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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/03/2016 TO 08/03/2016

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
2016/03/08	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	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
2016/03/08	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	2025	05/05/2016			Bond Future	123.5729	123.5729	123.5647	123.5647	(0.007)	0.0000	0.0000	4,606
2016/03/08	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	2025	05/05/2016	125.99	Put	Bond Future	2,417.1400	2.4171	2,425.2700	2.4253	0.336	0	0	0
2016/03/08	2025	05/05/2016	126.01	Put	Bond Future	2,437.1400	2.4371	2,445.2700	2.4453	0.334	0	0	0
2016/03/08	2025	05/05/2016	126.00	Put	Bond Future	2,427.1400	2.4271	2,435.2700	2.4353	0.335	0	0	0
2016/03/08	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	2025	04/08/2016			Bond Future	124.6703	124.6703	124.6619	124.6619	(0.007)	0.0000	0.0000	0
2016/03/08	2025	04/08/2016	123.86	Call	Bond Future	810.2700	0.8103	801.8600	0.8019	(1.038)	0	0	0
2016/03/08	2025	04/08/2016	123.87	Call	Bond Future	800.2700	0.8003	791.8600	0.7919	(1.051)	0	0	0
2016/03/08	2025	04/08/2016	123.85	Call	Bond Future	820.2700	0.8203	811.8600	0.8119	(1.025)	0	0	0
2016/03/08	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	2030	05/05/2016	8.99	Put	Bond Future	5,087.9700	5.0880	5,221.5100	5.2215	2.625	0	0	0
2016/03/08	2030	05/05/2016	9.01	Put	Bond Future	4,940.6800	4.9407	5,074.2200	5.0742	2.703	0	0	0
2016/03/08	2030	05/05/2016			Bond Future	9.7081	89.3696	9.7277	89.2360	0.202	0.0000	0.0000	17,366
2016/03/08	2030	05/05/2016	9.00	Put	Bond Future	5,014.2800	5.0143	5,147.8200	5.1478	2.663	0	0	0
2016/03/08	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	2030	04/08/2016	10.17	Call	Bond Future	2,571.4200	2.5714	2,435.2700	2.4353	(5.295)	0	0	0
2016/03/08	2030	04/08/2016			Bond Future	9.7780	87.0532	9.7984	86.9171	0.208	0.0000	0.0000	0
2016/03/08	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	2032	05/05/2016			Bond Future	9.8524	88.1485	9.8669	88.0443	0.147	0.0000	0.0000	9,231
2016/03/08	2032	05/05/2016	8.99	Put	Bond Future	6,917.7100	6.9177	6,997.8200	6.9978	1.158	0	0	0
2016/03/08	2032	05/05/2016	9.01	Put	Bond Future	6,778.7500	6.7788	6,857.9100	6.8579	1.168	0	0	0
2016/03/08	2032	05/05/2016	9.00	Put	Bond Future	6,848.0700	6.8481	6,927.7100	6.9277	1.163	0	0	0
2016/03/08	2032	05/05/2016	9.01	Call	Bond Future	397.0400	0.3970	371.9400	0.3719	(6.322)	0	0	0
2016/03/08	2032	05/05/2016	8.99	Call	Bond Future	376.3000	0.3763	352.1500	0.3522	(6.418)	0	0	0
2016/03/08	2032	05/05/2016	9.00	Call	Bond Future	386.5600	0.3866	361.9400	0.3619	(6.369)	0	0	0
2016/03/08	2032	04/08/2016	9.01	Call	Bond Future	1,166.5300	1.1665	1,132.4000	1.1324	(2.926)	0	0	0
2016/03/08	2032	04/08/2016			Bond Future	9.9209	89.8174	9.9359	89.7111	0.151	0.0000	0.0000	0
2016/03/08	2032	04/08/2016	8.99	Call	Bond Future	1,132.1600	1.1322	1,098.7200	1.0987	(2.954)	0	0	0
2016/03/08	2032	04/08/2016	9.00	Call	Bond Future	1,149.2500	1.1492	1,115.4800	1.1155	(2.938)	0	0	0
2016/03/08	2032	04/08/2016	8.99	Put	Bond Future	8,121.1400	8.1211	8,193.9900	8.1940	0.897	0	0	0
2016/03/08	2032	04/08/2016	9.01	Put	Bond Future	7,996.8800	7.9969	8,069.0400	8.0690	0.902	0	0	0
2016/03/08	2032	04/08/2016	9.00	Put	Bond Future	8,058.8600	8.0589	8,131.3800	8.1314	0.900	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
2016/03/08	2032	03/11/2016			Bond Future	9.9836	87.3784	9.9993	87.2691	0.157	0.0000	0.0000	0
2016/03/08	2032	03/11/2016	10.28	Put	Bond Future	3,511.9100	3.5119	3,547.0000	3.5470	0.999	0	0	0
2016/03/08	2032	03/11/2016	10.30	Put	Bond Future	3,455.1700	3.4552	3,489.7600	3.4898	1.001	0	0	0
2016/03/08	2032	03/11/2016	10.29	Put	Bond Future	3,483.3100	3.4833	3,518.1500	3.5181	1.000	0	0	0
2016/03/08	2032	03/11/2016	10.30	Call	Bond Future	5,628.5300	5.6285	5,553.8200	5.5538	(1.327)	0	0	0
2016/03/08	2032	03/11/2016	10.28	Call	Bond Future	5,550.2800	5.5503	5,476.0700	5.4761	(1.337)	0	0	0
2016/03/08	2032	03/11/2016	10.29	Call	Bond Future	5,589.2100	5.5892	5,514.7500	5.5148	(1.332)	0	0	0
2016/03/08	2033	05/05/2016			Bond Future	103.0206	103.0206	103.0139	103.0139	(0.007)	0.0000	0.0000	1,032
2016/03/08	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	2033	05/05/2016	102.40	Call	Bond Future	620.6100	0.6206	613.8500	0.6138	(1.089)	0	0	0
2016/03/08	2033	05/05/2016	102.41	Call	Bond Future	610.6100	0.6106	603.8500	0.6038	(1.107)	0	0	0
2016/03/08	2033	05/05/2016	102.39	Call	Bond Future	630.6100	0.6306	623.8500	0.6238	(1.072)	0	0	0
2016/03/08	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	2037	05/05/2016	8.99	Call	Bond Future	305.6000	0.3056	280.4100	0.2804	(8.243)	0	0	0
2016/03/08	2037	05/05/2016	9.00	Put	Bond Future	8,453.2400	8.4532	8,580.4200	8.5804	1.505	0	0	0
2016/03/08	2037	05/05/2016			Bond Future	9.9718	89.5137	9.9915	89.3608	0.197	0.0000	0.0000	40,778
2016/03/08	2037	05/05/2016	9.00	Call	Bond Future	314.4600	0.3145	288.7200	0.2887	(8.185)	0	0	0
2016/03/08	2037	05/05/2016	9.01	Call	Bond Future	323.5900	0.3236	297.3000	0.2973	(8.124)	0	0	0
2016/03/08	2037	05/05/2016	8.99	Put	Bond Future	8,534.2600	8.5343	8,661.9900	8.6620	1.497	0	0	0
2016/03/08	2037	05/05/2016	9.01	Put	Bond Future	8,372.6200	8.3726	8,499.2500	8.4992	1.512	0	0	0
2016/03/08	2037	04/08/2016			Bond Future	10.0402	86.9496	10.0605	86.7938	0.202	0.0000	0.0000	0
2016/03/08	2037	04/08/2016	9.24	Put	Bond Future	8,066.5100	8.0665	8,169.4000	8.1694	1.276	0	0	0
2016/03/08	2037	04/08/2016	9.26	Put	Bond Future	7,937.4100	7.9374	8,039.2900	8.0393	1.284	0	0	0
2016/03/08	2037	04/08/2016	9.24	Call	Bond Future	1,538.5800	1.5386	1,485.6100	1.4856	(3.443)	0	0	0
2016/03/08	2037	04/08/2016	9.25	Put	Bond Future	8,001.8900	8.0019	8,104.2700	8.1043	1.279	0	0	0
2016/03/08	2037	04/08/2016	9.25	Call	Bond Future	1,560.2600	1.5603	1,506.7800	1.5068	(3.428)	0	0	0
2016/03/08	2037	04/08/2016	9.26	Call	Bond Future	1,581.9500	1.5819	1,527.9700	1.5280	(3.412)	0	0	0
2016/03/08	2037	03/11/2016	10.35	Call	Bond Future	5,876.2500	5.8763	5,772.5600	5.7726	(1.765)	0	0	0
2016/03/08	2037	03/11/2016	10.36	Put	Bond Future	3,959.0000	3.9590	4,014.8100	4.0148	1.410	0	0	0
2016/03/08	2037	03/11/2016			Bond Future	10.0981	88.6154	10.1191	88.4555	0.208	0.0000	0.0000	0
2016/03/08	2037	03/11/2016	10.36	Call	Bond Future	5,917.8000	5.9178	5,813.7300	5.8137	(1.759)	0	0	0
2016/03/08	2037	03/11/2016	10.37	Call	Bond Future	5,959.4500	5.9595	5,855.0200	5.8550	(1.752)	0	0	0
2016/03/08	2037	03/11/2016	10.35	Put	Bond Future	3,990.9400	3.9909	4,047.1300	4.0471	1.408	0	0	0
2016/03/08	2037	03/11/2016	10.37	Put	Bond Future	3,927.2700	3.9273	3,982.7200	3.9827	1.412	0	0	0
2016/03/08	2038	05/05/2016	131.01	Put	Bond Future	1,970.1200	1.9701	1,978.5400	1.9785	0.427	0	0	0
2016/03/08	2038	05/05/2016			Bond Future	129.0399	129.0399	129.0315	129.0315	(0.007)	0.0000	0.0000	17,007
2016/03/08	2038	05/05/2016	131.00	Put	Bond Future	1,960.1200	1.9601	1,968.5400	1.9685	0.430	0	0	0
2016/03/08	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	2038	05/05/2016	130.99	Put	Bond Future	1,950.1200	1.9501	1,958.5400	1.9585	0.432	0	0	0
2016/03/08	2038	04/08/2016			Bond Future	130.0845	130.0845	130.0761	130.0761	(0.006)	0.0000	0.0000	0
2016/03/08	2038	04/08/2016	129.31	Call	Bond Future	774.5200	0.7745	766.0800	0.7661	(1.090)	0	0	0
2016/03/08	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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2016/03/08	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	2038	04/08/2016	129.32	Call	Bond Future	764.5200	0.7645	756.0800	0.7561	(1.104)	0	0	0
2016/03/08	2038	04/08/2016	129.30	Call	Bond Future	784.5200	0.7845	776.0800	0.7761	(1.076)	0	0	0
2016/03/08	2040	05/05/2016	9.50	Call	Bond Future	1,012.1500	1.0122	941.7900	0.9418	(6.952)	0	0	0
2016/03/08	2040	05/05/2016			Bond Future	10.0319	93.1675	10.0566	92.9627	0.247	0.0000	0.0000	1,812
2016/03/08	2040	05/05/2016	9.51	Call	Bond Future	1,034.2700	1.0343	962.8800	0.9629	(6.902)	0	0	0
2016/03/08	2040	05/05/2016	9.49	Call	Bond Future	990.2400	0.9902	920.9100	0.9209	(7.001)	0	0	0
2016/03/08	2040	05/05/2016	9.50	Put	Bond Future	5,610.1700	5.6102	5,744.5900	5.7446	2.396	0	0	0
2016/03/08	2040	05/05/2016	9.49	Put	Bond Future	5,678.3700	5.6784	5,813.8200	5.8138	2.385	0	0	0
2016/03/08	2040	05/05/2016	9.51	Put	Bond Future	5,542.3200	5.5423	5,675.7100	5.6757	2.407	0	0	0
2016/03/08	2040	04/08/2016			Bond Future	10.1005	90.4220	10.1260	90.2133	0.253	0.0000	0.0000	0
2016/03/08	2040	04/08/2016	9.49	Put	Bond Future	7,356.9400	7.3569	7,484.9500	7.4850	1.740	0	0	0
2016/03/08	2040	04/08/2016	9.50	Call	Bond Future	2,144.5000	2.1445	2,063.1300	2.0631	(3.794)	0	0	0
2016/03/08	2040	04/08/2016	9.51	Call	Bond Future	2,172.0400	2.1720	2,089.9800	2.0900	(3.778)	0	0	0
2016/03/08	2040	04/08/2016	9.49	Call	Bond Future	2,117.1900	2.1172	2,036.5000	2.0365	(3.811)	0	0	0
2016/03/08	2040	04/08/2016	9.51	Put	Bond Future	7,232.2400	7.2322	7,358.8800	7.3589	1.751	0	0	0
2016/03/08	2040	04/08/2016	9.50	Put	Bond Future	7,294.4100	7.2944	7,421.7400	7.4217	1.746	0	0	0
2016/03/08	2044	05/05/2016	8.99	Put	Bond Future	9,718.3900	9.7184	9,897.2700	9.8973	1.841	0	0	0
2016/03/08	2044	05/05/2016			Bond Future	10.0252	90.5022	10.0499	90.2959	0.247	0.0000	0.0000	20,223
2016/03/08	2044	05/05/2016	9.01	Put	Bond Future	9,536.6800	9.5367	9,714.2700	9.7143	1.862	0	0	0
2016/03/08	2044	05/05/2016	9.00	Put	Bond Future	9,627.1900	9.6272	9,805.4400	9.8054	1.852	0	0	0
2016/03/08	2044	05/05/2016	9.01	Call	Bond Future	293.9500	0.2939	265.2100	0.2652	(9.777)	0	0	0
2016/03/08	2044	05/05/2016	8.99	Call	Bond Future	277.1000	0.2771	249.6500	0.2496	(9.906)	0	0	0
2016/03/08	2044	05/05/2016	9.00	Call	Bond Future	285.2700	0.2853	257.1900	0.2572	(9.843)	0	0	0
2016/03/08	2044	04/08/2016	9.50	Call	Bond Future	2,183.1200	2.1831	2,100.4000	2.1004	(3.789)	0	0	0
2016/03/08	2044	04/08/2016			Bond Future	10.0911	87.8316	10.1166	87.6213	0.253	0.0000	0.0000	0
2016/03/08	2044	04/08/2016	9.51	Call	Bond Future	2,211.1200	2.2111	2,127.7100	2.1277	(3.772)	0	0	0
2016/03/08	2044	04/08/2016	9.49	Put	Bond Future	7,369.1900	7.3692	7,497.5400	7.4975	1.742	0	0	0
2016/03/08	2044	04/08/2016	9.51	Put	Bond Future	7,242.9700	7.2430	7,369.9300	7.3699	1.753	0	0	0
2016/03/08	2044	04/08/2016	9.49	Call	Bond Future	2,155.3300	2.1553	2,073.3100	2.0733	(3.805)	0	0	0
2016/03/08	2044	04/08/2016	9.50	Put	Bond Future	7,305.9000	7.3059	7,433.5500	7.4336	1.747	0	0	0
2016/03/08	2044	03/11/2016			Bond Future	10.1469	89.5142	10.1733	89.2988	0.260	0.0000	0.0000	0
2016/03/08	2044	03/11/2016	10.42	Call	Bond Future	6,437.6100	6.4376	6,299.3600	6.2994	(2.148)	0	0	0
2016/03/08	2044	03/11/2016	10.41	Put	Bond Future	4,289.0600	4.2891	4,366.7200	4.3667	1.811	0	0	0
2016/03/08	2044	03/11/2016	10.43	Put	Bond Future	4,221.3100	4.2213	4,298.0000	4.2980	1.817	0	0	0
2016/03/08	2044	03/11/2016	10.42	Put	Bond Future	4,255.2100	4.2552	4,332.3800	4.3324	1.814	0	0	0
2016/03/08	2044	03/11/2016	10.43	Call	Bond Future	6,481.8000	6.4818	6,343.0700	6.3431	(2.140)	0	0	0
2016/03/08	2044	03/11/2016	10.41	Call	Bond Future	6,393.2500	6.3933	6,255.4900	6.2555	(2.155)	0	0	0
2016/03/08	2046	05/05/2016			Bond Future	127.6812	127.6812	127.6733	127.6733	(0.006)	0.0000	0.0000	12,766
2016/03/08	2046	05/05/2016	129.99	Put	Bond Future	2,308.7600	2.3088	2,316.7000	2.3167	0.344	0	0	0
2016/03/08	2046	05/05/2016	130.01	Put	Bond Future	2,328.7600	2.3288	2,336.7000	2.3367	0.341	0	0	0
2016/03/08	2046	05/05/2016	130.00	Put	Bond Future	2,318.7600	2.3188	2,326.7000	2.3267	0.342	0	0	0
2016/03/08	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	2046	05/05/2016	129.99	Call	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
2016/03/08	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	2046	04/08/2016			Bond Future	130.1091	130.1091	130.1006	130.1006	(0.007)	0.0000	0.0000	0
2016/03/08	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	2046	04/08/2016	129.00	Call	Bond Future	1,109.1400	1.1091	1,100.6100	1.1006	(0.769)	0	0	0
2016/03/08	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	2046	04/08/2016	129.01	Call	Bond Future	1,099.1400	1.0991	1,090.6100	1.0906	(0.776)	0	0	0
2016/03/08	2046	04/08/2016	129.02	Call	Bond Future	1,089.1400	1.0891	1,080.6100	1.0806	(0.783)	0	0	0
2016/03/08	2050	05/05/2016	138.00	Put	Bond Future	2,017.1700	2.0172	2,025.5000	2.0255	0.413	0	0	0
2016/03/08	2050	05/05/2016			Bond Future	135.9828	135.9828	135.9745	135.9745	(0.006)	0.0000	0.0000	14,916
2016/03/08	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	2050	05/05/2016	137.99	Put	Bond Future	2,007.1700	2.0072	2,015.5000	2.0155	0.415	0	0	0
2016/03/08	2050	05/05/2016	138.01	Put	Bond Future	2,027.1700	2.0272	2,035.5000	2.0355	0.411	0	0	0
2016/03/08	2050	04/08/2016	139.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	2050	04/08/2016			Bond Future	136.9995	136.9995	136.9908	136.9908	(0.006)	0.0000	0.0000	0
2016/03/08	2050	04/08/2016	139.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	2050	04/08/2016	139.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	2050	04/08/2016	139.12	Put	Bond Future	2,120.5000	2.1205	2,129.1900	2.1292	0.410	0	0	0
2016/03/08	2050	04/08/2016	139.14	Put	Bond Future	2,140.5000	2.1405	2,149.1900	2.1492	0.406	0	0	0
2016/03/08	2050	04/08/2016	139.13	Put	Bond Future	2,130.5000	2.1305	2,139.1900	2.1392	0.408	0	0	0
2016/03/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	AL37	05/05/2016			Index Future	469.1470	469.1470	469.0440	469.0440	(0.022)	0.0000	0.0000	2
2016/03/08	AL37	04/08/2016			Index Future	477.9320	477.9320	477.8270	477.8270	(0.022)	0.0000	0.0000	0
2016/03/08	AL7T	05/05/2016			Index Future	540.1320	540.1320	539.8140	539.8140	(0.059)	0.0000	0.0000	0
2016/03/08	AL7T	04/08/2016			Index Future	550.2470	550.2470	549.9220	549.9220	(0.059)	0.0000	0.0000	0
2016/03/08	ALBI	05/05/2016			Index Future	489.9560	489.9560	489.3950	489.3950	(0.115)	0.0000	0.0000	510
2016/03/08	ALBI	04/08/2016			Index Future	499.1310	499.1310	498.5590	498.5590	(0.115)	0.0000	0.0000	139
2016/03/08	ALBI	03/11/2016			Index Future	508.7880	508.7880	508.1990	508.1990	(0.116)	0.0000	0.0000	0
2016/03/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	C023	28/02/2023			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
2016/03/08	C025	31/01/2025		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	C030	31/01/2030		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	C035	28/02/2035		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	C038	31/01/2038		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	C040	06/10/2015		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	C040	31/01/2040		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	C044	31/01/2044		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	C048	28/02/2048		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	C050	31/12/2050		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	C070	01/08/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	C118	20/04/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	C186	21/12/2026		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	C197	07/12/2023		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	C202	07/12/2033		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	C203	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	C204	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	C207	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	C208	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	C209	31/03/2036		Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/03/08	C210	31/03/2028		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	C211	31/01/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	C212	31/01/2022		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	C213	28/02/2031		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
2016/03/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	EL28	05/05/2016			Bond Future	126.8402	126.8402	126.8332	126.8332	(0.006)	0.0000	0.0000	0
2016/03/08	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	EL28	05/05/2016	128.99	Put	Bond Future	2,149.7900	2.1498	2,156.8400	2.1568	0.328	0	0	0
2016/03/08	EL28	05/05/2016	129.01	Put	Bond Future	2,169.7900	2.1698	2,176.8400	2.1768	0.325	0	0	0
2016/03/08	EL28	05/05/2016	129.00	Put	Bond Future	2,159.7900	2.1598	2,166.8400	2.1668	0.326	0	0	0
2016/03/08	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	EL28	04/08/2016			Bond Future	129.2519	129.2519	129.2447	129.2447	(0.006)	0.0000	0.0000	0
2016/03/08	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	EL28	04/08/2016	126.86	Call	Bond Future	2,391.9200	2.3919	2,384.6600	2.3847	(0.304)	0	0	0
2016/03/08	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	EL28	04/08/2016	126.87	Call	Bond Future	2,381.9200	2.3819	2,374.6600	2.3747	(0.305)	0	0	0
2016/03/08	EL28	04/08/2016	126.88	Call	Bond Future	2,371.9200	2.3719	2,364.6600	2.3647	(0.306)	0	0	0
2016/03/08	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	ES33	05/05/2016			Bond Future	10.8187	75.3768	10.8380	75.2572	0.179	0.0000	0.0000	8,776
2016/03/08	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	ES33	05/05/2016	9.99	Put	Bond Future	5,414.1600	5.4142	5,533.7500	5.5338	2.209	0	0	0
2016/03/08	ES33	05/05/2016	10.01	Put	Bond Future	5,276.5200	5.2765	5,396.1100	5.3961	2.266	0	0	0
2016/03/08	ES33	05/05/2016	10.00	Put	Bond Future	5,345.2900	5.3453	5,464.8800	5.4649	2.237	0	0	0
2016/03/08	ES33	04/08/2016			Bond Future	10.9140	76.8038	10.9340	76.6819	0.183	0.0000	0.0000	0
2016/03/08	ES33	04/08/2016	10.24	Put	Bond Future	4,291.7700	4.2918	4,413.6500	4.4137	2.840	0	0	0

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2016/03/08	ES33	04/08/2016	10.26	Put	Bond Future	4,159.0200		4.1590	4,280.9000	4.2809	2.930	0	0	0
2016/03/08	ES33	04/08/2016	10.25	Put	Bond Future	4,225.3500		4.2254	4,347.2300	4.3472	2.884	0	0	0
2016/03/08	ES33	04/08/2016	10.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	ES33	04/08/2016	10.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	ES33	04/08/2016	10.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	ES33	03/11/2016			Bond Future	11.0057		74.4817	11.0265	74.3567	0.189	0.0000	0.0000	0
2016/03/08	ES33	03/11/2016	11.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	ES33	03/11/2016	11.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	ES33	03/11/2016	11.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	ES33	03/11/2016	11.31	Call	Bond Future	1,795.1900		1.7952	1,670.1200	1.6701	(6.967)	0	0	0
2016/03/08	ES33	03/11/2016	11.29	Call	Bond Future	1,679.2800		1.6793	1,554.2100	1.5542	(7.448)	0	0	0
2016/03/08	ES33	03/11/2016	11.30	Call	Bond Future	1,737.2700		1.7373	1,612.2000	1.6122	(7.199)	0	0	0
2016/03/08	ES42	05/05/2016			Bond Future	10.9552		79.3348	10.9848	79.1286	0.270	0.0000	0.0000	7,250
2016/03/08	GOVI	05/05/2016	518.01	Put	GOVI	289,730.0000		28.9730	294,740.0000	29.4740	1.729	0	0	0
2016/03/08	GOVI	05/05/2016			GOVI	489.0370		489.0370	488.5360	488.5360	(0.102)	0.0000	0.0000	477
2016/03/08	GOVI	05/05/2016	518.00	Put	GOVI	289,630.0000		28.9630	294,640.0000	29.4640	1.730	0	0	0
2016/03/08	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	GOVI	05/05/2016	517.99	Put	GOVI	289,530.0000		28.9530	294,540.0000	29.4540	1.730	0	0	0
2016/03/08	GOVI	04/08/2016	520.99	Put	GOVI	227,950.0000		22.7950	233,060.0000	23.3060	2.242	0	0	0
2016/03/08	GOVI	04/08/2016			GOVI	498.1950		498.1950	497.6840	497.6840	(0.103)	0.0000	0.0000	26
2016/03/08	GOVI	04/08/2016	521.01	Put	GOVI	228,150.0000		22.8150	233,260.0000	23.3260	2.240	0	0	0
2016/03/08	GOVI	04/08/2016	521.00	Put	GOVI	228,050.0000		22.8050	233,160.0000	23.3160	2.241	0	0	0
2016/03/08	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	GOVI	03/11/2016	476.11	Call	GOVI	317,240.0000		31.7240	311,970.0000	31.1970	(1.661)	0	0	0
2016/03/08	GOVI	03/11/2016	476.12	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	GOVI	03/11/2016			GOVI	507.8340		507.8340	507.3070	507.3070	(0.104)	0.0000	0.0000	0
2016/03/08	GOVI	03/11/2016	476.12	Call	GOVI	317,140.0000		31.7140	311,870.0000	31.1870	(1.662)	0	0	0
2016/03/08	GOVI	03/11/2016	476.13	Call	GOVI	317,040.0000		31.7040	311,770.0000	31.1770	(1.662)	0	0	0
2016/03/08	GOVI	03/11/2016	476.11	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	GOVI	03/11/2016	476.13	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/03/08	IGOV	05/05/2016			Index Future	237.2440		237.2440	237.1290	237.1290	(0.048)	0.0000	0.0000	975
2016/03/08	IGOV	04/08/2016			Index Future	241.7070		241.7070	241.5890	241.5890	(0.049)	0.0000	0.0000	81
2016/03/08	IGOV	03/11/2016			Index Future	246.4020		246.4020	246.2780	246.2780	(0.050)	0.0000	0.0000	0
2016/03/08	ILBI	05/05/2016			Index Future	643.3870		643.3870	643.0740	643.0740	(0.049)	0.0000	0.0000	0
2016/03/08	ILBI	04/08/2016			Index Future	655.3270		655.3270	655.0070	655.0070	(0.049)	0.0000	0.0000	157
2016/03/08	IS01	19/12/2016			Interest Rate Swap	100.2196		100.2196	100.2036	100.2036	(0.016)	0.0000	0.0000	0
2016/03/08	IS01	16/03/2017			Interest Rate Swap	100.2941		100.2941	100.2764	100.2764	(0.018)	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
2016/03/08	IS01	15/06/2017			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	IS02	18/12/2017			Interest Rate Swap	100.7995	100.7995	100.7654	100.7654	(0.034)	0.0000	0.0000	0
2016/03/08	IS02	16/03/2018			Interest Rate Swap	100.3123	100.3123	100.2643	100.2643	(0.048)	0.0000	0.0000	0
2016/03/08	IS02	15/06/2018			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	IS05	17/12/2020			Interest Rate Swap	101.3748	101.3748	101.3267	101.3267	(0.047)	0.0000	0.0000	0
2016/03/08	IS05	16/03/2021			Interest Rate Swap	100.9190	100.9190	100.8653	100.8653	(0.053)	0.0000	0.0000	0
2016/03/08	IS05	15/06/2021			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	IS10	17/12/2025			Interest Rate Swap	103.5691	103.5691	103.5193	103.5193	(0.048)	0.0000	0.0000	0
2016/03/08	IS10	16/03/2026			Interest Rate Swap	100.8154	100.8154	100.7714	100.7714	(0.044)	0.0000	0.0000	0
2016/03/08	IS10	15/06/2026			Interest Rate Swap	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/03/08	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/03/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/03/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/03/08	JBAF	16/03/2016			Jibar Tradeable Future	7.1200	92.8800	7.0800	92.9200	(0.562)	0.0000	0.0000	0
2016/03/08	JBAF	20/04/2016			Jibar Tradeable Future	7.2800	92.7200	7.2400	92.7600	(0.549)	0.0000	0.0000	0
2016/03/08	JBAF	18/05/2016			Jibar Tradeable Future	7.3900	92.6100	7.3200	92.6800	(0.947)	0.0000	0.0000	0
2016/03/08	JBAF	15/06/2016			Jibar Tradeable Future	7.4900	92.5100	7.4500	92.5500	(0.534)	0.0000	0.0000	0
2016/03/08	JBAF	20/07/2016			Jibar Tradeable Future	7.6100	92.3900	7.5300	92.4700	(1.051)	0.0000	0.0000	0
2016/03/08	JBAF	17/08/2016			Jibar Tradeable Future	7.6700	92.3300	7.6300	92.3700	(0.522)	0.0000	0.0000	0
2016/03/08	JBAF	21/09/2016			Jibar Tradeable Future	7.7800	92.2200	7.7000	92.3000	(1.028)	0.0000	0.0000	0
2016/03/08	JBAF	21/12/2016			Jibar Tradeable Future	8.0200	91.9800	7.9500	92.0500	(0.873)	0.0000	0.0000	0
2016/03/08	JBAF	15/03/2017			Jibar Tradeable Future	8.1600	91.8400	8.0900	91.9100	(0.858)	0.0000	0.0000	0
2016/03/08	JBAF	21/06/2017			Jibar Tradeable Future	8.3100	91.6900	8.2400	91.7600	(0.842)	0.0000	0.0000	0
2016/03/08	JBAF	20/09/2017			Jibar Tradeable Future	8.4200	91.5800	8.3500	91.6500	(0.831)	0.0000	0.0000	0
2016/03/08	JBAF	20/12/2017			Jibar Tradeable Future	8.5100	91.4900	8.4300	91.5700	(0.940)	0.0000	0.0000	0
2016/03/08	R023	05/05/2016			Bond Future	9.2068	94.2396	9.2111	94.2192	0.047	0.0000	0.0000	8,731
2016/03/08	R023	05/05/2016	8.24	Put	Bond Future	4,875.8100	4.8758	4,889.7200	4.8897	0.285	0	0	0
2016/03/08	R023	05/05/2016	8.26	Put	Bond Future	4,783.9600	4.7840	4,797.5900	4.7976	0.285	0	0	0
2016/03/08	R023	05/05/2016	8.24	Call	Bond Future	139.9300	0.1399	133.4800	0.1335	(4.609)	0	0	0
2016/03/08	R023	05/05/2016	8.25	Put	Bond Future	4,829.8200	4.8298	4,843.5800	4.8436	0.285	0	0	0
2016/03/08	R023	05/05/2016	8.25	Call	Bond Future	144.4400	0.1444	137.8400	0.1378	(4.569)	0	0	0
2016/03/08	R023	05/05/2016	8.26	Call	Bond Future	149.0500	0.1490	142.3200	0.1423	(4.515)	0	0	0
2016/03/08	R023	04/08/2016	8.24	Call	Bond Future	495.2800	0.4953	487.0000	0.4870	(1.672)	0	0	0
2016/03/08	R023	04/08/2016	8.25	Put	Bond Future	5,414.0500	5.4140	5,426.5300	5.4265	0.231	0	0	0
2016/03/08	R023	04/08/2016			Bond Future	9.2824	96.0236	9.2870	96.0028	0.049	0.0000	0.0000	0
2016/03/08	R023	04/08/2016	8.25	Call	Bond Future	504.0500	0.5041	495.6800	0.4957	(1.661)	0	0	0
2016/03/08	R023	04/08/2016	8.26	Call	Bond Future	512.9400	0.5129	504.4700	0.5045	(1.651)	0	0	0

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2016/03/08	R023	04/08/2016	8.24	Put	Bond Future	5,454.4000	5.4544	5,466.9700	5.4670	0.230	0	0	0
2016/03/08	R023	04/08/2016	8.26	Put	Bond Future	5,373.8500	5.3738	5,386.2300	5.3862	0.230	0	0	0
2016/03/08	R023	03/11/2016	9.73	Put	Bond Future	1,920.9800	1.9210	1,924.2800	1.9243	0.172	0	0	0
2016/03/08	R023	03/11/2016			Bond Future	9.3561	93.9310	9.3611	93.9087	0.053	0.0000	0.0000	0
2016/03/08	R023	03/11/2016	9.75	Put	Bond Future	1,886.9100	1.8869	1,890.1100	1.8901	0.170	0	0	0
2016/03/08	R023	03/11/2016	9.73	Call	Bond Future	3,571.5500	3.5715	3,552.5800	3.5526	(0.531)	0	0	0
2016/03/08	R023	03/11/2016	9.74	Put	Bond Future	1,903.7400	1.9037	1,906.9900	1.9070	0.171	0	0	0
2016/03/08	R023	03/11/2016	9.74	Call	Bond Future	3,597.9500	3.5980	3,578.9300	3.5789	(0.529)	0	0	0
2016/03/08	R023	03/11/2016	9.75	Call	Bond Future	3,624.7300	3.6247	3,605.6600	3.6057	(0.526)	0	0	0
2016/03/08	R035	05/05/2016	10.37	Call	Bond Future	3,361.7300	3.3617	3,207.3900	3.2074	(4.591)	0	0	0
2016/03/08	R035	05/05/2016			Bond Future	9.9294	92.7991	9.9490	92.6448	0.198	0.0000	0.0000	4,019
2016/03/08	R035	05/05/2016	10.35	Call	Bond Future	3,213.3800	3.2134	3,059.0400	3.0590	(4.803)	0	0	0
2016/03/08	R035	05/05/2016	10.36	Call	Bond Future	3,287.6100	3.2876	3,133.2700	3.1333	(4.695)	0	0	0
2016/03/08	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	R035	04/08/2016			Bond Future	9.9944	94.5559	10.0147	94.3986	0.203	0.0000	0.0000	0
2016/03/08	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	R035	04/08/2016	10.35	Call	Bond Future	2,693.8900	2.6939	2,536.5900	2.5366	(5.839)	0	0	0
2016/03/08	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	R035	04/08/2016	10.36	Call	Bond Future	2,767.8300	2.7678	2,610.5300	2.6105	(5.683)	0	0	0
2016/03/08	R035	04/08/2016	10.37	Call	Bond Future	2,841.6800	2.8417	2,684.3800	2.6844	(5.535)	0	0	0
2016/03/08	R186	05/05/2016	9.25	Call	Bond Future	1,838.8400	1.8388	1,790.2400	1.7902	(2.643)	0	0	180
2016/03/08	R186	05/05/2016			Bond Future	9.3275	111.8183	9.3369	111.7520	0.102	0.0000	0.0000	55,847
2016/03/08	R186	05/05/2016	8.34	Call	Bond Future	207.8300	0.2078	195.1200	0.1951	(6.116)	0	0	0
2016/03/08	R186	05/05/2016	9.89	Call	Bond Future	4,575.7000	4.5757	4,510.6400	4.5106	(1.422)	0	0	0
2016/03/08	R186	05/05/2016	8.35	Call	Bond Future	214.4100	0.2144	201.4200	0.2014	(6.058)	0	0	0
2016/03/08	R186	05/05/2016	8.75	Put	Bond Future	4,797.7500	4.7977	4,836.4200	4.8364	0.806	0	0	1,900
2016/03/08	R186	05/05/2016	9.25	Put	Bond Future	2,383.0100	2.3830	2,400.6800	2.4007	0.741	0	0	0
2016/03/08	R186	05/05/2016	8.33	Call	Bond Future	201.4100	0.2014	188.9900	0.1890	(6.167)	0	0	0
2016/03/08	R186	05/05/2016	8.85	Put	Bond Future	4,237.0000	4.2370	4,271.4100	4.2714	0.812	0	0	5,350
2016/03/08	R186	05/05/2016	9.96	Call	Bond Future	4,938.8400	4.9388	4,872.9700	4.8730	(1.334)	0	0	0
2016/03/08	R186	05/05/2016	9.86	Call	Bond Future	4,423.0700	4.4231	4,358.4000	4.3584	(1.462)	0	0	0
2016/03/08	R186	05/05/2016	7.56	Put	Bond Future	13,419.4500	13.4194	13,484.4600	13.4845	0.484	0	0	0
2016/03/08	R186	05/05/2016	8.35	Put	Bond Future	7,365.2500	7.3652	7,418.5300	7.4185	0.723	0	0	0
2016/03/08	R186	05/05/2016	8.75	Call	Bond Future	649.0500	0.6491	621.4500	0.6215	(4.252)	0	0	180
2016/03/08	R186	05/05/2016	8.34	Put	Bond Future	7,435.1200	7.4351	7,488.6800	7.4887	0.720	0	0	0
2016/03/08	R186	05/05/2016	7.56	Call	Bond Future	11.5400	0.0115	10.2800	0.0103	(10.919)	0	0	0
2016/03/08	R186	05/05/2016	8.85	Call	Bond Future	822.1500	0.8222	790.2900	0.7903	(3.875)	0	0	0
2016/03/08	R186	05/05/2016	8.33	Put	Bond Future	7,505.2100	7.5052	7,559.0600	7.5591	0.718	0	0	0
2016/03/08	R186	05/05/2016	9.89	Put	Bond Future	734.1200	0.7341	735.3300	0.7353	0.165	0	0	180
2016/03/08	R186	05/05/2016	9.96	Put	Bond Future	632.4800	0.6325	632.8800	0.6329	0.063	0	0	5,000
2016/03/08	R186	05/05/2016	9.86	Put	Bond Future	781.5600	0.7816	783.1600	0.7832	0.205	0	0	5,000
2016/03/08	R186	04/08/2016	8.51	Put	Bond Future	7,333.3400	7.3333	7,377.4800	7.3775	0.602	0	0	0
2016/03/08	R186	04/08/2016			Bond Future	9.3948	108.6313	9.4047	108.5637	0.105	0.0000	0.0000	0

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2016/03/08	R186	04/08/2016	8.50	Put	Bond Future	7,391.4300	7.3914	7,435.8100	7.4358	0.600	0	0	0
2016/03/08	R186	04/08/2016	8.51	Call	Bond Future	1,026.6200	1.0266	1,003.1300	1.0031	(2.288)	0	0	0
2016/03/08	R186	04/08/2016	8.49	Call	Bond Future	994.7500	0.9947	971.7400	0.9717	(2.313)	0	0	0
2016/03/08	R186	04/08/2016	8.50	Call	Bond Future	1,010.5900	1.0106	987.3400	0.9873	(2.301)	0	0	0
2016/03/08	R186	04/08/2016	8.49	Put	Bond Future	7,449.7700	7.4498	7,494.3900	7.4944	0.599	0	0	0
2016/03/08	R197	05/05/2016			Bond Future	294.7095	294.7095	294.6893	294.6893	(0.007)	0.0000	0.0000	2,289
2016/03/08	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	R197	05/05/2016	299.99	Put	Bond Future	5,280.5400	5.2805	5,300.7300	5.3007	0.382	0	0	0
2016/03/08	R197	05/05/2016	300.01	Put	Bond Future	5,300.5400	5.3005	5,320.7300	5.3207	0.381	0	0	0
2016/03/08	R197	05/05/2016	300.00	Put	Bond Future	5,290.5400	5.2905	5,310.7300	5.3107	0.382	0	0	0
2016/03/08	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	R197	04/08/2016	293.98	Put	Bond Future	163.1900	0.1632	184.0000	0.1840	12.752	0	0	0
2016/03/08	R197	04/08/2016			Bond Future	293.8168	293.8168	293.7960	293.7960	(0.007)	0.0000	0.0000	0
2016/03/08	R197	04/08/2016	293.97	Put	Bond Future	153.1900	0.1532	174.0000	0.1740	13.584	0	0	0
2016/03/08	R197	04/08/2016	293.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	R197	04/08/2016	293.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	R197	04/08/2016	293.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	R197	04/08/2016	293.96	Put	Bond Future	143.1900	0.1432	164.0000	0.1640	14.533	0	0	0
2016/03/08	R202	05/05/2016	246.99	Put	Bond Future	7,609.4000	7.6094	7,965.8100	7.9658	4.684	0	0	0
2016/03/08	R202	05/05/2016			Bond Future	240.8035	240.8035	240.2948	240.2948	(0.211)	0.0000	0.0000	43,261
2016/03/08	R202	05/05/2016	247.01	Put	Bond Future	7,624.4500	7.6245	7,981.2400	7.9812	4.680	0	0	0
2016/03/08	R202	05/05/2016	246.99	Call	Bond Future	1,422.8700	1.4229	1,270.5900	1.2706	(10.702)	0	0	0
2016/03/08	R202	05/05/2016	247.00	Put	Bond Future	7,616.9300	7.6169	7,973.5200	7.9735	4.682	0	0	0
2016/03/08	R202	05/05/2016	247.00	Call	Bond Future	1,420.4000	1.4204	1,268.3000	1.2683	(10.708)	0	0	0
2016/03/08	R202	05/05/2016	247.01	Call	Bond Future	1,417.9200	1.4179	1,266.0200	1.2660	(10.713)	0	0	0
2016/03/08	R202	04/08/2016	243.25	Call	Bond Future	4,893.0200	4.8930	4,633.0100	4.6330	(5.314)	0	0	0
2016/03/08	R202	04/08/2016			Bond Future	241.9317	241.9317	241.4130	241.4130	(0.214)	0.0000	0.0000	0
2016/03/08	R202	04/08/2016	243.26	Call	Bond Future	4,888.5100	4.8885	4,628.6500	4.6287	(5.316)	0	0	0
2016/03/08	R202	04/08/2016	243.24	Put	Bond Future	6,205.7800	6.2058	6,464.3900	6.4644	4.167	0	0	0
2016/03/08	R202	04/08/2016	243.26	Put	Bond Future	6,216.7700	6.2168	6,475.6700	6.4757	4.165	0	0	0
2016/03/08	R202	04/08/2016	243.24	Call	Bond Future	4,897.5200	4.8975	4,637.3700	4.6374	(5.312)	0	0	0
2016/03/08	R202	04/08/2016	243.25	Put	Bond Future	6,211.2800	6.2113	6,470.0300	6.4700	4.166	0	0	0
2016/03/08	R203	05/05/2016	7.25	Put	Bond Future	1,330.7700	1.3308	1,341.3800	1.3414	0.797	0	0	0
2016/03/08	R203	05/05/2016			Bond Future	8.2903	101.1873	8.2997	101.1755	0.114	0.0000	0.0000	54,114
2016/03/08	R203	05/05/2016	7.26	Call	Bond Future	16.4300	0.0164	15.1800	0.0152	(7.608)	0	0	0
2016/03/08	R203	05/05/2016	7.24	Call	Bond Future	15.1300	0.0151	13.9600	0.0140	(7.733)	0	0	0
2016/03/08	R203	05/05/2016	7.25	Call	Bond Future	15.7700	0.0158	14.5600	0.0146	(7.673)	0	0	0
2016/03/08	R203	05/05/2016	7.24	Put	Bond Future	1,342.8900	1.3429	1,353.5400	1.3535	0.793	0	0	0
2016/03/08	R203	05/05/2016	7.26	Put	Bond Future	1,318.6800	1.3187	1,329.2500	1.3293	0.802	0	0	0
2016/03/08	R203	04/08/2016	7.26	Call	Bond Future	56.1100	0.0561	54.1000	0.0541	(3.582)	0	0	0
2016/03/08	R203	04/08/2016			Bond Future	8.4461	103.1029	8.4579	103.0908	0.140	0.0000	0.0000	0
2016/03/08	R203	04/08/2016	7.24	Call	Bond Future	53.6700	0.0537	51.7200	0.0517	(3.633)	0	0	0
2016/03/08	R203	04/08/2016	7.25	Call	Bond Future	54.8200	0.0548	52.8400	0.0528	(3.612)	0	0	0
2016/03/08	R203	04/08/2016	7.24	Put	Bond Future	1,304.8600	1.3049	1,315.0500	1.3150	0.781	0	0	0

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2016/03/08	R203	04/08/2016	7.26	Put	Bond Future	1,286.3600	1.2864	1,296.4900	1.2965	0.787	0	0	0
2016/03/08	R203	04/08/2016	7.25	Put	Bond Future	1,295.5400	1.2955	1,305.7000	1.3057	0.784	0	0	0
2016/03/08	R203	03/11/2016	8.86	Call	Bond Future	547.9400	0.5479	539.3900	0.5394	(1.560)	0	0	0
2016/03/08	R203	03/11/2016			Bond Future	8.6323	100.9052	8.6491	100.8917	0.195	0.0000	0.0000	0
2016/03/08	R203	03/11/2016	8.84	Call	Bond Future	538.3200	0.5383	529.8500	0.5298	(1.573)	0	0	0
2016/03/08	R203	03/11/2016	8.85	Call	Bond Future	543.1200	0.5431	534.6100	0.5346	(1.567)	0	0	0
2016/03/08	R203	03/11/2016	8.84	Put	Bond Future	371.5900	0.3716	376.6200	0.3766	1.354	0	0	0
2016/03/08	R203	03/11/2016	8.86	Put	Bond Future	365.1700	0.3652	370.1200	0.3701	1.356	0	0	0
2016/03/08	R203	03/11/2016	8.85	Put	Bond Future	368.3700	0.3684	373.3600	0.3734	1.355	0	0	0
2016/03/08	R204	05/05/2016	7.75	Call	Bond Future	55.2900	0.0553	52.6800	0.0527	(4.721)	0	0	0
2016/03/08	R204	05/05/2016			Bond Future	8.6736	101.5208	8.6775	101.5119	0.045	0.0000	0.0000	33,129
2016/03/08	R204	05/05/2016	7.76	Call	Bond Future	57.3000	0.0573	54.6100	0.0546	(4.695)	0	0	0
2016/03/08	R204	05/05/2016	7.74	Put	Bond Future	2,206.0400	2.2060	2,212.4200	2.2124	0.289	0	0	0
2016/03/08	R204	05/05/2016	7.76	Put	Bond Future	2,163.2000	2.1632	2,169.4500	2.1694	0.289	0	0	0
2016/03/08	R204	05/05/2016	7.74	Call	Bond Future	53.4100	0.0534	50.8500	0.0508	(4.793)	0	0	0
2016/03/08	R204	05/05/2016	7.75	Put	Bond Future	2,184.5500	2.1846	2,190.8800	2.1909	0.290	0	0	0
2016/03/08	R204	04/08/2016			Bond Future	8.8000	99.4017	8.8045	99.3925	0.051	0.0000	0.0000	0
2016/03/08	R204	04/08/2016	7.74	Put	Bond Future	2,398.3200	2.3983	2,404.4400	2.4044	0.255	0	0	0
2016/03/08	R204	04/08/2016	7.76	Put	Bond Future	2,362.6100	2.3626	2,368.6500	2.3687	0.256	0	0	0
2016/03/08	R204	04/08/2016	7.74	Call	Bond Future	170.2800	0.1703	167.1800	0.1672	(1.821)	0	0	0
2016/03/08	R204	04/08/2016	7.75	Put	Bond Future	2,380.5200	2.3805	2,386.5900	2.3866	0.255	0	0	0
2016/03/08	R204	04/08/2016	7.75	Call	Bond Future	173.7900	0.1738	170.6400	0.1706	(1.813)	0	0	0
2016/03/08	R204	04/08/2016	7.76	Call	Bond Future	177.1900	0.1772	174.0100	0.1740	(1.795)	0	0	0
2016/03/08	R204	03/11/2016			Bond Future	8.9193	101.3055	8.9249	101.2950	0.063	0.0000	0.0000	0
2016/03/08	R204	03/11/2016	9.21	Put	Bond Future	819.0400	0.8190	821.2300	0.8212	0.267	0	0	0
2016/03/08	R204	03/11/2016	9.23	Put	Bond Future	804.6300	0.8046	806.7600	0.8068	0.265	0	0	0
2016/03/08	R204	03/11/2016	9.22	Put	Bond Future	811.8100	0.8118	813.9700	0.8140	0.266	0	0	0
2016/03/08	R204	03/11/2016	9.22	Call	Bond Future	1,372.6600	1.3727	1,364.3200	1.3643	(0.608)	0	0	0
2016/03/08	R204	03/11/2016	9.21	Call	Bond Future	1,361.3000	1.3613	1,352.9900	1.3530	(0.610)	0	0	0
2016/03/08	R204	03/11/2016	9.23	Call	Bond Future	1,384.0600	1.3841	1,375.6900	1.3757	(0.605)	0	0	0
2016/03/08	R207	05/05/2016	7.86	Put	Bond Future	3,210.8100	3.2108	3,234.6300	3.2346	0.742	0	0	0
2016/03/08	R207	05/05/2016			Bond Future	8.8954	97.2213	8.9047	97.1936	0.104	0.0000	0.0000	42,093
2016/03/08	R207	05/05/2016	7.85	Put	Bond Future	3,239.9400	3.2399	3,263.8600	3.2639	0.738	0	0	0
2016/03/08	R207	05/05/2016	7.56	Put	Bond Future	4,111.2500	4.1113	4,137.3200	4.1373	0.634	0	0	0
2016/03/08	R207	05/05/2016	7.84	Put	Bond Future	3,269.1400	3.2691	3,293.1700	3.2932	0.735	0	0	0
2016/03/08	R207	05/05/2016	7.56	Call	Bond Future	17.8300	0.0178	16.2700	0.0163	(8.749)	0	0	43
2016/03/08	R207	05/05/2016	7.85	Call	Bond Future	53.4600	0.0535	49.7500	0.0497	(6.940)	0	0	0
2016/03/08	R207	05/05/2016	7.86	Call	Bond Future	55.4200	0.0554	51.6100	0.0516	(6.875)	0	0	0
2016/03/08	R207	05/05/2016	7.84	Call	Bond Future	51.5500	0.0516	47.9500	0.0480	(6.984)	0	0	0
2016/03/08	R207	04/08/2016			Bond Future	9.0065	95.4174	9.0166	95.3892	0.112	0.0000	0.0000	0
2016/03/08	R207	04/08/2016	7.99	Put	Bond Future	3,173.7700	3.1738	3,194.7000	3.1947	0.659	0	0	0
2016/03/08	R207	04/08/2016	8.01	Put	Bond Future	3,125.9100	3.1259	3,146.6400	3.1466	0.663	0	0	0
2016/03/08	R207	04/08/2016	8.00	Put	Bond Future	3,149.8000	3.1498	3,170.6300	3.1706	0.661	0	0	0
2016/03/08	R207	04/08/2016	8.01	Call	Bond Future	279.9600	0.2800	272.4500	0.2725	(2.683)	0	0	0
2016/03/08	R207	04/08/2016	7.99	Call	Bond Future	269.6400	0.2696	262.3300	0.2623	(2.711)	0	0	0
2016/03/08	R207	04/08/2016	8.00	Call	Bond Future	274.7600	0.2748	267.3500	0.2673	(2.697)	0	0	0

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2016/03/08	R208	05/05/2016	7.99	Call	Bond Future	73.7200	0.0737	69.9700	0.0700	(5.087)	0	0	0
2016/03/08	R208	05/05/2016	8.00	Put	Bond Future	3,985.1000	3.9851	3,996.3800	3.9964	0.283	0	0	0
2016/03/08	R208	05/05/2016			Bond Future	9.0380	91.8392	9.0421	91.8241	0.046	0.0000	0.0000	45,179
2016/03/08	R208	05/05/2016	8.00	Call	Bond Future	76.2900	0.0763	72.4500	0.0725	(5.033)	0	0	0
2016/03/08	R208	05/05/2016	8.01	Call	Bond Future	78.9400	0.0789	75.0000	0.0750	(4.991)	0	0	0
2016/03/08	R208	05/05/2016	7.99	Put	Bond Future	4,021.1600	4.0212	4,032.5300	4.0325	0.283	0	0	0
2016/03/08	R208	05/05/2016	8.01	Put	Bond Future	3,949.1300	3.9491	3,960.3100	3.9603	0.283	0	0	0
2016/03/08	R208	04/08/2016	8.01	Put	Bond Future	4,334.1100	4.3341	4,344.2800	4.3443	0.235	0	0	0
2016/03/08	R208	04/08/2016			Bond Future	9.1303	93.5779	9.1347	93.5624	0.048	0.0000	0.0000	0
2016/03/08	R208	04/08/2016	8.00	Put	Bond Future	4,365.6000	4.3656	4,375.8400	4.3758	0.235	0	0	0
2016/03/08	R208	04/08/2016	7.99	Call	Bond Future	283.6500	0.2836	278.4700	0.2785	(1.826)	0	0	0
2016/03/08	R208	04/08/2016	8.00	Call	Bond Future	288.8300	0.2888	283.5900	0.2836	(1.814)	0	0	0
2016/03/08	R208	04/08/2016	8.01	Call	Bond Future	294.3700	0.2944	289.0600	0.2891	(1.804)	0	0	0
2016/03/08	R208	04/08/2016	7.99	Put	Bond Future	4,397.4600	4.3975	4,407.7600	4.4078	0.234	0	0	0
2016/03/08	R208	03/11/2016	9.59	Put	Bond Future	1,397.8300	1.3978	1,400.4500	1.4004	0.187	0	0	0
2016/03/08	R208	03/11/2016			Bond Future	9.2152	91.9670	9.2203	91.9502	0.054	0.0000	0.0000	0
2016/03/08	R208	03/11/2016	9.58	Put	Bond Future	1,410.5500	1.4106	1,413.2000	1.4132	0.188	0	0	0
2016/03/08	R208	03/11/2016	9.57	Call	Bond Future	2,604.6300	2.6046	2,590.5100	2.5905	(0.542)	0	0	0
2016/03/08	R208	03/11/2016	9.58	Call	Bond Future	2,624.5500	2.6245	2,610.3900	2.6104	(0.540)	0	0	0
2016/03/08	R208	03/11/2016	9.59	Call	Bond Future	2,644.8300	2.6448	2,630.6400	2.6306	(0.537)	0	0	0
2016/03/08	R208	03/11/2016	9.57	Put	Bond Future	1,423.6500	1.4237	1,426.3400	1.4263	0.189	0	0	0
2016/03/08	R209	05/05/2016			Bond Future	9.8615	69.4456	9.8812	69.3178	0.199	0.0000	0.0000	33,956
2016/03/08	R209	05/05/2016	9.00	Call	Bond Future	339.9800	0.3400	313.7500	0.3138	(7.715)	0	0	6,700
2016/03/08	R209	05/05/2016	8.25	Put	Bond Future	11,868.3100	11.8683	11,992.4300	11.9924	1.046	0	0	0
2016/03/08	R209	05/05/2016	8.99	Put	Bond Future	6,379.1500	6.3791	6,481.1900	6.4812	1.600	0	0	0
2016/03/08	R209	05/05/2016	9.01	Put	Bond Future	6,249.9500	6.2500	6,350.9400	6.3509	1.616	0	0	0
2016/03/08	R209	05/05/2016	9.00	Put	Bond Future	6,314.4000	6.3144	6,415.9200	6.4159	1.608	0	0	0
2016/03/08	R209	05/05/2016	9.01	Call	Bond Future	349.3500	0.3494	322.5900	0.3226	(7.660)	0	0	0
2016/03/08	R209	05/05/2016	8.25	Call	Bond Future	28.7100	0.0287	25.0800	0.0251	(12.644)	0	0	6,700
2016/03/08	R209	05/05/2016	8.99	Call	Bond Future	330.8000	0.3308	305.0900	0.3051	(7.772)	0	0	0
2016/03/08	R209	04/08/2016	9.26	Call	Bond Future	1,507.4800	1.5075	1,457.8900	1.4579	(3.290)	0	0	0
2016/03/08	R209	04/08/2016			Bond Future	9.9213	70.7602	9.9415	70.6300	0.204	0.0000	0.0000	0
2016/03/08	R209	04/08/2016	9.60	Put	Bond Future	4,412.7000	4.4127	4,478.3200	4.4783	1.487	0	0	0
2016/03/08	R209	04/08/2016	10.60	Call	Bond Future	5,740.8200	5.7408	5,638.3800	5.6384	(1.784)	0	0	5,760
2016/03/08	R209	04/08/2016	9.24	Call	Bond Future	1,467.4100	1.4674	1,418.6900	1.4187	(3.320)	0	0	0
2016/03/08	R209	04/08/2016	9.25	Call	Bond Future	1,487.3600	1.4874	1,438.2100	1.4382	(3.305)	0	0	0
2016/03/08	R209	04/08/2016	10.60	Put	Bond Future	1,578.5700	1.5786	1,606.3500	1.6063	1.760	0	0	0
2016/03/08	R209	04/08/2016	9.24	Put	Bond Future	6,077.5400	6.0775	6,159.0400	6.1590	1.341	0	0	0
2016/03/08	R209	04/08/2016	9.26	Put	Bond Future	5,975.6100	5.9756	6,056.2400	6.0562	1.349	0	0	0
2016/03/08	R209	04/08/2016	9.60	Call	Bond Future	2,295.8500	2.2959	2,231.2500	2.2313	(2.814)	0	0	5,760
2016/03/08	R209	04/08/2016	9.25	Put	Bond Future	6,026.4400	6.0264	6,107.5100	6.1075	1.345	0	0	0
2016/03/08	R209	03/11/2016	10.26	Call	Bond Future	5,008.9800	5.0090	4,921.1200	4.9211	(1.754)	0	0	0
2016/03/08	R209	03/11/2016			Bond Future	9.9755	68.9646	9.9965	68.8311	0.210	0.0000	0.0000	0
2016/03/08	R209	03/11/2016	10.24	Call	Bond Future	4,939.1900	4.9392	4,851.9500	4.8519	(1.766)	0	0	0
2016/03/08	R209	03/11/2016	10.25	Call	Bond Future	4,974.0400	4.9740	4,886.4900	4.8865	(1.760)	0	0	0
2016/03/08	R209	03/11/2016	10.24	Put	Bond Future	3,284.4100	3.2844	3,330.6700	3.3307	1.408	0	0	0

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2016/03/08	R209	03/11/2016	10.25	Put	Bond Future	3,257.9100	3.2579	3,303.8600	3.3039	1.410	0	0	0
2016/03/08	R209	03/11/2016	10.26	Put	Bond Future	3,231.6000	3.2316	3,277.2400	3.2772	1.412	0	0	0
2016/03/08	R210	05/05/2016			Bond Future	181.3375	181.3375	181.3252	181.3252	(0.007)	0.0000	0.0000	1,554
2016/03/08	R210	05/05/2016	184.99	Put	Bond Future	3,652.5200	3.6525	3,664.8000	3.6648	0.336	0	0	0
2016/03/08	R210	05/05/2016	185.00	Put	Bond Future	3,662.5200	3.6625	3,674.8000	3.6748	0.335	0	0	0
2016/03/08	R210	05/05/2016	185.01	Put	Bond Future	3,672.5200	3.6725	3,684.8000	3.6848	0.334	0	0	0
2016/03/08	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	R210	04/08/2016			Bond Future	184.7854	184.7854	184.7727	184.7727	(0.007)	0.0000	0.0000	0
2016/03/08	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	R210	04/08/2016	181.50	Call	Bond Future	3,285.3900	3.2854	3,272.6600	3.2727	(0.387)	0	0	0
2016/03/08	R210	04/08/2016	181.52	Call	Bond Future	3,265.3900	3.2654	3,252.6600	3.2527	(0.390)	0	0	0
2016/03/08	R210	04/08/2016	181.51	Call	Bond Future	3,275.3900	3.2754	3,262.6600	3.2627	(0.389)	0	0	0
2016/03/08	R211	05/05/2016	139.01	Put	Bond Future	1,498.8800	1.4989	1,498.9400	1.4989	0.004	0	0	0
2016/03/08	R211	05/05/2016			Bond Future	137.5111	137.5111	137.5111	137.5111	0.000	0.0000	0.0000	62
2016/03/08	R211	05/05/2016	139.00	Put	Bond Future	1,488.8800	1.4889	1,488.9400	1.4889	0.004	0	0	0
2016/03/08	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	R211	05/05/2016	138.99	Put	Bond Future	1,478.8800	1.4789	1,478.9400	1.4789	0.004	0	0	0
2016/03/08	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	R211	04/08/2016			Bond Future	138.3875	138.3875	138.3873	138.3873	0.000	0.0000	0.0000	0
2016/03/08	R211	04/08/2016	137.09	Call	Bond Future	1,297.5000	1.2975	1,297.3200	1.2973	(0.014)	0	0	0
2016/03/08	R211	04/08/2016	137.07	Call	Bond Future	1,317.5000	1.3175	1,317.3200	1.3173	(0.014)	0	0	0
2016/03/08	R211	04/08/2016	137.08	Call	Bond Future	1,307.5000	1.3075	1,307.3200	1.3073	(0.014)	0	0	0
2016/03/08	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	R212	05/05/2016			Bond Future	143.2278	143.2278	143.2178	143.2178	(0.007)	0.0000	0.0000	3,833
2016/03/08	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	R212	05/05/2016	144.99	Put	Bond Future	1,762.2000	1.7622	1,772.1500	1.7722	0.565	0	0	0
2016/03/08	R212	05/05/2016	145.01	Put	Bond Future	1,782.2000	1.7822	1,792.1500	1.7922	0.558	0	0	0
2016/03/08	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	R212	05/05/2016	145.00	Put	Bond Future	1,772.2000	1.7722	1,782.1500	1.7822	0.561	0	0	0
2016/03/08	R212	04/08/2016	142.43	Call	Bond Future	1,613.2600	1.6133	1,602.9600	1.6030	(0.638)	0	0	0
2016/03/08	R212	04/08/2016			Bond Future	144.0433	144.0433	144.0330	144.0330	(0.007)	0.0000	0.0000	0
2016/03/08	R212	04/08/2016	142.44	Call	Bond Future	1,603.2600	1.6033	1,592.9600	1.5930	(0.642)	0	0	0
2016/03/08	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/08	R212	04/08/2016	142.42	Call	Bond Future	1,623.2600	1.6233	1,612.9600	1.6130	(0.635)	0	0	0

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2016/03/08	R213	05/05/2016	8.74	Put	Bond Future	7,194.2600		7.1943	7,303.7500	7.3038	1.522	0	0	0
2016/03/08	R213	05/05/2016	8.76	Put	Bond Future	7,060.5000		7.0605	7,169.1100	7.1691	1.538	0	0	0
2016/03/08	R213	05/05/2016			Bond Future	9.7424		80.0767	9.7621	79.9479	0.202	0.0000	0.0000	48,117
2016/03/08	R213	05/05/2016	8.75	Put	Bond Future	7,127.2900		7.1273	7,236.3300	7.2363	1.530	0	0	0
2016/03/08	R213	05/05/2016	8.74	Call	Bond Future	224.6000		0.2246	205.3000	0.2053	(8.593)	0	0	0
2016/03/08	R213	05/05/2016	8.75	Call	Bond Future	231.3800		0.2314	211.6300	0.2116	(8.536)	0	0	0
2016/03/08	R213	05/05/2016	8.76	Call	Bond Future	238.2500		0.2382	218.0700	0.2181	(8.470)	0	0	0
2016/03/08	R213	04/08/2016			Bond Future	9.8042		81.5927	9.8246	81.4614	0.208	0.0000	0.0000	0
2016/03/08	R213	04/08/2016	8.99	Put	Bond Future	6,705.1800		6.7052	6,794.0100	6.7940	1.325	0	0	0
2016/03/08	R213	04/08/2016	9.01	Put	Bond Future	6,597.8600		6.5979	6,685.8400	6.6858	1.333	0	0	0
2016/03/08	R213	04/08/2016	9.00	Put	Bond Future	6,651.3900		6.6514	6,739.8000	6.7398	1.329	0	0	0
2016/03/08	R213	04/08/2016	9.01	Call	Bond Future	1,219.4200		1.2194	1,176.0800	1.1761	(3.554)	0	0	0
2016/03/08	R213	04/08/2016	8.99	Call	Bond Future	1,184.6800		1.1847	1,142.1900	1.1422	(3.587)	0	0	0
2016/03/08	R213	04/08/2016	9.00	Call	Bond Future	1,201.9600		1.2020	1,159.0500	1.1591	(3.570)	0	0	0
2016/03/08	R213	03/11/2016			Bond Future	9.8634		79.6041	9.8846	79.4694	0.214	0.0000	0.0000	0
2016/03/08	R213	03/11/2016	10.18	Put	Bond Future	3,085.9500		3.0860	3,131.6100	3.1316	1.480	0	0	0
2016/03/08	R213	03/11/2016	10.20	Put	Bond Future	3,035.0800		3.0351	3,080.1200	3.0801	1.484	0	0	0
2016/03/08	R213	03/11/2016	10.18	Call	Bond Future	5,069.7100		5.0697	4,980.6400	4.9806	(1.757)	0	0	0
2016/03/08	R213	03/11/2016	10.19	Put	Bond Future	3,060.3000		3.0603	3,105.6500	3.1056	1.482	0	0	0
2016/03/08	R213	03/11/2016	10.19	Call	Bond Future	5,105.5500		5.1056	5,016.1700	5.0162	(1.751)	0	0	0
2016/03/08	R213	03/11/2016	10.20	Call	Bond Future	5,141.7400		5.1417	5,052.0500	5.0520	(1.744)	0	0	0
2016/03/08	R214	05/05/2016	9.01	Call	Bond Future	292.0100		0.2920	261.0600	0.2611	(10.599)	0	0	0
2016/03/08	R214	05/05/2016	9.30	Put	Bond Future	5,223.8900		5.2239	5,369.9500	5.3700	2.796	0	0	0
2016/03/08	R214	05/05/2016			Bond Future	9.9494		69.6950	9.9793	69.4948	0.301	0.0000	0.0000	32,449
2016/03/08	R214	05/05/2016	8.99	Call	Bond Future	275.7600		0.2758	246.1500	0.2461	(10.738)	0	0	0
2016/03/08	R214	05/05/2016	9.00	Call	Bond Future	283.8000		0.2838	253.5200	0.2535	(10.669)	0	0	0
2016/03/08	R214	05/05/2016	8.99	Put	Bond Future	7,257.9600		7.2580	7,428.6100	7.4286	2.351	0	0	0
2016/03/08	R214	05/05/2016	9.01	Put	Bond Future	7,116.9100		7.1169	7,286.2200	7.2862	2.379	0	0	0
2016/03/08	R214	05/05/2016	9.30	Call	Bond Future	621.2300		0.6212	567.0300	0.5670	(8.725)	0	0	0
2016/03/08	R214	05/05/2016	9.00	Put	Bond Future	7,187.2800		7.1873	7,357.2600	7.3573	2.365	0	0	0
2016/03/08	R214	04/08/2016	9.25	Put	Bond Future	6,753.6200		6.7536	6,890.9200	6.8909	2.033	0	0	0
2016/03/08	R214	04/08/2016	11.30	Call	Bond Future	8,549.0300		8.5490	8,370.8100	8.3708	(2.085)	0	0	5,800
2016/03/08	R214	04/08/2016	9.24	Call	Bond Future	1,377.6300		1.3776	1,311.4200	1.3114	(4.806)	0	0	0
2016/03/08	R214	04/08/2016			Bond Future	10.0069		71.0145	10.0376	70.8103	0.308	0.0000	0.0000	0
2016/03/08	R214	04/08/2016	9.30	Call	Bond Future	1,496.2800		1.4963	1,426.1800	1.4262	(4.685)	0	0	1,300
2016/03/08	R214	04/08/2016	8.55	Put	Bond Future	11,400.1800		11.4002	11,575.6400	11.5756	1.539	0	0	0
2016/03/08	R214	04/08/2016	9.25	Call	Bond Future	1,396.9900		1.3970	1,330.1400	1.3301	(4.785)	0	0	0
2016/03/08	R214	04/08/2016	11.30	Put	Bond Future	785.3000		0.7853	811.2300	0.8112	3.302	0	0	0
2016/03/08	R214	04/08/2016	10.30	Put	Bond Future	2,527.3900		2.5274	2,596.4700	2.5965	2.733	0	0	0
2016/03/08	R214	04/08/2016	9.26	Call	Bond Future	1,416.5200		1.4165	1,349.0200	1.3490	(4.765)	0	0	0
2016/03/08	R214	04/08/2016	9.30	Put	Bond Future	6,477.9600		6.4780	6,612.0100	6.6120	2.069	0	0	0
2016/03/08	R214	04/08/2016	8.55	Call	Bond Future	448.7800		0.4488	420.0900	0.4201	(6.393)	0	0	1,300
2016/03/08	R214	04/08/2016	9.24	Put	Bond Future	6,809.6300		6.8096	6,947.5700	6.9476	2.026	0	0	0
2016/03/08	R214	04/08/2016	10.30	Call	Bond Future	4,430.2900		4.4303	4,295.2200	4.2952	(3.049)	0	0	5,800
2016/03/08	R214	04/08/2016	9.26	Put	Bond Future	6,697.9100		6.6979	6,834.5600	6.8346	2.040	0	0	0
2016/03/08	R214	03/11/2016	10.35	Put	Bond Future	3,334.4400		3.3344	3,410.1700	3.4102	2.271	0	0	0
2016/03/08	R214	03/11/2016			Bond Future	10.0617		69.0770	10.0935	68.8682	0.316	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
2016/03/08	R214	03/11/2016	10.34	Put	Bond Future	3,361.5400	3.3615	3,437.7500	3.4377	2.267	0	0	0
2016/03/08	R214	03/11/2016	10.35	Call	Bond Future	5,189.7500	5.1898	5,056.6700	5.0567	(2.564)	0	0	0
2016/03/08	R214	03/11/2016	10.33	Call	Bond Future	5,118.2000	5.1182	4,986.0800	4.9861	(2.581)	0	0	0
2016/03/08	R214	03/11/2016	10.34	Call	Bond Future	5,153.9300	5.1539	5,021.3300	5.0213	(2.573)	0	0	0
2016/03/08	R214	03/11/2016	10.33	Put	Bond Future	3,388.8400	3.3888	3,465.5300	3.4655	2.263	0	0	0
2016/03/08	R248	05/05/2016			Bond Future	10.0313	89.4718	10.0561	89.2620	0.247	0.0000	0.0000	63,582
2016/03/08	R248	05/05/2016	8.99	Put	Bond Future	9,975.9900	9.9760	10,158.4400	10.1584	1.829	0	0	0
2016/03/08	R248	05/05/2016	9.01	Put	Bond Future	9,788.8800	9.7889	9,970.0400	9.9700	1.851	0	0	0
2016/03/08	R248	05/05/2016	8.99	Call	Bond Future	274.7100	0.2747	247.3100	0.2473	(9.974)	0	0	0
2016/03/08	R248	05/05/2016	9.00	Put	Bond Future	9,882.0900	9.8821	10,063.9100	10.0639	1.840	0	0	0
2016/03/08	R248	05/05/2016	9.00	Call	Bond Future	282.9000	0.2829	254.8700	0.2549	(9.908)	0	0	0
2016/03/08	R248	05/05/2016	9.01	Call	Bond Future	291.5900	0.2916	262.9000	0.2629	(9.839)	0	0	0
2016/03/08	R248	04/08/2016			Bond Future	10.0919	91.1656	10.1175	90.9517	0.253	0.0000	0.0000	0
2016/03/08	R248	04/08/2016	9.25	Call	Bond Future	1,571.4200	1.5714	1,504.9100	1.5049	(4.232)	0	0	0
2016/03/08	R248	04/08/2016	9.24	Put	Bond Future	9,254.9500	9.2550	9,403.0900	9.4031	1.601	0	0	0
2016/03/08	R248	04/08/2016	9.26	Put	Bond Future	9,106.1200	9.1061	9,252.9100	9.2529	1.612	0	0	0
2016/03/08	R248	04/08/2016	9.25	Put	Bond Future	9,180.3300	9.1803	9,327.8000	9.3278	1.606	0	0	0
2016/03/08	R248	04/08/2016	9.26	Call	Bond Future	1,594.4400	1.5944	1,527.2500	1.5272	(4.214)	0	0	0
2016/03/08	R248	04/08/2016	9.24	Call	Bond Future	1,548.6300	1.5486	1,482.7900	1.4828	(4.251)	0	0	0
2016/03/08	R248	03/11/2016	10.38	Call	Bond Future	6,347.6500	6.3476	6,209.0400	6.2090	(2.184)	0	0	0
2016/03/08	R248	03/11/2016			Bond Future	10.1498	88.4727	10.1762	88.2536	0.261	0.0000	0.0000	0
2016/03/08	R248	03/11/2016	10.39	Call	Bond Future	6,392.1000	6.3921	6,252.9900	6.2530	(2.176)	0	0	0
2016/03/08	R248	03/11/2016	10.37	Put	Bond Future	4,509.8500	4.5099	4,590.8300	4.5908	1.796	0	0	0
2016/03/08	R248	03/11/2016	10.39	Put	Bond Future	4,438.8000	4.4388	4,518.7700	4.5188	1.802	0	0	0
2016/03/08	R248	03/11/2016	10.37	Call	Bond Future	6,303.5800	6.3036	6,165.4800	6.1655	(2.191)	0	0	0
2016/03/08	R248	03/11/2016	10.38	Put	Bond Future	4,474.0600	4.4741	4,554.5300	4.5545	1.799	0	0	0

Total

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