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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/05/2016 TO 24/05/2016

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
2016/05/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/24	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	2025	04/08/2016			Bond Future	126.9974	126.9974	126.9814	126.9814	(0.013)	0.0000	0.0000	3,004
2016/05/24	2025	04/08/2016	123.86	Call	Bond Future	3,137.4400	3.1374	3,121.3700	3.1214	(0.512)	0	0	0
2016/05/24	2025	04/08/2016	123.87	Call	Bond Future	3,127.4400	3.1274	3,111.3700	3.1114	(0.514)	0	0	0
2016/05/24	2025	04/08/2016	123.85	Call	Bond Future	3,147.4400	3.1474	3,131.3700	3.1314	(0.511)	0	0	0
2016/05/24	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	2025	03/11/2016			Bond Future	129.4296	129.4296	129.4142	129.4142	(0.012)	0.0000	0.0000	0
2016/05/24	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	2025	03/11/2016	129.21	Call	Bond Future	219.6400	0.2196	204.1800	0.2042	(7.039)	0	0	0
2016/05/24	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	2025	03/11/2016	129.22	Call	Bond Future	209.6400	0.2096	194.1800	0.1942	(7.375)	0	0	0
2016/05/24	2025	03/11/2016	129.23	Call	Bond Future	199.6400	0.1996	184.1800	0.1842	(7.744)	0	0	0
2016/05/24	2030	04/08/2016	10.17	Call	Bond Future	2,233.0100	2.2330	1,861.8800	1.8619	(16.620)	0	0	0
2016/05/24	2030	04/08/2016			Bond Future	9.8287	86.7148	9.8845	86.3437	0.568	0.0000	0.0000	25,310
2016/05/24	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	2030	03/11/2016	9.35	Put	Bond Future	3,654.5900	3.6546	4,032.3000	4.0323	10.335	0	0	0
2016/05/24	2030	03/11/2016			Bond Future	9.8901	88.3688	9.9477	87.9911	0.583	0.0000	0.0000	0
2016/05/24	2030	03/11/2016	9.34	Put	Bond Future	3,724.2900	3.7243	4,102.0000	4.1020	10.142	0	0	0
2016/05/24	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	2030	03/11/2016	9.33	Put	Bond Future	3,794.0600	3.7941	4,171.7700	4.1718	9.955	0	0	0
2016/05/24	2032	04/08/2016	9.01	Call	Bond Future	312.1000	0.3121	261.6200	0.2616	(16.174)	0	0	0
2016/05/24	2032	04/08/2016			Bond Future	9.9469	89.6334	10.0027	89.2402	0.561	0.0000	0.0000	9,733
2016/05/24	2032	04/08/2016	8.99	Call	Bond Future	295.3600	0.2954	247.0700	0.2471	(16.350)	0	0	0
2016/05/24	2032	04/08/2016	9.00	Call	Bond Future	303.4800	0.3035	254.1200	0.2541	(16.265)	0	0	0
2016/05/24	2032	04/08/2016	8.99	Put	Bond Future	7,468.3100	7.4683	7,813.2200	7.8132	4.618	0	0	0
2016/05/24	2032	04/08/2016	9.01	Put	Bond Future	7,326.4200	7.3264	7,669.1400	7.6691	4.678	0	0	0
2016/05/24	2032	04/08/2016	9.00	Put	Bond Future	7,397.0600	7.3971	7,740.9000	7.7409	4.648	0	0	0
2016/05/24	2032	03/11/2016			Bond Future	10.0115	87.1839	10.0690	86.7837	0.575	0.0000	0.0000	0
2016/05/24	2032	03/11/2016	10.28	Put	Bond Future	2,565.4700	2.5655	2,717.0600	2.7171	5.909	0	0	0
2016/05/24	2032	03/11/2016	10.30	Put	Bond Future	2,510.4400	2.5104	2,659.6200	2.6596	5.942	0	0	0
2016/05/24	2032	03/11/2016	10.29	Put	Bond Future	2,537.8400	2.5378	2,688.2200	2.6882	5.926	0	0	0
2016/05/24	2032	03/11/2016	10.30	Call	Bond Future	4,489.3300	4.4893	4,238.3200	4.2383	(5.591)	0	0	0
2016/05/24	2032	03/11/2016	10.28	Call	Bond Future	4,409.3700	4.4094	4,160.7700	4.1608	(5.638)	0	0	0
2016/05/24	2032	03/11/2016	10.29	Call	Bond Future	4,449.2700	4.4493	4,199.4600	4.1995	(5.615)	0	0	0

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2016/05/24	2032	02/02/2017	9.53	Call	Bond Future	2,617.8800	2.6179	2,456.6500	2.4566	(6.159)	0	0	0
2016/05/24	2032	02/02/2017			Bond Future	10.0690	88.9416	10.1287	88.5319	0.593	0.0000	0.0000	0
2016/05/24	2032	02/02/2017	9.51	Call	Bond Future	2,566.2600	2.5663	2,407.2000	2.4072	(6.198)	0	0	0
2016/05/24	2032	02/02/2017	9.52	Call	Bond Future	2,591.9900	2.5920	2,431.8500	2.4319	(6.178)	0	0	0
2016/05/24	2032	02/02/2017	9.51	Put	Bond Future	6,547.0500	6.5471	6,797.6500	6.7976	3.828	0	0	0
2016/05/24	2032	02/02/2017	9.53	Put	Bond Future	6,451.6600	6.4517	6,700.0900	6.7001	3.851	0	0	0
2016/05/24	2032	02/02/2017	9.52	Put	Bond Future	6,499.2300	6.4992	6,748.7500	6.7488	3.839	0	0	0
2016/05/24	2033	04/08/2016	104.99	Call	Bond Future	2,457.9100	2.4579	2,487.2000	2.4872	1.192	0	0	0
2016/05/24	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	2033	04/08/2016			Bond Future	107.4479	107.4479	107.4772	107.4772	0.027	0.0000	0.0000	3,924
2016/05/24	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	2033	04/08/2016	105.00	Call	Bond Future	2,447.9100	2.4479	2,477.2000	2.4772	1.197	0	0	0
2016/05/24	2033	04/08/2016	105.01	Call	Bond Future	2,437.9100	2.4379	2,467.2000	2.4672	1.201	0	0	0
2016/05/24	2033	03/11/2016			Bond Future	108.4830	108.4830	108.5135	108.5135	0.028	0.0000	0.0000	0
2016/05/24	2033	03/11/2016	109.16	Put	Bond Future	676.9900	0.6770	646.4800	0.6465	(4.507)	0	0	0
2016/05/24	2033	03/11/2016	109.17	Put	Bond Future	686.9900	0.6870	656.4800	0.6565	(4.441)	0	0	0
2016/05/24	2033	03/11/2016	109.18	Put	Bond Future	696.9900	0.6970	666.4800	0.6665	(4.377)	0	0	0
2016/05/24	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	2037	04/08/2016			Bond Future	10.0616	86.7856	10.1019	86.4768	0.401	0.0000	0.0000	41,343
2016/05/24	2037	04/08/2016	9.24	Put	Bond Future	7,189.5300	7.1895	7,441.7800	7.4418	3.509	0	0	0
2016/05/24	2037	04/08/2016	9.26	Put	Bond Future	7,042.6900	7.0427	7,292.7200	7.2927	3.550	0	0	0
2016/05/24	2037	04/08/2016	9.24	Call	Bond Future	497.6000	0.4976	440.9700	0.4410	(11.381)	0	0	0
2016/05/24	2037	04/08/2016	9.25	Put	Bond Future	7,115.9200	7.1159	7,367.0700	7.3671	3.529	0	0	0
2016/05/24	2037	04/08/2016	9.25	Call	Bond Future	510.2900	0.5103	452.5600	0.4526	(11.313)	0	0	0
2016/05/24	2037	04/08/2016	9.26	Call	Bond Future	523.2300	0.5232	464.3800	0.4644	(11.247)	0	0	0
2016/05/24	2037	03/11/2016	10.35	Call	Bond Future	4,725.1900	4.7252	4,529.5200	4.5295	(4.141)	0	0	0
2016/05/24	2037	03/11/2016	10.36	Put	Bond Future	2,983.0400	2.9830	3,100.7600	3.1008	3.946	0	0	0
2016/05/24	2037	03/11/2016			Bond Future	10.1210	88.4410	10.1625	88.1267	0.410	0.0000	0.0000	0
2016/05/24	2037	03/11/2016	10.36	Call	Bond Future	4,767.5300	4.7675	4,570.9200	4.5709	(4.124)	0	0	0
2016/05/24	2037	03/11/2016	10.37	Call	Bond Future	4,810.0300	4.8100	4,612.4900	4.6125	(4.107)	0	0	0
2016/05/24	2037	03/11/2016	10.35	Put	Bond Future	3,014.1900	3.0142	3,132.8500	3.1329	3.937	0	0	0
2016/05/24	2037	03/11/2016	10.37	Put	Bond Future	2,952.1600	2.9522	3,068.9500	3.0689	3.956	0	0	0
2016/05/24	2037	02/02/2017	9.68	Put	Bond Future	6,939.9300	6.9399	7,126.0700	7.1261	2.682	0	0	0
2016/05/24	2037	02/02/2017			Bond Future	10.1747	85.9670	10.2177	85.6450	0.423	0.0000	0.0000	0
2016/05/24	2037	02/02/2017	9.67	Put	Bond Future	6,991.4100	6.9914	7,178.4000	7.1784	2.675	0	0	0
2016/05/24	2037	02/02/2017	9.68	Call	Bond Future	3,092.5500	3.0925	2,956.6600	2.9567	(4.394)	0	0	0
2016/05/24	2037	02/02/2017	9.66	Call	Bond Future	3,034.2700	3.0343	2,900.0800	2.9001	(4.422)	0	0	0
2016/05/24	2037	02/02/2017	9.67	Call	Bond Future	3,063.4700	3.0635	2,928.4300	2.9284	(4.408)	0	0	0
2016/05/24	2037	02/02/2017	9.66	Put	Bond Future	7,042.8900	7.0429	7,230.7300	7.2307	2.667	0	0	0
2016/05/24	2038	04/08/2016			Bond Future	133.2207	133.2207	133.2577	133.2577	0.028	0.0000	0.0000	22,289
2016/05/24	2038	04/08/2016	129.31	Call	Bond Future	3,910.7400	3.9107	3,947.6900	3.9477	0.945	0	0	0
2016/05/24	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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2016/05/24	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	2038	04/08/2016	129.32	Call	Bond Future	3,900.7400	3.9007	3,937.6900	3.9377	0.947	0	0	0
2016/05/24	2038	04/08/2016	129.30	Call	Bond Future	3,920.7400	3.9207	3,957.6900	3.9577	0.942	0	0	0
2016/05/24	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	2038	03/11/2016			Bond Future	135.7722	135.7722	135.8106	135.8106	0.028	0.0000	0.0000	0
2016/05/24	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	2038	03/11/2016	136.31	Put	Bond Future	537.8000	0.5378	499.3600	0.4994	(7.148)	0	0	0
2016/05/24	2038	03/11/2016	136.33	Put	Bond Future	557.8000	0.5578	519.3600	0.5194	(6.891)	0	0	0
2016/05/24	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	2038	03/11/2016	136.32	Put	Bond Future	547.8000	0.5478	509.3600	0.5094	(7.017)	0	0	0
2016/05/24	2040	04/08/2016			Bond Future	10.1166	90.2902	10.1621	89.9199	0.450	0.0000	0.0000	812
2016/05/24	2040	04/08/2016	9.49	Put	Bond Future	6,246.6400	6.2466	6,521.0200	6.5210	4.392	0	0	0
2016/05/24	2040	04/08/2016	9.50	Call	Bond Future	894.6400	0.8946	797.1600	0.7972	(10.896)	0	0	0
2016/05/24	2040	04/08/2016	9.51	Call	Bond Future	914.3700	0.9144	815.3200	0.8153	(10.833)	0	0	0
2016/05/24	2040	04/08/2016	9.49	Call	Bond Future	875.1000	0.8751	779.1700	0.7792	(10.962)	0	0	0
2016/05/24	2040	04/08/2016	9.51	Put	Bond Future	6,106.3600	6.1064	6,377.6200	6.3776	4.442	0	0	0
2016/05/24	2040	04/08/2016	9.50	Put	Bond Future	6,176.3400	6.1763	6,449.1700	6.4492	4.417	0	0	0
2016/05/24	2040	03/11/2016			Bond Future	10.1761	92.0124	10.2229	91.6356	0.460	0.0000	0.0000	0
2016/05/24	2040	03/11/2016	9.69	Put	Bond Future	6,489.5700	6.4896	6,718.9900	6.7190	3.535	0	0	0
2016/05/24	2040	03/11/2016	9.71	Put	Bond Future	6,375.0500	6.3750	6,602.0400	6.6020	3.561	0	0	0
2016/05/24	2040	03/11/2016	9.70	Put	Bond Future	6,432.1400	6.4321	6,660.3400	6.6603	3.548	0	0	0
2016/05/24	2040	03/11/2016	9.71	Call	Bond Future	2,472.1400	2.4721	2,322.3000	2.3223	(6.061)	0	0	0
2016/05/24	2040	03/11/2016	9.69	Call	Bond Future	2,412.9500	2.4129	2,265.5400	2.2655	(6.109)	0	0	0
2016/05/24	2040	03/11/2016	9.70	Call	Bond Future	2,442.4400	2.4424	2,293.8100	2.2938	(6.085)	0	0	0
2016/05/24	2044	04/08/2016	9.50	Call	Bond Future	864.9000	0.8649	778.6200	0.7786	(9.976)	0	0	0
2016/05/24	2044	04/08/2016			Bond Future	10.1351	87.4696	10.1755	87.1401	0.398	0.0000	0.0000	20,486
2016/05/24	2044	04/08/2016	9.51	Call	Bond Future	884.3400	0.8843	796.6500	0.7967	(9.916)	0	0	0
2016/05/24	2044	04/08/2016	9.49	Put	Bond Future	6,421.6100	6.4216	6,666.2600	6.6663	3.810	0	0	0
2016/05/24	2044	04/08/2016	9.51	Put	Bond Future	6,278.1700	6.2782	6,520.0200	6.5200	3.852	0	0	0
2016/05/24	2044	04/08/2016	9.49	Call	Bond Future	845.7700	0.8458	760.8800	0.7609	(10.037)	0	0	0
2016/05/24	2044	04/08/2016	9.50	Put	Bond Future	6,349.6600	6.3497	6,592.9200	6.5929	3.831	0	0	0
2016/05/24	2044	03/11/2016			Bond Future	10.1931	89.1380	10.2346	88.8028	0.407	0.0000	0.0000	0
2016/05/24	2044	03/11/2016	10.42	Call	Bond Future	5,063.0600	5.0631	4,854.1900	4.8542	(4.125)	0	0	0
2016/05/24	2044	03/11/2016	10.41	Put	Bond Future	3,290.3300	3.2903	3,417.6800	3.4177	3.870	0	0	0
2016/05/24	2044	03/11/2016	10.43	Put	Bond Future	3,223.4400	3.2234	3,348.8200	3.3488	3.890	0	0	0
2016/05/24	2044	03/11/2016	10.42	Put	Bond Future	3,256.8600	3.2569	3,383.2200	3.3832	3.880	0	0	0
2016/05/24	2044	03/11/2016	10.43	Call	Bond Future	5,107.7300	5.1077	4,897.8800	4.8979	(4.108)	0	0	0
2016/05/24	2044	03/11/2016	10.41	Call	Bond Future	5,018.3200	5.0183	4,810.4400	4.8104	(4.142)	0	0	0
2016/05/24	2044	02/02/2017			Bond Future	10.2456	86.5530	10.2885	86.2095	0.419	0.0000	0.0000	0
2016/05/24	2044	02/02/2017	9.77	Call	Bond Future	3,425.9200	3.4259	3,278.0400	3.2780	(4.317)	0	0	0
2016/05/24	2044	02/02/2017	9.76	Put	Bond Future	7,449.2600	7.4493	7,645.7400	7.6457	2.638	0	0	0
2016/05/24	2044	02/02/2017	9.78	Put	Bond Future	7,339.4200	7.3394	7,534.1000	7.5341	2.653	0	0	0
2016/05/24	2044	02/02/2017	9.77	Put	Bond Future	7,394.3300	7.3943	7,589.9100	7.5899	2.645	0	0	0
2016/05/24	2044	02/02/2017	9.78	Call	Bond Future	3,457.6700	3.4577	3,308.8900	3.3089	(4.303)	0	0	0
2016/05/24	2044	02/02/2017	9.76	Call	Bond Future	3,394.0500	3.3940	3,247.0700	3.2471	(4.331)	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
2016/05/24	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	2046	04/08/2016			Bond Future	132.1508	132.1508	132.1875	132.1875	0.028	0.0000	0.0000	16,290
2016/05/24	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	2046	04/08/2016	129.00	Call	Bond Future	3,150.7900	3.1508	3,187.5000	3.1875	1.165	0	0	0
2016/05/24	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	2046	04/08/2016	129.01	Call	Bond Future	3,140.7900	3.1408	3,177.5000	3.1775	1.169	0	0	0
2016/05/24	2046	04/08/2016	129.02	Call	Bond Future	3,130.7900	3.1308	3,167.5000	3.1675	1.173	0	0	0
2016/05/24	2046	03/11/2016	137.07	Put	Bond Future	3,898.8300	3.8988	3,860.8000	3.8608	(0.975)	0	0	0
2016/05/24	2046	03/11/2016			Bond Future	133.1712	133.1712	133.2092	133.2092	0.029	0.0000	0.0000	0
2016/05/24	2046	03/11/2016	137.09	Put	Bond Future	3,918.8300	3.9188	3,880.8000	3.8808	(0.970)	0	0	0
2016/05/24	2046	03/11/2016	137.08	Put	Bond Future	3,908.8300	3.9088	3,870.8000	3.8708	(0.973)	0	0	0
2016/05/24	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	2050	04/08/2016	139.14	Call	Bond Future	1,823.2700	1.8233	1,862.6200	1.8626	2.158	0	0	0
2016/05/24	2050	04/08/2016			Bond Future	140.9633	140.9633	141.0026	141.0026	0.028	0.0000	0.0000	20,765
2016/05/24	2050	04/08/2016	139.12	Call	Bond Future	1,843.2700	1.8433	1,882.6200	1.8826	2.135	0	0	0
2016/05/24	2050	04/08/2016	139.13	Call	Bond Future	1,833.2700	1.8333	1,872.6200	1.8726	2.146	0	0	0
2016/05/24	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	2050	03/11/2016	149.52	Put	Bond Future	5,856.8900	5.8569	5,815.9500	5.8160	(0.699)	0	0	0
2016/05/24	2050	03/11/2016			Bond Future	143.6631	143.6631	143.7041	143.7041	0.028	0.0000	0.0000	0
2016/05/24	2050	03/11/2016	149.54	Put	Bond Future	5,876.8900	5.8769	5,835.9500	5.8360	(0.697)	0	0	0
2016/05/24	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	2050	03/11/2016	149.53	Put	Bond Future	5,866.8900	5.8669	5,825.9500	5.8260	(0.698)	0	0	0
2016/05/24	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	AL37	04/08/2016			Index Future	481.0890	481.0890	479.8960	479.8960	(0.248)	0.0000	0.0000	23
2016/05/24	AL37	03/11/2016			Index Future	490.3630	490.3630	489.1490	489.1490	(0.248)	0.0000	0.0000	0
2016/05/24	AL7T	04/08/2016			Index Future	548.8970	548.8970	546.8750	546.8750	(0.368)	0.0000	0.0000	11
2016/05/24	AL7T	03/11/2016			Index Future	559.4780	559.4780	557.4200	557.4200	(0.368)	0.0000	0.0000	0
2016/05/24	ALBI	04/08/2016			Index Future	499.0630	499.0630	497.4150	497.4150	(0.330)	0.0000	0.0000	617
2016/05/24	ALBI	03/11/2016			Index Future	508.6830	508.6830	507.0060	507.0060	(0.330)	0.0000	0.0000	0
2016/05/24	ALBI	02/02/2017			Index Future	518.9300	518.9300	517.2110	517.2110	(0.331)	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
2016/05/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/05/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	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
2016/05/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/24	EL28	04/08/2016			Bond Future	131.1973	131.1973	131.2344	131.2344	0.028	0.0000	0.0000	0
2016/05/24	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	EL28	04/08/2016	126.86	Call	Bond Future	4,337.2500	4.3373	4,374.4100	4.3744	0.857	0	0	0
2016/05/24	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	EL28	04/08/2016	126.87	Call	Bond Future	4,327.2500	4.3273	4,364.4100	4.3644	0.859	0	0	0
2016/05/24	EL28	04/08/2016	126.88	Call	Bond Future	4,317.2500	4.3173	4,354.4100	4.3544	0.861	0	0	0
2016/05/24	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	EL28	03/11/2016			Bond Future	132.0398	132.0398	132.0786	132.0786	0.029	0.0000	0.0000	0
2016/05/24	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	EL28	03/11/2016	132.15	Put	Bond Future	110.1600	0.1102	71.4300	0.0714	(35.158)	0	0	0
2016/05/24	EL28	03/11/2016	132.17	Put	Bond Future	130.1600	0.1302	91.4300	0.0914	(29.756)	0	0	0
2016/05/24	EL28	03/11/2016	132.16	Put	Bond Future	120.1600	0.1202	81.4300	0.0814	(32.232)	0	0	0
2016/05/24	ES33	04/08/2016			Bond Future	10.9237	76.7442	10.9690	76.4692	0.415	0.0000	0.0000	8,932
2016/05/24	ES33	04/08/2016	10.24	Put	Bond Future	4,351.3200	4.3513	4,626.3400	4.6263	6.320	0	0	0
2016/05/24	ES33	04/08/2016	10.26	Put	Bond Future	4,218.5700	4.2186	4,493.5900	4.4936	6.519	0	0	0
2016/05/24	ES33	04/08/2016	10.25	Put	Bond Future	4,284.9000	4.2849	4,559.9200	4.5599	6.418	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
2016/05/24	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	ES33	03/11/2016			Bond Future	11.0168	74.4151	11.0636	74.1352	0.424	0.0000	0.0000	0
2016/05/24	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	ES33	03/11/2016	11.31	Call	Bond Future	1,728.5600	1.7286	1,448.6400	1.4486	(16.194)	0	0	0
2016/05/24	ES33	03/11/2016	11.29	Call	Bond Future	1,612.6500	1.6126	1,332.7300	1.3327	(17.358)	0	0	0
2016/05/24	ES33	03/11/2016	11.30	Call	Bond Future	1,670.6400	1.6706	1,390.7200	1.3907	(16.755)	0	0	0
2016/05/24	ES33	02/02/2017			Bond Future	11.1064	75.9152	11.1549	75.6286	0.437	0.0000	0.0000	0
2016/05/24	ES33	02/02/2017	10.59	Put	Bond Future	3,156.9200	3.1569	3,443.5800	3.4436	9.080	0	0	0
2016/05/24	ES33	02/02/2017	10.61	Put	Bond Future	3,030.8200	3.0308	3,317.4800	3.3175	9.458	0	0	0
2016/05/24	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	ES33	02/02/2017	10.60	Put	Bond Future	3,093.8300	3.0938	3,380.4900	3.3805	9.266	0	0	0
2016/05/24	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	ES42	04/08/2016			Bond Future	11.0785	80.6379	11.1186	80.3638	0.362	0.0000	0.0000	7,270
2016/05/24	ES42	03/11/2016			Bond Future	11.1706	77.9132	11.2120	77.6343	0.371	0.0000	0.0000	0
2016/05/24	GOVI	04/08/2016	520.99	Put	GOVI	227,930.0000	22.7930	243,860.0000	24.3860	6.989	0	0	0
2016/05/24	GOVI	04/08/2016			GOVI	498.1970	498.1970	496.6040	496.6040	(0.320)	0.0000	0.0000	465
2016/05/24	GOVI	04/08/2016	521.01	Put	GOVI	228,130.0000	22.8130	244,060.0000	24.4060	6.983	0	0	0
2016/05/24	GOVI	04/08/2016	521.00	Put	GOVI	228,030.0000	22.8030	243,960.0000	24.3960	6.986	0	0	0
2016/05/24	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	GOVI	03/11/2016	476.11	Call	GOVI	316,910.0000	31.6910	300,700.0000	30.0700	(5.115)	0	0	0
2016/05/24	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	GOVI	03/11/2016			GOVI	507.8010	507.8010	506.1800	506.1800	(0.319)	0.0000	0.0000	146
2016/05/24	GOVI	03/11/2016	476.12	Call	GOVI	316,810.0000	31.6810	300,600.0000	30.0600	(5.117)	0	0	0
2016/05/24	GOVI	03/11/2016	476.13	Call	GOVI	316,710.0000	31.6710	300,500.0000	30.0500	(5.118)	0	0	0
2016/05/24	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	GOVI	02/02/2017			GOVI	518.0300	518.0300	516.3680	516.3680	(0.321)	0.0000	0.0000	0
2016/05/24	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	GOVI	02/02/2017	533.32	Put	GOVI	152,900.0000	15.2900	169,520.0000	16.9520	10.870	0	0	0
2016/05/24	GOVI	02/02/2017	533.34	Put	GOVI	153,100.0000	15.3100	169,720.0000	16.9720	10.856	0	0	0
2016/05/24	GOVI	02/02/2017	533.33	Put	GOVI	153,000.0000	15.3000	169,620.0000	16.9620	10.863	0	0	0
2016/05/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/05/24	IGOV	04/08/2016			Index Future	245.8620	245.8620	245.9210	245.9210	0.024	0.0000	0.0000	1,078
2016/05/24	IGOV	03/11/2016			Index Future	250.6210	250.6210	250.6830	250.6830	0.025	0.0000	0.0000	23
2016/05/24	IGOV	02/02/2017			Index Future	255.6880	255.6880	255.7480	255.7480	0.023	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
2016/05/24	ILBI	04/08/2016			Index Future	667.0390	667.0390	667.2050	667.2050	0.025	0.0000	0.0000	157
2016/05/24	ILBI	03/11/2016			Index Future	679.7730	679.7730	679.9430	679.9430	0.025	0.0000	0.0000	0
2016/05/24	IS01	19/12/2016			Interest Rate Swap	100.1374	100.1374	100.1368	100.1368	(0.001)	0.0000	0.0000	0
2016/05/24	IS01	16/03/2017			Interest Rate Swap	100.1794	100.1794	100.1805	100.1805	0.001	0.0000	0.0000	0
2016/05/24	IS01	15/06/2017			Interest Rate Swap	99.9389	99.9389	99.9547	99.9547	0.016	0.0000	0.0000	0
2016/05/24	IS02	18/12/2017			Interest Rate Swap	100.6279	100.6279	100.6668	100.6668	0.039	0.0000	0.0000	0
2016/05/24	IS02	16/03/2018			Interest Rate Swap	100.1042	100.1042	100.1557	100.1557	0.051	0.0000	0.0000	0
2016/05/24	IS02	15/06/2018			Interest Rate Swap	99.9735	99.9735	100.0483	100.0483	0.075	0.0000	0.0000	0
2016/05/24	IS05	17/12/2020			Interest Rate Swap	101.1064	101.1064	101.3128	101.3128	0.204	0.0000	0.0000	0
2016/05/24	IS05	16/03/2021			Interest Rate Swap	100.6355	100.6355	100.8609	100.8609	0.224	0.0000	0.0000	0
2016/05/24	IS05	15/06/2021			Interest Rate Swap	100.1264	100.1264	100.3708	100.3708	0.244	0.0000	0.0000	0
2016/05/24	IS10	17/12/2025			Interest Rate Swap	103.5048	103.5048	103.9492	103.9492	0.429	0.0000	0.0000	0
2016/05/24	IS10	16/03/2026			Interest Rate Swap	100.7918	100.7918	101.2555	101.2555	0.460	0.0000	0.0000	0
2016/05/24	IS10	15/06/2026			Interest Rate Swap	99.7080	99.7080	100.1875	100.1875	0.481	0.0000	0.0000	0
2016/05/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/05/24	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/05/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/05/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/05/24	JBAF	15/06/2016			Jibar Tradeable Future	7.3100	92.6900	7.3300	92.6700	0.274	0.0000	0.0000	0
2016/05/24	JBAF	20/07/2016			Jibar Tradeable Future	7.4300	92.5700	7.4700	92.5300	0.538	0.0000	0.0000	0
2016/05/24	JBAF	17/08/2016			Jibar Tradeable Future	7.4700	92.5300	7.5100	92.4900	0.535	0.0000	0.0000	0
2016/05/24	JBAF	21/09/2016			Jibar Tradeable Future	7.5900	92.4100	7.6400	92.3600	0.659	0.0000	0.0000	0
2016/05/24	JBAF	19/10/2016			Jibar Tradeable Future	7.6300	92.3700	7.6800	92.3200	0.655	0.0000	0.0000	0
2016/05/24	JBAF	16/11/2016			Jibar Tradeable Future	7.6600	92.3400	7.7100	92.2900	0.653	0.0000	0.0000	0
2016/05/24	JBAF	21/12/2016			Jibar Tradeable Future	7.7900	92.2100	7.8400	92.1600	0.642	0.0000	0.0000	0
2016/05/24	JBAF	15/03/2017			Jibar Tradeable Future	7.9900	92.0100	8.0700	91.9300	1.001	0.0000	0.0000	0
2016/05/24	JBAF	21/06/2017			Jibar Tradeable Future	8.1300	91.8700	8.2300	91.7700	1.230	0.0000	0.0000	0
2016/05/24	JBAF	20/09/2017			Jibar Tradeable Future	8.2100	91.7900	8.3200	91.6800	1.340	0.0000	0.0000	0
2016/05/24	JBAF	20/12/2017			Jibar Tradeable Future	8.2900	91.7100	8.3900	91.6100	1.206	0.0000	0.0000	0
2016/05/24	JBAF	20/03/2018			Jibar Tradeable Future	8.3500	91.6500	8.4600	91.5400	1.317	0.0000	0.0000	0
2016/05/24	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/05/24	R023	04/08/2016	8.24	Call	Bond Future	154.8500	0.1548	122.9300	0.1229	(20.613)	0	0	0
2016/05/24	R023	04/08/2016	8.25	Put	Bond Future	4,561.1100	4.5611	4,838.4800	4.8385	6.081	0	0	0
2016/05/24	R023	04/08/2016			Bond Future	9.1724	96.5320	9.2394	96.2220	0.731	0.0000	0.0000	7,533
2016/05/24	R023	04/08/2016	8.25	Call	Bond Future	159.5000	0.1595	126.7900	0.1268	(20.508)	0	0	0
2016/05/24	R023	04/08/2016	8.26	Call	Bond Future	164.4200	0.1644	130.8800	0.1309	(20.399)	0	0	0

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2016/05/24	R023	04/08/2016	8.24	Put	Bond Future	4,605.5800	4.6056	4,883.7400	4.8837	6.040	0	0	0
2016/05/24	R023	04/08/2016	8.26	Put	Bond Future	4,516.9400	4.5169	4,793.4800	4.7935	6.122	0	0	0
2016/05/24	R023	03/11/2016	9.73	Put	Bond Future	1,148.1900	1.1482	1,249.0000	1.2490	8.780	0	0	0
2016/05/24	R023	03/11/2016			Bond Future	9.2421	94.4416	9.3125	94.1261	0.761	0.0000	0.0000	0
2016/05/24	R023	03/11/2016	9.75	Put	Bond Future	1,119.7600	1.1198	1,218.6700	1.2187	8.833	0	0	0
2016/05/24	R023	03/11/2016	9.73	Call	Bond Future	3,309.4100	3.3094	3,094.7500	3.0948	(6.486)	0	0	0
2016/05/24	R023	03/11/2016	9.74	Put	Bond Future	1,133.7900	1.1338	1,233.6400	1.2336	8.807	0	0	0
2016/05/24	R023	03/11/2016	9.74	Call	Bond Future	3,338.6500	3.3387	3,123.0300	3.1230	(6.458)	0	0	0
2016/05/24	R023	03/11/2016	9.75	Call	Bond Future	3,368.2300	3.3682	3,151.6700	3.1517	(6.429)	0	0	0
2016/05/24	R023	02/02/2017	8.85	Call	Bond Future	1,605.6900	1.6057	1,479.6100	1.4796	(7.852)	0	0	0
2016/05/24	R023	02/02/2017			Bond Future	9.3032	96.3452	9.3776	96.0219	0.800	0.0000	0.0000	0
2016/05/24	R023	02/02/2017	8.86	Call	Bond Future	1,622.5200	1.6225	1,495.5400	1.4955	(7.826)	0	0	0
2016/05/24	R023	02/02/2017	8.84	Put	Bond Future	3,631.3800	3.6314	3,829.5000	3.8295	5.456	0	0	0
2016/05/24	R023	02/02/2017	8.86	Put	Bond Future	3,575.6100	3.5756	3,771.9300	3.7719	5.491	0	0	0
2016/05/24	R023	02/02/2017	8.84	Call	Bond Future	1,588.9600	1.5890	1,463.7800	1.4638	(7.878)	0	0	0
2016/05/24	R023	02/02/2017	8.85	Put	Bond Future	3,603.4300	3.6034	3,800.6500	3.8006	5.473	0	0	0
2016/05/24	R035	04/08/2016			Bond Future	10.0035	94.4851	10.0491	94.1334	0.455	0.0000	0.0000	5,505
2016/05/24	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	R035	04/08/2016	10.35	Call	Bond Future	2,623.0500	2.6231	2,271.3500	2.2713	(13.408)	0	0	0
2016/05/24	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	R035	04/08/2016	10.36	Call	Bond Future	2,696.9900	2.6970	2,345.2900	2.3453	(13.040)	0	0	0
2016/05/24	R035	04/08/2016	10.37	Call	Bond Future	2,770.8400	2.7708	2,419.1400	2.4191	(12.693)	0	0	0
2016/05/24	R035	03/11/2016	9.58	Put	Bond Future	3,849.8400	3.8498	4,207.6600	4.2077	9.294	0	0	0
2016/05/24	R035	03/11/2016			Bond Future	10.0671	91.7849	10.1140	91.4270	0.466	0.0000	0.0000	0
2016/05/24	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	R035	03/11/2016	9.57	Put	Bond Future	3,931.5100	3.9315	4,289.3300	4.2893	9.101	0	0	0
2016/05/24	R035	03/11/2016	9.59	Put	Bond Future	3,768.2800	3.7683	4,126.1000	4.1261	9.496	0	0	0
2016/05/24	R186	04/08/2016	8.51	Put	Bond Future	6,843.7500	6.8438	7,214.0300	7.2140	5.410	0	0	0
2016/05/24	R186	04/08/2016	9.60	Call	Bond Future	2,677.5100	2.6775	2,421.9400	2.4219	(9.545)	0	0	0
2016/05/24	R186	04/08/2016	10.00	Put	Bond Future	730.4700	0.7305	819.6600	0.8197	12.210	0	0	6,500
2016/05/24	R186	04/08/2016			Bond Future	9.4362	108.3483	9.4975	107.9308	0.650	0.0000	0.0000	95,826
2016/05/24	R186	04/08/2016	8.50	Put	Bond Future	6,910.4000	6.9104	7,281.8100	7.2818	5.375	0	0	0
2016/05/24	R186	04/08/2016	9.25	Put	Bond Future	2,774.5500	2.7745	3,013.2600	3.0133	8.604	0	0	1,000
2016/05/24	R186	04/08/2016	9.40	Put	Bond Future	2,196.2700	2.1963	2,401.6100	2.4016	9.349	0	0	5,000
2016/05/24	R186	04/08/2016	8.51	Call	Bond Future	254.0800	0.2541	206.8500	0.2068	(18.589)	0	0	0
2016/05/24	R186	04/08/2016	8.49	Call	Bond Future	239.5700	0.2396	194.5500	0.1945	(18.792)	0	0	0
2016/05/24	R186	04/08/2016	8.50	Call	Bond Future	246.6100	0.2466	200.5100	0.2005	(18.693)	0	0	0
2016/05/24	R186	04/08/2016	9.25	Call	Bond Future	1,492.5000	1.4925	1,313.7000	1.3137	(11.980)	0	0	0
2016/05/24	R186	04/08/2016	9.40	Call	Bond Future	1,948.7600	1.9488	1,736.5900	1.7366	(10.887)	0	0	0
2016/05/24	R186	04/08/2016	9.60	Put	Bond Future	1,566.5300	1.5665	1,728.4700	1.7285	10.337	0	0	5,635
2016/05/24	R186	04/08/2016	10.00	Call	Bond Future	4,488.5200	4.4885	4,160.2000	4.1602	(7.315)	0	0	0
2016/05/24	R186	04/08/2016	8.49	Put	Bond Future	6,977.5400	6.9775	7,350.0300	7.3500	5.338	0	0	0
2016/05/24	R186	03/11/2016			Bond Future	9.4985	110.4148	9.5622	109.9899	0.670	0.0000	0.0000	10

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2016/05/24	R186	03/11/2016	8.95	Put	Bond Future	5,317.7700	5.3178	5,600.4800	5.6005	5.316	0	0	0
2016/05/24	R186	03/11/2016	8.97	Put	Bond Future	5,221.8900	5.2219	5,501.7600	5.5018	5.360	0	0	0
2016/05/24	R186	03/11/2016	9.66	Call	Bond Future	0.0000	0.0000	3,410.0000	3.4100	100.000	0	0	0
2016/05/24	R186	03/11/2016	8.96	Put	Bond Future	5,269.7000	5.2697	5,550.9900	5.5510	5.338	0	0	0
2016/05/24	R186	03/11/2016	8.97	Call	Bond Future	1,604.3500	1.6044	1,459.3000	1.4593	(9.041)	0	0	0
2016/05/24	R186	03/11/2016	9.71	Call	Bond Future	0.0000	0.0000	3,591.9600	3.5920	100.000	0	0	0
2016/05/24	R186	03/11/2016	8.95	Call	Bond Future	1,560.0800	1.5601	1,417.8700	1.4179	(9.116)	0	0	0
2016/05/24	R186	03/11/2016	9.66	Put	Bond Future	0.0000	0.0000	2,761.8400	2.7618	100.000	0	0	5,000
2016/05/24	R186	03/11/2016	9.71	Put	Bond Future	0.0000	0.0000	2,614.5500	2.6145	100.000	0	0	5,000
2016/05/24	R186	03/11/2016	8.96	Call	Bond Future	1,582.1200	1.5821	1,438.4900	1.4385	(9.078)	0	0	0
2016/05/24	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	R197	04/08/2016			Bond Future	298.7317	298.7317	298.8136	298.8136	0.027	0.0000	0.0000	1,878
2016/05/24	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	R197	04/08/2016	293.98	Call	Bond Future	4,751.7100	4.7517	4,833.6000	4.8336	1.723	0	0	0
2016/05/24	R197	04/08/2016	293.96	Call	Bond Future	4,771.7100	4.7717	4,853.6000	4.8536	1.716	0	0	0
2016/05/24	R197	04/08/2016	293.97	Call	Bond Future	4,761.7100	4.7617	4,843.6000	4.8436	1.720	0	0	0
2016/05/24	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	R197	03/11/2016	303.56	Call	Bond Future	893.0000	0.8930	978.2600	0.9783	9.548	0	0	0
2016/05/24	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	R197	03/11/2016			Bond Future	304.4530	304.4530	304.5383	304.5383	0.028	0.0000	0.0000	0
2016/05/24	R197	03/11/2016	303.57	Call	Bond Future	883.0000	0.8830	968.2600	0.9683	9.656	0	0	0
2016/05/24	R197	03/11/2016	303.58	Call	Bond Future	873.0000	0.8730	958.2600	0.9583	9.766	0	0	0
2016/05/24	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	R202	04/08/2016	243.25	Call	Bond Future	6,061.3200	6.0613	6,081.6100	6.0816	0.335	0	0	0
2016/05/24	R202	04/08/2016			Bond Future	247.0096	247.0096	247.0780	247.0780	0.028	0.0000	0.0000	37,489
2016/05/24	R202	04/08/2016	243.26	Call	Bond Future	6,054.9000	6.0549	6,075.1500	6.0751	0.334	0	0	0
2016/05/24	R202	04/08/2016	243.24	Put	Bond Future	2,298.1900	2.2982	2,250.0600	2.2501	(2.094)	0	0	0
2016/05/24	R202	04/08/2016	243.26	Put	Bond Future	2,305.3500	2.3053	2,257.1400	2.2571	(2.091)	0	0	0
2016/05/24	R202	04/08/2016	243.24	Call	Bond Future	6,067.7400	6.0677	6,088.0700	6.0881	0.335	0	0	0
2016/05/24	R202	04/08/2016	243.25	Put	Bond Future	2,301.7700	2.3018	2,253.6000	2.2536	(2.093)	0	0	0
2016/05/24	R202	03/11/2016	253.85	Put	Bond Future	2,109.8500	2.1099	2,038.4700	2.0385	(3.383)	0	0	0
2016/05/24	R202	03/11/2016			Bond Future	251.7401	251.7401	251.8115	251.8115	0.028	0.0000	0.0000	0
2016/05/24	R202	03/11/2016	253.87	Put	Bond Future	2,129.8500	2.1299	2,058.4700	2.0585	(3.351)	0	0	0
2016/05/24	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	R202	03/11/2016	253.86	Put	Bond Future	2,119.8500	2.1199	2,048.4700	2.0485	(3.367)	0	0	0
2016/05/24	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	R203	04/08/2016	7.26	Call	Bond Future	22.6500	0.0227	16.1600	0.0162	(28.653)	0	0	0
2016/05/24	R203	04/08/2016			Bond Future	8.0350	103.5267	8.1125	103.4467	0.964	0.0000	0.0000	58,097
2016/05/24	R203	04/08/2016	7.24	Call	Bond Future	20.8800	0.0209	14.8200	0.0148	(29.023)	0	0	0
2016/05/24	R203	04/08/2016	7.25	Call	Bond Future	21.7200	0.0217	15.4500	0.0154	(28.867)	0	0	0
2016/05/24	R203	04/08/2016	7.24	Put	Bond Future	848.2700	0.8483	922.2600	0.9223	8.722	0	0	0
2016/05/24	R203	04/08/2016	7.26	Put	Bond Future	829.1000	0.8291	902.6600	0.9027	8.872	0	0	0
2016/05/24	R203	04/08/2016	7.25	Put	Bond Future	838.6400	0.8386	912.4200	0.9124	8.798	0	0	0

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2016/05/24	R203	03/11/2016	8.86	Call	Bond Future	707.6100	0.7076	644.9300	0.6449	(8.858)	0	0	0
2016/05/24	R203	03/11/2016			Bond Future	8.1067	101.3291	8.2069	101.2481	1.236	0.0000	0.0000	0
2016/05/24	R203	03/11/2016	8.84	Call	Bond Future	694.7800	0.6948	632.5800	0.6326	(8.952)	0	0	0
2016/05/24	R203	03/11/2016	8.85	Call	Bond Future	701.1900	0.7012	638.7400	0.6387	(8.906)	0	0	0
2016/05/24	R203	03/11/2016	8.84	Put	Bond Future	104.1400	0.1041	122.9800	0.1230	18.091	0	0	0
2016/05/24	R203	03/11/2016	8.86	Put	Bond Future	100.9300	0.1009	119.2900	0.1193	18.191	0	0	0
2016/05/24	R203	03/11/2016	8.85	Put	Bond Future	102.5300	0.1025	121.1200	0.1211	18.131	0	0	0
2016/05/24	R203	02/02/2017	7.70	Call	Bond Future	169.8100	0.1698	140.4600	0.1405	(17.284)	0	0	0
2016/05/24	R203	02/02/2017	7.71	Put	Bond Future	402.8500	0.4028	457.5300	0.4575	13.573	0	0	0
2016/05/24	R203	02/02/2017			Bond Future	8.1102	103.3717	8.2567	103.2874	1.806	0.0000	0.0000	0
2016/05/24	R203	02/02/2017	7.71	Call	Bond Future	171.9100	0.1719	142.3000	0.1423	(17.224)	0	0	0
2016/05/24	R203	02/02/2017	7.72	Call	Bond Future	174.3700	0.1744	144.4800	0.1445	(17.142)	0	0	0
2016/05/24	R203	02/02/2017	7.70	Put	Bond Future	406.5300	0.4065	461.4700	0.4615	13.514	0	0	0
2016/05/24	R203	02/02/2017	7.72	Put	Bond Future	399.5200	0.3995	453.9200	0.4539	13.616	0	0	0
2016/05/24	R204	04/08/2016			Bond Future	8.4581	100.1134	8.5341	99.9547	0.898	0.0000	0.0000	34,959
2016/05/24	R204	04/08/2016	7.74	Put	Bond Future	1,610.2000	1.6102	1,747.3500	1.7474	8.518	0	0	0
2016/05/24	R204	04/08/2016	7.76	Put	Bond Future	1,573.7200	1.5737	1,709.7500	1.7097	8.644	0	0	0
2016/05/24	R204	04/08/2016	7.74	Call	Bond Future	93.8200	0.0938	72.3000	0.0723	(22.938)	0	0	0
2016/05/24	R204	04/08/2016	7.75	Put	Bond Future	1,591.9700	1.5920	1,728.5600	1.7286	8.580	0	0	0
2016/05/24	R204	04/08/2016	7.75	Call	Bond Future	96.9000	0.0969	74.8200	0.0748	(22.786)	0	0	0
2016/05/24	R204	04/08/2016	7.76	Call	Bond Future	99.9600	0.1000	77.3200	0.0773	(22.649)	0	0	0
2016/05/24	R204	03/11/2016			Bond Future	8.5379	102.0228	8.6233	101.8616	1.000	0.0000	0.0000	0
2016/05/24	R204	03/11/2016	9.21	Put	Bond Future	314.9300	0.3149	356.7900	0.3568	13.292	0	0	0
2016/05/24	R204	03/11/2016	9.23	Put	Bond Future	305.8300	0.3058	346.7400	0.3467	13.377	0	0	0
2016/05/24	R204	03/11/2016	9.22	Put	Bond Future	310.2400	0.3102	351.6200	0.3516	13.338	0	0	0
2016/05/24	R204	03/11/2016	9.22	Call	Bond Future	1,588.3300	1.5883	1,468.5500	1.4685	(7.541)	0	0	0
2016/05/24	R204	03/11/2016	9.21	Call	Bond Future	1,574.4300	1.5744	1,455.1300	1.4551	(7.577)	0	0	0
2016/05/24	R204	03/11/2016	9.23	Call	Bond Future	1,602.5000	1.6025	1,482.2500	1.4822	(7.504)	0	0	0
2016/05/24	R204	02/02/2017	8.28	Call	Bond Future	606.7300	0.6067	540.3200	0.5403	(10.946)	0	0	0
2016/05/24	R204	02/02/2017			Bond Future	8.5919	100.0368	8.6906	99.8708	1.149	0.0000	0.0000	0
2016/05/24	R204	02/02/2017	8.29	Call	Bond Future	613.8200	0.6138	546.8900	0.5469	(10.904)	0	0	0
2016/05/24	R204	02/02/2017	8.30	Call	Bond Future	620.9600	0.6210	553.5100	0.5535	(10.862)	0	0	0
2016/05/24	R204	02/02/2017	8.28	Put	Bond Future	1,133.6200	1.1336	1,233.2100	1.2332	8.785	0	0	0
2016/05/24	R204	02/02/2017	8.30	Put	Bond Future	1,113.9600	1.1140	1,212.5100	1.2125	8.847	0	0	0
2016/05/24	R204	02/02/2017	8.29	Put	Bond Future	1,123.7600	1.1238	1,222.8300	1.2228	8.816	0	0	0
2016/05/24	R207	04/08/2016			Bond Future	8.7915	96.0228	8.8547	95.8442	0.720	0.0000	0.0000	76,765
2016/05/24	R207	04/08/2016	7.99	Put	Bond Future	2,413.0200	2.4130	2,569.2200	2.5692	6.473	0	0	0
2016/05/24	R207	04/08/2016	8.01	Put	Bond Future	2,362.2000	2.3622	2,517.2300	2.5172	6.563	0	0	0
2016/05/24	R207	04/08/2016	8.00	Put	Bond Future	2,387.5600	2.3876	2,543.1800	2.5432	6.518	0	0	0
2016/05/24	R207	04/08/2016	8.01	Call	Bond Future	121.6300	0.1216	98.0500	0.0980	(19.387)	0	0	0
2016/05/24	R207	04/08/2016	7.99	Call	Bond Future	114.2700	0.1143	91.8600	0.0919	(19.611)	0	0	0
2016/05/24	R207	04/08/2016	8.00	Call	Bond Future	117.9000	0.1179	94.9100	0.0949	(19.500)	0	0	0
2016/05/24	R207	02/02/2017	9.24	Call	Bond Future	1,761.3200	1.7613	1,649.7600	1.6498	(6.334)	0	0	0
2016/05/24	R207	02/02/2017			Bond Future	8.9348	96.1831	9.0106	95.9964	0.848	0.0000	0.0000	0
2016/05/24	R207	02/02/2017	8.91	Call	Bond Future	1,309.3000	1.3093	1,215.4700	1.2155	(7.166)	0	0	62
2016/05/24	R207	02/02/2017	9.22	Call	Bond Future	1,731.8400	1.7318	1,621.3200	1.6213	(6.382)	0	0	0

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2016/05/24	R207	02/02/2017	9.23	Call	Bond Future	1,746.5500		1.7466	1,635.5100	1.6355	(6.358)	0	0	0
2016/05/24	R207	02/02/2017	8.91	Put	Bond Future	1,370.5600		1.3706	1,463.4000	1.4634	6.774	0	0	0
2016/05/24	R207	02/02/2017	9.22	Put	Bond Future	1,031.5100		1.0315	1,107.6600	1.1077	7.382	0	0	0
2016/05/24	R207	02/02/2017	9.24	Put	Bond Future	1,012.1200		1.0121	1,087.2300	1.0872	7.421	0	0	0
2016/05/24	R207	02/02/2017	9.23	Put	Bond Future	1,021.7800		1.0218	1,097.4100	1.0974	7.402	0	0	0
2016/05/24	R208	04/08/2016	8.01	Put	Bond Future	3,390.0800		3.3901	3,605.9300	3.6059	6.367	0	0	0
2016/05/24	R208	04/08/2016			Bond Future	8.9147		94.3392	8.9824	94.0993	0.759	0.0000	0.0000	48,790
2016/05/24	R208	04/08/2016	8.00	Put	Bond Future	3,423.5700		3.4236	3,640.0500	3.6400	6.323	0	0	0
2016/05/24	R208	04/08/2016	7.99	Call	Bond Future	104.7400		0.1047	82.0200	0.0820	(21.692)	0	0	0
2016/05/24	R208	04/08/2016	8.00	Call	Bond Future	108.0500		0.1080	84.7300	0.0847	(21.583)	0	0	0
2016/05/24	R208	04/08/2016	8.01	Call	Bond Future	111.5900		0.1116	87.6400	0.0876	(21.462)	0	0	0
2016/05/24	R208	04/08/2016	7.99	Put	Bond Future	3,457.3000		3.4573	3,674.3800	3.6744	6.279	0	0	0
2016/05/24	R208	03/11/2016	9.59	Put	Bond Future	704.0700		0.7041	773.1900	0.7732	9.817	0	0	0
2016/05/24	R208	03/11/2016			Bond Future	8.9874		92.7355	9.0595	92.4917	0.802	0.0000	0.0000	0
2016/05/24	R208	03/11/2016	9.58	Put	Bond Future	713.4900		0.7135	783.3300	0.7833	9.789	0	0	0
2016/05/24	R208	03/11/2016	9.57	Call	Bond Future	2,672.6900		2.6727	2,499.3700	2.4994	(6.485)	0	0	0
2016/05/24	R208	03/11/2016	9.58	Call	Bond Future	2,695.9700		2.6960	2,521.9300	2.5219	(6.456)	0	0	0
2016/05/24	R208	03/11/2016	9.59	Call	Bond Future	2,719.5500		2.7195	2,544.7900	2.5448	(6.426)	0	0	0
2016/05/24	R208	03/11/2016	9.57	Put	Bond Future	723.2300		0.7232	793.7900	0.7938	9.756	0	0	0
2016/05/24	R208	02/02/2017			Bond Future	9.0466		94.6049	9.1242	94.3546	0.858	0.0000	0.0000	0
2016/05/24	R208	02/02/2017	8.64	Call	Bond Future	1,193.7500		1.1938	1,095.0400	1.0950	(8.269)	0	0	0
2016/05/24	R208	02/02/2017	8.63	Put	Bond Future	2,538.4400		2.5384	2,690.7400	2.6907	6.000	0	0	0
2016/05/24	R208	02/02/2017	8.65	Put	Bond Future	2,498.5300		2.4985	2,649.3800	2.6494	6.038	0	0	0
2016/05/24	R208	02/02/2017	8.64	Put	Bond Future	2,518.4400		2.5184	2,670.0100	2.6700	6.018	0	0	0
2016/05/24	R208	02/02/2017	8.65	Call	Bond Future	1,206.7000		1.2067	1,107.2700	1.1073	(8.240)	0	0	0
2016/05/24	R208	02/02/2017	8.63	Call	Bond Future	1,180.8800		1.1809	1,082.9000	1.0829	(8.297)	0	0	0
2016/05/24	R209	04/08/2016	9.26	Call	Bond Future	560.2900		0.5603	493.7100	0.4937	(11.883)	0	0	0
2016/05/24	R209	04/08/2016	9.70	Put	Bond Future	2,875.8900		2.8759	3,040.1300	3.0401	5.711	0	0	250
2016/05/24	R209	04/08/2016			Bond Future	9.9240		70.7424	9.9695	70.4506	0.458	0.0000	0.0000	54,886
2016/05/24	R209	04/08/2016	9.24	Call	Bond Future	533.7600		0.5338	469.5700	0.4696	(12.026)	0	0	0
2016/05/24	R209	04/08/2016	9.60	Put	Bond Future	3,304.9900		3.3050	3,484.0700	3.4841	5.418	0	0	0
2016/05/24	R209	04/08/2016	10.60	Call	Bond Future	4,761.4100		4.7614	4,519.7500	4.5198	(5.075)	0	0	5,624
2016/05/24	R209	04/08/2016	9.40	Put	Bond Future	4,277.7000		4.2777	4,485.0100	4.4850	4.846	0	0	0
2016/05/24	R209	04/08/2016	9.70	Call	Bond Future	1,410.7300		1.4107	1,283.2400	1.2832	(9.037)	0	0	0
2016/05/24	R209	04/08/2016	10.29	Call	Bond Future	3,401.0300		3.4010	3,191.0000	3.1910	(6.175)	0	0	0
2016/05/24	R209	04/08/2016	9.25	Call	Bond Future	546.8600		0.5469	481.4900	0.4815	(11.954)	0	0	0
2016/05/24	R209	04/08/2016	9.24	Put	Bond Future	5,161.7800		5.1618	5,389.3200	5.3893	4.408	0	0	0
2016/05/24	R209	04/08/2016	10.60	Put	Bond Future	617.0500		0.6170	667.1200	0.6671	8.114	0	0	0
2016/05/24	R209	04/08/2016	9.40	Call	Bond Future	774.0800		0.7741	689.6600	0.6897	(10.906)	0	0	250
2016/05/24	R209	04/08/2016	9.26	Put	Bond Future	5,046.3100		5.0463	5,271.4600	5.2715	4.462	0	0	0
2016/05/24	R209	04/08/2016	9.60	Call	Bond Future	1,170.2500		1.1703	1,057.6000	1.0576	(9.626)	0	0	5,624
2016/05/24	R209	04/08/2016	9.25	Put	Bond Future	5,103.8300		5.1038	5,330.1900	5.3302	4.435	0	0	0
2016/05/24	R209	04/08/2016	10.29	Put	Bond Future	1,107.4200		1.1074	1,189.1200	1.1891	7.378	0	0	250
2016/05/24	R209	03/11/2016	10.26	Call	Bond Future	4,044.2200		4.0442	3,855.5900	3.8556	(4.664)	0	0	0
2016/05/24	R209	03/11/2016			Bond Future	9.9792		68.9408	10.0260	68.6439	0.468	0.0000	0.0000	0
2016/05/24	R209	03/11/2016	10.24	Call	Bond Future	3,972.0300		3.9720	3,785.2000	3.7852	(4.704)	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
2016/05/24	R209	03/11/2016	10.25	Call	Bond Future	4,007.9700	4.0080	3,820.2400	3.8202	(4.684)	0	0	0
2016/05/24	R209	03/11/2016	10.24	Put	Bond Future	2,341.0900	2.3411	2,451.1600	2.4512	4.702	0	0	0
2016/05/24	R209	03/11/2016	10.25	Put	Bond Future	2,315.6800	2.3157	2,424.8500	2.4249	4.714	0	0	5,000
2016/05/24	R209	03/11/2016	10.26	Put	Bond Future	2,290.6800	2.2907	2,398.9500	2.3990	4.727	0	0	0
2016/05/24	R209	02/02/2017	9.55	Put	Bond Future	5,662.4600	5.6625	5,839.2800	5.8393	3.123	0	0	0
2016/05/24	R209	02/02/2017			Bond Future	10.0280	70.3306	10.0763	70.0266	0.482	0.0000	0.0000	0
2016/05/24	R209	02/02/2017	9.54	Put	Bond Future	5,705.4600	5.7055	5,883.1100	5.8831	3.114	0	0	0
2016/05/24	R209	02/02/2017	9.55	Call	Bond Future	2,537.4900	2.5375	2,410.3100	2.4103	(5.012)	0	0	0
2016/05/24	R209	02/02/2017	9.53	Call	Bond Future	2,488.2500	2.4882	2,362.7200	2.3627	(5.045)	0	0	0
2016/05/24	R209	02/02/2017	9.54	Call	Bond Future	2,512.8000	2.5128	2,386.4500	2.3865	(5.028)	0	0	0
2016/05/24	R209	02/02/2017	9.53	Put	Bond Future	5,748.6900	5.7487	5,927.1600	5.9272	3.105	0	0	0
2016/05/24	R210	04/08/2016			Bond Future	187.3663	187.3663	187.4171	187.4171	0.027	0.0000	0.0000	2,571
2016/05/24	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	R210	04/08/2016	181.50	Call	Bond Future	5,866.3300	5.8663	5,917.1200	5.9171	0.866	0	0	0
2016/05/24	R210	04/08/2016	181.52	Call	Bond Future	5,846.3300	5.8463	5,897.1200	5.8971	0.869	0	0	0
2016/05/24	R210	04/08/2016	181.51	Call	Bond Future	5,856.3300	5.8563	5,907.1200	5.9071	0.867	0	0	0
2016/05/24	R210	03/11/2016			Bond Future	188.6644	188.6644	188.7174	188.7174	0.028	0.0000	0.0000	0
2016/05/24	R210	03/11/2016	188.90	Put	Bond Future	235.6200	0.2356	182.5600	0.1826	(22.519)	0	0	0
2016/05/24	R210	03/11/2016	188.92	Put	Bond Future	255.6200	0.2556	202.5600	0.2026	(20.757)	0	0	0
2016/05/24	R210	03/11/2016	188.91	Put	Bond Future	245.6200	0.2456	192.5600	0.1926	(21.602)	0	0	0
2016/05/24	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	R211	04/08/2016			Bond Future	139.7563	139.7563	139.7903	139.7903	0.024	0.0000	0.0000	64
2016/05/24	R211	04/08/2016	137.09	Call	Bond Future	2,666.2500	2.6663	2,700.3000	2.7003	1.277	0	0	0
2016/05/24	R211	04/08/2016	137.07	Call	Bond Future	2,686.2500	2.6863	2,720.3000	2.7203	1.268	0	0	0
2016/05/24	R211	04/08/2016	137.08	Call	Bond Future	2,676.2500	2.6763	2,710.3000	2.7103	1.272	0	0	0
2016/05/24	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	R211	03/11/2016	141.75	Call	Bond Future	682.8900	0.6829	718.4900	0.7185	5.213	0	0	0
2016/05/24	R211	03/11/2016			Bond Future	142.4329	142.4329	142.4685	142.4685	0.025	0.0000	0.0000	0
2016/05/24	R211	03/11/2016	141.76	Call	Bond Future	672.8900	0.6729	708.4900	0.7085	5.291	0	0	0
2016/05/24	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	R211	03/11/2016	141.74	Call	Bond Future	692.8900	0.6929	728.4900	0.7285	5.138	0	0	0
2016/05/24	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	R212	04/08/2016	142.43	Call	Bond Future	3,056.5000	3.0565	3,096.2300	3.0962	1.300	0	0	0
2016/05/24	R212	04/08/2016			Bond Future	145.4865	145.4865	145.5262	145.5262	0.027	0.0000	0.0000	4,219
2016/05/24	R212	04/08/2016	142.44	Call	Bond Future	3,046.5000	3.0465	3,086.2300	3.0862	1.304	0	0	0
2016/05/24	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/24	R212	04/08/2016	142.42	Call	Bond Future	3,066.5000	3.0665	3,106.2300	3.1062	1.296	0	0	0
2016/05/24	R212	03/11/2016			Bond Future	148.2729	148.2729	148.3143	148.3143	0.028	0.0000	0.0000	0
2016/05/24	R212	03/11/2016	148.11	Call	Bond Future	162.8900	0.1629	204.2600	0.2043	25.398	0	0	0
2016/05/24	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/24	R212	03/11/2016	148.12	Call	Bond Future	152.8900	0.1529	194.2600	0.1943	27.059	0	0	0
2016/05/24	R212	03/11/2016	148.10	Call	Bond Future	172.8900	0.1729	214.2600	0.2143	23.929	0	0	0
2016/05/24	R213	04/08/2016			Bond Future	9.8518	81.2858	9.9077	80.9283	0.567	0.0000	0.0000	44,354
2016/05/24	R213	04/08/2016	8.99	Put	Bond Future	6,163.3700	6.1634	6,467.9900	6.4680	4.942	0	0	0
2016/05/24	R213	04/08/2016	9.01	Put	Bond Future	6,039.8900	6.0399	6,342.2100	6.3422	5.005	0	0	0
2016/05/24	R213	04/08/2016	9.00	Put	Bond Future	6,101.5000	6.1015	6,404.9700	6.4050	4.974	0	0	0
2016/05/24	R213	04/08/2016	9.01	Call	Bond Future	354.5900	0.3546	299.3800	0.2994	(15.570)	0	0	0
2016/05/24	R213	04/08/2016	8.99	Call	Bond Future	336.0100	0.3360	283.1000	0.2831	(15.747)	0	0	0
2016/05/24	R213	04/08/2016	9.00	Call	Bond Future	345.2100	0.3452	291.1500	0.2911	(15.660)	0	0	0
2016/05/24	R213	03/11/2016			Bond Future	9.9136	79.2851	9.9711	78.9212	0.581	0.0000	0.0000	0
2016/05/24	R213	03/11/2016	10.18	Put	Bond Future	2,327.0300	2.3270	2,465.0600	2.4651	5.932	0	0	0
2016/05/24	R213	03/11/2016	10.20	Put	Bond Future	2,277.1100	2.2771	2,412.9300	2.4129	5.965	0	0	0
2016/05/24	R213	03/11/2016	10.18	Call	Bond Future	3,991.7700	3.9918	3,765.9000	3.7659	(5.658)	0	0	0
2016/05/24	R213	03/11/2016	10.19	Put	Bond Future	2,301.8600	2.3019	2,438.7800	2.4388	5.948	0	0	0
2016/05/24	R213	03/11/2016	10.19	Call	Bond Future	4,028.0900	4.0281	3,801.1100	3.8011	(5.635)	0	0	0
2016/05/24	R213	03/11/2016	10.20	Call	Bond Future	4,064.7500	4.0648	3,836.6700	3.8367	(5.611)	0	0	0
2016/05/24	R213	02/02/2017	9.40	Call	Bond Future	2,266.2600	2.2663	2,123.5200	2.1235	(6.298)	0	0	0
2016/05/24	R213	02/02/2017	9.42	Call	Bond Future	2,312.6300	2.3126	2,167.9100	2.1679	(6.258)	0	0	0
2016/05/24	R213	02/02/2017			Bond Future	9.9699	80.8832	10.0295	80.5108	0.598	0.0000	0.0000	0
2016/05/24	R213	02/02/2017	9.41	Call	Bond Future	2,289.3700	2.2894	2,145.6500	2.1456	(6.278)	0	0	0
2016/05/24	R213	02/02/2017	9.40	Put	Bond Future	5,955.5200	5.9555	6,185.2600	6.1853	3.858	0	0	0
2016/05/24	R213	02/02/2017	9.42	Put	Bond Future	5,868.2900	5.8683	6,096.0500	6.0961	3.881	0	0	0
2016/05/24	R213	02/02/2017	9.41	Put	Bond Future	5,911.7900	5.9118	6,140.5500	6.1405	3.870	0	0	0
2016/05/24	R214	04/08/2016	9.24	Call	Bond Future	416.0700	0.4161	367.9200	0.3679	(11.573)	0	0	0
2016/05/24	R214	04/08/2016	9.25	Put	Bond Future	6,056.7100	6.0567	6,273.2500	6.2733	3.575	0	0	0
2016/05/24	R214	04/08/2016	11.30	Call	Bond Future	7,684.6300	7.6846	7,433.8600	7.4339	(3.263)	0	0	5,610
2016/05/24	R214	04/08/2016			Bond Future	10.0481	70.7415	10.0884	70.4758	0.402	0.0000	0.0000	30,123
2016/05/24	R214	04/08/2016	8.55	Put	Bond Future	11,272.0700	11.2721	11,529.6700	11.5297	2.285	0	0	0
2016/05/24	R214	04/08/2016	9.30	Call	Bond Future	485.3400	0.4853	431.1900	0.4312	(11.157)	0	0	1,300
2016/05/24	R214	04/08/2016	9.25	Call	Bond Future	427.0800	0.4271	377.9500	0.3780	(11.504)	0	0	0
2016/05/24	R214	04/08/2016	11.30	Put	Bond Future	193.9000	0.1939	208.8000	0.2088	7.684	0	0	0
2016/05/24	R214	04/08/2016	10.30	Put	Bond Future	1,429.7200	1.4297	1,515.2800	1.5153	5.984	0	0	0
2016/05/24	R214	04/08/2016	9.26	Call	Bond Future	438.3000	0.4383	388.1900	0.3882	(11.433)	0	0	0
2016/05/24	R214	04/08/2016	8.55	Call	Bond Future	47.6700	0.0477	39.6000	0.0396	(16.929)	0	0	1,300
2016/05/24	R214	04/08/2016	9.30	Put	Bond Future	5,740.0200	5.7400	5,951.5400	5.9515	3.685	0	0	0
2016/05/24	R214	04/08/2016	9.24	Put	Bond Future	6,121.0700	6.1211	6,338.5900	6.3386	3.554	0	0	0
2016/05/24	R214	04/08/2016	10.30	Call	Bond Future	3,059.6200	3.0596	2,879.5100	2.8795	(5.887)	0	0	5,610
2016/05/24	R214	04/08/2016	9.26	Put	Bond Future	5,992.6900	5.9927	6,208.2500	6.2083	3.597	0	0	0
2016/05/24	R214	03/11/2016	10.35	Put	Bond Future	2,504.8500	2.5049	2,604.9900	2.6050	3.998	0	0	0
2016/05/24	R214	03/11/2016			Bond Future	10.1049	68.7933	10.1464	68.5229	0.410	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
2016/05/24	R214	03/11/2016	10.34	Put	Bond Future	2,531.4300	2.5314	2,632.3900	2.6324	3.988	0	0	0
2016/05/24	R214	03/11/2016	10.35	Call	Bond Future	4,076.4700	4.0765	3,906.2500	3.9063	(4.176)	0	0	0
2016/05/24	R214	03/11/2016	10.33	Call	Bond Future	4,003.9300	4.0039	3,835.3300	3.8353	(4.211)	0	0	0
2016/05/24	R214	03/11/2016	10.34	Call	Bond Future	4,040.1300	4.0401	3,870.7300	3.8707	(4.193)	0	0	0
2016/05/24	R214	03/11/2016	10.33	Put	Bond Future	2,558.2600	2.5583	2,660.0200	2.6600	3.978	0	0	0
2016/05/24	R214	02/02/2017			Bond Future	10.1571	70.1800	10.1999	69.9030	0.422	0.0000	0.0000	0
2016/05/24	R214	02/02/2017	9.67	Call	Bond Future	2,643.2400	2.6432	2,526.0600	2.5261	(4.433)	0	0	0
2016/05/24	R214	02/02/2017	9.66	Put	Bond Future	5,971.4400	5.9714	6,132.0000	6.1320	2.689	0	0	0
2016/05/24	R214	02/02/2017	9.68	Put	Bond Future	5,882.4300	5.8824	6,041.5000	6.0415	2.704	0	0	0
2016/05/24	R214	02/02/2017	9.67	Put	Bond Future	5,926.7000	5.9267	6,086.5200	6.0865	2.697	0	0	0
2016/05/24	R214	02/02/2017	9.68	Call	Bond Future	2,669.0300	2.6690	2,551.1000	2.5511	(4.418)	0	0	0
2016/05/24	R214	02/02/2017	9.66	Call	Bond Future	2,617.8200	2.6178	2,501.3800	2.5014	(4.448)	0	0	0
2016/05/24	R248	04/08/2016			Bond Future	10.1306	90.8421	10.1710	90.5067	0.399	0.0000	0.0000	59,364
2016/05/24	R248	04/08/2016	9.25	Call	Bond Future	486.3700	0.4864	430.2800	0.4303	(11.532)	0	0	0
2016/05/24	R248	04/08/2016	9.24	Put	Bond Future	8,503.6200	8.5036	8,783.9700	8.7840	3.297	0	0	0
2016/05/24	R248	04/08/2016	9.26	Put	Bond Future	8,334.5000	8.3345	8,612.5800	8.6126	3.336	0	0	0
2016/05/24	R248	04/08/2016	9.25	Put	Bond Future	8,418.8500	8.4188	8,698.0700	8.6981	3.317	0	0	0
2016/05/24	R248	04/08/2016	9.26	Call	Bond Future	499.2500	0.4992	442.0200	0.4420	(11.463)	0	0	0
2016/05/24	R248	04/08/2016	9.24	Call	Bond Future	473.7300	0.4737	418.7700	0.4188	(11.602)	0	0	0
2016/05/24	R248	03/11/2016	10.38	Call	Bond Future	4,986.6500	4.9867	4,777.6100	4.7776	(4.192)	0	0	0
2016/05/24	R248	03/11/2016			Bond Future	10.1905	88.1358	10.2321	87.7946	0.408	0.0000	0.0000	0
2016/05/24	R248	03/11/2016	10.39	Call	Bond Future	5,031.4600	5.0315	4,821.4100	4.8214	(4.175)	0	0	0
2016/05/24	R248	03/11/2016	10.37	Put	Bond Future	3,485.4000	3.4854	3,618.6400	3.6186	3.823	0	0	0
2016/05/24	R248	03/11/2016	10.39	Put	Bond Future	3,415.0600	3.4151	3,546.2800	3.5463	3.842	0	0	0
2016/05/24	R248	03/11/2016	10.37	Call	Bond Future	4,942.2300	4.9422	4,734.2000	4.7342	(4.209)	0	0	0
2016/05/24	R248	03/11/2016	10.38	Put	Bond Future	3,449.9600	3.4500	3,582.1900	3.5822	3.833	0	0	0
2016/05/24	R248	02/02/2017	9.76	Put	Bond Future	7,590.0400	7.5900	7,790.1600	7.7902	2.637	0	0	0
2016/05/24	R248	02/02/2017	9.78	Put	Bond Future	7,478.0500	7.4780	7,676.3300	7.6763	2.651	0	0	0
2016/05/24	R248	02/02/2017			Bond Future	10.2458	89.9125	10.2888	89.5630	0.420	0.0000	0.0000	0
2016/05/24	R248	02/02/2017	9.77	Put	Bond Future	7,534.0300	7.5340	7,733.2200	7.7332	2.644	0	0	0
2016/05/24	R248	02/02/2017	9.76	Call	Bond Future	3,457.7800	3.4578	3,308.4000	3.3084	(4.320)	0	0	0
2016/05/24	R248	02/02/2017	9.77	Call	Bond Future	3,490.3900	3.4904	3,340.0800	3.3401	(4.306)	0	0	0
2016/05/24	R248	02/02/2017	9.78	Call	Bond Future	3,522.8700	3.5229	3,371.6500	3.3717	(4.293)	0	0	0
<b>Total</b>													<b>804126</b>