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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/05/2016 TO 16/05/2016

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
2016/05/16	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	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
2016/05/16	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	2025	04/08/2016			Bond Future	127.2251	127.2251	127.2593	127.2593	0.027	0.0000	0.0000	3,004
2016/05/16	2025	04/08/2016	123.86	Call	Bond Future	3,365.0900	3.3651	3,399.2700	3.3993	1.016	0	0	0
2016/05/16	2025	04/08/2016	123.87	Call	Bond Future	3,355.0900	3.3551	3,389.2700	3.3893	1.019	0	0	0
2016/05/16	2025	04/08/2016	123.85	Call	Bond Future	3,375.0900	3.3751	3,409.2700	3.4093	1.013	0	0	0
2016/05/16	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	2025	03/11/2016			Bond Future	129.6686	129.6686	129.7030	129.7030	0.027	0.0000	0.0000	0
2016/05/16	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	2025	03/11/2016	129.21	Call	Bond Future	458.6000	0.4586	493.0000	0.4930	7.501	0	0	0
2016/05/16	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	2025	03/11/2016	129.22	Call	Bond Future	448.6000	0.4486	483.0000	0.4830	7.668	0	0	0
2016/05/16	2025	03/11/2016	129.23	Call	Bond Future	438.6000	0.4386	473.0000	0.4730	7.843	0	0	0
2016/05/16	2030	04/08/2016	10.17	Call	Bond Future	3,408.0800	3.4081	2,680.6800	2.6807	(21.343)	0	0	0
2016/05/16	2030	04/08/2016			Bond Future	9.6540	87.8899	9.7617	87.1625	1.116	0.0000	0.0000	25,310
2016/05/16	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	2030	03/11/2016	9.35	Put	Bond Future	2,452.2600	2.4523	3,194.0000	3.1940	30.247	0	0	0
2016/05/16	2030	03/11/2016			Bond Future	9.7089	89.5711	9.8202	88.8294	1.147	0.0000	0.0000	0
2016/05/16	2030	03/11/2016	9.34	Put	Bond Future	2,521.9600	2.5220	3,263.7000	3.2637	29.411	0	0	0
2016/05/16	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	2030	03/11/2016	9.33	Put	Bond Future	2,591.7300	2.5917	3,333.4700	3.3335	28.619	0	0	0
2016/05/16	2032	04/08/2016	9.01	Call	Bond Future	566.3700	0.5664	420.6900	0.4207	(25.722)	0	0	0
2016/05/16	2032	04/08/2016			Bond Future	9.7826	90.8065	9.8850	90.0725	1.047	0.0000	0.0000	7,553
2016/05/16	2032	04/08/2016	8.99	Call	Bond Future	540.0400	0.5400	399.6400	0.3996	(25.998)	0	0	0
2016/05/16	2032	04/08/2016	9.00	Call	Bond Future	553.0900	0.5531	410.0700	0.4101	(25.858)	0	0	0
2016/05/16	2032	04/08/2016	8.99	Put	Bond Future	6,539.8700	6.5399	7,133.4600	7.1335	9.076	0	0	0
2016/05/16	2032	04/08/2016	9.01	Put	Bond Future	6,407.5700	6.4076	6,995.8800	6.9959	9.181	0	0	0
2016/05/16	2032	04/08/2016	9.00	Put	Bond Future	6,473.5500	6.4736	7,064.5200	7.0645	9.129	0	0	0
2016/05/16	2032	03/11/2016			Bond Future	9.8411	88.3843	9.9469	87.6358	1.075	0.0000	0.0000	0
2016/05/16	2032	03/11/2016	10.28	Put	Bond Future	2,226.2800	2.2263	2,467.9900	2.4680	10.857	0	0	0
2016/05/16	2032	03/11/2016	10.30	Put	Bond Future	2,178.0300	2.1780	2,415.5900	2.4156	10.907	0	0	0
2016/05/16	2032	03/11/2016	10.29	Put	Bond Future	2,201.9400	2.2019	2,441.5600	2.4416	10.882	0	0	0
2016/05/16	2032	03/11/2016	10.30	Call	Bond Future	5,357.3100	5.3573	4,846.3900	4.8464	(9.537)	0	0	0
2016/05/16	2032	03/11/2016	10.28	Call	Bond Future	5,270.5700	5.2706	4,763.8000	4.7638	(9.615)	0	0	0
2016/05/16	2032	03/11/2016	10.29	Call	Bond Future	5,313.7600	5.3138	4,804.9000	4.8049	(9.576)	0	0	0

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2016/05/16	2032	02/02/2017	9.53	Call	Bond Future	3,177.9100	3.1779	2,836.6600	2.8367	(10.738)	0	0	0
2016/05/16	2032	02/02/2017			Bond Future	9.8925	90.1702	10.0020	89.4047	1.107	0.0000	0.0000	0
2016/05/16	2032	02/02/2017	9.51	Call	Bond Future	3,119.6000	3.1196	2,782.4500	2.7825	(10.807)	0	0	0
2016/05/16	2032	02/02/2017	9.52	Call	Bond Future	3,148.6800	3.1487	2,809.4800	2.8095	(10.773)	0	0	0
2016/05/16	2032	02/02/2017	9.51	Put	Bond Future	5,871.7900	5.8718	6,300.1100	6.3001	7.295	0	0	0
2016/05/16	2032	02/02/2017	9.53	Put	Bond Future	5,783.0900	5.7831	6,207.3100	6.2073	7.336	0	0	0
2016/05/16	2032	02/02/2017	9.52	Put	Bond Future	5,827.3200	5.8273	6,253.5900	6.2536	7.315	0	0	0
2016/05/16	2033	04/08/2016	104.99	Call	Bond Future	3,145.3900	3.1454	3,174.2900	3.1743	0.919	0	0	0
2016/05/16	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	2033	04/08/2016			Bond Future	108.1354	108.1354	108.1643	108.1643	0.027	0.0000	0.0000	3,924
2016/05/16	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	2033	04/08/2016	105.00	Call	Bond Future	3,135.3900	3.1354	3,164.2900	3.1643	0.922	0	0	0
2016/05/16	2033	04/08/2016	105.01	Call	Bond Future	3,125.3900	3.1254	3,154.2900	3.1543	0.925	0	0	0
2016/05/16	2033	03/11/2016			Bond Future	109.1894	109.1894	109.2185	109.2185	0.027	0.0000	0.0000	0
2016/05/16	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	2033	03/11/2016	109.16	Call	Bond Future	29.4000	0.0294	58.4600	0.0585	98.844	0	0	0
2016/05/16	2033	03/11/2016	109.17	Call	Bond Future	19.4000	0.0194	48.4600	0.0485	149.794	0	0	0
2016/05/16	2033	03/11/2016	109.18	Call	Bond Future	9.4000	0.0094	38.4600	0.0385	309.149	0	0	0
2016/05/16	2037	04/08/2016			Bond Future	9.9026	88.0195	9.9792	87.4215	0.773	0.0000	0.0000	41,343
2016/05/16	2037	04/08/2016	9.24	Put	Bond Future	6,305.9400	6.3059	6,742.5100	6.7425	6.923	0	0	0
2016/05/16	2037	04/08/2016	9.26	Put	Bond Future	6,170.5600	6.1706	6,602.0600	6.6021	6.993	0	0	0
2016/05/16	2037	04/08/2016	9.24	Call	Bond Future	847.8900	0.8479	686.4800	0.6865	(19.037)	0	0	0
2016/05/16	2037	04/08/2016	9.25	Put	Bond Future	6,238.0400	6.2380	6,672.0900	6.6721	6.958	0	0	0
2016/05/16	2037	04/08/2016	9.25	Call	Bond Future	866.2900	0.8663	702.3600	0.7024	(18.923)	0	0	0
2016/05/16	2037	04/08/2016	9.26	Call	Bond Future	884.9800	0.8850	718.5000	0.7185	(18.812)	0	0	0
2016/05/16	2037	03/11/2016	10.35	Call	Bond Future	5,592.1500	5.5922	5,176.1000	5.1761	(7.440)	0	0	0
2016/05/16	2037	03/11/2016	10.36	Put	Bond Future	2,591.1700	2.5912	2,783.3800	2.7834	7.418	0	0	0
2016/05/16	2037	03/11/2016			Bond Future	9.9567	89.7034	10.0356	89.0935	0.793	0.0000	0.0000	0
2016/05/16	2037	03/11/2016	10.36	Call	Bond Future	5,638.0000	5.6380	5,220.2800	5.2203	(7.409)	0	0	0
2016/05/16	2037	03/11/2016	10.37	Call	Bond Future	5,684.2100	5.6842	5,264.8400	5.2648	(7.378)	0	0	0
2016/05/16	2037	03/11/2016	10.35	Put	Bond Future	2,618.8100	2.6188	2,812.6900	2.8127	7.403	0	0	0
2016/05/16	2037	03/11/2016	10.37	Put	Bond Future	2,564.0000	2.5640	2,754.5600	2.7546	7.432	0	0	0
2016/05/16	2037	02/02/2017	9.68	Put	Bond Future	6,254.2000	6.2542	6,580.8500	6.5809	5.223	0	0	0
2016/05/16	2037	02/02/2017			Bond Future	10.0047	87.2589	10.0863	86.6348	0.816	0.0000	0.0000	0
2016/05/16	2037	02/02/2017	9.67	Put	Bond Future	6,302.2300	6.3022	6,630.5300	6.6305	5.209	0	0	0
2016/05/16	2037	02/02/2017	9.68	Call	Bond Future	3,698.7300	3.6987	3,401.2900	3.4013	(8.042)	0	0	0
2016/05/16	2037	02/02/2017	9.66	Call	Bond Future	3,633.5400	3.6335	3,339.4100	3.3394	(8.095)	0	0	0
2016/05/16	2037	02/02/2017	9.67	Call	Bond Future	3,666.2000	3.6662	3,370.4100	3.3704	(8.068)	0	0	0
2016/05/16	2037	02/02/2017	9.66	Put	Bond Future	6,350.2500	6.3502	6,680.2100	6.6802	5.196	0	0	0
2016/05/16	2038	04/08/2016			Bond Future	134.5524	134.5524	134.5888	134.5888	0.027	0.0000	0.0000	22,289
2016/05/16	2038	04/08/2016	129.31	Call	Bond Future	5,242.3500	5.2424	5,278.8200	5.2788	0.696	0	0	0
2016/05/16	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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2016/05/16	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	2038	04/08/2016	129.32	Call	Bond Future	5,232.3500	5.2324	5,268.8200	5.2688	0.697	0	0	0
2016/05/16	2038	04/08/2016	129.30	Call	Bond Future	5,252.3500	5.2524	5,288.8200	5.2888	0.694	0	0	0
2016/05/16	2038	03/11/2016	136.32	Call	Bond Future	816.4600	0.8165	853.2800	0.8533	4.510	0	0	0
2016/05/16	2038	03/11/2016			Bond Future	137.1365	137.1365	137.1733	137.1733	0.027	0.0000	0.0000	0
2016/05/16	2038	03/11/2016	136.33	Call	Bond Future	806.4600	0.8065	843.2800	0.8433	4.566	0	0	0
2016/05/16	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	2038	03/11/2016	136.31	Call	Bond Future	826.4600	0.8265	863.2800	0.8633	4.455	0	0	0
2016/05/16	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	2040	04/08/2016			Bond Future	9.9680	91.5182	10.0394	90.9246	0.716	0.0000	0.0000	812
2016/05/16	2040	04/08/2016	9.49	Put	Bond Future	5,482.3500	5.4824	5,861.2900	5.8613	6.912	0	0	0
2016/05/16	2040	04/08/2016	9.50	Call	Bond Future	1,364.2700	1.3643	1,146.9300	1.1469	(15.931)	0	0	0
2016/05/16	2040	04/08/2016	9.51	Call	Bond Future	1,390.2400	1.3902	1,170.1200	1.1701	(15.833)	0	0	0
2016/05/16	2040	04/08/2016	9.49	Call	Bond Future	1,338.7700	1.3388	1,124.2000	1.1242	(16.027)	0	0	0
2016/05/16	2040	04/08/2016	9.51	Put	Bond Future	5,354.2700	5.3543	5,727.6600	5.7277	6.974	0	0	0
2016/05/16	2040	04/08/2016	9.50	Put	Bond Future	5,418.0100	5.4180	5,794.1800	5.7942	6.943	0	0	0
2016/05/16	2040	03/11/2016			Bond Future	10.0225	93.2689	10.0961	92.6635	0.734	0.0000	0.0000	0
2016/05/16	2040	03/11/2016	9.69	Put	Bond Future	5,827.6700	5.8277	6,151.7700	6.1518	5.561	0	0	0
2016/05/16	2040	03/11/2016	9.71	Put	Bond Future	5,721.5600	5.7216	6,041.6900	6.0417	5.595	0	0	0
2016/05/16	2040	03/11/2016	9.70	Put	Bond Future	5,774.4400	5.7744	6,096.5600	6.0966	5.578	0	0	0
2016/05/16	2040	03/11/2016	9.71	Call	Bond Future	3,075.0600	3.0751	2,789.8100	2.7898	(9.276)	0	0	0
2016/05/16	2040	03/11/2016	9.69	Call	Bond Future	3,007.4600	3.0075	2,726.1800	2.7262	(9.353)	0	0	0
2016/05/16	2040	03/11/2016	9.70	Call	Bond Future	3,041.1500	3.0412	2,757.8900	2.7579	(9.314)	0	0	0
2016/05/16	2044	04/08/2016	9.50	Call	Bond Future	1,294.1000	1.2941	1,118.5000	1.1185	(13.569)	0	0	0
2016/05/16	2044	04/08/2016			Bond Future	10.0018	88.5733	10.0578	88.1068	0.560	0.0000	0.0000	20,486
2016/05/16	2044	04/08/2016	9.51	Call	Bond Future	1,319.1600	1.3192	1,141.3100	1.1413	(13.482)	0	0	0
2016/05/16	2044	04/08/2016	9.49	Put	Bond Future	5,741.5700	5.7416	6,034.6800	6.0347	5.105	0	0	0
2016/05/16	2044	04/08/2016	9.51	Put	Bond Future	5,609.3600	5.6094	5,897.9800	5.8980	5.145	0	0	0
2016/05/16	2044	04/08/2016	9.49	Call	Bond Future	1,269.3600	1.2694	1,096.0000	1.0960	(13.657)	0	0	0
2016/05/16	2044	04/08/2016	9.50	Put	Bond Future	5,675.2300	5.6752	5,966.1000	5.9661	5.125	0	0	0
2016/05/16	2044	03/11/2016			Bond Future	10.0553	90.2677	10.1130	89.7918	0.574	0.0000	0.0000	0
2016/05/16	2044	03/11/2016	10.42	Call	Bond Future	5,917.2000	5.9172	5,585.0000	5.5850	(5.614)	0	0	0
2016/05/16	2044	03/11/2016	10.41	Put	Bond Future	3,011.8500	3.0119	3,156.8100	3.1568	4.813	0	0	0
2016/05/16	2044	03/11/2016	10.43	Put	Bond Future	2,950.8400	2.9508	3,093.2700	3.0933	4.827	0	0	0
2016/05/16	2044	03/11/2016	10.42	Put	Bond Future	2,981.3300	2.9813	3,125.0200	3.1250	4.820	0	0	0
2016/05/16	2044	03/11/2016	10.43	Call	Bond Future	5,964.8000	5.9648	5,631.3400	5.6313	(5.590)	0	0	0
2016/05/16	2044	03/11/2016	10.41	Call	Bond Future	5,869.5100	5.8695	5,538.5800	5.5386	(5.638)	0	0	0
2016/05/16	2044	02/02/2017			Bond Future	10.1031	87.7095	10.1628	87.2221	0.590	0.0000	0.0000	0
2016/05/16	2044	02/02/2017	9.77	Call	Bond Future	4,037.8500	4.0379	3,794.7900	3.7948	(6.020)	0	0	0
2016/05/16	2044	02/02/2017	9.76	Put	Bond Future	6,901.5200	6.9015	7,147.1500	7.1472	3.559	0	0	0
2016/05/16	2044	02/02/2017	9.78	Put	Bond Future	6,797.9600	6.7980	7,041.0300	7.0410	3.576	0	0	0
2016/05/16	2044	02/02/2017	9.77	Put	Bond Future	6,849.7400	6.8497	7,094.0800	7.0941	3.567	0	0	0
2016/05/16	2044	02/02/2017	9.78	Call	Bond Future	4,072.7300	4.0727	3,828.4000	3.8284	(5.999)	0	0	0
2016/05/16	2044	02/02/2017	9.76	Call	Bond Future	4,002.8300	4.0028	3,761.0600	3.7611	(6.040)	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
2016/05/16	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	2046	04/08/2016			Bond Future	133.8574	133.8574	133.8939	133.8939	0.027	0.0000	0.0000	16,290
2016/05/16	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	2046	04/08/2016	129.00	Call	Bond Future	4,857.4400	4.8574	4,893.8900	4.8939	0.750	0	0	0
2016/05/16	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	2046	04/08/2016	129.01	Call	Bond Future	4,847.4400	4.8474	4,883.8900	4.8839	0.752	0	0	0
2016/05/16	2046	04/08/2016	129.02	Call	Bond Future	4,837.4400	4.8374	4,873.8900	4.8739	0.753	0	0	0
2016/05/16	2046	03/11/2016	137.07	Put	Bond Future	2,152.5800	2.1526	2,115.9400	2.1159	(1.702)	0	0	0
2016/05/16	2046	03/11/2016			Bond Future	134.9174	134.9174	134.9541	134.9541	0.027	0.0000	0.0000	0
2016/05/16	2046	03/11/2016	137.09	Put	Bond Future	2,172.5800	2.1726	2,135.9400	2.1359	(1.686)	0	0	0
2016/05/16	2046	03/11/2016	137.08	Put	Bond Future	2,162.5800	2.1626	2,125.9400	2.1259	(1.694)	0	0	0
2016/05/16	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	2050	04/08/2016	139.14	Call	Bond Future	3,201.8400	3.2018	3,241.3400	3.2413	1.234	0	0	0
2016/05/16	2050	04/08/2016			Bond Future	142.3418	142.3418	142.3813	142.3813	0.028	0.0000	0.0000	20,765
2016/05/16	2050	04/08/2016	139.12	Call	Bond Future	3,221.8400	3.2218	3,261.3400	3.2613	1.226	0	0	0
2016/05/16	2050	04/08/2016	139.13	Call	Bond Future	3,211.8400	3.2118	3,251.3400	3.2513	1.230	0	0	0
2016/05/16	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	2050	03/11/2016	149.52	Put	Bond Future	4,444.2200	4.4442	4,404.8000	4.4048	(0.887)	0	0	0
2016/05/16	2050	03/11/2016			Bond Future	145.0758	145.0758	145.1152	145.1152	0.027	0.0000	0.0000	0
2016/05/16	2050	03/11/2016	149.54	Put	Bond Future	4,464.2200	4.4642	4,424.8000	4.4248	(0.883)	0	0	0
2016/05/16	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	2050	03/11/2016	149.53	Put	Bond Future	4,454.2200	4.4542	4,414.8000	4.4148	(0.885)	0	0	0
2016/05/16	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	AL37	04/08/2016			Index Future	483.5460	483.5460	481.4800	481.4800	(0.427)	0.0000	0.0000	22
2016/05/16	AL37	03/11/2016			Index Future	492.8940	492.8940	490.7850	490.7850	(0.428)	0.0000	0.0000	0
2016/05/16	AL7T	04/08/2016			Index Future	554.8760	554.8760	550.9570	550.9570	(0.706)	0.0000	0.0000	10
2016/05/16	AL7T	03/11/2016			Index Future	565.6030	565.6030	561.6050	561.6050	(0.707)	0.0000	0.0000	0
2016/05/16	ALBI	04/08/2016			Index Future	504.0080	504.0080	501.1440	501.1440	(0.568)	0.0000	0.0000	627
2016/05/16	ALBI	03/11/2016			Index Future	513.7520	513.7520	510.8290	510.8290	(0.569)	0.0000	0.0000	0
2016/05/16	ALBI	02/02/2017			Index Future	524.1260	524.1260	521.1310	521.1310	(0.571)	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
2016/05/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/05/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	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
2016/05/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/16	EL28	04/08/2016			Bond Future	131.5041	131.5041	131.5408	131.5408	0.028	0.0000	0.0000	0
2016/05/16	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	EL28	04/08/2016	126.86	Call	Bond Future	4,644.0900	4.6441	4,680.8200	4.6808	0.791	0	0	0
2016/05/16	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	EL28	04/08/2016	126.87	Call	Bond Future	4,634.0900	4.6341	4,670.8200	4.6708	0.793	0	0	0
2016/05/16	EL28	04/08/2016	126.88	Call	Bond Future	4,624.0900	4.6241	4,660.8200	4.6608	0.794	0	0	0
2016/05/16	EL28	03/11/2016	132.17	Call	Bond Future	189.6500	0.1896	226.5200	0.2265	19.441	0	0	0
2016/05/16	EL28	03/11/2016			Bond Future	132.3597	132.3597	132.3965	132.3965	0.028	0.0000	0.0000	0
2016/05/16	EL28	03/11/2016	132.15	Call	Bond Future	209.6500	0.2096	246.5200	0.2465	17.586	0	0	0
2016/05/16	EL28	03/11/2016	132.16	Call	Bond Future	199.6500	0.1996	236.5200	0.2365	18.467	0	0	0
2016/05/16	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	ES33	04/08/2016			Bond Future	10.7719	77.6781	10.8483	77.2057	0.710	0.0000	0.0000	8,932
2016/05/16	ES33	04/08/2016	10.24	Put	Bond Future	3,417.4700	3.4175	3,889.8400	3.8898	13.822	0	0	0
2016/05/16	ES33	04/08/2016	10.26	Put	Bond Future	3,284.7200	3.2847	3,757.0900	3.7571	14.381	0	0	0
2016/05/16	ES33	04/08/2016	10.25	Put	Bond Future	3,351.0500	3.3511	3,823.4200	3.8234	14.096	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
2016/05/16	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	ES33	03/11/2016			Bond Future	10.8592	75.3709	10.9382	74.8890	0.728	0.0000	0.0000	0
2016/05/16	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	ES33	03/11/2016	11.31	Call	Bond Future	2,684.3500	2.6844	2,202.4900	2.2025	(17.951)	0	0	0
2016/05/16	ES33	03/11/2016	11.29	Call	Bond Future	2,568.4400	2.5684	2,086.5800	2.0866	(18.761)	0	0	0
2016/05/16	ES33	03/11/2016	11.30	Call	Bond Future	2,626.4300	2.6264	2,144.5700	2.1446	(18.347)	0	0	0
2016/05/16	ES33	02/02/2017			Bond Future	10.9427	76.8938	11.0248	76.4006	0.750	0.0000	0.0000	0
2016/05/16	ES33	02/02/2017	10.59	Put	Bond Future	2,178.3900	2.1784	2,671.5400	2.6715	22.638	0	0	0
2016/05/16	ES33	02/02/2017	10.61	Put	Bond Future	2,052.2900	2.0523	2,545.4400	2.5454	24.029	0	0	0
2016/05/16	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	ES33	02/02/2017	10.60	Put	Bond Future	2,115.3000	2.1153	2,608.4500	2.6085	23.313	0	0	0
2016/05/16	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	ES42	04/08/2016			Bond Future	10.9370	81.6180	11.0031	81.1574	0.605	0.0000	0.0000	7,270
2016/05/16	ES42	03/11/2016			Bond Future	11.0235	78.9165	11.0920	78.4466	0.621	0.0000	0.0000	0
2016/05/16	GOVI	04/08/2016	520.99	Put	GOVI	180,620.0000	18.0620	208,830.0000	20.8830	15.618	0	0	0
2016/05/16	GOVI	04/08/2016			GOVI	502.9280	502.9280	500.1070	500.1070	(0.561)	0.0000	0.0000	463
2016/05/16	GOVI	04/08/2016	521.01	Put	GOVI	180,820.0000	18.0820	209,030.0000	20.9030	15.601	0	0	0
2016/05/16	GOVI	04/08/2016	521.00	Put	GOVI	180,720.0000	18.0720	208,930.0000	20.8930	15.610	0	0	0
2016/05/16	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	GOVI	03/11/2016	476.11	Call	GOVI	365,410.0000	36.5410	336,620.0000	33.6620	(7.879)	0	0	0
2016/05/16	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	GOVI	03/11/2016			GOVI	512.6510	512.6510	509.7720	509.7720	(0.562)	0.0000	0.0000	146
2016/05/16	GOVI	03/11/2016	476.12	Call	GOVI	365,310.0000	36.5310	336,520.0000	33.6520	(7.881)	0	0	0
2016/05/16	GOVI	03/11/2016	476.13	Call	GOVI	365,210.0000	36.5210	336,420.0000	33.6420	(7.883)	0	0	0
2016/05/16	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	GOVI	02/02/2017			GOVI	523.0030	523.0030	520.0530	520.0530	(0.564)	0.0000	0.0000	0
2016/05/16	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	GOVI	02/02/2017	533.32	Put	GOVI	103,170.0000	10.3170	132,670.0000	13.2670	28.594	0	0	0
2016/05/16	GOVI	02/02/2017	533.34	Put	GOVI	103,370.0000	10.3370	132,870.0000	13.2870	28.538	0	0	0
2016/05/16	GOVI	02/02/2017	533.33	Put	GOVI	103,270.0000	10.3270	132,770.0000	13.2770	28.566	0	0	0
2016/05/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/05/16	IGOV	04/08/2016			Index Future	247.2330	247.2330	247.3770	247.3770	0.058	0.0000	0.0000	1,033
2016/05/16	IGOV	03/11/2016			Index Future	252.0320	252.0320	252.1780	252.1780	0.058	0.0000	0.0000	23
2016/05/16	IGOV	02/02/2017			Index Future	257.1420	257.1420	257.2840	257.2840	0.055	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
2016/05/16	ILBI	04/08/2016			Index Future	670.6240	670.6240	670.6430	670.6430	0.003	0.0000	0.0000	157
2016/05/16	ILBI	03/11/2016			Index Future	683.4290	683.4290	683.4470	683.4470	0.003	0.0000	0.0000	0
2016/05/16	IS01	19/12/2016			Interest Rate Swap	100.1370	100.1370	100.1477	100.1477	0.011	0.0000	0.0000	0
2016/05/16	IS01	16/03/2017			Interest Rate Swap	100.1674	100.1674	100.1892	100.1892	0.022	0.0000	0.0000	0
2016/05/16	IS01	15/06/2017			Interest Rate Swap	99.9202	99.9202	99.9631	99.9631	0.043	0.0000	0.0000	0
2016/05/16	IS02	18/12/2017			Interest Rate Swap	100.5358	100.5358	100.6188	100.6188	0.083	0.0000	0.0000	0
2016/05/16	IS02	16/03/2018			Interest Rate Swap	99.9892	99.9892	100.0853	100.0853	0.096	0.0000	0.0000	0
2016/05/16	IS02	15/06/2018			Interest Rate Swap	99.8478	99.8478	99.9441	99.9441	0.096	0.0000	0.0000	0
2016/05/16	IS05	17/12/2020			Interest Rate Swap	100.5027	100.5027	100.8444	100.8444	0.340	0.0000	0.0000	0
2016/05/16	IS05	16/03/2021			Interest Rate Swap	99.9931	99.9931	100.3540	100.3540	0.361	0.0000	0.0000	0
2016/05/16	IS05	15/06/2021			Interest Rate Swap	99.4504	99.4504	99.8298	99.8298	0.381	0.0000	0.0000	0
2016/05/16	IS10	17/12/2025			Interest Rate Swap	102.3923	102.3923	102.9800	102.9800	0.574	0.0000	0.0000	0
2016/05/16	IS10	16/03/2026			Interest Rate Swap	99.6312	99.6312	100.2417	100.2417	0.613	0.0000	0.0000	0
2016/05/16	IS10	15/06/2026			Interest Rate Swap	98.5119	98.5119	99.1396	99.1396	0.637	0.0000	0.0000	0
2016/05/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/05/16	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/05/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/05/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/05/16	JBAF	18/05/2016			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2016/05/16	JBAF	15/06/2016			Jibar Tradeable Future	7.3900	92.6100	7.4100	92.5900	0.271	0.0000	0.0000	0
2016/05/16	JBAF	20/07/2016			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/05/16	JBAF	17/08/2016			Jibar Tradeable Future	7.5200	92.4800	7.5500	92.4500	0.399	0.0000	0.0000	0
2016/05/16	JBAF	21/09/2016			Jibar Tradeable Future	7.5700	92.4300	7.6000	92.4000	0.396	0.0000	0.0000	0
2016/05/16	JBAF	19/10/2016			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/05/16	JBAF	21/12/2016			Jibar Tradeable Future	7.7600	92.2400	7.8300	92.1700	0.902	0.0000	0.0000	0
2016/05/16	JBAF	15/03/2017			Jibar Tradeable Future	7.9100	92.0900	7.9900	92.0100	1.011	0.0000	0.0000	0
2016/05/16	JBAF	21/06/2017			Jibar Tradeable Future	8.0100	91.9900	8.1100	91.8900	1.248	0.0000	0.0000	0
2016/05/16	JBAF	20/09/2017			Jibar Tradeable Future	8.0900	91.9100	8.2000	91.8000	1.360	0.0000	0.0000	0
2016/05/16	JBAF	20/12/2017			Jibar Tradeable Future	8.1700	91.8300	8.2700	91.7300	1.224	0.0000	0.0000	0
2016/05/16	JBAF	20/03/2018			Jibar Tradeable Future	8.2200	91.7800	8.3300	91.6700	1.338	0.0000	0.0000	0
2016/05/16	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/05/16	R023	04/08/2016	8.24	Call	Bond Future	274.8300	0.2748	192.8800	0.1929	(29.818)	0	0	0
2016/05/16	R023	04/08/2016	8.25	Put	Bond Future	4,003.2200	4.0032	4,429.1600	4.4292	10.640	0	0	0
2016/05/16	R023	04/08/2016			Bond Future	9.0263	97.2126	9.1356	96.7030	1.211	0.0000	0.0000	6,473
2016/05/16	R023	04/08/2016	8.25	Call	Bond Future	282.1800	0.2822	198.4900	0.1985	(29.658)	0	0	0
2016/05/16	R023	04/08/2016	8.26	Call	Bond Future	289.7900	0.2898	204.3200	0.2043	(29.494)	0	0	0

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2016/05/16	R023	04/08/2016	8.24	Put	Bond Future	4,044.9900	4.0450	4,472.6700	4.4727	10.573	0	0	0
2016/05/16	R023	04/08/2016	8.26	Put	Bond Future	3,961.7400	3.9617	4,385.9000	4.3859	10.706	0	0	0
2016/05/16	R023	03/11/2016	9.73	Put	Bond Future	971.5800	0.9716	1,111.4700	1.1115	14.398	0	0	0
2016/05/16	R023	03/11/2016			Bond Future	9.0874	95.1404	9.2024	94.6205	1.265	0.0000	0.0000	0
2016/05/16	R023	03/11/2016	9.75	Put	Bond Future	946.9400	0.9469	1,083.9900	1.0840	14.473	0	0	0
2016/05/16	R023	03/11/2016	9.73	Call	Bond Future	3,831.5700	3.8316	3,451.5800	3.4516	(9.917)	0	0	0
2016/05/16	R023	03/11/2016	9.74	Put	Bond Future	959.0900	0.9591	1,097.5500	1.0975	14.437	0	0	0
2016/05/16	R023	03/11/2016	9.74	Call	Bond Future	3,862.7200	3.8627	3,481.3000	3.4813	(9.874)	0	0	0
2016/05/16	R023	03/11/2016	9.75	Call	Bond Future	3,894.1800	3.8942	3,511.3500	3.5113	(9.831)	0	0	0
2016/05/16	R023	02/02/2017	8.85	Call	Bond Future	1,910.1900	1.9102	1,675.8000	1.6758	(12.271)	0	0	0
2016/05/16	R023	02/02/2017			Bond Future	9.1391	97.0624	9.2607	96.5300	1.331	0.0000	0.0000	0
2016/05/16	R023	02/02/2017	8.86	Call	Bond Future	1,929.0500	1.9291	1,693.1500	1.6931	(12.229)	0	0	0
2016/05/16	R023	02/02/2017	8.84	Put	Bond Future	3,216.6100	3.2166	3,516.1100	3.5161	9.311	0	0	0
2016/05/16	R023	02/02/2017	8.86	Put	Bond Future	3,164.9000	3.1649	3,461.3700	3.4614	9.367	0	0	0
2016/05/16	R023	02/02/2017	8.84	Call	Bond Future	1,891.4300	1.8914	1,658.5600	1.6586	(12.312)	0	0	0
2016/05/16	R023	02/02/2017	8.85	Put	Bond Future	3,190.6900	3.1907	3,488.6700	3.4887	9.339	0	0	0
2016/05/16	R035	04/08/2016			Bond Future	9.8339	95.8139	9.9157	95.1695	0.832	0.0000	0.0000	5,341
2016/05/16	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	R035	04/08/2016	10.35	Call	Bond Future	3,951.8400	3.9518	3,307.4700	3.3075	(16.306)	0	0	0
2016/05/16	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	R035	04/08/2016	10.36	Call	Bond Future	4,025.7800	4.0258	3,381.4100	3.3814	(16.006)	0	0	0
2016/05/16	R035	04/08/2016	10.37	Call	Bond Future	4,099.6300	4.0996	3,455.2600	3.4553	(15.718)	0	0	0
2016/05/16	R035	03/11/2016	9.58	Put	Bond Future	2,490.5800	2.4906	3,147.7400	3.1477	26.386	0	0	0
2016/05/16	R035	03/11/2016			Bond Future	9.8915	93.1441	9.9759	92.4870	0.853	0.0000	0.0000	0
2016/05/16	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	R035	03/11/2016	9.57	Put	Bond Future	2,572.2500	2.5723	3,229.4100	3.2294	25.548	0	0	0
2016/05/16	R035	03/11/2016	9.59	Put	Bond Future	2,409.0200	2.4090	3,066.1800	3.0662	27.279	0	0	0
2016/05/16	R186	04/08/2016	8.51	Put	Bond Future	5,832.4800	5.8325	6,504.2400	6.5042	11.518	0	0	0
2016/05/16	R186	04/08/2016	9.60	Call	Bond Future	3,593.4200	3.5934	3,025.0700	3.0251	(15.816)	0	0	0
2016/05/16	R186	04/08/2016	10.00	Put	Bond Future	572.0200	0.5720	704.3500	0.7044	23.134	0	0	6,500
2016/05/16	R186	04/08/2016			Bond Future	9.2553	109.5939	9.3739	108.7748	1.282	0.0000	0.0000	90,249
2016/05/16	R186	04/08/2016	8.50	Put	Bond Future	5,894.4400	5.8944	6,569.1100	6.5691	11.446	0	0	0
2016/05/16	R186	04/08/2016	9.25	Put	Bond Future	2,218.0300	2.2180	2,606.3700	2.6064	17.508	0	0	1,000
2016/05/16	R186	04/08/2016	9.40	Put	Bond Future	1,744.7800	1.7448	2,071.3500	2.0713	18.717	0	0	5,000
2016/05/16	R186	04/08/2016	8.51	Call	Bond Future	488.3600	0.4884	340.9800	0.3410	(30.179)	0	0	0
2016/05/16	R186	04/08/2016	8.49	Call	Bond Future	464.2600	0.4643	322.6700	0.3227	(30.498)	0	0	0
2016/05/16	R186	04/08/2016	8.50	Call	Bond Future	476.2000	0.4762	331.7300	0.3317	(30.338)	0	0	0
2016/05/16	R186	04/08/2016	9.25	Call	Bond Future	2,181.5300	2.1815	1,750.7300	1.7507	(19.748)	0	0	0
2016/05/16	R186	04/08/2016	9.40	Call	Bond Future	2,742.8200	2.7428	2,250.2500	2.2503	(17.959)	0	0	0
2016/05/16	R186	04/08/2016	9.60	Put	Bond Future	1,236.8900	1.2369	1,487.6800	1.4877	20.276	0	0	5,635
2016/05/16	R186	04/08/2016	10.00	Call	Bond Future	5,575.6200	5.5756	4,888.8100	4.8888	(12.318)	0	0	0
2016/05/16	R186	04/08/2016	8.49	Put	Bond Future	5,956.6800	5.9567	6,634.2300	6.6342	11.375	0	0	0
2016/05/16	R186	03/11/2016			Bond Future	9.3094	111.6902	9.4329	110.8548	1.327	0.0000	0.0000	0

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2016/05/16	R186	03/11/2016	8.95	Put	Bond Future	4,550.0000	4.5500	5,051.5700	5.0516	11.024	0	0	0
2016/05/16	R186	03/11/2016	8.97	Put	Bond Future	4,463.0500	4.4631	4,958.8200	4.9588	11.108	0	0	0
2016/05/16	R186	03/11/2016	8.96	Put	Bond Future	4,506.3800	4.5064	5,005.0600	5.0051	11.066	0	0	0
2016/05/16	R186	03/11/2016	8.97	Call	Bond Future	2,120.9100	2.1209	1,781.2300	1.7812	(16.016)	0	0	0
2016/05/16	R186	03/11/2016	8.95	Call	Bond Future	2,067.7100	2.0677	1,733.8300	1.7338	(16.147)	0	0	0
2016/05/16	R186	03/11/2016	8.96	Call	Bond Future	2,094.2000	2.0942	1,757.4300	1.7574	(16.081)	0	0	0
2016/05/16	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	R197	04/08/2016			Bond Future	299.0277	299.0277	299.1084	299.1084	0.027	0.0000	0.0000	1,878
2016/05/16	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	R197	04/08/2016	293.98	Call	Bond Future	5,047.6700	5.0477	5,128.3700	5.1284	1.599	0	0	0
2016/05/16	R197	04/08/2016	293.96	Call	Bond Future	5,067.6700	5.0677	5,148.3700	5.1484	1.592	0	0	0
2016/05/16	R197	04/08/2016	293.97	Call	Bond Future	5,057.6700	5.0577	5,138.3700	5.1384	1.596	0	0	0
2016/05/16	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	R197	03/11/2016	303.56	Call	Bond Future	1,210.7500	1.2108	1,291.7900	1.2918	6.693	0	0	0
2016/05/16	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	R197	03/11/2016			Bond Future	304.7708	304.7708	304.8518	304.8518	0.027	0.0000	0.0000	0
2016/05/16	R197	03/11/2016	303.57	Call	Bond Future	1,200.7500	1.2008	1,281.7900	1.2818	6.749	0	0	0
2016/05/16	R197	03/11/2016	303.58	Call	Bond Future	1,190.7500	1.1908	1,271.7900	1.2718	6.806	0	0	0
2016/05/16	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	R202	04/08/2016	243.25	Call	Bond Future	8,292.1600	8.2922	8,152.4200	8.1524	(1.685)	0	0	0
2016/05/16	R202	04/08/2016			Bond Future	249.8640	249.8640	249.7600	249.7600	(0.042)	0.0000	0.0000	37,085
2016/05/16	R202	04/08/2016	243.26	Call	Bond Future	8,284.8700	8.2849	8,145.1200	8.1451	(1.687)	0	0	0
2016/05/16	R202	04/08/2016	243.24	Put	Bond Future	1,675.4200	1.6754	1,639.7600	1.6398	(2.128)	0	0	0
2016/05/16	R202	04/08/2016	243.26	Put	Bond Future	1,680.8300	1.6808	1,645.1600	1.6452	(2.122)	0	0	0
2016/05/16	R202	04/08/2016	243.24	Call	Bond Future	8,299.4600	8.2995	8,159.7200	8.1597	(1.684)	0	0	0
2016/05/16	R202	04/08/2016	243.25	Put	Bond Future	1,678.1200	1.6781	1,642.4600	1.6425	(2.125)	0	0	0
2016/05/16	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	R202	03/11/2016			Bond Future	254.6627	254.6627	254.5560	254.5560	(0.042)	0.0000	0.0000	0
2016/05/16	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	R202	03/11/2016	253.85	Call	Bond Future	812.7100	0.8127	706.0300	0.7060	(13.126)	0	0	0
2016/05/16	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	R202	03/11/2016	253.86	Call	Bond Future	802.7100	0.8027	696.0300	0.6960	(13.290)	0	0	0
2016/05/16	R202	03/11/2016	253.87	Call	Bond Future	792.7100	0.7927	686.0300	0.6860	(13.458)	0	0	0
2016/05/16	R203	04/08/2016	7.26	Call	Bond Future	33.3900	0.0334	20.3300	0.0203	(39.114)	0	0	0
2016/05/16	R203	04/08/2016			Bond Future	7.9779	103.5859	8.0939	103.4659	1.454	0.0000	0.0000	58,097
2016/05/16	R203	04/08/2016	7.24	Call	Bond Future	31.0300	0.0310	18.7500	0.0188	(39.575)	0	0	0
2016/05/16	R203	04/08/2016	7.25	Call	Bond Future	32.2400	0.0322	19.5600	0.0196	(39.330)	0	0	0
2016/05/16	R203	04/08/2016	7.24	Put	Bond Future	799.3000	0.7993	906.9700	0.9070	13.471	0	0	0
2016/05/16	R203	04/08/2016	7.26	Put	Bond Future	780.7200	0.7807	887.6100	0.8876	13.691	0	0	0
2016/05/16	R203	04/08/2016	7.25	Put	Bond Future	790.0400	0.7900	897.3100	0.8973	13.578	0	0	0
2016/05/16	R203	03/11/2016	8.86	Call	Bond Future	764.4200	0.7644	666.8700	0.6669	(12.761)	0	0	0
2016/05/16	R203	03/11/2016			Bond Future	8.0254	101.3950	8.1772	101.2721	1.891	0.0000	0.0000	0
2016/05/16	R203	03/11/2016	8.84	Call	Bond Future	751.3000	0.7513	654.4100	0.6544	(12.896)	0	0	0
2016/05/16	R203	03/11/2016	8.85	Call	Bond Future	757.8500	0.7578	660.6300	0.6606	(12.828)	0	0	0

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2016/05/16	R203	03/11/2016	8.84	Put	Bond Future	94.8300	0.0948	120.7800	0.1208	27.365	0	0	0
2016/05/16	R203	03/11/2016	8.86	Put	Bond Future	91.9100	0.0919	117.2000	0.1172	27.516	0	0	0
2016/05/16	R203	03/11/2016	8.85	Put	Bond Future	93.3600	0.0934	118.9800	0.1190	27.442	0	0	0
2016/05/16	R203	02/02/2017	7.70	Call	Bond Future	196.4600	0.1965	147.9600	0.1480	(24.687)	0	0	0
2016/05/16	R203	02/02/2017	7.71	Put	Bond Future	357.9400	0.3579	436.4700	0.4365	21.939	0	0	0
2016/05/16	R203	02/02/2017			Bond Future	7.9856	103.4435	8.2069	103.3160	2.771	0.0000	0.0000	0
2016/05/16	R203	02/02/2017	7.71	Call	Bond Future	198.7900	0.1988	149.8900	0.1499	(24.599)	0	0	0
2016/05/16	R203	02/02/2017	7.72	Call	Bond Future	201.1600	0.2012	151.8300	0.1518	(24.523)	0	0	0
2016/05/16	R203	02/02/2017	7.70	Put	Bond Future	361.3900	0.3614	440.3200	0.4403	21.841	0	0	0
2016/05/16	R203	02/02/2017	7.72	Put	Bond Future	354.5200	0.3545	432.6200	0.4326	22.030	0	0	0
2016/05/16	R204	04/08/2016			Bond Future	8.3818	100.2732	8.4865	100.0541	1.249	0.0000	0.0000	34,911
2016/05/16	R204	04/08/2016	7.74	Put	Bond Future	1,492.4100	1.4924	1,671.2400	1.6712	11.983	0	0	0
2016/05/16	R204	04/08/2016	7.76	Put	Bond Future	1,457.6900	1.4577	1,634.7000	1.6347	12.143	0	0	0
2016/05/16	R204	04/08/2016	7.74	Call	Bond Future	135.8700	0.1359	95.6200	0.0956	(29.624)	0	0	0
2016/05/16	R204	04/08/2016	7.75	Put	Bond Future	1,475.0700	1.4751	1,652.9800	1.6530	12.061	0	0	0
2016/05/16	R204	04/08/2016	7.75	Call	Bond Future	139.8400	0.1398	98.6700	0.0987	(29.441)	0	0	0
2016/05/16	R204	04/08/2016	7.76	Call	Bond Future	143.7700	0.1438	101.7000	0.1017	(29.262)	0	0	0
2016/05/16	R204	03/11/2016			Bond Future	8.4489	102.1912	8.5673	101.9673	1.401	0.0000	0.0000	0
2016/05/16	R204	03/11/2016	9.21	Put	Bond Future	285.4400	0.2854	336.5300	0.3365	17.899	0	0	0
2016/05/16	R204	03/11/2016	9.23	Put	Bond Future	277.1600	0.2772	327.0300	0.3270	17.993	0	0	0
2016/05/16	R204	03/11/2016	9.22	Put	Bond Future	281.1700	0.2812	331.6400	0.3316	17.950	0	0	0
2016/05/16	R204	03/11/2016	9.22	Call	Bond Future	1,727.6900	1.7277	1,554.3100	1.5543	(10.035)	0	0	0
2016/05/16	R204	03/11/2016	9.21	Call	Bond Future	1,713.3700	1.7134	1,540.6100	1.5406	(10.083)	0	0	0
2016/05/16	R204	03/11/2016	9.23	Call	Bond Future	1,742.2600	1.7423	1,568.2800	1.5683	(9.986)	0	0	0
2016/05/16	R204	02/02/2017	8.28	Call	Bond Future	683.9200	0.6839	583.1100	0.5831	(14.740)	0	0	0
2016/05/16	R204	02/02/2017			Bond Future	8.4872	100.2132	8.6240	99.9827	1.612	0.0000	0.0000	0
2016/05/16	R204	02/02/2017	8.29	Call	Bond Future	691.5700	0.6916	590.0300	0.5900	(14.683)	0	0	0
2016/05/16	R204	02/02/2017	8.30	Call	Bond Future	699.2800	0.6993	597.0000	0.5970	(14.626)	0	0	0
2016/05/16	R204	02/02/2017	8.28	Put	Bond Future	1,034.3800	1.0344	1,164.0200	1.1640	12.533	0	0	0
2016/05/16	R204	02/02/2017	8.30	Put	Bond Future	1,015.8500	1.0158	1,144.0200	1.1440	12.617	0	0	0
2016/05/16	R204	02/02/2017	8.29	Put	Bond Future	1,025.0800	1.0251	1,153.9900	1.1540	12.576	0	0	0
2016/05/16	R207	04/08/2016			Bond Future	8.6536	96.4136	8.7714	96.0796	1.362	0.0000	0.0000	76,765
2016/05/16	R207	04/08/2016	7.99	Put	Bond Future	2,102.8500	2.1028	2,375.8100	2.3758	12.980	0	0	0
2016/05/16	R207	04/08/2016	8.01	Put	Bond Future	2,055.4600	2.0555	2,325.7900	2.3258	13.152	0	0	0
2016/05/16	R207	04/08/2016	8.00	Put	Bond Future	2,079.1000	2.0791	2,350.7500	2.3507	13.066	0	0	0
2016/05/16	R207	04/08/2016	8.01	Call	Bond Future	205.6500	0.2057	142.0000	0.1420	(30.951)	0	0	0
2016/05/16	R207	04/08/2016	7.99	Call	Bond Future	194.8600	0.1949	133.8400	0.1338	(31.315)	0	0	0
2016/05/16	R207	04/08/2016	8.00	Call	Bond Future	200.2000	0.2002	137.8700	0.1379	(31.134)	0	0	0
2016/05/16	R207	02/02/2017	9.24	Call	Bond Future	2,021.6600	2.0217	1,796.8900	1.7969	(11.118)	0	0	0
2016/05/16	R207	02/02/2017			Bond Future	8.7666	96.5992	8.9079	96.2494	1.613	0.0000	0.0000	0
2016/05/16	R207	02/02/2017	8.91	Call	Bond Future	1,529.3200	1.5293	1,336.9000	1.3369	(12.582)	0	0	62
2016/05/16	R207	02/02/2017	9.22	Call	Bond Future	1,989.9100	1.9899	1,767.0100	1.7670	(11.202)	0	0	0
2016/05/16	R207	02/02/2017	9.23	Call	Bond Future	2,005.7500	2.0057	1,781.9200	1.7819	(11.159)	0	0	0
2016/05/16	R207	02/02/2017	8.91	Put	Bond Future	1,174.4200	1.1744	1,331.8400	1.3318	13.404	0	0	0
2016/05/16	R207	02/02/2017	9.22	Put	Bond Future	873.4200	0.8734	1,000.3600	1.0004	14.534	0	0	0
2016/05/16	R207	02/02/2017	9.24	Put	Bond Future	856.3000	0.8563	981.3700	0.9814	14.606	0	0	0

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2016/05/16	R207	02/02/2017	9.23	Put	Bond Future	864.8200	0.8648	990.8300	0.9908	14.571	0	0	0
2016/05/16	R208	04/08/2016	8.01	Put	Bond Future	3,020.5400	3.0205	3,388.2800	3.3883	12.175	0	0	0
2016/05/16	R208	04/08/2016			Bond Future	8.7884	94.7883	8.9096	94.3570	1.379	0.0000	0.0000	48,590
2016/05/16	R208	04/08/2016	8.00	Put	Bond Future	3,052.2900	3.0523	3,421.4500	3.4214	12.095	0	0	0
2016/05/16	R208	04/08/2016	7.99	Call	Bond Future	180.7200	0.1807	119.9800	0.1200	(33.610)	0	0	0
2016/05/16	R208	04/08/2016	8.00	Call	Bond Future	185.8900	0.1859	123.7400	0.1237	(33.434)	0	0	0
2016/05/16	R208	04/08/2016	8.01	Call	Bond Future	191.1700	0.1912	127.6000	0.1276	(33.253)	0	0	0
2016/05/16	R208	04/08/2016	7.99	Put	Bond Future	3,084.1600	3.0842	3,454.7300	3.4547	12.015	0	0	0
2016/05/16	R208	03/11/2016	9.59	Put	Bond Future	600.4300	0.6004	708.2700	0.7083	17.960	0	0	0
2016/05/16	R208	03/11/2016			Bond Future	8.8513	93.1984	8.9807	92.7582	1.462	0.0000	0.0000	0
2016/05/16	R208	03/11/2016	9.58	Put	Bond Future	608.6300	0.6086	717.6600	0.7177	17.914	0	0	0
2016/05/16	R208	03/11/2016	9.57	Call	Bond Future	3,029.4600	3.0295	2,699.5400	2.6995	(10.890)	0	0	0
2016/05/16	R208	03/11/2016	9.58	Call	Bond Future	3,053.9700	3.0540	2,722.8500	2.7229	(10.842)	0	0	0
2016/05/16	R208	03/11/2016	9.59	Call	Bond Future	3,078.7700	3.0788	2,746.4600	2.7465	(10.794)	0	0	0
2016/05/16	R208	03/11/2016	9.57	Put	Bond Future	617.1400	0.6171	727.3700	0.7274	17.861	0	0	0
2016/05/16	R208	02/02/2017			Bond Future	8.8995	95.0813	9.0387	94.6303	1.564	0.0000	0.0000	0
2016/05/16	R208	02/02/2017	8.64	Call	Bond Future	1,394.5100	1.3945	1,197.9800	1.1980	(14.093)	0	0	0
2016/05/16	R208	02/02/2017	8.63	Put	Bond Future	2,261.0800	2.2611	2,516.8400	2.5168	11.311	0	0	0
2016/05/16	R208	02/02/2017	8.65	Put	Bond Future	2,224.2700	2.2243	2,477.3800	2.4774	11.379	0	0	0
2016/05/16	R208	02/02/2017	8.64	Put	Bond Future	2,242.7800	2.2428	2,497.2100	2.4972	11.344	0	0	0
2016/05/16	R208	02/02/2017	8.65	Call	Bond Future	1,408.8600	1.4089	1,211.0100	1.2110	(14.043)	0	0	0
2016/05/16	R208	02/02/2017	8.63	Call	Bond Future	1,379.9400	1.3799	1,184.7400	1.1847	(14.146)	0	0	0
2016/05/16	R209	04/08/2016	9.26	Call	Bond Future	906.6100	0.9066	743.2900	0.7433	(18.014)	0	0	0
2016/05/16	R209	04/08/2016	9.70	Put	Bond Future	2,448.9800	2.4490	2,677.6600	2.6777	9.338	0	0	250
2016/05/16	R209	04/08/2016			Bond Future	9.7698	71.7460	9.8463	71.2455	0.783	0.0000	0.0000	54,894
2016/05/16	R209	04/08/2016	9.24	Call	Bond Future	869.9400	0.8699	711.2900	0.7113	(18.237)	0	0	0
2016/05/16	R209	04/08/2016	9.60	Put	Bond Future	2,826.1100	2.8261	3,079.6500	3.0796	8.971	0	0	0
2016/05/16	R209	04/08/2016	10.60	Call	Bond Future	5,683.4700	5.6835	5,244.1400	5.2441	(7.730)	0	0	5,624
2016/05/16	R209	04/08/2016	9.40	Put	Bond Future	3,692.8400	3.6928	3,996.2900	3.9963	8.217	0	0	0
2016/05/16	R209	04/08/2016	9.70	Call	Bond Future	1,987.4900	1.9875	1,715.6600	1.7157	(13.677)	0	0	0
2016/05/16	R209	04/08/2016	10.29	Call	Bond Future	4,245.1200	4.2451	3,848.4300	3.8484	(9.345)	0	0	0
2016/05/16	R209	04/08/2016	9.25	Call	Bond Future	888.1500	0.8881	727.1700	0.7272	(18.125)	0	0	0
2016/05/16	R209	04/08/2016	9.24	Put	Bond Future	4,494.2900	4.4943	4,836.1500	4.8362	7.607	0	0	0
2016/05/16	R209	04/08/2016	10.60	Put	Bond Future	535.4400	0.5354	596.6200	0.5966	11.426	0	0	0
2016/05/16	R209	04/08/2016	9.40	Call	Bond Future	1,192.8900	1.1929	995.8300	0.9958	(16.520)	0	0	250
2016/05/16	R209	04/08/2016	9.26	Put	Bond Future	4,388.9600	4.3890	4,726.1500	4.7262	7.683	0	0	0
2016/05/16	R209	04/08/2016	9.60	Call	Bond Future	1,695.0400	1.6950	1,448.0700	1.4481	(14.570)	0	0	5,624
2016/05/16	R209	04/08/2016	9.25	Put	Bond Future	4,441.4500	4.4414	4,780.9800	4.7810	7.645	0	0	0
2016/05/16	R209	04/08/2016	10.29	Put	Bond Future	947.8400	0.9478	1,051.6600	1.0517	10.953	0	0	250
2016/05/16	R209	03/11/2016	10.26	Call	Bond Future	4,799.3300	4.7993	4,443.4000	4.4434	(7.416)	0	0	0
2016/05/16	R209	03/11/2016			Bond Future	9.8200	69.9675	9.8987	69.4570	0.802	0.0000	0.0000	0
2016/05/16	R209	03/11/2016	10.24	Call	Bond Future	4,721.4100	4.7214	4,368.2600	4.3683	(7.480)	0	0	0
2016/05/16	R209	03/11/2016	10.25	Call	Bond Future	4,760.3200	4.7603	4,405.7700	4.4058	(7.448)	0	0	0
2016/05/16	R209	03/11/2016	10.24	Put	Bond Future	2,063.7600	2.0638	2,221.0700	2.2211	7.622	0	0	0
2016/05/16	R209	03/11/2016	10.25	Put	Bond Future	2,041.3200	2.0413	2,197.2300	2.1972	7.638	0	0	0
2016/05/16	R209	03/11/2016	10.26	Put	Bond Future	2,019.0800	2.0191	2,173.6100	2.1736	7.653	0	0	0

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2016/05/16	R209	02/02/2017	9.55	Put	Bond Future	5,125.1400	5.1251	5,398.3400	5.3983	5.331	0	0	0
2016/05/16	R209	02/02/2017			Bond Future	9.8636	71.3812	9.9449	70.8590	0.823	0.0000	0.0000	0
2016/05/16	R209	02/02/2017	9.54	Put	Bond Future	5,165.2300	5.1652	5,439.8400	5.4398	5.317	0	0	0
2016/05/16	R209	02/02/2017	9.55	Call	Bond Future	3,050.7300	3.0507	2,801.7400	2.8017	(8.162)	0	0	0
2016/05/16	R209	02/02/2017	9.53	Call	Bond Future	2,995.6700	2.9957	2,749.5100	2.7495	(8.217)	0	0	0
2016/05/16	R209	02/02/2017	9.54	Call	Bond Future	3,023.1300	3.0231	2,775.5500	2.7756	(8.190)	0	0	0
2016/05/16	R209	02/02/2017	9.53	Put	Bond Future	5,205.5500	5.2055	5,481.5800	5.4816	5.303	0	0	0
2016/05/16	R210	04/08/2016			Bond Future	187.8199	187.8199	187.8701	187.8701	0.027	0.0000	0.0000	1,391
2016/05/16	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	R210	04/08/2016	181.50	Call	Bond Future	6,319.9400	6.3199	6,370.1200	6.3701	0.794	0	0	0
2016/05/16	R210	04/08/2016	181.52	Call	Bond Future	6,299.9400	6.2999	6,350.1200	6.3501	0.797	0	0	0
2016/05/16	R210	04/08/2016	181.51	Call	Bond Future	6,309.9400	6.3099	6,360.1200	6.3601	0.795	0	0	0
2016/05/16	R210	03/11/2016			Bond Future	189.1367	189.1367	189.1873	189.1873	0.027	0.0000	0.0000	0
2016/05/16	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	R210	03/11/2016	188.90	Call	Bond Future	236.7400	0.2367	287.3300	0.2873	21.369	0	0	0
2016/05/16	R210	03/11/2016	188.91	Call	Bond Future	226.7400	0.2267	277.3300	0.2773	22.312	0	0	0
2016/05/16	R210	03/11/2016	188.92	Call	Bond Future	216.7400	0.2167	267.3300	0.2673	23.341	0	0	0
2016/05/16	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	R211	04/08/2016			Bond Future	139.7753	139.7753	139.8078	139.8078	0.023	0.0000	0.0000	64
2016/05/16	R211	04/08/2016	137.09	Call	Bond Future	2,685.3400	2.6853	2,717.8500	2.7179	1.211	0	0	0
2016/05/16	R211	04/08/2016	137.07	Call	Bond Future	2,705.3400	2.7053	2,737.8500	2.7379	1.202	0	0	0
2016/05/16	R211	04/08/2016	137.08	Call	Bond Future	2,695.3400	2.6953	2,727.8500	2.7279	1.206	0	0	0
2016/05/16	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	R211	03/11/2016	141.75	Call	Bond Future	709.8600	0.7099	742.5000	0.7425	4.598	0	0	0
2016/05/16	R211	03/11/2016			Bond Future	142.4599	142.4599	142.4925	142.4925	0.023	0.0000	0.0000	0
2016/05/16	R211	03/11/2016	141.76	Call	Bond Future	699.8600	0.6999	732.5000	0.7325	4.664	0	0	0
2016/05/16	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	R211	03/11/2016	141.74	Call	Bond Future	719.8600	0.7199	752.5000	0.7525	4.534	0	0	0
2016/05/16	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	R212	04/08/2016	142.43	Call	Bond Future	3,509.2600	3.5093	3,393.2000	3.3932	(3.307)	0	0	0
2016/05/16	R212	04/08/2016			Bond Future	145.9393	145.9393	145.8232	145.8232	(0.080)	0.0000	0.0000	4,287
2016/05/16	R212	04/08/2016	142.44	Call	Bond Future	3,499.2600	3.4993	3,383.2000	3.3832	(3.317)	0	0	0
2016/05/16	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	R212	04/08/2016	142.42	Call	Bond Future	3,519.2600	3.5193	3,403.2000	3.4032	(3.298)	0	0	0
2016/05/16	R212	03/11/2016			Bond Future	148.7422	148.7422	148.6233	148.6233	(0.080)	0.0000	0.0000	0
2016/05/16	R212	03/11/2016	148.11	Call	Bond Future	632.1700	0.6322	513.3400	0.5133	(18.797)	0	0	0
2016/05/16	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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2016/05/16	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/16	R212	03/11/2016	148.12	Call	Bond Future	622.1700	0.6222	503.3400	0.5033	(19.099)	0	0	0
2016/05/16	R212	03/11/2016	148.10	Call	Bond Future	642.1700	0.6422	523.3400	0.5233	(18.504)	0	0	0
2016/05/16	R213	04/08/2016			Bond Future	9.6820	82.3879	9.7793	81.7542	1.004	0.0000	0.0000	44,354
2016/05/16	R213	04/08/2016	8.99	Put	Bond Future	5,325.8100	5.3258	5,815.1800	5.8152	9.189	0	0	0
2016/05/16	R213	04/08/2016	9.01	Put	Bond Future	5,211.8500	5.2118	5,696.1500	5.6962	9.292	0	0	0
2016/05/16	R213	04/08/2016	9.00	Put	Bond Future	5,268.7300	5.2687	5,755.5700	5.7556	9.240	0	0	0
2016/05/16	R213	04/08/2016	9.01	Call	Bond Future	628.6500	0.6287	479.2000	0.4792	(23.773)	0	0	0
2016/05/16	R213	04/08/2016	8.99	Call	Bond Future	600.5500	0.6005	456.1700	0.4562	(24.041)	0	0	0
2016/05/16	R213	04/08/2016	9.00	Call	Bond Future	614.5400	0.6145	467.6300	0.4676	(23.906)	0	0	0
2016/05/16	R213	03/11/2016			Bond Future	9.7376	80.4126	9.8380	79.7663	1.031	0.0000	0.0000	0
2016/05/16	R213	03/11/2016	10.18	Put	Bond Future	1,958.9500	1.9590	2,164.4700	2.1645	10.491	0	0	0
2016/05/16	R213	03/11/2016	10.20	Put	Bond Future	1,915.3000	1.9153	2,117.2000	2.1172	10.541	0	0	0
2016/05/16	R213	03/11/2016	10.18	Call	Bond Future	4,751.1900	4.7512	4,310.4200	4.3104	(9.277)	0	0	0
2016/05/16	R213	03/11/2016	10.19	Put	Bond Future	1,937.0200	1.9370	2,140.7300	2.1407	10.517	0	0	0
2016/05/16	R213	03/11/2016	10.19	Call	Bond Future	4,790.7500	4.7907	4,348.1700	4.3482	(9.238)	0	0	0
2016/05/16	R213	03/11/2016	10.20	Call	Bond Future	4,830.4400	4.8304	4,386.0500	4.3861	(9.200)	0	0	0
2016/05/16	R213	02/02/2017	9.40	Call	Bond Future	2,772.2300	2.7722	2,481.9300	2.4819	(10.472)	0	0	0
2016/05/16	R213	02/02/2017	9.42	Call	Bond Future	2,825.2000	2.8252	2,531.3000	2.5313	(10.403)	0	0	0
2016/05/16	R213	02/02/2017			Bond Future	9.7876	82.0372	9.8915	81.3761	1.062	0.0000	0.0000	0
2016/05/16	R213	02/02/2017	9.41	Call	Bond Future	2,798.5100	2.7985	2,506.4100	2.5064	(10.438)	0	0	0
2016/05/16	R213	02/02/2017	9.40	Put	Bond Future	5,307.5800	5.3076	5,678.3400	5.6783	6.985	0	0	0
2016/05/16	R213	02/02/2017	9.42	Put	Bond Future	5,226.9500	5.2270	5,594.1100	5.5941	7.024	0	0	0
2016/05/16	R213	02/02/2017	9.41	Put	Bond Future	5,267.0200	5.2670	5,635.9800	5.6360	7.005	0	0	0
2016/05/16	R214	04/08/2016	9.24	Call	Bond Future	694.4900	0.6945	572.7000	0.5727	(17.537)	0	0	0
2016/05/16	R214	04/08/2016	9.25	Put	Bond Future	5,377.3200	5.3773	5,698.7500	5.6988	5.978	0	0	0
2016/05/16	R214	04/08/2016	11.30	Call	Bond Future	8,627.4800	8.6275	8,197.7600	8.1978	(4.981)	0	0	5,610
2016/05/16	R214	04/08/2016			Bond Future	9.9040	71.7039	9.9702	71.2587	0.669	0.0000	0.0000	30,123
2016/05/16	R214	04/08/2016	8.55	Put	Bond Future	10,367.8500	10.3679	10,785.3400	10.7853	4.027	0	0	0
2016/05/16	R214	04/08/2016	9.30	Call	Bond Future	791.6400	0.7916	657.9100	0.6579	(16.893)	0	0	1,300
2016/05/16	R214	04/08/2016	9.25	Call	Bond Future	710.0800	0.7101	586.3200	0.5863	(17.429)	0	0	0
2016/05/16	R214	04/08/2016	11.30	Put	Bond Future	174.3600	0.1744	189.8300	0.1898	8.872	0	0	0
2016/05/16	R214	04/08/2016	10.30	Put	Bond Future	1,254.0600	1.2541	1,360.1900	1.3602	8.463	0	0	0
2016/05/16	R214	04/08/2016	9.26	Call	Bond Future	725.9100	0.7259	600.1800	0.6002	(17.320)	0	0	0
2016/05/16	R214	04/08/2016	8.55	Call	Bond Future	105.8400	0.1058	78.1400	0.0781	(26.172)	0	0	1,300
2016/05/16	R214	04/08/2016	9.30	Put	Bond Future	5,083.9300	5.0839	5,395.3900	5.3954	6.126	0	0	0
2016/05/16	R214	04/08/2016	9.24	Put	Bond Future	5,437.1000	5.4371	5,760.5000	5.7605	5.948	0	0	0
2016/05/16	R214	04/08/2016	10.30	Call	Bond Future	3,846.3500	3.8463	3,507.2900	3.5073	(8.815)	0	0	5,610
2016/05/16	R214	04/08/2016	9.26	Put	Bond Future	5,317.9100	5.3179	5,637.3700	5.6374	6.007	0	0	0
2016/05/16	R214	03/11/2016	10.35	Put	Bond Future	2,209.7500	2.2097	2,348.5400	2.3485	6.281	0	0	0
2016/05/16	R214	03/11/2016			Bond Future	9.9562	69.7778	10.0243	69.3238	0.685	0.0000	0.0000	0
2016/05/16	R214	03/11/2016	10.34	Put	Bond Future	2,233.6000	2.2336	2,373.6300	2.3736	6.269	0	0	0
2016/05/16	R214	03/11/2016	10.35	Call	Bond Future	4,765.9100	4.7659	4,450.6300	4.4506	(6.615)	0	0	0
2016/05/16	R214	03/11/2016	10.33	Call	Bond Future	4,687.8800	4.6879	4,375.0900	4.3751	(6.672)	0	0	0
2016/05/16	R214	03/11/2016	10.34	Call	Bond Future	4,726.8400	4.7268	4,412.8000	4.4128	(6.644)	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
2016/05/16	R214	03/11/2016	10.33	Put	Bond Future	2,257.6700	2.2577	2,398.9500	2.3990	6.258	0	0	0
2016/05/16	R214	02/02/2017			Bond Future	10.0035	71.1875	10.0738	70.7229	0.703	0.0000	0.0000	0
2016/05/16	R214	02/02/2017	9.67	Call	Bond Future	3,124.3900	3.1244	2,900.4000	2.9004	(7.169)	0	0	0
2016/05/16	R214	02/02/2017	9.66	Put	Bond Future	5,442.3200	5.4423	5,684.2400	5.6842	4.445	0	0	0
2016/05/16	R214	02/02/2017	9.68	Put	Bond Future	5,358.3600	5.3584	5,597.7700	5.5978	4.468	0	0	0
2016/05/16	R214	02/02/2017	9.67	Put	Bond Future	5,400.3400	5.4003	5,641.0000	5.6410	4.456	0	0	0
2016/05/16	R214	02/02/2017	9.68	Call	Bond Future	3,152.4700	3.1525	2,927.2300	2.9272	(7.145)	0	0	0
2016/05/16	R214	02/02/2017	9.66	Call	Bond Future	3,096.2100	3.0962	2,873.4800	2.8735	(7.194)	0	0	0
2016/05/16	R248	04/08/2016			Bond Future	9.9969	91.9688	10.0529	91.4937	0.560	0.0000	0.0000	59,364
2016/05/16	R248	04/08/2016	9.25	Call	Bond Future	793.6800	0.7937	667.9700	0.6680	(15.839)	0	0	0
2016/05/16	R248	04/08/2016	9.24	Put	Bond Future	7,679.1000	7.6791	8,030.4700	8.0305	4.576	0	0	0
2016/05/16	R248	04/08/2016	9.26	Put	Bond Future	7,520.2300	7.5202	7,867.5300	7.8675	4.618	0	0	0
2016/05/16	R248	04/08/2016	9.25	Put	Bond Future	7,599.4300	7.5994	7,948.7700	7.9488	4.597	0	0	0
2016/05/16	R248	04/08/2016	9.26	Call	Bond Future	811.7100	0.8117	683.9600	0.6840	(15.738)	0	0	0
2016/05/16	R248	04/08/2016	9.24	Call	Bond Future	775.9400	0.7759	652.2600	0.6523	(15.939)	0	0	0
2016/05/16	R248	03/11/2016	10.38	Call	Bond Future	5,852.2900	5.8523	5,518.5300	5.5185	(5.703)	0	0	0
2016/05/16	R248	03/11/2016			Bond Future	10.0522	89.2889	10.1099	88.8043	0.574	0.0000	0.0000	0
2016/05/16	R248	03/11/2016	10.39	Call	Bond Future	5,900.1400	5.9001	5,565.0800	5.5651	(5.679)	0	0	0
2016/05/16	R248	03/11/2016	10.37	Put	Bond Future	3,194.4100	3.1944	3,346.5600	3.3466	4.763	0	0	0
2016/05/16	R248	03/11/2016	10.39	Put	Bond Future	3,130.6400	3.1306	3,280.1900	3.2802	4.777	0	0	0
2016/05/16	R248	03/11/2016	10.37	Call	Bond Future	5,804.3400	5.8043	5,471.8800	5.4719	(5.728)	0	0	0
2016/05/16	R248	03/11/2016	10.38	Put	Bond Future	3,162.5000	3.1625	3,313.3500	3.3133	4.770	0	0	0
2016/05/16	R248	02/02/2017	9.76	Put	Bond Future	7,039.4500	7.0395	7,289.6200	7.2896	3.554	0	0	0
2016/05/16	R248	02/02/2017	9.78	Put	Bond Future	6,933.8900	6.9339	7,181.4500	7.1814	3.570	0	0	0
2016/05/16	R248	02/02/2017			Bond Future	10.1028	91.0929	10.1625	90.5966	0.591	0.0000	0.0000	0
2016/05/16	R248	02/02/2017	9.77	Put	Bond Future	6,986.6700	6.9867	7,235.5300	7.2355	3.562	0	0	0
2016/05/16	R248	02/02/2017	9.76	Call	Bond Future	4,087.5800	4.0876	3,841.5000	3.8415	(6.020)	0	0	0
2016/05/16	R248	02/02/2017	9.77	Call	Bond Future	4,123.4200	4.1234	3,876.0300	3.8760	(6.000)	0	0	0
2016/05/16	R248	02/02/2017	9.78	Call	Bond Future	4,159.1000	4.1591	3,910.4100	3.9104	(5.979)	0	0	0

Total

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