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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/03/2016 TO 14/03/2016

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
2016/03/14	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	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
2016/03/14	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	2025	05/05/2016			Bond Future	123.7230	123.7230	123.7144	123.7144	(0.007)	0.0000	0.0000	4,606
2016/03/14	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	2025	05/05/2016	125.99	Put	Bond Future	2,267.0500	2.2671	2,275.5900	2.2756	0.377	0	0	0
2016/03/14	2025	05/05/2016	126.01	Put	Bond Future	2,287.0500	2.2871	2,295.5900	2.2956	0.373	0	0	0
2016/03/14	2025	05/05/2016	126.00	Put	Bond Future	2,277.0500	2.2771	2,285.5900	2.2856	0.375	0	0	0
2016/03/14	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	2025	04/08/2016			Bond Future	124.8210	124.8210	124.8118	124.8118	(0.007)	0.0000	0.0000	0
2016/03/14	2025	04/08/2016	123.86	Call	Bond Future	961.0100	0.9610	951.8200	0.9518	(0.956)	0	0	0
2016/03/14	2025	04/08/2016	123.87	Call	Bond Future	951.0100	0.9510	941.8200	0.9418	(0.966)	0	0	0
2016/03/14	2025	04/08/2016	123.85	Call	Bond Future	971.0100	0.9710	961.8200	0.9618	(0.946)	0	0	0
2016/03/14	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	2030	05/05/2016	8.99	Put	Bond Future	3,898.5300	3.8985	4,140.7700	4.1408	6.214	0	0	0
2016/03/14	2030	05/05/2016	9.01	Put	Bond Future	3,751.2400	3.7512	3,993.4800	3.9935	6.458	0	0	0
2016/03/14	2030	05/05/2016			Bond Future	9.5350	90.5590	9.5700	90.3168	0.367	0.0000	0.0000	17,364
2016/03/14	2030	05/05/2016	9.00	Put	Bond Future	3,824.8400	3.8248	4,067.0800	4.0671	6.333	0	0	0
2016/03/14	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	2030	04/08/2016	10.17	Call	Bond Future	3,781.7600	3.7818	3,534.4800	3.5345	(6.539)	0	0	0
2016/03/14	2030	04/08/2016			Bond Future	9.5992	88.2636	9.6354	88.0163	0.378	0.0000	0.0000	0
2016/03/14	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	2032	05/05/2016			Bond Future	9.6743	89.4433	9.7092	89.1871	0.361	0.0000	0.0000	9,231
2016/03/14	2032	05/05/2016	8.99	Put	Bond Future	5,787.7300	5.7877	5,959.7500	5.9598	2.972	0	0	0
2016/03/14	2032	05/05/2016	9.01	Put	Bond Future	5,656.3700	5.6564	5,825.4300	5.8254	2.989	0	0	0
2016/03/14	2032	05/05/2016	9.00	Put	Bond Future	5,721.8700	5.7219	5,892.4100	5.8924	2.980	0	0	0
2016/03/14	2032	05/05/2016	9.01	Call	Bond Future	569.4000	0.5694	482.2900	0.4823	(15.299)	0	0	0
2016/03/14	2032	05/05/2016	8.99	Call	Bond Future	541.0600	0.5411	456.9100	0.4569	(15.553)	0	0	0
2016/03/14	2032	05/05/2016	9.00	Call	Bond Future	555.1000	0.5551	469.4700	0.4695	(15.426)	0	0	0
2016/03/14	2032	04/08/2016	9.01	Call	Bond Future	1,465.4100	1.4654	1,362.5800	1.3626	(7.017)	0	0	0
2016/03/14	2032	04/08/2016			Bond Future	9.7372	91.1350	9.7734	90.8735	0.371	0.0000	0.0000	0
2016/03/14	2032	04/08/2016	8.99	Call	Bond Future	1,424.9000	1.4249	1,323.9200	1.3239	(7.087)	0	0	0
2016/03/14	2032	04/08/2016	9.00	Call	Bond Future	1,444.6700	1.4447	1,342.7800	1.3428	(7.053)	0	0	0
2016/03/14	2032	04/08/2016	8.99	Put	Bond Future	7,096.2100	7.0962	7,256.7900	7.2568	2.263	0	0	0
2016/03/14	2032	04/08/2016	9.01	Put	Bond Future	6,978.0900	6.9781	7,136.8200	7.1368	2.275	0	0	0
2016/03/14	2032	04/08/2016	9.00	Put	Bond Future	7,036.6100	7.0366	7,196.2800	7.1963	2.269	0	0	0

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2016/03/14	2032	03/11/2016			Bond Future	9.7945	88.7175	9.8321	88.4486	0.384	0.0000	0.0000	0
2016/03/14	2032	03/11/2016	10.28	Put	Bond Future	2,930.1600	2.9302	3,000.2700	3.0003	2.393	0	0	0
2016/03/14	2032	03/11/2016	10.30	Put	Bond Future	2,879.8400	2.8798	2,948.8100	2.9488	2.395	0	0	0
2016/03/14	2032	03/11/2016	10.29	Put	Bond Future	2,904.7800	2.9048	2,974.3100	2.9743	2.394	0	0	0
2016/03/14	2032	03/11/2016	10.30	Call	Bond Future	6,392.3100	6.3923	6,192.4200	6.1924	(3.127)	0	0	0
2016/03/14	2032	03/11/2016	10.28	Call	Bond Future	6,307.6400	6.3076	6,108.8900	6.1089	(3.151)	0	0	0
2016/03/14	2032	03/11/2016	10.29	Call	Bond Future	6,349.7900	6.3498	6,150.4600	6.1505	(3.139)	0	0	0
2016/03/14	2033	05/05/2016			Bond Future	102.9799	102.9799	102.9730	102.9730	(0.007)	0.0000	0.0000	1,032
2016/03/14	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	2033	05/05/2016	102.40	Call	Bond Future	579.8700	0.5799	572.9600	0.5730	(1.192)	0	0	0
2016/03/14	2033	05/05/2016	102.41	Call	Bond Future	569.8700	0.5699	562.9600	0.5630	(1.213)	0	0	0
2016/03/14	2033	05/05/2016	102.39	Call	Bond Future	589.8700	0.5899	582.9600	0.5830	(1.171)	0	0	0
2016/03/14	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	2037	05/05/2016	8.99	Call	Bond Future	415.3600	0.4154	333.7700	0.3338	(19.643)	0	0	0
2016/03/14	2037	05/05/2016	9.00	Put	Bond Future	7,282.9900	7.2830	7,558.8600	7.5589	3.788	0	0	0
2016/03/14	2037	05/05/2016			Bond Future	9.8093	90.7963	9.8545	90.4372	0.460	0.0000	0.0000	39,888
2016/03/14	2037	05/05/2016	9.00	Call	Bond Future	426.7800	0.4268	343.5500	0.3435	(19.502)	0	0	0
2016/03/14	2037	05/05/2016	9.01	Call	Bond Future	438.8400	0.4388	353.9100	0.3539	(19.353)	0	0	0
2016/03/14	2037	05/05/2016	8.99	Put	Bond Future	7,361.4500	7.3614	7,638.9600	7.6390	3.770	0	0	0
2016/03/14	2037	05/05/2016	9.01	Put	Bond Future	7,205.3000	7.2053	7,479.4700	7.4795	3.805	0	0	0
2016/03/14	2037	04/08/2016			Bond Future	9.8727	88.2548	9.9193	87.8885	0.472	0.0000	0.0000	0
2016/03/14	2037	04/08/2016	9.24	Put	Bond Future	7,089.3600	7.0894	7,307.3200	7.3073	3.074	0	0	0
2016/03/14	2037	04/08/2016	9.26	Put	Bond Future	6,967.4700	6.9675	7,182.8600	7.1829	3.091	0	0	0
2016/03/14	2037	04/08/2016	9.24	Call	Bond Future	1,866.5900	1.8666	1,718.2200	1.7182	(7.949)	0	0	0
2016/03/14	2037	04/08/2016	9.25	Put	Bond Future	7,028.1400	7.0281	7,244.8200	7.2448	3.083	0	0	0
2016/03/14	2037	04/08/2016	9.25	Call	Bond Future	1,891.6700	1.8917	1,742.0200	1.7420	(7.911)	0	0	0
2016/03/14	2037	04/08/2016	9.26	Call	Bond Future	1,917.1700	1.9172	1,766.2300	1.7662	(7.873)	0	0	0
2016/03/14	2037	03/11/2016	10.35	Call	Bond Future	6,658.4400	6.6584	6,393.8500	6.3938	(3.974)	0	0	0
2016/03/14	2037	03/11/2016	10.36	Put	Bond Future	3,417.8800	3.4179	3,528.2100	3.5282	3.228	0	0	0
2016/03/14	2037	03/11/2016			Bond Future	9.9261	89.9418	9.9744	89.5660	0.487	0.0000	0.0000	0
2016/03/14	2037	03/11/2016	10.36	Call	Bond Future	6,703.0800	6.7031	6,437.6700	6.4377	(3.960)	0	0	0
2016/03/14	2037	03/11/2016	10.37	Call	Bond Future	6,747.8100	6.7478	6,481.5900	6.4816	(3.945)	0	0	0
2016/03/14	2037	03/11/2016	10.35	Put	Bond Future	3,446.7300	3.4467	3,557.8800	3.5579	3.225	0	0	0
2016/03/14	2037	03/11/2016	10.37	Put	Bond Future	3,389.2300	3.3892	3,498.7500	3.4988	3.231	0	0	0
2016/03/14	2038	05/05/2016	131.01	Put	Bond Future	2,132.5500	2.1325	2,363.8300	2.3638	10.845	0	0	0
2016/03/14	2038	05/05/2016			Bond Future	128.8775	128.8775	128.6462	128.6462	(0.179)	0.0000	0.0000	17,007
2016/03/14	2038	05/05/2016	131.00	Put	Bond Future	2,122.5500	2.1225	2,353.8300	2.3538	10.896	0	0	0
2016/03/14	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	2038	05/05/2016	130.99	Put	Bond Future	2,112.5500	2.1125	2,343.8300	2.3438	10.948	0	0	0
2016/03/14	2038	04/08/2016			Bond Future	129.9171	129.9171	129.6804	129.6804	(0.182)	0.0000	0.0000	0
2016/03/14	2038	04/08/2016	129.31	Call	Bond Future	607.0700	0.6071	370.4300	0.3704	(38.981)	0	0	0
2016/03/14	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/03/14	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	2038	04/08/2016	129.32	Call	Bond Future	597.0700	0.5971	360.4300	0.3604	(39.634)	0	0	0
2016/03/14	2038	04/08/2016	129.30	Call	Bond Future	617.0700	0.6171	380.4300	0.3804	(38.349)	0	0	0
2016/03/14	2040	05/05/2016	9.50	Call	Bond Future	1,307.7800	1.3078	1,102.3600	1.1024	(15.708)	0	0	0
2016/03/14	2040	05/05/2016			Bond Future	9.8796	94.4460	9.9349	93.9784	0.560	0.0000	0.0000	1,812
2016/03/14	2040	05/05/2016	9.51	Call	Bond Future	1,335.1600	1.3352	1,127.0500	1.1270	(15.587)	0	0	0
2016/03/14	2040	05/05/2016	9.49	Call	Bond Future	1,280.7800	1.2808	1,078.0500	1.0781	(15.829)	0	0	0
2016/03/14	2040	05/05/2016	9.50	Put	Bond Future	4,627.2600	4.6273	4,889.4600	4.8895	5.666	0	0	0
2016/03/14	2040	05/05/2016	9.49	Put	Bond Future	4,690.3700	4.6904	4,955.2600	4.9553	5.648	0	0	0
2016/03/14	2040	05/05/2016	9.51	Put	Bond Future	4,564.6700	4.5647	4,824.1800	4.8242	5.685	0	0	0
2016/03/14	2040	04/08/2016			Bond Future	9.9435	91.7230	10.0006	91.2461	0.574	0.0000	0.0000	0
2016/03/14	2040	04/08/2016	9.49	Put	Bond Future	6,470.3500	6.4703	6,732.5200	6.7325	4.052	0	0	0
2016/03/14	2040	04/08/2016	9.50	Call	Bond Future	2,562.6400	2.5626	2,346.3100	2.3463	(8.442)	0	0	0
2016/03/14	2040	04/08/2016	9.51	Call	Bond Future	2,594.1100	2.5941	2,376.1200	2.3761	(8.403)	0	0	0
2016/03/14	2040	04/08/2016	9.49	Call	Bond Future	2,531.6300	2.5316	2,316.9400	2.3169	(8.480)	0	0	0
2016/03/14	2040	04/08/2016	9.51	Put	Bond Future	6,353.2800	6.3533	6,612.1500	6.6122	4.075	0	0	0
2016/03/14	2040	04/08/2016	9.50	Put	Bond Future	6,411.5200	6.4115	6,672.0500	6.6721	4.063	0	0	0
2016/03/14	2044	05/05/2016	8.99	Put	Bond Future	8,565.8300	8.5658	8,913.6400	8.9136	4.060	0	0	0
2016/03/14	2044	05/05/2016			Bond Future	9.8782	91.7454	9.9284	91.3173	0.508	0.0000	0.0000	20,223
2016/03/14	2044	05/05/2016	9.01	Put	Bond Future	8,389.1600	8.3892	8,733.4000	8.7334	4.103	0	0	0
2016/03/14	2044	05/05/2016	9.00	Put	Bond Future	8,477.1000	8.4771	8,823.1600	8.8232	4.082	0	0	0
2016/03/14	2044	05/05/2016	9.01	Call	Bond Future	389.6000	0.3896	305.7900	0.3058	(21.512)	0	0	0
2016/03/14	2044	05/05/2016	8.99	Call	Bond Future	367.7100	0.3677	287.4700	0.2875	(21.822)	0	0	0
2016/03/14	2044	05/05/2016	9.00	Call	Bond Future	378.3500	0.3784	296.3600	0.2964	(21.670)	0	0	0
2016/03/14	2044	04/08/2016	9.50	Call	Bond Future	2,588.5400	2.5885	2,385.7700	2.3858	(7.833)	0	0	0
2016/03/14	2044	04/08/2016			Bond Future	9.9397	89.0966	9.9915	88.6601	0.521	0.0000	0.0000	0
2016/03/14	2044	04/08/2016	9.51	Call	Bond Future	2,620.3800	2.6204	2,416.0800	2.4161	(7.797)	0	0	0
2016/03/14	2044	04/08/2016	9.49	Put	Bond Future	6,505.8600	6.5059	6,741.1000	6.7411	3.616	0	0	0
2016/03/14	2044	04/08/2016	9.51	Put	Bond Future	6,387.3000	6.3873	6,619.4700	6.6195	3.635	0	0	0
2016/03/14	2044	04/08/2016	9.49	Call	Bond Future	2,556.9300	2.5569	2,355.7000	2.3557	(7.870)	0	0	0
2016/03/14	2044	04/08/2016	9.50	Put	Bond Future	6,446.3900	6.4464	6,680.0900	6.6801	3.625	0	0	0
2016/03/14	2044	03/11/2016			Bond Future	9.9915	90.7996	10.0451	90.3523	0.537	0.0000	0.0000	0
2016/03/14	2044	03/11/2016	10.42	Call	Bond Future	7,128.6300	7.1286	6,816.4900	6.8165	(4.379)	0	0	0
2016/03/14	2044	03/11/2016	10.41	Put	Bond Future	3,691.6300	3.6916	3,827.7200	3.8277	3.686	0	0	0
2016/03/14	2044	03/11/2016	10.43	Put	Bond Future	3,630.0600	3.6301	3,764.1900	3.7642	3.695	0	0	0
2016/03/14	2044	03/11/2016	10.42	Put	Bond Future	3,660.8700	3.6609	3,795.9800	3.7960	3.691	0	0	0
2016/03/14	2044	03/11/2016	10.43	Call	Bond Future	7,175.9100	7.1759	6,862.7900	6.8628	(4.363)	0	0	0
2016/03/14	2044	03/11/2016	10.41	Call	Bond Future	7,081.1800	7.0812	6,770.0200	6.7700	(4.394)	0	0	0
2016/03/14	2046	05/05/2016			Bond Future	127.6320	127.6320	127.6235	127.6235	(0.007)	0.0000	0.0000	12,766
2016/03/14	2046	05/05/2016	129.99	Put	Bond Future	2,358.0400	2.3580	2,366.5300	2.3665	0.360	0	0	0
2016/03/14	2046	05/05/2016	130.01	Put	Bond Future	2,378.0400	2.3780	2,386.5300	2.3865	0.357	0	0	0
2016/03/14	2046	05/05/2016	130.00	Put	Bond Future	2,368.0400	2.3680	2,376.5300	2.3765	0.359	0	0	0
2016/03/14	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/14	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	2046	04/08/2016			Bond Future	130.0563	130.0563	130.0473	130.0473	(0.007)	0.0000	0.0000	0
2016/03/14	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	2046	04/08/2016	129.00	Call	Bond Future	1,056.3300	1.0563	1,047.2600	1.0473	(0.859)	0	0	0
2016/03/14	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	2046	04/08/2016	129.01	Call	Bond Future	1,046.3300	1.0463	1,037.2600	1.0373	(0.867)	0	0	0
2016/03/14	2046	04/08/2016	129.02	Call	Bond Future	1,036.3300	1.0363	1,027.2600	1.0273	(0.875)	0	0	0
2016/03/14	2050	05/05/2016	138.00	Put	Bond Future	442.0300	0.4420	451.1300	0.4511	2.059	0	0	0
2016/03/14	2050	05/05/2016			Bond Future	137.5580	137.5580	137.5489	137.5489	(0.007)	0.0000	0.0000	14,916
2016/03/14	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	2050	05/05/2016	137.99	Put	Bond Future	432.0300	0.4320	441.1300	0.4411	2.106	0	0	0
2016/03/14	2050	05/05/2016	138.01	Put	Bond Future	452.0300	0.4520	461.1300	0.4611	2.013	0	0	0
2016/03/14	2050	04/08/2016	139.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	2050	04/08/2016			Bond Future	138.6023	138.6023	138.5925	138.5925	(0.007)	0.0000	0.0000	0
2016/03/14	2050	04/08/2016	139.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	2050	04/08/2016	139.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	2050	04/08/2016	139.12	Put	Bond Future	517.7400	0.5177	527.5400	0.5275	1.893	0	0	0
2016/03/14	2050	04/08/2016	139.14	Put	Bond Future	537.7400	0.5377	547.5400	0.5475	1.822	0	0	0
2016/03/14	2050	04/08/2016	139.13	Put	Bond Future	527.7400	0.5277	537.5400	0.5375	1.857	0	0	0
2016/03/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	AL37	05/05/2016			Index Future	472.9740	472.9740	473.1660	473.1660	0.041	0.0000	0.0000	4
2016/03/14	AL37	04/08/2016			Index Future	481.8230	481.8230	482.0150	482.0150	0.040	0.0000	0.0000	0
2016/03/14	AL7T	05/05/2016			Index Future	546.4980	546.4980	545.5210	545.5210	(0.179)	0.0000	0.0000	0
2016/03/14	AL7T	04/08/2016			Index Future	556.7230	556.7230	555.7240	555.7240	(0.179)	0.0000	0.0000	0
2016/03/14	ALBI	05/05/2016			Index Future	495.5230	495.5230	494.4260	494.4260	(0.221)	0.0000	0.0000	510
2016/03/14	ALBI	04/08/2016			Index Future	504.7950	504.7950	503.6730	503.6730	(0.222)	0.0000	0.0000	139
2016/03/14	ALBI	03/11/2016			Index Future	514.5410	514.5410	513.3840	513.3840	(0.225)	0.0000	0.0000	0
2016/03/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	C025	31/01/2025			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
2016/03/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/03/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	C214	28/02/2041			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
2016/03/14	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/14	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	EL28	05/05/2016			Bond Future	126.9300	126.9300	126.9227	126.9227	(0.006)	0.0000	0.0000	0
2016/03/14	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	EL28	05/05/2016	128.99	Put	Bond Future	2,059.9500	2.0600	2,067.2700	2.0673	0.355	0	0	0
2016/03/14	EL28	05/05/2016	129.01	Put	Bond Future	2,079.9500	2.0800	2,087.2700	2.0873	0.352	0	0	0
2016/03/14	EL28	05/05/2016	129.00	Put	Bond Future	2,069.9500	2.0700	2,077.2700	2.0773	0.354	0	0	0
2016/03/14	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	EL28	04/08/2016			Bond Future	129.3411	129.3411	129.3332	129.3332	(0.006)	0.0000	0.0000	0
2016/03/14	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	EL28	04/08/2016	126.86	Call	Bond Future	2,481.1200	2.4811	2,473.2000	2.4732	(0.319)	0	0	0
2016/03/14	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	EL28	04/08/2016	126.87	Call	Bond Future	2,471.1200	2.4711	2,463.2000	2.4632	(0.321)	0	0	0
2016/03/14	EL28	04/08/2016	126.88	Call	Bond Future	2,461.1200	2.4611	2,453.2000	2.4532	(0.322)	0	0	0
2016/03/14	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	ES33	05/05/2016			Bond Future	10.6694	76.3094	10.7143	76.0269	0.421	0.0000	0.0000	8,776
2016/03/14	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	ES33	05/05/2016	9.99	Put	Bond Future	4,481.5400	4.4815	4,764.0200	4.7640	6.303	0	0	0
2016/03/14	ES33	05/05/2016	10.01	Put	Bond Future	4,343.9000	4.3439	4,626.3800	4.6264	6.503	0	0	0
2016/03/14	ES33	05/05/2016	10.00	Put	Bond Future	4,412.6700	4.4127	4,695.1500	4.6951	6.402	0	0	0
2016/03/14	ES33	04/08/2016			Bond Future	10.7599	77.7526	10.8064	77.4645	0.432	0.0000	0.0000	0
2016/03/14	ES33	04/08/2016	10.24	Put	Bond Future	3,342.9000	3.3429	3,631.0500	3.6311	8.620	0	0	0
2016/03/14	ES33	04/08/2016	10.26	Put	Bond Future	3,210.1500	3.2101	3,498.3000	3.4983	8.976	0	0	0
2016/03/14	ES33	04/08/2016	10.25	Put	Bond Future	3,276.4800	3.2765	3,564.6300	3.5646	8.794	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
2016/03/14	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	ES33	03/11/2016			Bond Future	10.8470	75.4456	10.8953	75.1498	0.446	0.0000	0.0000	0
2016/03/14	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	ES33	03/11/2016	11.31	Call	Bond Future	2,759.0000	2.7590	2,463.3000	2.4633	(10.718)	0	0	0
2016/03/14	ES33	03/11/2016	11.29	Call	Bond Future	2,643.0900	2.6431	2,347.3900	2.3474	(11.188)	0	0	0
2016/03/14	ES33	03/11/2016	11.30	Call	Bond Future	2,701.0800	2.7011	2,405.3800	2.4054	(10.947)	0	0	0
2016/03/14	ES42	05/05/2016			Bond Future	10.8364	80.1722	10.8864	79.8179	0.461	0.0000	0.0000	7,250
2016/03/14	GOVI	05/05/2016	518.01	Put	GOVI	235,830.0000	23.5830	246,000.0000	24.6000	4.312	0	0	0
2016/03/14	GOVI	05/05/2016			GOVI	494.4270	494.4270	493.4100	493.4100	(0.206)	0.0000	0.0000	478
2016/03/14	GOVI	05/05/2016	518.00	Put	GOVI	235,730.0000	23.5730	245,900.0000	24.5900	4.314	0	0	0
2016/03/14	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	GOVI	05/05/2016	517.99	Put	GOVI	235,630.0000	23.5630	245,800.0000	24.5800	4.316	0	0	0
2016/03/14	GOVI	04/08/2016	520.99	Put	GOVI	173,120.0000	17.3120	183,510.0000	18.3510	6.002	0	0	0
2016/03/14	GOVI	04/08/2016			GOVI	503.6780	503.6780	502.6390	502.6390	(0.206)	0.0000	0.0000	26
2016/03/14	GOVI	04/08/2016	521.01	Put	GOVI	173,320.0000	17.3320	183,710.0000	18.3710	5.995	0	0	0
2016/03/14	GOVI	04/08/2016	521.00	Put	GOVI	173,220.0000	17.3220	183,610.0000	18.3610	5.998	0	0	0
2016/03/14	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	GOVI	03/11/2016	476.11	Call	GOVI	372,930.0000	37.2930	362,190.0000	36.2190	(2.880)	0	0	0
2016/03/14	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	GOVI	03/11/2016			GOVI	513.4030	513.4030	512.3290	512.3290	(0.209)	0.0000	0.0000	0
2016/03/14	GOVI	03/11/2016	476.12	Call	GOVI	372,830.0000	37.2830	362,090.0000	36.2090	(2.881)	0	0	0
2016/03/14	GOVI	03/11/2016	476.13	Call	GOVI	372,730.0000	37.2730	361,990.0000	36.1990	(2.881)	0	0	0
2016/03/14	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/03/14	IGOV	05/05/2016			Index Future	237.4100	237.4100	237.3260	237.3260	(0.035)	0.0000	0.0000	977
2016/03/14	IGOV	04/08/2016			Index Future	241.8720	241.8720	241.7840	241.7840	(0.036)	0.0000	0.0000	81
2016/03/14	IGOV	03/11/2016			Index Future	246.5610	246.5610	246.4650	246.4650	(0.039)	0.0000	0.0000	0
2016/03/14	ILBI	05/05/2016			Index Future	643.5510	643.5510	643.4170	643.4170	(0.021)	0.0000	0.0000	0
2016/03/14	ILBI	04/08/2016			Index Future	655.4900	655.4900	655.3500	655.3500	(0.021)	0.0000	0.0000	157
2016/03/14	IS01	19/12/2016			Interest Rate Swap	100.1306	100.1306	100.1298	100.1298	(0.001)	0.0000	0.0000	0
2016/03/14	IS01	16/03/2017			Interest Rate Swap	100.1632	100.1632	100.1678	100.1678	0.005	0.0000	0.0000	0
2016/03/14	IS01	15/06/2017			Interest Rate Swap	99.8896	99.8896	99.9022	99.9022	0.013	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/14	IS02	18/12/2017			Interest Rate Swap	100.5129	100.5129	100.5339	100.5339	0.021	0.0000	0.0000	0
2016/03/14	IS02	16/03/2018			Interest Rate Swap	99.9606	99.9606	99.9874	99.9874	0.027	0.0000	0.0000	0
2016/03/14	IS02	15/06/2018			Interest Rate Swap	99.8002	99.8002	99.8350	99.8350	0.035	0.0000	0.0000	0
2016/03/14	IS05	17/12/2020			Interest Rate Swap	100.6793	100.6793	100.7212	100.7212	0.042	0.0000	0.0000	0
2016/03/14	IS05	16/03/2021			Interest Rate Swap	100.1937	100.1937	100.2358	100.2358	0.042	0.0000	0.0000	0
2016/03/14	IS05	15/06/2021			Interest Rate Swap	99.6668	99.6668	99.7125	99.7125	0.046	0.0000	0.0000	0
2016/03/14	IS10	17/12/2025			Interest Rate Swap	102.5476	102.5476	102.6578	102.6578	0.107	0.0000	0.0000	0
2016/03/14	IS10	16/03/2026			Interest Rate Swap	99.7677	99.7677	99.8829	99.8829	0.115	0.0000	0.0000	0
2016/03/14	IS10	15/06/2026			Interest Rate Swap	98.6208	98.6208	98.7419	98.7419	0.123	0.0000	0.0000	0
2016/03/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/03/14	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/03/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/03/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/03/14	JBAF	16/03/2016			Jibar Tradeable Future	7.0600	92.9400	7.0400	92.9600	(0.283)	0.0000	0.0000	0
2016/03/14	JBAF	20/04/2016			Jibar Tradeable Future	7.1800	92.8200	7.1600	92.8400	(0.279)	0.0000	0.0000	0
2016/03/14	JBAF	18/05/2016			Jibar Tradeable Future	7.2400	92.7600	7.2200	92.7800	(0.276)	0.0000	0.0000	0
2016/03/14	JBAF	15/06/2016			Jibar Tradeable Future	7.3700	92.6300	7.3500	92.6500	(0.271)	0.0000	0.0000	0
2016/03/14	JBAF	20/07/2016			Jibar Tradeable Future	7.4300	92.5700	7.4100	92.5900	(0.269)	0.0000	0.0000	0
2016/03/14	JBAF	17/08/2016			Jibar Tradeable Future	7.5200	92.4800	7.5000	92.5000	(0.266)	0.0000	0.0000	0
2016/03/14	JBAF	21/09/2016			Jibar Tradeable Future	7.5800	92.4200	7.5600	92.4400	(0.264)	0.0000	0.0000	0
2016/03/14	JBAF	21/12/2016			Jibar Tradeable Future	7.8100	92.1900	7.7900	92.2100	(0.256)	0.0000	0.0000	0
2016/03/14	JBAF	15/03/2017			Jibar Tradeable Future	7.9400	92.0600	7.9200	92.0800	(0.252)	0.0000	0.0000	0
2016/03/14	JBAF	21/06/2017			Jibar Tradeable Future	8.1000	91.9000	8.0800	91.9200	(0.247)	0.0000	0.0000	0
2016/03/14	JBAF	20/09/2017			Jibar Tradeable Future	8.1800	91.8200	8.1600	91.8400	(0.244)	0.0000	0.0000	0
2016/03/14	JBAF	20/12/2017			Jibar Tradeable Future	8.2600	91.7400	8.2400	91.7600	(0.242)	0.0000	0.0000	0
2016/03/14	R023	05/05/2016			Bond Future	9.0063	95.1979	8.9953	95.2509	(0.122)	0.0000	0.0000	8,731
2016/03/14	R023	05/05/2016	8.24	Put	Bond Future	4,000.6900	4.0007	3,935.0500	3.9350	(1.641)	0	0	0
2016/03/14	R023	05/05/2016	8.26	Put	Bond Future	3,913.2000	3.9132	3,847.2400	3.8472	(1.686)	0	0	0
2016/03/14	R023	05/05/2016	8.24	Call	Bond Future	223.1500	0.2232	210.4800	0.2105	(5.678)	0	0	0
2016/03/14	R023	05/05/2016	8.25	Put	Bond Future	3,956.7300	3.9567	3,890.9400	3.8909	(1.663)	0	0	0
2016/03/14	R023	05/05/2016	8.25	Call	Bond Future	229.6900	0.2297	216.8700	0.2169	(5.581)	0	0	0
2016/03/14	R023	05/05/2016	8.26	Call	Bond Future	236.6300	0.2366	223.6400	0.2236	(5.490)	0	0	0
2016/03/14	R023	04/08/2016	8.24	Call	Bond Future	672.8700	0.6729	669.1200	0.6691	(0.557)	0	0	0
2016/03/14	R023	04/08/2016	8.25	Put	Bond Future	4,618.8100	4.6188	4,561.5700	4.5616	(1.239)	0	0	0
2016/03/14	R023	04/08/2016			Bond Future	9.0721	96.9984	9.0607	97.0519	(0.126)	0.0000	0.0000	0
2016/03/14	R023	04/08/2016	8.25	Call	Bond Future	683.5200	0.6835	679.8100	0.6798	(0.543)	0	0	0
2016/03/14	R023	04/08/2016	8.26	Call	Bond Future	694.8600	0.6949	691.1900	0.6912	(0.528)	0	0	0
2016/03/14	R023	04/08/2016	8.24	Put	Bond Future	4,657.2800	4.6573	4,600.0000	4.6000	(1.230)	0	0	0

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2016/03/14	R023	04/08/2016	8.26	Put	Bond Future	4,581.0600	4.5811	4,523.8600	4.5239	(1.249)	0	0	0
2016/03/14	R023	03/11/2016	9.73	Put	Bond Future	1,554.2300	1.5542	1,521.3400	1.5213	(2.116)	0	0	0
2016/03/14	R023	03/11/2016			Bond Future	9.1360	94.9204	9.1245	94.9724	(0.126)	0.0000	0.0000	0
2016/03/14	R023	03/11/2016	9.75	Put	Bond Future	1,524.9800	1.5250	1,492.4100	1.4924	(2.136)	0	0	0
2016/03/14	R023	03/11/2016	9.73	Call	Bond Future	4,194.2600	4.1943	4,213.3700	4.2134	0.456	0	0	0
2016/03/14	R023	03/11/2016	9.74	Put	Bond Future	1,539.4100	1.5394	1,506.6800	1.5067	(2.126)	0	0	0
2016/03/14	R023	03/11/2016	9.74	Call	Bond Future	4,223.0800	4.2231	4,242.3500	4.2424	0.456	0	0	0
2016/03/14	R023	03/11/2016	9.75	Call	Bond Future	4,252.2600	4.2523	4,271.6900	4.2717	0.457	0	0	0
2016/03/14	R035	05/05/2016	10.37	Call	Bond Future	4,691.2900	4.6913	4,329.5000	4.3295	(7.712)	0	0	0
2016/03/14	R035	05/05/2016			Bond Future	9.7621	94.1287	9.8072	93.7669	0.463	0.0000	0.0000	3,426
2016/03/14	R035	05/05/2016	10.35	Call	Bond Future	4,542.9400	4.5429	4,181.1500	4.1812	(7.964)	0	0	0
2016/03/14	R035	05/05/2016	10.36	Call	Bond Future	4,617.1700	4.6172	4,255.3800	4.2554	(7.836)	0	0	0
2016/03/14	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	R035	04/08/2016			Bond Future	9.8219	95.9090	9.8686	95.5399	0.475	0.0000	0.0000	0
2016/03/14	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	R035	04/08/2016	10.35	Call	Bond Future	4,046.9200	4.0469	3,677.8500	3.6779	(9.120)	0	0	0
2016/03/14	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	R035	04/08/2016	10.36	Call	Bond Future	4,120.8600	4.1209	3,751.7900	3.7518	(8.956)	0	0	0
2016/03/14	R035	04/08/2016	10.37	Call	Bond Future	4,194.7100	4.1947	3,825.6400	3.8256	(8.798)	0	0	0
2016/03/14	R186	05/05/2016	9.25	Call	Bond Future	2,469.0100	2.4690	2,292.8100	2.2928	(7.136)	0	0	180
2016/03/14	R186	05/05/2016			Bond Future	9.1385	113.1524	9.1685	112.9390	0.329	0.0000	0.0000	56,266
2016/03/14	R186	05/05/2016	8.34	Call	Bond Future	325.2300	0.3252	270.5400	0.2705	(16.816)	0	0	0
2016/03/14	R186	05/05/2016	9.89	Call	Bond Future	5,612.7300	5.6127	5,397.3700	5.3974	(3.837)	0	0	0
2016/03/14	R186	05/05/2016	8.35	Call	Bond Future	334.9700	0.3350	279.1100	0.2791	(16.676)	0	0	0
2016/03/14	R186	05/05/2016	8.75	Put	Bond Future	3,760.8600	3.7609	3,864.3100	3.8643	2.751	0	0	1,900
2016/03/14	R186	05/05/2016	9.25	Put	Bond Future	1,679.0100	1.6790	1,716.2600	1.7163	2.219	0	0	0
2016/03/14	R186	05/05/2016	8.33	Call	Bond Future	315.7300	0.3157	262.1800	0.2622	(16.961)	0	0	0
2016/03/14	R186	05/05/2016	8.85	Put	Bond Future	3,259.1300	3.2591	3,348.0300	3.3480	2.728	0	0	5,350
2016/03/14	R186	05/05/2016	9.96	Call	Bond Future	6,009.3900	6.0094	5,792.7400	5.7927	(3.605)	0	0	0
2016/03/14	R186	05/05/2016	9.86	Call	Bond Future	5,444.9400	5.4449	5,230.2600	5.2303	(3.943)	0	0	0
2016/03/14	R186	05/05/2016	7.56	Put	Bond Future	12,093.8000	12.0938	12,301.3000	12.3013	1.716	0	0	0
2016/03/14	R186	05/05/2016	8.35	Put	Bond Future	6,151.6400	6.1516	6,309.2300	6.3092	2.562	0	0	0
2016/03/14	R186	05/05/2016	8.75	Call	Bond Future	946.3300	0.9463	836.3300	0.8363	(11.624)	0	0	180
2016/03/14	R186	05/05/2016	8.34	Put	Bond Future	6,218.3500	6.2184	6,377.1100	6.3771	2.553	0	0	0
2016/03/14	R186	05/05/2016	7.56	Call	Bond Future	20.0600	0.0201	14.1100	0.0141	(29.661)	0	0	0
2016/03/14	R186	05/05/2016	8.85	Call	Bond Future	1,178.4500	1.1784	1,053.9000	1.0539	(10.569)	0	0	0
2016/03/14	R186	05/05/2016	8.33	Put	Bond Future	6,285.3600	6.2854	6,445.2600	6.4453	2.544	0	0	0
2016/03/14	R186	05/05/2016	9.89	Put	Bond Future	436.9800	0.4370	435.0700	0.4351	(0.437)	0	0	180
2016/03/14	R186	05/05/2016	9.96	Put	Bond Future	368.8600	0.3689	365.6600	0.3657	(0.868)	0	0	5,000
2016/03/14	R186	05/05/2016	9.86	Put	Bond Future	469.2600	0.4693	468.0300	0.4680	(0.262)	0	0	5,000
2016/03/14	R186	04/08/2016	8.51	Put	Bond Future	6,301.1000	6.3011	6,431.0300	6.4310	2.062	0	0	0
2016/03/14	R186	04/08/2016	10.00	Put	Bond Future	0.0000	0.0000	1,291.5700	1.2916	100.000	0	0	6,500
2016/03/14	R186	04/08/2016			Bond Future	9.1985	109.9887	9.2298	109.7707	0.340	0.0000	0.0000	0

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2016/03/14	R186	04/08/2016	8.50	Put	Bond Future	6,355.1500	6.3551	6,485.9100	6.4859	2.058	0	0	0
2016/03/14	R186	04/08/2016	8.51	Call	Bond Future	1,351.7500	1.3518	1,263.7000	1.2637	(6.514)	0	0	0
2016/03/14	R186	04/08/2016	8.49	Call	Bond Future	1,312.0600	1.3121	1,225.6600	1.2257	(6.585)	0	0	0
2016/03/14	R186	04/08/2016	8.50	Call	Bond Future	1,331.6800	1.3317	1,244.4600	1.2445	(6.550)	0	0	0
2016/03/14	R186	04/08/2016	10.00	Call	Bond Future	0.0000	0.0000	6,471.9600	6.4720	100.000	0	0	0
2016/03/14	R186	04/08/2016	8.49	Put	Bond Future	6,409.7100	6.4097	6,541.2900	6.5413	2.053	0	0	0
2016/03/14	R197	05/05/2016			Bond Future	294.5861	294.5861	294.5652	294.5652	(0.007)	0.0000	0.0000	2,206
2016/03/14	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	R197	05/05/2016	299.99	Put	Bond Future	5,403.8600	5.4039	5,424.7800	5.4248	0.387	0	0	0
2016/03/14	R197	05/05/2016	300.01	Put	Bond Future	5,423.8600	5.4239	5,444.7800	5.4448	0.386	0	0	0
2016/03/14	R197	05/05/2016	300.00	Put	Bond Future	5,413.8600	5.4139	5,434.7800	5.4348	0.386	0	0	0
2016/03/14	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	R197	04/08/2016	293.98	Put	Bond Future	294.1800	0.2942	316.7900	0.3168	7.686	0	0	0
2016/03/14	R197	04/08/2016			Bond Future	293.6858	293.6858	293.6632	293.6632	(0.008)	0.0000	0.0000	0
2016/03/14	R197	04/08/2016	293.97	Put	Bond Future	284.1800	0.2842	306.7900	0.3068	7.956	0	0	0
2016/03/14	R197	04/08/2016	293.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	R197	04/08/2016	293.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	R197	04/08/2016	293.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	R197	04/08/2016	293.96	Put	Bond Future	274.1800	0.2742	296.7900	0.2968	8.246	0	0	0
2016/03/14	R202	05/05/2016	246.99	Put	Bond Future	7,952.2800	7.9523	7,890.2500	7.8902	(0.780)	0	0	0
2016/03/14	R202	05/05/2016			Bond Future	240.2160	240.2160	240.2001	240.2001	(0.007)	0.0000	0.0000	43,260
2016/03/14	R202	05/05/2016	247.01	Put	Bond Future	7,967.8700	7.9679	7,905.9800	7.9060	(0.777)	0	0	0
2016/03/14	R202	05/05/2016	246.99	Call	Bond Future	1,178.2900	1.1783	1,100.3800	1.1004	(6.612)	0	0	0
2016/03/14	R202	05/05/2016	247.00	Put	Bond Future	7,960.0700	7.9601	7,898.1100	7.8981	(0.778)	0	0	0
2016/03/14	R202	05/05/2016	247.00	Call	Bond Future	1,176.0800	1.1761	1,098.2400	1.0982	(6.619)	0	0	0
2016/03/14	R202	05/05/2016	247.01	Call	Bond Future	1,173.8800	1.1739	1,096.1100	1.0961	(6.625)	0	0	0
2016/03/14	R202	04/08/2016	243.25	Call	Bond Future	4,539.3000	4.5393	4,475.6900	4.4757	(1.401)	0	0	0
2016/03/14	R202	04/08/2016			Bond Future	241.3285	241.3285	241.3111	241.3111	(0.007)	0.0000	0.0000	0
2016/03/14	R202	04/08/2016	243.26	Call	Bond Future	4,534.9700	4.5350	4,471.3800	4.4714	(1.402)	0	0	0
2016/03/14	R202	04/08/2016	243.24	Put	Bond Future	6,455.0900	6.4551	6,408.9400	6.4089	(0.715)	0	0	0
2016/03/14	R202	04/08/2016	243.26	Put	Bond Future	6,466.4300	6.4664	6,420.3100	6.4203	(0.713)	0	0	0
2016/03/14	R202	04/08/2016	243.24	Call	Bond Future	4,543.6300	4.5436	4,480.0100	4.4800	(1.400)	0	0	0
2016/03/14	R202	04/08/2016	243.25	Put	Bond Future	6,460.7600	6.4608	6,414.6200	6.4146	(0.714)	0	0	0
2016/03/14	R203	05/05/2016	7.25	Put	Bond Future	1,066.2700	1.0663	1,068.2500	1.0683	0.186	0	0	0
2016/03/14	R203	05/05/2016			Bond Future	8.0680	101.4663	8.0725	101.4606	0.056	0.0000	0.0000	54,090
2016/03/14	R203	05/05/2016	7.26	Call	Bond Future	31.3900	0.0314	27.6200	0.0276	(12.010)	0	0	0
2016/03/14	R203	05/05/2016	7.24	Call	Bond Future	29.1400	0.0291	25.5500	0.0256	(12.320)	0	0	0
2016/03/14	R203	05/05/2016	7.25	Call	Bond Future	30.2200	0.0302	26.5400	0.0265	(12.177)	0	0	0
2016/03/14	R203	05/05/2016	7.24	Put	Bond Future	1,077.9500	1.0780	1,080.0200	1.0800	0.192	0	0	0
2016/03/14	R203	05/05/2016	7.26	Put	Bond Future	1,054.6900	1.0547	1,056.5800	1.0566	0.179	0	0	0
2016/03/14	R203	04/08/2016	7.26	Call	Bond Future	95.0500	0.0951	91.2900	0.0913	(3.956)	0	0	0
2016/03/14	R203	04/08/2016			Bond Future	8.1719	103.3853	8.1780	103.3791	0.074	0.0000	0.0000	0
2016/03/14	R203	04/08/2016	7.24	Call	Bond Future	91.3100	0.0913	87.6400	0.0876	(4.019)	0	0	0
2016/03/14	R203	04/08/2016	7.25	Call	Bond Future	93.0800	0.0931	89.3700	0.0894	(3.986)	0	0	0

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2016/03/14	R203	04/08/2016	7.24	Put	Bond Future	1,060.1200	1.0601	1,062.7000	1.0627	0.243	0	0	0
2016/03/14	R203	04/08/2016	7.26	Put	Bond Future	1,042.9200	1.0429	1,045.4100	1.0454	0.239	0	0	0
2016/03/14	R203	04/08/2016	7.25	Put	Bond Future	1,051.4200	1.0514	1,053.9600	1.0540	0.242	0	0	0
2016/03/14	R203	03/11/2016	8.86	Call	Bond Future	715.8300	0.7158	707.2100	0.7072	(1.204)	0	0	0
2016/03/14	R203	03/11/2016			Bond Future	8.2804	101.1887	8.2916	101.1796	0.136	0.0000	0.0000	0
2016/03/14	R203	03/11/2016	8.84	Call	Bond Future	704.6800	0.7047	696.0900	0.6961	(1.219)	0	0	0
2016/03/14	R203	03/11/2016	8.85	Call	Bond Future	710.2500	0.7103	701.6400	0.7016	(1.212)	0	0	0
2016/03/14	R203	03/11/2016	8.84	Put	Bond Future	254.4200	0.2544	254.9300	0.2549	0.200	0	0	0
2016/03/14	R203	03/11/2016	8.86	Put	Bond Future	249.5300	0.2495	250.0100	0.2500	0.192	0	0	0
2016/03/14	R203	03/11/2016	8.85	Put	Bond Future	251.9700	0.2520	252.4600	0.2525	0.194	0	0	0
2016/03/14	R204	05/05/2016	7.75	Call	Bond Future	102.1000	0.1021	90.4900	0.0905	(11.371)	0	0	0
2016/03/14	R204	05/05/2016			Bond Future	8.4418	102.0498	8.4513	102.0279	0.113	0.0000	0.0000	33,129
2016/03/14	R204	05/05/2016	7.76	Call	Bond Future	105.4900	0.1055	93.6400	0.0936	(11.233)	0	0	0
2016/03/14	R204	05/05/2016	7.74	Put	Bond Future	1,722.6100	1.7226	1,733.1200	1.7331	0.610	0	0	0
2016/03/14	R204	05/05/2016	7.76	Put	Bond Future	1,682.4000	1.6824	1,692.4400	1.6924	0.597	0	0	0
2016/03/14	R204	05/05/2016	7.74	Call	Bond Future	98.9700	0.0990	87.5900	0.0876	(11.498)	0	0	0
2016/03/14	R204	05/05/2016	7.75	Put	Bond Future	1,702.3700	1.7024	1,712.6500	1.7126	0.604	0	0	0
2016/03/14	R204	04/08/2016			Bond Future	8.5417	99.9389	8.5526	99.9161	0.128	0.0000	0.0000	0
2016/03/14	R204	04/08/2016	7.74	Put	Bond Future	1,951.2300	1.9512	1,962.7300	1.9627	0.589	0	0	0
2016/03/14	R204	04/08/2016	7.76	Put	Bond Future	1,917.9200	1.9179	1,929.1800	1.9292	0.587	0	0	0
2016/03/14	R204	04/08/2016	7.74	Call	Bond Future	260.3700	0.2604	249.1000	0.2491	(4.328)	0	0	0
2016/03/14	R204	04/08/2016	7.75	Put	Bond Future	1,934.4500	1.9344	1,945.8400	1.9458	0.589	0	0	0
2016/03/14	R204	04/08/2016	7.75	Call	Bond Future	264.9000	0.2649	253.5200	0.2535	(4.296)	0	0	0
2016/03/14	R204	04/08/2016	7.76	Call	Bond Future	269.6800	0.2697	258.1700	0.2582	(4.268)	0	0	0
2016/03/14	R204	03/11/2016			Bond Future	8.6301	101.8488	8.6439	101.8228	0.159	0.0000	0.0000	0
2016/03/14	R204	03/11/2016	9.21	Put	Bond Future	610.2000	0.6102	612.7400	0.6127	0.416	0	0	0
2016/03/14	R204	03/11/2016	9.23	Put	Bond Future	598.2800	0.5983	600.7200	0.6007	0.408	0	0	0
2016/03/14	R204	03/11/2016	9.22	Put	Bond Future	604.0700	0.6041	606.5600	0.6066	0.412	0	0	0
2016/03/14	R204	03/11/2016	9.22	Call	Bond Future	1,708.1600	1.7082	1,684.7300	1.6847	(1.372)	0	0	0
2016/03/14	R204	03/11/2016	9.21	Call	Bond Future	1,695.7000	1.6957	1,672.3200	1.6723	(1.379)	0	0	0
2016/03/14	R204	03/11/2016	9.23	Call	Bond Future	1,720.9500	1.7209	1,697.4700	1.6975	(1.364)	0	0	0
2016/03/14	R207	05/05/2016	7.86	Put	Bond Future	2,620.5200	2.6205	2,593.7400	2.5937	(1.022)	0	0	0
2016/03/14	R207	05/05/2016			Bond Future	8.6838	97.8561	8.6775	97.8749	(0.072)	0.0000	0.0000	42,093
2016/03/14	R207	05/05/2016	7.85	Put	Bond Future	2,648.3200	2.6483	2,621.6900	2.6217	(1.006)	0	0	0
2016/03/14	R207	05/05/2016	7.56	Put	Bond Future	3,493.1800	3.4932	3,470.2600	3.4703	(0.656)	0	0	0
2016/03/14	R207	05/05/2016	7.84	Put	Bond Future	2,676.2400	2.6762	2,649.7600	2.6498	(0.989)	0	0	0
2016/03/14	R207	05/05/2016	7.56	Call	Bond Future	34.5900	0.0346	30.5300	0.0305	(11.737)	0	0	43
2016/03/14	R207	05/05/2016	7.85	Call	Bond Future	96.6700	0.0967	88.9000	0.0889	(8.038)	0	0	0
2016/03/14	R207	05/05/2016	7.86	Call	Bond Future	99.9600	0.1000	92.0400	0.0920	(7.923)	0	0	0
2016/03/14	R207	05/05/2016	7.84	Call	Bond Future	93.4800	0.0935	85.8600	0.0859	(8.151)	0	0	0
2016/03/14	R207	04/08/2016			Bond Future	8.7774	96.0625	8.7708	96.0813	(0.076)	0.0000	0.0000	0
2016/03/14	R207	04/08/2016	7.99	Put	Bond Future	2,646.6600	2.6467	2,622.9400	2.6229	(0.896)	0	0	0
2016/03/14	R207	04/08/2016	8.01	Put	Bond Future	2,601.8300	2.6018	2,578.0900	2.5781	(0.912)	0	0	0
2016/03/14	R207	04/08/2016	8.00	Put	Bond Future	2,624.0200	2.6240	2,600.2900	2.6003	(0.904)	0	0	0
2016/03/14	R207	04/08/2016	8.01	Call	Bond Future	400.9500	0.4009	395.9900	0.3960	(1.237)	0	0	0
2016/03/14	R207	04/08/2016	7.99	Call	Bond Future	387.6000	0.3876	382.6600	0.3827	(1.275)	0	0	0

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2016/03/14	R207	04/08/2016	8.00	Call	Bond Future	394.0500	0.3941	389.1000	0.3891	(1.256)	0	0	0
2016/03/14	R208	05/05/2016	7.99	Call	Bond Future	125.0200	0.1250	114.9800	0.1150	(8.031)	0	0	0
2016/03/14	R208	05/05/2016	8.00	Put	Bond Future	3,268.5200	3.2685	3,235.8000	3.2358	(1.001)	0	0	0
2016/03/14	R208	05/05/2016			Bond Future	8.8295	92.6085	8.8234	92.6310	(0.069)	0.0000	0.0000	45,165
2016/03/14	R208	05/05/2016	8.00	Call	Bond Future	128.9900	0.1290	118.7800	0.1188	(7.915)	0	0	0
2016/03/14	R208	05/05/2016	8.01	Call	Bond Future	133.2100	0.1332	122.8100	0.1228	(7.807)	0	0	0
2016/03/14	R208	05/05/2016	7.99	Put	Bond Future	3,303.1800	3.3032	3,270.6300	3.2706	(0.985)	0	0	0
2016/03/14	R208	05/05/2016	8.01	Put	Bond Future	3,234.1200	3.2341	3,201.2100	3.2012	(1.018)	0	0	0
2016/03/14	R208	04/08/2016	8.01	Put	Bond Future	3,683.8000	3.6838	3,654.8200	3.6548	(0.787)	0	0	0
2016/03/14	R208	04/08/2016			Bond Future	8.9088	94.3600	8.9024	94.3825	(0.071)	0.0000	0.0000	0
2016/03/14	R208	04/08/2016	8.00	Put	Bond Future	3,713.3900	3.7134	3,684.4400	3.6844	(0.780)	0	0	0
2016/03/14	R208	04/08/2016	7.99	Call	Bond Future	411.7600	0.4118	405.3300	0.4053	(1.562)	0	0	0
2016/03/14	R208	04/08/2016	8.00	Call	Bond Future	418.7700	0.4188	412.3200	0.4123	(1.540)	0	0	0
2016/03/14	R208	04/08/2016	8.01	Call	Bond Future	426.2100	0.4262	419.7300	0.4197	(1.520)	0	0	0
2016/03/14	R208	04/08/2016	7.99	Put	Bond Future	3,743.4200	3.7434	3,714.4900	3.7145	(0.773)	0	0	0
2016/03/14	R208	03/11/2016	9.59	Put	Bond Future	1,089.7500	1.0897	1,071.8000	1.0718	(1.647)	0	0	0
2016/03/14	R208	03/11/2016			Bond Future	8.9801	92.7602	8.9741	92.7807	(0.067)	0.0000	0.0000	0
2016/03/14	R208	03/11/2016	9.58	Put	Bond Future	1,100.4400	1.1004	1,082.4200	1.0824	(1.638)	0	0	0
2016/03/14	R208	03/11/2016	9.57	Call	Bond Future	3,085.6600	3.0857	3,087.9700	3.0880	0.075	0	0	0
2016/03/14	R208	03/11/2016	9.58	Call	Bond Future	3,107.6300	3.1076	3,110.0300	3.1100	0.077	0	0	0
2016/03/14	R208	03/11/2016	9.59	Call	Bond Future	3,129.9400	3.1299	3,132.4100	3.1324	0.079	0	0	0
2016/03/14	R208	03/11/2016	9.57	Put	Bond Future	1,111.4900	1.1115	1,093.3800	1.0934	(1.629)	0	0	0
2016/03/14	R209	05/05/2016			Bond Future	9.6996	70.5111	9.7448	70.2115	0.465	0.0000	0.0000	29,623
2016/03/14	R209	05/05/2016	9.00	Call	Bond Future	469.9200	0.4699	384.9400	0.3849	(18.084)	0	0	6,700
2016/03/14	R209	05/05/2016	8.25	Put	Bond Future	10,816.1300	10.8161	11,102.9400	11.1029	2.652	0	0	0
2016/03/14	R209	05/05/2016	8.99	Put	Bond Future	5,440.5700	5.4406	5,656.6800	5.6567	3.972	0	0	0
2016/03/14	R209	05/05/2016	9.01	Put	Bond Future	5,317.4300	5.3174	5,530.4100	5.5304	4.005	0	0	0
2016/03/14	R209	05/05/2016	9.00	Put	Bond Future	5,378.8300	5.3788	5,593.3700	5.5934	3.989	0	0	0
2016/03/14	R209	05/05/2016	9.01	Call	Bond Future	482.3400	0.4823	395.8000	0.3958	(17.942)	0	0	0
2016/03/14	R209	05/05/2016	8.25	Call	Bond Future	42.0400	0.0420	29.3300	0.0293	(30.233)	0	0	6,700
2016/03/14	R209	05/05/2016	8.99	Call	Bond Future	457.7300	0.4577	374.3200	0.3743	(18.223)	0	0	0
2016/03/14	R209	04/08/2016	9.26	Call	Bond Future	1,823.6000	1.8236	1,686.1300	1.6861	(7.538)	0	0	0
2016/03/14	R209	04/08/2016			Bond Future	9.7548	71.8446	9.8013	71.5391	0.477	0.0000	0.0000	0
2016/03/14	R209	04/08/2016	9.60	Put	Bond Future	3,757.4800	3.7575	3,888.7400	3.8887	3.493	0	0	0
2016/03/14	R209	04/08/2016	10.60	Call	Bond Future	6,480.6800	6.4807	6,222.5200	6.2225	(3.984)	0	0	5,760
2016/03/14	R209	04/08/2016	9.24	Call	Bond Future	1,777.2900	1.7773	1,642.0000	1.6420	(7.612)	0	0	0
2016/03/14	R209	04/08/2016	9.25	Call	Bond Future	1,800.4400	1.8004	1,664.0500	1.6641	(7.575)	0	0	0
2016/03/14	R209	04/08/2016	10.60	Put	Bond Future	1,234.0400	1.2340	1,281.4100	1.2814	3.839	0	0	0
2016/03/14	R209	04/08/2016	9.24	Put	Bond Future	5,303.0300	5.3030	5,473.2700	5.4733	3.210	0	0	0
2016/03/14	R209	04/08/2016	9.26	Put	Bond Future	5,207.3400	5.2073	5,375.4000	5.3754	3.227	0	0	0
2016/03/14	R209	04/08/2016	9.60	Call	Bond Future	2,725.0200	2.7250	2,550.7500	2.5507	(6.395)	0	0	5,760
2016/03/14	R209	04/08/2016	9.25	Put	Bond Future	5,255.1300	5.2551	5,424.2700	5.4243	3.219	0	0	0
2016/03/14	R209	03/11/2016	10.26	Call	Bond Future	5,622.3300	5.6223	5,398.9700	5.3990	(3.973)	0	0	0
2016/03/14	R209	03/11/2016			Bond Future	9.8048	70.0667	9.8529	69.7535	0.491	0.0000	0.0000	0
2016/03/14	R209	03/11/2016	10.24	Call	Bond Future	5,547.4300	5.5474	5,325.4400	5.3254	(4.002)	0	0	0
2016/03/14	R209	03/11/2016	10.25	Call	Bond Future	5,584.7300	5.5847	5,362.0600	5.3621	(3.987)	0	0	0

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2016/03/14	R209	03/11/2016	10.24	Put	Bond Future	2,790.5700	2.7906	2,881.8400	2.8818	3.271	0	0	0
2016/03/14	R209	03/11/2016	10.25	Put	Bond Future	2,766.5200	2.7665	2,857.1100	2.8571	3.275	0	0	0
2016/03/14	R209	03/11/2016	10.26	Put	Bond Future	2,742.8700	2.7429	2,832.7700	2.8328	3.278	0	0	0
2016/03/14	R210	05/05/2016			Bond Future	181.4508	181.4508	181.4379	181.4379	(0.007)	0.0000	0.0000	1,554
2016/03/14	R210	05/05/2016	184.99	Put	Bond Future	3,539.2500	3.5393	3,552.0900	3.5521	0.363	0	0	0
2016/03/14	R210	05/05/2016	185.00	Put	Bond Future	3,549.2500	3.5493	3,562.0900	3.5621	0.362	0	0	0
2016/03/14	R210	05/05/2016	185.01	Put	Bond Future	3,559.2500	3.5593	3,572.0900	3.5721	0.361	0	0	0
2016/03/14	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	R210	04/08/2016			Bond Future	184.8977	184.8977	184.8836	184.8836	(0.008)	0.0000	0.0000	0
2016/03/14	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	R210	04/08/2016	181.50	Call	Bond Future	3,397.6600	3.3977	3,383.6300	3.3836	(0.413)	0	0	0
2016/03/14	R210	04/08/2016	181.52	Call	Bond Future	3,377.6600	3.3777	3,363.6300	3.3636	(0.415)	0	0	0
2016/03/14	R210	04/08/2016	181.51	Call	Bond Future	3,387.6600	3.3877	3,373.6300	3.3736	(0.414)	0	0	0
2016/03/14	R211	05/05/2016	139.01	Put	Bond Future	1,560.9400	1.5609	1,573.4400	1.5734	0.801	0	0	0
2016/03/14	R211	05/05/2016			Bond Future	137.4491	137.4491	137.4366	137.4366	(0.009)	0.0000	0.0000	62
2016/03/14	R211	05/05/2016	139.00	Put	Bond Future	1,550.9400	1.5509	1,563.4400	1.5634	0.806	0	0	0
2016/03/14	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	R211	05/05/2016	138.99	Put	Bond Future	1,540.9400	1.5409	1,553.4400	1.5534	0.811	0	0	0
2016/03/14	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	R211	04/08/2016			Bond Future	138.3218	138.3218	138.3084	138.3084	(0.010)	0.0000	0.0000	0
2016/03/14	R211	04/08/2016	137.09	Call	Bond Future	1,231.7800	1.2318	1,218.4100	1.2184	(1.085)	0	0	0
2016/03/14	R211	04/08/2016	137.07	Call	Bond Future	1,251.7800	1.2518	1,238.4100	1.2384	(1.068)	0	0	0
2016/03/14	R211	04/08/2016	137.08	Call	Bond Future	1,241.7800	1.2418	1,228.4100	1.2284	(1.077)	0	0	0
2016/03/14	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	R212	05/05/2016			Bond Future	143.2056	143.2056	143.1953	143.1953	(0.007)	0.0000	0.0000	3,833
2016/03/14	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	R212	05/05/2016	144.99	Put	Bond Future	1,784.3600	1.7844	1,794.6800	1.7947	0.578	0	0	0
2016/03/14	R212	05/05/2016	145.01	Put	Bond Future	1,804.3600	1.8044	1,814.6800	1.8147	0.572	0	0	0
2016/03/14	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	R212	05/05/2016	145.00	Put	Bond Future	1,794.3600	1.7944	1,804.6800	1.8047	0.575	0	0	0
2016/03/14	R212	04/08/2016	142.43	Call	Bond Future	1,588.0600	1.5881	1,576.8100	1.5768	(0.708)	0	0	0
2016/03/14	R212	04/08/2016			Bond Future	144.0181	144.0181	144.0068	144.0068	(0.008)	0.0000	0.0000	0
2016/03/14	R212	04/08/2016	142.44	Call	Bond Future	1,578.0600	1.5781	1,566.8100	1.5668	(0.713)	0	0	0
2016/03/14	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/14	R212	04/08/2016	142.42	Call	Bond Future	1,598.0600	1.5981	1,586.8100	1.5868	(0.704)	0	0	0

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2016/03/14	R213	05/05/2016	8.74	Put	Bond Future	6,149.3700	6.1494	6,326.1000	6.3261	2.874	0	0	0
2016/03/14	R213	05/05/2016	8.76	Put	Bond Future	6,020.3800	6.0204	6,194.7800	6.1948	2.897	0	0	0
2016/03/14	R213	05/05/2016			Bond Future	9.5702	81.2157	9.6052	80.9823	0.366	0.0000	0.0000	48,116
2016/03/14	R213	05/05/2016	8.75	Put	Bond Future	6,084.5600	6.0846	6,260.1500	6.2601	2.886	0	0	0
2016/03/14	R213	05/05/2016	8.74	Call	Bond Future	318.6800	0.3187	262.0100	0.2620	(17.783)	0	0	0
2016/03/14	R213	05/05/2016	8.75	Call	Bond Future	327.6200	0.3276	269.8100	0.2698	(17.645)	0	0	0
2016/03/14	R213	05/05/2016	8.76	Call	Bond Future	337.1000	0.3371	278.1000	0.2781	(17.502)	0	0	0
2016/03/14	R213	04/08/2016			Bond Future	9.6267	82.7517	9.6629	82.5135	0.376	0.0000	0.0000	0
2016/03/14	R213	04/08/2016	8.99	Put	Bond Future	5,852.5300	5.8525	5,989.9800	5.9900	2.349	0	0	0
2016/03/14	R213	04/08/2016	9.01	Put	Bond Future	5,751.8600	5.7519	5,887.5700	5.8876	2.359	0	0	0
2016/03/14	R213	04/08/2016	9.00	Put	Bond Future	5,802.0600	5.8021	5,938.6400	5.9386	2.354	0	0	0
2016/03/14	R213	04/08/2016	9.01	Call	Bond Future	1,532.4600	1.5325	1,429.9500	1.4300	(6.689)	0	0	0
2016/03/14	R213	04/08/2016	8.99	Call	Bond Future	1,491.0700	1.4911	1,390.3000	1.3903	(6.758)	0	0	0
2016/03/14	R213	04/08/2016	9.00	Call	Bond Future	1,511.6700	1.5117	1,410.0300	1.4100	(6.724)	0	0	0
2016/03/14	R213	03/11/2016			Bond Future	9.6808	80.7820	9.7184	80.5371	0.389	0.0000	0.0000	0
2016/03/14	R213	03/11/2016	10.18	Put	Bond Future	2,627.0400	2.6270	2,690.1900	2.6902	2.404	0	0	0
2016/03/14	R213	03/11/2016	10.20	Put	Bond Future	2,581.6600	2.5817	2,643.7800	2.6438	2.406	0	0	0
2016/03/14	R213	03/11/2016	10.18	Call	Bond Future	5,788.6400	5.7886	5,606.8800	5.6069	(3.140)	0	0	0
2016/03/14	R213	03/11/2016	10.19	Put	Bond Future	2,604.1400	2.6041	2,666.7800	2.6668	2.405	0	0	0
2016/03/14	R213	03/11/2016	10.19	Call	Bond Future	5,827.2300	5.8272	5,644.9600	5.6450	(3.128)	0	0	0
2016/03/14	R213	03/11/2016	10.20	Call	Bond Future	5,866.1600	5.8662	5,683.3700	5.6834	(3.116)	0	0	0
2016/03/14	R214	05/05/2016	9.01	Call	Bond Future	379.2900	0.3793	301.3800	0.3014	(20.541)	0	0	0
2016/03/14	R214	05/05/2016	9.30	Put	Bond Future	4,401.0500	4.4011	4,614.8000	4.6148	4.857	0	0	0
2016/03/14	R214	05/05/2016			Bond Future	9.8032	70.6888	9.8534	70.3447	0.512	0.0000	0.0000	32,449
2016/03/14	R214	05/05/2016	8.99	Call	Bond Future	358.8500	0.3588	284.0600	0.2841	(20.842)	0	0	0
2016/03/14	R214	05/05/2016	9.00	Call	Bond Future	368.8100	0.3688	292.4900	0.2925	(20.694)	0	0	0
2016/03/14	R214	05/05/2016	8.99	Put	Bond Future	6,347.2600	6.3473	6,616.5800	6.6166	4.243	0	0	0
2016/03/14	R214	05/05/2016	9.01	Put	Bond Future	6,210.4000	6.2104	6,476.6000	6.4766	4.286	0	0	0
2016/03/14	R214	05/05/2016	9.30	Call	Bond Future	792.1800	0.7922	661.8200	0.6618	(16.456)	0	0	0
2016/03/14	R214	05/05/2016	9.00	Put	Bond Future	6,278.5000	6.2785	6,546.2900	6.5463	4.265	0	0	0
2016/03/14	R214	04/08/2016	9.25	Put	Bond Future	5,999.3100	5.9993	6,208.8500	6.2088	3.493	0	0	0
2016/03/14	R214	04/08/2016	11.30	Call	Bond Future	9,388.3800	9.3884	9,064.9400	9.0649	(3.445)	0	0	5,800
2016/03/14	R214	04/08/2016	9.24	Call	Bond Future	1,631.7800	1.6318	1,491.6700	1.4917	(8.586)	0	0	0
2016/03/14	R214	04/08/2016			Bond Future	9.8566	72.0258	9.9083	71.6749	0.525	0.0000	0.0000	0
2016/03/14	R214	04/08/2016	9.30	Call	Bond Future	1,767.6000	1.7676	1,620.0700	1.6201	(8.346)	0	0	1,300
2016/03/14	R214	04/08/2016	8.55	Put	Bond Future	10,500.7100	10.5007	10,786.0500	10.7861	2.717	0	0	0
2016/03/14	R214	04/08/2016	9.25	Call	Bond Future	1,653.9700	1.6540	1,512.6200	1.5126	(8.546)	0	0	0
2016/03/14	R214	04/08/2016	11.30	Put	Bond Future	613.3600	0.6134	640.8100	0.6408	4.475	0	0	0
2016/03/14	R214	04/08/2016	10.30	Put	Bond Future	2,081.8800	2.0819	2,171.7500	2.1718	4.317	0	0	0
2016/03/14	R214	04/08/2016	9.26	Call	Bond Future	1,676.3500	1.6763	1,533.7600	1.5338	(8.506)	0	0	0
2016/03/14	R214	04/08/2016	9.30	Put	Bond Future	5,737.9900	5.7380	5,941.3500	5.9413	3.544	0	0	0
2016/03/14	R214	04/08/2016	8.55	Call	Bond Future	560.6000	0.5606	495.0500	0.4951	(11.693)	0	0	1,300
2016/03/14	R214	04/08/2016	9.24	Put	Bond Future	6,052.4900	6.0525	6,263.2700	6.2633	3.483	0	0	0
2016/03/14	R214	04/08/2016	10.30	Call	Bond Future	4,996.0700	4.9961	4,735.0500	4.7350	(5.225)	0	0	5,800
2016/03/14	R214	04/08/2016	9.26	Put	Bond Future	5,946.4500	5.9464	6,154.7500	6.1548	3.503	0	0	0
2016/03/14	R214	03/11/2016	10.35	Put	Bond Future	2,916.8300	2.9168	3,023.8300	3.0238	3.668	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
2016/03/14	R214	03/11/2016			Bond Future	9.9075	70.1047	9.9610	69.7452	0.540	0.0000	0.0000	0
2016/03/14	R214	03/11/2016	10.34	Put	Bond Future	2,941.5500	2.9415	3,049.3300	3.0493	3.664	0	0	0
2016/03/14	R214	03/11/2016	10.35	Call	Bond Future	5,799.9100	5.7999	5,547.3800	5.5474	(4.354)	0	0	0
2016/03/14	R214	03/11/2016	10.33	Call	Bond Future	5,723.5800	5.7236	5,472.6200	5.4726	(4.385)	0	0	0
2016/03/14	R214	03/11/2016	10.34	Call	Bond Future	5,761.7100	5.7617	5,509.9600	5.5100	(4.369)	0	0	0
2016/03/14	R214	03/11/2016	10.33	Put	Bond Future	2,966.4500	2.9664	3,075.0200	3.0750	3.660	0	0	0
2016/03/14	R248	05/05/2016			Bond Future	9.8797	90.7753	9.9300	90.3396	0.509	0.0000	0.0000	62,502
2016/03/14	R248	05/05/2016	8.99	Put	Bond Future	8,767.2100	8.7672	9,122.0000	9.1220	4.047	0	0	0
2016/03/14	R248	05/05/2016	9.01	Put	Bond Future	8,585.4000	8.5854	8,936.5600	8.9366	4.090	0	0	0
2016/03/14	R248	05/05/2016	8.99	Call	Bond Future	369.4000	0.3694	288.4700	0.2885	(21.909)	0	0	0
2016/03/14	R248	05/05/2016	9.00	Put	Bond Future	8,675.9100	8.6759	9,028.9200	9.0289	4.069	0	0	0
2016/03/14	R248	05/05/2016	9.00	Call	Bond Future	380.1900	0.3802	297.4800	0.2975	(21.755)	0	0	0
2016/03/14	R248	05/05/2016	9.01	Call	Bond Future	391.5800	0.3916	307.0200	0.3070	(21.595)	0	0	0
2016/03/14	R248	04/08/2016			Bond Future	9.9359	92.4922	9.9877	92.0477	0.521	0.0000	0.0000	0
2016/03/14	R248	04/08/2016	9.25	Call	Bond Future	1,900.5100	1.9005	1,733.1000	1.7331	(8.809)	0	0	0
2016/03/14	R248	04/08/2016	9.24	Put	Bond Future	8,253.8000	8.2538	8,532.3900	8.5324	3.375	0	0	0
2016/03/14	R248	04/08/2016	9.26	Put	Bond Future	8,112.3700	8.1124	8,387.8600	8.3879	3.396	0	0	0
2016/03/14	R248	04/08/2016	9.25	Put	Bond Future	8,182.8800	8.1829	8,459.9200	8.4599	3.386	0	0	0
2016/03/14	R248	04/08/2016	9.26	Call	Bond Future	1,927.2300	1.9272	1,758.2700	1.7583	(8.767)	0	0	0
2016/03/14	R248	04/08/2016	9.24	Call	Bond Future	1,874.0200	1.8740	1,708.1600	1.7082	(8.850)	0	0	0
2016/03/14	R248	03/11/2016	10.38	Call	Bond Future	7,064.1700	7.0642	6,749.9000	6.7499	(4.449)	0	0	0
2016/03/14	R248	03/11/2016			Bond Future	9.9895	89.8208	10.0432	89.3655	0.537	0.0000	0.0000	0
2016/03/14	R248	03/11/2016	10.39	Call	Bond Future	7,111.8700	7.1119	6,796.6000	6.7966	(4.433)	0	0	0
2016/03/14	R248	03/11/2016	10.37	Put	Bond Future	3,875.0600	3.8751	4,017.1300	4.0171	3.666	0	0	0
2016/03/14	R248	03/11/2016	10.39	Put	Bond Future	3,810.5200	3.8105	3,950.5800	3.9506	3.676	0	0	0
2016/03/14	R248	03/11/2016	10.37	Call	Bond Future	7,016.8400	7.0168	6,703.5800	6.7036	(4.464)	0	0	0
2016/03/14	R248	03/11/2016	10.38	Put	Bond Future	3,842.5300	3.8425	3,983.5900	3.9836	3.671	0	0	0

Total

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