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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/05/2016 TO 10/05/2016

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
2016/05/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	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
2016/05/10	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	2025	05/05/2016			Bond Future	126.3467	126.3467	126.3467	126.3467	0.000	0.0000	0.0000	0
2016/05/10	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	2025	04/08/2016			Bond Future	127.4214	127.4214	127.4571	127.4571	0.028	0.0000	0.0000	2,704
2016/05/10	2025	04/08/2016	123.86	Call	Bond Future	3,561.4300	3.5614	3,597.0600	3.5971	1.000	0	0	0
2016/05/10	2025	04/08/2016	123.87	Call	Bond Future	3,551.4300	3.5514	3,587.0600	3.5871	1.003	0	0	0
2016/05/10	2025	04/08/2016	123.85	Call	Bond Future	3,571.4300	3.5714	3,607.0600	3.6071	0.998	0	0	0
2016/05/10	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	2025	03/11/2016			Bond Future	129.8723	129.8723	129.9078	129.9078	0.027	0.0000	0.0000	0
2016/05/10	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	2025	03/11/2016	129.21	Call	Bond Future	662.3200	0.6623	697.7600	0.6978	5.351	0	0	0
2016/05/10	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	2025	03/11/2016	129.22	Call	Bond Future	652.3200	0.6523	687.7600	0.6878	5.433	0	0	0
2016/05/10	2025	03/11/2016	129.23	Call	Bond Future	642.3200	0.6423	677.7600	0.6778	5.517	0	0	0
2016/05/10	2030	05/05/2016			Bond Future	9.5900	90.1785	9.5900	90.1785	0.000	0.0000	0.0000	0
2016/05/10	2030	04/08/2016	10.17	Call	Bond Future	3,837.4100	3.8374	3,560.1400	3.5601	(7.225)	0	0	0
2016/05/10	2030	04/08/2016			Bond Future	9.5910	88.3192	9.6317	88.0419	0.424	0.0000	0.0000	25,310
2016/05/10	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	2030	03/11/2016	9.35	Put	Bond Future	2,012.1100	2.0121	2,295.4500	2.2954	14.082	0	0	0
2016/05/10	2030	03/11/2016			Bond Future	9.6435	90.0113	9.6855	89.7280	0.436	0.0000	0.0000	0
2016/05/10	2030	03/11/2016	9.34	Put	Bond Future	2,081.8100	2.0818	2,365.1500	2.3651	13.610	0	0	0
2016/05/10	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	2030	03/11/2016	9.33	Put	Bond Future	2,151.5800	2.1516	2,434.9200	2.4349	13.169	0	0	0
2016/05/10	2032	05/05/2016			Bond Future	9.7200	89.1084	9.7200	89.1084	0.000	0.0000	0.0000	0
2016/05/10	2032	04/08/2016	9.01	Call	Bond Future	688.4900	0.6885	627.5900	0.6276	(8.845)	0	0	0
2016/05/10	2032	04/08/2016			Bond Future	9.7248	91.2252	9.7602	90.9685	0.364	0.0000	0.0000	7,553
2016/05/10	2032	04/08/2016	8.99	Call	Bond Future	658.2600	0.6583	599.3400	0.5993	(8.951)	0	0	0
2016/05/10	2032	04/08/2016	9.00	Call	Bond Future	673.3200	0.6733	613.4100	0.6134	(8.898)	0	0	0
2016/05/10	2032	04/08/2016	8.99	Put	Bond Future	6,239.4400	6.2394	6,437.1900	6.4372	3.169	0	0	0
2016/05/10	2032	04/08/2016	9.01	Put	Bond Future	6,111.0400	6.1110	6,306.8100	6.3068	3.204	0	0	0
2016/05/10	2032	04/08/2016	9.00	Put	Bond Future	6,175.1300	6.1751	6,371.8900	6.3719	3.186	0	0	0
2016/05/10	2032	03/11/2016			Bond Future	9.7811	88.8135	9.8177	88.5512	0.375	0.0000	0.0000	0
2016/05/10	2032	03/11/2016	10.28	Put	Bond Future	2,098.5100	2.0985	2,177.1100	2.1771	3.746	0	0	0
2016/05/10	2032	03/11/2016	10.30	Put	Bond Future	2,052.5400	2.0525	2,129.7600	2.1298	3.762	0	0	0
2016/05/10	2032	03/11/2016	10.29	Put	Bond Future	2,075.3100	2.0753	2,153.2200	2.1532	3.754	0	0	0

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2016/05/10	2032	03/11/2016	10.30	Call	Bond Future	5,661.0800	5.6611	5,475.9400	5.4759	(3.270)	0	0	0
2016/05/10	2032	03/11/2016	10.28	Call	Bond Future	5,572.0600	5.5721	5,388.3000	5.3883	(3.298)	0	0	0
2016/05/10	2032	03/11/2016	10.29	Call	Bond Future	5,616.3900	5.6164	5,431.9400	5.4319	(3.284)	0	0	0
2016/05/10	2032	02/02/2017	9.53	Call	Bond Future	3,378.2400	3.3782	3,252.1100	3.2521	(3.734)	0	0	0
2016/05/10	2032	02/02/2017			Bond Future	9.8300	90.6111	9.8680	90.3428	0.386	0.0000	0.0000	0
2016/05/10	2032	02/02/2017	9.51	Call	Bond Future	3,317.5700	3.3176	3,192.8800	3.1929	(3.758)	0	0	0
2016/05/10	2032	02/02/2017	9.52	Call	Bond Future	3,347.8300	3.3478	3,222.4200	3.2224	(3.746)	0	0	0
2016/05/10	2032	02/02/2017	9.51	Put	Bond Future	5,628.8000	5.6288	5,772.4900	5.7725	2.553	0	0	0
2016/05/10	2032	02/02/2017	9.53	Put	Bond Future	5,542.4600	5.5425	5,684.7100	5.6847	2.567	0	0	0
2016/05/10	2032	02/02/2017	9.52	Put	Bond Future	5,585.5100	5.5855	5,728.4800	5.7285	2.560	0	0	0
2016/05/10	2033	05/05/2016			Bond Future	106.8631	106.8631	106.8631	106.8631	0.000	0.0000	0.0000	0
2016/05/10	2033	04/08/2016	104.99	Call	Bond Future	3,275.6300	3.2756	3,305.9400	3.3059	0.925	0	0	0
2016/05/10	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	2033	04/08/2016			Bond Future	108.2656	108.2656	108.2959	108.2959	0.028	0.0000	0.0000	3,915
2016/05/10	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	2033	04/08/2016	105.00	Call	Bond Future	3,265.6300	3.2656	3,295.9400	3.2959	0.928	0	0	0
2016/05/10	2033	04/08/2016	105.01	Call	Bond Future	3,255.6300	3.2556	3,285.9400	3.2859	0.931	0	0	0
2016/05/10	2033	03/11/2016			Bond Future	109.3253	109.3253	109.3553	109.3553	0.027	0.0000	0.0000	0
2016/05/10	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	2033	03/11/2016	109.16	Call	Bond Future	165.3400	0.1653	195.3500	0.1954	18.150	0	0	0
2016/05/10	2033	03/11/2016	109.17	Call	Bond Future	155.3400	0.1553	185.3500	0.1854	19.319	0	0	0
2016/05/10	2033	03/11/2016	109.18	Call	Bond Future	145.3400	0.1453	175.3500	0.1754	20.648	0	0	0
2016/05/10	2037	05/05/2016			Bond Future	9.8600	90.3933	9.8600	90.3933	0.000	0.0000	0.0000	0
2016/05/10	2037	04/08/2016			Bond Future	9.8604	88.3525	9.8906	88.1143	0.306	0.0000	0.0000	41,343
2016/05/10	2037	04/08/2016	9.24	Put	Bond Future	6,091.8600	6.0919	6,260.5700	6.2606	2.769	0	0	0
2016/05/10	2037	04/08/2016	9.26	Put	Bond Future	5,959.6100	5.9596	6,126.2900	6.1263	2.797	0	0	0
2016/05/10	2037	04/08/2016	9.24	Call	Bond Future	966.8000	0.9668	897.3000	0.8973	(7.189)	0	0	0
2016/05/10	2037	04/08/2016	9.25	Put	Bond Future	6,025.4600	6.0255	6,193.1600	6.1932	2.783	0	0	0
2016/05/10	2037	04/08/2016	9.25	Call	Bond Future	986.7000	0.9867	916.1900	0.9162	(7.146)	0	0	0
2016/05/10	2037	04/08/2016	9.26	Call	Bond Future	1,007.0200	1.0070	935.4900	0.9355	(7.103)	0	0	0
2016/05/10	2037	03/11/2016	10.35	Call	Bond Future	5,890.4200	5.8904	5,722.4000	5.7224	(2.852)	0	0	0
2016/05/10	2037	03/11/2016	10.36	Put	Bond Future	2,548.3100	2.5483	2,623.1400	2.6231	2.936	0	0	0
2016/05/10	2037	03/11/2016			Bond Future	9.9128	90.0453	9.9440	89.8018	0.315	0.0000	0.0000	0
2016/05/10	2037	03/11/2016	10.36	Call	Bond Future	5,937.0100	5.9370	5,768.3500	5.7684	(2.841)	0	0	0
2016/05/10	2037	03/11/2016	10.37	Call	Bond Future	5,983.9600	5.9840	5,814.6700	5.8147	(2.829)	0	0	0
2016/05/10	2037	03/11/2016	10.35	Put	Bond Future	2,575.2100	2.5752	2,650.6800	2.6507	2.931	0	0	0
2016/05/10	2037	03/11/2016	10.37	Put	Bond Future	2,521.8800	2.5219	2,596.0800	2.5961	2.942	0	0	0
2016/05/10	2037	02/02/2017	9.68	Put	Bond Future	6,108.6600	6.1087	6,236.1000	6.2361	2.086	0	0	0
2016/05/10	2037	02/02/2017			Bond Future	9.9591	87.6108	9.9914	87.3616	0.324	0.0000	0.0000	0
2016/05/10	2037	02/02/2017	9.67	Put	Bond Future	6,155.7400	6.1557	6,283.8300	6.2838	2.081	0	0	0
2016/05/10	2037	02/02/2017	9.68	Call	Bond Future	3,905.0600	3.9051	3,783.2600	3.7833	(3.119)	0	0	0
2016/05/10	2037	02/02/2017	9.66	Call	Bond Future	3,837.9500	3.8380	3,717.4500	3.7175	(3.140)	0	0	0
2016/05/10	2037	02/02/2017	9.67	Call	Bond Future	3,871.5800	3.8716	3,750.4300	3.7504	(3.129)	0	0	0

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2016/05/10	2037	02/02/2017	9.66	Put	Bond Future	6,202.7900	6.2028	6,331.5300	6.3315	2.076	0	0	0
2016/05/10	2038	05/05/2016			Bond Future	134.5077	134.5077	134.5077	134.5077	0.000	0.0000	0.0000	0
2016/05/10	2038	04/08/2016			Bond Future	135.5030	135.5030	135.0690	135.0690	(0.320)	0.0000	0.0000	22,243
2016/05/10	2038	04/08/2016	129.31	Call	Bond Future	6,192.9800	6.1930	5,758.9700	5.7590	(7.008)	0	0	0
2016/05/10	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	2038	04/08/2016	129.32	Call	Bond Future	6,182.9800	6.1830	5,748.9700	5.7490	(7.019)	0	0	0
2016/05/10	2038	04/08/2016	129.30	Call	Bond Future	6,202.9800	6.2030	5,768.9700	5.7690	(6.997)	0	0	0
2016/05/10	2038	03/11/2016	136.32	Call	Bond Future	1,789.3400	1.7893	1,345.9500	1.3459	(24.780)	0	0	0
2016/05/10	2038	03/11/2016			Bond Future	138.1093	138.1093	137.6659	137.6659	(0.321)	0.0000	0.0000	0
2016/05/10	2038	03/11/2016	136.33	Call	Bond Future	1,779.3400	1.7793	1,335.9500	1.3359	(24.919)	0	0	0
2016/05/10	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	2038	03/11/2016	136.31	Call	Bond Future	1,799.3400	1.7993	1,355.9500	1.3559	(24.642)	0	0	0
2016/05/10	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	2040	05/05/2016			Bond Future	9.9300	94.0196	9.9300	94.0196	0.000	0.0000	0.0000	0
2016/05/10	2040	04/08/2016			Bond Future	9.9257	91.8723	9.9559	91.6189	0.304	0.0000	0.0000	812
2016/05/10	2040	04/08/2016	9.49	Put	Bond Future	5,311.5000	5.3115	5,469.0000	5.4690	2.965	0	0	0
2016/05/10	2040	04/08/2016	9.50	Call	Bond Future	1,549.6800	1.5497	1,452.5400	1.4525	(6.268)	0	0	0
2016/05/10	2040	04/08/2016	9.51	Call	Bond Future	1,577.5800	1.5776	1,479.2800	1.4793	(6.231)	0	0	0
2016/05/10	2040	04/08/2016	9.49	Call	Bond Future	1,522.1100	1.5221	1,426.1200	1.4261	(6.306)	0	0	0
2016/05/10	2040	04/08/2016	9.51	Put	Bond Future	5,187.4200	5.1874	5,342.6100	5.3426	2.992	0	0	0
2016/05/10	2040	04/08/2016	9.50	Put	Bond Future	5,249.2300	5.2492	5,405.5800	5.4056	2.979	0	0	0
2016/05/10	2040	03/11/2016			Bond Future	9.9787	93.6325	10.0099	93.3733	0.313	0.0000	0.0000	0
2016/05/10	2040	03/11/2016	9.69	Put	Bond Future	5,683.3400	5.6833	5,819.6100	5.8196	2.398	0	0	0
2016/05/10	2040	03/11/2016	9.71	Put	Bond Future	5,580.2400	5.5802	5,714.8500	5.7149	2.412	0	0	0
2016/05/10	2040	03/11/2016	9.70	Put	Bond Future	5,631.6200	5.6316	5,767.0600	5.7671	2.405	0	0	0
2016/05/10	2040	03/11/2016	9.71	Call	Bond Future	3,297.3700	3.2974	3,172.8300	3.1728	(3.777)	0	0	0
2016/05/10	2040	03/11/2016	9.69	Call	Bond Future	3,226.7600	3.2268	3,103.8800	3.1039	(3.808)	0	0	0
2016/05/10	2040	03/11/2016	9.70	Call	Bond Future	3,261.9600	3.2620	3,138.2500	3.1382	(3.793)	0	0	0
2016/05/10	2044	05/05/2016			Bond Future	9.9700	90.9652	9.9700	90.9652	0.000	0.0000	0.0000	0
2016/05/10	2044	04/08/2016	9.50	Call	Bond Future	1,475.5900	1.4756	1,381.6700	1.3817	(6.365)	0	0	0
2016/05/10	2044	04/08/2016			Bond Future	9.9595	88.9287	9.9898	88.6746	0.303	0.0000	0.0000	20,486
2016/05/10	2044	04/08/2016	9.51	Call	Bond Future	1,502.5900	1.5026	1,407.5200	1.4075	(6.327)	0	0	0
2016/05/10	2044	04/08/2016	9.49	Put	Bond Future	5,565.7300	5.5657	5,727.0200	5.7270	2.898	0	0	0
2016/05/10	2044	04/08/2016	9.51	Put	Bond Future	5,437.3900	5.4374	5,596.3900	5.5964	2.924	0	0	0
2016/05/10	2044	04/08/2016	9.49	Call	Bond Future	1,448.9200	1.4489	1,356.1400	1.3561	(6.403)	0	0	0
2016/05/10	2044	04/08/2016	9.50	Put	Bond Future	5,501.3200	5.5013	5,661.4700	5.6615	2.911	0	0	0
2016/05/10	2044	03/11/2016			Bond Future	10.0115	90.6325	10.0426	90.3728	0.311	0.0000	0.0000	0
2016/05/10	2044	03/11/2016	10.42	Call	Bond Future	6,242.9300	6.2429	6,065.7100	6.0657	(2.839)	0	0	0
2016/05/10	2044	03/11/2016	10.41	Put	Bond Future	2,972.0400	2.9720	3,055.1800	3.0552	2.797	0	0	0
2016/05/10	2044	03/11/2016	10.43	Put	Bond Future	2,912.5700	2.9126	2,994.3700	2.9944	2.809	0	0	0
2016/05/10	2044	03/11/2016	10.42	Put	Bond Future	2,942.2900	2.9423	3,024.7700	3.0248	2.803	0	0	0
2016/05/10	2044	03/11/2016	10.43	Call	Bond Future	6,291.3000	6.2913	6,113.4000	6.1134	(2.828)	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
2016/05/10	2044	03/11/2016	10.41	Call	Bond Future	6,194.4700	6.1945	6,017.9100	6.0179	(2.850)	0	0	0
2016/05/10	2044	02/02/2017			Bond Future	10.0576	88.0847	10.0898	87.8190	0.320	0.0000	0.0000	0
2016/05/10	2044	02/02/2017	9.77	Call	Bond Future	4,234.7800	4.2348	4,104.3900	4.1044	(3.079)	0	0	0
2016/05/10	2044	02/02/2017	9.76	Put	Bond Future	6,722.2000	6.7222	6,858.2400	6.8582	2.024	0	0	0
2016/05/10	2044	02/02/2017	9.78	Put	Bond Future	6,620.6200	6.6206	6,755.2900	6.7553	2.034	0	0	0
2016/05/10	2044	02/02/2017	9.77	Put	Bond Future	6,671.4100	6.6714	6,806.7600	6.8068	2.029	0	0	0
2016/05/10	2044	02/02/2017	9.78	Call	Bond Future	4,270.6500	4.2706	4,139.5800	4.1396	(3.069)	0	0	0
2016/05/10	2044	02/02/2017	9.76	Call	Bond Future	4,198.7700	4.1988	4,069.0700	4.0691	(3.089)	0	0	0
2016/05/10	2046	05/05/2016			Bond Future	134.5010	134.5010	134.5010	134.5010	0.000	0.0000	0.0000	0
2016/05/10	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	2046	04/08/2016			Bond Future	136.5551	136.5551	136.0026	136.0026	(0.405)	0.0000	0.0000	16,234
2016/05/10	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	2046	04/08/2016	129.00	Call	Bond Future	7,555.1400	7.5551	7,002.6200	7.0026	(7.313)	0	0	0
2016/05/10	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	2046	04/08/2016	129.01	Call	Bond Future	7,545.1400	7.5451	6,992.6200	6.9926	(7.323)	0	0	0
2016/05/10	2046	04/08/2016	129.02	Call	Bond Future	7,535.1400	7.5351	6,982.6200	6.9826	(7.333)	0	0	0
2016/05/10	2046	03/11/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	2046	03/11/2016			Bond Future	137.6707	137.6707	137.1066	137.1066	(0.410)	0.0000	0.0000	0
2016/05/10	2046	03/11/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	2046	03/11/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	2046	03/11/2016	137.09	Call	Bond Future	580.6900	0.5807	16.5800	0.0166	(97.145)	0	0	0
2016/05/10	2046	03/11/2016	137.07	Call	Bond Future	600.6900	0.6007	36.5800	0.0366	(93.910)	0	0	0
2016/05/10	2046	03/11/2016	137.08	Call	Bond Future	590.6900	0.5907	26.5800	0.0266	(95.500)	0	0	0
2016/05/10	2050	05/05/2016			Bond Future	145.5070	145.5070	145.5070	145.5070	0.000	0.0000	0.0000	0
2016/05/10	2050	04/08/2016	139.14	Call	Bond Future	5,726.2200	5.7262	4,722.0300	4.7220	(17.537)	0	0	0
2016/05/10	2050	04/08/2016			Bond Future	144.8662	144.8662	143.8620	143.8620	(0.693)	0.0000	0.0000	20,717
2016/05/10	2050	04/08/2016	139.12	Call	Bond Future	5,746.2200	5.7462	4,742.0300	4.7420	(17.476)	0	0	0
2016/05/10	2050	04/08/2016	139.13	Call	Bond Future	5,736.2200	5.7362	4,732.0300	4.7320	(17.506)	0	0	0
2016/05/10	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	2050	03/11/2016	149.52	Put	Bond Future	1,866.9600	1.8670	2,891.9300	2.8919	54.900	0	0	0
2016/05/10	2050	03/11/2016			Bond Future	147.6530	147.6530	146.6281	146.6281	(0.694)	0.0000	0.0000	0
2016/05/10	2050	03/11/2016	149.54	Put	Bond Future	1,886.9600	1.8870	2,911.9300	2.9119	54.319	0	0	0
2016/05/10	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	2050	03/11/2016	149.53	Put	Bond Future	1,876.9600	1.8770	2,901.9300	2.9019	54.608	0	0	0
2016/05/10	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	AL37	04/08/2016			Index Future	485.0060	485.0060	484.4380	484.4380	(0.117)	0.0000	0.0000	17

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
2016/05/10	AL37	03/11/2016			Index Future	494.3960	494.3960	493.8130	493.8130	(0.118)	0.0000	0.0000	0
2016/05/10	AL7T	04/08/2016			Index Future	557.4140	557.4140	556.2090	556.2090	(0.216)	0.0000	0.0000	9
2016/05/10	AL7T	03/11/2016			Index Future	568.2050	568.2050	566.9730	566.9730	(0.217)	0.0000	0.0000	0
2016/05/10	ALBI	04/08/2016			Index Future	505.8940	505.8940	504.8350	504.8350	(0.209)	0.0000	0.0000	627
2016/05/10	ALBI	03/11/2016			Index Future	515.6880	515.6880	514.6040	514.6040	(0.210)	0.0000	0.0000	0
2016/05/10	ALBI	02/02/2017			Index Future	526.1170	526.1170	525.0060	525.0060	(0.211)	0.0000	0.0000	0
2016/05/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/05/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/05/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/10	EL28	05/05/2016			Bond Future	128.7390	128.7390	128.7390	128.7390	0.000	0.0000	0.0000	0
2016/05/10	EL28	04/08/2016			Bond Future	131.2766	131.2766	131.3148	131.3148	0.029	0.0000	0.0000	0
2016/05/10	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	EL28	04/08/2016	126.86	Call	Bond Future	4,416.5900	4.4166	4,454.8200	4.4548	0.866	0	0	0
2016/05/10	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	EL28	04/08/2016	126.87	Call	Bond Future	4,406.5900	4.4066	4,444.8200	4.4448	0.868	0	0	0
2016/05/10	EL28	04/08/2016	126.88	Call	Bond Future	4,396.5900	4.3966	4,434.8200	4.4348	0.870	0	0	0
2016/05/10	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	EL28	03/11/2016			Bond Future	132.1316	132.1316	132.1696	132.1696	0.029	0.0000	0.0000	0

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2016/05/10	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	19.5700	0.0196	100.000	0	0	0
2016/05/10	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	9.5700	0.0096	100.000	0	0	0
2016/05/10	EL28	03/11/2016	132.15	Put	Bond Future	18.4100	0.0184	0.0000	0.0000	(100.000)	0	0	0
2016/05/10	EL28	03/11/2016	132.17	Put	Bond Future	38.4100	0.0384	0.4300	0.0004	(98.880)	0	0	0
2016/05/10	EL28	03/11/2016	132.16	Put	Bond Future	28.4100	0.0284	0.0000	0.0000	(100.000)	0	0	0
2016/05/10	ES33	05/05/2016			Bond Future	10.7050	76.0855	10.7050	76.0855	0.000	0.0000	0.0000	0
2016/05/10	ES33	04/08/2016			Bond Future	10.7261	77.9636	10.7509	77.8087	0.232	0.0000	0.0000	8,909
2016/05/10	ES33	04/08/2016	10.24	Put	Bond Future	3,131.9300	3.1319	3,286.8300	3.2868	4.946	0	0	0
2016/05/10	ES33	04/08/2016	10.26	Put	Bond Future	2,999.1800	2.9992	3,154.0800	3.1541	5.165	0	0	0
2016/05/10	ES33	04/08/2016	10.25	Put	Bond Future	3,065.5100	3.0655	3,220.4100	3.2204	5.053	0	0	0
2016/05/10	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	ES33	03/11/2016			Bond Future	10.8114	75.6641	10.8372	75.5056	0.238	0.0000	0.0000	0
2016/05/10	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	ES33	03/11/2016	11.31	Call	Bond Future	2,977.5200	2.9775	2,819.0200	2.8190	(5.323)	0	0	0
2016/05/10	ES33	03/11/2016	11.29	Call	Bond Future	2,861.6100	2.8616	2,703.1100	2.7031	(5.539)	0	0	0
2016/05/10	ES33	03/11/2016	11.30	Call	Bond Future	2,919.6000	2.9196	2,761.1000	2.7611	(5.429)	0	0	0
2016/05/10	ES33	02/02/2017			Bond Future	10.8930	77.1955	10.9197	77.0331	0.246	0.0000	0.0000	0
2016/05/10	ES33	02/02/2017	10.59	Put	Bond Future	1,876.6700	1.8767	2,039.0600	2.0391	8.653	0	0	0
2016/05/10	ES33	02/02/2017	10.61	Put	Bond Future	1,750.5700	1.7506	1,912.9600	1.9130	9.276	0	0	0
2016/05/10	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	ES33	02/02/2017	10.60	Put	Bond Future	1,813.5800	1.8136	1,975.9700	1.9760	8.954	0	0	0
2016/05/10	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	ES42	05/05/2016			Bond Future	10.8800	79.8631	10.8800	79.8631	0.000	0.0000	0.0000	0
2016/05/10	ES42	04/08/2016			Bond Future	10.8963	81.9036	10.9263	81.6927	0.275	0.0000	0.0000	7,270
2016/05/10	ES42	03/11/2016			Bond Future	10.9812	79.2099	11.0123	78.9943	0.283	0.0000	0.0000	0
2016/05/10	GOVI	04/08/2016	520.99	Put	GOVI	162,160.0000	16.2160	172,300.0000	17.2300	6.253	0	0	0
2016/05/10	GOVI	04/08/2016			GOVI	504.7740	504.7740	503.7600	503.7600	(0.201)	0.0000	0.0000	469
2016/05/10	GOVI	04/08/2016	521.01	Put	GOVI	162,360.0000	16.2360	172,500.0000	17.2500	6.245	0	0	0
2016/05/10	GOVI	04/08/2016	521.00	Put	GOVI	162,260.0000	16.2260	172,400.0000	17.2400	6.249	0	0	0
2016/05/10	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	GOVI	03/11/2016	476.11	Call	GOVI	384,370.0000	38.4370	373,980.0000	37.3980	(2.703)	0	0	0
2016/05/10	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	GOVI	03/11/2016			GOVI	514.5470	514.5470	513.5080	513.5080	(0.202)	0.0000	0.0000	146
2016/05/10	GOVI	03/11/2016	476.12	Call	GOVI	384,270.0000	38.4270	373,880.0000	37.3880	(2.704)	0	0	0
2016/05/10	GOVI	03/11/2016	476.13	Call	GOVI	384,170.0000	38.4170	373,780.0000	37.3780	(2.705)	0	0	0
2016/05/10	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	GOVI	02/02/2017	533.34	Call	GOVI	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/10	GOVI	02/02/2017			GOVI	524.9520		524.9520	523.8890	523.8890	(0.202)	0.0000	0.0000	0
2016/05/10	GOVI	02/02/2017	533.32	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	GOVI	02/02/2017	533.33	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	GOVI	02/02/2017	533.32	Put	GOVI	83,680.0000		8.3680	94,310.0000	9.4310	12.703	0	0	0
2016/05/10	GOVI	02/02/2017	533.34	Put	GOVI	83,880.0000		8.3880	94,510.0000	9.4510	12.673	0	0	0
2016/05/10	GOVI	02/02/2017	533.33	Put	GOVI	83,780.0000		8.3780	94,410.0000	9.4410	12.688	0	0	0
2016/05/10	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/05/10	IGOV	04/08/2016			Index Future	248.4560		248.4560	247.9800	247.9800	(0.192)	0.0000	0.0000	1,031
2016/05/10	IGOV	03/11/2016			Index Future	253.2860		253.2860	252.7990	252.7990	(0.192)	0.0000	0.0000	23
2016/05/10	IGOV	02/02/2017			Index Future	258.4270		258.4270	257.9280	257.9280	(0.193)	0.0000	0.0000	0
2016/05/10	ILBI	04/08/2016			Index Future	672.7210		672.7210	671.6560	671.6560	(0.158)	0.0000	0.0000	157
2016/05/10	ILBI	03/11/2016			Index Future	685.5660		685.5660	684.4800	684.4800	(0.158)	0.0000	0.0000	0
2016/05/10	IS01	19/12/2016			Interest Rate Swap	100.1450		100.1450	100.1448	100.1448	0.000	0.0000	0.0000	0
2016/05/10	IS01	16/03/2017			Interest Rate Swap	100.1755		100.1755	100.1773	100.1773	0.002	0.0000	0.0000	0
2016/05/10	IS01	15/06/2017			Interest Rate Swap	99.9330		99.9330	99.9389	99.9389	0.006	0.0000	0.0000	0
2016/05/10	IS02	18/12/2017			Interest Rate Swap	100.5444		100.5444	100.5598	100.5598	0.015	0.0000	0.0000	0
2016/05/10	IS02	16/03/2018			Interest Rate Swap	99.9922		99.9922	100.0072	100.0072	0.015	0.0000	0.0000	0
2016/05/10	IS02	15/06/2018			Interest Rate Swap	99.8388		99.8388	99.8479	99.8479	0.009	0.0000	0.0000	0
2016/05/10	IS05	17/12/2020			Interest Rate Swap	100.4557		100.4557	100.4874	100.4874	0.032	0.0000	0.0000	0
2016/05/10	IS05	16/03/2021			Interest Rate Swap	99.9409		99.9409	99.9759	99.9759	0.035	0.0000	0.0000	0
2016/05/10	IS05	15/06/2021			Interest Rate Swap	99.3917		99.3917	99.4311	99.4311	0.040	0.0000	0.0000	0
2016/05/10	IS10	17/12/2025			Interest Rate Swap	102.2158		102.2158	102.3399	102.3399	0.121	0.0000	0.0000	0
2016/05/10	IS10	16/03/2026			Interest Rate Swap	99.4488		99.4488	99.5774	99.5774	0.129	0.0000	0.0000	0
2016/05/10	IS10	15/06/2026			Interest Rate Swap	98.3262		98.3262	98.4571	98.4571	0.133	0.0000	0.0000	0
2016/05/10	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/05/10	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/05/10	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/05/10	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/05/10	JBAF	18/05/2016			Jibar Tradeable Future	7.3300		92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2016/05/10	JBAF	15/06/2016			Jibar Tradeable Future	7.4100		92.5900	7.4100	92.5900	0.000	0.0000	0.0000	0
2016/05/10	JBAF	20/07/2016			Jibar Tradeable Future	7.4700		92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/05/10	JBAF	17/08/2016			Jibar Tradeable Future	7.5400		92.4600	7.5400	92.4600	0.000	0.0000	0.0000	0
2016/05/10	JBAF	21/09/2016			Jibar Tradeable Future	7.5900		92.4100	7.5900	92.4100	0.000	0.0000	0.0000	0
2016/05/10	JBAF	19/10/2016			Jibar Tradeable Future	7.5700		92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/05/10	JBAF	21/12/2016			Jibar Tradeable Future	7.7800		92.2200	7.7800	92.2200	0.000	0.0000	0.0000	0

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2016/05/10	JBAF	15/03/2017			Jibar Tradeable Future	7.9300	92.0700	7.9300	92.0700	0.000	0.0000	0.0000	0
2016/05/10	JBAF	21/06/2017			Jibar Tradeable Future	8.0300	91.9700	8.0300	91.9700	0.000	0.0000	0.0000	0
2016/05/10	JBAF	20/09/2017			Jibar Tradeable Future	8.1100	91.8900	8.1100	91.8900	0.000	0.0000	0.0000	0
2016/05/10	JBAF	20/12/2017			Jibar Tradeable Future	8.1900	91.8100	8.1900	91.8100	0.000	0.0000	0.0000	0
2016/05/10	JBAF	20/03/2018			Jibar Tradeable Future	8.2400	91.7600	8.2400	91.7600	0.000	0.0000	0.0000	0
2016/05/10	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/05/10	R023	05/05/2016			Bond Future	9.0050	95.2041	9.0050	95.2041	0.000	0.0000	0.0000	0
2016/05/10	R023	04/08/2016	8.24	Call	Bond Future	358.1300	0.3581	327.0200	0.3270	(8.687)	0	0	0
2016/05/10	R023	04/08/2016	8.25	Put	Bond Future	3,737.5800	3.7376	3,850.4900	3.8505	3.021	0	0	0
2016/05/10	R023	04/08/2016			Bond Future	8.9515	97.5632	8.9823	97.4186	0.344	0.0000	0.0000	6,100
2016/05/10	R023	04/08/2016	8.25	Call	Bond Future	367.1200	0.3671	335.4400	0.3354	(8.629)	0	0	0
2016/05/10	R023	04/08/2016	8.26	Call	Bond Future	376.2800	0.3763	344.0200	0.3440	(8.573)	0	0	0
2016/05/10	R023	04/08/2016	8.24	Put	Bond Future	3,777.7100	3.7777	3,891.1900	3.8912	3.004	0	0	0
2016/05/10	R023	04/08/2016	8.26	Put	Bond Future	3,697.6500	3.6976	3,809.9800	3.8100	3.038	0	0	0
2016/05/10	R023	03/11/2016	9.73	Put	Bond Future	886.7000	0.8867	921.2800	0.9213	3.900	0	0	0
2016/05/10	R023	03/11/2016			Bond Future	9.0082	95.5004	9.0408	95.3522	0.361	0.0000	0.0000	0
2016/05/10	R023	03/11/2016	9.75	Put	Bond Future	864.0900	0.8641	897.9300	0.8979	3.916	0	0	0
2016/05/10	R023	03/11/2016	9.73	Call	Bond Future	4,106.7000	4.1067	3,993.1300	3.9931	(2.765)	0	0	0
2016/05/10	R023	03/11/2016	9.74	Put	Bond Future	875.3300	0.8753	909.5400	0.9095	3.908	0	0	0
2016/05/10	R023	03/11/2016	9.74	Call	Bond Future	4,138.9700	4.1390	4,025.0300	4.0250	(2.753)	0	0	0
2016/05/10	R023	03/11/2016	9.75	Call	Bond Future	4,171.3400	4.1713	4,057.0300	4.0570	(2.740)	0	0	0
2016/05/10	R023	02/02/2017	8.85	Call	Bond Future	2,083.1300	2.0831	2,010.0400	2.0100	(3.509)	0	0	0
2016/05/10	R023	02/02/2017			Bond Future	9.0549	97.4330	9.0894	97.2809	0.381	0.0000	0.0000	0
2016/05/10	R023	02/02/2017	8.86	Call	Bond Future	2,103.0500	2.1031	2,029.5200	2.0295	(3.496)	0	0	0
2016/05/10	R023	02/02/2017	8.84	Put	Bond Future	3,017.9300	3.0179	3,097.3100	3.0973	2.630	0	0	0
2016/05/10	R023	02/02/2017	8.86	Put	Bond Future	2,968.3300	2.9683	3,046.8400	3.0468	2.645	0	0	0
2016/05/10	R023	02/02/2017	8.84	Call	Bond Future	2,063.3200	2.0633	1,990.6600	1.9907	(3.522)	0	0	0
2016/05/10	R023	02/02/2017	8.85	Put	Bond Future	2,993.0600	2.9931	3,072.0100	3.0720	2.638	0	0	0
2016/05/10	R035	05/05/2016			Bond Future	9.8000	93.8245	9.8000	93.8245	0.000	0.0000	0.0000	0
2016/05/10	R035	04/08/2016			Bond Future	9.7913	96.1522	9.8216	95.9116	0.309	0.0000	0.0000	5,341
2016/05/10	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	R035	04/08/2016	10.35	Call	Bond Future	4,290.1800	4.2902	4,049.5400	4.0495	(5.609)	0	0	0
2016/05/10	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	R035	04/08/2016	10.36	Call	Bond Future	4,364.1200	4.3641	4,123.4800	4.1235	(5.514)	0	0	0
2016/05/10	R035	04/08/2016	10.37	Call	Bond Future	4,437.9700	4.4380	4,197.3300	4.1973	(5.422)	0	0	0
2016/05/10	R035	03/11/2016	9.58	Put	Bond Future	2,143.0500	2.1431	2,389.0900	2.3891	11.481	0	0	0
2016/05/10	R035	03/11/2016			Bond Future	9.8473	93.4917	9.8786	93.2456	0.318	0.0000	0.0000	0
2016/05/10	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	R035	03/11/2016	9.57	Put	Bond Future	2,224.7200	2.2247	2,470.7600	2.4708	11.059	0	0	0
2016/05/10	R035	03/11/2016	9.59	Put	Bond Future	2,061.4900	2.0615	2,307.5300	2.3075	11.935	0	0	0
2016/05/10	R186	05/05/2016			Bond Future	9.2100	112.6449	9.2100	112.6449	0.000	0.0000	0.0000	0
2016/05/10	R186	04/08/2016	8.51	Put	Bond Future	5,449.3700	5.4494	5,640.3500	5.6403	3.505	0	0	0

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2016/05/10	R186	04/08/2016	9.60	Call	Bond Future	4,009.9400	4.0099	3,825.5900	3.8256	(4.597)	0	0	0
2016/05/10	R186	04/08/2016	10.00	Put	Bond Future	530.8500	0.5309	564.2100	0.5642	6.284	0	0	6,500
2016/05/10	R186	04/08/2016			Bond Future	9.1813	110.1088	9.2170	109.8599	0.389	0.0000	0.0000	89,471
2016/05/10	R186	04/08/2016	8.50	Put	Bond Future	5,508.9300	5.5089	5,700.9100	5.7009	3.485	0	0	0
2016/05/10	R186	04/08/2016	9.25	Put	Bond Future	2,043.3100	2.0433	2,145.9400	2.1459	5.023	0	0	1,000
2016/05/10	R186	04/08/2016	9.40	Put	Bond Future	1,605.7800	1.6058	1,691.0200	1.6910	5.308	0	0	5,000
2016/05/10	R186	04/08/2016	8.51	Call	Bond Future	620.1200	0.6201	562.2300	0.5622	(9.335)	0	0	0
2016/05/10	R186	04/08/2016	8.49	Call	Bond Future	591.4000	0.5914	535.5100	0.5355	(9.450)	0	0	0
2016/05/10	R186	04/08/2016	8.50	Call	Bond Future	605.5600	0.6056	548.6700	0.5487	(9.395)	0	0	0
2016/05/10	R186	04/08/2016	9.25	Call	Bond Future	2,521.6800	2.5217	2,375.4400	2.3754	(5.799)	0	0	0
2016/05/10	R186	04/08/2016	9.40	Call	Bond Future	3,118.6900	3.1187	2,955.0600	2.9551	(5.247)	0	0	0
2016/05/10	R186	04/08/2016	9.60	Put	Bond Future	1,138.5400	1.1385	1,203.0600	1.2031	5.667	0	0	5,635
2016/05/10	R186	04/08/2016	10.00	Call	Bond Future	6,049.3200	6.0493	5,833.8100	5.8338	(3.563)	0	0	0
2016/05/10	R186	04/08/2016	8.49	Put	Bond Future	5,568.9500	5.5689	5,761.9300	5.7619	3.465	0	0	0
2016/05/10	R186	03/11/2016			Bond Future	9.2321	112.2181	9.2693	111.9636	0.403	0.0000	0.0000	0
2016/05/10	R186	03/11/2016	8.95	Put	Bond Future	4,273.0600	4.2731	4,414.2300	4.4142	3.304	0	0	0
2016/05/10	R186	03/11/2016	8.97	Put	Bond Future	4,189.9000	4.1899	4,329.2900	4.3293	3.327	0	0	0
2016/05/10	R186	03/11/2016	8.96	Put	Bond Future	4,231.3400	4.2313	4,371.6200	4.3716	3.315	0	0	0
2016/05/10	R186	03/11/2016	8.97	Call	Bond Future	2,375.6400	2.3756	2,260.5100	2.2605	(4.846)	0	0	0
2016/05/10	R186	03/11/2016	8.95	Call	Bond Future	2,318.6500	2.3187	2,205.3000	2.2053	(4.889)	0	0	0
2016/05/10	R186	03/11/2016	8.96	Call	Bond Future	2,347.0400	2.3470	2,232.8000	2.2328	(4.867)	0	0	0
2016/05/10	R197	05/05/2016			Bond Future	299.5036	299.5036	299.5036	299.5036	0.000	0.0000	0.0000	0
2016/05/10	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	R197	04/08/2016			Bond Future	298.9123	298.9123	298.9965	298.9965	0.028	0.0000	0.0000	1,889
2016/05/10	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	R197	04/08/2016	293.98	Call	Bond Future	4,932.3100	4.9323	5,016.4800	5.0165	1.707	0	0	0
2016/05/10	R197	04/08/2016	293.96	Call	Bond Future	4,952.3100	4.9523	5,036.4800	5.0365	1.700	0	0	0
2016/05/10	R197	04/08/2016	293.97	Call	Bond Future	4,942.3100	4.9423	5,026.4800	5.0265	1.703	0	0	0
2016/05/10	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	R197	03/11/2016	303.56	Call	Bond Future	1,101.7900	1.1018	1,185.1300	1.1851	7.564	0	0	0
2016/05/10	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	R197	03/11/2016			Bond Future	304.6618	304.6618	304.7451	304.7451	0.027	0.0000	0.0000	0
2016/05/10	R197	03/11/2016	303.57	Call	Bond Future	1,091.7900	1.0918	1,175.1300	1.1751	7.633	0	0	0
2016/05/10	R197	03/11/2016	303.58	Call	Bond Future	1,081.7900	1.0818	1,165.1300	1.1651	7.704	0	0	0
2016/05/10	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	R202	05/05/2016			Bond Future	249.6977	249.6977	249.6977	249.6977	0.000	0.0000	0.0000	0
2016/05/10	R202	04/08/2016	243.25	Call	Bond Future	9,094.9300	9.0949	8,349.7000	8.3497	(8.194)	0	0	0
2016/05/10	R202	04/08/2016			Bond Future	250.8221	250.8221	249.8587	249.8587	(0.384)	0.0000	0.0000	36,980
2016/05/10	R202	04/08/2016	243.26	Call	Bond Future	9,087.4100	9.0874	8,342.4500	8.3425	(8.198)	0	0	0
2016/05/10	R202	04/08/2016	243.24	Put	Bond Future	1,520.3900	1.5204	1,738.3100	1.7383	14.333	0	0	0
2016/05/10	R202	04/08/2016	243.26	Put	Bond Future	1,525.3400	1.5253	1,743.8000	1.7438	14.322	0	0	0
2016/05/10	R202	04/08/2016	243.24	Call	Bond Future	9,102.4600	9.1025	8,356.9600	8.3570	(8.190)	0	0	0
2016/05/10	R202	04/08/2016	243.25	Put	Bond Future	1,522.8600	1.5229	1,741.0500	1.7410	14.328	0	0	0
2016/05/10	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	R202	03/11/2016			Bond Future	255.6465	255.6465	254.6627	254.6627	(0.385)	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
2016/05/10	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	R202	03/11/2016	253.85	Call	Bond Future	1,796.5500	1.7966	812.7100	0.8127	(54.763)	0	0	0
2016/05/10	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	R202	03/11/2016	253.86	Call	Bond Future	1,786.5500	1.7866	802.7100	0.8027	(55.069)	0	0	0
2016/05/10	R202	03/11/2016	253.87	Call	Bond Future	1,776.5500	1.7766	792.7100	0.7927	(55.379)	0	0	0
2016/05/10	R203	05/05/2016			Bond Future	7.9800	101.5771	7.9800	101.5771	0.000	0.0000	0.0000	0
2016/05/10	R203	04/08/2016	7.26	Call	Bond Future	50.6600	0.0507	44.2700	0.0443	(12.614)	0	0	0
2016/05/10	R203	04/08/2016			Bond Future	7.8762	103.6912	7.9126	103.6535	0.462	0.0000	0.0000	58,097
2016/05/10	R203	04/08/2016	7.24	Call	Bond Future	47.4100	0.0474	41.3500	0.0413	(12.782)	0	0	0
2016/05/10	R203	04/08/2016	7.25	Call	Bond Future	48.9600	0.0490	42.7300	0.0427	(12.725)	0	0	0
2016/05/10	R203	04/08/2016	7.24	Put	Bond Future	710.3200	0.7103	742.0000	0.7420	4.460	0	0	0
2016/05/10	R203	04/08/2016	7.26	Put	Bond Future	692.6300	0.6926	723.9800	0.7240	4.526	0	0	0
2016/05/10	R203	04/08/2016	7.25	Put	Bond Future	701.4000	0.7014	732.9100	0.7329	4.492	0	0	0
2016/05/10	R203	03/11/2016	8.86	Call	Bond Future	858.6000	0.8586	825.6200	0.8256	(3.841)	0	0	0
2016/05/10	R203	03/11/2016			Bond Future	7.8894	101.5052	7.9378	101.4659	0.614	0.0000	0.0000	0
2016/05/10	R203	03/11/2016	8.84	Call	Bond Future	845.0000	0.8450	812.2000	0.8122	(3.882)	0	0	0
2016/05/10	R203	03/11/2016	8.85	Call	Bond Future	851.7900	0.8518	818.9000	0.8189	(3.861)	0	0	0
2016/05/10	R203	03/11/2016	8.84	Put	Bond Future	78.2500	0.0783	84.7500	0.0847	8.307	0	0	0
2016/05/10	R203	03/11/2016	8.86	Put	Bond Future	75.8100	0.0758	82.1300	0.0821	8.337	0	0	0
2016/05/10	R203	03/11/2016	8.85	Put	Bond Future	77.0200	0.0770	83.4300	0.0834	8.323	0	0	0
2016/05/10	R203	02/02/2017	7.70	Call	Bond Future	252.2300	0.2522	232.7900	0.2328	(7.707)	0	0	0
2016/05/10	R203	02/02/2017	7.71	Put	Bond Future	298.1100	0.2981	319.5600	0.3196	7.195	0	0	0
2016/05/10	R203	02/02/2017			Bond Future	7.7847	103.5595	7.8557	103.5184	0.912	0.0000	0.0000	0
2016/05/10	R203	02/02/2017	7.71	Call	Bond Future	254.9600	0.2550	235.3800	0.2354	(7.680)	0	0	0
2016/05/10	R203	02/02/2017	7.72	Call	Bond Future	258.0600	0.2581	238.3500	0.2384	(7.638)	0	0	0
2016/05/10	R203	02/02/2017	7.70	Put	Bond Future	301.1600	0.3012	322.7500	0.3227	7.169	0	0	0
2016/05/10	R203	02/02/2017	7.72	Put	Bond Future	295.4200	0.2954	316.7400	0.3167	7.217	0	0	0
2016/05/10	R204	05/05/2016			Bond Future	8.3750	102.2029	8.3750	102.2029	0.000	0.0000	0.0000	0
2016/05/10	R204	04/08/2016			Bond Future	8.2976	100.4498	8.3246	100.3932	0.325	0.0000	0.0000	34,911
2016/05/10	R204	04/08/2016	7.74	Put	Bond Future	1,359.9200	1.3599	1,402.3100	1.4023	3.117	0	0	0
2016/05/10	R204	04/08/2016	7.76	Put	Bond Future	1,326.9200	1.3269	1,368.7600	1.3688	3.153	0	0	0
2016/05/10	R204	04/08/2016	7.74	Call	Bond Future	180.0200	0.1800	165.7200	0.1657	(7.944)	0	0	0
2016/05/10	R204	04/08/2016	7.75	Put	Bond Future	1,343.3000	1.3433	1,385.4200	1.3854	3.136	0	0	0
2016/05/10	R204	04/08/2016	7.75	Call	Bond Future	184.7100	0.1847	170.1400	0.1701	(7.888)	0	0	0
2016/05/10	R204	04/08/2016	7.76	Call	Bond Future	189.6400	0.1896	174.7900	0.1748	(7.831)	0	0	0
2016/05/10	R204	03/11/2016			Bond Future	8.3524	102.3741	8.3833	102.3155	0.370	0.0000	0.0000	0
2016/05/10	R204	03/11/2016	9.21	Put	Bond Future	253.4300	0.2534	264.4400	0.2644	4.344	0	0	0
2016/05/10	R204	03/11/2016	9.23	Put	Bond Future	245.9900	0.2460	256.7300	0.2567	4.366	0	0	0
2016/05/10	R204	03/11/2016	9.22	Put	Bond Future	249.5800	0.2496	260.4600	0.2605	4.359	0	0	0
2016/05/10	R204	03/11/2016	9.22	Call	Bond Future	1,879.0000	1.8790	1,831.2900	1.8313	(2.539)	0	0	0
2016/05/10	R204	03/11/2016	9.21	Call	Bond Future	1,864.2600	1.8643	1,816.6800	1.8167	(2.552)	0	0	0
2016/05/10	R204	03/11/2016	9.23	Call	Bond Future	1,893.9900	1.8940	1,846.1400	1.8461	(2.526)	0	0	0
2016/05/10	R204	02/02/2017	8.28	Call	Bond Future	780.4600	0.7805	750.4000	0.7504	(3.852)	0	0	0
2016/05/10	R204	02/02/2017			Bond Future	8.3747	100.4033	8.4106	100.3426	0.429	0.0000	0.0000	0
2016/05/10	R204	02/02/2017	8.29	Call	Bond Future	788.7300	0.7887	758.4800	0.7585	(3.835)	0	0	0
2016/05/10	R204	02/02/2017	8.30	Call	Bond Future	797.0400	0.7970	766.6000	0.7666	(3.819)	0	0	0

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2016/05/10	R204	02/02/2017	8.28	Put	Bond Future	940.8500	0.9408	971.4900	0.9715	3.257	0	0	0
2016/05/10	R204	02/02/2017	8.30	Put	Bond Future	923.5400	0.9235	953.8000	0.9538	3.277	0	0	0
2016/05/10	R204	02/02/2017	8.29	Put	Bond Future	932.1700	0.9322	962.6200	0.9626	3.267	0	0	0
2016/05/10	R207	05/05/2016			Bond Future	8.6100	98.0786	8.6100	98.0786	0.000	0.0000	0.0000	0
2016/05/10	R207	04/08/2016			Bond Future	8.5723	96.6449	8.6038	96.5550	0.368	0.0000	0.0000	76,765
2016/05/10	R207	04/08/2016	7.99	Put	Bond Future	1,927.7700	1.9278	1,995.5500	1.9956	3.516	0	0	0
2016/05/10	R207	04/08/2016	8.01	Put	Bond Future	1,882.5200	1.8825	1,949.4700	1.9495	3.556	0	0	0
2016/05/10	R207	04/08/2016	8.00	Put	Bond Future	1,905.0800	1.9051	1,972.4500	1.9725	3.536	0	0	0
2016/05/10	R207	04/08/2016	8.01	Call	Bond Future	264.0600	0.2641	241.1400	0.2411	(8.680)	0	0	0
2016/05/10	R207	04/08/2016	7.99	Call	Bond Future	251.1300	0.2511	229.0400	0.2290	(8.796)	0	0	0
2016/05/10	R207	04/08/2016	8.00	Call	Bond Future	257.5300	0.2575	235.0300	0.2350	(8.737)	0	0	0
2016/05/10	R207	02/02/2017	9.24	Call	Bond Future	2,201.4500	2.2015	2,136.2700	2.1363	(2.961)	0	0	0
2016/05/10	R207	02/02/2017			Bond Future	8.6673	96.8460	8.7055	96.7508	0.442	0.0000	0.0000	0
2016/05/10	R207	02/02/2017	8.91	Call	Bond Future	1,689.3300	1.6893	1,632.4500	1.6325	(3.367)	0	0	62
2016/05/10	R207	02/02/2017	9.22	Call	Bond Future	2,168.5200	2.1685	2,103.8100	2.1038	(2.984)	0	0	0
2016/05/10	R207	02/02/2017	9.23	Call	Bond Future	2,184.9600	2.1850	2,120.0100	2.1200	(2.973)	0	0	0
2016/05/10	R207	02/02/2017	8.91	Put	Bond Future	1,087.6800	1.0877	1,125.9700	1.1260	3.520	0	0	0
2016/05/10	R207	02/02/2017	9.22	Put	Bond Future	805.2800	0.8053	835.7400	0.8357	3.783	0	0	0
2016/05/10	R207	02/02/2017	9.24	Put	Bond Future	789.3400	0.7893	819.3300	0.8193	3.799	0	0	0
2016/05/10	R207	02/02/2017	9.23	Put	Bond Future	797.2800	0.7973	827.5000	0.8275	3.790	0	0	0
2016/05/10	R208	05/05/2016			Bond Future	8.7400	92.9411	8.7400	92.9411	0.000	0.0000	0.0000	0
2016/05/10	R208	04/08/2016	8.01	Put	Bond Future	2,794.9700	2.7950	2,883.3000	2.8833	3.160	0	0	0
2016/05/10	R208	04/08/2016			Bond Future	8.7078	95.0766	8.7389	94.9652	0.357	0.0000	0.0000	48,357
2016/05/10	R208	04/08/2016	8.00	Put	Bond Future	2,825.5000	2.8255	2,914.2800	2.9143	3.142	0	0	0
2016/05/10	R208	04/08/2016	7.99	Call	Bond Future	241.0600	0.2411	218.8800	0.2189	(9.201)	0	0	0
2016/05/10	R208	04/08/2016	8.00	Call	Bond Future	247.4200	0.2474	224.8000	0.2248	(9.142)	0	0	0
2016/05/10	R208	04/08/2016	8.01	Call	Bond Future	253.9200	0.2539	230.8500	0.2309	(9.086)	0	0	0
2016/05/10	R208	04/08/2016	7.99	Put	Bond Future	2,856.1800	2.8562	2,945.4000	2.9454	3.124	0	0	0
2016/05/10	R208	03/11/2016	9.59	Put	Bond Future	534.7000	0.5347	558.0700	0.5581	4.371	0	0	0
2016/05/10	R208	03/11/2016			Bond Future	8.7645	93.4949	8.7979	93.3806	0.381	0.0000	0.0000	0
2016/05/10	R208	03/11/2016	9.58	Put	Bond Future	542.1600	0.5422	565.8000	0.5658	4.360	0	0	0
2016/05/10	R208	03/11/2016	9.57	Call	Bond Future	3,258.7300	3.2587	3,168.3500	3.1683	(2.773)	0	0	0
2016/05/10	R208	03/11/2016	9.58	Call	Bond Future	3,284.0000	3.2840	3,193.3400	3.1933	(2.761)	0	0	0
2016/05/10	R208	03/11/2016	9.59	Call	Bond Future	3,309.5400	3.3095	3,218.6100	3.2186	(2.748)	0	0	0
2016/05/10	R208	03/11/2016	9.57	Put	Bond Future	549.9100	0.5499	573.8300	0.5738	4.350	0	0	0
2016/05/10	R208	02/02/2017			Bond Future	8.8057	95.3870	8.8417	95.2695	0.409	0.0000	0.0000	0
2016/05/10	R208	02/02/2017	8.64	Call	Bond Future	1,533.0000	1.5330	1,476.1400	1.4761	(3.709)	0	0	0
2016/05/10	R208	02/02/2017	8.63	Put	Bond Future	2,093.2900	2.0933	2,154.2400	2.1542	2.912	0	0	0
2016/05/10	R208	02/02/2017	8.65	Put	Bond Future	2,057.9500	2.0579	2,118.2100	2.1182	2.928	0	0	0
2016/05/10	R208	02/02/2017	8.64	Put	Bond Future	2,075.5700	2.0756	2,136.1700	2.1362	2.920	0	0	0
2016/05/10	R208	02/02/2017	8.65	Call	Bond Future	1,548.2400	1.5482	1,491.0400	1.4910	(3.695)	0	0	0
2016/05/10	R208	02/02/2017	8.63	Call	Bond Future	1,517.8500	1.5178	1,461.3400	1.4613	(3.723)	0	0	0
2016/05/10	R209	05/05/2016			Bond Future	9.7450	70.2099	9.7450	70.2099	0.000	0.0000	0.0000	0
2016/05/10	R209	04/08/2016	9.26	Call	Bond Future	1,027.8300	1.0278	967.8800	0.9679	(5.833)	0	0	0
2016/05/10	R209	04/08/2016	9.70	Put	Bond Future	2,393.2800	2.3933	2,463.8300	2.4638	2.948	0	0	250

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2016/05/10	R209	04/08/2016			Bond Future	9.7322	71.9943	9.7573	71.8285	0.258	0.0000	0.0000	54,869
2016/05/10	R209	04/08/2016	9.24	Call	Bond Future	988.3500	0.9883	929.9500	0.9300	(5.909)	0	0	0
2016/05/10	R209	04/08/2016	9.60	Put	Bond Future	2,751.7700	2.7518	2,830.2500	2.8302	2.852	0	0	0
2016/05/10	R209	04/08/2016	10.60	Call	Bond Future	5,931.5700	5.9316	5,784.7700	5.7848	(2.475)	0	0	5,760
2016/05/10	R209	04/08/2016	9.40	Put	Bond Future	3,585.4900	3.5855	3,680.1700	3.6802	2.641	0	0	0
2016/05/10	R209	04/08/2016	9.70	Call	Bond Future	2,180.0100	2.1800	2,084.8000	2.0848	(4.367)	0	0	0
2016/05/10	R209	04/08/2016	10.29	Call	Bond Future	4,491.1100	4.4911	4,357.3700	4.3574	(2.978)	0	0	0
2016/05/10	R209	04/08/2016	9.25	Call	Bond Future	1,007.9600	1.0080	948.7900	0.9488	(5.870)	0	0	0
2016/05/10	R209	04/08/2016	9.24	Put	Bond Future	4,364.4800	4.3645	4,471.8400	4.4718	2.460	0	0	0
2016/05/10	R209	04/08/2016	10.60	Put	Bond Future	535.3200	0.5353	554.2800	0.5543	3.542	0	0	0
2016/05/10	R209	04/08/2016	9.40	Call	Bond Future	1,333.7600	1.3338	1,262.6800	1.2627	(5.329)	0	0	250
2016/05/10	R209	04/08/2016	9.26	Put	Bond Future	4,261.9600	4.2620	4,367.7700	4.3678	2.483	0	0	0
2016/05/10	R209	04/08/2016	9.60	Call	Bond Future	1,868.9200	1.8689	1,781.6400	1.7816	(4.670)	0	0	5,760
2016/05/10	R209	04/08/2016	9.25	Put	Bond Future	4,313.0400	4.3130	4,419.6300	4.4196	2.471	0	0	0
2016/05/10	R209	04/08/2016	10.29	Put	Bond Future	945.6100	0.9456	977.6300	0.9776	3.386	0	0	250
2016/05/10	R209	03/11/2016	10.26	Call	Bond Future	4,988.2900	4.9883	4,867.2800	4.8673	(2.426)	0	0	0
2016/05/10	R209	03/11/2016			Bond Future	9.7810	70.2225	9.8068	70.0530	0.265	0.0000	0.0000	0
2016/05/10	R209	03/11/2016	10.24	Call	Bond Future	4,909.0400	4.9090	4,788.9200	4.7889	(2.447)	0	0	0
2016/05/10	R209	03/11/2016	10.25	Call	Bond Future	4,948.6100	4.9486	4,828.0400	4.8280	(2.436)	0	0	0
2016/05/10	R209	03/11/2016	10.24	Put	Bond Future	1,996.4000	1.9964	2,045.7800	2.0458	2.473	0	0	0
2016/05/10	R209	03/11/2016	10.25	Put	Bond Future	1,974.6200	1.9746	2,023.5500	2.0235	2.478	0	0	0
2016/05/10	R209	03/11/2016	10.26	Put	Bond Future	1,953.0500	1.9531	2,001.5400	2.0015	2.483	0	0	0
2016/05/10	R209	02/02/2017	9.55	Put	Bond Future	4,992.9500	4.9930	5,080.6300	5.0806	1.756	0	0	0
2016/05/10	R209	02/02/2017			Bond Future	9.8232	71.6438	9.8499	71.4702	0.272	0.0000	0.0000	0
2016/05/10	R209	02/02/2017	9.54	Put	Bond Future	5,032.3200	5.0323	5,120.4700	5.1205	1.752	0	0	0
2016/05/10	R209	02/02/2017	9.55	Call	Bond Future	3,181.1300	3.1811	3,095.2200	3.0952	(2.701)	0	0	0
2016/05/10	R209	02/02/2017	9.53	Call	Bond Future	3,124.8700	3.1249	3,039.9000	3.0399	(2.719)	0	0	0
2016/05/10	R209	02/02/2017	9.54	Call	Bond Future	3,152.8100	3.1528	3,067.3700	3.0674	(2.710)	0	0	0
2016/05/10	R209	02/02/2017	9.53	Put	Bond Future	5,072.1600	5.0722	5,160.7800	5.1608	1.747	0	0	0
2016/05/10	R210	05/05/2016			Bond Future	183.8893	183.8893	183.8893	183.8893	0.000	0.0000	0.0000	0
2016/05/10	R210	04/08/2016			Bond Future	187.5090	187.5090	187.5615	187.5615	0.028	0.0000	0.0000	1,391
2016/05/10	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	R210	04/08/2016	181.50	Call	Bond Future	6,009.0100	6.0090	6,061.5400	6.0615	0.874	0	0	0
2016/05/10	R210	04/08/2016	181.52	Call	Bond Future	5,989.0100	5.9890	6,041.5400	6.0415	0.877	0	0	0
2016/05/10	R210	04/08/2016	181.51	Call	Bond Future	5,999.0100	5.9990	6,051.5400	6.0515	0.876	0	0	0
2016/05/10	R210	03/11/2016			Bond Future	188.8255	188.8255	188.8773	188.8773	0.027	0.0000	0.0000	0
2016/05/10	R210	03/11/2016	188.90	Put	Bond Future	74.5300	0.0745	22.7200	0.0227	(69.516)	0	0	0
2016/05/10	R210	03/11/2016	188.92	Put	Bond Future	94.5300	0.0945	42.7200	0.0427	(54.808)	0	0	0
2016/05/10	R210	03/11/2016	188.91	Put	Bond Future	84.5300	0.0845	32.7200	0.0327	(61.292)	0	0	0
2016/05/10	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	R211	04/08/2016			Bond Future	139.5728	139.5728	139.6070	139.6070	0.024	0.0000	0.0000	62

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
2016/05/10	R211	04/08/2016	137.09	Call	Bond Future	2,482.7700	2.4828	2,516.9600	2.5170	1.377	0	0	0
2016/05/10	R211	04/08/2016	137.07	Call	Bond Future	2,502.7700	2.5028	2,536.9600	2.5370	1.366	0	0	0
2016/05/10	R211	04/08/2016	137.08	Call	Bond Future	2,492.7700	2.4928	2,526.9600	2.5270	1.372	0	0	0
2016/05/10	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	R211	03/11/2016	141.75	Call	Bond Future	507.5100	0.5075	541.2100	0.5412	6.640	0	0	0
2016/05/10	R211	03/11/2016			Bond Future	142.2575	142.2575	142.2912	142.2912	0.024	0.0000	0.0000	0
2016/05/10	R211	03/11/2016	141.76	Call	Bond Future	497.5100	0.4975	531.2100	0.5312	6.774	0	0	0
2016/05/10	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	R211	03/11/2016	141.74	Call	Bond Future	517.5100	0.5175	551.2100	0.5512	6.512	0	0	0
2016/05/10	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	R212	05/05/2016			Bond Future	145.0716	145.0716	145.0716	145.0716	0.000	0.0000	0.0000	0
2016/05/10	R212	04/08/2016	142.43	Call	Bond Future	3,422.9600	3.4230	3,463.6200	3.4636	1.188	0	0	0
2016/05/10	R212	04/08/2016			Bond Future	145.8530	145.8530	145.8936	145.8936	0.028	0.0000	0.0000	3,880
2016/05/10	R212	04/08/2016	142.44	Call	Bond Future	3,412.9600	3.4130	3,453.6200	3.4536	1.191	0	0	0
2016/05/10	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	R212	04/08/2016	142.42	Call	Bond Future	3,432.9600	3.4330	3,473.6200	3.4736	1.184	0	0	0
2016/05/10	R212	03/11/2016			Bond Future	148.6585	148.6585	148.6988	148.6988	0.027	0.0000	0.0000	0
2016/05/10	R212	03/11/2016	148.11	Call	Bond Future	548.5100	0.5485	588.7900	0.5888	7.344	0	0	0
2016/05/10	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/10	R212	03/11/2016	148.12	Call	Bond Future	538.5100	0.5385	578.7900	0.5788	7.480	0	0	0
2016/05/10	R212	03/11/2016	148.10	Call	Bond Future	558.5100	0.5585	598.7900	0.5988	7.212	0	0	0
2016/05/10	R213	05/05/2016			Bond Future	9.6300	80.8175	9.6300	80.8175	0.000	0.0000	0.0000	0
2016/05/10	R213	04/08/2016			Bond Future	9.6238	82.7707	9.6593	82.5372	0.368	0.0000	0.0000	44,354
2016/05/10	R213	04/08/2016	8.99	Put	Bond Future	5,052.1000	5.0521	5,224.1700	5.2242	3.406	0	0	0
2016/05/10	R213	04/08/2016	9.01	Put	Bond Future	4,941.5600	4.9416	5,111.6600	5.1117	3.442	0	0	0
2016/05/10	R213	04/08/2016	9.00	Put	Bond Future	4,996.7300	4.9967	5,167.8100	5.1678	3.424	0	0	0
2016/05/10	R213	04/08/2016	9.01	Call	Bond Future	741.1600	0.7412	677.7500	0.6778	(8.556)	0	0	0
2016/05/10	R213	04/08/2016	8.99	Call	Bond Future	709.6400	0.7096	648.2000	0.6482	(8.658)	0	0	0
2016/05/10	R213	04/08/2016	9.00	Call	Bond Future	725.3400	0.7253	662.9100	0.6629	(8.607)	0	0	0
2016/05/10	R213	03/11/2016			Bond Future	9.6772	80.8051	9.7139	80.5664	0.379	0.0000	0.0000	0
2016/05/10	R213	03/11/2016	10.18	Put	Bond Future	1,878.7100	1.8787	1,949.8200	1.9498	3.785	0	0	0
2016/05/10	R213	03/11/2016	10.20	Put	Bond Future	1,837.1400	1.8371	1,906.9800	1.9070	3.802	0	0	0
2016/05/10	R213	03/11/2016	10.18	Call	Bond Future	5,063.3900	5.0634	4,895.8500	4.8958	(3.309)	0	0	0
2016/05/10	R213	03/11/2016	10.19	Put	Bond Future	1,857.9300	1.8579	1,928.4000	1.9284	3.793	0	0	0
2016/05/10	R213	03/11/2016	10.19	Call	Bond Future	5,104.1000	5.1041	4,935.9200	4.9359	(3.295)	0	0	0
2016/05/10	R213	03/11/2016	10.20	Call	Bond Future	5,144.7200	5.1447	4,975.9100	4.9759	(3.281)	0	0	0
2016/05/10	R213	02/02/2017	9.40	Call	Bond Future	2,972.2900	2.9723	2,859.4000	2.8594	(3.798)	0	0	0
2016/05/10	R213	02/02/2017	9.42	Call	Bond Future	3,027.2100	3.0272	2,913.0100	2.9130	(3.772)	0	0	0
2016/05/10	R213	02/02/2017			Bond Future	9.7248	82.4403	9.7628	82.1961	0.391	0.0000	0.0000	0
2016/05/10	R213	02/02/2017	9.41	Call	Bond Future	2,999.6800	2.9997	2,886.1300	2.8861	(3.785)	0	0	0

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2016/05/10	R213	02/02/2017	9.40	Put	Bond Future	5,104.4600	5.1045	5,235.8100	5.2358	2.573	0	0	0
2016/05/10	R213	02/02/2017	9.42	Put	Bond Future	5,025.7800	5.0258	5,155.8200	5.1558	2.587	0	0	0
2016/05/10	R213	02/02/2017	9.41	Put	Bond Future	5,065.0100	5.0650	5,195.7000	5.1957	2.580	0	0	0
2016/05/10	R214	05/05/2016			Bond Future	9.8800	70.1637	9.8800	70.1637	0.000	0.0000	0.0000	0
2016/05/10	R214	04/08/2016	9.24	Call	Bond Future	798.6600	0.7987	740.0000	0.7400	(7.345)	0	0	0
2016/05/10	R214	04/08/2016	9.25	Put	Bond Future	5,192.6500	5.1926	5,338.4300	5.3384	2.807	0	0	0
2016/05/10	R214	04/08/2016	11.30	Call	Bond Future	8,915.7100	8.9157	8,718.9300	8.7189	(2.207)	0	0	5,800
2016/05/10	R214	04/08/2016			Bond Future	9.8612	71.9942	9.8914	71.7888	0.307	0.0000	0.0000	30,123
2016/05/10	R214	04/08/2016	8.55	Put	Bond Future	10,105.5400	10.1055	10,296.1900	10.2962	1.887	0	0	0
2016/05/10	R214	04/08/2016	9.30	Call	Bond Future	904.6900	0.9047	840.6400	0.8406	(7.080)	0	0	1,300
2016/05/10	R214	04/08/2016	9.25	Call	Bond Future	815.7100	0.8157	756.1700	0.7562	(7.299)	0	0	0
2016/05/10	R214	04/08/2016	11.30	Put	Bond Future	172.2900	0.1723	180.8300	0.1808	4.957	0	0	0
2016/05/10	R214	04/08/2016	10.30	Put	Bond Future	1,209.6400	1.2096	1,260.0000	1.2600	4.163	0	0	0
2016/05/10	R214	04/08/2016	9.26	Call	Bond Future	833.0200	0.8330	772.5800	0.7726	(7.256)	0	0	0
2016/05/10	R214	04/08/2016	8.55	Call	Bond Future	133.8300	0.1338	119.1600	0.1192	(10.962)	0	0	1,300
2016/05/10	R214	04/08/2016	9.30	Put	Bond Future	4,906.6800	4.9067	5,047.9500	5.0480	2.879	0	0	0
2016/05/10	R214	04/08/2016	9.24	Put	Bond Future	5,250.9700	5.2510	5,397.6300	5.3976	2.793	0	0	0
2016/05/10	R214	04/08/2016	10.30	Call	Bond Future	4,092.2300	4.0922	3,937.2700	3.9373	(3.787)	0	0	5,800
2016/05/10	R214	04/08/2016	9.26	Put	Bond Future	5,134.7200	5.1347	5,279.6000	5.2796	2.822	0	0	0
2016/05/10	R214	03/11/2016	10.35	Put	Bond Future	2,172.7600	2.1728	2,237.2300	2.2372	2.967	0	0	0
2016/05/10	R214	03/11/2016			Bond Future	9.9118	70.0757	9.9430	69.8658	0.315	0.0000	0.0000	0
2016/05/10	R214	03/11/2016	10.34	Put	Bond Future	2,195.9600	2.1960	2,260.9800	2.2610	2.961	0	0	0
2016/05/10	R214	03/11/2016	10.35	Call	Bond Future	5,026.8100	5.0268	4,881.3700	4.8814	(2.893)	0	0	0
2016/05/10	R214	03/11/2016	10.33	Call	Bond Future	4,947.4700	4.9475	4,803.1400	4.8031	(2.917)	0	0	0
2016/05/10	R214	03/11/2016	10.34	Call	Bond Future	4,987.0900	4.9871	4,842.2000	4.8422	(2.905)	0	0	0
2016/05/10	R214	03/11/2016	10.33	Put	Bond Future	2,219.3700	2.2194	2,284.9500	2.2850	2.955	0	0	0
2016/05/10	R214	02/02/2017			Bond Future	9.9575	71.4939	9.9897	71.2791	0.323	0.0000	0.0000	0
2016/05/10	R214	02/02/2017	9.67	Call	Bond Future	3,306.9900	3.3070	3,202.4900	3.2025	(3.160)	0	0	0
2016/05/10	R214	02/02/2017	9.66	Put	Bond Future	5,317.7200	5.3177	5,428.5700	5.4286	2.085	0	0	0
2016/05/10	R214	02/02/2017	9.68	Put	Bond Future	5,235.4600	5.2355	5,345.1700	5.3452	2.096	0	0	0
2016/05/10	R214	02/02/2017	9.67	Put	Bond Future	5,276.5900	5.2766	5,386.8700	5.3869	2.090	0	0	0
2016/05/10	R214	02/02/2017	9.68	Call	Bond Future	3,335.9200	3.3359	3,230.8500	3.2308	(3.150)	0	0	0
2016/05/10	R214	02/02/2017	9.66	Call	Bond Future	3,277.9600	3.2780	3,174.0300	3.1740	(3.171)	0	0	0
2016/05/10	R248	05/05/2016			Bond Future	9.9650	90.0379	9.9650	90.0379	0.000	0.0000	0.0000	0
2016/05/10	R248	04/08/2016			Bond Future	9.9543	92.3338	9.9845	92.0746	0.304	0.0000	0.0000	59,523
2016/05/10	R248	04/08/2016	9.25	Call	Bond Future	934.2700	0.9343	865.6700	0.8657	(7.343)	0	0	0
2016/05/10	R248	04/08/2016	9.24	Put	Bond Future	7,452.7700	7.4528	7,644.3500	7.6443	2.571	0	0	0
2016/05/10	R248	04/08/2016	9.26	Put	Bond Future	7,297.7800	7.2978	7,487.2700	7.4873	2.597	0	0	0
2016/05/10	R248	04/08/2016	9.25	Put	Bond Future	7,375.0300	7.3750	7,565.5800	7.5656	2.584	0	0	0
2016/05/10	R248	04/08/2016	9.26	Call	Bond Future	954.2500	0.9542	884.5900	0.8846	(7.300)	0	0	0
2016/05/10	R248	04/08/2016	9.24	Call	Bond Future	914.6000	0.9146	847.0300	0.8470	(7.388)	0	0	0
2016/05/10	R248	03/11/2016	10.38	Call	Bond Future	6,187.2500	6.1873	6,008.9800	6.0090	(2.881)	0	0	0
2016/05/10	R248	03/11/2016			Bond Future	10.0080	89.6634	10.0392	89.3987	0.312	0.0000	0.0000	0
2016/05/10	R248	03/11/2016	10.39	Call	Bond Future	6,235.9100	6.2359	6,056.9500	6.0570	(2.870)	0	0	0
2016/05/10	R248	03/11/2016	10.37	Put	Bond Future	3,154.0300	3.1540	3,241.2200	3.2412	2.764	0	0	0
2016/05/10	R248	03/11/2016	10.39	Put	Bond Future	3,091.8900	3.0919	3,177.7000	3.1777	2.775	0	0	0



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2016/05/10	R248	03/11/2016	10.37	Call	Bond Future	6,138.4800	6.1385	5,960.9000	5.9609	(2.893)	0	0	0
2016/05/10	R248	03/11/2016	10.38	Put	Bond Future	3,122.9400	3.1229	3,209.4400	3.2094	2.770	0	0	0
2016/05/10	R248	02/02/2017	9.76	Put	Bond Future	6,861.4200	6.8614	7,000.1800	7.0002	2.022	0	0	0
2016/05/10	R248	02/02/2017	9.78	Put	Bond Future	6,757.9000	6.7579	6,895.2600	6.8953	2.033	0	0	0
2016/05/10	R248	02/02/2017			Bond Future	10.0569	91.4781	10.0892	91.2071	0.321	0.0000	0.0000	0
2016/05/10	R248	02/02/2017	9.77	Put	Bond Future	6,809.6600	6.8097	6,947.7200	6.9477	2.027	0	0	0
2016/05/10	R248	02/02/2017	9.76	Call	Bond Future	4,294.7700	4.2948	4,162.5200	4.1625	(3.079)	0	0	0
2016/05/10	R248	02/02/2017	9.77	Call	Bond Future	4,331.6300	4.3316	4,198.6800	4.1987	(3.069)	0	0	0
2016/05/10	R248	02/02/2017	9.78	Call	Bond Future	4,368.3300	4.3683	4,234.6800	4.2347	(3.060)	0	0	0

**Total**

**776755**