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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/08/2016 TO 15/08/2016

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
2016/08/15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/15	0957	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	2025	03/11/2016			Bond Future	130.2815		130.2815	130.3174	130.3174	0.028	0.0000	0.0000	3,077
2016/08/15	2025	03/11/2016	129.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	2025	03/11/2016	129.23	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	2025	03/11/2016	129.21	Call	Bond Future	1,071.4600		1.0715	1,107.3600	1.1074	3.351	0	0	0
2016/08/15	2025	03/11/2016	129.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	2025	03/11/2016	129.22	Call	Bond Future	1,061.4600		1.0615	1,097.3600	1.0974	3.382	0	0	0
2016/08/15	2025	03/11/2016	129.23	Call	Bond Future	1,051.4600		1.0515	1,087.3600	1.0874	3.414	0	0	0
2016/08/15	2030	03/11/2016	9.35	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	2030	03/11/2016			Bond Future	8.8158		95.8546	8.8258	95.7809	0.113	0.0000	0.0000	30,305
2016/08/15	2030	03/11/2016	9.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	2030	03/11/2016	9.33	Call	Bond Future	3,691.6900		3.6917	3,617.9800	3.6180	(1.997)	0	0	0
2016/08/15	2030	03/11/2016	9.34	Call	Bond Future	3,761.4600		3.7615	3,687.7500	3.6877	(1.960)	0	0	0
2016/08/15	2030	03/11/2016	9.35	Call	Bond Future	3,831.1600		3.8312	3,757.4500	3.7575	(1.924)	0	0	0
2016/08/15	2030	03/11/2016	9.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	2030	02/02/2017	9.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	2030	02/02/2017			Bond Future	8.8434		93.7162	8.8538	93.6401	0.118	0.0000	0.0000	0
2016/08/15	2030	02/02/2017	9.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	2030	02/02/2017	9.29	Call	Bond Future	3,178.5500		3.1786	3,102.4200	3.1024	(2.395)	0	0	0
2016/08/15	2030	02/02/2017	9.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	2030	02/02/2017	9.30	Call	Bond Future	3,247.9900		3.2480	3,171.8600	3.1719	(2.344)	0	0	0
2016/08/15	2030	02/02/2017	9.31	Call	Bond Future	3,317.3600		3.3174	3,241.2300	3.2412	(2.295)	0	0	0
2016/08/15	2030	04/05/2017	9.33	Call	Bond Future	3,274.8200		3.2748	3,194.4900	3.1945	(2.453)	0	0	0
2016/08/15	2030	04/05/2017			Bond Future	8.8640		95.6282	8.8752	95.5478	0.126	0.0000	0.0000	0
2016/08/15	2030	04/05/2017	9.34	Call	Bond Future	3,343.3500		3.3433	3,263.0200	3.2630	(2.403)	0	0	0
2016/08/15	2030	04/05/2017	9.32	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	2030	04/05/2017	9.34	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	2030	04/05/2017	9.32	Call	Bond Future	3,206.2200		3.2062	3,125.8900	3.1259	(2.505)	0	0	0
2016/08/15	2030	04/05/2017	9.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	2032	03/11/2016			Bond Future	8.9392		95.1651	8.9492	95.0863	0.111	0.0000	0.0000	13,093
2016/08/15	2032	03/11/2016	10.28	Put	Bond Future	115.4600		0.1155	108.4500	0.1085	(6.071)	0	0	0
2016/08/15	2032	03/11/2016	10.30	Put	Bond Future	108.7800		0.1088	102.0300	0.1020	(6.205)	0	0	0
2016/08/15	2032	03/11/2016	10.29	Put	Bond Future	112.0800		0.1121	105.2000	0.1052	(6.138)	0	0	0
2016/08/15	2032	03/11/2016	10.30	Call	Bond Future	10,068.8600		10.0689	9,983.2900	9.9833	(0.850)	0	0	0
2016/08/15	2032	03/11/2016	10.28	Call	Bond Future	9,940.5500		9.9405	9,854.7200	9.8547	(0.863)	0	0	0
2016/08/15	2032	03/11/2016	10.29	Call	Bond Future	10,004.7000		10.0047	9,919.0000	9.9190	(0.857)	0	0	0
2016/08/15	2032	02/02/2017	9.53	Call	Bond Future	5,967.1400		5.9671	5,883.5400	5.8835	(1.401)	0	0	0
2016/08/15	2032	02/02/2017			Bond Future	8.9709		97.0196	8.9813	96.9383	0.116	0.0000	0.0000	0
2016/08/15	2032	02/02/2017	9.51	Call	Bond Future	5,865.2200		5.8652	5,781.9000	5.7819	(1.421)	0	0	0

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2016/08/15	2032	02/02/2017	9.52	Call	Bond Future	5,916.2200	5.9162	5,832.7500	5.8327	(1.411)	0	0	0
2016/08/15	2032	02/02/2017	9.51	Put	Bond Future	1,768.0000	1.7680	1,766.0100	1.7660	(0.113)	0	0	0
2016/08/15	2032	02/02/2017	9.53	Put	Bond Future	1,722.9100	1.7229	1,720.6400	1.7206	(0.132)	0	0	0
2016/08/15	2032	02/02/2017	9.52	Put	Bond Future	1,745.4500	1.7454	1,743.3100	1.7433	(0.123)	0	0	0
2016/08/15	2032	04/05/2017	9.45	Call	Bond Future	6,119.0000	6.1190	6,040.9700	6.0410	(1.275)	0	0	0
2016/08/15	2032	04/05/2017			Bond Future	8.9922	94.8374	9.0032	94.7517	0.123	0.0000	0.0000	0
2016/08/15	2032	04/05/2017	9.46	Call	Bond Future	6,165.9700	6.1660	6,087.7600	6.0878	(1.268)	0	0	0
2016/08/15	2032	04/05/2017	9.44	Put	Bond Future	2,683.2900	2.6833	2,691.1400	2.6911	0.293	0	0	0
2016/08/15	2032	04/05/2017	9.46	Put	Bond Future	2,629.8600	2.6299	2,637.3600	2.6374	0.285	0	0	0
2016/08/15	2032	04/05/2017	9.44	Call	Bond Future	6,072.1800	6.0722	5,994.3200	5.9943	(1.282)	0	0	0
2016/08/15	2032	04/05/2017	9.45	Put	Bond Future	2,656.4600	2.6565	2,664.1400	2.6641	0.289	0	0	0
2016/08/15	2033	03/11/2016			Bond Future	108.8219	108.8219	108.6559	108.6559	(0.153)	0.0000	0.0000	4,275
2016/08/15	2033	03/11/2016	109.16	Put	Bond Future	338.1100	0.3381	504.0900	0.5041	49.091	0	0	0
2016/08/15	2033	03/11/2016	109.17	Put	Bond Future	348.1100	0.3481	514.0900	0.5141	47.680	0	0	0
2016/08/15	2033	03/11/2016	109.18	Put	Bond Future	358.1100	0.3581	524.0900	0.5241	46.349	0	0	0
2016/08/15	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	2037	03/11/2016	10.35	Call	Bond Future	10,492.0900	10.4921	10,309.4300	10.3094	(1.741)	0	0	0
2016/08/15	2037	03/11/2016	10.36	Put	Bond Future	189.4100	0.1894	184.4500	0.1845	(2.619)	0	0	0
2016/08/15	2037	03/11/2016			Bond Future	9.0722	97.0276	9.0923	96.8500	0.222	0.0000	0.0000	40,431
2016/08/15	2037	03/11/2016	10.36	Call	Bond Future	10,560.4700	10.5605	10,377.8500	10.3779	(1.729)	0	0	0
2016/08/15	2037	03/11/2016	10.37	Call	Bond Future	10,628.8600	10.6289	10,446.2800	10.4463	(1.718)	0	0	0
2016/08/15	2037	03/11/2016	10.35	Put	Bond Future	194.5200	0.1945	189.5200	0.1895	(2.570)	0	0	0
2016/08/15	2037	03/11/2016	10.37	Put	Bond Future	184.4200	0.1844	179.5000	0.1795	(2.668)	0	0	0
2016/08/15	2037	02/02/2017	9.68	Put	Bond Future	1,910.3400	1.9103	1,934.0600	1.9341	1.242	0	0	0
2016/08/15	2037	02/02/2017			Bond Future	9.1023	94.6617	9.1231	94.4797	0.229	0.0000	0.0000	0
2016/08/15	2037	02/02/2017	9.67	Put	Bond Future	1,935.0100	1.9350	1,959.1300	1.9591	1.247	0	0	0
2016/08/15	2037	02/02/2017	9.68	Call	Bond Future	6,757.6700	6.7577	6,599.3400	6.5993	(2.343)	0	0	0
2016/08/15	2037	02/02/2017	9.66	Call	Bond Future	6,645.8100	6.6458	6,488.3000	6.4883	(2.370)	0	0	0
2016/08/15	2037	02/02/2017	9.67	Call	Bond Future	6,701.7800	6.7018	6,543.8500	6.5438	(2.357)	0	0	0
2016/08/15	2037	02/02/2017	9.66	Put	Bond Future	1,959.7200	1.9597	1,984.2600	1.9843	1.252	0	0	0
2016/08/15	2037	04/05/2017			Bond Future	9.1265	96.5931	9.1483	96.4046	0.238	0.0000	0.0000	0
2016/08/15	2037	04/05/2017	9.58	Put	Bond Future	3,213.4800	3.2135	3,254.1800	3.2542	1.267	0	0	0
2016/08/15	2037	04/05/2017	9.60	Put	Bond Future	3,153.6300	3.1536	3,193.5100	3.1935	1.265	0	0	0
2016/08/15	2037	04/05/2017	9.59	Put	Bond Future	3,183.5900	3.1836	3,223.8700	3.2239	1.265	0	0	0
2016/08/15	2037	04/05/2017	9.60	Call	Bond Future	7,126.9600	7.1270	6,978.3500	6.9784	(2.085)	0	0	0
2016/08/15	2037	04/05/2017	9.58	Call	Bond Future	7,024.2900	7.0243	6,876.5000	6.8765	(2.104)	0	0	0
2016/08/15	2037	04/05/2017	9.59	Call	Bond Future	7,075.7200	7.0757	6,927.5100	6.9275	(2.095)	0	0	0
2016/08/15	2038	03/11/2016	136.32	Call	Bond Future	509.3000	0.5093	729.1800	0.7292	43.173	0	0	0
2016/08/15	2038	03/11/2016			Bond Future	136.8293	136.8293	137.0492	137.0492	0.161	0.0000	0.0000	20,808
2016/08/15	2038	03/11/2016	136.33	Call	Bond Future	499.3000	0.4993	719.1800	0.7192	44.038	0	0	0
2016/08/15	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	2038	03/11/2016	136.31	Call	Bond Future	519.3000	0.5193	739.1800	0.7392	42.342	0	0	0

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2016/08/15	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	2040	03/11/2016			Bond Future	9.1121	101.3462	9.1322	101.1547	0.221	0.0000	0.0000	3,584
2016/08/15	2040	03/11/2016	9.69	Put	Bond Future	1,056.2800	1.0563	1,058.0300	1.0580	0.166	0	0	0
2016/08/15	2040	03/11/2016	9.71	Put	Bond Future	1,015.7000	1.0157	1,016.7700	1.0168	0.105	0	0	0
2016/08/15	2040	03/11/2016	9.70	Put	Bond Future	1,035.8200	1.0358	1,037.2300	1.0372	0.136	0	0	0
2016/08/15	2040	03/11/2016	9.71	Call	Bond Future	6,446.5300	6.4465	6,256.1100	6.2561	(2.954)	0	0	0
2016/08/15	2040	03/11/2016	9.69	Call	Bond Future	6,313.4000	6.3134	6,123.6600	6.1237	(3.005)	0	0	0
2016/08/15	2040	03/11/2016	9.70	Call	Bond Future	6,379.8600	6.3799	6,189.7800	6.1898	(2.979)	0	0	0
2016/08/15	2040	02/02/2017	9.58	Call	Bond Future	6,525.1700	6.5252	6,360.6900	6.3607	(2.521)	0	0	0
2016/08/15	2040	02/02/2017			Bond Future	9.1422	98.8141	9.1631	98.6178	0.228	0.0000	0.0000	0
2016/08/15	2040	02/02/2017	9.59	Call	Bond Future	6,582.7100	6.5827	6,417.7300	6.4177	(2.506)	0	0	0
2016/08/15	2040	02/02/2017	9.60	Call	Bond Future	6,640.4400	6.6404	6,474.9700	6.4750	(2.492)	0	0	0
2016/08/15	2040	02/02/2017	9.58	Put	Bond Future	2,531.8700	2.5319	2,563.6400	2.5636	1.255	0	0	0
2016/08/15	2040	02/02/2017	9.60	Put	Bond Future	2,471.0100	2.4710	2,501.7900	2.5018	1.246	0	0	0
2016/08/15	2040	02/02/2017	9.59	Put	Bond Future	2,501.2800	2.5013	2,532.5500	2.5325	1.250	0	0	0
2016/08/15	2040	04/05/2017			Bond Future	9.1667	100.8301	9.1884	100.6270	0.237	0.0000	0.0000	0
2016/08/15	2040	04/05/2017	9.62	Put	Bond Future	3,485.6200	3.4856	3,529.2600	3.5293	1.252	0	0	0
2016/08/15	2040	04/05/2017	9.64	Put	Bond Future	3,420.8900	3.4209	3,463.6400	3.4636	1.250	0	0	0
2016/08/15	2040	04/05/2017	9.62	Call	Bond Future	7,588.8000	7.5888	7,429.3900	7.4294	(2.101)	0	0	0
2016/08/15	2040	04/05/2017	9.63	Put	Bond Future	3,452.9600	3.4530	3,496.1600	3.4962	1.251	0	0	0
2016/08/15	2040	04/05/2017	9.63	Call	Bond Future	7,643.5100	7.6435	7,483.6600	7.4837	(2.091)	0	0	0
2016/08/15	2040	04/05/2017	9.64	Call	Bond Future	7,698.6800	7.6987	7,538.3800	7.5384	(2.082)	0	0	0
2016/08/15	2044	03/11/2016			Bond Future	9.1362	98.4974	9.1666	98.2045	0.333	0.0000	0.0000	18,597
2016/08/15	2044	03/11/2016	10.42	Call	Bond Future	11,402.7900	11.4028	11,110.3500	11.1104	(2.565)	0	0	0
2016/08/15	2044	03/11/2016	10.41	Put	Bond Future	243.2000	0.2432	243.8100	0.2438	0.251	0	0	0
2016/08/15	2044	03/11/2016	10.43	Put	Bond Future	231.2700	0.2313	231.6800	0.2317	0.177	0	0	0
2016/08/15	2044	03/11/2016	10.42	Put	Bond Future	237.1700	0.2372	237.6800	0.2377	0.215	0	0	0
2016/08/15	2044	03/11/2016	10.43	Call	Bond Future	11,474.9800	11.4750	11,182.4400	11.1824	(2.549)	0	0	0
2016/08/15	2044	03/11/2016	10.41	Call	Bond Future	11,330.6100	11.3306	11,038.2700	11.0383	(2.580)	0	0	0
2016/08/15	2044	02/02/2017			Bond Future	9.1656	96.0351	9.1970	95.7353	0.342	0.0000	0.0000	0
2016/08/15	2044	02/02/2017	9.77	Call	Bond Future	7,580.0700	7.5801	7,334.0100	7.3340	(3.246)	0	0	0
2016/08/15	2044	02/02/2017	9.76	Put	Bond Future	2,092.5500	2.0925	2,146.9300	2.1469	2.599	0	0	0
2016/08/15	2044	02/02/2017	9.78	Put	Bond Future	2,040.4500	2.0404	2,093.4300	2.0934	2.596	0	0	0
2016/08/15	2044	02/02/2017	9.77	Put	Bond Future	2,066.3600	2.0664	2,120.0300	2.1200	2.597	0	0	0
2016/08/15	2044	02/02/2017	9.78	Call	Bond Future	7,640.8200	7.6408	7,394.0700	7.3941	(3.229)	0	0	0
2016/08/15	2044	02/02/2017	9.76	Call	Bond Future	7,519.4600	7.5195	7,274.1100	7.2741	(3.263)	0	0	0
2016/08/15	2044	04/05/2017			Bond Future	9.1896	97.9944	9.2220	97.6859	0.353	0.0000	0.0000	0
2016/08/15	2044	04/05/2017	9.67	Call	Bond Future	7,890.7500	7.8908	7,661.1200	7.6611	(2.910)	0	0	0
2016/08/15	2044	04/05/2017	9.66	Put	Bond Future	3,520.4000	3.5204	3,599.9800	3.6000	2.261	0	0	0
2016/08/15	2044	04/05/2017	9.68	Put	Bond Future	3,455.2400	3.4552	3,533.4300	3.5334	2.263	0	0	0
2016/08/15	2044	04/05/2017	9.67	Put	Bond Future	3,487.8400	3.4878	3,566.7200	3.5667	2.262	0	0	0
2016/08/15	2044	04/05/2017	9.68	Call	Bond Future	7,946.1300	7.9461	7,715.8100	7.7158	(2.899)	0	0	0
2016/08/15	2044	04/05/2017	9.66	Call	Bond Future	7,835.2000	7.8352	7,606.2700	7.6063	(2.922)	0	0	0
2016/08/15	2046	03/11/2016	137.07	Put	Bond Future	1,602.2100	1.6022	1,616.6200	1.6166	0.899	0	0	0
2016/08/15	2046	03/11/2016			Bond Future	135.4678	135.4678	135.4534	135.4534	(0.011)	0.0000	0.0000	17,253

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
2016/08/15	2046	03/11/2016	137.09	Put	Bond Future	1,622.2100	1.6222	1,636.6200	1.6366	0.888	0	0	0
2016/08/15	2046	03/11/2016	137.08	Put	Bond Future	1,612.2100	1.6122	1,626.6200	1.6266	0.894	0	0	0
2016/08/15	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	2050	03/11/2016	149.52	Put	Bond Future	3,580.4400	3.5804	3,074.6100	3.0746	(14.128)	0	0	0
2016/08/15	2050	03/11/2016			Bond Future	145.9396	145.9396	146.4454	146.4454	0.347	0.0000	0.0000	21,628
2016/08/15	2050	03/11/2016	149.54	Put	Bond Future	3,600.4400	3.6004	3,094.6100	3.0946	(14.049)	0	0	0
2016/08/15	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	2050	03/11/2016	149.53	Put	Bond Future	3,590.4400	3.5904	3,084.6100	3.0846	(14.088)	0	0	0
2016/08/15	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	AL37	03/11/2016			Index Future	509.4640	509.4640	509.3720	509.3720	(0.018)	0.0000	0.0000	14
2016/08/15	AL37	02/02/2017			Index Future	519.3910	519.3910	519.2900	519.2900	(0.019)	0.0000	0.0000	0
2016/08/15	AL7T	03/11/2016			Index Future	595.9790	595.9790	595.8270	595.8270	(0.026)	0.0000	0.0000	9
2016/08/15	AL7T	02/02/2017			Index Future	607.5910	607.5910	607.4280	607.4280	(0.027)	0.0000	0.0000	0
2016/08/15	ALBI	03/11/2016			Index Future	544.8660	544.8660	544.3280	544.3280	(0.099)	0.0000	0.0000	721
2016/08/15	ALBI	02/02/2017			Index Future	555.4820	555.4820	554.9260	554.9260	(0.100)	0.0000	0.0000	0
2016/08/15	ALBI	04/05/2017			Index Future	566.8040	566.8040	566.2200	566.2200	(0.103)	0.0000	0.0000	0
2016/08/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/08/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/08/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/15	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	EL28	03/11/2016			Bond Future	131.9532	131.9532	131.9404	131.9404	(0.010)	0.0000	0.0000	0
2016/08/15	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	EL28	03/11/2016	132.15	Put	Bond Future	196.7800	0.1968	209.6100	0.2096	6.520	0	0	0
2016/08/15	EL28	03/11/2016	132.17	Put	Bond Future	216.7800	0.2168	229.6100	0.2296	5.918	0	0	0
2016/08/15	EL28	03/11/2016	132.16	Put	Bond Future	206.7800	0.2068	219.6100	0.2196	6.205	0	0	0
2016/08/15	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	EL28	02/02/2017			Bond Future	134.5322	134.5322	134.5179	134.5179	(0.011)	0.0000	0.0000	0
2016/08/15	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	EL28	02/02/2017	135.10	Put	Bond Future	567.7900	0.5678	582.1100	0.5821	2.522	0	0	0
2016/08/15	EL28	02/02/2017	135.12	Put	Bond Future	587.7900	0.5878	602.1100	0.6021	2.436	0	0	0
2016/08/15	EL28	02/02/2017	135.11	Put	Bond Future	577.7900	0.5778	592.1100	0.5921	2.478	0	0	0
2016/08/15	EL28	04/05/2017			Bond Future	135.5922	135.5922	135.5738	135.5738	(0.014)	0.0000	0.0000	0
2016/08/15	EL28	04/05/2017	137.90	Put	Bond Future	2,307.8300	2.3078	2,326.2100	2.3262	0.796	0	0	0
2016/08/15	EL28	04/05/2017	137.92	Put	Bond Future	2,327.8300	2.3278	2,346.2100	2.3462	0.790	0	0	0
2016/08/15	EL28	04/05/2017	137.91	Put	Bond Future	2,317.8300	2.3178	2,336.2100	2.3362	0.793	0	0	0
2016/08/15	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	ES33	03/11/2016			Bond Future	9.9807	81.0601	9.9955	80.9590	0.148	0.0000	0.0000	8,789
2016/08/15	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	ES33	03/11/2016	11.31	Call	Bond Future	8,373.5400	8.3735	8,272.4600	8.2725	(1.207)	0	0	0
2016/08/15	ES33	03/11/2016	11.29	Call	Bond Future	8,257.6300	8.2576	8,156.5500	8.1565	(1.224)	0	0	0
2016/08/15	ES33	03/11/2016	11.30	Call	Bond Future	8,315.6200	8.3156	8,214.5400	8.2145	(1.216)	0	0	0
2016/08/15	ES33	02/02/2017			Bond Future	10.0440	82.6396	10.0594	82.5358	0.153	0.0000	0.0000	0
2016/08/15	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	ES33	02/02/2017	10.59	Call	Bond Future	3,567.4200	3.5674	3,463.5900	3.4636	(2.911)	0	0	0
2016/08/15	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	ES33	02/02/2017	10.60	Call	Bond Future	3,630.5100	3.6305	3,526.6800	3.5267	(2.860)	0	0	0
2016/08/15	ES33	02/02/2017	10.61	Call	Bond Future	3,693.5200	3.6935	3,589.6900	3.5897	(2.811)	0	0	0

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2016/08/15	ES33	04/05/2017			Bond Future	10.0955		80.5291	10.1117	80.4209	0.160	0.0000	0.0000	0
2016/08/15	ES33	04/05/2017	10.55	Call	Bond Future	2,955.7400		2.9557	2,847.4700	2.8475	(3.663)	0	0	0
2016/08/15	ES33	04/05/2017	10.54	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	ES33	04/05/2017	10.56	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	ES33	04/05/2017	10.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	ES33	04/05/2017	10.56	Call	Bond Future	3,018.9200		3.0189	2,910.6500	2.9106	(3.586)	0	0	0
2016/08/15	ES33	04/05/2017	10.54	Call	Bond Future	2,892.4900		2.8925	2,784.2200	2.7842	(3.743)	0	0	0
2016/08/15	ES42	03/11/2016			Bond Future	10.0829		85.9030	10.1029	85.7441	0.198	0.0000	0.0000	8,777
2016/08/15	ES42	02/02/2017			Bond Future	10.1414		87.5772	10.1621	87.4143	0.204	0.0000	0.0000	0
2016/08/15	ES42	04/05/2017			Bond Future	10.1926		85.1000	10.2142	84.9314	0.212	0.0000	0.0000	0
2016/08/15	GOVI	03/11/2016	476.11	Call	GOVI	655,550.0000		65.5550	651,130.0000	65.1130	(0.674)	0	0	0
2016/08/15	GOVI	03/11/2016	476.12	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	GOVI	03/11/2016			GOVI	541.6650		541.6650	541.2230	541.2230	(0.082)	0.0000	0.0000	418
2016/08/15	GOVI	03/11/2016	476.12	Call	GOVI	655,450.0000		65.5450	651,030.0000	65.1030	(0.674)	0	0	0
2016/08/15	GOVI	03/11/2016	476.13	Call	GOVI	655,350.0000		65.5350	650,930.0000	65.0930	(0.674)	0	0	0
2016/08/15	GOVI	03/11/2016	476.11	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	GOVI	03/11/2016	476.13	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	GOVI	02/02/2017	533.34	Call	GOVI	188,780.0000		18.8780	184,210.0000	18.4210	(2.421)	0	0	0
2016/08/15	GOVI	02/02/2017			GOVI	552.2180		552.2180	551.7610	551.7610	(0.083)	0.0000	0.0000	26
2016/08/15	GOVI	02/02/2017	533.32	Call	GOVI	188,980.0000		18.8980	184,410.0000	18.4410	(2.418)	0	0	0
2016/08/15	GOVI	02/02/2017	533.33	Call	GOVI	188,880.0000		18.8880	184,310.0000	18.4310	(2.420)	0	0	0
2016/08/15	GOVI	02/02/2017	533.32	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	GOVI	02/02/2017	533.34	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	GOVI	02/02/2017	533.33	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	GOVI	04/05/2017			GOVI	563.4750		563.4750	562.9900	562.9900	(0.086)	0.0000	0.0000	0
2016/08/15	GOVI	04/05/2017	262.19	Call	GOVI	3,012,850.0000		301.2850	3,008,000.0000	300.8000	(0.161)	0	0	0
2016/08/15	GOVI	04/05/2017	262.20	Call	GOVI	3,012,750.0000		301.2750	3,007,900.0000	300.7900	(0.161)	0	0	0
2016/08/15	GOVI	04/05/2017	262.18	Call	GOVI	3,012,950.0000		301.2950	3,008,100.0000	300.8100	(0.161)	0	0	0
2016/08/15	GOVI	04/05/2017	262.19	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	GOVI	04/05/2017	262.18	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	GOVI	04/05/2017	262.20	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/08/15	IGOV	03/11/2016			Index Future	252.3130		252.3130	252.3730	252.3730	0.024	0.0000	0.0000	1,023
2016/08/15	IGOV	02/02/2017			Index Future	257.2450		257.2450	257.3020	257.3020	0.022	0.0000	0.0000	55
2016/08/15	IGOV	04/05/2017			Index Future	262.5030		262.5030	262.5530	262.5530	0.019	0.0000	0.0000	0
2016/08/15	ILBI	03/11/2016			Index Future	682.7530		682.7530	682.9780	682.9780	0.033	0.0000	0.0000	0
2016/08/15	ILBI	02/02/2017			Index Future	696.0330		696.0330	696.2590	696.2590	0.032	0.0000	0.0000	155
2016/08/15	IS01	19/12/2016			Interest Rate Swap	100.0673		100.0673	100.0674	100.0674	0.000	0.0000	0.0000	0
2016/08/15	IS01	16/03/2017			Interest Rate Swap	100.0128		100.0128	100.0118	100.0118	(0.001)	0.0000	0.0000	0
2016/08/15	IS01	15/06/2017			Interest Rate Swap	99.6430		99.6430	99.6403	99.6403	(0.003)	0.0000	0.0000	0
2016/08/15	IS01	21/09/2017			Interest Rate Swap	99.7151		99.7151	99.7018	99.7018	(0.013)	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
2016/08/15	IS02	18/12/2017			Interest Rate Swap	100.0096	100.0096	99.9857	99.9857	(0.024)	0.0000	0.0000	0
2016/08/15	IS02	16/03/2018			Interest Rate Swap	99.3071	99.3071	99.2716	99.2716	(0.036)	0.0000	0.0000	0
2016/08/15	IS02	15/06/2018			Interest Rate Swap	98.9827	98.9827	98.9397	98.9397	(0.043)	0.0000	0.0000	0
2016/08/15	IS02	21/09/2018			Interest Rate Swap	99.0582	99.0582	99.0108	99.0108	(0.048)	0.0000	0.0000	0
2016/08/15	IS05	17/12/2020			Interest Rate Swap	97.9177	97.9177	97.8035	97.8035	(0.117)	0.0000	0.0000	0
2016/08/15	IS05	16/03/2021			Interest Rate Swap	97.2421	97.2421	97.1192	97.1192	(0.126)	0.0000	0.0000	0
2016/08/15	IS05	15/06/2021			Interest Rate Swap	96.5297	96.5297	96.3996	96.3996	(0.135)	0.0000	0.0000	0
2016/08/15	IS05	21/09/2021			Interest Rate Swap	96.7874	96.7874	96.6521	96.6521	(0.140)	0.0000	0.0000	0
2016/08/15	IS10	17/12/2025			Interest Rate Swap	97.2653	97.2653	97.0302	97.0302	(0.242)	0.0000	0.0000	0
2016/08/15	IS10	16/03/2026			Interest Rate Swap	94.3136	94.3136	94.0743	94.0743	(0.254)	0.0000	0.0000	0
2016/08/15	IS10	15/06/2026			Interest Rate Swap	93.0528	93.0528	92.8139	92.8139	(0.257)	0.0000	0.0000	0
2016/08/15	IS10	21/09/2026			Interest Rate Swap	95.1142	95.1142	94.8789	94.8789	(0.247)	0.0000	0.0000	0
2016/08/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/08/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/08/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/08/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/08/15	JBAF	17/08/2016			Jibar Tradeable Future	7.3600	92.6400	7.3500	92.6500	(0.136)	0.0000	0.0000	0
2016/08/15	JBAF	21/09/2016			Jibar Tradeable Future	7.3600	92.6400	7.3500	92.6500	(0.136)	0.0000	0.0000	10
2016/08/15	JBAF	19/10/2016			Jibar Tradeable Future	7.3800	92.6200	7.3700	92.6300	(0.136)	0.0000	0.0000	0
2016/08/15	JBAF	16/11/2016			Jibar Tradeable Future	7.3900	92.6100	7.3800	92.6200	(0.135)	0.0000	0.0000	0
2016/08/15	JBAF	21/12/2016			Jibar Tradeable Future	7.4100	92.5900	7.4000	92.6000	(0.135)	0.0000	0.0000	0
2016/08/15	JBAF	15/02/2017			Jibar Tradeable Future	7.4600	92.5400	7.4300	92.5700	(0.402)	0.0000	0.0000	0
2016/08/15	JBAF	15/03/2017			Jibar Tradeable Future	7.4700	92.5300	7.4400	92.5600	(0.402)	0.0000	0.0000	0
2016/08/15	JBAF	21/06/2017			Jibar Tradeable Future	7.5100	92.4900	7.4800	92.5200	(0.399)	0.0000	0.0000	0
2016/08/15	JBAF	20/09/2017			Jibar Tradeable Future	7.5300	92.4700	7.4700	92.5300	(0.797)	0.0000	0.0000	0
2016/08/15	JBAF	20/12/2017			Jibar Tradeable Future	7.5400	92.4600	7.4700	92.5300	(0.928)	0.0000	0.0000	0
2016/08/15	JBAF	20/03/2018			Jibar Tradeable Future	7.5400	92.4600	7.4700	92.5300	(0.928)	0.0000	0.0000	0
2016/08/15	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/08/15	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/08/15	R023	03/11/2016	9.73	Put	Bond Future	18.1700	0.0182	16.6000	0.0166	(8.641)	0	0	0
2016/08/15	R023	03/11/2016			Bond Future	8.1600	99.4680	8.1703	99.4183	0.127	0.0000	0.0000	15,295
2016/08/15	R023	03/11/2016	9.75	Put	Bond Future	16.8200	0.0168	15.3300	0.0153	(8.859)	0	0	0
2016/08/15	R023	03/11/2016	9.73	Call	Bond Future	7,205.8000	7.2058	7,154.5400	7.1545	(0.711)	0	0	0
2016/08/15	R023	03/11/2016	9.74	Put	Bond Future	17.4800	0.0175	15.9500	0.0160	(8.753)	0	0	0
2016/08/15	R023	03/11/2016	9.74	Call	Bond Future	7,248.7500	7.2488	7,197.5300	7.1975	(0.707)	0	0	0
2016/08/15	R023	03/11/2016	9.75	Call	Bond Future	7,291.7000	7.2917	7,240.5200	7.2405	(0.702)	0	0	0
2016/08/15	R023	02/02/2017	8.85	Call	Bond Future	3,804.4800	3.8045	3,752.5700	3.7526	(1.364)	0	0	0
2016/08/15	R023	02/02/2017			Bond Future	8.1776	101.4061	8.1887	101.3544	0.136	0.0000	0.0000	0

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2016/08/15	R023	02/02/2017	8.86	Call	Bond Future	3,838.1800	3.8382	3,786.1800	3.7862	(1.355)	0	0	0
2016/08/15	R023	02/02/2017	8.84	Put	Bond Future	752.4000	0.7524	752.2000	0.7522	(0.027)	0	0	0
2016/08/15	R023	02/02/2017	8.86	Put	Bond Future	730.3500	0.7303	729.9900	0.7300	(0.049)	0	0	0
2016/08/15	R023	02/02/2017	8.84	Call	Bond Future	3,770.9000	3.7709	3,719.0600	3.7191	(1.375)	0	0	0
2016/08/15	R023	02/02/2017	8.85	Put	Bond Future	741.3000	0.7413	741.0300	0.7410	(0.036)	0	0	0
2016/08/15	R023	04/05/2017	8.61	Call	Bond Future	3,331.8200	3.3318	3,284.1100	3.2841	(1.432)	0	0	0
2016/08/15	R023	04/05/2017			Bond Future	8.1711	99.5388	8.1834	99.4833	0.151	0.0000	0.0000	0
2016/08/15	R023	04/05/2017	8.59	Call	Bond Future	3,274.5100	3.2745	3,227.0700	3.2271	(1.449)	0	0	0
2016/08/15	R023	04/05/2017	8.60	Call	Bond Future	3,303.1100	3.3031	3,255.5300	3.2555	(1.440)	0	0	0
2016/08/15	R023	04/05/2017	8.59	Put	Bond Future	1,410.8400	1.4108	1,418.8800	1.4189	0.570	0	0	0
2016/08/15	R023	04/05/2017	8.61	Put	Bond Future	1,380.2700	1.3803	1,388.0400	1.3880	0.563	0	0	0
2016/08/15	R023	04/05/2017	8.60	Put	Bond Future	1,395.4900	1.3955	1,403.3900	1.4034	0.566	0	0	0
2016/08/15	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	R035	03/11/2016			Bond Future	9.0253	100.3343	9.0352	100.2469	0.110	0.0000	0.0000	4,315
2016/08/15	R035	03/11/2016	9.59	Call	Bond Future	4,781.1700	4.7812	4,693.7500	4.6938	(1.828)	0	0	0
2016/08/15	R035	03/11/2016	9.57	Call	Bond Future	4,617.9400	4.6179	4,530.5200	4.5305	(1.893)	0	0	0
2016/08/15	R035	03/11/2016	9.58	Call	Bond Future	4,699.6100	4.6996	4,612.1900	4.6122	(1.860)	0	0	0
2016/08/15	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	R035	02/02/2017			Bond Future	9.0592	102.2893	9.0696	102.1992	0.114	0.0000	0.0000	0
2016/08/15	R035	02/02/2017	9.51	Call	Bond Future	3,807.2100	3.8072	3,717.1200	3.7171	(2.366)	0	0	0
2016/08/15	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	R035	02/02/2017	9.52	Call	Bond Future	3,889.1200	3.8891	3,799.0300	3.7990	(2.316)	0	0	0
2016/08/15	R035	02/02/2017	9.50	Call	Bond Future	3,725.2000	3.7252	3,635.1100	3.6351	(2.418)	0	0	0
2016/08/15	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	R035	04/05/2017			Bond Future	9.0803	99.8689	9.0913	99.7741	0.121	0.0000	0.0000	0
2016/08/15	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	R035	04/05/2017	9.55	Call	Bond Future	3,931.1600	3.9312	3,836.3700	3.8364	(2.411)	0	0	0
2016/08/15	R035	04/05/2017	9.53	Call	Bond Future	3,768.6700	3.7687	3,673.8800	3.6739	(2.515)	0	0	0
2016/08/15	R035	04/05/2017	9.54	Call	Bond Future	3,849.9700	3.8500	3,755.1800	3.7552	(2.462)	0	0	0
2016/08/15	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	R186	03/11/2016	9.40	Put	Bond Future	261.2300	0.2612	247.6500	0.2477	(5.198)	0	0	0
2016/08/15	R186	03/11/2016			Bond Future	8.4575	117.7014	8.4624	117.6652	0.059	0.0000	0.0000	94,282
2016/08/15	R186	03/11/2016	8.95	Put	Bond Future	767.2300	0.7672	746.0300	0.7460	(2.763)	0	0	0
2016/08/15	R186	03/11/2016	9.20	Put	Bond Future	430.2200	0.4302	412.8800	0.4129	(4.030)	0	0	0
2016/08/15	R186	03/11/2016	8.97	Put	Bond Future	734.1000	0.7341	713.1300	0.7131	(2.857)	0	0	0
2016/08/15	R186	03/11/2016	8.96	Put	Bond Future	750.5100	0.7505	729.4300	0.7294	(2.809)	0	0	0
2016/08/15	R186	03/11/2016	9.66	Call	Bond Future	8,489.8400	8.4898	8,444.6300	8.4446	(0.533)	0	0	0
2016/08/15	R186	03/11/2016	9.10	Call	Bond Future	5,119.9900	5.1200	5,064.6900	5.0647	(1.080)	0	0	0
2016/08/15	R186	03/11/2016	8.97	Call	Bond Future	4,403.1300	4.4031	4,345.9400	4.3459	(1.299)	0	0	0
2016/08/15	R186	03/11/2016	9.71	Call	Bond Future	8,802.0700	8.8021	8,757.6400	8.7576	(0.505)	0	0	0
2016/08/15	R186	03/11/2016	8.95	Call	Bond Future	4,296.1100	4.2961	4,238.6900	4.2387	(1.337)	0	0	0
2016/08/15	R186	03/11/2016	9.20	Call	Bond Future	5,693.7500	5.6938	5,640.1900	5.6402	(0.941)	0	0	1,425
2016/08/15	R186	03/11/2016	9.40	Call	Bond Future	6,885.9000	6.8859	6,836.1000	6.8361	(0.723)	0	0	1,425

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2016/08/15	R186	03/11/2016	9.66	Put	Bond Future	130.1900	0.1302	121.2000	0.1212	(6.905)	0	0	5,000
2016/08/15	R186	03/11/2016	9.71	Put	Bond Future	113.1700	0.1132	104.9600	0.1050	(7.255)	0	0	5,000
2016/08/15	R186	03/11/2016	8.96	Call	Bond Future	4,349.5000	4.3495	4,292.2000	4.2922	(1.317)	0	0	0
2016/08/15	R186	03/11/2016	9.10	Put	Bond Future	545.8500	0.5459	526.7700	0.5268	(3.495)	0	0	5,200
2016/08/15	R186	02/02/2017	8.81	Put	Bond Future	1,876.0200	1.8760	1,865.9800	1.8660	(0.535)	0	0	0
2016/08/15	R186	02/02/2017	9.40	Call	Bond Future	7,153.3500	7.1534	7,104.7700	7.1048	(0.679)	0	0	0
2016/08/15	R186	02/02/2017			Bond Future	8.4796	114.6911	8.4849	114.6530	0.063	0.0000	0.0000	0
2016/08/15	R186	02/02/2017	8.80	Put	Bond Future	1,901.3000	1.9013	1,891.3400	1.8913	(0.524)	0	0	0
2016/08/15	R186	02/02/2017	8.90	Put	Bond Future	1,659.2500	1.6593	1,648.6900	1.6487	(0.636)	0	0	750
2016/08/15	R186	02/02/2017	9.50	Call	Bond Future	7,698.8400	7.6988	7,650.6900	7.6507	(0.625)	0	0	0
2016/08/15	R186	02/02/2017	8.43	Put	Bond Future	3,069.5700	3.0696	3,063.9400	3.0639	(0.183)	0	0	0
2016/08/15	R186	02/02/2017	8.81	Call	Bond Future	4,214.2400	4.2142	4,166.1700	4.1662	(1.141)	0	0	0
2016/08/15	R186	02/02/2017	8.79	Call	Bond Future	4,125.3900	4.1254	4,077.4700	4.0775	(1.162)	0	0	0
2016/08/15	R186	02/02/2017	8.80	Call	Bond Future	4,169.7000	4.1697	4,121.7100	4.1217	(1.151)	0	0	0
2016/08/15	R186	02/02/2017	8.90	Call	Bond Future	4,623.1600	4.6232	4,574.5700	4.5746	(1.051)	0	0	0
2016/08/15	R186	02/02/2017	9.50	Put	Bond Future	682.9100	0.6829	672.7900	0.6728	(1.482)	0	0	6,500
2016/08/15	R186	02/02/2017	8.43	Call	Bond Future	2,712.7800	2.7128	2,669.1200	2.6691	(1.609)	0	0	750
2016/08/15	R186	02/02/2017	9.40	Put	Bond Future	798.6300	0.7986	788.0800	0.7881	(1.321)	0	0	750
2016/08/15	R186	02/02/2017	8.79	Put	Bond Future	1,926.8600	1.9269	1,916.9700	1.9170	(0.513)	0	0	0
2016/08/15	R186	04/05/2017			Bond Future	8.4891	117.0305	8.4950	116.9885	0.070	0.0000	0.0000	0
2016/08/15	R186	04/05/2017	8.89	Put	Bond Future	2,424.8100	2.4248	2,420.4400	2.4204	(0.180)	0	0	0
2016/08/15	R186	04/05/2017	8.91	Put	Bond Future	2,375.8100	2.3758	2,371.2900	2.3713	(0.190)	0	0	0
2016/08/15	R186	04/05/2017	8.90	Put	Bond Future	2,400.2100	2.4002	2,395.7600	2.3958	(0.185)	0	0	0
2016/08/15	R186	04/05/2017	8.91	Call	Bond Future	5,288.3300	5.2883	5,241.7900	5.2418	(0.880)	0	0	0
2016/08/15	R186	04/05/2017	8.89	Call	Bond Future	5,201.2400	5.2012	5,154.8500	5.1549	(0.892)	0	0	0
2016/08/15	R186	04/05/2017	8.90	Call	Bond Future	5,244.7100	5.2447	5,198.2400	5.1982	(0.886)	0	0	0
2016/08/15	R197	03/11/2016	303.56	Call	Bond Future	1,075.9900	1.0760	1,042.0300	1.0420	(3.156)	0	0	0
2016/08/15	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	R197	03/11/2016			Bond Future	304.6360	304.6360	304.6020	304.6020	(0.011)	0.0000	0.0000	1,589
2016/08/15	R197	03/11/2016	303.57	Call	Bond Future	1,065.9900	1.0660	1,032.0300	1.0320	(3.186)	0	0	0
2016/08/15	R197	03/11/2016	303.58	Call	Bond Future	1,055.9900	1.0560	1,022.0300	1.0220	(3.216)	0	0	0
2016/08/15	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	R202	03/11/2016	253.85	Put	Bond Future	1,295.9300	1.2959	1,322.9700	1.3230	2.087	0	0	0
2016/08/15	R202	03/11/2016			Bond Future	252.5541	252.5541	252.5270	252.5270	(0.011)	0.0000	0.0000	36,658
2016/08/15	R202	03/11/2016	253.87	Put	Bond Future	1,315.9300	1.3159	1,342.9700	1.3430	2.055	0	0	0
2016/08/15	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	R202	03/11/2016	253.86	Put	Bond Future	1,305.9300	1.3059	1,332.9700	1.3330	2.071	0	0	0
2016/08/15	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	R203	03/11/2016	8.86	Call	Bond Future	1,189.5200	1.1895	1,192.9800	1.1930	0.291	0	0	0
2016/08/15	R203	03/11/2016			Bond Future	7.3938	101.9087	7.3890	101.9126	(0.065)	0.0000	0.0000	30,318
2016/08/15	R203	03/11/2016	8.84	Call	Bond Future	1,173.7500	1.1738	1,177.1800	1.1772	0.292	0	0	0
2016/08/15	R203	03/11/2016	8.85	Call	Bond Future	1,181.6300	1.1816	1,185.0800	1.1851	0.292	0	0	0
2016/08/15	R203	03/11/2016	8.84	Put	Bond Future	3.5300	0.0035	3.0500	0.0031	(13.598)	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
2016/08/15	R203	03/11/2016	8.86	Put	Bond Future	3.2600	0.0033	2.8100	0.0028	(13.804)	0	0	0
2016/08/15	R203	03/11/2016	8.85	Put	Bond Future	3.3900	0.0034	2.9300	0.0029	(13.569)	0	0	0
2016/08/15	R203	02/02/2017	7.70	Call	Bond Future	404.1300	0.4041	404.3600	0.4044	0.057	0	0	0
2016/08/15	R203	02/02/2017	7.71	Put	Bond Future	116.2400	0.1162	113.5600	0.1136	(2.306)	0	0	0
2016/08/15	R203	02/02/2017			Bond Future	7.2066	103.8945	7.2016	103.8974	(0.070)	0.0000	0.0000	0
2016/08/15	R203	02/02/2017	7.71	Call	Bond Future	408.1000	0.4081	408.3600	0.4084	0.064	0	0	0
2016/08/15	R203	02/02/2017	7.72	Call	Bond Future	412.3600	0.4124	412.6300	0.4126	0.065	0	0	0
2016/08/15	R203	02/02/2017	7.70	Put	Bond Future	118.0500	0.1180	115.3400	0.1153	(2.296)	0	0	0
2016/08/15	R203	02/02/2017	7.72	Put	Bond Future	114.7100	0.1147	112.0400	0.1120	(2.328)	0	0	0
2016/08/15	R203	04/05/2017	6.91	Call	Bond Future	295.8300	0.2958	294.9700	0.2950	(0.291)	0	0	0
2016/08/15	R203	04/05/2017	6.92	Put	Bond Future	99.9300	0.0999	98.9400	0.0989	(0.991)	0	0	0
2016/08/15	R203	04/05/2017			Bond Future	6.3549	101.8378	6.3545	101.8379	(0.006)	0.0000	0.0000	0
2016/08/15	R203	04/05/2017	6.92	Call	Bond Future	298.4800	0.2985	297.6200	0.2976	(0.288)	0	0	0
2016/08/15	R203	04/05/2017	6.93	Call	Bond Future	300.8300	0.3008	299.9700	0.3000	(0.286)	0	0	0
2016/08/15	R203	04/05/2017	6.91	Put	Bond Future	100.7900	0.1008	99.8000	0.0998	(0.982)	0	0	0
2016/08/15	R203	04/05/2017	6.93	Put	Bond Future	98.7700	0.0988	97.7800	0.0978	(1.002)	0	0	0
2016/08/15	R204	03/11/2016			Bond Future	7.6392	103.7398	7.6340	103.7499	(0.069)	0.0000	0.0000	28,909
2016/08/15	R204	03/11/2016	9.21	Put	Bond Future	3.7900	0.0038	3.1800	0.0032	(16.095)	0	0	0
2016/08/15	R204	03/11/2016	9.23	Put	Bond Future	3.4600	0.0035	2.9000	0.0029	(16.185)	0	0	0
2016/08/15	R204	03/11/2016	9.22	Put	Bond Future	3.6200	0.0036	3.0300	0.0030	(16.298)	0	0	0
2016/08/15	R204	03/11/2016	9.22	Call	Bond Future	2,998.7500	2.9988	3,008.2900	3.0083	0.318	0	0	0
2016/08/15	R204	03/11/2016	9.21	Call	Bond Future	2,980.3300	2.9803	2,989.8500	2.9899	0.319	0	0	0
2016/08/15	R204	03/11/2016	9.23	Call	Bond Future	3,017.1700	3.0172	3,026.7400	3.0267	0.317	0	0	0
2016/08/15	R204	02/02/2017	8.28	Call	Bond Future	1,370.8500	1.3709	1,373.8600	1.3739	0.220	0	0	0
2016/08/15	R204	02/02/2017			Bond Future	7.6028	101.7202	7.5974	101.7295	(0.071)	0.0000	0.0000	0
2016/08/15	R204	02/02/2017	8.29	Call	Bond Future	1,384.0700	1.3841	1,387.1300	1.3871	0.221	0	0	0
2016/08/15	R204	02/02/2017	8.30	Call	Bond Future	1,397.5300	1.3975	1,400.6600	1.4007	0.224	0	0	0
2016/08/15	R204	02/02/2017	8.28	Put	Bond Future	214.2700	0.2143	207.9900	0.2080	(2.931)	0	0	0
2016/08/15	R204	02/02/2017	8.30	Put	Bond Future	207.0600	0.2071	200.9000	0.2009	(2.975)	0	0	0
2016/08/15	R204	02/02/2017	8.29	Put	Bond Future	210.5400	0.2105	204.3100	0.2043	(2.959)	0	0	0
2016/08/15	R204	04/05/2017	7.90	Put	Bond Future	428.2400	0.4282	422.2000	0.4222	(1.410)	0	0	0
2016/08/15	R204	04/05/2017			Bond Future	7.4970	103.7949	7.4926	103.8015	(0.058)	0.0000	0.0000	0
2016/08/15	R204	04/05/2017	7.92	Put	Bond Future	418.0500	0.4180	412.0700	0.4121	(1.430)	0	0	0
2016/08/15	R204	04/05/2017	7.90	Call	Bond Future	1,033.0600	1.0331	1,033.6200	1.0336	0.054	0	0	0
2016/08/15	R204	04/05/2017	7.91	Put	Bond Future	423.1200	0.4231	417.1100	0.4171	(1.420)	0	0	0
2016/08/15	R204	04/05/2017	7.91	Call	Bond Future	1,042.8900	1.0429	1,043.4800	1.0435	0.057	0	0	0
2016/08/15	R204	04/05/2017	7.92	Call	Bond Future	1,052.7600	1.0528	1,053.3800	1.0534	0.059	0	0	0
2016/08/15	R207	03/11/2016			Bond Future	7.7818	100.7941	7.7874	100.7789	0.071	0.0000	0.0000	57,287
2016/08/15	R207	03/11/2016	7.94	Call	Bond Future	936.6400	0.9366	915.1300	0.9151	(2.297)	0	0	0
2016/08/15	R207	03/11/2016	7.93	Put	Bond Future	513.7800	0.5138	507.5600	0.5076	(1.211)	0	0	0
2016/08/15	R207	03/11/2016	7.95	Put	Bond Future	492.1500	0.4922	485.8300	0.4858	(1.284)	0	0	0
2016/08/15	R207	03/11/2016	7.94	Put	Bond Future	502.7900	0.5028	496.5200	0.4965	(1.247)	0	0	0
2016/08/15	R207	03/11/2016	7.95	Call	Bond Future	953.3500	0.9533	931.7900	0.9318	(2.261)	0	0	0
2016/08/15	R207	03/11/2016	7.93	Call	Bond Future	920.2700	0.9203	898.8100	0.8988	(2.332)	0	0	0
2016/08/15	R207	02/02/2017	9.24	Call	Bond Future	3,750.3100	3.7503	3,732.1600	3.7322	(0.484)	0	0	0
2016/08/15	R207	02/02/2017			Bond Future	7.7683	99.1152	7.7747	99.0987	0.083	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/15	R207	02/02/2017	8.91	Call	Bond Future	3,012.3200		3.0123	2,993.5300	2.9935	(0.624)	0	0	62
2016/08/15	R207	02/02/2017	9.22	Call	Bond Future	3,704.7600		3.7048	3,686.5600	3.6866	(0.491)	0	0	0
2016/08/15	R207	02/02/2017	9.23	Call	Bond Future	3,727.5200		3.7275	3,709.3500	3.7094	(0.487)	0	0	0
2016/08/15	R207	02/02/2017	8.91	Put	Bond Future	141.4100		0.1414	139.1600	0.1392	(1.591)	0	0	0
2016/08/15	R207	02/02/2017	9.22	Put	Bond Future	72.2600		0.0723	70.6000	0.0706	(2.297)	0	0	0
2016/08/15	R207	02/02/2017	9.24	Put	Bond Future	68.9400		0.0689	67.3300	0.0673	(2.335)	0	0	0
2016/08/15	R207	02/02/2017	9.23	Put	Bond Future	70.5800		0.0706	68.9500	0.0689	(2.309)	0	0	0
2016/08/15	R207	04/05/2017	8.21	Put	Bond Future	623.0600		0.6231	623.9100	0.6239	0.136	0	0	0
2016/08/15	R207	04/05/2017			Bond Future	7.7241		101.1369	7.7324	101.1172	0.108	0.0000	0.0000	0
2016/08/15	R207	04/05/2017	8.22	Call	Bond Future	1,781.7500		1.7818	1,762.8800	1.7629	(1.059)	0	0	0
2016/08/15	R207	04/05/2017	8.20	Call	Bond Future	1,749.8800		1.7499	1,731.1000	1.7311	(1.073)	0	0	0
2016/08/15	R207	04/05/2017	8.21	Call	Bond Future	1,765.7900		1.7658	1,746.9600	1.7470	(1.066)	0	0	0
2016/08/15	R207	04/05/2017	8.20	Put	Bond Future	630.5100		0.6305	631.4100	0.6314	0.143	0	0	0
2016/08/15	R207	04/05/2017	8.22	Put	Bond Future	615.6800		0.6157	616.4900	0.6165	0.132	0	0	0
2016/08/15	R208	03/11/2016	9.59	Put	Bond Future	6.7500		0.0068	5.8000	0.0058	(14.074)	0	0	0
2016/08/15	R208	03/11/2016			Bond Future	7.9484		96.3408	7.9483	96.3410	(0.001)	0.0000	0.0000	34,900
2016/08/15	R208	03/11/2016	9.58	Put	Bond Future	7.0500		0.0071	6.0600	0.0061	(14.043)	0	0	0
2016/08/15	R208	03/11/2016	9.57	Call	Bond Future	5,562.1200		5.5621	5,561.2800	5.5613	(0.015)	0	0	0
2016/08/15	R208	03/11/2016	9.58	Call	Bond Future	5,594.8300		5.5948	5,594.0200	5.5940	(0.014)	0	0	0
2016/08/15	R208	03/11/2016	9.59	Call	Bond Future	5,627.5300		5.6275	5,626.7600	5.6268	(0.014)	0	0	0
2016/08/15	R208	03/11/2016	9.57	Put	Bond Future	7.3600		0.0074	6.3400	0.0063	(13.859)	0	0	0
2016/08/15	R208	02/02/2017			Bond Future	7.9538		98.2182	7.9540	98.2174	0.003	0.0000	0.0000	0
2016/08/15	R208	02/02/2017	8.64	Call	Bond Future	2,761.0900		2.7611	2,751.5800	2.7516	(0.344)	0	0	0
2016/08/15	R208	02/02/2017	8.63	Put	Bond Future	480.0700		0.4801	471.3200	0.4713	(1.823)	0	0	0
2016/08/15	R208	02/02/2017	8.65	Put	Bond Future	464.7900		0.4648	456.1500	0.4562	(1.859)	0	0	0
2016/08/15	R208	02/02/2017	8.64	Put	Bond Future	472.4900		0.4725	463.7900	0.4638	(1.841)	0	0	0
2016/08/15	R208	02/02/2017	8.65	Call	Bond Future	2,786.2500		2.7863	2,776.8000	2.7768	(0.339)	0	0	0
2016/08/15	R208	02/02/2017	8.63	Call	Bond Future	2,735.8000		2.7358	2,726.2400	2.7262	(0.349)	0	0	0
2016/08/15	R208	04/05/2017	8.39	Call	Bond Future	2,347.8500		2.3478	2,337.5800	2.3376	(0.437)	0	0	0
2016/08/15	R208	04/05/2017			Bond Future	7.9313		96.8167	7.9324	96.8132	0.014	0.0000	0.0000	0
2016/08/15	R208	04/05/2017	8.37	Call	Bond Future	2,305.8700		2.3059	2,295.5700	2.2956	(0.447)	0	0	0
2016/08/15	R208	04/05/2017	8.38	Call	Bond Future	2,326.6700		2.3267	2,316.3800	2.3164	(0.442)	0	0	0
2016/08/15	R208	04/05/2017	8.37	Put	Bond Future	907.1000		0.9071	900.3700	0.9004	(0.742)	0	0	0
2016/08/15	R208	04/05/2017	8.39	Put	Bond Future	885.9000		0.8859	879.2000	0.8792	(0.756)	0	0	0
2016/08/15	R208	04/05/2017	8.38	Put	Bond Future	896.3000		0.8963	889.5800	0.8896	(0.750)	0	0	0
2016/08/15	R209	03/11/2016	10.26	Call	Bond Future	8,727.9600		8.7280	8,611.8700	8.6119	(1.330)	0	0	0
2016/08/15	R209	03/11/2016			Bond Future	8.9804		75.7889	8.9954	75.6780	0.168	0.0000	0.0000	35,743
2016/08/15	R209	03/11/2016	10.24	Call	Bond Future	8,612.4900		8.6125	8,496.2600	8.4963	(1.350)	0	0	0
2016/08/15	R209	03/11/2016	8.87	Put	Bond Future	2,575.1100		2.5751	2,597.7600	2.5978	0.880	0	0	0
2016/08/15	R209	03/11/2016	9.05	Call	Bond Future	2,398.9300		2.3989	2,299.4400	2.2994	(4.147)	0	0	0
2016/08/15	R209	03/11/2016	9.45	Call	Bond Future	4,208.0300		4.2080	4,093.5000	4.0935	(2.722)	0	0	0
2016/08/15	R209	03/11/2016	10.25	Call	Bond Future	8,670.4000		8.6704	8,554.2400	8.5542	(1.340)	0	0	0
2016/08/15	R209	03/11/2016	10.24	Put	Bond Future	133.4900		0.1335	128.0900	0.1281	(4.045)	0	0	0
2016/08/15	R209	03/11/2016	9.45	Put	Bond Future	864.3200		0.8643	860.6200	0.8606	(0.428)	0	0	250
2016/08/15	R209	03/11/2016	10.25	Put	Bond Future	130.0500		0.1301	124.7200	0.1247	(4.098)	0	0	5,000
2016/08/15	R209	03/11/2016	10.26	Put	Bond Future	126.3600		0.1264	121.1000	0.1211	(4.163)	0	0	0

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2016/08/15	R209	03/11/2016	8.87	Call	Bond Future	1,755.3900	1.7554	1,667.2100	1.6672	(5.023)	0	0	250
2016/08/15	R209	03/11/2016	9.05	Put	Bond Future	1,888.4700	1.8885	1,899.8100	1.8998	0.600	0	0	250
2016/08/15	R209	02/02/2017	9.55	Put	Bond Future	1,622.9700	1.6230	1,632.5100	1.6325	0.588	0	0	0
2016/08/15	R209	02/02/2017			Bond Future	9.0085	77.2658	9.0240	77.1520	0.173	0.0000	0.0000	0
2016/08/15	R209	02/02/2017	9.54	Put	Bond Future	1,644.0700	1.6441	1,653.8600	1.6539	0.595	0	0	0
2016/08/15	R209	02/02/2017	9.55	Call	Bond Future	5,433.1300	5.4331	5,328.8900	5.3289	(1.919)	0	0	0
2016/08/15	R209	02/02/2017	9.53	Call	Bond Future	5,340.2900	5.3403	5,236.5400	5.2365	(1.943)	0	0	0
2016/08/15	R209	02/02/2017	9.54	Call	Bond Future	5,386.5400	5.3865	5,282.5500	5.2825	(1.931)	0	0	0
2016/08/15	R209	02/02/2017	9.53	Put	Bond Future	1,665.6000	1.6656	1,675.6300	1.6756	0.602	0	0	0
2016/08/15	R209	04/05/2017	9.48	Put	Bond Future	2,475.4600	2.4755	2,495.9300	2.4959	0.827	0	0	0
2016/08/15	R209	04/05/2017			Bond Future	9.0275	75.6894	9.0438	75.5711	0.180	0.0000	0.0000	0
2016/08/15	R209	04/05/2017	9.47	Put	Bond Future	2,500.4200	2.5004	2,521.1500	2.5212	0.829	0	0	0
2016/08/15	R209	04/05/2017	9.46	Call	Bond Future	5,575.1600	5.5752	5,477.9000	5.4779	(1.745)	0	0	0
2016/08/15	R209	04/05/2017	9.47	Call	Bond Future	5,618.2900	5.6183	5,520.7600	5.5208	(1.736)	0	0	0
2016/08/15	R209	04/05/2017	9.48	Call	Bond Future	5,661.5300	5.6615	5,563.7400	5.5637	(1.727)	0	0	0
2016/08/15	R209	04/05/2017	9.46	Put	Bond Future	2,525.5900	2.5256	2,546.5900	2.5466	0.831	0	0	0
2016/08/15	R210	03/11/2016			Bond Future	188.8242	188.8242	188.8035	188.8035	(0.011)	0.0000	0.0000	2,269
2016/08/15	R210	03/11/2016	188.90	Put	Bond Future	75.8000	0.0758	96.5100	0.0965	27.322	0	0	0
2016/08/15	R210	03/11/2016	188.92	Put	Bond Future	95.8000	0.0958	116.5100	0.1165	21.618	0	0	0
2016/08/15	R210	03/11/2016	188.91	Put	Bond Future	85.8000	0.0858	106.5100	0.1065	24.138	0	0	0
2016/08/15	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	R211	03/11/2016	141.75	Call	Bond Future	439.9400	0.4399	424.1700	0.4242	(3.585)	0	0	0
2016/08/15	R211	03/11/2016			Bond Future	142.1899	142.1899	142.1742	142.1742	(0.011)	0.0000	0.0000	56
2016/08/15	R211	03/11/2016	141.76	Call	Bond Future	429.9400	0.4299	414.1700	0.4142	(3.668)	0	0	0
2016/08/15	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	R211	03/11/2016	141.74	Call	Bond Future	449.9400	0.4499	434.1700	0.4342	(3.505)	0	0	0
2016/08/15	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	R212	03/11/2016			Bond Future	148.8984	148.8984	148.8817	148.8817	(0.011)	0.0000	0.0000	3,962
2016/08/15	R212	03/11/2016	148.11	Call	Bond Future	788.3700	0.7884	771.7300	0.7717	(2.111)	0	0	0
2016/08/15	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/15	R212	03/11/2016	148.12	Call	Bond Future	778.3700	0.7784	761.7300	0.7617	(2.138)	0	0	0
2016/08/15	R212	03/11/2016	148.10	Call	Bond Future	798.3700	0.7984	781.7300	0.7817	(2.084)	0	0	0
2016/08/15	R213	03/11/2016			Bond Future	8.8527	86.4474	8.8627	86.3758	0.113	0.0000	0.0000	43,664
2016/08/15	R213	03/11/2016	10.18	Put	Bond Future	98.7300	0.0987	92.7200	0.0927	(6.087)	0	0	0
2016/08/15	R213	03/11/2016	10.20	Put	Bond Future	92.8700	0.0929	87.0800	0.0871	(6.235)	0	0	0
2016/08/15	R213	03/11/2016	10.18	Call	Bond Future	8,925.7800	8.9258	8,848.1000	8.8481	(0.870)	0	0	0
2016/08/15	R213	03/11/2016	10.19	Put	Bond Future	95.7600	0.0958	89.8600	0.0899	(6.161)	0	0	0
2016/08/15	R213	03/11/2016	10.19	Call	Bond Future	8,984.3000	8.9843	8,906.7300	8.9067	(0.863)	0	0	0
2016/08/15	R213	03/11/2016	10.20	Call	Bond Future	9,042.8200	9.0428	8,965.3600	8.9654	(0.857)	0	0	0

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2016/08/15	R213	02/02/2017	9.40	Call	Bond Future	5,181.0100		5.1810	5,105.8400	5.1058	(1.451)	0	0	0
2016/08/15	R213	02/02/2017	9.42	Call	Bond Future	5,272.9700		5.2730	5,197.5400	5.1975	(1.431)	0	0	0
2016/08/15	R213	02/02/2017			Bond Future	8.8835		88.1318	8.8939	88.0578	0.117	0.0000	0.0000	0
2016/08/15	R213	02/02/2017	9.41	Call	Bond Future	5,226.8100		5.2268	5,151.5100	5.1515	(1.441)	0	0	0
2016/08/15	R213	02/02/2017	9.40	Put	Bond Future	1,621.7400		1.6217	1,620.4900	1.6205	(0.077)	0	0	0
2016/08/15	R213	02/02/2017	9.42	Put	Bond Future	1,580.1000		1.5801	1,578.5900	1.5786	(0.096)	0	0	0
2016/08/15	R213	02/02/2017	9.41	Put	Bond Future	1,600.7000		1.6007	1,599.3200	1.5993	(0.086)	0	0	0
2016/08/15	R213	04/05/2017			Bond Future	8.9006		86.3747	8.9117	86.2967	0.125	0.0000	0.0000	0
2016/08/15	R213	04/05/2017	9.35	Put	Bond Future	2,353.3100		2.3533	2,360.8100	2.3608	0.319	0	0	0
2016/08/15	R213	04/05/2017	9.37	Put	Bond Future	2,305.6400		2.3056	2,312.8100	2.3128	0.311	0	0	0
2016/08/15	R213	04/05/2017	9.35	Call	Bond Future	5,433.5000		5.4335	5,363.0700	5.3631	(1.296)	0	0	0
2016/08/15	R213	04/05/2017	9.36	Put	Bond Future	2,329.5100		2.3295	2,336.8400	2.3368	0.315	0	0	0
2016/08/15	R213	04/05/2017	9.36	Call	Bond Future	5,476.4700		5.4765	5,405.8700	5.4059	(1.289)	0	0	0
2016/08/15	R213	04/05/2017	9.37	Call	Bond Future	5,519.3000		5.5193	5,448.5400	5.4485	(1.282)	0	0	0
2016/08/15	R214	03/11/2016	10.35	Put	Bond Future	139.8400		0.1398	136.1300	0.1361	(2.653)	0	0	0
2016/08/15	R214	03/11/2016			Bond Future	9.0561		76.2746	9.0763	76.1180	0.223	0.0000	0.0000	29,419
2016/08/15	R214	03/11/2016	10.34	Put	Bond Future	143.7800		0.1438	140.0400	0.1400	(2.601)	0	0	0
2016/08/15	R214	03/11/2016	10.35	Call	Bond Future	9,192.7900		9.1928	9,032.4800	9.0325	(1.744)	0	0	0
2016/08/15	R214	03/11/2016	10.33	Call	Bond Future	9,074.8100		9.0748	8,914.4500	8.9145	(1.767)	0	0	0
2016/08/15	R214	03/11/2016	10.34	Call	Bond Future	9,133.8100		9.1338	8,973.4700	8.9735	(1.755)	0	0	0
2016/08/15	R214	03/11/2016	10.33	Put	Bond Future	147.8100		0.1478	144.0500	0.1440	(2.544)	0	0	0
2016/08/15	R214	02/02/2017			Bond Future	9.0860		77.7608	9.1068	77.6004	0.229	0.0000	0.0000	0
2016/08/15	R214	02/02/2017	9.67	Call	Bond Future	5,969.7600		5.9698	5,829.9100	5.8299	(2.343)	0	0	0
2016/08/15	R214	02/02/2017	9.66	Put	Bond Future	1,693.8600		1.6939	1,714.7800	1.7148	1.235	0	0	0
2016/08/15	R214	02/02/2017	9.68	Put	Bond Future	1,651.2900		1.6513	1,671.5200	1.6715	1.225	0	0	0
2016/08/15	R214	02/02/2017	9.67	Put	Bond Future	1,672.4600		1.6725	1,693.0300	1.6930	1.230	0	0	0
2016/08/15	R214	02/02/2017	9.68	Call	Bond Future	6,018.6500		6.0187	5,878.4600	5.8785	(2.329)	0	0	0
2016/08/15	R214	02/02/2017	9.66	Call	Bond Future	5,921.0000		5.9210	5,781.5000	5.7815	(2.356)	0	0	0
2016/08/15	R214	04/05/2017	9.58	Put	Bond Future	2,616.5700		2.6166	2,651.4400	2.6514	1.333	0	0	0
2016/08/15	R214	04/05/2017			Bond Future	9.1046		76.0461	9.1262	75.8802	0.237	0.0000	0.0000	0
2016/08/15	R214	04/05/2017	9.57	Put	Bond Future	2,642.3100		2.6423	2,677.5600	2.6776	1.334	0	0	0
2016/08/15	R214	04/05/2017	9.58	Call	Bond Future	6,130.5300		6.1305	5,999.5700	5.9996	(2.136)	0	0	0
2016/08/15	R214	04/05/2017	9.56	Call	Bond Future	6,040.0900		6.0401	5,909.8800	5.9099	(2.156)	0	0	0
2016/08/15	R214	04/05/2017	9.57	Call	Bond Future	6,085.1300		6.0851	5,954.5500	5.9546	(2.146)	0	0	0
2016/08/15	R214	04/05/2017	9.56	Put	Bond Future	2,668.5300		2.6685	2,704.1500	2.7042	1.335	0	0	0
2016/08/15	R248	03/11/2016	10.38	Call	Bond Future	11,410.2000		11.4102	11,156.9000	11.1569	(2.220)	0	0	0
2016/08/15	R248	03/11/2016			Bond Future	9.1277		97.7603	9.1530	97.5094	0.277	0.0000	0.0000	61,316
2016/08/15	R248	03/11/2016	10.39	Call	Bond Future	11,483.6900		11.4837	11,230.3500	11.2304	(2.206)	0	0	0
2016/08/15	R248	03/11/2016	10.37	Put	Bond Future	255.4300		0.2554	253.0300	0.2530	(0.940)	0	0	0
2016/08/15	R248	03/11/2016	10.39	Put	Bond Future	242.8400		0.2428	240.3600	0.2404	(1.021)	0	0	0
2016/08/15	R248	03/11/2016	10.37	Call	Bond Future	11,336.7100		11.3367	11,083.4500	11.0835	(2.234)	0	0	0
2016/08/15	R248	03/11/2016	10.38	Put	Bond Future	249.0600		0.2491	246.6200	0.2466	(0.980)	0	0	0
2016/08/15	R248	02/02/2017	9.76	Put	Bond Future	2,231.7700		2.2318	2,272.2800	2.2723	1.815	0	0	0
2016/08/15	R248	02/02/2017	9.78	Put	Bond Future	2,178.3100		2.1783	2,217.7000	2.2177	1.808	0	0	0
2016/08/15	R248	02/02/2017			Bond Future	9.1593		99.6651	9.1854	99.4084	0.285	0.0000	0.0000	0
2016/08/15	R248	02/02/2017	9.77	Put	Bond Future	2,205.0100		2.2050	2,244.9600	2.2450	1.812	0	0	0

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2016/08/15	R248	02/02/2017	9.76	Call	Bond Future	7,852.1800	7.8522	7,635.9500	7.6360	(2.754)	0	0	0
2016/08/15	R248	02/02/2017	9.77	Call	Bond Future	7,914.0400	7.9140	7,697.2500	7.6973	(2.739)	0	0	0
2016/08/15	R248	02/02/2017	9.78	Call	Bond Future	7,975.8000	7.9758	7,758.4500	7.7585	(2.725)	0	0	0
2016/08/15	R248	04/05/2017	9.66	Call	Bond Future	8,021.2900	8.0213	7,819.1000	7.8191	(2.521)	0	0	0
2016/08/15	R248	04/05/2017			Bond Future	9.1797	97.2546	9.2068	96.9900	0.294	0.0000	0.0000	0
2016/08/15	R248	04/05/2017	9.67	Call	Bond Future	8,078.3400	8.0783	7,875.5700	7.8756	(2.510)	0	0	0
2016/08/15	R248	04/05/2017	9.65	Put	Bond Future	3,534.7400	3.5347	3,597.8100	3.5978	1.784	0	0	0
2016/08/15	R248	04/05/2017	9.67	Put	Bond Future	3,468.3700	3.4684	3,530.2700	3.5303	1.785	0	0	0
2016/08/15	R248	04/05/2017	9.65	Call	Bond Future	7,964.3500	7.9643	7,762.7500	7.7627	(2.531)	0	0	0
2016/08/15	R248	04/05/2017	9.66	Put	Bond Future	3,501.4200	3.5014	3,563.9000	3.5639	1.784	0	0	0

Total

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