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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/05/2016 TO 11/05/2016

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
2016/05/11	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/11	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	2025	04/08/2016			Bond Future	127.4571	127.4571	127.5631	127.5631	0.083	0.0000	0.0000	2,704
2016/05/11	2025	04/08/2016	123.86	Call	Bond Future	3,597.0600	3.5971	3,703.1100	3.7031	2.948	0	0	0
2016/05/11	2025	04/08/2016	123.87	Call	Bond Future	3,587.0600	3.5871	3,693.1100	3.6931	2.956	0	0	0
2016/05/11	2025	04/08/2016	123.85	Call	Bond Future	3,607.0600	3.6071	3,713.1100	3.7131	2.940	0	0	0
2016/05/11	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	2025	03/11/2016			Bond Future	129.9078	129.9078	130.0152	130.0152	0.083	0.0000	0.0000	0
2016/05/11	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	2025	03/11/2016	129.21	Call	Bond Future	697.7600	0.6978	805.2100	0.8052	15.399	0	0	0
2016/05/11	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	2025	03/11/2016	129.22	Call	Bond Future	687.7600	0.6878	795.2100	0.7952	15.623	0	0	0
2016/05/11	2025	03/11/2016	129.23	Call	Bond Future	677.7600	0.6778	785.2100	0.7852	15.854	0	0	0
2016/05/11	2030	04/08/2016	10.17	Call	Bond Future	3,560.1400	3.5601	3,539.1100	3.5391	(0.591)	0	0	0
2016/05/11	2030	04/08/2016			Bond Future	9.6317	88.0419	9.6348	88.0209	0.032	0.0000	0.0000	25,310
2016/05/11	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	2030	03/11/2016	9.35	Put	Bond Future	2,295.4500	2.2954	2,317.0800	2.3171	0.942	0	0	0
2016/05/11	2030	03/11/2016			Bond Future	9.6855	89.7280	9.6888	89.7063	0.033	0.0000	0.0000	0
2016/05/11	2030	03/11/2016	9.34	Put	Bond Future	2,365.1500	2.3651	2,386.7800	2.3868	0.915	0	0	0
2016/05/11	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	2030	03/11/2016	9.33	Put	Bond Future	2,434.9200	2.4349	2,456.5500	2.4566	0.888	0	0	0
2016/05/11	2032	04/08/2016	9.01	Call	Bond Future	627.5900	0.6276	611.1800	0.6112	(2.615)	0	0	0
2016/05/11	2032	04/08/2016			Bond Future	9.7602	90.9685	9.7634	90.9457	0.032	0.0000	0.0000	7,553
2016/05/11	2032	04/08/2016	8.99	Call	Bond Future	599.3400	0.5993	583.4800	0.5835	(2.646)	0	0	0
2016/05/11	2032	04/08/2016	9.00	Call	Bond Future	613.4100	0.6134	597.2100	0.5972	(2.641)	0	0	0
2016/05/11	2032	04/08/2016	8.99	Put	Bond Future	6,437.1900	6.4372	6,444.1100	6.4441	0.108	0	0	0
2016/05/11	2032	04/08/2016	9.01	Put	Bond Future	6,306.8100	6.3068	6,313.1800	6.3132	0.101	0	0	0
2016/05/11	2032	04/08/2016	9.00	Put	Bond Future	6,371.8900	6.3719	6,378.4700	6.3785	0.103	0	0	0
2016/05/11	2032	03/11/2016			Bond Future	9.8177	88.5512	9.8210	88.5278	0.033	0.0000	0.0000	0
2016/05/11	2032	03/11/2016	10.28	Put	Bond Future	2,177.1100	2.1771	2,195.9700	2.1960	0.866	0	0	0
2016/05/11	2032	03/11/2016	10.30	Put	Bond Future	2,129.7600	2.1298	2,148.4200	2.1484	0.876	0	0	0
2016/05/11	2032	03/11/2016	10.29	Put	Bond Future	2,153.2200	2.1532	2,171.9800	2.1720	0.871	0	0	0
2016/05/11	2032	03/11/2016	10.30	Call	Bond Future	5,475.9400	5.4759	5,471.1900	5.4712	(0.087)	0	0	0
2016/05/11	2032	03/11/2016	10.28	Call	Bond Future	5,388.3000	5.3883	5,383.7500	5.3838	(0.084)	0	0	0
2016/05/11	2032	03/11/2016	10.29	Call	Bond Future	5,431.9400	5.4319	5,427.2900	5.4273	(0.086)	0	0	0

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2016/05/11	2032	02/02/2017	9.53	Call	Bond Future	3,252.1100	3.2521	3,256.7500	3.2568	0.143	0	0	0
2016/05/11	2032	02/02/2017			Bond Future	9.8680	90.3428	9.8718	90.3158	0.039	0.0000	0.0000	0
2016/05/11	2032	02/02/2017	9.51	Call	Bond Future	3,192.8800	3.1929	3,197.6300	3.1976	0.149	0	0	0
2016/05/11	2032	02/02/2017	9.52	Call	Bond Future	3,222.4200	3.2224	3,227.1200	3.2271	0.146	0	0	0
2016/05/11	2032	02/02/2017	9.51	Put	Bond Future	5,772.4900	5.7725	5,804.2500	5.8042	0.550	0	0	0
2016/05/11	2032	02/02/2017	9.53	Put	Bond Future	5,684.7100	5.6847	5,716.3600	5.7164	0.557	0	0	0
2016/05/11	2032	02/02/2017	9.52	Put	Bond Future	5,728.4800	5.7285	5,760.1900	5.7602	0.554	0	0	0
2016/05/11	2033	05/05/2016			Bond Future	106.8631	106.8631	106.8631	106.8631	0.000	0.0000	0.0000	0
2016/05/11	2033	04/08/2016	104.99	Call	Bond Future	3,305.9400	3.3059	3,395.8400	3.3958	2.719	0	0	0
2016/05/11	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	2033	04/08/2016			Bond Future	108.2959	108.2959	108.3858	108.3858	0.083	0.0000	0.0000	3,915
2016/05/11	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	2033	04/08/2016	105.00	Call	Bond Future	3,295.9400	3.2959	3,385.8400	3.3858	2.728	0	0	0
2016/05/11	2033	04/08/2016	105.01	Call	Bond Future	3,285.9400	3.2859	3,375.8400	3.3758	2.736	0	0	0
2016/05/11	2033	03/11/2016			Bond Future	109.3553	109.3553	109.4465	109.4465	0.083	0.0000	0.0000	0
2016/05/11	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	2033	03/11/2016	109.16	Call	Bond Future	195.3500	0.1954	286.5100	0.2865	46.665	0	0	0
2016/05/11	2033	03/11/2016	109.17	Call	Bond Future	185.3500	0.1854	276.5100	0.2765	49.183	0	0	0
2016/05/11	2033	03/11/2016	109.18	Call	Bond Future	175.3500	0.1754	266.5100	0.2665	51.987	0	0	0
2016/05/11	2037	04/08/2016			Bond Future	9.8906	88.1143	9.8937	88.0899	0.031	0.0000	0.0000	41,343
2016/05/11	2037	04/08/2016	9.24	Put	Bond Future	6,260.5700	6.2606	6,276.1400	6.2761	0.249	0	0	0
2016/05/11	2037	04/08/2016	9.26	Put	Bond Future	6,126.2900	6.1263	6,141.7500	6.1417	0.252	0	0	0
2016/05/11	2037	04/08/2016	9.24	Call	Bond Future	897.3000	0.8973	888.4200	0.8884	(0.990)	0	0	0
2016/05/11	2037	04/08/2016	9.25	Put	Bond Future	6,193.1600	6.1932	6,208.7400	6.2087	0.252	0	0	0
2016/05/11	2037	04/08/2016	9.25	Call	Bond Future	916.1900	0.9162	907.3200	0.9073	(0.968)	0	0	0
2016/05/11	2037	04/08/2016	9.26	Call	Bond Future	935.4900	0.9355	926.5000	0.9265	(0.961)	0	0	0
2016/05/11	2037	03/11/2016	10.35	Call	Bond Future	5,722.4000	5.7224	5,660.5500	5.6605	(1.081)	0	0	0
2016/05/11	2037	03/11/2016	10.36	Put	Bond Future	2,623.1400	2.6231	2,586.4800	2.5865	(1.398)	0	0	0
2016/05/11	2037	03/11/2016			Bond Future	9.9440	89.8018	9.9473	89.7766	0.032	0.0000	0.0000	0
2016/05/11	2037	03/11/2016	10.36	Call	Bond Future	5,768.3500	5.7684	5,706.5500	5.7065	(1.071)	0	0	0
2016/05/11	2037	03/11/2016	10.37	Call	Bond Future	5,814.6700	5.8147	5,752.9200	5.7529	(1.062)	0	0	0
2016/05/11	2037	03/11/2016	10.35	Put	Bond Future	2,650.6800	2.6507	2,613.9700	2.6140	(1.385)	0	0	0
2016/05/11	2037	03/11/2016	10.37	Put	Bond Future	2,596.0800	2.5961	2,559.4700	2.5595	(1.410)	0	0	0
2016/05/11	2037	02/02/2017	9.68	Put	Bond Future	6,236.1000	6.2361	6,231.1800	6.2312	(0.079)	0	0	0
2016/05/11	2037	02/02/2017			Bond Future	9.9914	87.3616	9.9951	87.3328	0.037	0.0000	0.0000	0
2016/05/11	2037	02/02/2017	9.67	Put	Bond Future	6,283.8300	6.2838	6,279.0000	6.2790	(0.077)	0	0	0
2016/05/11	2037	02/02/2017	9.68	Call	Bond Future	3,783.2600	3.7833	3,749.6000	3.7496	(0.890)	0	0	0
2016/05/11	2037	02/02/2017	9.66	Call	Bond Future	3,717.4500	3.7175	3,683.9800	3.6840	(0.900)	0	0	0
2016/05/11	2037	02/02/2017	9.67	Call	Bond Future	3,750.4300	3.7504	3,716.8600	3.7169	(0.895)	0	0	0
2016/05/11	2037	02/02/2017	9.66	Put	Bond Future	6,331.5300	6.3315	6,326.8000	6.3268	(0.075)	0	0	0
2016/05/11	2038	04/08/2016			Bond Future	135.0690	135.0690	135.1824	135.1824	0.084	0.0000	0.0000	22,243
2016/05/11	2038	04/08/2016	129.31	Call	Bond Future	5,758.9700	5.7590	5,872.3700	5.8724	1.969	0	0	0

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2016/05/11	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	2038	04/08/2016	129.32	Call	Bond Future	5,748.9700	5.7490	5,862.3700	5.8624	1.973	0	0	0
2016/05/11	2038	04/08/2016	129.30	Call	Bond Future	5,768.9700	5.7690	5,882.3700	5.8824	1.966	0	0	0
2016/05/11	2038	03/11/2016	136.32	Call	Bond Future	1,345.9500	1.3459	1,461.1200	1.4611	8.557	0	0	0
2016/05/11	2038	03/11/2016			Bond Future	137.6659	137.6659	137.7811	137.7811	0.084	0.0000	0.0000	0
2016/05/11	2038	03/11/2016	136.33	Call	Bond Future	1,335.9500	1.3359	1,451.1200	1.4511	8.621	0	0	0
2016/05/11	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	2038	03/11/2016	136.31	Call	Bond Future	1,355.9500	1.3559	1,471.1200	1.4711	8.494	0	0	0
2016/05/11	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	2040	04/08/2016			Bond Future	9.9559	91.6189	9.9590	91.5929	0.031	0.0000	0.0000	812
2016/05/11	2040	04/08/2016	9.49	Put	Bond Future	5,469.0000	5.4690	5,460.8800	5.4609	(0.148)	0	0	0
2016/05/11	2040	04/08/2016	9.50	Call	Bond Future	1,452.5400	1.4525	1,418.0500	1.4181	(2.374)	0	0	0
2016/05/11	2040	04/08/2016	9.51	Call	Bond Future	1,479.2800	1.4793	1,444.5300	1.4445	(2.349)	0	0	0
2016/05/11	2040	04/08/2016	9.49	Call	Bond Future	1,426.1200	1.4261	1,392.0500	1.3921	(2.389)	0	0	0
2016/05/11	2040	04/08/2016	9.51	Put	Bond Future	5,342.6100	5.3426	5,333.8100	5.3338	(0.165)	0	0	0
2016/05/11	2040	04/08/2016	9.50	Put	Bond Future	5,405.5800	5.4056	5,397.0400	5.3970	(0.158)	0	0	0
2016/05/11	2040	03/11/2016			Bond Future	10.0099	93.3733	10.0131	93.3467	0.032	0.0000	0.0000	0
2016/05/11	2040	03/11/2016	9.69	Put	Bond Future	5,819.6100	5.8196	5,806.1300	5.8061	(0.232)	0	0	0
2016/05/11	2040	03/11/2016	9.71	Put	Bond Future	5,714.8500	5.7149	5,700.6000	5.7006	(0.249)	0	0	0
2016/05/11	2040	03/11/2016	9.70	Put	Bond Future	5,767.0600	5.7671	5,753.1900	5.7532	(0.241)	0	0	0
2016/05/11	2040	03/11/2016	9.71	Call	Bond Future	3,172.8300	3.1728	3,131.9800	3.1320	(1.287)	0	0	0
2016/05/11	2040	03/11/2016	9.69	Call	Bond Future	3,103.8800	3.1039	3,063.8000	3.0638	(1.291)	0	0	0
2016/05/11	2040	03/11/2016	9.70	Call	Bond Future	3,138.2500	3.1382	3,097.7800	3.0978	(1.290)	0	0	0
2016/05/11	2044	04/08/2016	9.50	Call	Bond Future	1,381.6700	1.3817	1,346.6400	1.3466	(2.535)	0	0	0
2016/05/11	2044	04/08/2016			Bond Future	9.9898	88.6746	9.9929	88.6483	0.031	0.0000	0.0000	20,486
2016/05/11	2044	04/08/2016	9.51	Call	Bond Future	1,407.5200	1.4075	1,372.2100	1.3722	(2.509)	0	0	0
2016/05/11	2044	04/08/2016	9.49	Put	Bond Future	5,727.0200	5.7270	5,718.5300	5.7185	(0.148)	0	0	0
2016/05/11	2044	04/08/2016	9.51	Put	Bond Future	5,596.3900	5.5964	5,587.3400	5.5873	(0.162)	0	0	0
2016/05/11	2044	04/08/2016	9.49	Call	Bond Future	1,356.1400	1.3561	1,321.3900	1.3214	(2.562)	0	0	0
2016/05/11	2044	04/08/2016	9.50	Put	Bond Future	5,661.4700	5.6615	5,652.7000	5.6527	(0.155)	0	0	0
2016/05/11	2044	03/11/2016			Bond Future	10.0426	90.3728	10.0459	90.3458	0.032	0.0000	0.0000	0
2016/05/11	2044	03/11/2016	10.42	Call	Bond Future	6,065.7100	6.0657	5,990.2200	5.9902	(1.245)	0	0	0
2016/05/11	2044	03/11/2016	10.41	Put	Bond Future	3,055.1800	3.0552	3,006.5400	3.0065	(1.592)	0	0	0
2016/05/11	2044	03/11/2016	10.43	Put	Bond Future	2,994.3700	2.9944	2,945.8600	2.9459	(1.620)	0	0	0
2016/05/11	2044	03/11/2016	10.42	Put	Bond Future	3,024.7700	3.0248	2,976.1900	2.9762	(1.606)	0	0	0
2016/05/11	2044	03/11/2016	10.43	Call	Bond Future	6,113.4000	6.1134	6,037.9800	6.0380	(1.234)	0	0	0
2016/05/11	2044	03/11/2016	10.41	Call	Bond Future	6,017.9100	6.0179	5,942.3600	5.9424	(1.255)	0	0	0
2016/05/11	2044	02/02/2017			Bond Future	10.0898	87.8190	10.0935	87.7884	0.037	0.0000	0.0000	0
2016/05/11	2044	02/02/2017	9.77	Call	Bond Future	4,104.3900	4.1044	4,092.7600	4.0928	(0.283)	0	0	0
2016/05/11	2044	02/02/2017	9.76	Put	Bond Future	6,858.2400	6.8582	6,877.3000	6.8773	0.278	0	0	0
2016/05/11	2044	02/02/2017	9.78	Put	Bond Future	6,755.2900	6.7553	6,774.1900	6.7742	0.280	0	0	0
2016/05/11	2044	02/02/2017	9.77	Put	Bond Future	6,806.7600	6.8068	6,825.7400	6.8257	0.279	0	0	0
2016/05/11	2044	02/02/2017	9.78	Call	Bond Future	4,139.5800	4.1396	4,127.8700	4.1279	(0.283)	0	0	0

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2016/05/11	2044	02/02/2017	9.76	Call	Bond Future	4,069.0700	4.0691	4,057.5200	4.0575	(0.284)	0	0	0
2016/05/11	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	2046	04/08/2016	129.02	Put	Bond Future	136.0026	136.0026	136.1162	136.1162	0.084	0.0000	0.0000	16,234
2016/05/11	2046	04/08/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	2046	04/08/2016	129.01	Put	Bond Future	7,002.6200	7.0026	7,116.2200	7.1162	1.622	0	0	0
2016/05/11	2046	04/08/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	2046	04/08/2016	129.01	Call	Bond Future	6,992.6200	6.9926	7,106.2200	7.1062	1.625	0	0	0
2016/05/11	2046	04/08/2016	129.02	Call	Bond Future	6,982.6200	6.9826	7,096.2200	7.0962	1.627	0	0	0
2016/05/11	2046	03/11/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	2046	03/11/2016	137.09	Put	Bond Future	137.1066	137.1066	137.2220	137.2220	0.084	0.0000	0.0000	0
2016/05/11	2046	03/11/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	2046	03/11/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	2046	03/11/2016	137.09	Call	Bond Future	16.5800	0.0166	131.9800	0.1320	696.019	0	0	0
2016/05/11	2046	03/11/2016	137.07	Call	Bond Future	36.5800	0.0366	151.9800	0.1520	315.473	0	0	0
2016/05/11	2046	03/11/2016	137.08	Call	Bond Future	26.5800	0.0266	141.9800	0.1420	434.161	0	0	0
2016/05/11	2050	04/08/2016	139.14	Call	Bond Future	4,722.0300	4.7220	4,844.2400	4.8442	2.588	0	0	0
2016/05/11	2050	04/08/2016			Bond Future	143.8620	143.8620	143.9842	143.9842	0.085	0.0000	0.0000	20,717
2016/05/11	2050	04/08/2016	139.12	Call	Bond Future	4,742.0300	4.7420	4,864.2400	4.8642	2.577	0	0	0
2016/05/11	2050	04/08/2016	139.13	Call	Bond Future	4,732.0300	4.7320	4,854.2400	4.8542	2.583	0	0	0
2016/05/11	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	2050	03/11/2016	149.52	Put	Bond Future	2,891.9300	2.8919	2,767.8800	2.7679	(4.290)	0	0	0
2016/05/11	2050	03/11/2016	149.54	Put	Bond Future	146.6281	146.6281	146.7521	146.7521	0.085	0.0000	0.0000	0
2016/05/11	2050	03/11/2016	149.54	Put	Bond Future	2,911.9300	2.9119	2,787.8800	2.7879	(4.260)	0	0	0
2016/05/11	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	2050	03/11/2016	149.53	Put	Bond Future	2,901.9300	2.9019	2,777.8800	2.7779	(4.275)	0	0	0
2016/05/11	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	AL37	04/08/2016			Index Future	484.4380	484.4380	484.2660	484.2660	(0.036)	0.0000	0.0000	17
2016/05/11	AL37	03/11/2016			Index Future	493.8130	493.8130	493.6370	493.6370	(0.036)	0.0000	0.0000	0
2016/05/11	AL7T	04/08/2016			Index Future	556.2090	556.2090	555.8780	555.8780	(0.060)	0.0000	0.0000	9
2016/05/11	AL7T	03/11/2016			Index Future	566.9730	566.9730	566.6360	566.6360	(0.059)	0.0000	0.0000	0
2016/05/11	ALBI	04/08/2016			Index Future	504.8350	504.8350	504.6260	504.6260	(0.041)	0.0000	0.0000	627
2016/05/11	ALBI	03/11/2016			Index Future	514.6040	514.6040	514.3920	514.3920	(0.041)	0.0000	0.0000	0
2016/05/11	ALBI	02/02/2017			Index Future	525.0060	525.0060	524.7740	524.7740	(0.044)	0.0000	0.0000	0

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2016/05/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/05/11	C210	31/03/2028			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
2016/05/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/11	EL28	04/08/2016			Bond Future	131.3148	131.3148	131.4286	131.4286	0.087	0.0000	0.0000	0
2016/05/11	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	EL28	04/08/2016	126.86	Call	Bond Future	4,454.8200	4.4548	4,568.5600	4.5686	2.553	0	0	0
2016/05/11	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	EL28	04/08/2016	126.87	Call	Bond Future	4,444.8200	4.4448	4,558.5600	4.5586	2.559	0	0	0
2016/05/11	EL28	04/08/2016	126.88	Call	Bond Future	4,434.8200	4.4348	4,548.5600	4.5486	2.565	0	0	0
2016/05/11	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	115.0200	0.1150	100.000	0	0	0
2016/05/11	EL28	03/11/2016			Bond Future	132.1696	132.1696	132.2850	132.2850	0.087	0.0000	0.0000	0
2016/05/11	EL28	03/11/2016	132.15	Call	Bond Future	19.5700	0.0196	135.0200	0.1350	589.934	0	0	0
2016/05/11	EL28	03/11/2016	132.16	Call	Bond Future	9.5700	0.0096	125.0200	0.1250	1206.374	0	0	0
2016/05/11	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	EL28	03/11/2016	132.17	Put	Bond Future	0.4300	0.0004	0.0000	0.0000	(100.000)	0	0	0
2016/05/11	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	ES33	04/08/2016			Bond Future	10.7509	77.8087	10.7635	77.7302	0.117	0.0000	0.0000	8,923
2016/05/11	ES33	04/08/2016	10.24	Put	Bond Future	3,286.8300	3.2868	3,365.2800	3.3653	2.387	0	0	0
2016/05/11	ES33	04/08/2016	10.26	Put	Bond Future	3,154.0800	3.1541	3,232.5300	3.2325	2.487	0	0	0

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2016/05/11	ES33	04/08/2016	10.25	Put	Bond Future	3,220.4100		3.2204	3,298.8600	3.2989	2.436	0	0	0
2016/05/11	ES33	04/08/2016	10.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	ES33	04/08/2016	10.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	ES33	04/08/2016	10.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	ES33	03/11/2016			Bond Future	10.8372		75.5056	10.8503	75.4255	0.120	0.0000	0.0000	0
2016/05/11	ES33	03/11/2016	11.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	ES33	03/11/2016	11.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	ES33	03/11/2016	11.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	ES33	03/11/2016	11.31	Call	Bond Future	2,819.0200		2.8190	2,738.9500	2.7389	(2.840)	0	0	0
2016/05/11	ES33	03/11/2016	11.29	Call	Bond Future	2,703.1100		2.7031	2,623.0400	2.6230	(2.962)	0	0	0
2016/05/11	ES33	03/11/2016	11.30	Call	Bond Future	2,761.1000		2.7611	2,681.0300	2.6810	(2.900)	0	0	0
2016/05/11	ES33	02/02/2017			Bond Future	10.9197		77.0331	10.9336	76.9488	0.128	0.0000	0.0000	0
2016/05/11	ES33	02/02/2017	10.59	Put	Bond Future	2,039.0600		2.0391	2,123.3800	2.1234	4.135	0	0	0
2016/05/11	ES33	02/02/2017	10.61	Put	Bond Future	1,912.9600		1.9130	1,997.2800	1.9973	4.408	0	0	0
2016/05/11	ES33	02/02/2017	10.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	ES33	02/02/2017	10.60	Put	Bond Future	1,975.9700		1.9760	2,060.2900	2.0603	4.267	0	0	0
2016/05/11	ES33	02/02/2017	10.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	ES33	02/02/2017	10.61	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	ES42	04/08/2016			Bond Future	10.9263		81.6927	10.9286	81.6768	0.021	0.0000	0.0000	7,270
2016/05/11	ES42	03/11/2016			Bond Future	11.0123		78.9943	11.0146	78.9780	0.022	0.0000	0.0000	0
2016/05/11	GOVI	04/08/2016	520.99	Put	GOVI	172,300.0000		17.2300	174,370.0000	17.4370	1.201	0	0	0
2016/05/11	GOVI	04/08/2016			GOVI	503.7600		503.7600	503.5530	503.5530	(0.041)	0.0000	0.0000	469
2016/05/11	GOVI	04/08/2016	521.01	Put	GOVI	172,500.0000		17.2500	174,570.0000	17.4570	1.200	0	0	0
2016/05/11	GOVI	04/08/2016	521.00	Put	GOVI	172,400.0000		17.2400	174,470.0000	17.4470	1.201	0	0	0
2016/05/11	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	GOVI	03/11/2016	476.11	Call	GOVI	373,980.0000		37.3980	371,870.0000	37.1870	(0.564)	0	0	0
2016/05/11	GOVI	03/11/2016	476.12	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	GOVI	03/11/2016			GOVI	513.5080		513.5080	513.2970	513.2970	(0.041)	0.0000	0.0000	146
2016/05/11	GOVI	03/11/2016	476.12	Call	GOVI	373,880.0000		37.3880	371,770.0000	37.1770	(0.564)	0	0	0
2016/05/11	GOVI	03/11/2016	476.13	Call	GOVI	373,780.0000		37.3780	371,670.0000	37.1670	(0.565)	0	0	0
2016/05/11	GOVI	03/11/2016	476.11	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	GOVI	03/11/2016	476.13	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	GOVI	02/02/2017	533.34	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	GOVI	02/02/2017			GOVI	523.8890		523.8890	523.6580	523.6580	(0.044)	0.0000	0.0000	0
2016/05/11	GOVI	02/02/2017	533.32	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	GOVI	02/02/2017	533.33	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	GOVI	02/02/2017	533.32	Put	GOVI	94,310.0000		9.4310	96,620.0000	9.6620	2.449	0	0	0
2016/05/11	GOVI	02/02/2017	533.34	Put	GOVI	94,510.0000		9.4510	96,820.0000	9.6820	2.444	0	0	0
2016/05/11	GOVI	02/02/2017	533.33	Put	GOVI	94,410.0000		9.4410	96,720.0000	9.6720	2.447	0	0	0
2016/05/11	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/05/11	IGOV	04/08/2016			Index Future	247.9800		247.9800	248.0470	248.0470	0.027	0.0000	0.0000	1,031
2016/05/11	IGOV	03/11/2016			Index Future	252.7990		252.7990	252.8670	252.8670	0.027	0.0000	0.0000	23

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
2016/05/11	IGOV	02/02/2017			Index Future	257.9280	257.9280	257.9910	257.9910	0.024	0.0000	0.0000	0
2016/05/11	ILBI	04/08/2016			Index Future	671.6560	671.6560	672.2160	672.2160	0.083	0.0000	0.0000	157
2016/05/11	ILBI	03/11/2016			Index Future	684.4800	684.4800	685.0510	685.0510	0.083	0.0000	0.0000	0
2016/05/11	IS01	19/12/2016			Interest Rate Swap	100.1448	100.1448	100.1439	100.1439	(0.001)	0.0000	0.0000	0
2016/05/11	IS01	16/03/2017			Interest Rate Swap	100.1773	100.1773	100.1749	100.1749	(0.002)	0.0000	0.0000	0
2016/05/11	IS01	15/06/2017			Interest Rate Swap	99.9389	99.9389	99.9298	99.9298	(0.009)	0.0000	0.0000	0
2016/05/11	IS02	18/12/2017			Interest Rate Swap	100.5598	100.5598	100.5471	100.5471	(0.013)	0.0000	0.0000	0
2016/05/11	IS02	16/03/2018			Interest Rate Swap	100.0072	100.0072	99.9950	99.9950	(0.012)	0.0000	0.0000	0
2016/05/11	IS02	15/06/2018			Interest Rate Swap	99.8479	99.8479	99.8410	99.8410	(0.007)	0.0000	0.0000	0
2016/05/11	IS05	17/12/2020			Interest Rate Swap	100.4874	100.4874	100.5120	100.5120	0.024	0.0000	0.0000	0
2016/05/11	IS05	16/03/2021			Interest Rate Swap	99.9759	99.9759	100.0093	100.0093	0.033	0.0000	0.0000	0
2016/05/11	IS05	15/06/2021			Interest Rate Swap	99.4311	99.4311	99.4703	99.4703	0.039	0.0000	0.0000	0
2016/05/11	IS10	17/12/2025			Interest Rate Swap	102.3399	102.3399	102.3999	102.3999	0.059	0.0000	0.0000	0
2016/05/11	IS10	16/03/2026			Interest Rate Swap	99.5774	99.5774	99.6403	99.6403	0.063	0.0000	0.0000	0
2016/05/11	IS10	15/06/2026			Interest Rate Swap	98.4571	98.4571	98.5224	98.5224	0.066	0.0000	0.0000	0
2016/05/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/05/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/05/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/05/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/05/11	JBAF	18/05/2016			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2016/05/11	JBAF	15/06/2016			Jibar Tradeable Future	7.4100	92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2016/05/11	JBAF	20/07/2016			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/05/11	JBAF	17/08/2016			Jibar Tradeable Future	7.5400	92.4600	7.5400	92.4600	0.000	0.0000	0.0000	0
2016/05/11	JBAF	21/09/2016			Jibar Tradeable Future	7.5900	92.4100	7.5900	92.4100	0.000	0.0000	0.0000	0
2016/05/11	JBAF	19/10/2016			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/05/11	JBAF	21/12/2016			Jibar Tradeable Future	7.7800	92.2200	7.7800	92.2200	0.000	0.0000	0.0000	0
2016/05/11	JBAF	15/03/2017			Jibar Tradeable Future	7.9300	92.0700	7.9300	92.0700	0.000	0.0000	0.0000	0
2016/05/11	JBAF	21/06/2017			Jibar Tradeable Future	8.0300	91.9700	8.0300	91.9700	0.000	0.0000	0.0000	0
2016/05/11	JBAF	20/09/2017			Jibar Tradeable Future	8.1100	91.8900	8.1100	91.8900	0.000	0.0000	0.0000	0
2016/05/11	JBAF	20/12/2017			Jibar Tradeable Future	8.1900	91.8100	8.1900	91.8100	0.000	0.0000	0.0000	0
2016/05/11	JBAF	20/03/2018			Jibar Tradeable Future	8.2400	91.7600	8.2400	91.7600	0.000	0.0000	0.0000	0
2016/05/11	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/05/11	R023	04/08/2016	8.24	Call	Bond Future	327.0200	0.3270	315.5700	0.3156	(3.501)	0	0	0
2016/05/11	R023	04/08/2016	8.25	Put	Bond Future	3,850.4900	3.8505	3,854.5000	3.8545	0.104	0	0	0
2016/05/11	R023	04/08/2016			Bond Future	8.9823	97.4186	8.9857	97.4028	0.037	0.0000	0.0000	6,473
2016/05/11	R023	04/08/2016	8.25	Call	Bond Future	335.4400	0.3354	323.6900	0.3237	(3.503)	0	0	0

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2016/05/11	R023	04/08/2016	8.26	Call	Bond Future	344.0200	0.3440	332.1000	0.3321	(3.465)	0	0	0
2016/05/11	R023	04/08/2016	8.24	Put	Bond Future	3,891.1900	3.8912	3,895.5000	3.8955	0.111	0	0	0
2016/05/11	R023	04/08/2016	8.26	Put	Bond Future	3,809.9800	3.8100	3,813.8200	3.8138	0.101	0	0	0
2016/05/11	R023	03/11/2016	9.73	Put	Bond Future	921.2800	0.9213	927.4400	0.9274	0.669	0	0	0
2016/05/11	R023	03/11/2016			Bond Future	9.0408	95.3522	9.0443	95.3360	0.039	0.0000	0.0000	0
2016/05/11	R023	03/11/2016	9.75	Put	Bond Future	897.9300	0.8979	903.7700	0.9038	0.650	0	0	0
2016/05/11	R023	03/11/2016	9.73	Call	Bond Future	3,993.1300	3.9931	3,983.0900	3.9831	(0.251)	0	0	0
2016/05/11	R023	03/11/2016	9.74	Put	Bond Future	909.5400	0.9095	915.4400	0.9154	0.649	0	0	0
2016/05/11	R023	03/11/2016	9.74	Call	Bond Future	4,025.0300	4.0250	4,014.7300	4.0147	(0.256)	0	0	0
2016/05/11	R023	03/11/2016	9.75	Call	Bond Future	4,057.0300	4.0570	4,046.6700	4.0467	(0.255)	0	0	0
2016/05/11	R023	02/02/2017	8.85	Call	Bond Future	2,010.0400	2.0100	2,006.4500	2.0065	(0.179)	0	0	0
2016/05/11	R023	02/02/2017			Bond Future	9.0894	97.2809	9.0939	97.2611	0.050	0.0000	0.0000	0
2016/05/11	R023	02/02/2017	8.86	Call	Bond Future	2,029.5200	2.0295	2,025.8900	2.0259	(0.179)	0	0	0
2016/05/11	R023	02/02/2017	8.84	Put	Bond Future	3,097.3100	3.0973	3,113.6400	3.1136	0.527	0	0	0
2016/05/11	R023	02/02/2017	8.86	Put	Bond Future	3,046.8400	3.0468	3,063.0700	3.0631	0.533	0	0	0
2016/05/11	R023	02/02/2017	8.84	Call	Bond Future	1,990.6600	1.9907	1,987.1300	1.9871	(0.177)	0	0	0
2016/05/11	R023	02/02/2017	8.85	Put	Bond Future	3,072.0100	3.0720	3,088.2800	3.0883	0.530	0	0	0
2016/05/11	R035	04/08/2016			Bond Future	9.8216	95.9116	9.8249	95.8856	0.033	0.0000	0.0000	5,341
2016/05/11	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	R035	04/08/2016	10.35	Call	Bond Future	4,049.5400	4.0495	4,023.5900	4.0236	(0.641)	0	0	0
2016/05/11	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	R035	04/08/2016	10.36	Call	Bond Future	4,123.4800	4.1235	4,097.5300	4.0975	(0.629)	0	0	0
2016/05/11	R035	04/08/2016	10.37	Call	Bond Future	4,197.3300	4.1973	4,171.3800	4.1714	(0.618)	0	0	0
2016/05/11	R035	03/11/2016	9.58	Put	Bond Future	2,389.0900	2.3891	2,415.6700	2.4157	1.113	0	0	0
2016/05/11	R035	03/11/2016			Bond Future	9.8786	93.2456	9.8820	93.2190	0.034	0.0000	0.0000	0
2016/05/11	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	R035	03/11/2016	9.57	Put	Bond Future	2,470.7600	2.4708	2,497.3400	2.4973	1.076	0	0	0
2016/05/11	R035	03/11/2016	9.59	Put	Bond Future	2,307.5300	2.3075	2,334.1100	2.3341	1.152	0	0	0
2016/05/11	R186	04/08/2016	8.51	Put	Bond Future	5,640.3500	5.6403	5,679.2700	5.6793	0.690	0	0	0
2016/05/11	R186	04/08/2016	9.60	Call	Bond Future	3,825.5900	3.8256	3,758.3000	3.7583	(1.759)	0	0	0
2016/05/11	R186	04/08/2016	10.00	Put	Bond Future	564.2100	0.5642	553.3500	0.5534	(1.925)	0	0	6,500
2016/05/11	R186	04/08/2016			Bond Future	9.2170	109.8599	9.2254	109.8012	0.092	0.0000	0.0000	89,471
2016/05/11	R186	04/08/2016	8.50	Put	Bond Future	5,700.9100	5.7009	5,740.2900	5.7403	0.691	0	0	0
2016/05/11	R186	04/08/2016	9.25	Put	Bond Future	2,145.9400	2.1459	2,143.8300	2.1438	(0.098)	0	0	1,000
2016/05/11	R186	04/08/2016	9.40	Put	Bond Future	1,691.0200	1.6910	1,685.3900	1.6854	(0.333)	0	0	5,000
2016/05/11	R186	04/08/2016	8.51	Call	Bond Future	562.2300	0.5622	542.4100	0.5424	(3.525)	0	0	0
2016/05/11	R186	04/08/2016	8.49	Call	Bond Future	535.5100	0.5355	516.4500	0.5165	(3.559)	0	0	0
2016/05/11	R186	04/08/2016	8.50	Call	Bond Future	548.6700	0.5487	529.3100	0.5293	(3.529)	0	0	0
2016/05/11	R186	04/08/2016	9.25	Call	Bond Future	2,375.4400	2.3754	2,314.5900	2.3146	(2.562)	0	0	0
2016/05/11	R186	04/08/2016	9.40	Call	Bond Future	2,955.0600	2.9551	2,890.6900	2.8907	(2.178)	0	0	0
2016/05/11	R186	04/08/2016	9.60	Put	Bond Future	1,203.0600	1.2031	1,194.5100	1.1945	(0.711)	0	0	5,635
2016/05/11	R186	04/08/2016	10.00	Call	Bond Future	5,833.8100	5.8338	5,764.2100	5.7642	(1.193)	0	0	0
2016/05/11	R186	04/08/2016	8.49	Put	Bond Future	5,761.9300	5.7619	5,801.6100	5.8016	0.689	0	0	0

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2016/05/11	R186	03/11/2016			Bond Future	9.2693	111.9636	9.2781	111.9035	0.095	0.0000	0.0000	0
2016/05/11	R186	03/11/2016	8.95	Put	Bond Future	4,414.2300	4.4142	4,438.4200	4.4384	0.548	0	0	0
2016/05/11	R186	03/11/2016	8.97	Put	Bond Future	4,329.2900	4.3293	4,353.0200	4.3530	0.548	0	0	0
2016/05/11	R186	03/11/2016	8.96	Put	Bond Future	4,371.6200	4.3716	4,395.5800	4.3956	0.548	0	0	0
2016/05/11	R186	03/11/2016	8.97	Call	Bond Future	2,260.5100	2.2605	2,224.1500	2.2241	(1.608)	0	0	0
2016/05/11	R186	03/11/2016	8.95	Call	Bond Future	2,205.3000	2.2053	2,169.4000	2.1694	(1.628)	0	0	0
2016/05/11	R186	03/11/2016	8.96	Call	Bond Future	2,232.8000	2.2328	2,196.6700	2.1967	(1.618)	0	0	0
2016/05/11	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	R197	04/08/2016			Bond Future	298.9965	298.9965	299.2464	299.2464	0.084	0.0000	0.0000	1,889
2016/05/11	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	R197	04/08/2016	293.98	Call	Bond Future	5,016.4800	5.0165	5,266.3600	5.2664	4.981	0	0	0
2016/05/11	R197	04/08/2016	293.96	Call	Bond Future	5,036.4800	5.0365	5,286.3600	5.2864	4.961	0	0	0
2016/05/11	R197	04/08/2016	293.97	Call	Bond Future	5,026.4800	5.0265	5,276.3600	5.2764	4.971	0	0	0
2016/05/11	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	R197	03/11/2016	303.56	Call	Bond Future	1,185.1300	1.1851	1,438.5800	1.4386	21.386	0	0	0
2016/05/11	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	R197	03/11/2016			Bond Future	304.7451	304.7451	304.9986	304.9986	0.083	0.0000	0.0000	0
2016/05/11	R197	03/11/2016	303.57	Call	Bond Future	1,175.1300	1.1751	1,428.5800	1.4286	21.568	0	0	0
2016/05/11	R197	03/11/2016	303.58	Call	Bond Future	1,165.1300	1.1651	1,418.5800	1.4186	21.753	0	0	0
2016/05/11	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	R202	04/08/2016	243.25	Call	Bond Future	8,349.7000	8.3497	8,485.4300	8.4854	1.626	0	0	0
2016/05/11	R202	04/08/2016			Bond Future	249.8587	249.8587	250.0687	250.0687	0.084	0.0000	0.0000	36,980
2016/05/11	R202	04/08/2016	243.26	Call	Bond Future	8,342.4500	8.3425	8,478.1000	8.4781	1.626	0	0	0
2016/05/11	R202	04/08/2016	243.24	Put	Bond Future	1,738.3100	1.7383	1,664.1100	1.6641	(4.269)	0	0	0
2016/05/11	R202	04/08/2016	243.26	Put	Bond Future	1,743.8000	1.7438	1,669.4500	1.6694	(4.264)	0	0	0
2016/05/11	R202	04/08/2016	243.24	Call	Bond Future	8,356.9600	8.3570	8,492.7600	8.4928	1.625	0	0	0
2016/05/11	R202	04/08/2016	243.25	Put	Bond Future	1,741.0500	1.7410	1,666.7800	1.6668	(4.266)	0	0	0
2016/05/11	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	R202	03/11/2016			Bond Future	254.6627	254.6627	254.8756	254.8756	0.084	0.0000	0.0000	0
2016/05/11	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	R202	03/11/2016	253.85	Call	Bond Future	812.7100	0.8127	1,025.5500	1.0256	26.189	0	0	0
2016/05/11	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	R202	03/11/2016	253.86	Call	Bond Future	802.7100	0.8027	1,015.5500	1.0156	26.515	0	0	0
2016/05/11	R202	03/11/2016	253.87	Call	Bond Future	792.7100	0.7927	1,005.5500	1.0056	26.850	0	0	0
2016/05/11	R203	04/08/2016	7.26	Call	Bond Future	44.2700	0.0443	41.8000	0.0418	(5.579)	0	0	0
2016/05/11	R203	04/08/2016			Bond Future	7.9126	103.6535	7.9237	103.6420	0.140	0.0000	0.0000	58,097
2016/05/11	R203	04/08/2016	7.24	Call	Bond Future	41.3500	0.0413	38.9900	0.0390	(5.707)	0	0	0
2016/05/11	R203	04/08/2016	7.25	Call	Bond Future	42.7300	0.0427	40.4300	0.0404	(5.383)	0	0	0
2016/05/11	R203	04/08/2016	7.24	Put	Bond Future	742.0000	0.7420	751.1100	0.7511	1.228	0	0	0
2016/05/11	R203	04/08/2016	7.26	Put	Bond Future	723.9800	0.7240	732.9800	0.7330	1.243	0	0	0
2016/05/11	R203	04/08/2016	7.25	Put	Bond Future	732.9100	0.7329	742.0800	0.7421	1.251	0	0	0
2016/05/11	R203	03/11/2016	8.86	Call	Bond Future	825.6200	0.8256	813.4300	0.8134	(1.476)	0	0	0
2016/05/11	R203	03/11/2016			Bond Future	7.9378	101.4659	7.9525	101.4541	0.184	0.0000	0.0000	0
2016/05/11	R203	03/11/2016	8.84	Call	Bond Future	812.2000	0.8122	800.0300	0.8000	(1.498)	0	0	0

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2016/05/11	R203	03/11/2016	8.85	Call	Bond Future	818.9000	0.8189	806.7200	0.8067	(1.487)	0	0	0
2016/05/11	R203	03/11/2016	8.84	Put	Bond Future	84.7500	0.0847	84.4500	0.0845	(0.354)	0	0	0
2016/05/11	R203	03/11/2016	8.86	Put	Bond Future	82.1300	0.0821	81.8100	0.0818	(0.390)	0	0	0
2016/05/11	R203	03/11/2016	8.85	Put	Bond Future	83.4300	0.0834	83.1200	0.0831	(0.372)	0	0	0
2016/05/11	R203	02/02/2017	7.70	Call	Bond Future	232.7900	0.2328	222.5300	0.2225	(4.407)	0	0	0
2016/05/11	R203	02/02/2017	7.71	Put	Bond Future	319.5600	0.3196	324.8800	0.3249	1.665	0	0	0
2016/05/11	R203	02/02/2017			Bond Future	7.8557	103.5184	7.8828	103.5028	0.345	0.0000	0.0000	0
2016/05/11	R203	02/02/2017	7.71	Call	Bond Future	235.3800	0.2354	225.0600	0.2251	(4.384)	0	0	0
2016/05/11	R203	02/02/2017	7.72	Call	Bond Future	238.3500	0.2384	227.6200	0.2276	(4.502)	0	0	0
2016/05/11	R203	02/02/2017	7.70	Put	Bond Future	322.7500	0.3227	328.1300	0.3281	1.667	0	0	0
2016/05/11	R203	02/02/2017	7.72	Put	Bond Future	316.7400	0.3167	321.6500	0.3216	1.550	0	0	0
2016/05/11	R204	04/08/2016			Bond Future	8.3246	100.3932	8.3334	100.3746	0.106	0.0000	0.0000	34,911
2016/05/11	R204	04/08/2016	7.74	Put	Bond Future	1,402.3100	1.4023	1,414.5900	1.4146	0.876	0	0	0
2016/05/11	R204	04/08/2016	7.76	Put	Bond Future	1,368.7600	1.3688	1,380.8200	1.3808	0.881	0	0	0
2016/05/11	R204	04/08/2016	7.74	Call	Bond Future	165.7200	0.1657	159.4700	0.1595	(3.771)	0	0	0
2016/05/11	R204	04/08/2016	7.75	Put	Bond Future	1,385.4200	1.3854	1,397.7300	1.3977	0.889	0	0	0
2016/05/11	R204	04/08/2016	7.75	Call	Bond Future	170.1400	0.1701	163.9200	0.1639	(3.656)	0	0	0
2016/05/11	R204	04/08/2016	7.76	Call	Bond Future	174.7900	0.1748	168.3200	0.1683	(3.702)	0	0	0
2016/05/11	R204	03/11/2016			Bond Future	8.3833	102.3155	8.3934	102.2964	0.120	0.0000	0.0000	0
2016/05/11	R204	03/11/2016	9.21	Put	Bond Future	264.4400	0.2644	264.8200	0.2648	0.144	0	0	0
2016/05/11	R204	03/11/2016	9.23	Put	Bond Future	256.7300	0.2567	257.0600	0.2571	0.129	0	0	0
2016/05/11	R204	03/11/2016	9.22	Put	Bond Future	260.4600	0.2605	260.8100	0.2608	0.134	0	0	0
2016/05/11	R204	03/11/2016	9.22	Call	Bond Future	1,831.2900	1.8313	1,812.5800	1.8126	(1.022)	0	0	0
2016/05/11	R204	03/11/2016	9.21	Call	Bond Future	1,816.6800	1.8167	1,798.0000	1.7980	(1.028)	0	0	0
2016/05/11	R204	03/11/2016	9.23	Call	Bond Future	1,846.1400	1.8461	1,827.4100	1.8274	(1.015)	0	0	0
2016/05/11	R204	02/02/2017	8.28	Call	Bond Future	750.4000	0.7504	734.8300	0.7348	(2.075)	0	0	0
2016/05/11	R204	02/02/2017			Bond Future	8.4106	100.3426	8.4242	100.3196	0.161	0.0000	0.0000	0
2016/05/11	R204	02/02/2017	8.29	Call	Bond Future	758.4800	0.7585	742.8300	0.7428	(2.063)	0	0	0
2016/05/11	R204	02/02/2017	8.30	Call	Bond Future	766.6000	0.7666	750.8800	0.7509	(2.051)	0	0	0
2016/05/11	R204	02/02/2017	8.28	Put	Bond Future	971.4900	0.9715	978.8700	0.9789	0.760	0	0	0
2016/05/11	R204	02/02/2017	8.30	Put	Bond Future	953.8000	0.9538	961.0300	0.9610	0.758	0	0	0
2016/05/11	R204	02/02/2017	8.29	Put	Bond Future	962.6200	0.9626	969.9200	0.9699	0.758	0	0	0
2016/05/11	R207	04/08/2016			Bond Future	8.6038	96.5550	8.6175	96.5161	0.159	0.0000	0.0000	76,765
2016/05/11	R207	04/08/2016	7.99	Put	Bond Future	1,995.5500	1.9956	2,026.0400	2.0260	1.528	0	0	0
2016/05/11	R207	04/08/2016	8.01	Put	Bond Future	1,949.4700	1.9495	1,979.6200	1.9796	1.547	0	0	0
2016/05/11	R207	04/08/2016	8.00	Put	Bond Future	1,972.4500	1.9725	2,002.7700	2.0028	1.537	0	0	0
2016/05/11	R207	04/08/2016	8.01	Call	Bond Future	241.1400	0.2411	232.3400	0.2323	(3.649)	0	0	0
2016/05/11	R207	04/08/2016	7.99	Call	Bond Future	229.0400	0.2290	220.5800	0.2206	(3.694)	0	0	0
2016/05/11	R207	04/08/2016	8.00	Call	Bond Future	235.0300	0.2350	226.4000	0.2264	(3.672)	0	0	0
2016/05/11	R207	02/02/2017	9.24	Call	Bond Future	2,136.2700	2.1363	2,095.9300	2.0959	(1.888)	0	0	0
2016/05/11	R207	02/02/2017			Bond Future	8.7055	96.7508	8.7233	96.7068	0.204	0.0000	0.0000	0
2016/05/11	R207	02/02/2017	8.91	Call	Bond Future	1,632.4500	1.6325	1,594.0400	1.5940	(2.353)	0	0	62
2016/05/11	R207	02/02/2017	9.22	Call	Bond Future	2,103.8100	2.1038	2,063.6400	2.0636	(1.909)	0	0	0
2016/05/11	R207	02/02/2017	9.23	Call	Bond Future	2,120.0100	2.1200	2,079.7600	2.0798	(1.899)	0	0	0
2016/05/11	R207	02/02/2017	8.91	Put	Bond Future	1,125.9700	1.1260	1,131.6000	1.1316	0.500	0	0	0
2016/05/11	R207	02/02/2017	9.22	Put	Bond Future	835.7400	0.8357	839.6100	0.8396	0.463	0	0	0

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2016/05/11	R207	02/02/2017	9.24	Put	Bond Future	819.3300	0.8193	823.0300	0.8230	0.452	0	0	0
2016/05/11	R207	02/02/2017	9.23	Put	Bond Future	827.5000	0.8275	831.2900	0.8313	0.458	0	0	0
2016/05/11	R208	04/08/2016	8.01	Put	Bond Future	2,883.3000	2.8833	2,903.8700	2.9039	0.713	0	0	0
2016/05/11	R208	04/08/2016			Bond Future	8.7389	94.9652	8.7474	94.9347	0.098	0.0000	0.0000	48,357
2016/05/11	R208	04/08/2016	8.00	Put	Bond Future	2,914.2800	2.9143	2,935.0200	2.9350	0.712	0	0	0
2016/05/11	R208	04/08/2016	7.99	Call	Bond Future	218.8800	0.2189	209.2900	0.2093	(4.381)	0	0	0
2016/05/11	R208	04/08/2016	8.00	Call	Bond Future	224.8000	0.2248	215.0400	0.2150	(4.342)	0	0	0
2016/05/11	R208	04/08/2016	8.01	Call	Bond Future	230.8500	0.2309	220.9200	0.2209	(4.301)	0	0	0
2016/05/11	R208	04/08/2016	7.99	Put	Bond Future	2,945.4000	2.9454	2,966.3100	2.9663	0.710	0	0	0
2016/05/11	R208	03/11/2016	9.59	Put	Bond Future	558.0700	0.5581	570.1900	0.5702	2.172	0	0	0
2016/05/11	R208	03/11/2016			Bond Future	8.7979	93.3806	8.8070	93.3493	0.104	0.0000	0.0000	0
2016/05/11	R208	03/11/2016	9.58	Put	Bond Future	565.8000	0.5658	578.0300	0.5780	2.162	0	0	0
2016/05/11	R208	03/11/2016	9.57	Call	Bond Future	3,168.3500	3.1683	3,149.4500	3.1494	(0.597)	0	0	0
2016/05/11	R208	03/11/2016	9.58	Call	Bond Future	3,193.3400	3.1933	3,174.3300	3.1743	(0.595)	0	0	0
2016/05/11	R208	03/11/2016	9.59	Call	Bond Future	3,218.6100	3.2186	3,199.4900	3.1995	(0.594)	0	0	0
2016/05/11	R208	03/11/2016	9.57	Put	Bond Future	573.8300	0.5738	586.1700	0.5862	2.150	0	0	0
2016/05/11	R208	02/02/2017			Bond Future	8.8417	95.2695	8.8525	95.2344	0.122	0.0000	0.0000	0
2016/05/11	R208	02/02/2017	8.64	Call	Bond Future	1,476.1400	1.4761	1,468.6700	1.4687	(0.506)	0	0	0
2016/05/11	R208	02/02/2017	8.63	Put	Bond Future	2,154.2400	2.1542	2,181.6600	2.1817	1.273	0	0	0
2016/05/11	R208	02/02/2017	8.65	Put	Bond Future	2,118.2100	2.1182	2,145.7600	2.1458	1.301	0	0	0
2016/05/11	R208	02/02/2017	8.64	Put	Bond Future	2,136.1700	2.1362	2,163.8200	2.1638	1.294	0	0	0
2016/05/11	R208	02/02/2017	8.65	Call	Bond Future	1,491.0400	1.4910	1,483.4700	1.4835	(0.508)	0	0	0
2016/05/11	R208	02/02/2017	8.63	Call	Bond Future	1,461.3400	1.4613	1,453.6400	1.4536	(0.527)	0	0	0
2016/05/11	R209	04/08/2016	9.26	Call	Bond Future	967.8800	0.9679	945.6600	0.9457	(2.296)	0	0	0
2016/05/11	R209	04/08/2016	9.70	Put	Bond Future	2,463.8300	2.4638	2,444.4200	2.4444	(0.788)	0	0	250
2016/05/11	R209	04/08/2016			Bond Future	9.7573	71.8285	9.7607	71.8061	0.035	0.0000	0.0000	54,869
2016/05/11	R209	04/08/2016	9.24	Call	Bond Future	929.9500	0.9300	908.1500	0.9081	(2.344)	0	0	0
2016/05/11	R209	04/08/2016	9.60	Put	Bond Future	2,830.2500	2.8302	2,818.3100	2.8183	(0.422)	0	0	0
2016/05/11	R209	04/08/2016	10.60	Call	Bond Future	5,784.7700	5.7848	5,750.8300	5.7508	(0.587)	0	0	5,760
2016/05/11	R209	04/08/2016	9.40	Put	Bond Future	3,680.1700	3.6802	3,677.5900	3.6776	(0.070)	0	0	0
2016/05/11	R209	04/08/2016	9.70	Call	Bond Future	2,084.8000	2.0848	2,042.9800	2.0430	(2.006)	0	0	0
2016/05/11	R209	04/08/2016	10.29	Call	Bond Future	4,357.3700	4.3574	4,311.6300	4.3116	(1.050)	0	0	0
2016/05/11	R209	04/08/2016	9.25	Call	Bond Future	948.7900	0.9488	926.7700	0.9268	(2.321)	0	0	0
2016/05/11	R209	04/08/2016	9.24	Put	Bond Future	4,471.8400	4.4718	4,472.4500	4.4725	0.014	0	0	0
2016/05/11	R209	04/08/2016	10.60	Put	Bond Future	554.2800	0.5543	542.7500	0.5427	(2.080)	0	0	0
2016/05/11	R209	04/08/2016	9.40	Call	Bond Future	1,262.6800	1.2627	1,237.6900	1.2377	(1.979)	0	0	250
2016/05/11	R209	04/08/2016	9.26	Put	Bond Future	4,367.7700	4.3678	4,367.9600	4.3680	0.004	0	0	0
2016/05/11	R209	04/08/2016	9.60	Call	Bond Future	1,781.6400	1.7816	1,747.2900	1.7473	(1.928)	0	0	5,760
2016/05/11	R209	04/08/2016	9.25	Put	Bond Future	4,419.6300	4.4196	4,420.0200	4.4200	0.009	0	0	0
2016/05/11	R209	04/08/2016	10.29	Put	Bond Future	977.6300	0.9776	954.3000	0.9543	(2.386)	0	0	250
2016/05/11	R209	03/11/2016	10.26	Call	Bond Future	4,867.2800	4.8673	4,857.8000	4.8578	(0.195)	0	0	0
2016/05/11	R209	03/11/2016			Bond Future	9.8068	70.0530	9.8104	70.0300	0.036	0.0000	0.0000	0
2016/05/11	R209	03/11/2016	10.24	Call	Bond Future	4,788.9200	4.7889	4,779.6200	4.7796	(0.194)	0	0	0
2016/05/11	R209	03/11/2016	10.25	Call	Bond Future	4,828.0400	4.8280	4,818.6500	4.8187	(0.194)	0	0	0
2016/05/11	R209	03/11/2016	10.24	Put	Bond Future	2,045.7800	2.0458	2,059.4600	2.0595	0.669	0	0	0
2016/05/11	R209	03/11/2016	10.25	Put	Bond Future	2,023.5500	2.0235	2,037.1400	2.0371	0.672	0	0	0

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2016/05/11	R209	03/11/2016	10.26	Put	Bond Future	2,001.5400	2.0015	2,015.0400	2.0150	0.674	0	0	0
2016/05/11	R209	02/02/2017	9.55	Put	Bond Future	5,080.6300	5.0806	5,104.9600	5.1050	0.479	0	0	0
2016/05/11	R209	02/02/2017			Bond Future	9.8499	71.4702	9.8539	71.4444	0.041	0.0000	0.0000	0
2016/05/11	R209	02/02/2017	9.54	Put	Bond Future	5,120.4700	5.1205	5,144.8600	5.1449	0.476	0	0	0
2016/05/11	R209	02/02/2017	9.55	Call	Bond Future	3,095.2200	3.0952	3,093.7000	3.0937	(0.049)	0	0	0
2016/05/11	R209	02/02/2017	9.53	Call	Bond Future	3,039.9000	3.0399	3,038.2600	3.0383	(0.054)	0	0	0
2016/05/11	R209	02/02/2017	9.54	Call	Bond Future	3,067.3700	3.0674	3,065.9100	3.0659	(0.048)	0	0	0
2016/05/11	R209	02/02/2017	9.53	Put	Bond Future	5,160.7800	5.1608	5,184.9900	5.1850	0.469	0	0	0
2016/05/11	R210	04/08/2016			Bond Future	187.5615	187.5615	187.7170	187.7170	0.083	0.0000	0.0000	1,391
2016/05/11	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	R210	04/08/2016	181.50	Call	Bond Future	6,061.5400	6.0615	6,216.9800	6.2170	2.564	0	0	0
2016/05/11	R210	04/08/2016	181.52	Call	Bond Future	6,041.5400	6.0415	6,196.9800	6.1970	2.573	0	0	0
2016/05/11	R210	04/08/2016	181.51	Call	Bond Future	6,051.5400	6.0515	6,206.9800	6.2070	2.569	0	0	0
2016/05/11	R210	03/11/2016			Bond Future	188.8773	188.8773	189.0350	189.0350	0.084	0.0000	0.0000	0
2016/05/11	R210	03/11/2016	188.90	Put	Bond Future	22.7200	0.0227	0.0000	0.0000	(100.000)	0	0	0
2016/05/11	R210	03/11/2016	188.92	Put	Bond Future	42.7200	0.0427	0.0000	0.0000	(100.000)	0	0	0
2016/05/11	R210	03/11/2016	188.91	Put	Bond Future	32.7200	0.0327	0.0000	0.0000	(100.000)	0	0	0
2016/05/11	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	135.0300	0.1350	100.000	0	0	0
2016/05/11	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	125.0300	0.1250	100.000	0	0	0
2016/05/11	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	115.0300	0.1150	100.000	0	0	0
2016/05/11	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	R211	04/08/2016			Bond Future	139.6070	139.6070	139.7083	139.7083	0.073	0.0000	0.0000	62
2016/05/11	R211	04/08/2016	137.09	Call	Bond Future	2,516.9600	2.5170	2,618.2700	2.6183	4.025	0	0	0
2016/05/11	R211	04/08/2016	137.07	Call	Bond Future	2,536.9600	2.5370	2,638.2700	2.6383	3.993	0	0	0
2016/05/11	R211	04/08/2016	137.08	Call	Bond Future	2,526.9600	2.5270	2,628.2700	2.6283	4.009	0	0	0
2016/05/11	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	R211	03/11/2016	141.75	Call	Bond Future	541.2100	0.5412	643.9200	0.6439	18.978	0	0	0
2016/05/11	R211	03/11/2016			Bond Future	142.2912	142.2912	142.3939	142.3939	0.072	0.0000	0.0000	0
2016/05/11	R211	03/11/2016	141.76	Call	Bond Future	531.2100	0.5312	633.9200	0.6339	19.335	0	0	0
2016/05/11	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	R211	03/11/2016	141.74	Call	Bond Future	551.2100	0.5512	653.9200	0.6539	18.634	0	0	0
2016/05/11	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	R212	04/08/2016	142.43	Call	Bond Future	3,463.6200	3.4636	3,584.4900	3.5845	3.490	0	0	0
2016/05/11	R212	04/08/2016			Bond Future	145.8936	145.8936	146.0145	146.0145	0.083	0.0000	0.0000	3,880
2016/05/11	R212	04/08/2016	142.44	Call	Bond Future	3,453.6200	3.4536	3,574.4900	3.5745	3.500	0	0	0
2016/05/11	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	R212	04/08/2016	142.42	Call	Bond Future	3,473.6200	3.4736	3,594.4900	3.5945	3.480	0	0	0
2016/05/11	R212	03/11/2016			Bond Future	148.6988	148.6988	148.8214	148.8214	0.082	0.0000	0.0000	0
2016/05/11	R212	03/11/2016	148.11	Call	Bond Future	588.7900	0.5888	711.4200	0.7114	20.827	0	0	0

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2016/05/11	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/11	R212	03/11/2016	148.12	Call	Bond Future	578.7900	0.5788	701.4200	0.7014	21.187	0	0	0
2016/05/11	R212	03/11/2016	148.10	Call	Bond Future	598.7900	0.5988	721.4200	0.7214	20.480	0	0	0
2016/05/11	R213	04/08/2016			Bond Future	9.6593	82.5372	9.6626	82.5152	0.035	0.0000	0.0000	44,354
2016/05/11	R213	04/08/2016	8.99	Put	Bond Future	5,224.1700	5.2242	5,243.8100	5.2438	0.376	0	0	0
2016/05/11	R213	04/08/2016	9.01	Put	Bond Future	5,111.6600	5.1117	5,131.1800	5.1312	0.382	0	0	0
2016/05/11	R213	04/08/2016	9.00	Put	Bond Future	5,167.8100	5.1678	5,187.3900	5.1874	0.379	0	0	0
2016/05/11	R213	04/08/2016	9.01	Call	Bond Future	677.7500	0.6778	675.2700	0.6753	(0.366)	0	0	0
2016/05/11	R213	04/08/2016	8.99	Call	Bond Future	648.2000	0.6482	645.8400	0.6458	(0.364)	0	0	0
2016/05/11	R213	04/08/2016	9.00	Call	Bond Future	662.9100	0.6629	660.4900	0.6605	(0.365)	0	0	0
2016/05/11	R213	03/11/2016			Bond Future	9.7139	80.5664	9.7174	80.5439	0.036	0.0000	0.0000	0
2016/05/11	R213	03/11/2016	10.18	Put	Bond Future	1,949.8200	1.9498	1,931.1500	1.9312	(0.958)	0	0	0
2016/05/11	R213	03/11/2016	10.20	Put	Bond Future	1,906.9800	1.9070	1,888.1500	1.8881	(0.987)	0	0	0
2016/05/11	R213	03/11/2016	10.18	Call	Bond Future	4,895.8500	4.8958	4,854.6600	4.8547	(0.841)	0	0	0
2016/05/11	R213	03/11/2016	10.19	Put	Bond Future	1,928.4000	1.9284	1,909.5500	1.9096	(0.977)	0	0	0
2016/05/11	R213	03/11/2016	10.19	Call	Bond Future	4,935.9200	4.9359	4,894.5500	4.8945	(0.838)	0	0	0
2016/05/11	R213	03/11/2016	10.20	Call	Bond Future	4,975.9100	4.9759	4,934.5600	4.9346	(0.831)	0	0	0
2016/05/11	R213	02/02/2017	9.40	Call	Bond Future	2,859.4000	2.8594	2,842.8900	2.8429	(0.577)	0	0	0
2016/05/11	R213	02/02/2017	9.42	Call	Bond Future	2,913.0100	2.9130	2,896.6100	2.8966	(0.563)	0	0	0
2016/05/11	R213	02/02/2017			Bond Future	9.7628	82.1961	9.7668	82.1702	0.041	0.0000	0.0000	0
2016/05/11	R213	02/02/2017	9.41	Call	Bond Future	2,886.1300	2.8861	2,869.5400	2.8695	(0.575)	0	0	0
2016/05/11	R213	02/02/2017	9.40	Put	Bond Future	5,235.8100	5.2358	5,245.1500	5.2451	0.178	0	0	0
2016/05/11	R213	02/02/2017	9.42	Put	Bond Future	5,155.8200	5.1558	5,165.2700	5.1653	0.183	0	0	0
2016/05/11	R213	02/02/2017	9.41	Put	Bond Future	5,195.7000	5.1957	5,204.9600	5.2050	0.178	0	0	0
2016/05/11	R214	04/08/2016	9.24	Call	Bond Future	740.0000	0.7400	728.7000	0.7287	(1.527)	0	0	0
2016/05/11	R214	04/08/2016	9.25	Put	Bond Future	5,338.4300	5.3384	5,350.2100	5.3502	0.221	0	0	0
2016/05/11	R214	04/08/2016	11.30	Call	Bond Future	8,718.9300	8.7189	8,694.4100	8.6944	(0.281)	0	0	5,800
2016/05/11	R214	04/08/2016			Bond Future	9.8914	71.7888	9.8949	71.7656	0.035	0.0000	0.0000	30,123
2016/05/11	R214	04/08/2016	8.55	Put	Bond Future	10,296.1900	10.2962	10,315.8600	10.3159	0.191	0	0	0
2016/05/11	R214	04/08/2016	9.30	Call	Bond Future	840.6400	0.8406	828.4600	0.8285	(1.449)	0	0	1,300
2016/05/11	R214	04/08/2016	9.25	Call	Bond Future	756.1700	0.7562	744.7200	0.7447	(1.514)	0	0	0
2016/05/11	R214	04/08/2016	11.30	Put	Bond Future	180.8300	0.1808	179.5400	0.1795	(0.713)	0	0	0
2016/05/11	R214	04/08/2016	10.30	Put	Bond Future	1,260.0000	1.2600	1,259.9400	1.2599	(0.005)	0	0	0
2016/05/11	R214	04/08/2016	9.26	Call	Bond Future	772.5800	0.7726	760.9900	0.7610	(1.500)	0	0	0
2016/05/11	R214	04/08/2016	8.55	Call	Bond Future	119.1600	0.1192	115.6000	0.1156	(2.988)	0	0	1,300
2016/05/11	R214	04/08/2016	9.30	Put	Bond Future	5,047.9500	5.0480	5,059.0000	5.0590	0.219	0	0	0
2016/05/11	R214	04/08/2016	9.24	Put	Bond Future	5,397.6300	5.3976	5,409.5600	5.4096	0.221	0	0	0
2016/05/11	R214	04/08/2016	10.30	Call	Bond Future	3,937.2700	3.9373	3,913.9800	3.9140	(0.592)	0	0	5,800
2016/05/11	R214	04/08/2016	9.26	Put	Bond Future	5,279.6000	5.2796	5,291.2400	5.2912	0.220	0	0	0
2016/05/11	R214	03/11/2016	10.35	Put	Bond Future	2,237.2300	2.2372	2,205.1000	2.2051	(1.436)	0	0	0
2016/05/11	R214	03/11/2016			Bond Future	9.9430	69.8658	9.9466	69.8420	0.036	0.0000	0.0000	0
2016/05/11	R214	03/11/2016	10.34	Put	Bond Future	2,260.9800	2.2610	2,228.8100	2.2288	(1.423)	0	0	0
2016/05/11	R214	03/11/2016	10.35	Call	Bond Future	4,881.3700	4.8814	4,825.4900	4.8255	(1.145)	0	0	0
2016/05/11	R214	03/11/2016	10.33	Call	Bond Future	4,803.1400	4.8031	4,747.1800	4.7472	(1.165)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/11	R214	03/11/2016	10.34	Call	Bond Future	4,842.2000	4.8422	4,786.2800	4.7863	(1.155)	0	0	0
2016/05/11	R214	03/11/2016	10.33	Put	Bond Future	2,284.9500	2.2850	2,252.7400	2.2527	(1.410)	0	0	0
2016/05/11	R214	02/02/2017			Bond Future	9.9897	71.2791	9.9937	71.2525	0.040	0.0000	0.0000	0
2016/05/11	R214	02/02/2017	9.67	Call	Bond Future	3,202.4900	3.2025	3,168.5000	3.1685	(1.061)	0	0	0
2016/05/11	R214	02/02/2017	9.66	Put	Bond Future	5,428.5700	5.4286	5,421.2900	5.4213	(0.134)	0	0	0
2016/05/11	R214	02/02/2017	9.68	Put	Bond Future	5,345.1700	5.3452	5,337.7100	5.3377	(0.140)	0	0	0
2016/05/11	R214	02/02/2017	9.67	Put	Bond Future	5,386.8700	5.3869	5,379.5000	5.3795	(0.137)	0	0	0
2016/05/11	R214	02/02/2017	9.68	Call	Bond Future	3,230.8500	3.2308	3,196.7700	3.1968	(1.055)	0	0	0
2016/05/11	R214	02/02/2017	9.66	Call	Bond Future	3,174.0300	3.1740	3,140.1300	3.1401	(1.068)	0	0	0
2016/05/11	R248	04/08/2016			Bond Future	9.9845	92.0746	9.9878	92.0462	0.033	0.0000	0.0000	59,325
2016/05/11	R248	04/08/2016	9.25	Call	Bond Future	865.6700	0.8657	834.3800	0.8344	(3.615)	0	0	0
2016/05/11	R248	04/08/2016	9.24	Put	Bond Future	7,644.3500	7.6443	7,641.8700	7.6419	(0.032)	0	0	0
2016/05/11	R248	04/08/2016	9.26	Put	Bond Future	7,487.2700	7.4873	7,484.0700	7.4841	(0.043)	0	0	0
2016/05/11	R248	04/08/2016	9.25	Put	Bond Future	7,565.5800	7.5656	7,562.7300	7.5627	(0.038)	0	0	0
2016/05/11	R248	04/08/2016	9.26	Call	Bond Future	884.5900	0.8846	852.9500	0.8530	(3.577)	0	0	0
2016/05/11	R248	04/08/2016	9.24	Call	Bond Future	847.0300	0.8470	816.1100	0.8161	(3.650)	0	0	0
2016/05/11	R248	03/11/2016	10.38	Call	Bond Future	6,008.9800	6.0090	5,926.6900	5.9267	(1.369)	0	0	0
2016/05/11	R248	03/11/2016			Bond Future	10.0392	89.3987	10.0427	89.3695	0.034	0.0000	0.0000	0
2016/05/11	R248	03/11/2016	10.39	Call	Bond Future	6,056.9500	6.0570	5,974.7200	5.9747	(1.358)	0	0	0
2016/05/11	R248	03/11/2016	10.37	Put	Bond Future	3,241.2200	3.2412	3,188.0600	3.1881	(1.640)	0	0	0
2016/05/11	R248	03/11/2016	10.39	Put	Bond Future	3,177.7000	3.1777	3,124.6500	3.1246	(1.669)	0	0	0
2016/05/11	R248	03/11/2016	10.37	Call	Bond Future	5,960.9000	5.9609	5,878.5600	5.8786	(1.381)	0	0	0
2016/05/11	R248	03/11/2016	10.38	Put	Bond Future	3,209.4400	3.2094	3,156.3300	3.1563	(1.655)	0	0	0
2016/05/11	R248	02/02/2017	9.76	Put	Bond Future	7,000.1800	7.0002	7,014.2300	7.0142	0.201	0	0	0
2016/05/11	R248	02/02/2017	9.78	Put	Bond Future	6,895.2600	6.8953	6,909.1400	6.9091	0.201	0	0	0
2016/05/11	R248	02/02/2017			Bond Future	10.0892	91.2071	10.0931	91.1743	0.039	0.0000	0.0000	0
2016/05/11	R248	02/02/2017	9.77	Put	Bond Future	6,947.7200	6.9477	6,961.6800	6.9617	0.201	0	0	0
2016/05/11	R248	02/02/2017	9.76	Call	Bond Future	4,162.5200	4.1625	4,143.7500	4.1438	(0.451)	0	0	0
2016/05/11	R248	02/02/2017	9.77	Call	Bond Future	4,198.6800	4.1987	4,179.8200	4.1798	(0.449)	0	0	0
2016/05/11	R248	02/02/2017	9.78	Call	Bond Future	4,234.6800	4.2347	4,215.7400	4.2157	(0.447)	0	0	0

Total

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