



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/08/2016 TO 11/08/2016

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
2016/08/11	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/11	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	2025	03/11/2016			Bond Future	130.2089	130.2089	130.2962	130.2962	0.067	0.0000	0.0000	3,077
2016/08/11	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	2025	03/11/2016	129.21	Call	Bond Future	998.9300	0.9989	1,086.1700	1.0862	8.733	0	0	0
2016/08/11	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	2025	03/11/2016	129.22	Call	Bond Future	988.9300	0.9889	1,076.1700	1.0762	8.822	0	0	0
2016/08/11	2025	03/11/2016	129.23	Call	Bond Future	978.9300	0.9789	1,066.1700	1.0662	8.912	0	0	0
2016/08/11	2030	03/11/2016	9.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	2030	03/11/2016			Bond Future	8.8267	95.7739	8.8161	95.8525	(0.121)	0.0000	0.0000	30,296
2016/08/11	2030	03/11/2016	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	2030	03/11/2016	9.33	Call	Bond Future	3,610.9700	3.6110	3,689.6200	3.6896	2.178	0	0	0
2016/08/11	2030	03/11/2016	9.34	Call	Bond Future	3,680.7400	3.6807	3,759.3900	3.7594	2.137	0	0	0
2016/08/11	2030	03/11/2016	9.35	Call	Bond Future	3,750.4400	3.7504	3,829.0900	3.8291	2.097	0	0	0
2016/08/11	2030	03/11/2016	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	2030	02/02/2017	9.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	2030	02/02/2017			Bond Future	8.8545	93.6354	8.8438	93.7135	(0.121)	0.0000	0.0000	0
2016/08/11	2030	02/02/2017	9.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	2030	02/02/2017	9.29	Call	Bond Future	3,097.7600	3.0978	3,175.7800	3.1758	2.519	0	0	0
2016/08/11	2030	02/02/2017	9.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	2030	02/02/2017	9.30	Call	Bond Future	3,167.2000	3.1672	3,245.2200	3.2452	2.463	0	0	0
2016/08/11	2030	02/02/2017	9.31	Call	Bond Future	3,236.5700	3.2366	3,314.5900	3.3146	2.411	0	0	0
2016/08/11	2030	04/05/2017	9.33	Call	Bond Future	3,193.2600	3.1933	3,274.8900	3.2749	2.556	0	0	0
2016/08/11	2030	04/05/2017			Bond Future	8.8754	95.5466	8.8640	95.6282	(0.128)	0.0000	0.0000	0
2016/08/11	2030	04/05/2017	9.34	Call	Bond Future	3,261.7900	3.2618	3,343.4200	3.3434	2.503	0	0	0
2016/08/11	2030	04/05/2017	9.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	2030	04/05/2017	9.34	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	2030	04/05/2017	9.32	Call	Bond Future	3,124.6600	3.1247	3,206.2900	3.2063	2.612	0	0	0
2016/08/11	2030	04/05/2017	9.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	2032	03/11/2016			Bond Future	8.9451	95.1185	8.9344	95.2033	(0.120)	0.0000	0.0000	13,093
2016/08/11	2032	03/11/2016	10.28	Put	Bond Future	124.7000	0.1247	117.2600	0.1173	(5.966)	0	0	0
2016/08/11	2032	03/11/2016	10.30	Put	Bond Future	117.6300	0.1176	110.5200	0.1105	(6.044)	0	0	0
2016/08/11	2032	03/11/2016	10.29	Put	Bond Future	121.1200	0.1211	113.8500	0.1138	(6.002)	0	0	0
2016/08/11	2032	03/11/2016	10.30	Call	Bond Future	10,031.1500	10.0312	10,108.8600	10.1089	0.775	0	0	0
2016/08/11	2032	03/11/2016	10.28	Call	Bond Future	9,903.2300	9.9032	9,980.6100	9.9806	0.781	0	0	0
2016/08/11	2032	03/11/2016	10.29	Call	Bond Future	9,967.1800	9.9672	10,044.7300	10.0447	0.778	0	0	0
2016/08/11	2032	02/02/2017	9.53	Call	Bond Future	5,952.2100	5.9522	6,002.8200	6.0028	0.850	0	0	0
2016/08/11	2032	02/02/2017			Bond Future	8.9768	96.9735	8.9660	97.0578	(0.120)	0.0000	0.0000	0
2016/08/11	2032	02/02/2017	9.51	Call	Bond Future	5,850.6900	5.8507	5,900.7500	5.9008	0.856	0	0	0

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2016/08/11	2032	02/02/2017	9.52	Call	Bond Future	5,901.4900		5.9015	5,951.8200	5.9518	0.853	0	0	0
2016/08/11	2032	02/02/2017	9.51	Put	Bond Future	1,799.5200		1.7995	1,765.3000	1.7653	(1.902)	0	0	0
2016/08/11	2032	02/02/2017	9.53	Put	Bond Future	1,754.0300		1.7540	1,720.3600	1.7204	(1.920)	0	0	0
2016/08/11	2032	02/02/2017	9.52	Put	Bond Future	1,776.7700		1.7768	1,742.8200	1.7428	(1.911)	0	0	0
2016/08/11	2032	04/05/2017	9.45	Call	Bond Future	6,103.9000		6.1039	6,153.7600	6.1538	0.817	0	0	0
2016/08/11	2032	04/05/2017			Bond Future	8.9981		94.7913	8.9868	94.8793	(0.126)	0.0000	0.0000	0
2016/08/11	2032	04/05/2017	9.46	Call	Bond Future	6,150.7100		6.1507	6,200.8200	6.2008	0.815	0	0	0
2016/08/11	2032	04/05/2017	9.44	Put	Bond Future	2,714.3800		2.7144	2,675.9800	2.6760	(1.415)	0	0	0
2016/08/11	2032	04/05/2017	9.46	Put	Bond Future	2,660.6500		2.6606	2,622.7400	2.6227	(1.425)	0	0	0
2016/08/11	2032	04/05/2017	9.44	Call	Bond Future	6,057.2200		6.0572	6,106.8400	6.1068	0.819	0	0	0
2016/08/11	2032	04/05/2017	9.45	Put	Bond Future	2,687.4100		2.6874	2,649.2500	2.6493	(1.420)	0	0	0
2016/08/11	2033	03/11/2016			Bond Future	108.5369		108.5369	108.5258	108.5258	(0.010)	0.0000	0.0000	4,275
2016/08/11	2033	03/11/2016	109.16	Put	Bond Future	623.0500		0.6230	634.2400	0.6342	1.796	0	0	0
2016/08/11	2033	03/11/2016	109.17	Put	Bond Future	633.0500		0.6330	644.2400	0.6442	1.768	0	0	0
2016/08/11	2033	03/11/2016	109.18	Put	Bond Future	643.0500		0.6431	654.2400	0.6542	1.740	0	0	0
2016/08/11	2033	03/11/2016	109.16	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	2033	03/11/2016	109.17	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	2033	03/11/2016	109.18	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	2037	03/11/2016	10.35	Call	Bond Future	10,624.4200		10.6244	10,622.3500	10.6223	(0.019)	0	0	0
2016/08/11	2037	03/11/2016	10.36	Put	Bond Future	191.9000		0.1919	186.6600	0.1867	(2.731)	0	0	0
2016/08/11	2037	03/11/2016			Bond Future	9.0575		97.1575	9.0571	97.1607	(0.004)	0.0000	0.0000	40,431
2016/08/11	2037	03/11/2016	10.36	Call	Bond Future	10,692.7900		10.6928	10,690.8200	10.6908	(0.018)	0	0	0
2016/08/11	2037	03/11/2016	10.37	Call	Bond Future	10,761.1800		10.7612	10,759.3000	10.7593	(0.017)	0	0	0
2016/08/11	2037	03/11/2016	10.35	Put	Bond Future	197.0200		0.1970	191.6800	0.1917	(2.710)	0	0	0
2016/08/11	2037	03/11/2016	10.37	Put	Bond Future	186.9100		0.1869	181.7600	0.1818	(2.755)	0	0	0
2016/08/11	2037	02/02/2017	9.68	Put	Bond Future	1,891.2100		1.8912	1,881.2000	1.8812	(0.529)	0	0	0
2016/08/11	2037	02/02/2017			Bond Future	9.0870		94.7956	9.0868	94.7967	(0.001)	0.0000	0.0000	0
2016/08/11	2037	02/02/2017	9.67	Put	Bond Future	1,915.5700		1.9156	1,905.5200	1.9055	(0.525)	0	0	0
2016/08/11	2037	02/02/2017	9.68	Call	Bond Future	6,872.4200		6.8724	6,863.5500	6.8636	(0.129)	0	0	0
2016/08/11	2037	02/02/2017	9.66	Call	Bond Future	6,759.9500		6.7600	6,751.0000	6.7510	(0.132)	0	0	0
2016/08/11	2037	02/02/2017	9.67	Call	Bond Future	6,816.2200		6.8162	6,807.3100	6.8073	(0.131)	0	0	0
2016/08/11	2037	02/02/2017	9.66	Put	Bond Future	1,939.9800		1.9400	1,929.8900	1.9299	(0.520)	0	0	0
2016/08/11	2037	04/05/2017			Bond Future	9.1107		96.7305	9.1103	96.7337	(0.004)	0.0000	0.0000	0
2016/08/11	2037	04/05/2017	9.58	Put	Bond Future	3,182.6400		3.1826	3,172.7900	3.1728	(0.309)	0	0	0
2016/08/11	2037	04/05/2017	9.60	Put	Bond Future	3,123.4000		3.1234	3,113.6000	3.1136	(0.314)	0	0	0
2016/08/11	2037	04/05/2017	9.59	Put	Bond Future	3,153.0500		3.1531	3,143.2300	3.1432	(0.311)	0	0	0
2016/08/11	2037	04/05/2017	9.60	Call	Bond Future	7,234.1300		7.2341	7,227.5500	7.2275	(0.091)	0	0	0
2016/08/11	2037	04/05/2017	9.58	Call	Bond Future	7,130.8500		7.1309	7,124.2200	7.1242	(0.093)	0	0	0
2016/08/11	2037	04/05/2017	9.59	Call	Bond Future	7,182.5800		7.1826	7,175.9800	7.1760	(0.092)	0	0	0
2016/08/11	2038	03/11/2016	136.32	Call	Bond Future	304.1500		0.3041	290.0700	0.2901	(4.629)	0	0	0
2016/08/11	2038	03/11/2016			Bond Future	136.6242		136.6242	136.6101	136.6101	(0.010)	0.0000	0.0000	20,808
2016/08/11	2038	03/11/2016	136.33	Call	Bond Future	294.1500		0.2941	280.0700	0.2801	(4.787)	0	0	0
2016/08/11	2038	03/11/2016	136.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	2038	03/11/2016	136.33	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	2038	03/11/2016	136.31	Call	Bond Future	314.1500		0.3141	300.0700	0.3001	(4.482)	0	0	0

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2016/08/11	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	2040	03/11/2016			Bond Future	9.0922	101.5349	9.0919	101.5386	(0.004)	0.0000	0.0000	3,584
2016/08/11	2040	03/11/2016	9.69	Put	Bond Future	1,041.1900	1.0412	1,026.7000	1.0267	(1.392)	0	0	0
2016/08/11	2040	03/11/2016	9.71	Put	Bond Future	1,001.4400	1.0014	987.2100	0.9872	(1.421)	0	0	0
2016/08/11	2040	03/11/2016	9.70	Put	Bond Future	1,021.1500	1.0211	1,006.7900	1.0068	(1.406)	0	0	0
2016/08/11	2040	03/11/2016	9.71	Call	Bond Future	6,621.0200	6.6210	6,610.4200	6.6104	(0.160)	0	0	0
2016/08/11	2040	03/11/2016	9.69	Call	Bond Future	6,487.0600	6.4871	6,476.2000	6.4762	(0.167)	0	0	0
2016/08/11	2040	03/11/2016	9.70	Call	Bond Future	6,553.9400	6.5539	6,543.2100	6.5432	(0.164)	0	0	0
2016/08/11	2040	02/02/2017	9.58	Call	Bond Future	6,677.6400	6.6776	6,667.3100	6.6673	(0.155)	0	0	0
2016/08/11	2040	02/02/2017			Bond Future	9.1217	99.0081	9.1215	99.0094	(0.002)	0.0000	0.0000	0
2016/08/11	2040	02/02/2017	9.59	Call	Bond Future	6,735.6900	6.7357	6,725.4000	6.7254	(0.153)	0	0	0
2016/08/11	2040	02/02/2017	9.60	Call	Bond Future	6,793.9200	6.7939	6,783.6700	6.7837	(0.151)	0	0	0
2016/08/11	2040	02/02/2017	9.58	Put	Bond Future	2,490.3000	2.4903	2,478.6500	2.4787	(0.468)	0	0	0
2016/08/11	2040	02/02/2017	9.60	Put	Bond Future	2,430.4500	2.4304	2,418.8800	2.4189	(0.476)	0	0	0
2016/08/11	2040	02/02/2017	9.59	Put	Bond Future	2,460.2200	2.4602	2,448.6100	2.4486	(0.472)	0	0	0
2016/08/11	2040	04/05/2017			Bond Future	9.1455	101.0290	9.1451	101.0325	(0.004)	0.0000	0.0000	0
2016/08/11	2040	04/05/2017	9.62	Put	Bond Future	3,434.7800	3.4348	3,424.1300	3.4241	(0.310)	0	0	0
2016/08/11	2040	04/05/2017	9.64	Put	Bond Future	3,370.9300	3.3709	3,360.3500	3.3604	(0.314)	0	0	0
2016/08/11	2040	04/05/2017	9.62	Call	Bond Future	7,736.8900	7.7369	7,729.7200	7.7297	(0.093)	0	0	0
2016/08/11	2040	04/05/2017	9.63	Put	Bond Future	3,402.5600	3.4026	3,391.9500	3.3919	(0.312)	0	0	0
2016/08/11	2040	04/05/2017	9.63	Call	Bond Future	7,792.0400	7.7920	7,784.9100	7.7849	(0.092)	0	0	0
2016/08/11	2040	04/05/2017	9.64	Call	Bond Future	7,847.6500	7.8476	7,840.5500	7.8405	(0.090)	0	0	0
2016/08/11	2044	03/11/2016			Bond Future	9.1215	98.6396	9.1212	98.6431	(0.004)	0.0000	0.0000	18,597
2016/08/11	2044	03/11/2016	10.42	Call	Bond Future	11,547.9900	11.5480	11,545.1700	11.5452	(0.024)	0	0	0
2016/08/11	2044	03/11/2016	10.41	Put	Bond Future	246.2000	0.2462	239.7900	0.2398	(2.604)	0	0	0
2016/08/11	2044	03/11/2016	10.43	Put	Bond Future	234.2600	0.2343	228.0600	0.2281	(2.647)	0	0	0
2016/08/11	2044	03/11/2016	10.42	Put	Bond Future	240.1700	0.2402	233.8600	0.2339	(2.627)	0	0	0
2016/08/11	2044	03/11/2016	10.43	Call	Bond Future	11,620.1700	11.6202	11,617.4600	11.6175	(0.023)	0	0	0
2016/08/11	2044	03/11/2016	10.41	Call	Bond Future	11,475.8100	11.4758	11,472.8900	11.4729	(0.025)	0	0	0
2016/08/11	2044	02/02/2017			Bond Future	9.1504	96.1815	9.1502	96.1829	(0.002)	0.0000	0.0000	0
2016/08/11	2044	02/02/2017	9.77	Call	Bond Future	7,706.6200	7.7066	7,696.9600	7.6970	(0.125)	0	0	0
2016/08/11	2044	02/02/2017	9.76	Put	Bond Future	2,072.3200	2.0723	2,061.2600	2.0613	(0.534)	0	0	0
2016/08/11	2044	02/02/2017	9.78	Put	Bond Future	2,020.8500	2.0209	2,009.8900	2.0099	(0.542)	0	0	0
2016/08/11	2044	02/02/2017	9.77	Put	Bond Future	2,046.4400	2.0464	2,035.4300	2.0354	(0.538)	0	0	0
2016/08/11	2044	02/02/2017	9.78	Call	Bond Future	7,767.6900	7.7677	7,758.0800	7.7581	(0.124)	0	0	0
2016/08/11	2044	02/02/2017	9.76	Call	Bond Future	7,645.7000	7.6457	7,635.9900	7.6360	(0.127)	0	0	0
2016/08/11	2044	04/05/2017			Bond Future	9.1738	98.1447	9.1735	98.1482	(0.004)	0.0000	0.0000	0
2016/08/11	2044	04/05/2017	9.67	Call	Bond Future	8,008.5400	8.0085	8,001.2600	8.0013	(0.091)	0	0	0
2016/08/11	2044	04/05/2017	9.66	Put	Bond Future	3,487.5800	3.4876	3,476.7300	3.4767	(0.311)	0	0	0
2016/08/11	2044	04/05/2017	9.68	Put	Bond Future	3,423.0500	3.4231	3,412.2600	3.4123	(0.315)	0	0	0
2016/08/11	2044	04/05/2017	9.67	Put	Bond Future	3,455.3300	3.4553	3,444.5100	3.4445	(0.313)	0	0	0
2016/08/11	2044	04/05/2017	9.68	Call	Bond Future	8,064.2400	8.0642	8,056.9900	8.0570	(0.090)	0	0	0
2016/08/11	2044	04/05/2017	9.66	Call	Bond Future	7,952.6800	7.9527	7,945.3700	7.9454	(0.092)	0	0	0
2016/08/11	2046	03/11/2016	137.07	Put	Bond Future	2,300.7400	2.3007	1,878.8800	1.8789	(18.336)	0	0	0
2016/08/11	2046	03/11/2016			Bond Future	134.7693	134.7693	135.1911	135.1911	0.313	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
2016/08/11	2046	03/11/2016	137.09	Put	Bond Future	2,320.7400	2.3207	1,898.8800	1.8989	(18.178)	0	0	0
2016/08/11	2046	03/11/2016	137.08	Put	Bond Future	2,310.7400	2.3107	1,888.8800	1.8889	(18.256)	0	0	0
2016/08/11	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	2050	03/11/2016	149.52	Put	Bond Future	4,586.1400	4.5861	4,256.4400	4.2564	(7.189)	0	0	0
2016/08/11	2050	03/11/2016			Bond Future	144.9339	144.9339	145.2636	145.2636	0.227	0.0000	0.0000	21,628
2016/08/11	2050	03/11/2016	149.54	Put	Bond Future	4,606.1400	4.6061	4,276.4400	4.2764	(7.158)	0	0	0
2016/08/11	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	2050	03/11/2016	149.53	Put	Bond Future	4,596.1400	4.5961	4,266.4400	4.2664	(7.173)	0	0	0
2016/08/11	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	AL37	03/11/2016			Index Future	508.3300	508.3300	508.8230	508.8230	0.097	0.0000	0.0000	14
2016/08/11	AL37	02/02/2017			Index Future	518.2420	518.2420	518.7330	518.7330	0.095	0.0000	0.0000	0
2016/08/11	AL7T	03/11/2016			Index Future	595.5730	595.5730	595.9700	595.9700	0.067	0.0000	0.0000	9
2016/08/11	AL7T	02/02/2017			Index Future	607.1860	607.1860	607.5780	607.5780	0.065	0.0000	0.0000	0
2016/08/11	ALBI	03/11/2016			Index Future	544.7930	544.7930	545.0710	545.0710	0.051	0.0000	0.0000	721
2016/08/11	ALBI	02/02/2017			Index Future	555.4160	555.4160	555.6870	555.6870	0.049	0.0000	0.0000	0
2016/08/11	ALBI	04/05/2017			Index Future	566.7430	566.7430	567.0310	567.0310	0.051	0.0000	0.0000	0
2016/08/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/08/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	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
2016/08/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/08/11	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	EL28	03/11/2016			Bond Future	131.8442	131.8442	131.8322	131.8322	(0.009)	0.0000	0.0000	0
2016/08/11	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	EL28	03/11/2016	132.15	Put	Bond Future	305.7600	0.3058	317.7900	0.3178	3.934	0	0	0
2016/08/11	EL28	03/11/2016	132.17	Put	Bond Future	325.7600	0.3258	337.7900	0.3378	3.693	0	0	0
2016/08/11	EL28	03/11/2016	132.16	Put	Bond Future	315.7600	0.3158	327.7900	0.3278	3.810	0	0	0
2016/08/11	EL28	02/02/2017	135.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	EL28	02/02/2017			Bond Future	134.4233	134.4233	134.4079	134.4079	(0.011)	0.0000	0.0000	0
2016/08/11	EL28	02/02/2017	135.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	EL28	02/02/2017	135.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	EL28	02/02/2017	135.10	Put	Bond Future	676.7400	0.6767	692.0900	0.6921	2.268	0	0	0
2016/08/11	EL28	02/02/2017	135.12	Put	Bond Future	696.7400	0.6967	712.0900	0.7121	2.203	0	0	0
2016/08/11	EL28	02/02/2017	135.11	Put	Bond Future	686.7400	0.6867	702.0900	0.7021	2.235	0	0	0
2016/08/11	EL28	04/05/2017			Bond Future	135.4822	135.4822	135.4694	135.4694	(0.009)	0.0000	0.0000	0
2016/08/11	EL28	04/05/2017	137.90	Put	Bond Future	2,417.8200	2.4178	2,430.6200	2.4306	0.529	0	0	0
2016/08/11	EL28	04/05/2017	137.92	Put	Bond Future	2,437.8200	2.4378	2,450.6200	2.4506	0.525	0	0	0
2016/08/11	EL28	04/05/2017	137.91	Put	Bond Future	2,427.8200	2.4278	2,440.6200	2.4406	0.527	0	0	0
2016/08/11	EL28	04/05/2017	137.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	EL28	04/05/2017	137.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	EL28	04/05/2017	137.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	ES33	03/11/2016			Bond Future	9.9718	81.1214	9.9711	81.1263	(0.007)	0.0000	0.0000	8,789
2016/08/11	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	ES33	03/11/2016	11.31	Call	Bond Future	8,434.8400	8.4348	8,439.7000	8.4397	0.058	0	0	0
2016/08/11	ES33	03/11/2016	11.29	Call	Bond Future	8,318.9300	8.3189	8,323.7900	8.3238	0.058	0	0	0
2016/08/11	ES33	03/11/2016	11.30	Call	Bond Future	8,376.9200	8.3769	8,381.7800	8.3818	0.058	0	0	0
2016/08/11	ES33	02/02/2017			Bond Future	10.0346	82.7034	10.0341	82.7064	(0.004)	0.0000	0.0000	0
2016/08/11	ES33	02/02/2017	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	ES33	02/02/2017	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	ES33	02/02/2017	10.59	Call	Bond Future	3,631.2100	3.6312	3,634.2600	3.6343	0.084	0	0	0
2016/08/11	ES33	02/02/2017	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	ES33	02/02/2017	10.60	Call	Bond Future	3,694.3000	3.6943	3,697.3500	3.6974	0.083	0	0	0
2016/08/11	ES33	02/02/2017	10.61	Call	Bond Future	3,757.3100	3.7573	3,760.3600	3.7604	0.081	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
2016/08/11	ES33	04/05/2017			Bond Future	10.0857	80.5950	10.0850	80.5999	(0.007)	0.0000	0.0000	0
2016/08/11	ES33	04/05/2017	10.55	Call	Bond Future	3,021.6000	3.0216	3,026.4900	3.0265	0.162	0	0	0
2016/08/11	ES33	04/05/2017	10.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	ES33	04/05/2017	10.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	ES33	04/05/2017	10.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	ES33	04/05/2017	10.56	Call	Bond Future	3,084.7800	3.0848	3,089.6700	3.0897	0.159	0	0	0
2016/08/11	ES33	04/05/2017	10.54	Call	Bond Future	2,958.3500	2.9583	2,963.2400	2.9632	0.165	0	0	0
2016/08/11	ES42	03/11/2016			Bond Future	10.0688	86.0159	10.0681	86.0214	(0.007)	0.0000	0.0000	8,777
2016/08/11	ES42	02/02/2017			Bond Future	10.1267	87.6936	10.1263	87.6973	(0.005)	0.0000	0.0000	0
2016/08/11	ES42	04/05/2017			Bond Future	10.1773	85.2197	10.1766	85.2252	(0.007)	0.0000	0.0000	0
2016/08/11	GOVI	03/11/2016	476.11	Call	GOVI	653,190.0000	65.3190	656,410.0000	65.6410	0.493	0	0	0
2016/08/11	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	GOVI	03/11/2016			GOVI	541.4290	541.4290	541.7510	541.7510	0.059	0.0000	0.0000	418
2016/08/11	GOVI	03/11/2016	476.12	Call	GOVI	653,090.0000	65.3090	656,310.0000	65.6310	0.493	0	0	0
2016/08/11	GOVI	03/11/2016	476.13	Call	GOVI	652,990.0000	65.2990	656,210.0000	65.6210	0.493	0	0	0
2016/08/11	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	GOVI	02/02/2017	533.34	Call	GOVI	186,460.0000	18.6460	189,620.0000	18.9620	1.695	0	0	0
2016/08/11	GOVI	02/02/2017			GOVI	551.9860	551.9860	552.3020	552.3020	0.057	0.0000	0.0000	26
2016/08/11	GOVI	02/02/2017	533.32	Call	GOVI	186,660.0000	18.6660	189,820.0000	18.9820	1.693	0	0	0
2016/08/11	GOVI	02/02/2017	533.33	Call	GOVI	186,560.0000	18.6560	189,720.0000	18.9720	1.694	0	0	0
2016/08/11	GOVI	02/02/2017	533.32	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	GOVI	02/02/2017	533.34	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	GOVI	02/02/2017	533.33	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	GOVI	04/05/2017			GOVI	563.2430	563.2430	563.5770	563.5770	0.059	0.0000	0.0000	0
2016/08/11	GOVI	04/05/2017	262.19	Call	GOVI	3,010,530.0000	301.0530	3,013,870.0000	301.3870	0.111	0	0	0
2016/08/11	GOVI	04/05/2017	262.20	Call	GOVI	3,010,430.0000	301.0430	3,013,770.0000	301.3770	0.111	0	0	0
2016/08/11	GOVI	04/05/2017	262.18	Call	GOVI	3,010,630.0000	301.0630	3,013,970.0000	301.3970	0.111	0	0	0
2016/08/11	GOVI	04/05/2017	262.19	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	GOVI	04/05/2017	262.18	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	GOVI	04/05/2017	262.20	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/08/11	IGOV	03/11/2016			Index Future	251.9590	251.9590	252.1070	252.1070	0.059	0.0000	0.0000	1,023
2016/08/11	IGOV	02/02/2017			Index Future	256.8870	256.8870	257.0330	257.0330	0.057	0.0000	0.0000	55
2016/08/11	IGOV	04/05/2017			Index Future	262.1410	262.1410	262.2950	262.2950	0.059	0.0000	0.0000	0
2016/08/11	ILBI	03/11/2016			Index Future	682.1260	682.1260	682.4010	682.4010	0.040	0.0000	0.0000	0
2016/08/11	ILBI	02/02/2017			Index Future	695.3950	695.3950	695.6740	695.6740	0.040	0.0000	0.0000	150
2016/08/11	IS01	19/12/2016			Interest Rate Swap	100.0693	100.0693	100.0682	100.0682	(0.001)	0.0000	0.0000	0
2016/08/11	IS01	16/03/2017			Interest Rate Swap	100.0192	100.0192	100.0157	100.0157	(0.003)	0.0000	0.0000	0
2016/08/11	IS01	15/06/2017			Interest Rate Swap	99.6546	99.6546	99.6485	99.6485	(0.006)	0.0000	0.0000	0
2016/08/11	IS01	21/09/2017			Interest Rate Swap	99.7293	99.7293	99.7214	99.7214	(0.008)	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
2016/08/11	IS02	18/12/2017			Interest Rate Swap	100.0250	100.0250	100.0172	100.0172	(0.008)	0.0000	0.0000	0
2016/08/11	IS02	16/03/2018			Interest Rate Swap	99.3242	99.3242	99.3161	99.3161	(0.008)	0.0000	0.0000	0
2016/08/11	IS02	15/06/2018			Interest Rate Swap	99.0042	99.0042	98.9955	98.9955	(0.009)	0.0000	0.0000	0
2016/08/11	IS02	21/09/2018			Interest Rate Swap	99.0866	99.0866	99.0767	99.0767	(0.010)	0.0000	0.0000	0
2016/08/11	IS05	17/12/2020			Interest Rate Swap	97.8535	97.8535	97.8898	97.8898	0.037	0.0000	0.0000	0
2016/08/11	IS05	16/03/2021			Interest Rate Swap	97.1619	97.1619	97.2074	97.2074	0.047	0.0000	0.0000	0
2016/08/11	IS05	15/06/2021			Interest Rate Swap	96.4360	96.4360	96.4880	96.4880	0.054	0.0000	0.0000	0
2016/08/11	IS05	21/09/2021			Interest Rate Swap	96.6857	96.6857	96.7383	96.7383	0.054	0.0000	0.0000	0
2016/08/11	IS10	17/12/2025			Interest Rate Swap	97.1699	97.1699	97.1441	97.1441	(0.027)	0.0000	0.0000	0
2016/08/11	IS10	16/03/2026			Interest Rate Swap	94.2143	94.2143	94.1890	94.1890	(0.027)	0.0000	0.0000	0
2016/08/11	IS10	15/06/2026			Interest Rate Swap	92.9506	92.9506	92.9260	92.9260	(0.026)	0.0000	0.0000	0
2016/08/11	IS10	21/09/2026			Interest Rate Swap	95.0118	95.0118	94.9860	94.9860	(0.027)	0.0000	0.0000	0
2016/08/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/08/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/08/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/08/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/08/11	JBAF	17/08/2016			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2016/08/11	JBAF	21/09/2016			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	10
2016/08/11	JBAF	19/10/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/08/11	JBAF	16/11/2016			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2016/08/11	JBAF	21/12/2016			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2016/08/11	JBAF	15/02/2017			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/08/11	JBAF	15/03/2017			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/08/11	JBAF	21/06/2017			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2016/08/11	JBAF	20/09/2017			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/08/11	JBAF	20/12/2017			Jibar Tradeable Future	7.5400	92.4600	7.5400	92.4600	0.000	0.0000	0.0000	0
2016/08/11	JBAF	20/03/2018			Jibar Tradeable Future	7.5400	92.4600	7.5400	92.4600	0.000	0.0000	0.0000	0
2016/08/11	JBAF	20/06/2018			Jibar Tradeable Future	7.9800	92.0200	7.9800	92.0200	0.000	0.0000	0.0000	0
2016/08/11	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/08/11	R023	03/11/2016	9.73	Put	Bond Future	24.0900	0.0241	20.9600	0.0210	(12.993)	0	0	0
2016/08/11	R023	03/11/2016			Bond Future	8.2126	99.2158	8.1862	99.3422	(0.322)	0.0000	0.0000	15,011
2016/08/11	R023	03/11/2016	9.75	Put	Bond Future	22.3600	0.0224	19.4200	0.0194	(13.148)	0	0	0
2016/08/11	R023	03/11/2016	9.73	Call	Bond Future	6,959.4500	6.9595	7,082.7400	7.0827	1.772	0	0	0
2016/08/11	R023	03/11/2016	9.74	Put	Bond Future	23.2100	0.0232	20.1800	0.0202	(13.055)	0	0	0
2016/08/11	R023	03/11/2016	9.74	Call	Bond Future	7,002.2100	7.0022	7,125.6000	7.1256	1.762	0	0	0
2016/08/11	R023	03/11/2016	9.75	Call	Bond Future	7,044.9700	7.0450	7,168.4500	7.1685	1.753	0	0	0
2016/08/11	R023	02/02/2017	8.85	Call	Bond Future	3,624.4300	3.6244	3,712.9600	3.7130	2.443	0	0	0
2016/08/11	R023	02/02/2017			Bond Future	8.2327	101.1505	8.2054	101.2771	(0.332)	0.0000	0.0000	0

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2016/08/11	R023	02/02/2017	8.86	Call	Bond Future	3,657.3100	3.6573	3,746.2500	3.7463	2.432	0	0	0
2016/08/11	R023	02/02/2017	8.84	Put	Bond Future	828.7800	0.8288	790.2800	0.7903	(4.645)	0	0	0
2016/08/11	R023	02/02/2017	8.86	Put	Bond Future	805.1000	0.8051	767.4200	0.7674	(4.680)	0	0	0
2016/08/11	R023	02/02/2017	8.84	Call	Bond Future	3,591.6600	3.5917	3,679.7800	3.6798	2.453	0	0	0
2016/08/11	R023	02/02/2017	8.85	Put	Bond Future	816.8700	0.8169	778.7800	0.7788	(4.663)	0	0	0
2016/08/11	R023	04/05/2017	8.61	Call	Bond Future	3,173.7500	3.1738	3,253.0600	3.2531	2.499	0	0	0
2016/08/11	R023	04/05/2017			Bond Future	8.2289	99.2789	8.1997	99.4102	(0.355)	0.0000	0.0000	0
2016/08/11	R023	04/05/2017	8.59	Call	Bond Future	3,117.9800	3.1180	3,196.5200	3.1965	2.519	0	0	0
2016/08/11	R023	04/05/2017	8.60	Call	Bond Future	3,145.8100	3.1458	3,224.7300	3.2247	2.509	0	0	0
2016/08/11	R023	04/05/2017	8.59	Put	Bond Future	1,514.2000	1.5142	1,461.4400	1.4614	(3.484)	0	0	0
2016/08/11	R023	04/05/2017	8.61	Put	Bond Future	1,482.0900	1.4821	1,430.1000	1.4301	(3.508)	0	0	0
2016/08/11	R023	04/05/2017	8.60	Put	Bond Future	1,498.0800	1.4981	1,445.7000	1.4457	(3.496)	0	0	0
2016/08/11	R035	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	R035	03/11/2016			Bond Future	9.0157	100.4186	9.0153	100.4219	(0.004)	0.0000	0.0000	4,315
2016/08/11	R035	03/11/2016	9.59	Call	Bond Future	4,865.4500	4.8655	4,868.8000	4.8688	0.069	0	0	0
2016/08/11	R035	03/11/2016	9.57	Call	Bond Future	4,702.2200	4.7022	4,705.5700	4.7056	0.071	0	0	0
2016/08/11	R035	03/11/2016	9.58	Call	Bond Future	4,783.8900	4.7839	4,787.2400	4.7872	0.070	0	0	0
2016/08/11	R035	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	R035	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	R035	02/02/2017			Bond Future	9.0492	102.3768	9.0491	102.3779	(0.001)	0.0000	0.0000	0
2016/08/11	R035	02/02/2017	9.51	Call	Bond Future	3,894.7300	3.8947	3,895.7800	3.8958	0.027	0	0	0
2016/08/11	R035	02/02/2017	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	R035	02/02/2017	9.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	R035	02/02/2017	9.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	R035	02/02/2017	9.52	Call	Bond Future	3,976.6400	3.9766	3,977.6900	3.9777	0.026	0	0	0
2016/08/11	R035	02/02/2017	9.50	Call	Bond Future	3,812.7200	3.8127	3,813.7700	3.8138	0.028	0	0	0
2016/08/11	R035	04/05/2017	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	R035	04/05/2017			Bond Future	9.0699	99.9591	9.0695	99.9624	(0.004)	0.0000	0.0000	0
2016/08/11	R035	04/05/2017	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	R035	04/05/2017	9.55	Call	Bond Future	4,021.4300	4.0214	4,024.7100	4.0247	0.082	0	0	0
2016/08/11	R035	04/05/2017	9.53	Call	Bond Future	3,858.9400	3.8589	3,862.2200	3.8622	0.085	0	0	0
2016/08/11	R035	04/05/2017	9.54	Call	Bond Future	3,940.2400	3.9402	3,943.5200	3.9435	0.083	0	0	0
2016/08/11	R035	04/05/2017	9.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	R186	03/11/2016	9.40	Put	Bond Future	280.9900	0.2810	267.1300	0.2671	(4.933)	0	0	0
2016/08/11	R186	03/11/2016			Bond Future	8.4684	117.6217	8.4577	117.6998	(0.126)	0.0000	0.0000	94,247
2016/08/11	R186	03/11/2016	8.95	Put	Bond Future	806.5800	0.8066	777.5000	0.7775	(3.605)	0	0	0
2016/08/11	R186	03/11/2016	9.20	Put	Bond Future	457.8200	0.4578	438.0400	0.4380	(4.320)	0	0	0
2016/08/11	R186	03/11/2016	8.97	Put	Bond Future	772.4600	0.7725	744.1900	0.7442	(3.660)	0	0	0
2016/08/11	R186	03/11/2016	8.96	Put	Bond Future	789.3700	0.7894	760.6900	0.7607	(3.633)	0	0	0
2016/08/11	R186	03/11/2016	9.66	Call	Bond Future	8,422.1300	8.4221	8,492.0200	8.4920	0.830	0	0	0
2016/08/11	R186	03/11/2016	9.10	Call	Bond Future	5,072.3500	5.0724	5,127.2000	5.1272	1.081	0	0	0
2016/08/11	R186	03/11/2016	8.97	Call	Bond Future	4,361.7600	4.3618	4,411.6100	4.4116	1.143	0	0	0
2016/08/11	R186	03/11/2016	9.71	Call	Bond Future	8,733.1800	8.7332	8,803.9000	8.8039	0.810	0	0	0
2016/08/11	R186	03/11/2016	8.95	Call	Bond Future	4,255.7300	4.2557	4,304.7700	4.3048	1.152	0	0	0
2016/08/11	R186	03/11/2016	9.20	Call	Bond Future	5,641.6200	5.6416	5,699.9600	5.7000	1.034	0	0	1,425
2016/08/11	R186	03/11/2016	9.40	Call	Bond Future	6,825.9300	6.8259	6,890.1900	6.8902	0.941	0	0	1,425

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2016/08/11	R186	03/11/2016	9.66	Put	Bond Future	142.2100	0.1422	133.9800	0.1340	(5.787)	0	0	5,000
2016/08/11	R186	03/11/2016	9.71	Put	Bond Future	124.0100	0.1240	116.6100	0.1166	(5.967)	0	0	5,000
2016/08/11	R186	03/11/2016	8.96	Call	Bond Future	4,308.6300	4.3086	4,358.0700	4.3581	1.147	0	0	0
2016/08/11	R186	03/11/2016	9.10	Put	Bond Future	577.9400	0.5779	554.6700	0.5547	(4.026)	0	0	5,200
2016/08/11	R186	02/02/2017	8.81	Put	Bond Future	1,920.7300	1.9207	1,884.7900	1.8848	(1.871)	0	0	0
2016/08/11	R186	02/02/2017	9.40	Call	Bond Future	7,100.5600	7.1006	7,157.2200	7.1572	0.798	0	0	0
2016/08/11	R186	02/02/2017			Bond Future	8.4907	114.6116	8.4800	114.6886	(0.126)	0.0000	0.0000	0
2016/08/11	R186	02/02/2017	8.80	Put	Bond Future	1,946.3400	1.9463	1,910.1100	1.9101	(1.861)	0	0	0
2016/08/11	R186	02/02/2017	8.90	Put	Bond Future	1,701.0300	1.7010	1,667.7300	1.6677	(1.958)	0	0	750
2016/08/11	R186	02/02/2017	9.50	Call	Bond Future	7,643.4100	7.6434	7,702.2200	7.7022	0.769	0	0	0
2016/08/11	R186	02/02/2017	8.43	Put	Bond Future	3,126.5500	3.1265	3,079.0800	3.0791	(1.518)	0	0	0
2016/08/11	R186	02/02/2017	8.81	Call	Bond Future	4,179.4700	4.1795	4,220.5700	4.2206	0.983	0	0	0
2016/08/11	R186	02/02/2017	8.79	Call	Bond Future	4,091.2700	4.0913	4,131.7800	4.1318	0.990	0	0	0
2016/08/11	R186	02/02/2017	8.80	Call	Bond Future	4,135.2600	4.1353	4,176.0700	4.1761	0.987	0	0	0
2016/08/11	R186	02/02/2017	8.90	Call	Bond Future	4,585.4600	4.5855	4,629.2000	4.6292	0.954	0	0	0
2016/08/11	R186	02/02/2017	9.50	Put	Bond Future	706.9600	0.7070	688.7300	0.6887	(2.579)	0	0	6,500
2016/08/11	R186	02/02/2017	8.43	Call	Bond Future	2,690.2800	2.6903	2,719.8500	2.7199	1.099	0	0	750
2016/08/11	R186	02/02/2017	9.40	Put	Bond Future	825.3200	0.8253	804.9400	0.8049	(2.469)	0	0	750
2016/08/11	R186	02/02/2017	8.79	Put	Bond Future	1,972.2200	1.9722	1,935.6900	1.9357	(1.852)	0	0	0
2016/08/11	R186	04/05/2017			Bond Future	8.5004	116.9505	8.4889	117.0316	(0.136)	0.0000	0.0000	0
2016/08/11	R186	04/05/2017	8.89	Put	Bond Future	2,467.3600	2.4674	2,430.9800	2.4310	(1.474)	0	0	0
2016/08/11	R186	04/05/2017	8.91	Put	Bond Future	2,417.8800	2.4179	2,381.9600	2.3820	(1.486)	0	0	0
2016/08/11	R186	04/05/2017	8.90	Put	Bond Future	2,442.5200	2.4425	2,406.3700	2.4064	(1.480)	0	0	0
2016/08/11	R186	04/05/2017	8.91	Call	Bond Future	5,250.3100	5.2503	5,295.5400	5.2955	0.861	0	0	0
2016/08/11	R186	04/05/2017	8.89	Call	Bond Future	5,163.7000	5.1637	5,208.4700	5.2085	0.867	0	0	0
2016/08/11	R186	04/05/2017	8.90	Call	Bond Future	5,206.9300	5.2069	5,251.9300	5.2519	0.864	0	0	0
2016/08/11	R197	03/11/2016	303.56	Call	Bond Future	1,330.2900	1.3303	1,298.1000	1.2981	(2.420)	0	0	0
2016/08/11	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	R197	03/11/2016			Bond Future	304.8903	304.8903	304.8581	304.8581	(0.011)	0.0000	0.0000	1,789
2016/08/11	R197	03/11/2016	303.57	Call	Bond Future	1,320.2900	1.3203	1,288.1000	1.2881	(2.438)	0	0	0
2016/08/11	R197	03/11/2016	303.58	Call	Bond Future	1,310.2900	1.3103	1,278.1000	1.2781	(2.457)	0	0	0
2016/08/11	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	R202	03/11/2016	253.85	Put	Bond Future	1,412.4000	1.4124	1,268.2200	1.2682	(10.208)	0	0	0
2016/08/11	R202	03/11/2016			Bond Future	252.4376	252.4376	252.5818	252.5818	0.057	0.0000	0.0000	36,658
2016/08/11	R202	03/11/2016	253.87	Put	Bond Future	1,432.4000	1.4324	1,288.2200	1.2882	(10.066)	0	0	0
2016/08/11	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	R202	03/11/2016	253.86	Put	Bond Future	1,422.4000	1.4224	1,278.2200	1.2782	(10.136)	0	0	0
2016/08/11	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	R203	03/11/2016	8.86	Call	Bond Future	1,155.9200	1.1559	1,170.5100	1.1705	1.262	0	0	0
2016/08/11	R203	03/11/2016			Bond Future	7.4361	101.8742	7.4177	101.8892	(0.248)	0.0000	0.0000	30,318
2016/08/11	R203	03/11/2016	8.84	Call	Bond Future	1,140.2200	1.1402	1,154.7800	1.1548	1.277	0	0	0
2016/08/11	R203	03/11/2016	8.85	Call	Bond Future	1,148.0700	1.1481	1,162.6400	1.1626	1.269	0	0	0
2016/08/11	R203	03/11/2016	8.84	Put	Bond Future	4.5200	0.0045	4.0500	0.0041	(10.398)	0	0	0

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2016/08/11	R203	03/11/2016	8.86	Put	Bond Future	4.1800	0.0042	3.7400	0.0037	(10.526)	0	0	0
2016/08/11	R203	03/11/2016	8.85	Put	Bond Future	4.3500	0.0044	3.8900	0.0039	(10.575)	0	0	0
2016/08/11	R203	02/02/2017	7.70	Call	Bond Future	382.5600	0.3826	390.6600	0.3907	2.117	0	0	0
2016/08/11	R203	02/02/2017	7.71	Put	Bond Future	128.1600	0.1282	123.3400	0.1233	(3.761)	0	0	0
2016/08/11	R203	02/02/2017			Bond Future	7.2645	103.8609	7.2422	103.8738	(0.307)	0.0000	0.0000	0
2016/08/11	R203	02/02/2017	7.71	Call	Bond Future	386.4100	0.3864	394.5600	0.3946	2.109	0	0	0
2016/08/11	R203	02/02/2017	7.72	Call	Bond Future	390.5500	0.3905	398.7400	0.3987	2.097	0	0	0
2016/08/11	R203	02/02/2017	7.70	Put	Bond Future	130.0900	0.1301	125.2200	0.1252	(3.744)	0	0	0
2016/08/11	R203	02/02/2017	7.72	Put	Bond Future	126.5100	0.1265	121.7300	0.1217	(3.778)	0	0	0
2016/08/11	R203	04/05/2017	6.91	Call	Bond Future	274.6900	0.2747	284.3500	0.2843	3.517	0	0	0
2016/08/11	R203	04/05/2017	6.92	Put	Bond Future	112.0600	0.1121	106.3000	0.1063	(5.140)	0	0	0
2016/08/11	R203	04/05/2017			Bond Future	6.4496	101.8044	6.4057	101.8199	(0.681)	0.0000	0.0000	0
2016/08/11	R203	04/05/2017	6.92	Call	Bond Future	277.2600	0.2773	286.9600	0.2870	3.499	0	0	0
2016/08/11	R203	04/05/2017	6.93	Call	Bond Future	279.5100	0.2795	289.2500	0.2893	3.485	0	0	0
2016/08/11	R203	04/05/2017	6.91	Put	Bond Future	113.0000	0.1130	107.2000	0.1072	(5.133)	0	0	0
2016/08/11	R203	04/05/2017	6.93	Put	Bond Future	110.8000	0.1108	105.0800	0.1051	(5.162)	0	0	0
2016/08/11	R204	03/11/2016			Bond Future	7.6780	103.6649	7.6612	103.6974	(0.219)	0.0000	0.0000	28,909
2016/08/11	R204	03/11/2016	9.21	Put	Bond Future	4.9400	0.0049	4.3800	0.0044	(11.336)	0	0	0
2016/08/11	R204	03/11/2016	9.23	Put	Bond Future	4.5200	0.0045	4.0100	0.0040	(11.283)	0	0	0
2016/08/11	R204	03/11/2016	9.22	Put	Bond Future	4.7300	0.0047	4.1900	0.0042	(11.416)	0	0	0
2016/08/11	R204	03/11/2016	9.22	Call	Bond Future	2,925.0000	2.9250	2,956.8700	2.9569	1.090	0	0	0
2016/08/11	R204	03/11/2016	9.21	Call	Bond Future	2,906.6200	2.9066	2,938.4700	2.9385	1.096	0	0	0
2016/08/11	R204	03/11/2016	9.23	Call	Bond Future	2,943.3700	2.9434	2,975.2700	2.9753	1.084	0	0	0
2016/08/11	R204	02/02/2017	8.28	Call	Bond Future	1,316.7000	1.3167	1,338.5300	1.3385	1.658	0	0	0
2016/08/11	R204	02/02/2017			Bond Future	7.6463	101.6455	7.6284	101.6762	(0.233)	0.0000	0.0000	0
2016/08/11	R204	02/02/2017	8.29	Call	Bond Future	1,329.6500	1.3297	1,351.5900	1.3516	1.650	0	0	0
2016/08/11	R204	02/02/2017	8.30	Call	Bond Future	1,342.8700	1.3429	1,364.9200	1.3649	1.642	0	0	0
2016/08/11	R204	02/02/2017	8.28	Put	Bond Future	234.8600	0.2349	226.0000	0.2260	(3.772)	0	0	0
2016/08/11	R204	02/02/2017	8.30	Put	Bond Future	227.1400	0.2271	218.5000	0.2185	(3.804)	0	0	0
2016/08/11	R204	02/02/2017	8.29	Put	Bond Future	230.8600	0.2309	222.1100	0.2221	(3.790)	0	0	0
2016/08/11	R204	04/05/2017	7.90	Put	Bond Future	458.4400	0.4584	444.6900	0.4447	(2.999)	0	0	0
2016/08/11	R204	04/05/2017			Bond Future	7.5470	103.7196	7.5247	103.7531	(0.295)	0.0000	0.0000	0
2016/08/11	R204	04/05/2017	7.92	Put	Bond Future	447.7500	0.4477	434.2300	0.4342	(3.020)	0	0	0
2016/08/11	R204	04/05/2017	7.90	Call	Bond Future	987.9500	0.9880	1,007.7400	1.0077	2.003	0	0	0
2016/08/11	R204	04/05/2017	7.91	Put	Bond Future	453.0700	0.4531	439.4400	0.4394	(3.008)	0	0	0
2016/08/11	R204	04/05/2017	7.91	Call	Bond Future	997.5300	0.9975	1,017.4400	1.0174	1.996	0	0	0
2016/08/11	R204	04/05/2017	7.92	Call	Bond Future	1,007.1500	1.0072	1,027.1700	1.0272	1.988	0	0	0
2016/08/11	R207	03/11/2016			Bond Future	7.8574	100.5865	7.8303	100.6610	(0.346)	0.0000	0.0000	57,287
2016/08/11	R207	03/11/2016	7.94	Call	Bond Future	824.8800	0.8249	862.6900	0.8627	4.584	0	0	0
2016/08/11	R207	03/11/2016	7.93	Put	Bond Future	610.9400	0.6109	573.7800	0.5738	(6.082)	0	0	0
2016/08/11	R207	03/11/2016	7.95	Put	Bond Future	586.7500	0.5867	550.5100	0.5505	(6.176)	0	0	0
2016/08/11	R207	03/11/2016	7.94	Put	Bond Future	598.6600	0.5987	561.9600	0.5620	(6.130)	0	0	0
2016/08/11	R207	03/11/2016	7.95	Call	Bond Future	840.3200	0.8403	878.5900	0.8786	4.554	0	0	0
2016/08/11	R207	03/11/2016	7.93	Call	Bond Future	809.8000	0.8098	847.1500	0.8472	4.612	0	0	0
2016/08/11	R207	02/02/2017	9.24	Call	Bond Future	3,556.6600	3.5567	3,623.9300	3.6239	1.891	0	0	0
2016/08/11	R207	02/02/2017			Bond Future	7.8504	98.9051	7.8216	98.9788	(0.367)	0.0000	0.0000	0

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2016/08/11	R207	02/02/2017	8.91	Call	Bond Future	2,831.4500	2.8314	2,893.9300	2.8939	2.207	0	0	62
2016/08/11	R207	02/02/2017	9.22	Call	Bond Future	3,511.7500	3.5118	3,578.7800	3.5788	1.909	0	0	0
2016/08/11	R207	02/02/2017	9.23	Call	Bond Future	3,534.1900	3.5342	3,601.3400	3.6013	1.900	0	0	0
2016/08/11	R207	02/02/2017	8.91	Put	Bond Future	170.6800	0.1707	159.4900	0.1595	(6.556)	0	0	0
2016/08/11	R207	02/02/2017	9.22	Put	Bond Future	89.3900	0.0894	82.7500	0.0828	(7.428)	0	0	0
2016/08/11	R207	02/02/2017	9.24	Put	Bond Future	85.4300	0.0854	79.0300	0.0790	(7.492)	0	0	0
2016/08/11	R207	02/02/2017	9.23	Put	Bond Future	87.3900	0.0874	80.8700	0.0809	(7.461)	0	0	0
2016/08/11	R207	04/05/2017	8.21	Put	Bond Future	701.4000	0.7014	671.7700	0.6718	(4.224)	0	0	0
2016/08/11	R207	04/05/2017			Bond Future	7.8144	100.9234	7.7817	101.0007	(0.419)	0.0000	0.0000	0
2016/08/11	R207	04/05/2017	8.22	Call	Bond Future	1,645.9200	1.6459	1,693.8500	1.6938	2.912	0	0	0
2016/08/11	R207	04/05/2017	8.20	Call	Bond Future	1,615.3800	1.6154	1,662.8300	1.6628	2.937	0	0	0
2016/08/11	R207	04/05/2017	8.21	Call	Bond Future	1,630.6200	1.6306	1,678.3100	1.6783	2.925	0	0	0
2016/08/11	R207	04/05/2017	8.20	Put	Bond Future	709.5200	0.7095	679.6500	0.6797	(4.210)	0	0	0
2016/08/11	R207	04/05/2017	8.22	Put	Bond Future	693.3600	0.6934	663.9700	0.6640	(4.239)	0	0	0
2016/08/11	R208	03/11/2016	9.59	Put	Bond Future	9.7300	0.0097	8.3100	0.0083	(14.594)	0	0	0
2016/08/11	R208	03/11/2016			Bond Future	8.0123	96.1141	7.9855	96.2090	(0.334)	0.0000	0.0000	34,900
2016/08/11	R208	03/11/2016	9.58	Put	Bond Future	10.1500	0.0101	8.6700	0.0087	(14.581)	0	0	0
2016/08/11	R208	03/11/2016	9.57	Call	Bond Future	5,338.6100	5.3386	5,431.9700	5.4320	1.749	0	0	0
2016/08/11	R208	03/11/2016	9.58	Call	Bond Future	5,371.2100	5.3712	5,464.6200	5.4646	1.739	0	0	0
2016/08/11	R208	03/11/2016	9.59	Call	Bond Future	5,403.7900	5.4038	5,497.2600	5.4973	1.730	0	0	0
2016/08/11	R208	03/11/2016	9.57	Put	Bond Future	10.5700	0.0106	9.0400	0.0090	(14.475)	0	0	0
2016/08/11	R208	02/02/2017			Bond Future	8.0217	97.9885	7.9938	98.0830	(0.349)	0.0000	0.0000	0
2016/08/11	R208	02/02/2017	8.64	Call	Bond Future	2,594.7400	2.5947	2,661.9700	2.6620	2.591	0	0	0
2016/08/11	R208	02/02/2017	8.63	Put	Bond Future	544.1000	0.5441	516.5400	0.5165	(5.065)	0	0	0
2016/08/11	R208	02/02/2017	8.65	Put	Bond Future	527.3200	0.5273	500.3900	0.5004	(5.107)	0	0	0
2016/08/11	R208	02/02/2017	8.64	Put	Bond Future	535.7700	0.5358	508.5200	0.5085	(5.086)	0	0	0
2016/08/11	R208	02/02/2017	8.65	Call	Bond Future	2,619.1500	2.6192	2,686.7000	2.6867	2.579	0	0	0
2016/08/11	R208	02/02/2017	8.63	Call	Bond Future	2,570.2000	2.5702	2,637.1200	2.6371	2.604	0	0	0
2016/08/11	R208	04/05/2017	8.39	Call	Bond Future	2,202.2700	2.2023	2,262.6100	2.2626	2.740	0	0	0
2016/08/11	R208	04/05/2017			Bond Future	8.0040	96.5833	7.9733	96.6818	(0.383)	0.0000	0.0000	0
2016/08/11	R208	04/05/2017	8.37	Call	Bond Future	2,161.7500	2.1618	2,221.4700	2.2215	2.763	0	0	0
2016/08/11	R208	04/05/2017	8.38	Call	Bond Future	2,181.8100	2.1818	2,241.8400	2.2418	2.751	0	0	0
2016/08/11	R208	04/05/2017	8.37	Put	Bond Future	996.4100	0.9964	957.6300	0.9576	(3.892)	0	0	0
2016/08/11	R208	04/05/2017	8.39	Put	Bond Future	973.7500	0.9738	935.5900	0.9356	(3.919)	0	0	0
2016/08/11	R208	04/05/2017	8.38	Put	Bond Future	984.8700	0.9849	946.4000	0.9464	(3.906)	0	0	0
2016/08/11	R209	03/11/2016	10.26	Call	Bond Future	8,802.3300	8.8023	8,801.2500	8.8013	(0.012)	0	0	0
2016/08/11	R209	03/11/2016			Bond Future	8.9708	75.8596	8.9704	75.8623	(0.004)	0.0000	0.0000	35,743
2016/08/11	R209	03/11/2016	10.24	Call	Bond Future	8,686.9600	8.6870	8,685.7400	8.6857	(0.014)	0	0	0
2016/08/11	R209	03/11/2016	8.87	Put	Bond Future	2,561.9800	2.5620	2,547.8800	2.5479	(0.550)	0	0	0
2016/08/11	R209	03/11/2016	9.05	Call	Bond Future	2,463.6000	2.4636	2,452.4200	2.4524	(0.454)	0	0	0
2016/08/11	R209	03/11/2016	9.45	Call	Bond Future	4,281.8400	4.2818	4,273.4200	4.2734	(0.197)	0	0	0
2016/08/11	R209	03/11/2016	10.25	Call	Bond Future	8,744.8300	8.7448	8,743.6800	8.7437	(0.013)	0	0	0
2016/08/11	R209	03/11/2016	10.24	Put	Bond Future	137.1800	0.1372	133.3000	0.1333	(2.828)	0	0	0
2016/08/11	R209	03/11/2016	9.45	Put	Bond Future	867.3500	0.8673	856.2700	0.8563	(1.277)	0	0	250
2016/08/11	R209	03/11/2016	10.25	Put	Bond Future	133.7000	0.1337	129.8900	0.1299	(2.850)	0	0	5,000
2016/08/11	R209	03/11/2016	10.26	Put	Bond Future	129.9500	0.1299	126.2100	0.1262	(2.878)	0	0	0

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2016/08/11	R209	03/11/2016	8.87	Call	Bond Future	1,813.0400	1.8130	1,801.6000	1.8016	(0.631)	0	0	250
2016/08/11	R209	03/11/2016	9.05	Put	Bond Future	1,882.3600	1.8824	1,868.5200	1.8685	(0.735)	0	0	250
2016/08/11	R209	02/02/2017	9.55	Put	Bond Future	1,617.4200	1.6174	1,609.0800	1.6091	(0.516)	0	0	0
2016/08/11	R209	02/02/2017			Bond Future	8.9984	77.3391	8.9983	77.3400	(0.001)	0.0000	0.0000	0
2016/08/11	R209	02/02/2017	9.54	Put	Bond Future	1,638.3700	1.6384	1,630.0000	1.6300	(0.511)	0	0	0
2016/08/11	R209	02/02/2017	9.55	Call	Bond Future	5,500.8600	5.5009	5,493.4700	5.4935	(0.134)	0	0	0
2016/08/11	R209	02/02/2017	9.53	Call	Bond Future	5,407.7200	5.4077	5,400.2600	5.4003	(0.138)	0	0	0
2016/08/11	R209	02/02/2017	9.54	Call	Bond Future	5,454.1200	5.4541	5,446.7000	5.4467	(0.136)	0	0	0
2016/08/11	R209	02/02/2017	9.53	Put	Bond Future	1,659.7500	1.6597	1,651.3400	1.6513	(0.507)	0	0	0
2016/08/11	R209	04/05/2017	9.48	Put	Bond Future	2,463.1300	2.4631	2,455.3700	2.4554	(0.315)	0	0	0
2016/08/11	R209	04/05/2017			Bond Future	9.0171	75.7648	9.0168	75.7674	(0.004)	0.0000	0.0000	0
2016/08/11	R209	04/05/2017	9.47	Put	Bond Future	2,487.9200	2.4879	2,480.1400	2.4801	(0.313)	0	0	0
2016/08/11	R209	04/05/2017	9.46	Call	Bond Future	5,637.9800	5.6380	5,632.8000	5.6328	(0.092)	0	0	0
2016/08/11	R209	04/05/2017	9.47	Call	Bond Future	5,681.2700	5.6813	5,676.1100	5.6761	(0.091)	0	0	0
2016/08/11	R209	04/05/2017	9.48	Call	Bond Future	5,724.6800	5.7247	5,719.5400	5.7195	(0.090)	0	0	0
2016/08/11	R209	04/05/2017	9.46	Put	Bond Future	2,512.9300	2.5129	2,505.1300	2.5051	(0.310)	0	0	0
2016/08/11	R210	03/11/2016			Bond Future	188.6741	188.6741	188.6544	188.6544	(0.010)	0.0000	0.0000	2,269
2016/08/11	R210	03/11/2016	188.90	Put	Bond Future	225.9000	0.2259	245.6500	0.2457	8.743	0	0	0
2016/08/11	R210	03/11/2016	188.92	Put	Bond Future	245.9000	0.2459	265.6500	0.2657	8.032	0	0	0
2016/08/11	R210	03/11/2016	188.91	Put	Bond Future	235.9000	0.2359	255.6500	0.2557	8.372	0	0	0
2016/08/11	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	R211	03/11/2016	141.75	Call	Bond Future	470.9000	0.4709	455.8900	0.4559	(3.188)	0	0	0
2016/08/11	R211	03/11/2016			Bond Future	142.2209	142.2209	142.2059	142.2059	(0.011)	0.0000	0.0000	56
2016/08/11	R211	03/11/2016	141.76	Call	Bond Future	460.9000	0.4609	445.8900	0.4459	(3.257)	0	0	0
2016/08/11	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	R211	03/11/2016	141.74	Call	Bond Future	480.9000	0.4809	465.8900	0.4659	(3.121)	0	0	0
2016/08/11	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	R212	03/11/2016			Bond Future	148.8555	148.8555	148.8398	148.8398	(0.011)	0.0000	0.0000	4,145
2016/08/11	R212	03/11/2016	148.11	Call	Bond Future	745.5300	0.7455	729.7700	0.7298	(2.114)	0	0	0
2016/08/11	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/08/11	R212	03/11/2016	148.12	Call	Bond Future	735.5300	0.7355	719.7700	0.7198	(2.143)	0	0	0
2016/08/11	R212	03/11/2016	148.10	Call	Bond Future	755.5300	0.7555	739.7700	0.7398	(2.086)	0	0	0
2016/08/11	R213	03/11/2016			Bond Future	8.8585	86.4061	8.8427	86.5193	(0.178)	0.0000	0.0000	43,664
2016/08/11	R213	03/11/2016	10.18	Put	Bond Future	106.7200	0.1067	98.6800	0.0987	(7.534)	0	0	0
2016/08/11	R213	03/11/2016	10.20	Put	Bond Future	100.5000	0.1005	92.8400	0.0928	(7.622)	0	0	0
2016/08/11	R213	03/11/2016	10.18	Call	Bond Future	8,892.4300	8.8924	8,997.6200	8.9976	1.183	0	0	0
2016/08/11	R213	03/11/2016	10.19	Put	Bond Future	103.5700	0.1036	95.7200	0.0957	(7.579)	0	0	0
2016/08/11	R213	03/11/2016	10.19	Call	Bond Future	8,950.7700	8.9508	9,056.1500	9.0562	1.177	0	0	0
2016/08/11	R213	03/11/2016	10.20	Call	Bond Future	9,009.1100	9.0091	9,114.6800	9.1147	1.172	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/08/11	R213	02/02/2017	9.40	Call	Bond Future	5,168.7000		5.1687	5,239.4200	5.2394	1.368	0	0	0
2016/08/11	R213	02/02/2017	9.42	Call	Bond Future	5,260.3000		5.2603	5,331.7600	5.3318	1.358	0	0	0
2016/08/11	R213	02/02/2017			Bond Future	8.8892		88.0910	8.8732	88.2044	(0.180)	0.0000	0.0000	0
2016/08/11	R213	02/02/2017	9.41	Call	Bond Future	5,214.3200		5.2143	5,285.4100	5.2854	1.363	0	0	0
2016/08/11	R213	02/02/2017	9.40	Put	Bond Future	1,650.1600		1.6502	1,607.4900	1.6075	(2.586)	0	0	0
2016/08/11	R213	02/02/2017	9.42	Put	Bond Future	1,608.1600		1.6082	1,566.2300	1.5662	(2.607)	0	0	0
2016/08/11	R213	02/02/2017	9.41	Put	Bond Future	1,628.9400		1.6289	1,586.6400	1.5866	(2.597)	0	0	0
2016/08/11	R213	04/05/2017			Bond Future	8.9064		86.3338	8.8897	86.4515	(0.188)	0.0000	0.0000	0
2016/08/11	R213	04/05/2017	9.35	Put	Bond Future	2,380.7700		2.3808	2,333.1600	2.3332	(2.000)	0	0	0
2016/08/11	R213	04/05/2017	9.37	Put	Bond Future	2,332.8200		2.3328	2,285.8600	2.2859	(2.013)	0	0	0
2016/08/11	R213	04/05/2017	9.35	Call	Bond Future	5,420.1200		5.4201	5,490.1800	5.4902	1.293	0	0	0
2016/08/11	R213	04/05/2017	9.36	Put	Bond Future	2,356.8300		2.3568	2,309.5400	2.3095	(2.007)	0	0	0
2016/08/11	R213	04/05/2017	9.36	Call	Bond Future	5,462.9500		5.4629	5,533.3300	5.5333	1.288	0	0	0
2016/08/11	R213	04/05/2017	9.37	Call	Bond Future	5,505.6400		5.5056	5,576.3500	5.5763	1.284	0	0	0
2016/08/11	R214	03/11/2016	10.35	Put	Bond Future	141.6600		0.1417	137.6300	0.1376	(2.845)	0	0	0
2016/08/11	R214	03/11/2016			Bond Future	9.0413		76.3894	9.0410	76.3919	(0.004)	0.0000	0.0000	29,406
2016/08/11	R214	03/11/2016	10.34	Put	Bond Future	145.6000		0.1456	141.5000	0.1415	(2.816)	0	0	0
2016/08/11	R214	03/11/2016	10.35	Call	Bond Future	9,309.3500		9.3093	9,307.8900	9.3079	(0.016)	0	0	0
2016/08/11	R214	03/11/2016	10.33	Call	Bond Future	9,191.3800		9.1914	9,189.7700	9.1898	(0.018)	0	0	0
2016/08/11	R214	03/11/2016	10.34	Call	Bond Future	9,250.3700		9.2504	9,248.8400	9.2488	(0.017)	0	0	0
2016/08/11	R214	03/11/2016	10.33	Put	Bond Future	149.6400		0.1496	145.4600	0.1455	(2.793)	0	0	0
2016/08/11	R214	02/02/2017			Bond Future	9.0707		77.8790	9.0705	77.8799	(0.001)	0.0000	0.0000	0
2016/08/11	R214	02/02/2017	9.67	Call	Bond Future	6,071.2600		6.0713	6,063.4100	6.0634	(0.129)	0	0	0
2016/08/11	R214	02/02/2017	9.66	Put	Bond Future	1,676.9400		1.6769	1,668.1300	1.6681	(0.525)	0	0	0
2016/08/11	R214	02/02/2017	9.68	Put	Bond Future	1,634.8800		1.6349	1,626.1500	1.6262	(0.534)	0	0	0
2016/08/11	R214	02/02/2017	9.67	Put	Bond Future	1,655.8000		1.6558	1,647.0200	1.6470	(0.530)	0	0	0
2016/08/11	R214	02/02/2017	9.68	Call	Bond Future	6,120.4000		6.1204	6,112.6000	6.1126	(0.127)	0	0	0
2016/08/11	R214	02/02/2017	9.66	Call	Bond Future	6,022.2400		6.0222	6,014.3600	6.0144	(0.131)	0	0	0
2016/08/11	R214	04/05/2017	9.58	Put	Bond Future	2,590.0600		2.5901	2,581.8600	2.5819	(0.317)	0	0	0
2016/08/11	R214	04/05/2017			Bond Future	9.0888		76.1673	9.0885	76.1699	(0.004)	0.0000	0.0000	0
2016/08/11	R214	04/05/2017	9.57	Put	Bond Future	2,615.5400		2.6155	2,607.3100	2.6073	(0.315)	0	0	0
2016/08/11	R214	04/05/2017	9.58	Call	Bond Future	6,225.2800		6.2253	6,219.7000	6.2197	(0.090)	0	0	0
2016/08/11	R214	04/05/2017	9.56	Call	Bond Future	6,134.3000		6.1343	6,128.6700	6.1287	(0.092)	0	0	0
2016/08/11	R214	04/05/2017	9.57	Call	Bond Future	6,179.6200		6.1796	6,174.0100	6.1740	(0.091)	0	0	0
2016/08/11	R214	04/05/2017	9.56	Put	Bond Future	2,641.4800		2.6415	2,633.2300	2.6332	(0.312)	0	0	0
2016/08/11	R248	03/11/2016	10.38	Call	Bond Future	11,559.5600		11.5596	11,556.6100	11.5566	(0.026)	0	0	0
2016/08/11	R248	03/11/2016			Bond Future	9.1129		97.9068	9.1126	97.9104	(0.004)	0.0000	0.0000	61,316
2016/08/11	R248	03/11/2016	10.39	Call	Bond Future	11,633.0400		11.6330	11,630.2100	11.6302	(0.024)	0	0	0
2016/08/11	R248	03/11/2016	10.37	Put	Bond Future	258.2900		0.2583	251.6400	0.2516	(2.575)	0	0	0
2016/08/11	R248	03/11/2016	10.39	Put	Bond Future	245.7000		0.2457	239.2800	0.2393	(2.613)	0	0	0
2016/08/11	R248	03/11/2016	10.37	Call	Bond Future	11,486.0600		11.4861	11,483.0000	11.4830	(0.027)	0	0	0
2016/08/11	R248	03/11/2016	10.38	Put	Bond Future	251.9300		0.2519	245.3900	0.2454	(2.596)	0	0	0
2016/08/11	R248	02/02/2017	9.76	Put	Bond Future	2,211.1300		2.2111	2,199.4700	2.1995	(0.527)	0	0	0
2016/08/11	R248	02/02/2017	9.78	Put	Bond Future	2,158.2900		2.1583	2,146.7300	2.1467	(0.536)	0	0	0
2016/08/11	R248	02/02/2017			Bond Future	9.1441		99.8160	9.1439	99.8173	(0.001)	0.0000	0.0000	0
2016/08/11	R248	02/02/2017	9.77	Put	Bond Future	2,184.6800		2.1847	2,173.0800	2.1731	(0.531)	0	0	0

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2016/08/11	R248	02/02/2017	9.76	Call	Bond Future	7,982.4100	7.9824	7,972.0400	7.9720	(0.130)	0	0	0
2016/08/11	R248	02/02/2017	9.77	Call	Bond Future	8,044.5800	8.0446	8,034.2700	8.0343	(0.128)	0	0	0
2016/08/11	R248	02/02/2017	9.78	Call	Bond Future	8,106.6500	8.1066	8,096.3800	8.0964	(0.127)	0	0	0
2016/08/11	R248	04/05/2017	9.66	Call	Bond Future	8,142.6200	8.1426	8,135.2000	8.1352	(0.091)	0	0	0
2016/08/11	R248	04/05/2017			Bond Future	9.1640	97.4095	9.1636	97.4130	(0.004)	0.0000	0.0000	0
2016/08/11	R248	04/05/2017	9.67	Call	Bond Future	8,200.0100	8.2000	8,192.6100	8.1926	(0.090)	0	0	0
2016/08/11	R248	04/05/2017	9.65	Put	Bond Future	3,500.8700	3.5009	3,489.9700	3.4900	(0.311)	0	0	0
2016/08/11	R248	04/05/2017	9.67	Put	Bond Future	3,435.1700	3.4352	3,424.3200	3.4243	(0.316)	0	0	0
2016/08/11	R248	04/05/2017	9.65	Call	Bond Future	8,085.3500	8.0853	8,077.9000	8.0779	(0.092)	0	0	0
2016/08/11	R248	04/05/2017	9.66	Put	Bond Future	3,467.8800	3.4679	3,457.0100	3.4570	(0.313)	0	0	0

**Total**

**705679**