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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/05/2016 TO 18/05/2016

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
2016/05/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	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
2016/05/18	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	2025	04/08/2016			Bond Future	127.2945	127.2945	127.4009	127.4009	0.084	0.0000	0.0000	3,004
2016/05/18	2025	04/08/2016	123.86	Call	Bond Future	3,434.5500	3.4345	3,540.9500	3.5410	3.098	0	0	0
2016/05/18	2025	04/08/2016	123.87	Call	Bond Future	3,424.5500	3.4245	3,530.9500	3.5310	3.107	0	0	0
2016/05/18	2025	04/08/2016	123.85	Call	Bond Future	3,444.5500	3.4445	3,550.9500	3.5510	3.089	0	0	0
2016/05/18	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	2025	03/11/2016			Bond Future	129.7371	129.7371	129.8456	129.8456	0.084	0.0000	0.0000	0
2016/05/18	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	2025	03/11/2016	129.21	Call	Bond Future	527.1100	0.5271	635.5800	0.6356	20.578	0	0	0
2016/05/18	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	2025	03/11/2016	129.22	Call	Bond Future	517.1100	0.5171	625.5800	0.6256	20.976	0	0	0
2016/05/18	2025	03/11/2016	129.23	Call	Bond Future	507.1100	0.5071	615.5800	0.6156	21.390	0	0	0
2016/05/18	2030	04/08/2016	10.17	Call	Bond Future	2,237.1400	2.2371	1,603.9000	1.6039	(28.306)	0	0	0
2016/05/18	2030	04/08/2016			Bond Future	9.8280	86.7189	9.9236	86.0857	0.972	0.0000	0.0000	25,310
2016/05/18	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	2030	03/11/2016	9.35	Put	Bond Future	3,647.1600	3.6472	4,292.4800	4.2925	17.694	0	0	0
2016/05/18	2030	03/11/2016			Bond Future	9.8889	88.3763	9.9876	87.7309	0.998	0.0000	0.0000	0
2016/05/18	2030	03/11/2016	9.34	Put	Bond Future	3,716.8600	3.7169	4,362.1800	4.3622	17.362	0	0	0
2016/05/18	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	2030	03/11/2016	9.33	Put	Bond Future	3,786.6300	3.7866	4,431.9500	4.4319	17.042	0	0	0
2016/05/18	2032	04/08/2016	9.01	Call	Bond Future	344.7600	0.3448	266.3400	0.2663	(22.746)	0	0	0
2016/05/18	2032	04/08/2016			Bond Future	9.9564	89.5663	10.0519	88.8961	0.959	0.0000	0.0000	7,753
2016/05/18	2032	04/08/2016	8.99	Call	Bond Future	326.7700	0.3268	252.0500	0.2520	(22.866)	0	0	0
2016/05/18	2032	04/08/2016	9.00	Call	Bond Future	335.6700	0.3357	258.9700	0.2590	(22.850)	0	0	0
2016/05/18	2032	04/08/2016	8.99	Put	Bond Future	7,566.8500	7.5668	8,162.2900	8.1623	7.869	0	0	0
2016/05/18	2032	04/08/2016	9.01	Put	Bond Future	7,426.2100	7.4262	8,017.9500	8.0179	7.968	0	0	0
2016/05/18	2032	04/08/2016	9.00	Put	Bond Future	7,496.3800	7.4964	8,089.8400	8.0898	7.917	0	0	0
2016/05/18	2032	03/11/2016			Bond Future	10.0208	87.1188	10.1194	86.4357	0.984	0.0000	0.0000	0
2016/05/18	2032	03/11/2016	10.28	Put	Bond Future	2,658.8400	2.6588	2,924.7700	2.9248	10.002	0	0	0
2016/05/18	2032	03/11/2016	10.30	Put	Bond Future	2,603.4300	2.6034	2,865.0400	2.8650	10.049	0	0	0
2016/05/18	2032	03/11/2016	10.29	Put	Bond Future	2,630.9100	2.6309	2,894.7800	2.8948	10.030	0	0	0
2016/05/18	2032	03/11/2016	10.30	Call	Bond Future	4,517.1900	4.5172	4,095.7800	4.0958	(9.329)	0	0	0
2016/05/18	2032	03/11/2016	10.28	Call	Bond Future	4,437.6100	4.4376	4,020.5200	4.0205	(9.399)	0	0	0
2016/05/18	2032	03/11/2016	10.29	Call	Bond Future	4,477.2100	4.4772	4,058.0600	4.0581	(9.362)	0	0	0

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2016/05/18	2032	02/02/2017	9.53	Call	Bond Future	2,623.3000	2.6233	2,374.3700	2.3744	(9.489)	0	0	0
2016/05/18	2032	02/02/2017			Bond Future	10.0782	88.8786	10.1805	88.1781	1.016	0.0000	0.0000	0
2016/05/18	2032	02/02/2017	9.51	Call	Bond Future	2,571.8600	2.5719	2,326.4800	2.3265	(9.541)	0	0	0
2016/05/18	2032	02/02/2017	9.52	Call	Bond Future	2,597.5000	2.5975	2,350.3500	2.3503	(9.515)	0	0	0
2016/05/18	2032	02/02/2017	9.51	Put	Bond Future	6,615.6600	6.6157	7,070.7100	7.0707	6.878	0	0	0
2016/05/18	2032	02/02/2017	9.53	Put	Bond Future	6,520.0900	6.5201	6,971.5900	6.9716	6.925	0	0	0
2016/05/18	2032	02/02/2017	9.52	Put	Bond Future	6,567.7500	6.5677	7,021.0300	7.0210	6.902	0	0	0
2016/05/18	2033	04/08/2016	104.99	Call	Bond Future	3,204.1000	3.2041	2,985.1200	2.9851	(6.834)	0	0	0
2016/05/18	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	2033	04/08/2016			Bond Future	108.1941	108.1941	107.9751	107.9751	(0.202)	0.0000	0.0000	3,924
2016/05/18	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	2033	04/08/2016	105.00	Call	Bond Future	3,194.1000	3.1941	2,975.1200	2.9751	(6.856)	0	0	0
2016/05/18	2033	04/08/2016	105.01	Call	Bond Future	3,184.1000	3.1841	2,965.1200	2.9651	(6.877)	0	0	0
2016/05/18	2033	03/11/2016			Bond Future	109.2474	109.2474	109.0242	109.0242	(0.204)	0.0000	0.0000	0
2016/05/18	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	135.8000	0.1358	100.000	0	0	0
2016/05/18	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	145.8000	0.1458	100.000	0	0	0
2016/05/18	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	155.8000	0.1558	100.000	0	0	0
2016/05/18	2033	03/11/2016	109.16	Call	Bond Future	87.3800	0.0874	0.0000	0.0000	(100.000)	0	0	0
2016/05/18	2033	03/11/2016	109.17	Call	Bond Future	77.3800	0.0774	0.0000	0.0000	(100.000)	0	0	0
2016/05/18	2033	03/11/2016	109.18	Call	Bond Future	67.3800	0.0674	0.0000	0.0000	(100.000)	0	0	0
2016/05/18	2037	04/08/2016			Bond Future	10.0505	86.8705	10.1408	86.1811	0.898	0.0000	0.0000	41,343
2016/05/18	2037	04/08/2016	9.24	Put	Bond Future	7,181.5900	7.1816	7,751.6300	7.7516	7.938	0	0	0
2016/05/18	2037	04/08/2016	9.26	Put	Bond Future	7,037.1300	7.0371	7,602.4100	7.6024	8.033	0	0	0
2016/05/18	2037	04/08/2016	9.24	Call	Bond Future	574.4800	0.5745	455.1600	0.4552	(20.770)	0	0	0
2016/05/18	2037	04/08/2016	9.25	Put	Bond Future	7,109.1700	7.1092	7,676.8500	7.6768	7.985	0	0	0
2016/05/18	2037	04/08/2016	9.25	Call	Bond Future	588.3600	0.5884	466.6800	0.4667	(20.681)	0	0	0
2016/05/18	2037	04/08/2016	9.26	Call	Bond Future	602.4900	0.6025	478.4100	0.4784	(20.595)	0	0	0
2016/05/18	2037	03/11/2016	10.35	Call	Bond Future	4,823.8100	4.8238	4,426.7400	4.4267	(8.231)	0	0	0
2016/05/18	2037	03/11/2016	10.36	Put	Bond Future	2,992.2100	2.9922	3,295.5700	3.2956	10.138	0	0	0
2016/05/18	2037	03/11/2016			Bond Future	10.1092	88.5307	10.2022	87.8282	0.920	0.0000	0.0000	0
2016/05/18	2037	03/11/2016	10.36	Call	Bond Future	4,866.3700	4.8664	4,467.1800	4.4672	(8.203)	0	0	0
2016/05/18	2037	03/11/2016	10.37	Call	Bond Future	4,909.3100	4.9093	4,507.7900	4.5078	(8.179)	0	0	0
2016/05/18	2037	03/11/2016	10.35	Put	Bond Future	3,023.1400	3.0231	3,328.6200	3.3286	10.105	0	0	0
2016/05/18	2037	03/11/2016	10.37	Put	Bond Future	2,961.7700	2.9618	3,262.8000	3.2628	10.164	0	0	0
2016/05/18	2037	02/02/2017	9.68	Put	Bond Future	6,908.0200	6.9080	7,364.7800	7.3648	6.612	0	0	0
2016/05/18	2037	02/02/2017			Bond Future	10.1621	86.0620	10.2584	85.3417	0.948	0.0000	0.0000	0
2016/05/18	2037	02/02/2017	9.67	Put	Bond Future	6,959.2000	6.9592	7,417.7600	7.4178	6.589	0	0	0
2016/05/18	2037	02/02/2017	9.68	Call	Bond Future	3,155.5900	3.1556	2,892.0300	2.8920	(8.352)	0	0	0
2016/05/18	2037	02/02/2017	9.66	Call	Bond Future	3,096.7100	3.0967	2,836.7500	2.8368	(8.395)	0	0	0
2016/05/18	2037	02/02/2017	9.67	Call	Bond Future	3,126.2100	3.1262	2,864.4500	2.8644	(8.373)	0	0	0
2016/05/18	2037	02/02/2017	9.66	Put	Bond Future	7,010.3800	7.0104	7,470.7400	7.4707	6.567	0	0	0
2016/05/18	2038	04/08/2016			Bond Future	134.6264	134.6264	134.2719	134.2719	(0.263)	0.0000	0.0000	22,289
2016/05/18	2038	04/08/2016	129.31	Call	Bond Future	5,316.4400	5.3164	4,961.9000	4.9619	(6.669)	0	0	0
2016/05/18	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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2016/05/18	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	2038	04/08/2016	129.32	Call	Bond Future	5,306.4400	5.3064	4,951.9000	4.9519	(6.681)	0	0	0
2016/05/18	2038	04/08/2016	129.30	Call	Bond Future	5,326.4400	5.3264	4,971.9000	4.9719	(6.656)	0	0	0
2016/05/18	2038	03/11/2016	136.32	Call	Bond Future	889.6400	0.8896	528.3700	0.5284	(40.609)	0	0	0
2016/05/18	2038	03/11/2016			Bond Future	137.2096	137.2096	136.8484	136.8484	(0.263)	0.0000	0.0000	0
2016/05/18	2038	03/11/2016	136.33	Call	Bond Future	879.6400	0.8796	518.3700	0.5184	(41.070)	0	0	0
2016/05/18	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	2038	03/11/2016	136.31	Call	Bond Future	899.6400	0.8996	538.3700	0.5384	(40.157)	0	0	0
2016/05/18	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	2040	04/08/2016			Bond Future	10.1055	90.3805	10.1958	89.6470	0.893	0.0000	0.0000	812
2016/05/18	2040	04/08/2016	9.49	Put	Bond Future	6,251.5500	6.2515	6,814.8900	6.8149	9.011	0	0	0
2016/05/18	2040	04/08/2016	9.50	Call	Bond Future	990.7500	0.9908	818.0000	0.8180	(17.436)	0	0	0
2016/05/18	2040	04/08/2016	9.51	Call	Bond Future	1,011.6400	1.0116	835.9600	0.8360	(17.366)	0	0	0
2016/05/18	2040	04/08/2016	9.49	Call	Bond Future	970.2900	0.9703	800.2000	0.8002	(17.530)	0	0	0
2016/05/18	2040	04/08/2016	9.51	Put	Bond Future	6,113.3500	6.1134	6,671.1000	6.6711	9.123	0	0	0
2016/05/18	2040	04/08/2016	9.50	Put	Bond Future	6,182.1700	6.1822	6,742.8500	6.7428	9.069	0	0	0
2016/05/18	2040	03/11/2016			Bond Future	10.1644	92.1077	10.2573	91.3603	0.915	0.0000	0.0000	0
2016/05/18	2040	03/11/2016	9.69	Put	Bond Future	6,482.5200	6.4825	6,965.9300	6.9659	7.457	0	0	0
2016/05/18	2040	03/11/2016	9.71	Put	Bond Future	6,368.9100	6.3689	6,847.7500	6.8477	7.518	0	0	0
2016/05/18	2040	03/11/2016	9.70	Put	Bond Future	6,425.5400	6.4255	6,906.6700	6.9067	7.488	0	0	0
2016/05/18	2040	03/11/2016	9.71	Call	Bond Future	2,561.2900	2.5613	2,292.7200	2.2927	(10.486)	0	0	0
2016/05/18	2040	03/11/2016	9.69	Call	Bond Future	2,501.1900	2.5012	2,237.1900	2.2372	(10.555)	0	0	0
2016/05/18	2040	03/11/2016	9.70	Call	Bond Future	2,531.1300	2.5311	2,264.8500	2.2649	(10.520)	0	0	0
2016/05/18	2044	04/08/2016	9.50	Call	Bond Future	955.2200	0.9552	782.8000	0.7828	(18.050)	0	0	0
2016/05/18	2044	04/08/2016			Bond Future	10.1291	87.5188	10.2193	86.7842	0.891	0.0000	0.0000	20,486
2016/05/18	2044	04/08/2016	9.51	Call	Bond Future	975.5900	0.9756	800.3500	0.8003	(17.962)	0	0	0
2016/05/18	2044	04/08/2016	9.49	Put	Bond Future	6,461.8200	6.4618	7,026.8100	7.0268	8.744	0	0	0
2016/05/18	2044	04/08/2016	9.51	Put	Bond Future	6,320.2500	6.3202	6,879.6200	6.8796	8.850	0	0	0
2016/05/18	2044	04/08/2016	9.49	Call	Bond Future	935.1500	0.9352	765.5300	0.7655	(18.138)	0	0	0
2016/05/18	2044	04/08/2016	9.50	Put	Bond Future	6,390.8100	6.3908	6,953.0000	6.9530	8.797	0	0	0
2016/05/18	2044	03/11/2016			Bond Future	10.1865	89.1914	10.2794	88.4428	0.912	0.0000	0.0000	0
2016/05/18	2044	03/11/2016	10.42	Call	Bond Future	5,210.2600	5.2103	4,721.5400	4.7215	(9.380)	0	0	0
2016/05/18	2044	03/11/2016	10.41	Put	Bond Future	3,384.1600	3.3842	3,646.1800	3.6462	7.743	0	0	0
2016/05/18	2044	03/11/2016	10.43	Put	Bond Future	3,317.2500	3.3173	3,575.0300	3.5750	7.771	0	0	0
2016/05/18	2044	03/11/2016	10.42	Put	Bond Future	3,350.6800	3.3507	3,610.5800	3.6106	7.757	0	0	0
2016/05/18	2044	03/11/2016	10.43	Call	Bond Future	5,254.9200	5.2549	4,764.0800	4.7641	(9.341)	0	0	0
2016/05/18	2044	03/11/2016	10.41	Call	Bond Future	5,165.5300	5.1655	4,678.9300	4.6789	(9.420)	0	0	0
2016/05/18	2044	02/02/2017			Bond Future	10.2384	86.6109	10.3346	85.8435	0.940	0.0000	0.0000	0
2016/05/18	2044	02/02/2017	9.77	Call	Bond Future	3,527.5800	3.5276	3,191.1300	3.1911	(9.538)	0	0	0
2016/05/18	2044	02/02/2017	9.76	Put	Bond Future	7,492.6500	7.4926	7,925.6700	7.9257	5.779	0	0	0
2016/05/18	2044	02/02/2017	9.78	Put	Bond Future	7,383.3800	7.3834	7,812.4000	7.8124	5.811	0	0	0
2016/05/18	2044	02/02/2017	9.77	Put	Bond Future	7,438.0100	7.4380	7,869.0200	7.8690	5.795	0	0	0
2016/05/18	2044	02/02/2017	9.78	Call	Bond Future	3,559.6100	3.5596	3,221.1700	3.2212	(9.508)	0	0	0
2016/05/18	2044	02/02/2017	9.76	Call	Bond Future	3,495.4200	3.4954	3,160.9800	3.1610	(9.568)	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
2016/05/18	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	2046	04/08/2016			Bond Future	133.9312	133.9312	133.4681	133.4681	(0.346)	0.0000	0.0000	16,290
2016/05/18	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	2046	04/08/2016	129.00	Call	Bond Future	4,931.2000	4.9312	4,468.1300	4.4681	(9.391)	0	0	0
2016/05/18	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	2046	04/08/2016	129.01	Call	Bond Future	4,921.2000	4.9212	4,458.1300	4.4581	(9.410)	0	0	0
2016/05/18	2046	04/08/2016	129.02	Call	Bond Future	4,911.2000	4.9112	4,448.1300	4.4481	(9.429)	0	0	0
2016/05/18	2046	03/11/2016	137.07	Put	Bond Future	2,079.5700	2.0796	2,551.7300	2.5517	22.705	0	0	0
2016/05/18	2046	03/11/2016			Bond Future	134.9904	134.9904	134.5183	134.5183	(0.350)	0.0000	0.0000	0
2016/05/18	2046	03/11/2016	137.09	Put	Bond Future	2,099.5700	2.0996	2,571.7300	2.5717	22.488	0	0	0
2016/05/18	2046	03/11/2016	137.08	Put	Bond Future	2,089.5700	2.0896	2,561.7300	2.5617	22.596	0	0	0
2016/05/18	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	2050	04/08/2016	139.14	Call	Bond Future	3,281.5300	3.2815	3,061.4900	3.0615	(6.705)	0	0	0
2016/05/18	2050	04/08/2016			Bond Future	142.4215	142.4215	142.2015	142.2015	(0.154)	0.0000	0.0000	20,765
2016/05/18	2050	04/08/2016	139.12	Call	Bond Future	3,301.5300	3.3015	3,081.4900	3.0815	(6.665)	0	0	0
2016/05/18	2050	04/08/2016	139.13	Call	Bond Future	3,291.5300	3.2915	3,071.4900	3.0715	(6.685)	0	0	0
2016/05/18	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	2050	03/11/2016	149.52	Put	Bond Future	4,365.7100	4.3657	4,589.8800	4.5899	5.135	0	0	0
2016/05/18	2050	03/11/2016			Bond Future	145.1543	145.1543	144.9301	144.9301	(0.154)	0.0000	0.0000	0
2016/05/18	2050	03/11/2016	149.54	Put	Bond Future	4,385.7100	4.3857	4,609.8800	4.6099	5.111	0	0	0
2016/05/18	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	2050	03/11/2016	149.53	Put	Bond Future	4,375.7100	4.3757	4,599.8800	4.5999	5.123	0	0	0
2016/05/18	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	AL37	04/08/2016			Index Future	480.1900	480.1900	478.6130	478.6130	(0.328)	0.0000	0.0000	22
2016/05/18	AL37	03/11/2016			Index Future	489.4640	489.4640	487.8570	487.8570	(0.328)	0.0000	0.0000	0
2016/05/18	AL7T	04/08/2016			Index Future	548.7460	548.7460	545.3600	545.3600	(0.617)	0.0000	0.0000	10
2016/05/18	AL7T	03/11/2016			Index Future	559.3440	559.3440	555.8940	555.8940	(0.617)	0.0000	0.0000	0
2016/05/18	ALBI	04/08/2016			Index Future	498.9080	498.9080	495.9180	495.9180	(0.599)	0.0000	0.0000	617
2016/05/18	ALBI	03/11/2016			Index Future	508.5430	508.5430	505.4970	505.4970	(0.599)	0.0000	0.0000	0
2016/05/18	ALBI	02/02/2017			Index Future	518.8070	518.8070	515.6800	515.6800	(0.603)	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
2016/05/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/05/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	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
2016/05/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/18	EL28	04/08/2016			Bond Future	131.5786	131.5786	131.4898	131.4898	(0.067)	0.0000	0.0000	0
2016/05/18	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	EL28	04/08/2016	126.86	Call	Bond Future	4,718.6100	4.7186	4,629.8200	4.6298	(1.882)	0	0	0
2016/05/18	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	EL28	04/08/2016	126.87	Call	Bond Future	4,708.6100	4.7086	4,619.8200	4.6198	(1.886)	0	0	0
2016/05/18	EL28	04/08/2016	126.88	Call	Bond Future	4,698.6100	4.6986	4,609.8200	4.6098	(1.890)	0	0	0
2016/05/18	EL28	03/11/2016	132.17	Call	Bond Future	263.2800	0.2633	172.8600	0.1729	(34.344)	0	0	0
2016/05/18	EL28	03/11/2016			Bond Future	132.4333	132.4333	132.3429	132.3429	(0.068)	0.0000	0.0000	0
2016/05/18	EL28	03/11/2016	132.15	Call	Bond Future	283.2800	0.2833	192.8600	0.1929	(31.919)	0	0	0
2016/05/18	EL28	03/11/2016	132.16	Call	Bond Future	273.2800	0.2733	182.8600	0.1829	(33.087)	0	0	0
2016/05/18	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	ES33	04/08/2016			Bond Future	10.9195	76.7700	11.0091	76.2273	0.820	0.0000	0.0000	8,932
2016/05/18	ES33	04/08/2016	10.24	Put	Bond Future	4,325.5500	4.3256	4,868.2300	4.8682	12.546	0	0	0
2016/05/18	ES33	04/08/2016	10.26	Put	Bond Future	4,192.8000	4.1928	4,735.4800	4.7355	12.943	0	0	0
2016/05/18	ES33	04/08/2016	10.25	Put	Bond Future	4,259.1300	4.2591	4,801.8100	4.8018	12.742	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
2016/05/18	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	ES33	03/11/2016			Bond Future	11.0120	74.4441	11.1045	73.8911	0.841	0.0000	0.0000	0
2016/05/18	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	ES33	03/11/2016	11.31	Call	Bond Future	1,757.5100	1.7575	1,204.5400	1.2045	(31.463)	0	0	0
2016/05/18	ES33	03/11/2016	11.29	Call	Bond Future	1,641.6000	1.6416	1,088.6300	1.0886	(33.685)	0	0	0
2016/05/18	ES33	03/11/2016	11.30	Call	Bond Future	1,699.5900	1.6996	1,146.6200	1.1466	(32.535)	0	0	0
2016/05/18	ES33	02/02/2017			Bond Future	11.1009	75.9478	11.1972	75.3806	0.868	0.0000	0.0000	0
2016/05/18	ES33	02/02/2017	10.59	Put	Bond Future	3,124.4100	3.1244	3,691.6000	3.6916	18.154	0	0	0
2016/05/18	ES33	02/02/2017	10.61	Put	Bond Future	2,998.3100	2.9983	3,565.5000	3.5655	18.917	0	0	0
2016/05/18	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	ES33	02/02/2017	10.60	Put	Bond Future	3,061.3200	3.0613	3,628.5100	3.6285	18.528	0	0	0
2016/05/18	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	ES42	04/08/2016			Bond Future	11.0743	80.6670	11.1638	80.0573	0.809	0.0000	0.0000	7,270
2016/05/18	ES42	03/11/2016			Bond Future	11.1658	77.9458	11.2584	77.3244	0.830	0.0000	0.0000	0
2016/05/18	GOVI	04/08/2016	520.99	Put	GOVI	229,670.0000	22.9670	257,870.0000	25.7870	12.278	0	0	0
2016/05/18	GOVI	04/08/2016			GOVI	498.0230	498.0230	495.2030	495.2030	(0.566)	0.0000	0.0000	463
2016/05/18	GOVI	04/08/2016	521.01	Put	GOVI	229,870.0000	22.9870	258,070.0000	25.8070	12.268	0	0	0
2016/05/18	GOVI	04/08/2016	521.00	Put	GOVI	229,770.0000	22.9770	257,970.0000	25.7970	12.273	0	0	0
2016/05/18	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	GOVI	03/11/2016	476.11	Call	GOVI	315,320.0000	31.5320	286,580.0000	28.6580	(9.115)	0	0	0
2016/05/18	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	GOVI	03/11/2016			GOVI	507.6420	507.6420	504.7680	504.7680	(0.566)	0.0000	0.0000	146
2016/05/18	GOVI	03/11/2016	476.12	Call	GOVI	315,220.0000	31.5220	286,480.0000	28.6480	(9.117)	0	0	0
2016/05/18	GOVI	03/11/2016	476.13	Call	GOVI	315,120.0000	31.5120	286,380.0000	28.6380	(9.120)	0	0	0
2016/05/18	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	GOVI	02/02/2017			GOVI	517.8870	517.8870	514.9380	514.9380	(0.569)	0.0000	0.0000	0
2016/05/18	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	GOVI	02/02/2017	533.32	Put	GOVI	154,330.0000	15.4330	183,820.0000	18.3820	19.108	0	0	0
2016/05/18	GOVI	02/02/2017	533.34	Put	GOVI	154,530.0000	15.4530	184,020.0000	18.4020	19.084	0	0	0
2016/05/18	GOVI	02/02/2017	533.33	Put	GOVI	154,430.0000	15.4430	183,920.0000	18.3920	19.096	0	0	0
2016/05/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/05/18	IGOV	04/08/2016			Index Future	247.4450	247.4450	247.0520	247.0520	(0.159)	0.0000	0.0000	1,033
2016/05/18	IGOV	03/11/2016			Index Future	252.2440	252.2440	251.8440	251.8440	(0.159)	0.0000	0.0000	23
2016/05/18	IGOV	02/02/2017			Index Future	257.3550	257.3550	256.9370	256.9370	(0.162)	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
2016/05/18	ILBI	04/08/2016			Index Future	670.8140	670.8140	670.2410	670.2410	(0.085)	0.0000	0.0000	157
2016/05/18	ILBI	03/11/2016			Index Future	683.6210	683.6210	683.0370	683.0370	(0.085)	0.0000	0.0000	0
2016/05/18	IS01	19/12/2016			Interest Rate Swap	100.1519	100.1519	100.1736	100.1736	0.022	0.0000	0.0000	0
2016/05/18	IS01	16/03/2017			Interest Rate Swap	100.2059	100.2059	100.2467	100.2467	0.041	0.0000	0.0000	0
2016/05/18	IS01	15/06/2017			Interest Rate Swap	99.9913	99.9913	100.0427	100.0427	0.051	0.0000	0.0000	0
2016/05/18	IS02	18/12/2017			Interest Rate Swap	100.6720	100.6720	100.7720	100.7720	0.099	0.0000	0.0000	0
2016/05/18	IS02	16/03/2018			Interest Rate Swap	100.1524	100.1524	100.2842	100.2842	0.132	0.0000	0.0000	0
2016/05/18	IS02	15/06/2018			Interest Rate Swap	100.0309	100.0309	100.2146	100.2146	0.184	0.0000	0.0000	0
2016/05/18	IS05	17/12/2020			Interest Rate Swap	101.0579	101.0579	101.3878	101.3878	0.326	0.0000	0.0000	0
2016/05/18	IS05	16/03/2021			Interest Rate Swap	100.5850	100.5850	100.9346	100.9346	0.347	0.0000	0.0000	0
2016/05/18	IS05	15/06/2021			Interest Rate Swap	100.0746	100.0746	100.4415	100.4415	0.367	0.0000	0.0000	0
2016/05/18	IS10	17/12/2025			Interest Rate Swap	103.4196	103.4196	103.9251	103.9251	0.489	0.0000	0.0000	0
2016/05/18	IS10	16/03/2026			Interest Rate Swap	100.6959	100.6959	101.2177	101.2177	0.518	0.0000	0.0000	0
2016/05/18	IS10	15/06/2026			Interest Rate Swap	99.6065	99.6065	100.1362	100.1362	0.532	0.0000	0.0000	0
2016/05/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/05/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/05/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/05/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/05/18	JBAF	18/05/2016			Jibar Tradeable Future	7.3100	92.6900	7.3100	92.6900	0.000	0.0000	0.0000	0
2016/05/18	JBAF	15/06/2016			Jibar Tradeable Future	7.4100	92.5900	7.4300	92.5700	0.270	0.0000	0.0000	0
2016/05/18	JBAF	20/07/2016			Jibar Tradeable Future	7.4500	92.5500	7.4900	92.5100	0.537	0.0000	0.0000	0
2016/05/18	JBAF	17/08/2016			Jibar Tradeable Future	7.5500	92.4500	7.6100	92.3900	0.795	0.0000	0.0000	0
2016/05/18	JBAF	21/09/2016			Jibar Tradeable Future	7.6000	92.4000	7.6500	92.3500	0.658	0.0000	0.0000	0
2016/05/18	JBAF	19/10/2016			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/05/18	JBAF	21/12/2016			Jibar Tradeable Future	7.8300	92.1700	7.9400	92.0600	1.405	0.0000	0.0000	0
2016/05/18	JBAF	15/03/2017			Jibar Tradeable Future	7.9900	92.0100	8.1300	91.8700	1.752	0.0000	0.0000	0
2016/05/18	JBAF	21/06/2017			Jibar Tradeable Future	8.1100	91.8900	8.2700	91.7300	1.973	0.0000	0.0000	0
2016/05/18	JBAF	20/09/2017			Jibar Tradeable Future	8.2000	91.8000	8.3700	91.6300	2.073	0.0000	0.0000	0
2016/05/18	JBAF	20/12/2017			Jibar Tradeable Future	8.2700	91.7300	8.4400	91.5600	2.056	0.0000	0.0000	0
2016/05/18	JBAF	20/03/2018			Jibar Tradeable Future	8.3300	91.6700	8.4900	91.5100	1.921	0.0000	0.0000	0
2016/05/18	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/05/18	R023	04/08/2016	8.24	Call	Bond Future	153.2400	0.1532	120.7300	0.1207	(21.215)	0	0	0
2016/05/18	R023	04/08/2016	8.25	Put	Bond Future	4,724.5800	4.7246	5,113.4600	5.1135	8.231	0	0	0
2016/05/18	R023	04/08/2016			Bond Future	9.2080	96.3670	9.2996	95.9446	0.994	0.0000	0.0000	6,473
2016/05/18	R023	04/08/2016	8.25	Call	Bond Future	157.9100	0.1579	124.4000	0.1244	(21.221)	0	0	0
2016/05/18	R023	04/08/2016	8.26	Call	Bond Future	162.7700	0.1628	128.3000	0.1283	(21.177)	0	0	0

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2016/05/18	R023	04/08/2016	8.24	Put	Bond Future	4,769.0300	4.7690	5,158.9100	5.1589	8.175	0	0	0
2016/05/18	R023	04/08/2016	8.26	Put	Bond Future	4,680.3500	4.6804	5,068.2700	5.0683	8.288	0	0	0
2016/05/18	R023	03/11/2016	9.73	Put	Bond Future	1,218.6300	1.2186	1,384.8900	1.3849	13.643	0	0	0
2016/05/18	R023	03/11/2016			Bond Future	9.2788	94.2768	9.3751	93.8464	1.037	0.0000	0.0000	0
2016/05/18	R023	03/11/2016	9.75	Put	Bond Future	1,189.1200	1.1891	1,352.6200	1.3526	13.750	0	0	0
2016/05/18	R023	03/11/2016	9.73	Call	Bond Future	3,215.0600	3.2151	2,950.9100	2.9509	(8.216)	0	0	0
2016/05/18	R023	03/11/2016	9.74	Put	Bond Future	1,203.6900	1.2037	1,368.5600	1.3686	13.697	0	0	0
2016/05/18	R023	03/11/2016	9.74	Call	Bond Future	3,243.7600	3.2438	2,978.2200	2.9782	(8.186)	0	0	0
2016/05/18	R023	03/11/2016	9.75	Call	Bond Future	3,272.8000	3.2728	3,005.8900	3.0059	(8.155)	0	0	0
2016/05/18	R023	02/02/2017	8.85	Call	Bond Future	1,536.3700	1.5364	1,404.7000	1.4047	(8.570)	0	0	0
2016/05/18	R023	02/02/2017			Bond Future	9.3410	96.1808	9.4433	95.7378	1.096	0.0000	0.0000	0
2016/05/18	R023	02/02/2017	8.86	Call	Bond Future	1,552.7400	1.5527	1,419.9500	1.4200	(8.552)	0	0	0
2016/05/18	R023	02/02/2017	8.84	Put	Bond Future	3,726.9000	3.7269	4,039.3100	4.0393	8.383	0	0	0
2016/05/18	R023	02/02/2017	8.86	Put	Bond Future	3,670.2000	3.6702	3,980.3700	3.9804	8.451	0	0	0
2016/05/18	R023	02/02/2017	8.84	Call	Bond Future	1,520.1100	1.5201	1,389.5600	1.3896	(8.588)	0	0	0
2016/05/18	R023	02/02/2017	8.85	Put	Bond Future	3,698.4800	3.6985	4,009.7700	4.0098	8.417	0	0	0
2016/05/18	R035	04/08/2016			Bond Future	9.9871	94.6129	10.0826	93.8760	0.956	0.0000	0.0000	5,341
2016/05/18	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	R035	04/08/2016	10.35	Call	Bond Future	2,750.8400	2.7508	2,013.9900	2.0140	(26.786)	0	0	0
2016/05/18	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	R035	04/08/2016	10.36	Call	Bond Future	2,824.7800	2.8248	2,087.9300	2.0879	(26.085)	0	0	0
2016/05/18	R035	04/08/2016	10.37	Call	Bond Future	2,898.6300	2.8986	2,161.7800	2.1618	(25.421)	0	0	0
2016/05/18	R035	03/11/2016	9.58	Put	Bond Future	3,716.1700	3.7162	4,467.1400	4.4671	20.208	0	0	0
2016/05/18	R035	03/11/2016			Bond Future	10.0497	91.9185	10.1482	91.1676	0.981	0.0000	0.0000	0
2016/05/18	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	R035	03/11/2016	9.57	Put	Bond Future	3,797.8400	3.7978	4,548.8100	4.5488	19.774	0	0	0
2016/05/18	R035	03/11/2016	9.59	Put	Bond Future	3,634.6100	3.6346	4,385.5800	4.3856	20.662	0	0	0
2016/05/18	R186	04/08/2016	8.51	Put	Bond Future	6,898.2200	6.8982	7,520.3300	7.5203	9.018	0	0	0
2016/05/18	R186	04/08/2016	9.60	Call	Bond Future	2,735.7000	2.7357	2,339.9700	2.3400	(14.465)	0	0	0
2016/05/18	R186	04/08/2016	10.00	Put	Bond Future	797.3300	0.7973	970.0800	0.9701	21.666	0	0	6,500
2016/05/18	R186	04/08/2016			Bond Future	9.4406	108.3184	9.5417	107.6306	1.072	0.0000	0.0000	92,148
2016/05/18	R186	04/08/2016	8.50	Put	Bond Future	6,964.4500	6.9645	7,588.1600	7.5882	8.956	0	0	0
2016/05/18	R186	04/08/2016	9.25	Put	Bond Future	2,853.4500	2.8535	3,280.6900	3.2807	14.973	0	0	1,000
2016/05/18	R186	04/08/2016	9.40	Put	Bond Future	2,283.1700	2.2832	2,650.0800	2.6501	16.070	0	0	5,000
2016/05/18	R186	04/08/2016	8.51	Call	Bond Future	278.5800	0.2786	212.9000	0.2129	(23.577)	0	0	0
2016/05/18	R186	04/08/2016	8.49	Call	Bond Future	262.9900	0.2630	200.7000	0.2007	(23.685)	0	0	0
2016/05/18	R186	04/08/2016	8.50	Call	Bond Future	270.6900	0.2707	206.6100	0.2066	(23.673)	0	0	0
2016/05/18	R186	04/08/2016	9.25	Call	Bond Future	1,541.4300	1.5414	1,280.8800	1.2809	(16.903)	0	0	0
2016/05/18	R186	04/08/2016	9.40	Call	Bond Future	2,005.6900	2.0057	1,684.8100	1.6848	(15.998)	0	0	0
2016/05/18	R186	04/08/2016	9.60	Put	Bond Future	1,654.6900	1.6547	1,946.7500	1.9468	17.650	0	0	5,635
2016/05/18	R186	04/08/2016	10.00	Call	Bond Future	4,525.4100	4.5254	4,010.3700	4.0104	(11.381)	0	0	0
2016/05/18	R186	04/08/2016	8.49	Put	Bond Future	7,030.9300	7.0309	7,656.4300	7.6564	8.896	0	0	0
2016/05/18	R186	03/11/2016			Bond Future	9.5025	110.3882	9.6077	109.6874	1.108	0.0000	0.0000	0

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2016/05/18	R186	03/11/2016	8.95	Put	Bond Future	5,352.7600	5.3528	5,860.0200	5.8600	9.477	0	0	0
2016/05/18	R186	03/11/2016	8.97	Put	Bond Future	5,256.8800	5.2569	5,759.8700	5.7599	9.568	0	0	0
2016/05/18	R186	03/11/2016	8.96	Put	Bond Future	5,304.6800	5.3047	5,809.8100	5.8098	9.522	0	0	0
2016/05/18	R186	03/11/2016	8.97	Call	Bond Future	1,612.7100	1.6127	1,414.8900	1.4149	(12.266)	0	0	0
2016/05/18	R186	03/11/2016	8.95	Call	Bond Future	1,568.4400	1.5684	1,374.8900	1.3749	(12.340)	0	0	0
2016/05/18	R186	03/11/2016	8.96	Call	Bond Future	1,590.4700	1.5905	1,394.7900	1.3948	(12.303)	0	0	0
2016/05/18	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	R197	04/08/2016			Bond Future	299.1915	299.1915	299.2504	299.2504	0.020	0.0000	0.0000	1,878
2016/05/18	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	R197	04/08/2016	293.98	Call	Bond Future	5,211.4900	5.2115	5,270.4300	5.2704	1.131	0	0	0
2016/05/18	R197	04/08/2016	293.96	Call	Bond Future	5,231.4900	5.2315	5,290.4300	5.2904	1.127	0	0	0
2016/05/18	R197	04/08/2016	293.97	Call	Bond Future	5,221.4900	5.2215	5,280.4300	5.2804	1.129	0	0	0
2016/05/18	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	R197	03/11/2016	303.56	Call	Bond Future	1,372.3000	1.3723	1,432.6200	1.4326	4.396	0	0	0
2016/05/18	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	R197	03/11/2016			Bond Future	304.9323	304.9323	304.9926	304.9926	0.020	0.0000	0.0000	0
2016/05/18	R197	03/11/2016	303.57	Call	Bond Future	1,362.3000	1.3623	1,422.6200	1.4226	4.428	0	0	0
2016/05/18	R197	03/11/2016	303.58	Call	Bond Future	1,352.3000	1.3523	1,412.6200	1.4126	4.461	0	0	0
2016/05/18	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	R202	04/08/2016	243.25	Call	Bond Future	8,183.6500	8.1837	7,936.6800	7.9367	(3.018)	0	0	0
2016/05/18	R202	04/08/2016			Bond Future	249.8300	249.8300	249.5260	249.5260	(0.122)	0.0000	0.0000	37,089
2016/05/18	R202	04/08/2016	243.26	Call	Bond Future	8,176.3200	8.1763	7,929.4300	7.9294	(3.020)	0	0	0
2016/05/18	R202	04/08/2016	243.24	Put	Bond Future	1,600.9700	1.6010	1,657.8900	1.6579	3.555	0	0	0
2016/05/18	R202	04/08/2016	243.26	Put	Bond Future	1,606.3000	1.6063	1,663.3800	1.6634	3.554	0	0	0
2016/05/18	R202	04/08/2016	243.24	Call	Bond Future	8,190.9900	8.1910	7,943.9400	7.9439	(3.016)	0	0	0
2016/05/18	R202	04/08/2016	243.25	Put	Bond Future	1,603.6300	1.6036	1,660.6300	1.6606	3.554	0	0	0
2016/05/18	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	R202	03/11/2016			Bond Future	254.6237	254.6237	254.3139	254.3139	(0.122)	0.0000	0.0000	0
2016/05/18	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	R202	03/11/2016	253.85	Call	Bond Future	773.6700	0.7737	463.9300	0.4639	(40.035)	0	0	0
2016/05/18	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	R202	03/11/2016	253.86	Call	Bond Future	763.6700	0.7637	453.9300	0.4539	(40.559)	0	0	0
2016/05/18	R202	03/11/2016	253.87	Call	Bond Future	753.6700	0.7537	443.9300	0.4439	(41.098)	0	0	0
2016/05/18	R203	04/08/2016	7.26	Call	Bond Future	17.2100	0.0172	14.3600	0.0144	(16.560)	0	0	0
2016/05/18	R203	04/08/2016			Bond Future	8.1297	103.4289	8.1870	103.3698	0.704	0.0000	0.0000	58,097
2016/05/18	R203	04/08/2016	7.24	Call	Bond Future	15.8300	0.0158	13.1800	0.0132	(16.740)	0	0	0
2016/05/18	R203	04/08/2016	7.25	Call	Bond Future	16.5300	0.0165	13.7300	0.0137	(16.939)	0	0	0
2016/05/18	R203	04/08/2016	7.24	Put	Bond Future	941.0700	0.9411	997.5500	0.9975	6.002	0	0	0
2016/05/18	R203	04/08/2016	7.26	Put	Bond Future	921.5100	0.9215	977.7900	0.9778	6.107	0	0	0
2016/05/18	R203	04/08/2016	7.25	Put	Bond Future	931.3000	0.9313	987.6300	0.9876	6.049	0	0	0
2016/05/18	R203	03/11/2016	8.86	Call	Bond Future	636.9600	0.6370	594.6800	0.5947	(6.638)	0	0	0
2016/05/18	R203	03/11/2016			Bond Future	8.2254	101.2331	8.3000	101.1729	0.906	0.0000	0.0000	0
2016/05/18	R203	03/11/2016	8.84	Call	Bond Future	624.7300	0.6247	582.8600	0.5829	(6.702)	0	0	0
2016/05/18	R203	03/11/2016	8.85	Call	Bond Future	630.8400	0.6308	588.7600	0.5888	(6.670)	0	0	0

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2016/05/18	R203	03/11/2016	8.84	Put	Bond Future	130.1100	0.1301	148.4600	0.1485	14.103	0	0	0
2016/05/18	R203	03/11/2016	8.86	Put	Bond Future	126.3000	0.1263	144.2400	0.1442	14.204	0	0	0
2016/05/18	R203	03/11/2016	8.85	Put	Bond Future	128.2000	0.1282	146.3400	0.1463	14.150	0	0	0
2016/05/18	R203	02/02/2017	7.70	Call	Bond Future	135.1100	0.1351	120.5500	0.1205	(10.776)	0	0	0
2016/05/18	R203	02/02/2017	7.71	Put	Bond Future	461.8200	0.4618	512.7100	0.5127	11.019	0	0	0
2016/05/18	R203	02/02/2017			Bond Future	8.2735	103.2777	8.3877	103.2121	1.381	0.0000	0.0000	0
2016/05/18	R203	02/02/2017	7.71	Call	Bond Future	136.9200	0.1369	122.1900	0.1222	(10.758)	0	0	0
2016/05/18	R203	02/02/2017	7.72	Call	Bond Future	138.7400	0.1387	124.1400	0.1241	(10.523)	0	0	0
2016/05/18	R203	02/02/2017	7.70	Put	Bond Future	465.7900	0.4658	516.8500	0.5169	10.962	0	0	0
2016/05/18	R203	02/02/2017	7.72	Put	Bond Future	457.8500	0.4578	508.8700	0.5089	11.143	0	0	0
2016/05/18	R204	04/08/2016			Bond Future	8.5409	99.9406	8.6036	99.8097	0.735	0.0000	0.0000	34,925
2016/05/18	R204	04/08/2016	7.74	Put	Bond Future	1,768.6700	1.7687	1,887.0700	1.8871	6.694	0	0	0
2016/05/18	R204	04/08/2016	7.76	Put	Bond Future	1,731.3200	1.7313	1,849.0200	1.8490	6.798	0	0	0
2016/05/18	R204	04/08/2016	7.74	Call	Bond Future	79.5000	0.0795	67.0500	0.0671	(15.660)	0	0	0
2016/05/18	R204	04/08/2016	7.75	Put	Bond Future	1,750.0100	1.7500	1,868.0500	1.8681	6.745	0	0	0
2016/05/18	R204	04/08/2016	7.75	Call	Bond Future	82.1500	0.0821	69.3400	0.0693	(15.593)	0	0	0
2016/05/18	R204	04/08/2016	7.76	Call	Bond Future	84.7700	0.0848	71.6200	0.0716	(15.513)	0	0	0
2016/05/18	R204	03/11/2016			Bond Future	8.6293	101.8503	8.7001	101.7170	0.820	0.0000	0.0000	0
2016/05/18	R204	03/11/2016	9.21	Put	Bond Future	367.2800	0.3673	412.6800	0.4127	12.361	0	0	0
2016/05/18	R204	03/11/2016	9.23	Put	Bond Future	357.1000	0.3571	401.6000	0.4016	12.461	0	0	0
2016/05/18	R204	03/11/2016	9.22	Put	Bond Future	362.0400	0.3620	406.9900	0.4070	12.416	0	0	0
2016/05/18	R204	03/11/2016	9.22	Call	Bond Future	1,467.7200	1.4677	1,379.3400	1.3793	(6.022)	0	0	0
2016/05/18	R204	03/11/2016	9.21	Call	Bond Future	1,454.3700	1.4544	1,366.4400	1.3664	(6.046)	0	0	0
2016/05/18	R204	03/11/2016	9.23	Call	Bond Future	1,481.3600	1.4814	1,392.5300	1.3925	(5.997)	0	0	0
2016/05/18	R204	02/02/2017	8.28	Call	Bond Future	536.2100	0.5362	496.5400	0.4965	(7.398)	0	0	0
2016/05/18	R204	02/02/2017			Bond Future	8.6942	99.8648	8.7777	99.7247	0.961	0.0000	0.0000	0
2016/05/18	R204	02/02/2017	8.29	Call	Bond Future	542.7600	0.5428	502.7000	0.5027	(7.381)	0	0	0
2016/05/18	R204	02/02/2017	8.30	Call	Bond Future	549.3600	0.5494	508.9000	0.5089	(7.365)	0	0	0
2016/05/18	R204	02/02/2017	8.28	Put	Bond Future	1,235.0300	1.2350	1,335.5200	1.3355	8.137	0	0	0
2016/05/18	R204	02/02/2017	8.30	Put	Bond Future	1,214.2900	1.2143	1,313.9900	1.3140	8.211	0	0	0
2016/05/18	R204	02/02/2017	8.29	Put	Bond Future	1,224.6300	1.2246	1,324.7300	1.3247	8.174	0	0	0
2016/05/18	R207	04/08/2016			Bond Future	8.8458	95.8695	8.9283	95.6371	0.933	0.0000	0.0000	76,765
2016/05/18	R207	04/08/2016	7.99	Put	Bond Future	2,557.5700	2.5576	2,769.5800	2.7696	8.290	0	0	0
2016/05/18	R207	04/08/2016	8.01	Put	Bond Future	2,506.1600	2.5062	2,717.0400	2.7170	8.414	0	0	0
2016/05/18	R207	04/08/2016	8.00	Put	Bond Future	2,531.8200	2.5318	2,743.2700	2.7433	8.352	0	0	0
2016/05/18	R207	04/08/2016	8.01	Call	Bond Future	112.2800	0.1123	90.7500	0.0907	(19.175)	0	0	0
2016/05/18	R207	04/08/2016	7.99	Call	Bond Future	105.5100	0.1055	85.1100	0.0851	(19.335)	0	0	0
2016/05/18	R207	04/08/2016	8.00	Call	Bond Future	108.8500	0.1088	87.8900	0.0879	(19.256)	0	0	0
2016/05/18	R207	02/02/2017	9.24	Call	Bond Future	1,665.6600	1.6657	1,547.2800	1.5473	(7.107)	0	0	0
2016/05/18	R207	02/02/2017			Bond Future	8.9965	96.0311	9.0964	95.7855	1.110	0.0000	0.0000	0
2016/05/18	R207	02/02/2017	8.91	Call	Bond Future	1,226.4100	1.2264	1,132.9700	1.1330	(7.619)	0	0	62
2016/05/18	R207	02/02/2017	9.22	Call	Bond Future	1,636.9900	1.6370	1,520.0400	1.5200	(7.144)	0	0	0
2016/05/18	R207	02/02/2017	9.23	Call	Bond Future	1,651.2900	1.6513	1,533.6300	1.5336	(7.125)	0	0	0
2016/05/18	R207	02/02/2017	8.91	Put	Bond Future	1,439.6300	1.4396	1,591.7600	1.5918	10.567	0	0	0
2016/05/18	R207	02/02/2017	9.22	Put	Bond Future	1,088.6200	1.0886	1,217.2400	1.2172	11.815	0	0	0
2016/05/18	R207	02/02/2017	9.24	Put	Bond Future	1,068.4200	1.0684	1,195.6100	1.1956	11.904	0	0	0

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2016/05/18	R207	02/02/2017	9.23	Put	Bond Future	1,078.4800	1.0785	1,206.3900	1.2064	11.860	0	0	0
2016/05/18	R208	04/08/2016	8.01	Put	Bond Future	3,603.0800	3.6031	3,871.2800	3.8713	7.444	0	0	0
2016/05/18	R208	04/08/2016			Bond Future	8.9776	94.1161	9.0594	93.8275	0.910	0.0000	0.0000	48,790
2016/05/18	R208	04/08/2016	8.00	Put	Bond Future	3,636.9000	3.6369	3,905.6700	3.9057	7.390	0	0	0
2016/05/18	R208	04/08/2016	7.99	Call	Bond Future	95.1900	0.0952	76.0500	0.0761	(20.107)	0	0	0
2016/05/18	R208	04/08/2016	8.00	Call	Bond Future	98.3100	0.0983	78.5000	0.0785	(20.151)	0	0	0
2016/05/18	R208	04/08/2016	8.01	Call	Bond Future	101.5200	0.1015	81.1400	0.0811	(20.075)	0	0	0
2016/05/18	R208	04/08/2016	7.99	Put	Bond Future	3,670.8200	3.6708	3,940.2600	3.9403	7.340	0	0	0
2016/05/18	R208	03/11/2016	9.59	Put	Bond Future	778.2100	0.7782	887.1400	0.8871	13.998	0	0	0
2016/05/18	R208	03/11/2016			Bond Future	9.0535	92.5116	9.1407	92.2175	0.963	0.0000	0.0000	0
2016/05/18	R208	03/11/2016	9.58	Put	Bond Future	788.3200	0.7883	898.2200	0.8982	13.941	0	0	0
2016/05/18	R208	03/11/2016	9.57	Call	Bond Future	2,524.3100	2.5243	2,341.0700	2.3411	(7.259)	0	0	0
2016/05/18	R208	03/11/2016	9.58	Call	Bond Future	2,546.8900	2.5469	2,362.6800	2.3627	(7.233)	0	0	0
2016/05/18	R208	03/11/2016	9.59	Call	Bond Future	2,569.7800	2.5698	2,384.6000	2.3846	(7.206)	0	0	0
2016/05/18	R208	03/11/2016	9.57	Put	Bond Future	798.7600	0.7988	909.6300	0.9096	13.880	0	0	0
2016/05/18	R208	02/02/2017			Bond Future	9.1163	94.3801	9.2108	94.0763	1.037	0.0000	0.0000	0
2016/05/18	R208	02/02/2017	8.64	Call	Bond Future	1,098.9400	1.0989	1,014.3300	1.0143	(7.699)	0	0	0
2016/05/18	R208	02/02/2017	8.63	Put	Bond Future	2,668.8000	2.6688	2,889.1000	2.8891	8.255	0	0	0
2016/05/18	R208	02/02/2017	8.65	Put	Bond Future	2,627.8800	2.6279	2,846.3200	2.8463	8.312	0	0	0
2016/05/18	R208	02/02/2017	8.64	Put	Bond Future	2,648.4400	2.6484	2,867.6600	2.8677	8.277	0	0	0
2016/05/18	R208	02/02/2017	8.65	Call	Bond Future	1,111.2400	1.1112	1,025.8500	1.0258	(7.684)	0	0	0
2016/05/18	R208	02/02/2017	8.63	Call	Bond Future	1,086.4300	1.0864	1,002.9000	1.0029	(7.688)	0	0	0
2016/05/18	R209	04/08/2016	9.26	Call	Bond Future	626.8800	0.6269	502.8000	0.5028	(19.793)	0	0	0
2016/05/18	R209	04/08/2016	9.70	Put	Bond Future	2,928.6000	2.9286	3,271.3700	3.2714	11.704	0	0	250
2016/05/18	R209	04/08/2016			Bond Future	9.9175	70.7843	10.0079	70.2062	0.911	0.0000	0.0000	54,894
2016/05/18	R209	04/08/2016	9.24	Call	Bond Future	598.6700	0.5987	479.0400	0.4790	(19.983)	0	0	0
2016/05/18	R209	04/08/2016	9.60	Put	Bond Future	3,353.0500	3.3531	3,722.8500	3.7229	11.029	0	0	0
2016/05/18	R209	04/08/2016	10.60	Call	Bond Future	4,863.9500	4.8639	4,394.9000	4.3949	(9.643)	0	0	5,624
2016/05/18	R209	04/08/2016	9.40	Put	Bond Future	4,313.0600	4.3131	4,734.3900	4.7344	9.769	0	0	0
2016/05/18	R209	04/08/2016	9.70	Call	Bond Future	1,505.4100	1.5054	1,270.0900	1.2701	(15.632)	0	0	0
2016/05/18	R209	04/08/2016	10.29	Call	Bond Future	3,515.3500	3.5154	3,108.6500	3.1087	(11.569)	0	0	0
2016/05/18	R209	04/08/2016	9.25	Call	Bond Future	612.6600	0.6127	490.7700	0.4908	(19.895)	0	0	0
2016/05/18	R209	04/08/2016	9.24	Put	Bond Future	5,184.7200	5.1847	5,643.1800	5.6432	8.843	0	0	0
2016/05/18	R209	04/08/2016	10.60	Put	Bond Future	677.6200	0.6776	786.6600	0.7867	16.092	0	0	0
2016/05/18	R209	04/08/2016	9.40	Call	Bond Future	851.4100	0.8514	694.6500	0.6947	(18.412)	0	0	250
2016/05/18	R209	04/08/2016	9.26	Put	Bond Future	5,070.9300	5.0709	5,524.9400	5.5249	8.953	0	0	0
2016/05/18	R209	04/08/2016	9.60	Call	Bond Future	1,260.2800	1.2603	1,051.9900	1.0520	(16.527)	0	0	5,624
2016/05/18	R209	04/08/2016	9.25	Put	Bond Future	5,127.6600	5.1277	5,583.8600	5.5839	8.897	0	0	0
2016/05/18	R209	04/08/2016	10.29	Put	Bond Future	1,179.7700	1.1798	1,351.1600	1.3512	14.527	0	0	250
2016/05/18	R209	03/11/2016	10.26	Call	Bond Future	4,140.9000	4.1409	3,764.9200	3.7649	(9.080)	0	0	0
2016/05/18	R209	03/11/2016			Bond Future	9.9721	68.9861	10.0651	68.3970	0.932	0.0000	0.0000	0
2016/05/18	R209	03/11/2016	10.24	Call	Bond Future	4,068.5000	4.0685	3,696.1900	3.6962	(9.151)	0	0	0
2016/05/18	R209	03/11/2016	10.25	Call	Bond Future	4,104.6400	4.1046	3,730.4000	3.7304	(9.117)	0	0	0
2016/05/18	R209	03/11/2016	10.24	Put	Bond Future	2,392.2300	2.3922	2,609.0000	2.6090	9.061	0	0	0
2016/05/18	R209	03/11/2016	10.25	Put	Bond Future	2,367.0200	2.3670	2,581.8600	2.5819	9.076	0	0	0
2016/05/18	R209	03/11/2016	10.26	Put	Bond Future	2,342.0300	2.3420	2,555.1300	2.5551	9.099	0	0	0

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2016/05/18	R209	02/02/2017	9.55	Put	Bond Future	5,671.9600	5.6720	6,036.3800	6.0364	6.425	0	0	0
2016/05/18	R209	02/02/2017			Bond Future	10.0203	70.3796	10.1164	69.7758	0.959	0.0000	0.0000	0
2016/05/18	R209	02/02/2017	9.54	Put	Bond Future	5,714.7500	5.7148	6,080.7600	6.0808	6.405	0	0	0
2016/05/18	R209	02/02/2017	9.55	Call	Bond Future	2,595.9700	2.5960	2,356.5500	2.3566	(9.223)	0	0	0
2016/05/18	R209	02/02/2017	9.53	Call	Bond Future	2,546.3100	2.5463	2,310.0600	2.3101	(9.278)	0	0	0
2016/05/18	R209	02/02/2017	9.54	Call	Bond Future	2,571.0700	2.5711	2,333.2400	2.3332	(9.250)	0	0	0
2016/05/18	R209	02/02/2017	9.53	Put	Bond Future	5,757.7700	5.7578	6,125.3600	6.1254	6.384	0	0	0
2016/05/18	R210	04/08/2016			Bond Future	187.9216	187.9216	187.7889	187.7889	(0.071)	0.0000	0.0000	1,391
2016/05/18	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	R210	04/08/2016	181.50	Call	Bond Future	6,421.6400	6.4216	6,288.9300	6.2889	(2.067)	0	0	0
2016/05/18	R210	04/08/2016	181.52	Call	Bond Future	6,401.6400	6.4016	6,268.9300	6.2689	(2.073)	0	0	0
2016/05/18	R210	04/08/2016	181.51	Call	Bond Future	6,411.6400	6.4116	6,278.9300	6.2789	(2.070)	0	0	0
2016/05/18	R210	03/11/2016			Bond Future	189.2372	189.2372	189.1022	189.1022	(0.071)	0.0000	0.0000	0
2016/05/18	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	R210	03/11/2016	188.90	Call	Bond Future	337.2000	0.3372	202.2100	0.2022	(40.033)	0	0	0
2016/05/18	R210	03/11/2016	188.91	Call	Bond Future	327.2000	0.3272	192.2100	0.1922	(41.256)	0	0	0
2016/05/18	R210	03/11/2016	188.92	Call	Bond Future	317.2000	0.3172	182.2100	0.1822	(42.557)	0	0	0
2016/05/18	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	R211	04/08/2016			Bond Future	139.7926	139.7926	139.7982	139.7982	0.004	0.0000	0.0000	64
2016/05/18	R211	04/08/2016	137.09	Call	Bond Future	2,702.5800	2.7026	2,708.1900	2.7082	0.208	0	0	0
2016/05/18	R211	04/08/2016	137.07	Call	Bond Future	2,722.5800	2.7226	2,728.1900	2.7282	0.206	0	0	0
2016/05/18	R211	04/08/2016	137.08	Call	Bond Future	2,712.5800	2.7126	2,718.1900	2.7182	0.207	0	0	0
2016/05/18	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	R211	03/11/2016	141.75	Call	Bond Future	724.9900	0.7250	730.7700	0.7308	0.797	0	0	0
2016/05/18	R211	03/11/2016			Bond Future	142.4750	142.4750	142.4808	142.4808	0.004	0.0000	0.0000	0
2016/05/18	R211	03/11/2016	141.76	Call	Bond Future	714.9900	0.7150	720.7700	0.7208	0.808	0	0	0
2016/05/18	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	R211	03/11/2016	141.74	Call	Bond Future	734.9900	0.7350	740.7700	0.7408	0.786	0	0	0
2016/05/18	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	R212	04/08/2016	142.43	Call	Bond Future	3,433.3300	3.4333	3,206.8400	3.2068	(6.597)	0	0	0
2016/05/18	R212	04/08/2016			Bond Future	145.8633	145.8633	145.6368	145.6368	(0.155)	0.0000	0.0000	4,287
2016/05/18	R212	04/08/2016	142.44	Call	Bond Future	3,423.3300	3.4233	3,196.8400	3.1968	(6.616)	0	0	0
2016/05/18	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	R212	04/08/2016	142.42	Call	Bond Future	3,443.3300	3.4433	3,216.8400	3.2168	(6.578)	0	0	0
2016/05/18	R212	03/11/2016			Bond Future	148.6622	148.6622	148.4315	148.4315	(0.155)	0.0000	0.0000	0
2016/05/18	R212	03/11/2016	148.11	Call	Bond Future	552.2400	0.5522	321.5100	0.3215	(41.781)	0	0	0
2016/05/18	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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2016/05/18	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/18	R212	03/11/2016	148.12	Call	Bond Future	542.2400	0.5422	311.5100	0.3115	(42.551)	0	0	0
2016/05/18	R212	03/11/2016	148.10	Call	Bond Future	562.2400	0.5622	331.5100	0.3315	(41.038)	0	0	0
2016/05/18	R213	04/08/2016			Bond Future	9.8507	81.2935	9.9462	80.6827	0.970	0.0000	0.0000	44,354
2016/05/18	R213	04/08/2016	8.99	Put	Bond Future	6,195.7300	6.1957	6,724.3600	6.7244	8.532	0	0	0
2016/05/18	R213	04/08/2016	9.01	Put	Bond Future	6,073.5400	6.0735	6,598.5400	6.5985	8.644	0	0	0
2016/05/18	R213	04/08/2016	9.00	Put	Bond Future	6,134.5400	6.1345	6,661.3200	6.6613	8.587	0	0	0
2016/05/18	R213	04/08/2016	9.01	Call	Bond Future	395.9500	0.3959	310.1400	0.3101	(21.672)	0	0	0
2016/05/18	R213	04/08/2016	8.99	Call	Bond Future	376.0800	0.3761	293.9000	0.2939	(21.852)	0	0	0
2016/05/18	R213	04/08/2016	9.00	Call	Bond Future	385.9600	0.3860	301.9300	0.3019	(21.772)	0	0	0
2016/05/18	R213	03/11/2016			Bond Future	9.9119	79.2958	10.0105	78.6734	0.995	0.0000	0.0000	0
2016/05/18	R213	03/11/2016	10.18	Put	Bond Future	2,336.3900	2.3364	2,624.5000	2.6245	12.331	0	0	0
2016/05/18	R213	03/11/2016	10.20	Put	Bond Future	2,286.3200	2.2863	2,570.7000	2.5707	12.438	0	0	0
2016/05/18	R213	03/11/2016	10.18	Call	Bond Future	4,011.8500	4.0119	3,677.5300	3.6775	(8.333)	0	0	0
2016/05/18	R213	03/11/2016	10.19	Put	Bond Future	2,311.2400	2.3112	2,597.3800	2.5974	12.380	0	0	0
2016/05/18	R213	03/11/2016	10.19	Call	Bond Future	4,048.1900	4.0482	3,711.9000	3.7119	(8.307)	0	0	0
2016/05/18	R213	03/11/2016	10.20	Call	Bond Future	4,084.6800	4.0847	3,746.6300	3.7466	(8.276)	0	0	0
2016/05/18	R213	02/02/2017	9.40	Call	Bond Future	2,291.3500	2.2913	2,075.3200	2.0753	(9.428)	0	0	0
2016/05/18	R213	02/02/2017	9.42	Call	Bond Future	2,338.1700	2.3382	2,118.6500	2.1187	(9.389)	0	0	0
2016/05/18	R213	02/02/2017			Bond Future	9.9676	80.8973	10.0700	80.2591	1.028	0.0000	0.0000	0
2016/05/18	R213	02/02/2017	9.41	Call	Bond Future	2,314.5600	2.3146	2,096.9200	2.0969	(9.403)	0	0	0
2016/05/18	R213	02/02/2017	9.40	Put	Bond Future	5,966.5700	5.9666	6,388.7600	6.3888	7.076	0	0	0
2016/05/18	R213	02/02/2017	9.42	Put	Bond Future	5,879.7900	5.8798	6,298.4900	6.2985	7.121	0	0	0
2016/05/18	R213	02/02/2017	9.41	Put	Bond Future	5,922.9400	5.9229	6,343.5200	6.3435	7.101	0	0	0
2016/05/18	R214	04/08/2016	9.24	Call	Bond Future	477.6600	0.4777	375.1600	0.3752	(21.459)	0	0	0
2016/05/18	R214	04/08/2016	9.25	Put	Bond Future	6,075.6400	6.0756	6,564.0800	6.5641	8.039	0	0	0
2016/05/18	R214	04/08/2016	11.30	Call	Bond Future	7,754.3900	7.7544	7,211.3300	7.2113	(7.003)	0	0	5,610
2016/05/18	R214	04/08/2016			Bond Future	10.0415	70.7850	10.1318	70.1920	0.900	0.0000	0.0000	30,123
2016/05/18	R214	04/08/2016	8.55	Put	Bond Future	11,240.8100	11.2408	11,818.2100	11.8182	5.137	0	0	0
2016/05/18	R214	04/08/2016	9.30	Call	Bond Future	552.1700	0.5522	437.2800	0.4373	(20.807)	0	0	1,300
2016/05/18	R214	04/08/2016	9.25	Call	Bond Future	489.5400	0.4895	385.0300	0.3850	(21.349)	0	0	0
2016/05/18	R214	04/08/2016	11.30	Put	Bond Future	220.1300	0.2201	270.0200	0.2700	22.664	0	0	0
2016/05/18	R214	04/08/2016	10.30	Put	Bond Future	1,514.0000	1.5140	1,712.2100	1.7122	13.092	0	0	0
2016/05/18	R214	04/08/2016	9.26	Call	Bond Future	501.6400	0.5016	395.1000	0.3951	(21.238)	0	0	0
2016/05/18	R214	04/08/2016	8.55	Call	Bond Future	59.9400	0.0599	44.3900	0.0444	(25.943)	0	0	1,300
2016/05/18	R214	04/08/2016	9.30	Put	Bond Future	5,763.3200	5.7633	6,241.3800	6.2414	8.295	0	0	0
2016/05/18	R214	04/08/2016	9.24	Put	Bond Future	6,139.1300	6.1391	6,629.5800	6.6296	7.989	0	0	0
2016/05/18	R214	04/08/2016	10.30	Call	Bond Future	3,187.4300	3.1874	2,792.6900	2.7927	(12.384)	0	0	5,610
2016/05/18	R214	04/08/2016	9.26	Put	Bond Future	6,012.5000	6.0125	6,498.9100	6.4989	8.090	0	0	0
2016/05/18	R214	03/11/2016	10.35	Put	Bond Future	2,526.4600	2.5265	2,783.3600	2.7834	10.168	0	0	0
2016/05/18	R214	03/11/2016			Bond Future	10.0977	68.8402	10.1907	68.2359	0.921	0.0000	0.0000	0
2016/05/18	R214	03/11/2016	10.34	Put	Bond Future	2,552.9600	2.5530	2,811.6900	2.8117	10.135	0	0	0
2016/05/18	R214	03/11/2016	10.35	Call	Bond Future	4,144.9900	4.1450	3,797.6100	3.7976	(8.381)	0	0	0
2016/05/18	R214	03/11/2016	10.33	Call	Bond Future	4,072.2700	4.0723	3,728.5600	3.7286	(8.440)	0	0	0
2016/05/18	R214	03/11/2016	10.34	Call	Bond Future	4,108.5700	4.1086	3,763.0200	3.7630	(8.410)	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
2016/05/18	R214	03/11/2016	10.33	Put	Bond Future	2,579.6900	2.5797	2,840.2600	2.8403	10.101	0	0	0
2016/05/18	R214	02/02/2017			Bond Future	10.1493	70.2306	10.2455	69.6112	0.948	0.0000	0.0000	0
2016/05/18	R214	02/02/2017	9.67	Call	Bond Future	2,689.0900	2.6891	2,458.0200	2.4580	(8.593)	0	0	0
2016/05/18	R214	02/02/2017	9.66	Put	Bond Future	5,966.5800	5.9666	6,356.4700	6.3565	6.535	0	0	0
2016/05/18	R214	02/02/2017	9.68	Put	Bond Future	5,877.4900	5.8775	6,264.6500	6.2647	6.587	0	0	0
2016/05/18	R214	02/02/2017	9.67	Put	Bond Future	5,922.0300	5.9220	6,310.3200	6.3103	6.557	0	0	0
2016/05/18	R214	02/02/2017	9.68	Call	Bond Future	2,714.6100	2.7146	2,482.4100	2.4824	(8.554)	0	0	0
2016/05/18	R214	02/02/2017	9.66	Call	Bond Future	2,663.4800	2.6635	2,434.0100	2.4340	(8.615)	0	0	0
2016/05/18	R248	04/08/2016			Bond Future	10.1242	90.8954	10.2146	90.1475	0.893	0.0000	0.0000	59,364
2016/05/18	R248	04/08/2016	9.25	Call	Bond Future	557.5700	0.5576	442.2400	0.4422	(20.684)	0	0	0
2016/05/18	R248	04/08/2016	9.24	Put	Bond Future	8,520.4400	8.5204	9,155.3300	9.1553	7.451	0	0	0
2016/05/18	R248	04/08/2016	9.26	Put	Bond Future	8,353.4100	8.3534	8,983.7100	8.9837	7.545	0	0	0
2016/05/18	R248	04/08/2016	9.25	Put	Bond Future	8,436.7000	8.4367	9,069.3100	9.0693	7.498	0	0	0
2016/05/18	R248	04/08/2016	9.26	Call	Bond Future	571.5100	0.5715	453.8700	0.4539	(20.584)	0	0	0
2016/05/18	R248	04/08/2016	9.24	Call	Bond Future	543.9000	0.5439	430.8500	0.4309	(20.785)	0	0	0
2016/05/18	R248	03/11/2016	10.38	Call	Bond Future	5,143.3100	5.1433	4,648.4900	4.6485	(9.621)	0	0	0
2016/05/18	R248	03/11/2016			Bond Future	10.1835	88.1934	10.2766	87.4312	0.914	0.0000	0.0000	0
2016/05/18	R248	03/11/2016	10.39	Call	Bond Future	5,188.1300	5.1881	4,691.1400	4.6911	(9.579)	0	0	0
2016/05/18	R248	03/11/2016	10.37	Put	Bond Future	3,584.0300	3.5840	3,854.0500	3.8540	7.534	0	0	0
2016/05/18	R248	03/11/2016	10.39	Put	Bond Future	3,514.1800	3.5142	3,779.3900	3.7794	7.547	0	0	0
2016/05/18	R248	03/11/2016	10.37	Call	Bond Future	5,098.4100	5.0984	4,606.2300	4.6062	(9.654)	0	0	0
2016/05/18	R248	03/11/2016	10.38	Put	Bond Future	3,549.0700	3.5491	3,816.4500	3.8164	7.534	0	0	0
2016/05/18	R248	02/02/2017	9.76	Put	Bond Future	7,641.3600	7.6414	8,073.4800	8.0735	5.655	0	0	0
2016/05/18	R248	02/02/2017	9.78	Put	Bond Future	7,529.9800	7.5300	7,958.0100	7.9580	5.684	0	0	0
2016/05/18	R248	02/02/2017			Bond Future	10.2382	89.9747	10.3346	89.1935	0.942	0.0000	0.0000	0
2016/05/18	R248	02/02/2017	9.77	Put	Bond Future	7,585.6600	7.5857	8,015.7300	8.0157	5.670	0	0	0
2016/05/18	R248	02/02/2017	9.76	Call	Bond Future	3,571.2900	3.5713	3,222.2000	3.2222	(9.775)	0	0	0
2016/05/18	R248	02/02/2017	9.77	Call	Bond Future	3,604.2100	3.6042	3,253.0700	3.2531	(9.742)	0	0	0
2016/05/18	R248	02/02/2017	9.78	Call	Bond Future	3,636.9900	3.6370	3,283.8100	3.2838	(9.711)	0	0	0

Total

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