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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/05/2016 TO 13/05/2016

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
2016/05/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	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
2016/05/13	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	2025	04/08/2016			Bond Future	127.3944	127.3944	127.2251	127.2251	(0.133)	0.0000	0.0000	3,004
2016/05/13	2025	04/08/2016	123.86	Call	Bond Future	3,534.4200	3.5344	3,365.0900	3.3651	(4.791)	0	0	0
2016/05/13	2025	04/08/2016	123.87	Call	Bond Future	3,524.4200	3.5244	3,355.0900	3.3551	(4.804)	0	0	0
2016/05/13	2025	04/08/2016	123.85	Call	Bond Future	3,544.4200	3.5444	3,375.0900	3.3751	(4.777)	0	0	0
2016/05/13	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	2025	03/11/2016			Bond Future	129.8402	129.8402	129.6686	129.6686	(0.132)	0.0000	0.0000	0
2016/05/13	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	2025	03/11/2016	129.21	Call	Bond Future	630.2100	0.6302	458.6000	0.4586	(27.231)	0	0	0
2016/05/13	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	2025	03/11/2016	129.22	Call	Bond Future	620.2100	0.6202	448.6000	0.4486	(27.670)	0	0	0
2016/05/13	2025	03/11/2016	129.23	Call	Bond Future	610.2100	0.6102	438.6000	0.4386	(28.123)	0	0	0
2016/05/13	2030	04/08/2016	10.17	Call	Bond Future	3,860.9400	3.8609	3,408.0800	3.4081	(11.729)	0	0	0
2016/05/13	2030	04/08/2016			Bond Future	9.5876	88.3427	9.6540	87.8899	0.693	0.0000	0.0000	25,310
2016/05/13	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	2030	03/11/2016	9.35	Put	Bond Future	1,991.2500	1.9913	2,452.2600	2.4523	23.152	0	0	0
2016/05/13	2030	03/11/2016			Bond Future	9.6404	90.0322	9.7089	89.5711	0.711	0.0000	0.0000	0
2016/05/13	2030	03/11/2016	9.34	Put	Bond Future	2,060.9500	2.0609	2,521.9600	2.5220	22.369	0	0	0
2016/05/13	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	2030	03/11/2016	9.33	Put	Bond Future	2,130.7200	2.1307	2,591.7300	2.5917	21.636	0	0	0
2016/05/13	2032	04/08/2016	9.01	Call	Bond Future	668.2500	0.6683	566.3700	0.5664	(15.246)	0	0	0
2016/05/13	2032	04/08/2016			Bond Future	9.7163	91.2869	9.7826	90.8065	0.683	0.0000	0.0000	7,553
2016/05/13	2032	04/08/2016	8.99	Call	Bond Future	638.4100	0.6384	540.0400	0.5400	(15.409)	0	0	0
2016/05/13	2032	04/08/2016	9.00	Call	Bond Future	653.2100	0.6532	553.0900	0.5531	(15.327)	0	0	0
2016/05/13	2032	04/08/2016	8.99	Put	Bond Future	6,157.9100	6.1579	6,539.8700	6.5399	6.203	0	0	0
2016/05/13	2032	04/08/2016	9.01	Put	Bond Future	6,029.1200	6.0291	6,407.5700	6.4076	6.277	0	0	0
2016/05/13	2032	04/08/2016	9.00	Put	Bond Future	6,093.3400	6.0933	6,473.5500	6.4736	6.240	0	0	0
2016/05/13	2032	03/11/2016			Bond Future	9.7727	88.8732	9.8411	88.3843	0.700	0.0000	0.0000	0
2016/05/13	2032	03/11/2016	10.28	Put	Bond Future	2,070.9500	2.0709	2,226.2800	2.2263	7.500	0	0	0
2016/05/13	2032	03/11/2016	10.30	Put	Bond Future	2,025.3300	2.0253	2,178.0300	2.1780	7.540	0	0	0
2016/05/13	2032	03/11/2016	10.29	Put	Bond Future	2,047.9200	2.0479	2,201.9400	2.2019	7.521	0	0	0
2016/05/13	2032	03/11/2016	10.30	Call	Bond Future	5,693.5600	5.6936	5,357.3100	5.3573	(5.906)	0	0	0
2016/05/13	2032	03/11/2016	10.28	Call	Bond Future	5,604.1900	5.6042	5,270.5700	5.2706	(5.953)	0	0	0
2016/05/13	2032	03/11/2016	10.29	Call	Bond Future	5,648.6900	5.6487	5,313.7600	5.3138	(5.929)	0	0	0

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2016/05/13	2032	02/02/2017	9.53	Call	Bond Future	3,405.1000		3.4051	3,177.9100	3.1779	(6.672)	0	0	0
2016/05/13	2032	02/02/2017			Bond Future	9.8217		90.6702	9.8925	90.1702	0.721	0.0000	0.0000	0
2016/05/13	2032	02/02/2017	9.51	Call	Bond Future	3,344.1300		3.3441	3,119.6000	3.1196	(6.714)	0	0	0
2016/05/13	2032	02/02/2017	9.52	Call	Bond Future	3,374.5300		3.3745	3,148.6800	3.1487	(6.693)	0	0	0
2016/05/13	2032	02/02/2017	9.51	Put	Bond Future	5,596.3100		5.5963	5,871.7900	5.8718	4.923	0	0	0
2016/05/13	2032	02/02/2017	9.53	Put	Bond Future	5,510.2700		5.5103	5,783.0900	5.7831	4.951	0	0	0
2016/05/13	2032	02/02/2017	9.52	Put	Bond Future	5,553.1600		5.5532	5,827.3200	5.8273	4.937	0	0	0
2016/05/13	2033	04/08/2016	104.99	Call	Bond Future	3,426.0300		3.4260	3,145.3900	3.1454	(8.191)	0	0	0
2016/05/13	2033	04/08/2016	105.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	2033	04/08/2016			Bond Future	108.4160		108.4160	108.1354	108.1354	(0.259)	0.0000	0.0000	3,924
2016/05/13	2033	04/08/2016	104.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	2033	04/08/2016	105.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	2033	04/08/2016	105.00	Call	Bond Future	3,416.0300		3.4160	3,135.3900	3.1354	(8.215)	0	0	0
2016/05/13	2033	04/08/2016	105.01	Call	Bond Future	3,406.0300		3.4060	3,125.3900	3.1254	(8.240)	0	0	0
2016/05/13	2033	03/11/2016			Bond Future	109.4747		109.4747	109.1894	109.1894	(0.261)	0.0000	0.0000	0
2016/05/13	2033	03/11/2016	109.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	2033	03/11/2016	109.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	2033	03/11/2016	109.18	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	2033	03/11/2016	109.16	Call	Bond Future	314.7300		0.3147	29.4000	0.0294	(90.659)	0	0	0
2016/05/13	2033	03/11/2016	109.17	Call	Bond Future	304.7300		0.3047	19.4000	0.0194	(93.634)	0	0	0
2016/05/13	2033	03/11/2016	109.18	Call	Bond Future	294.7300		0.2947	9.4000	0.0094	(96.811)	0	0	0
2016/05/13	2037	04/08/2016			Bond Future	9.8415		88.5015	9.9026	88.0195	0.621	0.0000	0.0000	41,343
2016/05/13	2037	04/08/2016	9.24	Put	Bond Future	5,951.2200		5.9512	6,305.9400	6.3059	5.960	0	0	0
2016/05/13	2037	04/08/2016	9.26	Put	Bond Future	5,819.7700		5.8198	6,170.5600	6.1706	6.028	0	0	0
2016/05/13	2037	04/08/2016	9.24	Call	Bond Future	975.1900		0.9752	847.8900	0.8479	(13.054)	0	0	0
2016/05/13	2037	04/08/2016	9.25	Put	Bond Future	5,885.2800		5.8853	6,238.0400	6.2380	5.994	0	0	0
2016/05/13	2037	04/08/2016	9.25	Call	Bond Future	995.5500		0.9956	866.2900	0.8663	(12.984)	0	0	0
2016/05/13	2037	04/08/2016	9.26	Call	Bond Future	1,016.2100		1.0162	884.9800	0.8850	(12.914)	0	0	0
2016/05/13	2037	03/11/2016	10.35	Call	Bond Future	5,921.0900		5.9211	5,592.1500	5.5922	(5.555)	0	0	0
2016/05/13	2037	03/11/2016	10.36	Put	Bond Future	2,430.8100		2.4308	2,591.1700	2.5912	6.597	0	0	0
2016/05/13	2037	03/11/2016			Bond Future	9.8938		90.1940	9.9567	89.7034	0.635	0.0000	0.0000	0
2016/05/13	2037	03/11/2016	10.36	Call	Bond Future	5,968.2600		5.9683	5,638.0000	5.6380	(5.534)	0	0	0
2016/05/13	2037	03/11/2016	10.37	Call	Bond Future	6,015.7900		6.0158	5,684.2100	5.6842	(5.512)	0	0	0
2016/05/13	2037	03/11/2016	10.35	Put	Bond Future	2,457.1300		2.4571	2,618.8100	2.6188	6.580	0	0	0
2016/05/13	2037	03/11/2016	10.37	Put	Bond Future	2,404.9600		2.4050	2,564.0000	2.5640	6.613	0	0	0
2016/05/13	2037	02/02/2017	9.68	Put	Bond Future	5,988.5800		5.9886	6,254.2000	6.2542	4.435	0	0	0
2016/05/13	2037	02/02/2017			Bond Future	9.9398		87.7606	10.0047	87.2589	0.653	0.0000	0.0000	0
2016/05/13	2037	02/02/2017	9.67	Put	Bond Future	6,035.3000		6.0353	6,302.2300	6.3022	4.423	0	0	0
2016/05/13	2037	02/02/2017	9.68	Call	Bond Future	3,934.8100		3.9348	3,698.7300	3.6987	(6.000)	0	0	0
2016/05/13	2037	02/02/2017	9.66	Call	Bond Future	3,866.9900		3.8670	3,633.5400	3.6335	(6.037)	0	0	0
2016/05/13	2037	02/02/2017	9.67	Call	Bond Future	3,900.9700		3.9010	3,666.2000	3.6662	(6.018)	0	0	0
2016/05/13	2037	02/02/2017	9.66	Put	Bond Future	6,082.0000		6.0820	6,350.2500	6.3502	4.411	0	0	0
2016/05/13	2038	04/08/2016			Bond Future	135.2207		135.2207	134.5524	134.5524	(0.494)	0.0000	0.0000	22,289
2016/05/13	2038	04/08/2016	129.31	Call	Bond Future	5,910.6500		5.9107	5,242.3500	5.2424	(11.307)	0	0	0
2016/05/13	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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2016/05/13	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	2038	04/08/2016	129.32	Call	Bond Future	5,900.6500	5.9007	5,232.3500	5.2324	(11.326)	0	0	0
2016/05/13	2038	04/08/2016	129.30	Call	Bond Future	5,920.6500	5.9207	5,252.3500	5.2524	(11.288)	0	0	0
2016/05/13	2038	03/11/2016	136.32	Call	Bond Future	1,496.5100	1.4965	816.4600	0.8165	(45.442)	0	0	0
2016/05/13	2038	03/11/2016			Bond Future	137.8165	137.8165	137.1365	137.1365	(0.493)	0.0000	0.0000	0
2016/05/13	2038	03/11/2016	136.33	Call	Bond Future	1,486.5100	1.4865	806.4600	0.8065	(45.748)	0	0	0
2016/05/13	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	2038	03/11/2016	136.31	Call	Bond Future	1,506.5100	1.5065	826.4600	0.8265	(45.141)	0	0	0
2016/05/13	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	2040	04/08/2016			Bond Future	9.9069	92.0312	9.9680	91.5182	0.617	0.0000	0.0000	812
2016/05/13	2040	04/08/2016	9.49	Put	Bond Future	5,146.4900	5.1465	5,482.3500	5.4824	6.526	0	0	0
2016/05/13	2040	04/08/2016	9.50	Call	Bond Future	1,543.7200	1.5437	1,364.2700	1.3643	(11.625)	0	0	0
2016/05/13	2040	04/08/2016	9.51	Call	Bond Future	1,571.9900	1.5720	1,390.2400	1.3902	(11.562)	0	0	0
2016/05/13	2040	04/08/2016	9.49	Call	Bond Future	1,515.9500	1.5159	1,338.7700	1.3388	(11.688)	0	0	0
2016/05/13	2040	04/08/2016	9.51	Put	Bond Future	5,022.9800	5.0230	5,354.2700	5.3543	6.595	0	0	0
2016/05/13	2040	04/08/2016	9.50	Put	Bond Future	5,084.4200	5.0844	5,418.0100	5.4180	6.561	0	0	0
2016/05/13	2040	03/11/2016			Bond Future	9.9596	93.7911	10.0225	93.2689	0.631	0.0000	0.0000	0
2016/05/13	2040	03/11/2016	9.69	Put	Bond Future	5,540.7900	5.5408	5,827.6700	5.8277	5.178	0	0	0
2016/05/13	2040	03/11/2016	9.71	Put	Bond Future	5,438.0200	5.4380	5,721.5600	5.7216	5.214	0	0	0
2016/05/13	2040	03/11/2016	9.70	Put	Bond Future	5,489.2300	5.4892	5,774.4400	5.7744	5.196	0	0	0
2016/05/13	2040	03/11/2016	9.71	Call	Bond Future	3,313.8200	3.3138	3,075.0600	3.0751	(7.205)	0	0	0
2016/05/13	2040	03/11/2016	9.69	Call	Bond Future	3,242.8800	3.2429	3,007.4600	3.0075	(7.260)	0	0	0
2016/05/13	2040	03/11/2016	9.70	Call	Bond Future	3,278.2400	3.2782	3,041.1500	3.0412	(7.232)	0	0	0
2016/05/13	2044	04/08/2016	9.50	Call	Bond Future	1,466.9500	1.4669	1,294.1000	1.2941	(11.783)	0	0	0
2016/05/13	2044	04/08/2016			Bond Future	9.9408	89.0873	10.0018	88.5733	0.615	0.0000	0.0000	20,486
2016/05/13	2044	04/08/2016	9.51	Call	Bond Future	1,494.2700	1.4943	1,319.1600	1.3192	(11.719)	0	0	0
2016/05/13	2044	04/08/2016	9.49	Put	Bond Future	5,398.1000	5.3981	5,741.5700	5.7416	6.363	0	0	0
2016/05/13	2044	04/08/2016	9.51	Put	Bond Future	5,270.4100	5.2704	5,609.3600	5.6094	6.431	0	0	0
2016/05/13	2044	04/08/2016	9.49	Call	Bond Future	1,439.9500	1.4400	1,269.3600	1.2694	(11.847)	0	0	0
2016/05/13	2044	04/08/2016	9.50	Put	Bond Future	5,334.0200	5.3340	5,675.2300	5.6752	6.397	0	0	0
2016/05/13	2044	03/11/2016			Bond Future	9.9925	90.7910	10.0553	90.2677	0.628	0.0000	0.0000	0
2016/05/13	2044	03/11/2016	10.42	Call	Bond Future	6,263.6200	6.2636	5,917.2000	5.9172	(5.531)	0	0	0
2016/05/13	2044	03/11/2016	10.41	Put	Bond Future	2,833.5300	2.8335	3,011.8500	3.0119	6.293	0	0	0
2016/05/13	2044	03/11/2016	10.43	Put	Bond Future	2,775.3100	2.7753	2,950.8400	2.9508	6.325	0	0	0
2016/05/13	2044	03/11/2016	10.42	Put	Bond Future	2,804.4100	2.8044	2,981.3300	2.9813	6.309	0	0	0
2016/05/13	2044	03/11/2016	10.43	Call	Bond Future	6,312.6100	6.3126	5,964.8000	5.9648	(5.510)	0	0	0
2016/05/13	2044	03/11/2016	10.41	Call	Bond Future	6,214.5300	6.2145	5,869.5100	5.8695	(5.552)	0	0	0
2016/05/13	2044	02/02/2017			Bond Future	10.0383	88.2445	10.1031	87.7095	0.646	0.0000	0.0000	0
2016/05/13	2044	02/02/2017	9.77	Call	Bond Future	4,290.7500	4.2907	4,037.8500	4.0379	(5.894)	0	0	0
2016/05/13	2044	02/02/2017	9.76	Put	Bond Future	6,618.0000	6.6180	6,901.5200	6.9015	4.284	0	0	0
2016/05/13	2044	02/02/2017	9.78	Put	Bond Future	6,517.2000	6.5172	6,797.9600	6.7980	4.308	0	0	0
2016/05/13	2044	02/02/2017	9.77	Put	Bond Future	6,567.6000	6.5676	6,849.7400	6.8497	4.296	0	0	0
2016/05/13	2044	02/02/2017	9.78	Call	Bond Future	4,327.0100	4.3270	4,072.7300	4.0727	(5.877)	0	0	0
2016/05/13	2044	02/02/2017	9.76	Call	Bond Future	4,254.3500	4.2544	4,002.8300	4.0028	(5.912)	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
2016/05/13	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	2046	04/08/2016			Bond Future	135.4197	135.4197	133.8574	133.8574	(1.154)	0.0000	0.0000	16,290
2016/05/13	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	2046	04/08/2016	129.00	Call	Bond Future	6,419.6600	6.4197	4,857.4400	4.8574	(24.335)	0	0	0
2016/05/13	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	2046	04/08/2016	129.01	Call	Bond Future	6,409.6600	6.4097	4,847.4400	4.8474	(24.373)	0	0	0
2016/05/13	2046	04/08/2016	129.02	Call	Bond Future	6,399.6600	6.3997	4,837.4400	4.8374	(24.411)	0	0	0
2016/05/13	2046	03/11/2016	137.07	Put	Bond Future	561.2900	0.5613	2,152.5800	2.1526	283.506	0	0	0
2016/05/13	2046	03/11/2016			Bond Future	136.5087	136.5087	134.9174	134.9174	(1.166)	0.0000	0.0000	0
2016/05/13	2046	03/11/2016	137.09	Put	Bond Future	581.2900	0.5813	2,172.5800	2.1726	273.751	0	0	0
2016/05/13	2046	03/11/2016	137.08	Put	Bond Future	571.2900	0.5713	2,162.5800	2.1626	278.543	0	0	0
2016/05/13	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	2050	04/08/2016	139.14	Call	Bond Future	4,885.3500	4.8854	3,201.8400	3.2018	(34.460)	0	0	0
2016/05/13	2050	04/08/2016			Bond Future	144.0253	144.0253	142.3418	142.3418	(1.169)	0.0000	0.0000	20,765
2016/05/13	2050	04/08/2016	139.12	Call	Bond Future	4,905.3500	4.9054	3,221.8400	3.2218	(34.320)	0	0	0
2016/05/13	2050	04/08/2016	139.13	Call	Bond Future	4,895.3500	4.8954	3,211.8400	3.2118	(34.390)	0	0	0
2016/05/13	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	2050	03/11/2016	149.52	Put	Bond Future	2,729.6000	2.7296	4,444.2200	4.4442	62.816	0	0	0
2016/05/13	2050	03/11/2016			Bond Future	146.7904	146.7904	145.0758	145.0758	(1.168)	0.0000	0.0000	0
2016/05/13	2050	03/11/2016	149.54	Put	Bond Future	2,749.6000	2.7496	4,464.2200	4.4642	62.359	0	0	0
2016/05/13	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	2050	03/11/2016	149.53	Put	Bond Future	2,739.6000	2.7396	4,454.2200	4.4542	62.587	0	0	0
2016/05/13	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	AL37	04/08/2016			Index Future	484.7910	484.7910	483.5460	483.5460	(0.257)	0.0000	0.0000	22
2016/05/13	AL37	03/11/2016			Index Future	494.1610	494.1610	492.8940	492.8940	(0.256)	0.0000	0.0000	0
2016/05/13	AL7T	04/08/2016			Index Future	557.1300	557.1300	554.8760	554.8760	(0.405)	0.0000	0.0000	9
2016/05/13	AL7T	03/11/2016			Index Future	567.8980	567.8980	565.6030	565.6030	(0.404)	0.0000	0.0000	0
2016/05/13	ALBI	04/08/2016			Index Future	506.1190	506.1190	504.0080	504.0080	(0.417)	0.0000	0.0000	627
2016/05/13	ALBI	03/11/2016			Index Future	515.9010	515.9010	513.7520	513.7520	(0.417)	0.0000	0.0000	0
2016/05/13	ALBI	02/02/2017			Index Future	526.3250	526.3250	524.1260	524.1260	(0.418)	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
2016/05/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/05/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	C211	31/01/2017			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
2016/05/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/13	EL28	04/08/2016			Bond Future	131.4668	131.4668	131.5041	131.5041	0.028	0.0000	0.0000	0
2016/05/13	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	EL28	04/08/2016	126.86	Call	Bond Future	4,606.8400	4.6068	4,644.0900	4.6441	0.809	0	0	0
2016/05/13	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	EL28	04/08/2016	126.87	Call	Bond Future	4,596.8400	4.5968	4,634.0900	4.6341	0.810	0	0	0
2016/05/13	EL28	04/08/2016	126.88	Call	Bond Future	4,586.8400	4.5868	4,624.0900	4.6241	0.812	0	0	0
2016/05/13	EL28	03/11/2016	132.17	Call	Bond Future	150.6900	0.1507	189.6500	0.1896	25.854	0	0	0
2016/05/13	EL28	03/11/2016			Bond Future	132.3207	132.3207	132.3597	132.3597	0.029	0.0000	0.0000	0
2016/05/13	EL28	03/11/2016	132.15	Call	Bond Future	170.6900	0.1707	209.6500	0.2096	22.825	0	0	0
2016/05/13	EL28	03/11/2016	132.16	Call	Bond Future	160.6900	0.1607	199.6500	0.1996	24.245	0	0	0
2016/05/13	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	ES33	04/08/2016			Bond Future	10.7109	78.0581	10.7719	77.6781	0.569	0.0000	0.0000	8,932
2016/05/13	ES33	04/08/2016	10.24	Put	Bond Future	3,037.4600	3.0375	3,417.4700	3.4175	12.511	0	0	0
2016/05/13	ES33	04/08/2016	10.26	Put	Bond Future	2,904.7100	2.9047	3,284.7200	3.2847	13.083	0	0	0
2016/05/13	ES33	04/08/2016	10.25	Put	Bond Future	2,971.0400	2.9710	3,351.0500	3.3511	12.790	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
2016/05/13	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	ES33	03/11/2016			Bond Future	10.7962	75.7577	10.8592	75.3709	0.583	0.0000	0.0000	0
2016/05/13	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	ES33	03/11/2016	11.31	Call	Bond Future	3,071.1800	3.0712	2,684.3500	2.6844	(12.595)	0	0	0
2016/05/13	ES33	03/11/2016	11.29	Call	Bond Future	2,955.2700	2.9553	2,568.4400	2.5684	(13.089)	0	0	0
2016/05/13	ES33	03/11/2016	11.30	Call	Bond Future	3,013.2600	3.0133	2,626.4300	2.6264	(12.838)	0	0	0
2016/05/13	ES33	02/02/2017			Bond Future	10.8775	77.2894	10.9427	76.8938	0.600	0.0000	0.0000	0
2016/05/13	ES33	02/02/2017	10.59	Put	Bond Future	1,782.7900	1.7828	2,178.3900	2.1784	22.190	0	0	0
2016/05/13	ES33	02/02/2017	10.61	Put	Bond Future	1,656.6900	1.6567	2,052.2900	2.0523	23.879	0	0	0
2016/05/13	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	ES33	02/02/2017	10.60	Put	Bond Future	1,719.7000	1.7197	2,115.3000	2.1153	23.004	0	0	0
2016/05/13	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	ES42	04/08/2016			Bond Future	10.8760	82.0467	10.9370	81.6180	0.561	0.0000	0.0000	7,270
2016/05/13	ES42	03/11/2016			Bond Future	10.9606	79.3529	11.0235	78.9165	0.574	0.0000	0.0000	0
2016/05/13	GOVI	04/08/2016	520.99	Put	GOVI	160,570.0000	16.0570	180,620.0000	18.0620	12.487	0	0	0
2016/05/13	GOVI	04/08/2016			GOVI	504.9330	504.9330	502.9280	502.9280	(0.397)	0.0000	0.0000	463
2016/05/13	GOVI	04/08/2016	521.01	Put	GOVI	160,770.0000	16.0770	180,820.0000	18.0820	12.471	0	0	0
2016/05/13	GOVI	04/08/2016	521.00	Put	GOVI	160,670.0000	16.0670	180,720.0000	18.0720	12.479	0	0	0
2016/05/13	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	GOVI	03/11/2016	476.11	Call	GOVI	385,820.0000	38.5820	365,410.0000	36.5410	(5.290)	0	0	0
2016/05/13	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	GOVI	03/11/2016			GOVI	514.6920	514.6920	512.6510	512.6510	(0.397)	0.0000	0.0000	146
2016/05/13	GOVI	03/11/2016	476.12	Call	GOVI	385,720.0000	38.5720	365,310.0000	36.5310	(5.291)	0	0	0
2016/05/13	GOVI	03/11/2016	476.13	Call	GOVI	385,620.0000	38.5620	365,210.0000	36.5210	(5.293)	0	0	0
2016/05/13	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	GOVI	02/02/2017			GOVI	525.0910	525.0910	523.0030	523.0030	(0.398)	0.0000	0.0000	0
2016/05/13	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	GOVI	02/02/2017	533.32	Put	GOVI	82,290.0000	8.2290	103,170.0000	10.3170	25.374	0	0	0
2016/05/13	GOVI	02/02/2017	533.34	Put	GOVI	82,490.0000	8.2490	103,370.0000	10.3370	25.312	0	0	0
2016/05/13	GOVI	02/02/2017	533.33	Put	GOVI	82,390.0000	8.2390	103,270.0000	10.3270	25.343	0	0	0
2016/05/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/05/13	IGOV	04/08/2016			Index Future	248.0270	248.0270	247.2330	247.2330	(0.320)	0.0000	0.0000	1,033
2016/05/13	IGOV	03/11/2016			Index Future	252.8410	252.8410	252.0320	252.0320	(0.320)	0.0000	0.0000	23
2016/05/13	IGOV	02/02/2017			Index Future	257.9700	257.9700	257.1420	257.1420	(0.321)	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
2016/05/13	ILBI	04/08/2016			Index Future	672.2720	672.2720	670.6240	670.6240	(0.245)	0.0000	0.0000	157
2016/05/13	ILBI	03/11/2016			Index Future	685.1080	685.1080	683.4290	683.4290	(0.245)	0.0000	0.0000	0
2016/05/13	IS01	19/12/2016			Interest Rate Swap	100.1359	100.1359	100.1370	100.1370	0.001	0.0000	0.0000	0
2016/05/13	IS01	16/03/2017			Interest Rate Swap	100.1619	100.1619	100.1674	100.1674	0.006	0.0000	0.0000	0
2016/05/13	IS01	15/06/2017			Interest Rate Swap	99.9092	99.9092	99.9202	99.9202	0.011	0.0000	0.0000	0
2016/05/13	IS02	18/12/2017			Interest Rate Swap	100.5091	100.5091	100.5358	100.5358	0.027	0.0000	0.0000	0
2016/05/13	IS02	16/03/2018			Interest Rate Swap	99.9564	99.9564	99.9892	99.9892	0.033	0.0000	0.0000	0
2016/05/13	IS02	15/06/2018			Interest Rate Swap	99.8100	99.8100	99.8478	99.8478	0.038	0.0000	0.0000	0
2016/05/13	IS05	17/12/2020			Interest Rate Swap	100.3562	100.3562	100.5027	100.5027	0.146	0.0000	0.0000	0
2016/05/13	IS05	16/03/2021			Interest Rate Swap	99.8396	99.8396	99.9931	99.9931	0.154	0.0000	0.0000	0
2016/05/13	IS05	15/06/2021			Interest Rate Swap	99.2873	99.2873	99.4504	99.4504	0.164	0.0000	0.0000	0
2016/05/13	IS10	17/12/2025			Interest Rate Swap	102.1073	102.1073	102.3923	102.3923	0.279	0.0000	0.0000	0
2016/05/13	IS10	16/03/2026			Interest Rate Swap	99.3369	99.3369	99.6312	99.6312	0.296	0.0000	0.0000	0
2016/05/13	IS10	15/06/2026			Interest Rate Swap	98.2106	98.2106	98.5119	98.5119	0.307	0.0000	0.0000	0
2016/05/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/05/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/05/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/05/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/05/13	JBAF	18/05/2016			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2016/05/13	JBAF	15/06/2016			Jibar Tradeable Future	7.3900	92.6100	7.3900	92.6100	0.000	0.0000	0.0000	0
2016/05/13	JBAF	20/07/2016			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/05/13	JBAF	17/08/2016			Jibar Tradeable Future	7.5200	92.4800	7.5200	92.4800	0.000	0.0000	0.0000	0
2016/05/13	JBAF	21/09/2016			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/05/13	JBAF	19/10/2016			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/05/13	JBAF	21/12/2016			Jibar Tradeable Future	7.7600	92.2400	7.7600	92.2400	0.000	0.0000	0.0000	0
2016/05/13	JBAF	15/03/2017			Jibar Tradeable Future	7.9100	92.0900	7.9100	92.0900	0.000	0.0000	0.0000	0
2016/05/13	JBAF	21/06/2017			Jibar Tradeable Future	8.0100	91.9900	8.0100	91.9900	0.000	0.0000	0.0000	0
2016/05/13	JBAF	20/09/2017			Jibar Tradeable Future	8.0900	91.9100	8.0900	91.9100	0.000	0.0000	0.0000	0
2016/05/13	JBAF	20/12/2017			Jibar Tradeable Future	8.1700	91.8300	8.1700	91.8300	0.000	0.0000	0.0000	0
2016/05/13	JBAF	20/03/2018			Jibar Tradeable Future	8.2200	91.7800	8.2200	91.7800	0.000	0.0000	0.0000	0
2016/05/13	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/05/13	R023	04/08/2016	8.24	Call	Bond Future	331.8200	0.3318	274.8300	0.2748	(17.175)	0	0	0
2016/05/13	R023	04/08/2016	8.25	Put	Bond Future	3,745.0800	3.7451	4,003.2200	4.0032	6.893	0	0	0
2016/05/13	R023	04/08/2016			Bond Future	8.9588	97.5289	9.0263	97.2126	0.753	0.0000	0.0000	6,473
2016/05/13	R023	04/08/2016	8.25	Call	Bond Future	340.3100	0.3403	282.1800	0.2822	(17.081)	0	0	0
2016/05/13	R023	04/08/2016	8.26	Call	Bond Future	349.0900	0.3491	289.7900	0.2898	(16.987)	0	0	0

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2016/05/13	R023	04/08/2016	8.24	Put	Bond Future	3,785.7100	3.7857	4,044.9900	4.0450	6.849	0	0	0
2016/05/13	R023	04/08/2016	8.26	Put	Bond Future	3,704.7700	3.7048	3,961.7400	3.9617	6.936	0	0	0
2016/05/13	R023	03/11/2016	9.73	Put	Bond Future	888.5500	0.8886	971.5800	0.9716	9.344	0	0	0
2016/05/13	R023	03/11/2016			Bond Future	9.0166	95.4621	9.0874	95.1404	0.785	0.0000	0.0000	0
2016/05/13	R023	03/11/2016	9.75	Put	Bond Future	865.6000	0.8656	946.9400	0.9469	9.397	0	0	0
2016/05/13	R023	03/11/2016	9.73	Call	Bond Future	4,070.2700	4.0703	3,831.5700	3.8316	(5.864)	0	0	0
2016/05/13	R023	03/11/2016	9.74	Put	Bond Future	876.9000	0.8769	959.0900	0.9591	9.373	0	0	0
2016/05/13	R023	03/11/2016	9.74	Call	Bond Future	4,102.2600	4.1023	3,862.7200	3.8627	(5.839)	0	0	0
2016/05/13	R023	03/11/2016	9.75	Call	Bond Future	4,134.5700	4.1346	3,894.1800	3.8942	(5.814)	0	0	0
2016/05/13	R023	02/02/2017	8.85	Call	Bond Future	2,060.4400	2.0604	1,910.1900	1.9102	(7.292)	0	0	0
2016/05/13	R023	02/02/2017			Bond Future	9.0642	97.3918	9.1391	97.0624	0.826	0.0000	0.0000	0
2016/05/13	R023	02/02/2017	8.86	Call	Bond Future	2,080.2400	2.0802	1,929.0500	1.9291	(7.268)	0	0	0
2016/05/13	R023	02/02/2017	8.84	Put	Bond Future	3,036.5300	3.0365	3,216.6100	3.2166	5.930	0	0	0
2016/05/13	R023	02/02/2017	8.86	Put	Bond Future	2,986.6900	2.9867	3,164.9000	3.1649	5.967	0	0	0
2016/05/13	R023	02/02/2017	8.84	Call	Bond Future	2,040.7500	2.0407	1,891.4300	1.8914	(7.317)	0	0	0
2016/05/13	R023	02/02/2017	8.85	Put	Bond Future	3,011.5400	3.0115	3,190.6900	3.1907	5.949	0	0	0
2016/05/13	R035	04/08/2016			Bond Future	9.7728	96.3005	9.8339	95.8139	0.626	0.0000	0.0000	5,341
2016/05/13	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	R035	04/08/2016	10.35	Call	Bond Future	4,438.5000	4.4385	3,951.8400	3.9518	(10.965)	0	0	0
2016/05/13	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	R035	04/08/2016	10.36	Call	Bond Future	4,512.4400	4.5124	4,025.7800	4.0258	(10.785)	0	0	0
2016/05/13	R035	04/08/2016	10.37	Call	Bond Future	4,586.2900	4.5863	4,099.6300	4.0996	(10.611)	0	0	0
2016/05/13	R035	03/11/2016	9.58	Put	Bond Future	1,995.1800	1.9952	2,490.5800	2.4906	24.830	0	0	0
2016/05/13	R035	03/11/2016			Bond Future	9.8285	93.6395	9.8915	93.1441	0.641	0.0000	0.0000	0
2016/05/13	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	R035	03/11/2016	9.57	Put	Bond Future	2,076.8500	2.0769	2,572.2500	2.5723	23.853	0	0	0
2016/05/13	R035	03/11/2016	9.59	Put	Bond Future	1,913.6200	1.9136	2,409.0200	2.4090	25.888	0	0	0
2016/05/13	R186	04/08/2016	8.51	Put	Bond Future	5,462.0300	5.4620	5,832.4800	5.8325	6.782	0	0	0
2016/05/13	R186	04/08/2016	9.60	Call	Bond Future	3,925.1500	3.9251	3,593.4200	3.5934	(8.451)	0	0	0
2016/05/13	R186	04/08/2016	10.00	Put	Bond Future	501.8400	0.5018	572.0200	0.5720	13.985	0	0	6,500
2016/05/13	R186	04/08/2016			Bond Future	9.1884	110.0589	9.2553	109.5939	0.727	0.0000	0.0000	90,249
2016/05/13	R186	04/08/2016	8.50	Put	Bond Future	5,522.2300	5.5222	5,894.4400	5.8944	6.740	0	0	0
2016/05/13	R186	04/08/2016	9.25	Put	Bond Future	2,009.9500	2.0100	2,218.0300	2.2180	10.352	0	0	1,000
2016/05/13	R186	04/08/2016	9.40	Put	Bond Future	1,570.5300	1.5705	1,744.7800	1.7448	11.095	0	0	5,000
2016/05/13	R186	04/08/2016	8.51	Call	Bond Future	582.9300	0.5829	488.3600	0.4884	(16.223)	0	0	0
2016/05/13	R186	04/08/2016	8.49	Call	Bond Future	555.3500	0.5553	464.2600	0.4643	(16.402)	0	0	0
2016/05/13	R186	04/08/2016	8.50	Call	Bond Future	569.0100	0.5690	476.2000	0.4762	(16.311)	0	0	0
2016/05/13	R186	04/08/2016	9.25	Call	Bond Future	2,438.4700	2.4385	2,181.5300	2.1815	(10.537)	0	0	0
2016/05/13	R186	04/08/2016	9.40	Call	Bond Future	3,033.5900	3.0336	2,742.8200	2.7428	(9.585)	0	0	0
2016/05/13	R186	04/08/2016	9.60	Put	Bond Future	1,103.6000	1.1036	1,236.8900	1.2369	12.078	0	0	5,635
2016/05/13	R186	04/08/2016	10.00	Call	Bond Future	5,970.4600	5.9705	5,575.6200	5.5756	(6.613)	0	0	0
2016/05/13	R186	04/08/2016	8.49	Put	Bond Future	5,582.7500	5.5827	5,956.6800	5.9567	6.698	0	0	0
2016/05/13	R186	03/11/2016			Bond Future	9.2400	112.1634	9.3094	111.6902	0.751	0.0000	0.0000	0

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2016/05/13	R186	03/11/2016	8.95	Put	Bond Future	4,275.7300	4.2757	4,550.0000	4.5500	6.415	0	0	0
2016/05/13	R186	03/11/2016	8.97	Put	Bond Future	4,192.0700	4.1921	4,463.0500	4.4631	6.464	0	0	0
2016/05/13	R186	03/11/2016	8.96	Put	Bond Future	4,233.7600	4.2338	4,506.3800	4.5064	6.439	0	0	0
2016/05/13	R186	03/11/2016	8.97	Call	Bond Future	2,323.1300	2.3231	2,120.9100	2.1209	(8.705)	0	0	0
2016/05/13	R186	03/11/2016	8.95	Call	Bond Future	2,266.6400	2.2666	2,067.7100	2.0677	(8.776)	0	0	0
2016/05/13	R186	03/11/2016	8.96	Call	Bond Future	2,294.7800	2.2948	2,094.2000	2.0942	(8.741)	0	0	0
2016/05/13	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	R197	04/08/2016			Bond Future	299.3303	299.3303	299.0277	299.0277	(0.101)	0.0000	0.0000	1,878
2016/05/13	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	R197	04/08/2016	293.98	Call	Bond Future	5,350.2700	5.3503	5,047.6700	5.0477	(5.656)	0	0	0
2016/05/13	R197	04/08/2016	293.96	Call	Bond Future	5,370.2700	5.3703	5,067.6700	5.0677	(5.635)	0	0	0
2016/05/13	R197	04/08/2016	293.97	Call	Bond Future	5,360.2700	5.3603	5,057.6700	5.0577	(5.645)	0	0	0
2016/05/13	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	R197	03/11/2016	303.56	Call	Bond Future	1,516.7900	1.5168	1,210.7500	1.2108	(20.177)	0	0	0
2016/05/13	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	R197	03/11/2016			Bond Future	305.0768	305.0768	304.7708	304.7708	(0.100)	0.0000	0.0000	0
2016/05/13	R197	03/11/2016	303.57	Call	Bond Future	1,506.7900	1.5068	1,200.7500	1.2008	(20.311)	0	0	0
2016/05/13	R197	03/11/2016	303.58	Call	Bond Future	1,496.7900	1.4968	1,190.7500	1.1908	(20.446)	0	0	0
2016/05/13	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	R202	04/08/2016	243.25	Call	Bond Future	8,647.5100	8.6475	8,292.1600	8.2922	(4.109)	0	0	0
2016/05/13	R202	04/08/2016			Bond Future	250.3113	250.3113	249.8640	249.8640	(0.179)	0.0000	0.0000	37,085
2016/05/13	R202	04/08/2016	243.26	Call	Bond Future	8,640.1000	8.6401	8,284.8700	8.2849	(4.111)	0	0	0
2016/05/13	R202	04/08/2016	243.24	Put	Bond Future	1,583.6600	1.5837	1,675.4200	1.6754	5.794	0	0	0
2016/05/13	R202	04/08/2016	243.26	Put	Bond Future	1,588.8300	1.5888	1,680.8300	1.6808	5.790	0	0	0
2016/05/13	R202	04/08/2016	243.24	Call	Bond Future	8,654.9300	8.6549	8,299.4600	8.2995	(4.107)	0	0	0
2016/05/13	R202	04/08/2016	243.25	Put	Bond Future	1,586.2400	1.5862	1,678.1200	1.6781	5.792	0	0	0
2016/05/13	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	R202	03/11/2016			Bond Future	255.1169	255.1169	254.6627	254.6627	(0.178)	0.0000	0.0000	0
2016/05/13	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	R202	03/11/2016	253.85	Call	Bond Future	1,266.9500	1.2669	812.7100	0.8127	(35.853)	0	0	0
2016/05/13	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	R202	03/11/2016	253.86	Call	Bond Future	1,256.9500	1.2569	802.7100	0.8027	(36.138)	0	0	0
2016/05/13	R202	03/11/2016	253.87	Call	Bond Future	1,246.9500	1.2469	792.7100	0.7927	(36.428)	0	0	0
2016/05/13	R203	04/08/2016	7.26	Call	Bond Future	45.4900	0.0455	33.3900	0.0334	(26.599)	0	0	0
2016/05/13	R203	04/08/2016			Bond Future	7.8925	103.6744	7.9779	103.5859	1.083	0.0000	0.0000	58,097
2016/05/13	R203	04/08/2016	7.24	Call	Bond Future	42.4700	0.0425	31.0300	0.0310	(26.937)	0	0	0
2016/05/13	R203	04/08/2016	7.25	Call	Bond Future	44.0100	0.0440	32.2400	0.0322	(26.744)	0	0	0
2016/05/13	R203	04/08/2016	7.24	Put	Bond Future	722.2200	0.7222	799.3000	0.7993	10.673	0	0	0
2016/05/13	R203	04/08/2016	7.26	Put	Bond Future	704.3000	0.7043	780.7200	0.7807	10.850	0	0	0
2016/05/13	R203	04/08/2016	7.25	Put	Bond Future	713.2900	0.7133	790.0400	0.7900	10.760	0	0	0
2016/05/13	R203	03/11/2016	8.86	Call	Bond Future	837.8900	0.8379	764.4200	0.7644	(8.768)	0	0	0
2016/05/13	R203	03/11/2016			Bond Future	7.9149	101.4845	8.0254	101.3950	1.396	0.0000	0.0000	0
2016/05/13	R203	03/11/2016	8.84	Call	Bond Future	824.3300	0.8243	751.3000	0.7513	(8.859)	0	0	0
2016/05/13	R203	03/11/2016	8.85	Call	Bond Future	831.1000	0.8311	757.8500	0.7578	(8.814)	0	0	0

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2016/05/13	R203	03/11/2016	8.84	Put	Bond Future	78.2700	0.0783	94.8300	0.0948	21.158	0	0	0
2016/05/13	R203	03/11/2016	8.86	Put	Bond Future	75.7900	0.0758	91.9100	0.0919	21.269	0	0	0
2016/05/13	R203	03/11/2016	8.85	Put	Bond Future	77.0200	0.0770	93.3600	0.0934	21.215	0	0	0
2016/05/13	R203	02/02/2017	7.70	Call	Bond Future	237.0100	0.2370	196.4600	0.1965	(17.109)	0	0	0
2016/05/13	R203	02/02/2017	7.71	Put	Bond Future	306.1200	0.3061	357.9400	0.3579	16.928	0	0	0
2016/05/13	R203	02/02/2017			Bond Future	7.8250	103.5361	7.9856	103.4435	2.053	0.0000	0.0000	0
2016/05/13	R203	02/02/2017	7.71	Call	Bond Future	239.6600	0.2397	198.7900	0.1988	(17.053)	0	0	0
2016/05/13	R203	02/02/2017	7.72	Call	Bond Future	242.3300	0.2423	201.1600	0.2012	(16.989)	0	0	0
2016/05/13	R203	02/02/2017	7.70	Put	Bond Future	309.2500	0.3093	361.3900	0.3614	16.860	0	0	0
2016/05/13	R203	02/02/2017	7.72	Put	Bond Future	303.0000	0.3030	354.5200	0.3545	17.003	0	0	0
2016/05/13	R204	04/08/2016			Bond Future	8.3048	100.4347	8.3818	100.2732	0.927	0.0000	0.0000	34,911
2016/05/13	R204	04/08/2016	7.74	Put	Bond Future	1,364.2800	1.3643	1,492.4100	1.4924	9.392	0	0	0
2016/05/13	R204	04/08/2016	7.76	Put	Bond Future	1,330.9600	1.3310	1,457.6900	1.4577	9.522	0	0	0
2016/05/13	R204	04/08/2016	7.74	Call	Bond Future	169.2400	0.1692	135.8700	0.1359	(19.718)	0	0	0
2016/05/13	R204	04/08/2016	7.75	Put	Bond Future	1,347.6500	1.3476	1,475.0700	1.4751	9.455	0	0	0
2016/05/13	R204	04/08/2016	7.75	Call	Bond Future	173.9200	0.1739	139.8400	0.1398	(19.595)	0	0	0
2016/05/13	R204	04/08/2016	7.76	Call	Bond Future	178.5400	0.1785	143.7700	0.1438	(19.475)	0	0	0
2016/05/13	R204	03/11/2016			Bond Future	8.3624	102.3552	8.4489	102.1912	1.035	0.0000	0.0000	0
2016/05/13	R204	03/11/2016	9.21	Put	Bond Future	250.3100	0.2503	285.4400	0.2854	14.035	0	0	0
2016/05/13	R204	03/11/2016	9.23	Put	Bond Future	242.8700	0.2429	277.1600	0.2772	14.119	0	0	0
2016/05/13	R204	03/11/2016	9.22	Put	Bond Future	246.4600	0.2465	281.1700	0.2812	14.083	0	0	0
2016/05/13	R204	03/11/2016	9.22	Call	Bond Future	1,856.9800	1.8570	1,727.6900	1.7277	(6.962)	0	0	0
2016/05/13	R204	03/11/2016	9.21	Call	Bond Future	1,842.2400	1.8422	1,713.3700	1.7134	(6.995)	0	0	0
2016/05/13	R204	03/11/2016	9.23	Call	Bond Future	1,871.9700	1.8720	1,742.2600	1.7423	(6.929)	0	0	0
2016/05/13	R204	02/02/2017	8.28	Call	Bond Future	762.1100	0.7621	683.9200	0.6839	(10.260)	0	0	0
2016/05/13	R204	02/02/2017			Bond Future	8.3874	100.3818	8.4872	100.2132	1.190	0.0000	0.0000	0
2016/05/13	R204	02/02/2017	8.29	Call	Bond Future	770.3000	0.7703	691.5700	0.6916	(10.221)	0	0	0
2016/05/13	R204	02/02/2017	8.30	Call	Bond Future	778.5500	0.7786	699.2800	0.6993	(10.182)	0	0	0
2016/05/13	R204	02/02/2017	8.28	Put	Bond Future	943.9900	0.9440	1,034.3800	1.0344	9.575	0	0	0
2016/05/13	R204	02/02/2017	8.30	Put	Bond Future	926.5400	0.9265	1,015.8500	1.0158	9.639	0	0	0
2016/05/13	R204	02/02/2017	8.29	Put	Bond Future	935.2300	0.9352	1,025.0800	1.0251	9.607	0	0	0
2016/05/13	R207	04/08/2016			Bond Future	8.5842	96.6108	8.6536	96.4136	0.808	0.0000	0.0000	76,765
2016/05/13	R207	04/08/2016	7.99	Put	Bond Future	1,946.9200	1.9469	2,102.8500	2.1028	8.009	0	0	0
2016/05/13	R207	04/08/2016	8.01	Put	Bond Future	1,901.1900	1.9012	2,055.4600	2.0555	8.114	0	0	0
2016/05/13	R207	04/08/2016	8.00	Put	Bond Future	1,924.0000	1.9240	2,079.1000	2.0791	8.061	0	0	0
2016/05/13	R207	04/08/2016	8.01	Call	Bond Future	248.6600	0.2487	205.6500	0.2057	(17.297)	0	0	0
2016/05/13	R207	04/08/2016	7.99	Call	Bond Future	236.2100	0.2362	194.8600	0.1949	(17.506)	0	0	0
2016/05/13	R207	04/08/2016	8.00	Call	Bond Future	242.3800	0.2424	200.2000	0.2002	(17.402)	0	0	0
2016/05/13	R207	02/02/2017	9.24	Call	Bond Future	2,158.0600	2.1581	2,021.6600	2.0217	(6.320)	0	0	0
2016/05/13	R207	02/02/2017			Bond Future	8.6837	96.8050	8.7666	96.5992	0.954	0.0000	0.0000	0
2016/05/13	R207	02/02/2017	8.91	Call	Bond Future	1,647.2100	1.6472	1,529.3200	1.5293	(7.157)	0	0	62
2016/05/13	R207	02/02/2017	9.22	Call	Bond Future	2,125.2500	2.1253	1,989.9100	1.9899	(6.368)	0	0	0
2016/05/13	R207	02/02/2017	9.23	Call	Bond Future	2,141.6300	2.1416	2,005.7500	2.0057	(6.345)	0	0	0
2016/05/13	R207	02/02/2017	8.91	Put	Bond Future	1,086.5800	1.0866	1,174.4200	1.1744	8.084	0	0	0
2016/05/13	R207	02/02/2017	9.22	Put	Bond Future	803.0300	0.8030	873.4200	0.8734	8.766	0	0	0
2016/05/13	R207	02/02/2017	9.24	Put	Bond Future	786.9700	0.7870	856.3000	0.8563	8.810	0	0	0

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2016/05/13	R207	02/02/2017	9.23	Put	Bond Future	794.9700	0.7950	864.8200	0.8648	8.786	0	0	0
2016/05/13	R208	04/08/2016	8.01	Put	Bond Future	2,818.5300	2.8185	3,020.5400	3.0205	7.167	0	0	0
2016/05/13	R208	04/08/2016	8.00	Put	Bond Future	8.7202	95.0323	8.7884	94.7883	0.783	0.0000	0.0000	48,590
2016/05/13	R208	04/08/2016	8.00	Put	Bond Future	2,849.4000	2.8494	3,052.2900	3.0523	7.120	0	0	0
2016/05/13	R208	04/08/2016	7.99	Call	Bond Future	220.9500	0.2209	180.7200	0.1807	(18.208)	0	0	0
2016/05/13	R208	04/08/2016	8.00	Call	Bond Future	226.9900	0.2270	185.8900	0.1859	(18.107)	0	0	0
2016/05/13	R208	04/08/2016	8.01	Call	Bond Future	233.1500	0.2332	191.1700	0.1912	(18.006)	0	0	0
2016/05/13	R208	04/08/2016	7.99	Put	Bond Future	2,880.4000	2.8804	3,084.1600	3.0842	7.074	0	0	0
2016/05/13	R208	03/11/2016	9.59	Put	Bond Future	543.7000	0.5437	600.4300	0.6004	10.434	0	0	0
2016/05/13	R208	03/11/2016			Bond Future	8.7786	93.4465	8.8513	93.1984	0.827	0.0000	0.0000	0
2016/05/13	R208	03/11/2016	9.58	Put	Bond Future	551.2700	0.5513	608.6300	0.6086	10.405	0	0	0
2016/05/13	R208	03/11/2016	9.57	Call	Bond Future	3,219.5200	3.2195	3,029.4600	3.0295	(5.903)	0	0	0
2016/05/13	R208	03/11/2016	9.58	Call	Bond Future	3,244.6800	3.2447	3,053.9700	3.0540	(5.878)	0	0	0
2016/05/13	R208	03/11/2016	9.59	Call	Bond Future	3,270.1100	3.2701	3,078.7700	3.0788	(5.851)	0	0	0
2016/05/13	R208	03/11/2016	9.57	Put	Bond Future	559.1300	0.5591	617.1400	0.6171	10.375	0	0	0
2016/05/13	R208	02/02/2017			Bond Future	8.8214	95.3356	8.8995	95.0813	0.885	0.0000	0.0000	0
2016/05/13	R208	02/02/2017	8.64	Call	Bond Future	1,511.0900	1.5111	1,394.5100	1.3945	(7.715)	0	0	0
2016/05/13	R208	02/02/2017	8.63	Put	Bond Future	2,122.6300	2.1226	2,261.0800	2.2611	6.523	0	0	0
2016/05/13	R208	02/02/2017	8.65	Put	Bond Future	2,087.3100	2.0873	2,224.2700	2.2243	6.562	0	0	0
2016/05/13	R208	02/02/2017	8.64	Put	Bond Future	2,105.0800	2.1051	2,242.7800	2.2428	6.541	0	0	0
2016/05/13	R208	02/02/2017	8.65	Call	Bond Future	1,526.1800	1.5262	1,408.8600	1.4089	(7.687)	0	0	0
2016/05/13	R208	02/02/2017	8.63	Call	Bond Future	1,495.7700	1.4958	1,379.9400	1.3799	(7.744)	0	0	0
2016/05/13	R209	04/08/2016	9.26	Call	Bond Future	1,035.9200	1.0359	906.6100	0.9066	(12.483)	0	0	0
2016/05/13	R209	04/08/2016	9.70	Put	Bond Future	2,259.1500	2.2591	2,448.9800	2.4490	8.403	0	0	250
2016/05/13	R209	04/08/2016			Bond Future	9.7087	72.1497	9.7698	71.7460	0.629	0.0000	0.0000	54,894
2016/05/13	R209	04/08/2016	9.24	Call	Bond Future	995.6200	0.9956	869.9400	0.8699	(12.623)	0	0	0
2016/05/13	R209	04/08/2016	9.60	Put	Bond Future	2,616.8500	2.6169	2,826.1100	2.8261	7.997	0	0	0
2016/05/13	R209	04/08/2016	10.60	Call	Bond Future	6,031.1200	6.0311	5,683.4700	5.6835	(5.764)	0	0	5,624
2016/05/13	R209	04/08/2016	9.40	Put	Bond Future	3,444.7200	3.4447	3,692.8400	3.6928	7.203	0	0	0
2016/05/13	R209	04/08/2016	9.70	Call	Bond Future	2,201.2900	2.2013	1,987.4900	1.9875	(9.712)	0	0	0
2016/05/13	R209	04/08/2016	10.29	Call	Bond Future	4,557.7300	4.5577	4,245.1200	4.2451	(6.859)	0	0	0
2016/05/13	R209	04/08/2016	9.25	Call	Bond Future	1,015.6300	1.0156	888.1500	0.8881	(12.552)	0	0	0
2016/05/13	R209	04/08/2016	9.24	Put	Bond Future	4,216.3400	4.2163	4,494.2900	4.4943	6.592	0	0	0
2016/05/13	R209	04/08/2016	10.60	Put	Bond Future	479.4600	0.4795	535.4400	0.5354	11.676	0	0	0
2016/05/13	R209	04/08/2016	9.40	Call	Bond Future	1,348.4000	1.3484	1,192.8900	1.1929	(11.533)	0	0	250
2016/05/13	R209	04/08/2016	9.26	Put	Bond Future	4,114.6400	4.1146	4,388.9600	4.3890	6.667	0	0	0
2016/05/13	R209	04/08/2016	9.60	Call	Bond Future	1,889.4100	1.8894	1,695.0400	1.6950	(10.287)	0	0	5,624
2016/05/13	R209	04/08/2016	9.25	Put	Bond Future	4,165.3000	4.1653	4,441.4500	4.4414	6.630	0	0	0
2016/05/13	R209	04/08/2016	10.29	Put	Bond Future	856.8200	0.8568	947.8400	0.9478	10.623	0	0	250
2016/05/13	R209	03/11/2016	10.26	Call	Bond Future	5,081.4300	5.0814	4,799.3300	4.7993	(5.552)	0	0	0
2016/05/13	R209	03/11/2016			Bond Future	9.7572	70.3784	9.8200	69.9675	0.643	0.0000	0.0000	0
2016/05/13	R209	03/11/2016	10.24	Call	Bond Future	5,001.2800	5.0013	4,721.4100	4.7214	(5.596)	0	0	0
2016/05/13	R209	03/11/2016	10.25	Call	Bond Future	5,041.3000	5.0413	4,760.3200	4.7603	(5.574)	0	0	0
2016/05/13	R209	03/11/2016	10.24	Put	Bond Future	1,932.7200	1.9327	2,063.7600	2.0638	6.780	0	0	0
2016/05/13	R209	03/11/2016	10.25	Put	Bond Future	1,911.3900	1.9114	2,041.3200	2.0413	6.798	0	0	0
2016/05/13	R209	03/11/2016	10.26	Put	Bond Future	1,890.2700	1.8903	2,019.0800	2.0191	6.814	0	0	0

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2016/05/13	R209	02/02/2017	9.55	Put	Bond Future	4,903.1200	4.9031	5,125.1400	5.1251	4.528	0	0	0
2016/05/13	R209	02/02/2017			Bond Future	9.7990	71.8013	9.8636	71.3812	0.660	0.0000	0.0000	0
2016/05/13	R209	02/02/2017	9.54	Put	Bond Future	4,942.0800	4.9421	5,165.2300	5.1652	4.515	0	0	0
2016/05/13	R209	02/02/2017	9.55	Call	Bond Future	3,248.8400	3.2488	3,050.7300	3.0507	(6.098)	0	0	0
2016/05/13	R209	02/02/2017	9.53	Call	Bond Future	3,191.5200	3.1915	2,995.6700	2.9957	(6.137)	0	0	0
2016/05/13	R209	02/02/2017	9.54	Call	Bond Future	3,220.1100	3.2201	3,023.1300	3.0231	(6.117)	0	0	0
2016/05/13	R209	02/02/2017	9.53	Put	Bond Future	4,981.2700	4.9813	5,205.5500	5.2055	4.502	0	0	0
2016/05/13	R210	04/08/2016			Bond Future	187.7692	187.7692	187.8199	187.8199	0.027	0.0000	0.0000	1,391
2016/05/13	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	R210	04/08/2016	181.50	Call	Bond Future	6,269.2000	6.2692	6,319.9400	6.3199	0.809	0	0	0
2016/05/13	R210	04/08/2016	181.52	Call	Bond Future	6,249.2000	6.2492	6,299.9400	6.2999	0.812	0	0	0
2016/05/13	R210	04/08/2016	181.51	Call	Bond Future	6,259.2000	6.2592	6,309.9400	6.3099	0.811	0	0	0
2016/05/13	R210	03/11/2016			Bond Future	189.0837	189.0837	189.1367	189.1367	0.028	0.0000	0.0000	0
2016/05/13	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	R210	03/11/2016	188.90	Call	Bond Future	183.7300	0.1837	236.7400	0.2367	28.852	0	0	0
2016/05/13	R210	03/11/2016	188.91	Call	Bond Future	173.7300	0.1737	226.7400	0.2267	30.513	0	0	0
2016/05/13	R210	03/11/2016	188.92	Call	Bond Future	163.7300	0.1637	216.7400	0.2167	32.376	0	0	0
2016/05/13	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	R211	04/08/2016			Bond Future	139.7424	139.7424	139.7753	139.7753	0.024	0.0000	0.0000	64
2016/05/13	R211	04/08/2016	137.09	Call	Bond Future	2,652.3800	2.6524	2,685.3400	2.6853	1.243	0	0	0
2016/05/13	R211	04/08/2016	137.07	Call	Bond Future	2,672.3800	2.6724	2,705.3400	2.7053	1.233	0	0	0
2016/05/13	R211	04/08/2016	137.08	Call	Bond Future	2,662.3800	2.6624	2,695.3400	2.6953	1.238	0	0	0
2016/05/13	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	R211	03/11/2016	141.75	Call	Bond Future	675.2400	0.6752	709.8600	0.7099	5.127	0	0	0
2016/05/13	R211	03/11/2016			Bond Future	142.4252	142.4252	142.4599	142.4599	0.024	0.0000	0.0000	0
2016/05/13	R211	03/11/2016	141.76	Call	Bond Future	665.2400	0.6652	699.8600	0.6999	5.204	0	0	0
2016/05/13	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	R211	03/11/2016	141.74	Call	Bond Future	685.2400	0.6852	719.8600	0.7199	5.052	0	0	0
2016/05/13	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	R212	04/08/2016	142.43	Call	Bond Future	3,625.1300	3.6251	3,509.2600	3.5093	(3.196)	0	0	0
2016/05/13	R212	04/08/2016			Bond Future	146.0551	146.0551	145.9393	145.9393	(0.079)	0.0000	0.0000	3,892
2016/05/13	R212	04/08/2016	142.44	Call	Bond Future	3,615.1300	3.6151	3,499.2600	3.4993	(3.205)	0	0	0
2016/05/13	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	R212	04/08/2016	142.42	Call	Bond Future	3,635.1300	3.6351	3,519.2600	3.5193	(3.188)	0	0	0
2016/05/13	R212	03/11/2016			Bond Future	148.8592	148.8592	148.7422	148.7422	(0.079)	0.0000	0.0000	0
2016/05/13	R212	03/11/2016	148.11	Call	Bond Future	749.2300	0.7492	632.1700	0.6322	(15.624)	0	0	0
2016/05/13	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/05/13	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/13	R212	03/11/2016	148.12	Call	Bond Future	739.2300	0.7392	622.1700	0.6222	(15.835)	0	0	0
2016/05/13	R212	03/11/2016	148.10	Call	Bond Future	759.2300	0.7592	642.1700	0.6422	(15.418)	0	0	0
2016/05/13	R213	04/08/2016			Bond Future	9.6157	82.8245	9.6820	82.3879	0.690	0.0000	0.0000	44,354
2016/05/13	R213	04/08/2016	8.99	Put	Bond Future	4,993.7700	4.9938	5,325.8100	5.3258	6.649	0	0	0
2016/05/13	R213	04/08/2016	9.01	Put	Bond Future	4,883.3100	4.8833	5,211.8500	5.2118	6.728	0	0	0
2016/05/13	R213	04/08/2016	9.00	Put	Bond Future	4,938.4400	4.9384	5,268.7300	5.2687	6.688	0	0	0
2016/05/13	R213	04/08/2016	9.01	Call	Bond Future	736.7200	0.7367	628.6500	0.6287	(14.669)	0	0	0
2016/05/13	R213	04/08/2016	8.99	Call	Bond Future	705.1200	0.7051	600.5500	0.6005	(14.830)	0	0	0
2016/05/13	R213	04/08/2016	9.00	Call	Bond Future	720.8600	0.7209	614.5400	0.6145	(14.749)	0	0	0
2016/05/13	R213	03/11/2016			Bond Future	9.6692	80.8571	9.7376	80.4126	0.707	0.0000	0.0000	0
2016/05/13	R213	03/11/2016	10.18	Put	Bond Future	1,819.0100	1.8190	1,958.9500	1.9590	7.693	0	0	0
2016/05/13	R213	03/11/2016	10.20	Put	Bond Future	1,777.8100	1.7778	1,915.3000	1.9153	7.734	0	0	0
2016/05/13	R213	03/11/2016	10.18	Call	Bond Future	5,055.7400	5.0557	4,751.1900	4.7512	(6.024)	0	0	0
2016/05/13	R213	03/11/2016	10.19	Put	Bond Future	1,798.3100	1.7983	1,937.0200	1.9370	7.713	0	0	0
2016/05/13	R213	03/11/2016	10.19	Call	Bond Future	5,096.5300	5.0965	4,790.7500	4.7907	(6.000)	0	0	0
2016/05/13	R213	03/11/2016	10.20	Call	Bond Future	5,137.4400	5.1374	4,830.4400	4.8304	(5.976)	0	0	0
2016/05/13	R213	02/02/2017	9.40	Call	Bond Future	2,974.9100	2.9749	2,772.2300	2.7722	(6.813)	0	0	0
2016/05/13	R213	02/02/2017	9.42	Call	Bond Future	3,030.3300	3.0303	2,825.2000	2.8252	(6.769)	0	0	0
2016/05/13	R213	02/02/2017			Bond Future	9.7168	82.4916	9.7876	82.0372	0.728	0.0000	0.0000	0
2016/05/13	R213	02/02/2017	9.41	Call	Bond Future	3,002.4100	3.0024	2,798.5100	2.7985	(6.791)	0	0	0
2016/05/13	R213	02/02/2017	9.40	Put	Bond Future	5,055.7700	5.0558	5,307.5800	5.3076	4.981	0	0	0
2016/05/13	R213	02/02/2017	9.42	Put	Bond Future	4,977.5900	4.9776	5,226.9500	5.2270	5.010	0	0	0
2016/05/13	R213	02/02/2017	9.41	Put	Bond Future	5,016.4300	5.0164	5,267.0200	5.2670	4.995	0	0	0
2016/05/13	R214	04/08/2016	9.24	Call	Bond Future	801.5000	0.8015	694.4900	0.6945	(13.351)	0	0	0
2016/05/13	R214	04/08/2016	9.25	Put	Bond Future	5,071.2600	5.0713	5,377.3200	5.3773	6.035	0	0	0
2016/05/13	R214	04/08/2016	11.30	Call	Bond Future	9,021.6500	9.0216	8,627.4800	8.6275	(4.369)	0	0	5,610
2016/05/13	R214	04/08/2016			Bond Future	9.8429	72.1186	9.9040	71.7039	0.620	0.0000	0.0000	30,123
2016/05/13	R214	04/08/2016	8.55	Put	Bond Future	9,977.9200	9.9779	10,367.8500	10.3679	3.908	0	0	0
2016/05/13	R214	04/08/2016	9.30	Call	Bond Future	909.0800	0.9091	791.6400	0.7916	(12.919)	0	0	1,300
2016/05/13	R214	04/08/2016	9.25	Call	Bond Future	818.8000	0.8188	710.0800	0.7101	(13.278)	0	0	0
2016/05/13	R214	04/08/2016	11.30	Put	Bond Future	153.7500	0.1538	174.3600	0.1744	13.405	0	0	0
2016/05/13	R214	04/08/2016	10.30	Put	Bond Future	1,141.4100	1.1414	1,254.0600	1.2541	9.869	0	0	0
2016/05/13	R214	04/08/2016	9.26	Call	Bond Future	836.3500	0.8364	725.9100	0.7259	(13.205)	0	0	0
2016/05/13	R214	04/08/2016	8.55	Call	Bond Future	130.6900	0.1307	105.8400	0.1058	(19.014)	0	0	1,300
2016/05/13	R214	04/08/2016	9.30	Put	Bond Future	4,786.5900	4.7866	5,083.9300	5.0839	6.212	0	0	0
2016/05/13	R214	04/08/2016	9.24	Put	Bond Future	5,129.3300	5.1293	5,437.1000	5.4371	6.000	0	0	0
2016/05/13	R214	04/08/2016	10.30	Call	Bond Future	4,148.4800	4.1485	3,846.3500	3.8463	(7.283)	0	0	5,610
2016/05/13	R214	04/08/2016	9.26	Put	Bond Future	5,013.5700	5.0136	5,317.9100	5.3179	6.070	0	0	0
2016/05/13	R214	03/11/2016	10.35	Put	Bond Future	2,071.9100	2.0719	2,209.7500	2.2097	6.653	0	0	0
2016/05/13	R214	03/11/2016			Bond Future	9.8934	70.2001	9.9562	69.7778	0.634	0.0000	0.0000	0
2016/05/13	R214	03/11/2016	10.34	Put	Bond Future	2,094.6100	2.0946	2,233.6000	2.2336	6.636	0	0	0
2016/05/13	R214	03/11/2016	10.35	Call	Bond Future	5,050.3600	5.0504	4,765.9100	4.7659	(5.632)	0	0	0
2016/05/13	R214	03/11/2016	10.33	Call	Bond Future	4,970.0200	4.9700	4,687.8800	4.6879	(5.677)	0	0	0
2016/05/13	R214	03/11/2016	10.34	Call	Bond Future	5,010.1400	5.0101	4,726.8400	4.7268	(5.655)	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
2016/05/13	R214	03/11/2016	10.33	Put	Bond Future	2,117.5200	2.1175	2,257.6700	2.2577	6.619	0	0	0
2016/05/13	R214	02/02/2017			Bond Future	9.9388	71.6193	10.0035	71.1875	0.651	0.0000	0.0000	0
2016/05/13	R214	02/02/2017	9.67	Call	Bond Future	3,326.5700	3.3266	3,124.3900	3.1244	(6.078)	0	0	0
2016/05/13	R214	02/02/2017	9.66	Put	Bond Future	5,211.6100	5.2116	5,442.3200	5.4423	4.427	0	0	0
2016/05/13	R214	02/02/2017	9.68	Put	Bond Future	5,129.9500	5.1300	5,358.3600	5.3584	4.452	0	0	0
2016/05/13	R214	02/02/2017	9.67	Put	Bond Future	5,170.7800	5.1708	5,400.3400	5.4003	4.440	0	0	0
2016/05/13	R214	02/02/2017	9.68	Call	Bond Future	3,355.8000	3.3558	3,152.4700	3.1525	(6.059)	0	0	0
2016/05/13	R214	02/02/2017	9.66	Call	Bond Future	3,297.2400	3.2972	3,096.2100	3.0962	(6.097)	0	0	0
2016/05/13	R248	04/08/2016			Bond Future	9.9358	92.4925	9.9969	91.9688	0.615	0.0000	0.0000	59,364
2016/05/13	R248	04/08/2016	9.25	Call	Bond Future	916.5400	0.9165	793.6800	0.7937	(13.405)	0	0	0
2016/05/13	R248	04/08/2016	9.24	Put	Bond Future	7,276.2400	7.2762	7,679.1000	7.6791	5.537	0	0	0
2016/05/13	R248	04/08/2016	9.26	Put	Bond Future	7,121.3800	7.1214	7,520.2300	7.5202	5.601	0	0	0
2016/05/13	R248	04/08/2016	9.25	Put	Bond Future	7,198.5700	7.1986	7,599.4300	7.5994	5.569	0	0	0
2016/05/13	R248	04/08/2016	9.26	Call	Bond Future	936.5800	0.9366	811.7100	0.8117	(13.333)	0	0	0
2016/05/13	R248	04/08/2016	9.24	Call	Bond Future	896.8000	0.8968	775.9400	0.7759	(13.477)	0	0	0
2016/05/13	R248	03/11/2016	10.38	Call	Bond Future	6,200.1000	6.2001	5,852.2900	5.8523	(5.610)	0	0	0
2016/05/13	R248	03/11/2016			Bond Future	9.9894	89.8221	10.0522	89.2889	0.629	0.0000	0.0000	0
2016/05/13	R248	03/11/2016	10.39	Call	Bond Future	6,249.3900	6.2494	5,900.1400	5.9001	(5.589)	0	0	0
2016/05/13	R248	03/11/2016	10.37	Put	Bond Future	3,007.6500	3.0076	3,194.4100	3.1944	6.209	0	0	0
2016/05/13	R248	03/11/2016	10.39	Put	Bond Future	2,946.7600	2.9468	3,130.6400	3.1306	6.240	0	0	0
2016/05/13	R248	03/11/2016	10.37	Call	Bond Future	6,150.7100	6.1507	5,804.3400	5.8043	(5.631)	0	0	0
2016/05/13	R248	03/11/2016	10.38	Put	Bond Future	2,977.1800	2.9772	3,162.5000	3.1625	6.225	0	0	0
2016/05/13	R248	02/02/2017	9.76	Put	Bond Future	6,750.4200	6.7504	7,039.4500	7.0395	4.282	0	0	0
2016/05/13	R248	02/02/2017	9.78	Put	Bond Future	6,647.6800	6.6477	6,933.8900	6.9339	4.305	0	0	0
2016/05/13	R248	02/02/2017			Bond Future	10.0380	91.6380	10.1028	91.0929	0.646	0.0000	0.0000	0
2016/05/13	R248	02/02/2017	9.77	Put	Bond Future	6,699.0500	6.6990	6,986.6700	6.9867	4.293	0	0	0
2016/05/13	R248	02/02/2017	9.76	Call	Bond Future	4,343.6700	4.3437	4,087.5800	4.0876	(5.896)	0	0	0
2016/05/13	R248	02/02/2017	9.77	Call	Bond Future	4,380.9200	4.3809	4,123.4200	4.1234	(5.878)	0	0	0
2016/05/13	R248	02/02/2017	9.78	Call	Bond Future	4,418.0100	4.4180	4,159.1000	4.1591	(5.860)	0	0	0

**Total**

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