11/2016	9.10	Call	Bond Future	4,503.2000	4.5032	5,072.3500	5.0724	12.639	0	0	0
2016/08/10	R186	03/11/2016	8.97	Call	Bond Future	3,830.7800	3.8308	4,361.7600	4.3618	13.861	0	0	0
2016/08/10	R186	03/11/2016	9.71	Call	Bond Future	8,053.3000	8.0533	8,733.1800	8.7332	8.442	0	0	0
2016/08/10	R186	03/11/2016	8.95	Call	Bond Future	3,731.2400	3.7312	4,255.7300	4.2557	14.057	0	0	0
2016/08/10	R186	03/11/2016	9.20	Call	Bond Future	5,046.8500	5.0469	5,641.6200	5.6416	11.785	0	0	1,425
2016/08/10	R186	03/11/2016	9.40	Call	Bond Future	6,189.3500	6.1893	6,825.9300	6.8259	10.285	0	0	1,425
2016/08/10	R186	03/11/2016	9.66	Put	Bond Future	192.4400	0.1924	142.2100	0.1422	(26.102)	0	0	5,000
2016/08/10	R186	03/11/2016	9.71	Put	Bond Future	168.7800	0.1688	124.0100	0.1240	(26.526)	0	0	5,000
2016/08/10	R186	03/11/2016	8.96	Call	Bond Future	3,780.7800	3.7808	4,308.6300	4.3086	13.961	0	0	0
2016/08/10	R186	03/11/2016	9.10	Put	Bond Future	733.4400	0.7334	577.9400	0.5779	(21.201)	0	0	5,200
2016/08/10	R186	02/02/2017	8.81	Put	Bond Future	2,264.0300	2.2640	1,920.7300	1.9207	(15.163)	0	0	0
2016/08/10	R186	02/02/2017	9.40	Call	Bond Future	6,559.1700	6.5592	7,100.5600	7.1006	8.254	0	0	0
2016/08/10	R186	02/02/2017			Bond Future	8.5939	113.8745	8.4907	114.6116	(1.201)	0.0000	0.0000	0
2016/08/10	R186	02/02/2017	8.80	Put	Bond Future	2,292.4500	2.2925	1,946.3400	1.9463	(15.098)	0	0	0
2016/08/10	R186	02/02/2017	8.90	Put	Bond Future	2,019.3700	2.0194	1,701.0300	1.7010	(15.764)	0	0	750
2016/08/10	R186	02/02/2017	9.50	Call	Bond Future	7,081.5400	7.0815	7,643.4100	7.6434	7.934	0	0	0
2016/08/10	R186	02/02/2017	8.43	Put	Bond Future	3,578.5300	3.5785	3,126.5500	3.1265	(12.630)	0	0	0
2016/08/10	R186	02/02/2017	8.81	Call	Bond Future	3,785.7000	3.7857	4,179.4700	4.1795	10.402	0	0	0
2016/08/10	R186	02/02/2017	8.79	Call	Bond Future	3,703.1200	3.7031	4,091.2700	4.0913	10.482	0	0	0
2016/08/10	R186	02/02/2017	8.80	Call	Bond Future	3,744.3000	3.7443	4,135.2600	4.1353	10.441	0	0	0
2016/08/10	R186	02/02/2017	8.90	Call	Bond Future	4,166.7300	4.1667	4,585.4600	4.5855	10.049	0	0	0
2016/08/10	R186	02/02/2017	9.50	Put	Bond Future	882.1600	0.8822	706.9600	0.7070	(19.860)	0	0	6,500
2016/08/10	R186	02/02/2017	8.43	Call	Bond Future	2,405.1900	2.4052	2,690.2800	2.6903	11.853	0	0	750
2016/08/10	R186	02/02/2017	9.40	Put	Bond Future	1,021.0000	1.0210	825.3200	0.8253	(19.166)	0	0	750
2016/08/10	R186	02/02/2017	8.79	Put	Bond Future	2,321.1400	2.3211	1,972.2200	1.9722	(15.032)	0	0	0
2016/08/10	R186	04/05/2017			Bond Future	8.6072	116.2031	8.5004	116.9505	(1.240)	0.0000	0.0000	0
2016/08/10	R186	04/05/2017	8.89	Put	Bond Future	2,745.0300	2.7450	2,467.3600	2.4674	(10.115)	0	0	0
2016/08/10	R186	04/05/2017	8.91	Put	Bond Future	2,691.4100	2.6914	2,417.8800	2.4179	(10.163)	0	0	0
2016/08/10	R186	04/05/2017	8.90	Put	Bond Future	2,718.1100	2.7181	2,442.5200	2.4425	(10.139)	0	0	0
2016/08/10	R186	04/05/2017	8.91	Call	Bond Future	4,776.5300	4.7765	5,250.3100	5.2503	9.919	0	0	0
2016/08/10	R186	04/05/2017	8.89	Call	Bond Future	4,694.0600	4.6941	5,163.7000	5.1637	10.005	0	0	0
2016/08/10	R186	04/05/2017	8.90	Call	Bond Future	4,735.2100	4.7352	5,206.9300	5.2069	9.962	0	0	0
2016/08/10	R197	04/08/2016			Bond Future	299.2683	299.2683	299.2683	299.2683	0.000	0.0000	0.0000	0
2016/08/10	R197	03/11/2016	303.56	Call	Bond Future	1,428.1400	1.4281	1,330.2900	1.3303	(6.852)	0	0	0
2016/08/10	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	R197	03/11/2016			Bond Future	304.9881	304.9881	304.8903	304.8903	(0.032)	0.0000	0.0000	1,589
2016/08/10	R197	03/11/2016	303.57	Call	Bond Future	1,418.1400	1.4181	1,320.2900	1.3203	(6.900)	0	0	0
2016/08/10	R197	03/11/2016	303.58	Call	Bond Future	1,408.1400	1.4081	1,310.2900	1.3103	(6.949)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/10	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	R202	04/08/2016			Bond Future	248.0986	248.0986	248.0986	248.0986	0.000	0.0000	0.0000	0
2016/08/10	R202	03/11/2016	253.85	Put	Bond Future	1,333.9800	1.3340	1,412.4000	1.4124	5.879	0	0	0
2016/08/10	R202	03/11/2016			Bond Future	252.5160	252.5160	252.4376	252.4376	(0.031)	0.0000	0.0000	36,773
2016/08/10	R202	03/11/2016	253.87	Put	Bond Future	1,353.9800	1.3540	1,432.4000	1.4324	5.792	0	0	0
2016/08/10	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	R202	03/11/2016	253.86	Put	Bond Future	1,343.9800	1.3440	1,422.4000	1.4224	5.835	0	0	0
2016/08/10	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	R203	04/08/2016			Bond Future	7.5100	104.0720	7.5100	104.0720	0.000	0.0000	0.0000	0
2016/08/10	R203	03/11/2016	8.86	Call	Bond Future	1,103.6900	1.1037	1,155.9200	1.1559	4.732	0	0	0
2016/08/10	R203	03/11/2016			Bond Future	7.4982	101.8235	7.4361	101.8742	(0.828)	0.0000	0.0000	30,318
2016/08/10	R203	03/11/2016	8.84	Call	Bond Future	1,087.9000	1.0879	1,140.2200	1.1402	4.809	0	0	0
2016/08/10	R203	03/11/2016	8.85	Call	Bond Future	1,095.7900	1.0958	1,148.0700	1.1481	4.771	0	0	0
2016/08/10	R203	03/11/2016	8.84	Put	Bond Future	2.8300	0.0028	4.5200	0.0045	59.717	0	0	0
2016/08/10	R203	03/11/2016	8.86	Put	Bond Future	2.5800	0.0026	4.1800	0.0042	62.016	0	0	0
2016/08/10	R203	03/11/2016	8.85	Put	Bond Future	2.7000	0.0027	4.3500	0.0044	61.111	0	0	0
2016/08/10	R203	02/02/2017	7.70	Call	Bond Future	310.8300	0.3108	382.5600	0.3826	23.077	0	0	0
2016/08/10	R203	02/02/2017	7.71	Put	Bond Future	106.5200	0.1065	128.1600	0.1282	20.315	0	0	0
2016/08/10	R203	02/02/2017			Bond Future	7.3507	103.8108	7.2645	103.8609	(1.174)	0.0000	0.0000	0
2016/08/10	R203	02/02/2017	7.71	Call	Bond Future	314.6600	0.3147	386.4100	0.3864	22.802	0	0	0
2016/08/10	R203	02/02/2017	7.72	Call	Bond Future	318.7900	0.3188	390.5500	0.3905	22.510	0	0	0
2016/08/10	R203	02/02/2017	7.70	Put	Bond Future	108.4700	0.1085	130.0900	0.1301	19.932	0	0	0
2016/08/10	R203	02/02/2017	7.72	Put	Bond Future	104.8600	0.1049	126.5100	0.1265	20.647	0	0	0
2016/08/10	R203	04/05/2017	6.91	Call	Bond Future	200.9100	0.2009	274.6900	0.2747	36.723	0	0	0
2016/08/10	R203	04/05/2017	6.92	Put	Bond Future	84.7900	0.0848	112.0600	0.1121	32.162	0	0	0
2016/08/10	R203	04/05/2017			Bond Future	6.5829	101.7576	6.4496	101.8044	(2.024)	0.0000	0.0000	0
2016/08/10	R203	04/05/2017	6.92	Call	Bond Future	203.1400	0.2031	277.2600	0.2773	36.487	0	0	0
2016/08/10	R203	04/05/2017	6.93	Call	Bond Future	205.3700	0.2054	279.5100	0.2795	36.101	0	0	0
2016/08/10	R203	04/05/2017	6.91	Put	Bond Future	86.0700	0.0861	113.0000	0.1130	31.288	0	0	0
2016/08/10	R203	04/05/2017	6.93	Put	Bond Future	83.5100	0.0835	110.8000	0.1108	32.679	0	0	0
2016/08/10	R204	04/08/2016			Bond Future	7.7200	101.6724	7.7200	101.6724	0.000	0.0000	0.0000	0
2016/08/10	R204	03/11/2016			Bond Future	7.7397	103.5459	7.6780	103.6649	(0.798)	0.0000	0.0000	29,099
2016/08/10	R204	03/11/2016	9.21	Put	Bond Future	4.6300	0.0046	4.9400	0.0049	6.695	0	0	0
2016/08/10	R204	03/11/2016	9.23	Put	Bond Future	4.2300	0.0042	4.5200	0.0045	6.856	0	0	0
2016/08/10	R204	03/11/2016	9.22	Put	Bond Future	4.4300	0.0044	4.7300	0.0047	6.772	0	0	0
2016/08/10	R204	03/11/2016	9.22	Call	Bond Future	2,805.6400	2.8056	2,925.0000	2.9250	4.254	0	0	0
2016/08/10	R204	03/11/2016	9.21	Call	Bond Future	2,787.2500	2.7873	2,906.6200	2.9066	4.283	0	0	0
2016/08/10	R204	03/11/2016	9.23	Call	Bond Future	2,824.0200	2.8240	2,943.3700	2.9434	4.226	0	0	0
2016/08/10	R204	02/02/2017	8.28	Call	Bond Future	1,207.4200	1.2074	1,316.7000	1.3167	9.051	0	0	0
2016/08/10	R204	02/02/2017			Bond Future	7.7161	101.5256	7.6463	101.6455	(0.904)	0.0000	0.0000	0
2016/08/10	R204	02/02/2017	8.29	Call	Bond Future	1,220.1000	1.2201	1,329.6500	1.3297	8.979	0	0	0
2016/08/10	R204	02/02/2017	8.30	Call	Bond Future	1,233.0700	1.2331	1,342.8700	1.3429	8.905	0	0	0
2016/08/10	R204	02/02/2017	8.28	Put	Bond Future	245.4600	0.2455	234.8600	0.2349	(4.318)	0	0	0

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2016/08/10	R204	02/02/2017	8.30	Put	Bond Future	237.2200	0.2372	227.1400	0.2271	(4.249)	0	0	0
2016/08/10	R204	02/02/2017	8.29	Put	Bond Future	241.1900	0.2412	230.8600	0.2309	(4.283)	0	0	0
2016/08/10	R204	04/05/2017	7.90	Put	Bond Future	457.5000	0.4575	458.4400	0.4584	0.205	0	0	0
2016/08/10	R204	04/05/2017			Bond Future	7.6255	103.6015	7.5470	103.7196	(1.029)	0.0000	0.0000	0
2016/08/10	R204	04/05/2017	7.92	Put	Bond Future	446.6100	0.4466	447.7500	0.4477	0.255	0	0	0
2016/08/10	R204	04/05/2017	7.90	Call	Bond Future	868.9300	0.8689	987.9500	0.9880	13.697	0	0	0
2016/08/10	R204	04/05/2017	7.91	Put	Bond Future	452.1900	0.4522	453.0700	0.4531	0.195	0	0	0
2016/08/10	R204	04/05/2017	7.91	Call	Bond Future	878.5700	0.8786	997.5300	0.9975	13.540	0	0	0
2016/08/10	R204	04/05/2017	7.92	Call	Bond Future	887.9300	0.8879	1,007.1500	1.0072	13.427	0	0	0
2016/08/10	R207	04/08/2016			Bond Future	7.9050	98.5693	7.9050	98.5693	0.000	0.0000	0.0000	0
2016/08/10	R207	03/11/2016			Bond Future	7.9445	100.3481	7.8574	100.5865	(1.096)	0.0000	0.0000	57,287
2016/08/10	R207	03/11/2016	7.94	Call	Bond Future	681.9200	0.6819	824.8800	0.8249	20.964	0	0	0
2016/08/10	R207	03/11/2016	7.93	Put	Bond Future	707.8800	0.7079	610.9400	0.6109	(13.694)	0	0	0
2016/08/10	R207	03/11/2016	7.95	Put	Bond Future	680.7700	0.6808	586.7500	0.5867	(13.811)	0	0	0
2016/08/10	R207	03/11/2016	7.94	Put	Bond Future	694.1400	0.6941	598.6600	0.5987	(13.755)	0	0	0
2016/08/10	R207	03/11/2016	7.95	Call	Bond Future	695.9000	0.6959	840.3200	0.8403	20.753	0	0	0
2016/08/10	R207	03/11/2016	7.93	Call	Bond Future	668.3000	0.6683	809.8000	0.8098	21.173	0	0	0
2016/08/10	R207	02/02/2017	9.24	Call	Bond Future	3,329.5900	3.3296	3,556.6600	3.5567	6.820	0	0	0
2016/08/10	R207	02/02/2017			Bond Future	7.9452	98.6635	7.8504	98.9051	(1.193)	0.0000	0.0000	0
2016/08/10	R207	02/02/2017	8.91	Call	Bond Future	2,616.9300	2.6169	2,831.4500	2.8314	8.197	0	0	62
2016/08/10	R207	02/02/2017	9.22	Call	Bond Future	3,285.2900	3.2853	3,511.7500	3.5118	6.893	0	0	0
2016/08/10	R207	02/02/2017	9.23	Call	Bond Future	3,307.4200	3.3074	3,534.1900	3.5342	6.856	0	0	0
2016/08/10	R207	02/02/2017	8.91	Put	Bond Future	197.7900	0.1978	170.6800	0.1707	(13.706)	0	0	0
2016/08/10	R207	02/02/2017	9.22	Put	Bond Future	104.5600	0.1046	89.3900	0.0894	(14.508)	0	0	0
2016/08/10	R207	02/02/2017	9.24	Put	Bond Future	99.9900	0.1000	85.4300	0.0854	(14.561)	0	0	0
2016/08/10	R207	02/02/2017	9.23	Put	Bond Future	102.2500	0.1022	87.3900	0.0874	(14.533)	0	0	0
2016/08/10	R207	04/05/2017	8.21	Put	Bond Future	750.9100	0.7509	701.4000	0.7014	(6.593)	0	0	0
2016/08/10	R207	04/05/2017			Bond Future	7.9171	100.6810	7.8144	100.9234	(1.298)	0.0000	0.0000	0
2016/08/10	R207	04/05/2017	8.22	Call	Bond Future	1,452.3400	1.4523	1,645.9200	1.6459	13.329	0	0	0
2016/08/10	R207	04/05/2017	8.20	Call	Bond Future	1,423.1300	1.4231	1,615.3800	1.6154	13.509	0	0	0
2016/08/10	R207	04/05/2017	8.21	Call	Bond Future	1,437.7000	1.4377	1,630.6200	1.6306	13.419	0	0	0
2016/08/10	R207	04/05/2017	8.20	Put	Bond Future	759.7000	0.7597	709.5200	0.7095	(6.605)	0	0	0
2016/08/10	R207	04/05/2017	8.22	Put	Bond Future	742.2100	0.7422	693.3600	0.6934	(6.582)	0	0	0
2016/08/10	R208	04/08/2016			Bond Future	8.0650	97.4143	8.0650	97.4143	0.000	0.0000	0.0000	0
2016/08/10	R208	03/11/2016	9.59	Put	Bond Future	14.2200	0.0142	9.7300	0.0097	(31.575)	0	0	0
2016/08/10	R208	03/11/2016			Bond Future	8.0981	95.8109	8.0123	96.1141	(1.059)	0.0000	0.0000	34,900
2016/08/10	R208	03/11/2016	9.58	Put	Bond Future	14.7900	0.0148	10.1500	0.0101	(31.373)	0	0	0
2016/08/10	R208	03/11/2016	9.57	Call	Bond Future	5,040.2100	5.0402	5,338.6100	5.3386	5.920	0	0	0
2016/08/10	R208	03/11/2016	9.58	Call	Bond Future	5,072.6300	5.0726	5,371.2100	5.3712	5.886	0	0	0
2016/08/10	R208	03/11/2016	9.59	Call	Bond Future	5,105.0600	5.1051	5,403.7900	5.4038	5.852	0	0	0
2016/08/10	R208	03/11/2016	9.57	Put	Bond Future	15.3900	0.0154	10.5700	0.0106	(31.319)	0	0	0
2016/08/10	R208	02/02/2017			Bond Future	8.1131	97.6808	8.0217	97.9885	(1.126)	0.0000	0.0000	0
2016/08/10	R208	02/02/2017	8.64	Call	Bond Future	2,350.4200	2.3504	2,594.7400	2.5947	10.395	0	0	0
2016/08/10	R208	02/02/2017	8.63	Put	Bond Future	608.4000	0.6084	544.1000	0.5441	(10.569)	0	0	0
2016/08/10	R208	02/02/2017	8.65	Put	Bond Future	589.8500	0.5898	527.3200	0.5273	(10.601)	0	0	0
2016/08/10	R208	02/02/2017	8.64	Put	Bond Future	599.1800	0.5992	535.7700	0.5358	(10.583)	0	0	0

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2016/08/10	R208	02/02/2017	8.65	Call	Bond Future	2,373.9500	2.3740	2,619.1500	2.6192	10.329	0	0	0
2016/08/10	R208	02/02/2017	8.63	Call	Bond Future	2,326.7700	2.3268	2,570.2000	2.5702	10.462	0	0	0
2016/08/10	R208	04/05/2017	8.39	Call	Bond Future	2,001.4400	2.0014	2,202.2700	2.2023	10.034	0	0	0
2016/08/10	R208	04/05/2017			Bond Future	8.1008	96.2733	8.0040	96.5833	(1.195)	0.0000	0.0000	0
2016/08/10	R208	04/05/2017	8.37	Call	Bond Future	1,962.8300	1.9628	2,161.7500	2.1618	10.134	0	0	0
2016/08/10	R208	04/05/2017	8.38	Call	Bond Future	1,981.9300	1.9819	2,181.8100	2.1818	10.085	0	0	0
2016/08/10	R208	04/05/2017	8.37	Put	Bond Future	1,107.4700	1.1075	996.4100	0.9964	(10.028)	0	0	0
2016/08/10	R208	04/05/2017	8.39	Put	Bond Future	1,082.9000	1.0829	973.7500	0.9738	(10.079)	0	0	0
2016/08/10	R208	04/05/2017	8.38	Put	Bond Future	1,094.9700	1.0950	984.8700	0.9849	(10.055)	0	0	0
2016/08/10	R209	04/08/2016			Bond Future	9.0850	76.4852	9.0850	76.4852	0.000	0.0000	0.0000	0
2016/08/10	R209	03/11/2016	10.26	Call	Bond Future	8,142.3100	8.1423	8,802.3300	8.8023	8.106	0	0	0
2016/08/10	R209	03/11/2016			Bond Future	9.0693	75.1380	8.9708	75.8596	(1.086)	0.0000	0.0000	35,743
2016/08/10	R209	03/11/2016	10.24	Call	Bond Future	8,029.5700	8.0296	8,686.9600	8.6870	8.187	0	0	0
2016/08/10	R209	03/11/2016	8.87	Put	Bond Future	3,022.6200	3.0226	2,561.9800	2.5620	(15.240)	0	0	0
2016/08/10	R209	03/11/2016	9.05	Call	Bond Future	2,133.7200	2.1337	2,463.6000	2.4636	15.460	0	0	0
2016/08/10	R209	03/11/2016	9.45	Call	Bond Future	3,805.1200	3.8051	4,281.8400	4.2818	12.528	0	0	0
2016/08/10	R209	03/11/2016	10.25	Call	Bond Future	8,086.1700	8.0862	8,744.8300	8.7448	8.146	0	0	0
2016/08/10	R209	03/11/2016	10.24	Put	Bond Future	201.4300	0.2014	137.1800	0.1372	(31.897)	0	0	0
2016/08/10	R209	03/11/2016	9.45	Put	Bond Future	1,112.2700	1.1123	867.3500	0.8673	(22.020)	0	0	250
2016/08/10	R209	03/11/2016	10.25	Put	Bond Future	196.6800	0.1967	133.7000	0.1337	(32.022)	0	0	5,000
2016/08/10	R209	03/11/2016	10.26	Put	Bond Future	191.5700	0.1916	129.9500	0.1299	(32.166)	0	0	0
2016/08/10	R209	03/11/2016	8.87	Call	Bond Future	1,552.0400	1.5520	1,813.0400	1.8130	16.817	0	0	250
2016/08/10	R209	03/11/2016	9.05	Put	Bond Future	2,274.1200	2.2741	1,882.3600	1.8824	(17.227)	0	0	250
2016/08/10	R209	02/02/2017	9.55	Put	Bond Future	1,846.9400	1.8469	1,617.4200	1.6174	(12.427)	0	0	0
2016/08/10	R209	02/02/2017			Bond Future	9.0994	76.6045	8.9984	77.3391	(1.110)	0.0000	0.0000	0
2016/08/10	R209	02/02/2017	9.54	Put	Bond Future	1,870.0800	1.8701	1,638.3700	1.6384	(12.390)	0	0	0
2016/08/10	R209	02/02/2017	9.55	Call	Bond Future	4,995.8300	4.9958	5,500.8600	5.5009	10.109	0	0	0
2016/08/10	R209	02/02/2017	9.53	Call	Bond Future	4,907.0900	4.9071	5,407.7200	5.4077	10.202	0	0	0
2016/08/10	R209	02/02/2017	9.54	Call	Bond Future	4,951.2800	4.9513	5,454.1200	5.4541	10.156	0	0	0
2016/08/10	R209	02/02/2017	9.53	Put	Bond Future	1,893.6700	1.8937	1,659.7500	1.6597	(12.353)	0	0	0
2016/08/10	R209	04/05/2017	9.48	Put	Bond Future	2,807.8500	2.8079	2,463.1300	2.4631	(12.277)	0	0	0
2016/08/10	R209	04/05/2017			Bond Future	9.1204	75.0184	9.0171	75.7648	(1.132)	0.0000	0.0000	0
2016/08/10	R209	04/05/2017	9.47	Put	Bond Future	2,834.7600	2.8348	2,487.9200	2.4879	(12.235)	0	0	0
2016/08/10	R209	04/05/2017	9.46	Call	Bond Future	5,240.5400	5.2405	5,637.9800	5.6380	7.584	0	0	0
2016/08/10	R209	04/05/2017	9.47	Call	Bond Future	5,281.7000	5.2817	5,681.2700	5.6813	7.565	0	0	0
2016/08/10	R209	04/05/2017	9.48	Call	Bond Future	5,322.9900	5.3230	5,724.6800	5.7247	7.546	0	0	0
2016/08/10	R209	04/05/2017	9.46	Put	Bond Future	2,861.9000	2.8619	2,512.9300	2.5129	(12.194)	0	0	0
2016/08/10	R210	04/08/2016			Bond Future	187.5370	187.5370	187.5370	187.5370	0.000	0.0000	0.0000	0
2016/08/10	R210	03/11/2016			Bond Future	188.7338	188.7338	188.6741	188.6741	(0.032)	0.0000	0.0000	2,269
2016/08/10	R210	03/11/2016	188.90	Put	Bond Future	166.2500	0.1663	225.9000	0.2259	35.880	0	0	0
2016/08/10	R210	03/11/2016	188.92	Put	Bond Future	186.2500	0.1863	245.9000	0.2459	32.027	0	0	0
2016/08/10	R210	03/11/2016	188.91	Put	Bond Future	176.2500	0.1763	235.9000	0.2359	33.844	0	0	0
2016/08/10	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/08/10	R211	04/08/2016			Bond Future	139.6844		139.6844		0.000	0.0000	0.0000	0
2016/08/10	R211	03/11/2016	141.75	Call	Bond Future	516.2800	0.5163	470.9000	0.4709	(8.790)	0	0	0
2016/08/10	R211	03/11/2016			Bond Future	142.2663	142.2663	142.2209	142.2209	(0.032)	0.0000	0.0000	56
2016/08/10	R211	03/11/2016	141.76	Call	Bond Future	506.2800	0.5063	460.9000	0.4609	(8.963)	0	0	0
2016/08/10	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	R211	03/11/2016	141.74	Call	Bond Future	526.2800	0.5263	480.9000	0.4809	(8.623)	0	0	0
2016/08/10	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	R212	04/08/2016			Bond Future	146.2010	146.2010	146.2010	146.2010	0.000	0.0000	0.0000	0
2016/08/10	R212	03/11/2016			Bond Future	148.9033	148.9033	148.8555	148.8555	(0.032)	0.0000	0.0000	4,145
2016/08/10	R212	03/11/2016	148.11	Call	Bond Future	793.2600	0.7933	745.5300	0.7455	(6.017)	0	0	0
2016/08/10	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/10	R212	03/11/2016	148.12	Call	Bond Future	783.2600	0.7833	735.5300	0.7355	(6.094)	0	0	0
2016/08/10	R212	03/11/2016	148.10	Call	Bond Future	803.2600	0.8033	755.5300	0.7555	(5.942)	0	0	0
2016/08/10	R213	04/08/2016			Bond Future	8.9800	87.1843	8.9800	87.1843	0.000	0.0000	0.0000	0
2016/08/10	R213	03/11/2016			Bond Future	8.9727	85.5919	8.8585	86.4061	(1.273)	0.0000	0.0000	43,664
2016/08/10	R213	03/11/2016	10.18	Put	Bond Future	163.3300	0.1633	106.7200	0.1067	(34.660)	0	0	0
2016/08/10	R213	03/11/2016	10.20	Put	Bond Future	155.2700	0.1553	100.5000	0.1005	(35.274)	0	0	0
2016/08/10	R213	03/11/2016	10.18	Call	Bond Future	8,134.8800	8.1349	8,892.4300	8.8924	9.312	0	0	0
2016/08/10	R213	03/11/2016	10.19	Put	Bond Future	159.2200	0.1592	103.5700	0.1036	(34.952)	0	0	0
2016/08/10	R213	03/11/2016	10.19	Call	Bond Future	8,192.2600	8.1923	8,950.7700	8.9508	9.259	0	0	0
2016/08/10	R213	03/11/2016	10.20	Call	Bond Future	8,249.7200	8.2497	9,009.1100	9.0091	9.205	0	0	0
2016/08/10	R213	02/02/2017	9.40	Call	Bond Future	4,572.8600	4.5729	5,168.7000	5.1687	13.030	0	0	0
2016/08/10	R213	02/02/2017	9.42	Call	Bond Future	4,659.6500	4.6596	5,260.3000	5.2603	12.890	0	0	0
2016/08/10	R213	02/02/2017			Bond Future	9.0068	87.2623	8.8892	88.0910	(1.306)	0.0000	0.0000	0
2016/08/10	R213	02/02/2017	9.41	Call	Bond Future	4,616.0600	4.6161	5,214.3200	5.2143	12.960	0	0	0
2016/08/10	R213	02/02/2017	9.40	Put	Bond Future	1,883.0800	1.8831	1,650.1600	1.6502	(12.369)	0	0	0
2016/08/10	R213	02/02/2017	9.42	Put	Bond Future	1,836.2700	1.8363	1,608.1600	1.6082	(12.422)	0	0	0
2016/08/10	R213	02/02/2017	9.41	Put	Bond Future	1,859.4400	1.8594	1,628.9400	1.6289	(12.396)	0	0	0
2016/08/10	R213	04/05/2017			Bond Future	9.0271	85.4918	8.9064	86.3338	(1.337)	0.0000	0.0000	0
2016/08/10	R213	04/05/2017	9.35	Put	Bond Future	2,762.9500	2.7630	2,380.7700	2.3808	(13.832)	0	0	0
2016/08/10	R213	04/05/2017	9.37	Put	Bond Future	2,710.1700	2.7102	2,332.8200	2.3328	(13.923)	0	0	0
2016/08/10	R213	04/05/2017	9.35	Call	Bond Future	4,960.2400	4.9602	5,420.1200	5.4201	9.271	0	0	0
2016/08/10	R213	04/05/2017	9.36	Put	Bond Future	2,736.6000	2.7366	2,356.8300	2.3568	(13.877)	0	0	0
2016/08/10	R213	04/05/2017	9.36	Call	Bond Future	5,000.6600	5.0007	5,462.9500	5.4629	9.245	0	0	0
2016/08/10	R213	04/05/2017	9.37	Call	Bond Future	5,040.9300	5.0409	5,505.6400	5.5056	9.219	0	0	0
2016/08/10	R214	04/08/2016			Bond Future	9.1650	77.0158	9.1650	77.0158	0.000	0.0000	0.0000	0
2016/08/10	R214	03/11/2016	10.35	Put	Bond Future	198.1100	0.1981	141.6600	0.1417	(28.494)	0	0	0
2016/08/10	R214	03/11/2016			Bond Future	9.1397	75.6294	9.0413	76.3894	(1.076)	0.0000	0.0000	29,406
2016/08/10	R214	03/11/2016	10.34	Put	Bond Future	202.8400	0.2028	145.6000	0.1456	(28.219)	0	0	0
2016/08/10	R214	03/11/2016	10.35	Call	Bond Future	8,605.8300	8.6058	9,309.3500	9.3093	8.175	0	0	0
2016/08/10	R214	03/11/2016	10.33	Call	Bond Future	8,489.4500	8.4895	9,191.3800	9.1914	8.268	0	0	0
2016/08/10	R214	03/11/2016	10.34	Call	Bond Future	8,547.6400	8.5476	9,250.3700	9.2504	8.221	0	0	0

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2016/08/10	R214	03/11/2016	10.33	Put	Bond Future	207.6800	0.2077	149.6400	0.1496	(27.947)	0	0	0
2016/08/10	R214	02/02/2017			Bond Future	9.1715	77.1053	9.0707	77.8790	(1.099)	0.0000	0.0000	0
2016/08/10	R214	02/02/2017	9.67	Call	Bond Future	5,478.5200	5.4785	6,071.2600	6.0713	10.819	0	0	0
2016/08/10	R214	02/02/2017	9.66	Put	Bond Future	1,859.8300	1.8598	1,676.9400	1.6769	(9.834)	0	0	0
2016/08/10	R214	02/02/2017	9.68	Put	Bond Future	1,813.6200	1.8136	1,634.8800	1.6349	(9.855)	0	0	0
2016/08/10	R214	02/02/2017	9.67	Put	Bond Future	1,836.7000	1.8367	1,655.8000	1.6558	(9.849)	0	0	0
2016/08/10	R214	02/02/2017	9.68	Call	Bond Future	5,525.5000	5.5255	6,120.4000	6.1204	10.766	0	0	0
2016/08/10	R214	02/02/2017	9.66	Call	Bond Future	5,431.4900	5.4315	6,022.2400	6.0222	10.876	0	0	0
2016/08/10	R214	04/05/2017	9.58	Put	Bond Future	2,875.3000	2.8753	2,590.0600	2.5901	(9.920)	0	0	0
2016/08/10	R214	04/05/2017			Bond Future	9.1918	75.3811	9.0888	76.1673	(1.120)	0.0000	0.0000	0
2016/08/10	R214	04/05/2017	9.57	Put	Bond Future	2,903.2800	2.9033	2,615.5400	2.6155	(9.911)	0	0	0
2016/08/10	R214	04/05/2017	9.58	Call	Bond Future	5,724.3200	5.7243	6,225.2800	6.2253	8.751	0	0	0
2016/08/10	R214	04/05/2017	9.56	Call	Bond Future	5,637.8600	5.6379	6,134.3000	6.1343	8.805	0	0	0
2016/08/10	R214	04/05/2017	9.57	Call	Bond Future	5,681.1600	5.6812	6,179.6200	6.1796	8.774	0	0	0
2016/08/10	R214	04/05/2017	9.56	Put	Bond Future	2,931.2400	2.9312	2,641.4800	2.6415	(9.885)	0	0	0
2016/08/10	R248	04/08/2016			Bond Future	9.2300	98.9695	9.2300	98.9695	0.000	0.0000	0.0000	0
2016/08/10	R248	03/11/2016	10.38	Call	Bond Future	10,676.3800	10.6764	11,559.5600	11.5596	8.272	0	0	0
2016/08/10	R248	03/11/2016			Bond Future	9.2114	96.9339	9.1129	97.9068	(1.069)	0.0000	0.0000	61,316
2016/08/10	R248	03/11/2016	10.39	Call	Bond Future	10,748.8000	10.7488	11,633.0400	11.6330	8.226	0	0	0
2016/08/10	R248	03/11/2016	10.37	Put	Bond Future	348.9900	0.3490	258.2900	0.2583	(25.989)	0	0	0
2016/08/10	R248	03/11/2016	10.39	Put	Bond Future	334.3200	0.3343	245.7000	0.2457	(26.508)	0	0	0
2016/08/10	R248	03/11/2016	10.37	Call	Bond Future	10,603.9000	10.6039	11,486.0600	11.4861	8.319	0	0	0
2016/08/10	R248	03/11/2016	10.38	Put	Bond Future	341.6100	0.3416	251.9300	0.2519	(26.252)	0	0	0
2016/08/10	R248	02/02/2017	9.76	Put	Bond Future	2,484.8900	2.4849	2,211.1300	2.2111	(11.017)	0	0	0
2016/08/10	R248	02/02/2017	9.78	Put	Bond Future	2,426.6700	2.4267	2,158.2900	2.1583	(11.060)	0	0	0
2016/08/10	R248	02/02/2017			Bond Future	9.2451	98.8256	9.1441	99.8160	(1.093)	0.0000	0.0000	0
2016/08/10	R248	02/02/2017	9.77	Put	Bond Future	2,455.6300	2.4556	2,184.6800	2.1847	(11.034)	0	0	0
2016/08/10	R248	02/02/2017	9.76	Call	Bond Future	7,265.7800	7.2658	7,982.4100	7.9824	9.863	0	0	0
2016/08/10	R248	02/02/2017	9.77	Call	Bond Future	7,325.1400	7.3251	8,044.5800	8.0446	9.822	0	0	0
2016/08/10	R248	02/02/2017	9.78	Call	Bond Future	7,384.6400	7.3846	8,106.6500	8.1066	9.777	0	0	0
2016/08/10	R248	04/05/2017	9.66	Call	Bond Future	7,558.3500	7.5584	8,142.6200	8.1426	7.730	0	0	0
2016/08/10	R248	04/05/2017			Bond Future	9.2672	96.4030	9.1640	97.4095	(1.113)	0.0000	0.0000	0
2016/08/10	R248	04/05/2017	9.67	Call	Bond Future	7,613.1400	7.6131	8,200.0100	8.2000	7.709	0	0	0
2016/08/10	R248	04/05/2017	9.65	Put	Bond Future	3,925.6800	3.9257	3,500.8700	3.5009	(10.821)	0	0	0
2016/08/10	R248	04/05/2017	9.67	Put	Bond Future	3,854.7700	3.8548	3,435.1700	3.4352	(10.885)	0	0	0
2016/08/10	R248	04/05/2017	9.65	Call	Bond Future	7,503.6900	7.5037	8,085.3500	8.0853	7.752	0	0	0
2016/08/10	R248	04/05/2017	9.66	Put	Bond Future	3,890.0800	3.8901	3,467.8800	3.4679	(10.853)	0	0	0

Total

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