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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/03/2016 TO 11/03/2016

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
2016/03/11	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	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
2016/03/11	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	2025	05/05/2016			Bond Future	123.6314	123.6314	123.7230	123.7230	0.074	0.0000	0.0000	4,606
2016/03/11	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	2025	05/05/2016	125.99	Put	Bond Future	2,358.6000	2.3586	2,267.0500	2.2671	(3.882)	0	0	0
2016/03/11	2025	05/05/2016	126.01	Put	Bond Future	2,378.6000	2.3786	2,287.0500	2.2871	(3.849)	0	0	0
2016/03/11	2025	05/05/2016	126.00	Put	Bond Future	2,368.6000	2.3686	2,277.0500	2.2771	(3.865)	0	0	0
2016/03/11	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	2025	04/08/2016			Bond Future	124.7276	124.7276	124.8210	124.8210	0.075	0.0000	0.0000	0
2016/03/11	2025	04/08/2016	123.86	Call	Bond Future	867.5800	0.8676	961.0100	0.9610	10.769	0	0	0
2016/03/11	2025	04/08/2016	123.87	Call	Bond Future	857.5800	0.8576	951.0100	0.9510	10.895	0	0	0
2016/03/11	2025	04/08/2016	123.85	Call	Bond Future	877.5800	0.8776	971.0100	0.9710	10.646	0	0	0
2016/03/11	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	2030	05/05/2016	8.99	Put	Bond Future	4,326.8400	4.3268	3,898.5300	3.8985	(9.899)	0	0	0
2016/03/11	2030	05/05/2016	9.01	Put	Bond Future	4,179.5500	4.1795	3,751.2400	3.7512	(10.248)	0	0	0
2016/03/11	2030	05/05/2016			Bond Future	9.5969	90.1307	9.5350	90.5590	(0.645)	0.0000	0.0000	17,365
2016/03/11	2030	05/05/2016	9.00	Put	Bond Future	4,253.1500	4.2531	3,824.8400	3.8248	(10.070)	0	0	0
2016/03/11	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	2030	04/08/2016	10.17	Call	Bond Future	3,345.1400	3.3451	3,781.7600	3.7818	13.052	0	0	0
2016/03/11	2030	04/08/2016			Bond Future	9.6633	87.8269	9.5992	88.2636	(0.664)	0.0000	0.0000	0
2016/03/11	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	2032	05/05/2016			Bond Future	9.7362	88.9901	9.6743	89.4433	(0.636)	0.0000	0.0000	9,231
2016/03/11	2032	05/05/2016	8.99	Put	Bond Future	6,174.1600	6.1742	5,787.7300	5.7877	(6.259)	0	0	0
2016/03/11	2032	05/05/2016	9.01	Put	Bond Future	6,039.8300	6.0398	5,656.3700	5.6564	(6.349)	0	0	0
2016/03/11	2032	05/05/2016	9.00	Put	Bond Future	6,106.8200	6.1068	5,721.8700	5.7219	(6.304)	0	0	0
2016/03/11	2032	05/05/2016	9.01	Call	Bond Future	499.7100	0.4997	569.4000	0.5694	13.946	0	0	0
2016/03/11	2032	05/05/2016	8.99	Call	Bond Future	474.3400	0.4743	541.0600	0.5411	14.066	0	0	0
2016/03/11	2032	05/05/2016	9.00	Call	Bond Future	486.9000	0.4869	555.1000	0.5551	14.007	0	0	0
2016/03/11	2032	04/08/2016	9.01	Call	Bond Future	1,347.7700	1.3478	1,465.4100	1.4654	8.728	0	0	0
2016/03/11	2032	04/08/2016			Bond Future	9.8012	90.6731	9.7372	91.1350	(0.653)	0.0000	0.0000	0
2016/03/11	2032	04/08/2016	8.99	Call	Bond Future	1,309.8300	1.3098	1,424.9000	1.4249	8.785	0	0	0
2016/03/11	2032	04/08/2016	9.00	Call	Bond Future	1,328.3300	1.3283	1,444.6700	1.4447	8.758	0	0	0
2016/03/11	2032	04/08/2016	8.99	Put	Bond Future	7,443.1400	7.4431	7,096.2100	7.0962	(4.661)	0	0	0
2016/03/11	2032	04/08/2016	9.01	Put	Bond Future	7,322.4500	7.3225	6,978.0900	6.9781	(4.703)	0	0	0
2016/03/11	2032	04/08/2016	9.00	Put	Bond Future	7,382.2700	7.3823	7,036.6100	7.0366	(4.682)	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
2016/03/11	2032	03/11/2016			Bond Future	9.8603	88.2480	9.7945	88.7175	(0.668)	0.0000	0.0000	0
2016/03/11	2032	03/11/2016	10.28	Put	Bond Future	3,110.0100	3.1100	2,930.1600	2.9302	(5.783)	0	0	0
2016/03/11	2032	03/11/2016	10.30	Put	Bond Future	3,057.5200	3.0575	2,879.8400	2.8798	(5.811)	0	0	0
2016/03/11	2032	03/11/2016	10.29	Put	Bond Future	3,083.5400	3.0835	2,904.7800	2.9048	(5.797)	0	0	0
2016/03/11	2032	03/11/2016	10.30	Call	Bond Future	6,100.4800	6.1005	6,392.3100	6.3923	4.784	0	0	0
2016/03/11	2032	03/11/2016	10.28	Call	Bond Future	6,017.9800	6.0180	6,307.6400	6.3076	4.813	0	0	0
2016/03/11	2032	03/11/2016	10.29	Call	Bond Future	6,059.0400	6.0590	6,349.7900	6.3498	4.799	0	0	0
2016/03/11	2033	05/05/2016			Bond Future	102.9868	102.9868	102.9799	102.9799	(0.007)	0.0000	0.0000	1,032
2016/03/11	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	2033	05/05/2016	102.40	Call	Bond Future	586.7900	0.5868	579.8700	0.5799	(1.179)	0	0	0
2016/03/11	2033	05/05/2016	102.41	Call	Bond Future	576.7900	0.5768	569.8700	0.5699	(1.200)	0	0	0
2016/03/11	2033	05/05/2016	102.39	Call	Bond Future	596.7900	0.5968	589.8700	0.5899	(1.160)	0	0	0
2016/03/11	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	2037	05/05/2016	8.99	Call	Bond Future	362.0500	0.3620	415.3600	0.4154	14.724	0	0	0
2016/03/11	2037	05/05/2016	9.00	Put	Bond Future	7,719.9000	7.7199	7,282.9900	7.2830	(5.660)	0	0	0
2016/03/11	2037	05/05/2016			Bond Future	9.8712	90.3048	9.8093	90.7963	(0.626)	0.0000	0.0000	40,778
2016/03/11	2037	05/05/2016	9.00	Call	Bond Future	372.1800	0.3722	426.7800	0.4268	14.670	0	0	0
2016/03/11	2037	05/05/2016	9.01	Call	Bond Future	382.9000	0.3829	438.8400	0.4388	14.610	0	0	0
2016/03/11	2037	05/05/2016	8.99	Put	Bond Future	7,799.6500	7.7997	7,361.4500	7.3614	(5.618)	0	0	0
2016/03/11	2037	05/05/2016	9.01	Put	Bond Future	7,640.8700	7.6409	7,205.3000	7.2053	(5.701)	0	0	0
2016/03/11	2037	04/08/2016			Bond Future	9.9366	87.7538	9.8727	88.2548	(0.642)	0.0000	0.0000	0
2016/03/11	2037	04/08/2016	9.24	Put	Bond Future	7,447.1600	7.4472	7,089.3600	7.0894	(4.805)	0	0	0
2016/03/11	2037	04/08/2016	9.26	Put	Bond Future	7,322.3200	7.3223	6,967.4700	6.9675	(4.846)	0	0	0
2016/03/11	2037	04/08/2016	9.24	Call	Bond Future	1,723.4100	1.7234	1,866.5900	1.8666	8.308	0	0	0
2016/03/11	2037	04/08/2016	9.25	Put	Bond Future	7,384.4700	7.3845	7,028.1400	7.0281	(4.825)	0	0	0
2016/03/11	2037	04/08/2016	9.25	Call	Bond Future	1,747.0200	1.7470	1,891.6700	1.8917	8.280	0	0	0
2016/03/11	2037	04/08/2016	9.26	Call	Bond Future	1,771.0400	1.7710	1,917.1700	1.9172	8.251	0	0	0
2016/03/11	2037	03/11/2016	10.35	Call	Bond Future	6,351.5800	6.3516	6,658.4400	6.6584	4.831	0	0	0
2016/03/11	2037	03/11/2016	10.36	Put	Bond Future	3,619.1900	3.6192	3,417.8800	3.4179	(5.562)	0	0	0
2016/03/11	2037	03/11/2016			Bond Future	9.9916	89.4324	9.9261	89.9418	(0.656)	0.0000	0.0000	0
2016/03/11	2037	03/11/2016	10.36	Call	Bond Future	6,395.0300	6.3950	6,703.0800	6.7031	4.817	0	0	0
2016/03/11	2037	03/11/2016	10.37	Call	Bond Future	6,438.5900	6.4386	6,747.8100	6.7478	4.803	0	0	0
2016/03/11	2037	03/11/2016	10.35	Put	Bond Future	3,649.2300	3.6492	3,446.7300	3.4467	(5.549)	0	0	0
2016/03/11	2037	03/11/2016	10.37	Put	Bond Future	3,589.3700	3.5894	3,389.2300	3.3892	(5.576)	0	0	0
2016/03/11	2038	05/05/2016	131.01	Put	Bond Future	2,123.9300	2.1239	2,132.5500	2.1325	0.406	0	0	0
2016/03/11	2038	05/05/2016			Bond Future	128.8861	128.8861	128.8775	128.8775	(0.007)	0.0000	0.0000	17,007
2016/03/11	2038	05/05/2016	131.00	Put	Bond Future	2,113.9300	2.1139	2,122.5500	2.1225	0.408	0	0	0
2016/03/11	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	2038	05/05/2016	130.99	Put	Bond Future	2,103.9300	2.1039	2,112.5500	2.1125	0.410	0	0	0
2016/03/11	2038	04/08/2016			Bond Future	129.9255	129.9255	129.9171	129.9171	(0.006)	0.0000	0.0000	0
2016/03/11	2038	04/08/2016	129.31	Call	Bond Future	615.5000	0.6155	607.0700	0.6071	(1.370)	0	0	0
2016/03/11	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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2016/03/11	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	2038	04/08/2016	129.32	Call	Bond Future	605.5000	0.6055	597.0700	0.5971	(1.392)	0	0	0
2016/03/11	2038	04/08/2016	129.30	Call	Bond Future	625.5000	0.6255	617.0700	0.6171	(1.348)	0	0	0
2016/03/11	2040	05/05/2016	9.50	Call	Bond Future	1,167.9000	1.1679	1,307.7800	1.3078	11.977	0	0	0
2016/03/11	2040	05/05/2016			Bond Future	9.9414	93.9234	9.8796	94.4460	(0.622)	0.0000	0.0000	1,812
2016/03/11	2040	05/05/2016	9.51	Call	Bond Future	1,192.9500	1.1930	1,335.1600	1.3352	11.921	0	0	0
2016/03/11	2040	05/05/2016	9.49	Call	Bond Future	1,143.2200	1.1432	1,280.7800	1.2808	12.033	0	0	0
2016/03/11	2040	05/05/2016	9.50	Put	Bond Future	5,010.0400	5.0100	4,627.2600	4.6273	(7.640)	0	0	0
2016/03/11	2040	05/05/2016	9.49	Put	Bond Future	5,075.4700	5.0755	4,690.3700	4.6904	(7.587)	0	0	0
2016/03/11	2040	05/05/2016	9.51	Put	Bond Future	4,945.1200	4.9451	4,564.6700	4.5647	(7.693)	0	0	0
2016/03/11	2040	04/08/2016			Bond Future	10.0073	91.1903	9.9435	91.7230	(0.638)	0.0000	0.0000	0
2016/03/11	2040	04/08/2016	9.49	Put	Bond Future	6,821.1700	6.8212	6,470.3500	6.4703	(5.143)	0	0	0
2016/03/11	2040	04/08/2016	9.50	Call	Bond Future	2,379.1000	2.3791	2,562.6400	2.5626	7.715	0	0	0
2016/03/11	2040	04/08/2016	9.51	Call	Bond Future	2,408.9100	2.4089	2,594.1100	2.5941	7.688	0	0	0
2016/03/11	2040	04/08/2016	9.49	Call	Bond Future	2,349.7400	2.3497	2,531.6300	2.5316	7.741	0	0	0
2016/03/11	2040	04/08/2016	9.51	Put	Bond Future	6,700.7900	6.7008	6,353.2800	6.3533	(5.186)	0	0	0
2016/03/11	2040	04/08/2016	9.50	Put	Bond Future	6,760.6900	6.7607	6,411.5200	6.4115	(5.165)	0	0	0
2016/03/11	2044	05/05/2016	8.99	Put	Bond Future	9,005.4300	9.0054	8,565.8300	8.5658	(4.881)	0	0	0
2016/03/11	2044	05/05/2016			Bond Future	9.9349	91.2624	9.8782	91.7454	(0.571)	0.0000	0.0000	20,223
2016/03/11	2044	05/05/2016	9.01	Put	Bond Future	8,826.4700	8.8265	8,389.1600	8.3892	(4.955)	0	0	0
2016/03/11	2044	05/05/2016	9.00	Put	Bond Future	8,915.5800	8.9156	8,477.1000	8.4771	(4.918)	0	0	0
2016/03/11	2044	05/05/2016	9.01	Call	Bond Future	343.8800	0.3439	389.6000	0.3896	13.295	0	0	0
2016/03/11	2044	05/05/2016	8.99	Call	Bond Future	324.2800	0.3243	367.7100	0.3677	13.393	0	0	0
2016/03/11	2044	05/05/2016	9.00	Call	Bond Future	333.8000	0.3338	378.3500	0.3784	13.346	0	0	0
2016/03/11	2044	04/08/2016	9.50	Call	Bond Future	2,418.9400	2.4189	2,588.5400	2.5885	7.011	0	0	0
2016/03/11	2044	04/08/2016			Bond Future	9.9981	88.6043	9.9397	89.0966	(0.585)	0.0000	0.0000	0
2016/03/11	2044	04/08/2016	9.51	Call	Bond Future	2,449.2400	2.4492	2,620.3800	2.6204	6.987	0	0	0
2016/03/11	2044	04/08/2016	9.49	Put	Bond Future	6,830.0800	6.8301	6,505.8600	6.5059	(4.747)	0	0	0
2016/03/11	2044	04/08/2016	9.51	Put	Bond Future	6,708.4500	6.7085	6,387.3000	6.3873	(4.787)	0	0	0
2016/03/11	2044	04/08/2016	9.49	Call	Bond Future	2,388.8600	2.3889	2,556.9300	2.5569	7.036	0	0	0
2016/03/11	2044	04/08/2016	9.50	Put	Bond Future	6,769.0800	6.7691	6,446.3900	6.4464	(4.767)	0	0	0
2016/03/11	2044	03/11/2016			Bond Future	10.0515	90.2991	9.9915	90.7996	(0.597)	0.0000	0.0000	0
2016/03/11	2044	03/11/2016	10.42	Call	Bond Future	6,826.2800	6.8263	7,128.6300	7.1286	4.429	0	0	0
2016/03/11	2044	03/11/2016	10.41	Put	Bond Future	3,890.9000	3.8909	3,691.6300	3.6916	(5.121)	0	0	0
2016/03/11	2044	03/11/2016	10.43	Put	Bond Future	3,827.0100	3.8270	3,630.0600	3.6301	(5.146)	0	0	0
2016/03/11	2044	03/11/2016	10.42	Put	Bond Future	3,858.9800	3.8590	3,660.8700	3.6609	(5.134)	0	0	0
2016/03/11	2044	03/11/2016	10.43	Call	Bond Future	6,872.4000	6.8724	7,175.9100	7.1759	4.416	0	0	0
2016/03/11	2044	03/11/2016	10.41	Call	Bond Future	6,779.9900	6.7800	7,081.1800	7.0812	4.442	0	0	0
2016/03/11	2046	05/05/2016			Bond Future	127.6404	127.6404	127.6320	127.6320	(0.007)	0.0000	0.0000	12,766
2016/03/11	2046	05/05/2016	129.99	Put	Bond Future	2,349.5600	2.3496	2,358.0400	2.3580	0.361	0	0	0
2016/03/11	2046	05/05/2016	130.01	Put	Bond Future	2,369.5600	2.3696	2,378.0400	2.3780	0.358	0	0	0
2016/03/11	2046	05/05/2016	130.00	Put	Bond Future	2,359.5600	2.3596	2,368.0400	2.3680	0.359	0	0	0
2016/03/11	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/11	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	2046	04/08/2016			Bond Future	130.0649	130.0649	130.0563	130.0563	(0.007)	0.0000	0.0000	0
2016/03/11	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	2046	04/08/2016	129.00	Call	Bond Future	1,064.8500	1.0648	1,056.3300	1.0563	(0.800)	0	0	0
2016/03/11	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	2046	04/08/2016	129.01	Call	Bond Future	1,054.8500	1.0548	1,046.3300	1.0463	(0.808)	0	0	0
2016/03/11	2046	04/08/2016	129.02	Call	Bond Future	1,044.8500	1.0448	1,036.3300	1.0363	(0.815)	0	0	0
2016/03/11	2050	05/05/2016	138.00	Put	Bond Future	2,059.4500	2.0594	442.0300	0.4420	(78.537)	0	0	0
2016/03/11	2050	05/05/2016			Bond Future	135.9406	135.9406	137.5580	137.5580	1.190	0.0000	0.0000	14,916
2016/03/11	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	2050	05/05/2016	137.99	Put	Bond Future	2,049.4500	2.0494	432.0300	0.4320	(78.920)	0	0	0
2016/03/11	2050	05/05/2016	138.01	Put	Bond Future	2,069.4500	2.0694	452.0300	0.4520	(78.157)	0	0	0
2016/03/11	2050	04/08/2016	139.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	2050	04/08/2016			Bond Future	136.9538	136.9538	138.6023	138.6023	1.204	0.0000	0.0000	0
2016/03/11	2050	04/08/2016	139.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	2050	04/08/2016	139.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	2050	04/08/2016	139.12	Put	Bond Future	2,166.2100	2.1662	517.7400	0.5177	(76.099)	0	0	0
2016/03/11	2050	04/08/2016	139.14	Put	Bond Future	2,186.2100	2.1862	537.7400	0.5377	(75.403)	0	0	0
2016/03/11	2050	04/08/2016	139.13	Put	Bond Future	2,176.2100	2.1762	527.7400	0.5277	(75.750)	0	0	0
2016/03/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	AL37	05/05/2016			Index Future	471.7700	471.7700	472.9740	472.9740	0.255	0.0000	0.0000	4
2016/03/11	AL37	04/08/2016			Index Future	480.5960	480.5960	481.8230	481.8230	0.255	0.0000	0.0000	0
2016/03/11	AL7T	05/05/2016			Index Future	544.3660	544.3660	546.4980	546.4980	0.392	0.0000	0.0000	0
2016/03/11	AL7T	04/08/2016			Index Future	554.5500	554.5500	556.7230	556.7230	0.392	0.0000	0.0000	0
2016/03/11	ALBI	05/05/2016			Index Future	493.5120	493.5120	495.5230	495.5230	0.407	0.0000	0.0000	510
2016/03/11	ALBI	04/08/2016			Index Future	502.7450	502.7450	504.7950	504.7950	0.408	0.0000	0.0000	139
2016/03/11	ALBI	03/11/2016			Index Future	512.4590	512.4590	514.5410	514.5410	0.406	0.0000	0.0000	0
2016/03/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	C025	31/01/2025			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
2016/03/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/03/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	C214	28/02/2041			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
2016/03/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/11	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	EL28	05/05/2016			Bond Future	126.8047	126.8047	126.9300	126.9300	0.099	0.0000	0.0000	0
2016/03/11	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	EL28	05/05/2016	128.99	Put	Bond Future	2,185.2900	2.1853	2,059.9500	2.0600	(5.736)	0	0	0
2016/03/11	EL28	05/05/2016	129.01	Put	Bond Future	2,205.2900	2.2053	2,079.9500	2.0800	(5.684)	0	0	0
2016/03/11	EL28	05/05/2016	129.00	Put	Bond Future	2,195.2900	2.1953	2,069.9500	2.0700	(5.709)	0	0	0
2016/03/11	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	EL28	04/08/2016			Bond Future	129.2133	129.2133	129.3411	129.3411	0.099	0.0000	0.0000	0
2016/03/11	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	EL28	04/08/2016	126.86	Call	Bond Future	2,353.3100	2.3533	2,481.1200	2.4811	5.431	0	0	0
2016/03/11	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	EL28	04/08/2016	126.87	Call	Bond Future	2,343.3100	2.3433	2,471.1200	2.4711	5.454	0	0	0
2016/03/11	EL28	04/08/2016	126.88	Call	Bond Future	2,333.3100	2.3333	2,461.1200	2.4611	5.478	0	0	0
2016/03/11	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	ES33	05/05/2016			Bond Future	10.7316	75.9186	10.6694	76.3094	(0.579)	0.0000	0.0000	8,776
2016/03/11	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	ES33	05/05/2016	9.99	Put	Bond Future	4,872.3200	4.8723	4,481.5400	4.4815	(8.020)	0	0	0
2016/03/11	ES33	05/05/2016	10.01	Put	Bond Future	4,734.6800	4.7347	4,343.9000	4.3439	(8.254)	0	0	0
2016/03/11	ES33	05/05/2016	10.00	Put	Bond Future	4,803.4500	4.8035	4,412.6700	4.4127	(8.135)	0	0	0
2016/03/11	ES33	04/08/2016			Bond Future	10.8242	77.3543	10.7599	77.7526	(0.594)	0.0000	0.0000	0
2016/03/11	ES33	04/08/2016	10.24	Put	Bond Future	3,741.2200	3.7412	3,342.9000	3.3429	(10.647)	0	0	0
2016/03/11	ES33	04/08/2016	10.26	Put	Bond Future	3,608.4700	3.6085	3,210.1500	3.2101	(11.038)	0	0	0
2016/03/11	ES33	04/08/2016	10.25	Put	Bond Future	3,674.8000	3.6748	3,276.4800	3.2765	(10.839)	0	0	0

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2016/03/11	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	ES33	03/11/2016			Bond Future	10.9133	75.0407	10.8470	75.4456	(0.607)	0.0000	0.0000	0
2016/03/11	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	ES33	03/11/2016	11.31	Call	Bond Future	2,354.1200	2.3541	2,759.0000	2.7590	17.199	0	0	0
2016/03/11	ES33	03/11/2016	11.29	Call	Bond Future	2,238.2100	2.2382	2,643.0900	2.6431	18.089	0	0	0
2016/03/11	ES33	03/11/2016	11.30	Call	Bond Future	2,296.2000	2.2962	2,701.0800	2.7011	17.633	0	0	0
2016/03/11	ES42	05/05/2016			Bond Future	10.8936	79.7672	10.8364	80.1722	(0.525)	0.0000	0.0000	7,250
2016/03/11	GOVI	05/05/2016	518.01	Put	GOVI	255,140.0000	25.5140	235,830.0000	23.5830	(7.568)	0	0	0
2016/03/11	GOVI	05/05/2016			GOVI	492.4960	492.4960	494.4270	494.4270	0.392	0.0000	0.0000	477
2016/03/11	GOVI	05/05/2016	518.00	Put	GOVI	255,040.0000	25.5040	235,730.0000	23.5730	(7.571)	0	0	0
2016/03/11	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	GOVI	05/05/2016	517.99	Put	GOVI	254,940.0000	25.4940	235,630.0000	23.5630	(7.574)	0	0	0
2016/03/11	GOVI	04/08/2016	520.99	Put	GOVI	192,800.0000	19.2800	173,120.0000	17.3120	(10.207)	0	0	0
2016/03/11	GOVI	04/08/2016			GOVI	501.7100	501.7100	503.6780	503.6780	0.392	0.0000	0.0000	26
2016/03/11	GOVI	04/08/2016	521.01	Put	GOVI	193,000.0000	19.3000	173,320.0000	17.3320	(10.197)	0	0	0
2016/03/11	GOVI	04/08/2016	521.00	Put	GOVI	192,900.0000	19.2900	173,220.0000	17.3220	(10.202)	0	0	0
2016/03/11	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	GOVI	03/11/2016	476.11	Call	GOVI	352,940.0000	35.2940	372,930.0000	37.2930	5.664	0	0	0
2016/03/11	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	GOVI	03/11/2016			GOVI	511.4040	511.4040	513.4030	513.4030	0.391	0.0000	0.0000	0
2016/03/11	GOVI	03/11/2016	476.12	Call	GOVI	352,840.0000	35.2840	372,830.0000	37.2830	5.665	0	0	0
2016/03/11	GOVI	03/11/2016	476.13	Call	GOVI	352,740.0000	35.2740	372,730.0000	37.2730	5.667	0	0	0
2016/03/11	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/03/11	IGOV	05/05/2016			Index Future	237.0940	237.0940	237.4100	237.4100	0.133	0.0000	0.0000	977
2016/03/11	IGOV	04/08/2016			Index Future	241.5490	241.5490	241.8720	241.8720	0.134	0.0000	0.0000	81
2016/03/11	IGOV	03/11/2016			Index Future	246.2340	246.2340	246.5610	246.5610	0.133	0.0000	0.0000	0
2016/03/11	ILBI	05/05/2016			Index Future	642.9050	642.9050	643.5510	643.5510	0.100	0.0000	0.0000	0
2016/03/11	ILBI	04/08/2016			Index Future	654.8320	654.8320	655.4900	655.4900	0.100	0.0000	0.0000	157
2016/03/11	IS01	19/12/2016			Interest Rate Swap	100.1471	100.1471	100.1306	100.1306	(0.016)	0.0000	0.0000	0
2016/03/11	IS01	16/03/2017			Interest Rate Swap	100.1879	100.1879	100.1632	100.1632	(0.025)	0.0000	0.0000	0
2016/03/11	IS01	15/06/2017			Interest Rate Swap	99.9244	99.9244	99.8896	99.8896	(0.035)	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
2016/03/11	IS02	18/12/2017			Interest Rate Swap	100.5748	100.5748	100.5129	100.5129	(0.062)	0.0000	0.0000	0
2016/03/11	IS02	16/03/2018			Interest Rate Swap	100.1316	100.1316	99.9606	99.9606	(0.171)	0.0000	0.0000	0
2016/03/11	IS02	15/06/2018			Interest Rate Swap	100.0031	100.0031	99.8002	99.8002	(0.203)	0.0000	0.0000	0
2016/03/11	IS05	17/12/2020			Interest Rate Swap	100.7091	100.7091	100.6793	100.6793	(0.030)	0.0000	0.0000	0
2016/03/11	IS05	16/03/2021			Interest Rate Swap	100.2186	100.2186	100.1937	100.1937	(0.025)	0.0000	0.0000	0
2016/03/11	IS05	15/06/2021			Interest Rate Swap	99.7023	99.7023	99.6668	99.6668	(0.036)	0.0000	0.0000	0
2016/03/11	IS10	17/12/2025			Interest Rate Swap	102.5835	102.5835	102.5476	102.5476	(0.035)	0.0000	0.0000	0
2016/03/11	IS10	16/03/2026			Interest Rate Swap	99.7886	99.7886	99.7677	99.7677	(0.021)	0.0000	0.0000	0
2016/03/11	IS10	15/06/2026			Interest Rate Swap	98.6388	98.6388	98.6208	98.6208	(0.018)	0.0000	0.0000	0
2016/03/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/03/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/03/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/03/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/03/11	JBAF	16/03/2016			Jibar Tradeable Future	7.0600	92.9400	7.0600	92.9400	0.000	0.0000	0.0000	0
2016/03/11	JBAF	20/04/2016			Jibar Tradeable Future	7.2200	92.7800	7.1800	92.8200	(0.554)	0.0000	0.0000	0
2016/03/11	JBAF	18/05/2016			Jibar Tradeable Future	7.3000	92.7000	7.2400	92.7600	(0.822)	0.0000	0.0000	0
2016/03/11	JBAF	15/06/2016			Jibar Tradeable Future	7.4300	92.5700	7.3700	92.6300	(0.808)	0.0000	0.0000	0
2016/03/11	JBAF	20/07/2016			Jibar Tradeable Future	7.5100	92.4900	7.4300	92.5700	(1.065)	0.0000	0.0000	0
2016/03/11	JBAF	17/08/2016			Jibar Tradeable Future	7.6100	92.3900	7.5200	92.4800	(1.183)	0.0000	0.0000	0
2016/03/11	JBAF	21/09/2016			Jibar Tradeable Future	7.6800	92.3200	7.5800	92.4200	(1.302)	0.0000	0.0000	0
2016/03/11	JBAF	21/12/2016			Jibar Tradeable Future	7.9300	92.0700	7.8100	92.1900	(1.513)	0.0000	0.0000	0
2016/03/11	JBAF	15/03/2017			Jibar Tradeable Future	8.0700	91.9300	7.9400	92.0600	(1.611)	0.0000	0.0000	0
2016/03/11	JBAF	21/06/2017			Jibar Tradeable Future	8.2200	91.7800	8.1000	91.9000	(1.460)	0.0000	0.0000	0
2016/03/11	JBAF	20/09/2017			Jibar Tradeable Future	8.3100	91.6900	8.1800	91.8200	(1.564)	0.0000	0.0000	0
2016/03/11	JBAF	20/12/2017			Jibar Tradeable Future	8.3900	91.6100	8.2600	91.7400	(1.549)	0.0000	0.0000	0
2016/03/11	R023	05/05/2016			Bond Future	9.0636	94.9228	9.0063	95.1979	(0.632)	0.0000	0.0000	8,731
2016/03/11	R023	05/05/2016	8.24	Put	Bond Future	4,246.9700	4.2470	4,000.6900	4.0007	(5.799)	0	0	0
2016/03/11	R023	05/05/2016	8.26	Put	Bond Future	4,157.9600	4.1580	3,913.2000	3.9132	(5.887)	0	0	0
2016/03/11	R023	05/05/2016	8.24	Call	Bond Future	194.2700	0.1943	223.1500	0.2232	14.866	0	0	0
2016/03/11	R023	05/05/2016	8.25	Put	Bond Future	4,202.2700	4.2023	3,956.7300	3.9567	(5.843)	0	0	0
2016/03/11	R023	05/05/2016	8.25	Call	Bond Future	200.0700	0.2001	229.6900	0.2297	14.805	0	0	0
2016/03/11	R023	05/05/2016	8.26	Call	Bond Future	206.2300	0.2062	236.6300	0.2366	14.741	0	0	0
2016/03/11	R023	04/08/2016	8.24	Call	Bond Future	615.4300	0.6154	672.8700	0.6729	9.333	0	0	0
2016/03/11	R023	04/08/2016	8.25	Put	Bond Future	4,841.1800	4.8412	4,618.8100	4.6188	(4.593)	0	0	0
2016/03/11	R023	04/08/2016			Bond Future	9.1324	96.7178	9.0721	96.9984	(0.660)	0.0000	0.0000	0
2016/03/11	R023	04/08/2016	8.25	Call	Bond Future	625.3400	0.6253	683.5200	0.6835	9.304	0	0	0
2016/03/11	R023	04/08/2016	8.26	Call	Bond Future	635.9200	0.6359	694.8600	0.6949	9.268	0	0	0
2016/03/11	R023	04/08/2016	8.24	Put	Bond Future	4,880.3900	4.8804	4,657.2800	4.6573	(4.572)	0	0	0

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2016/03/11	R023	04/08/2016	8.26	Put	Bond Future	4,802.6700	4.8027	4,581.0600	4.5811	(4.614)	0	0	0
2016/03/11	R023	03/11/2016	9.73	Put	Bond Future	1,656.6200	1.6566	1,554.2300	1.5542	(6.181)	0	0	0
2016/03/11	R023	03/11/2016			Bond Future	9.1990	94.6358	9.1360	94.9204	(0.685)	0.0000	0.0000	0
2016/03/11	R023	03/11/2016	9.75	Put	Bond Future	1,626.0000	1.6260	1,524.9800	1.5250	(6.213)	0	0	0
2016/03/11	R023	03/11/2016	9.73	Call	Bond Future	4,012.0100	4.0120	4,194.2600	4.1943	4.543	0	0	0
2016/03/11	R023	03/11/2016	9.74	Put	Bond Future	1,641.1100	1.6411	1,539.4100	1.5394	(6.197)	0	0	0
2016/03/11	R023	03/11/2016	9.74	Call	Bond Future	4,040.1400	4.0401	4,223.0800	4.2231	4.528	0	0	0
2016/03/11	R023	03/11/2016	9.75	Call	Bond Future	4,068.6400	4.0686	4,252.2600	4.2523	4.513	0	0	0
2016/03/11	R035	05/05/2016	10.37	Call	Bond Future	4,196.9100	4.1969	4,691.2900	4.6913	11.780	0	0	0
2016/03/11	R035	05/05/2016			Bond Future	9.8238	93.6343	9.7621	94.1287	(0.629)	0.0000	0.0000	4,141
2016/03/11	R035	05/05/2016	10.35	Call	Bond Future	4,048.5600	4.0486	4,542.9400	4.5429	12.211	0	0	0
2016/03/11	R035	05/05/2016	10.36	Call	Bond Future	4,122.7900	4.1228	4,617.1700	4.6172	11.991	0	0	0
2016/03/11	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	R035	04/08/2016			Bond Future	9.8857	95.4050	9.8219	95.9090	(0.645)	0.0000	0.0000	0
2016/03/11	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	R035	04/08/2016	10.35	Call	Bond Future	3,542.9800	3.5430	4,046.9200	4.0469	14.224	0	0	0
2016/03/11	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	R035	04/08/2016	10.36	Call	Bond Future	3,616.9200	3.6169	4,120.8600	4.1209	13.933	0	0	0
2016/03/11	R035	04/08/2016	10.37	Call	Bond Future	3,690.7700	3.6908	4,194.7100	4.1947	13.654	0	0	0
2016/03/11	R186	05/05/2016	9.25	Call	Bond Future	2,243.4700	2.2435	2,469.0100	2.4690	10.053	0	0	180
2016/03/11	R186	05/05/2016			Bond Future	9.2006	112.7113	9.1385	113.1524	(0.675)	9.1640	9.1640	56,445
2016/03/11	R186	05/05/2016	8.34	Call	Bond Future	280.0700	0.2801	325.2300	0.3252	16.125	0	0	0
2016/03/11	R186	05/05/2016	9.89	Call	Bond Future	5,256.4600	5.2565	5,612.7300	5.6127	6.778	0	0	0
2016/03/11	R186	05/05/2016	8.35	Call	Bond Future	288.6300	0.2886	334.9700	0.3350	16.055	0	0	0
2016/03/11	R186	05/05/2016	8.75	Put	Bond Future	4,091.3600	4.0914	3,760.8600	3.7609	(8.078)	0	0	1,900
2016/03/11	R186	05/05/2016	9.25	Put	Bond Future	1,894.6000	1.8946	1,679.0100	1.6790	(11.379)	0	0	0
2016/03/11	R186	05/05/2016	8.33	Call	Bond Future	271.7200	0.2717	315.7300	0.3157	16.197	0	0	0
2016/03/11	R186	05/05/2016	8.85	Put	Bond Future	3,568.7300	3.5687	3,259.1300	3.2591	(8.675)	0	0	5,350
2016/03/11	R186	05/05/2016	9.96	Call	Bond Future	5,642.9000	5.6429	6,009.3900	6.0094	6.495	0	0	0
2016/03/11	R186	05/05/2016	9.86	Call	Bond Future	5,093.3200	5.0933	5,444.9400	5.4449	6.904	0	0	0
2016/03/11	R186	05/05/2016	7.56	Put	Bond Future	12,531.4600	12.5315	12,093.8000	12.0938	(3.492)	0	0	0
2016/03/11	R186	05/05/2016	8.35	Put	Bond Future	6,546.4300	6.5464	6,151.6400	6.1516	(6.031)	0	0	0
2016/03/11	R186	05/05/2016	8.75	Call	Bond Future	835.7000	0.8357	946.3300	0.9463	13.238	0	0	180
2016/03/11	R186	05/05/2016	8.34	Put	Bond Future	6,614.3200	6.6143	6,218.3500	6.2184	(5.987)	0	0	0
2016/03/11	R186	05/05/2016	7.56	Call	Bond Future	16.5900	0.0166	20.0600	0.0201	20.916	0	0	0
2016/03/11	R186	05/05/2016	8.85	Call	Bond Future	1,046.9200	1.0469	1,178.4500	1.1784	12.564	0	0	0
2016/03/11	R186	05/05/2016	8.33	Put	Bond Future	6,682.4800	6.6825	6,285.3600	6.2854	(5.943)	0	0	0
2016/03/11	R186	05/05/2016	9.89	Put	Bond Future	521.8400	0.5218	436.9800	0.4370	(16.262)	0	0	180
2016/03/11	R186	05/05/2016	9.96	Put	Bond Future	443.5000	0.4435	368.8600	0.3689	(16.830)	0	0	5,000
2016/03/11	R186	05/05/2016	9.86	Put	Bond Future	558.7700	0.5588	469.2600	0.4693	(16.019)	0	0	5,000
2016/03/11	R186	04/08/2016	8.51	Put	Bond Future	6,636.4500	6.6364	6,301.1000	6.3011	(5.053)	0	0	0
2016/03/11	R186	04/08/2016			Bond Future	9.2632	109.5390	9.1985	109.9887	(0.698)	0.0000	0.0000	0
2016/03/11	R186	04/08/2016	8.50	Put	Bond Future	6,691.8200	6.6918	6,355.1500	6.3551	(5.031)	0	0	0

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2016/03/11	R186	04/08/2016	8.51	Call	Bond Future	1,237.3900	1.2374	1,351.7500	1.3518	9.242	0	0	0
2016/03/11	R186	04/08/2016	8.49	Call	Bond Future	1,200.3100	1.2003	1,312.0600	1.3121	9.310	0	0	0
2016/03/11	R186	04/08/2016	8.50	Call	Bond Future	1,218.6400	1.2186	1,331.6800	1.3317	9.276	0	0	0
2016/03/11	R186	04/08/2016	8.49	Put	Bond Future	6,747.6700	6.7477	6,409.7100	6.4097	(5.009)	0	0	0
2016/03/11	R197	05/05/2016			Bond Future	294.6069	294.6069	294.5861	294.5861	(0.007)	0.0000	0.0000	2,289
2016/03/11	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	R197	05/05/2016	299.99	Put	Bond Future	5,383.1300	5.3831	5,403.8600	5.4039	0.385	0	0	0
2016/03/11	R197	05/05/2016	300.01	Put	Bond Future	5,403.1300	5.4031	5,423.8600	5.4239	0.384	0	0	0
2016/03/11	R197	05/05/2016	300.00	Put	Bond Future	5,393.1300	5.3931	5,413.8600	5.4139	0.384	0	0	0
2016/03/11	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	R197	04/08/2016	293.98	Put	Bond Future	273.3800	0.2734	294.1800	0.2942	7.608	0	0	0
2016/03/11	R197	04/08/2016			Bond Future	293.7066	293.7066	293.6858	293.6858	(0.007)	0.0000	0.0000	0
2016/03/11	R197	04/08/2016	293.97	Put	Bond Future	263.3800	0.2634	284.1800	0.2842	7.897	0	0	0
2016/03/11	R197	04/08/2016	293.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	R197	04/08/2016	293.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	R197	04/08/2016	293.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	R197	04/08/2016	293.96	Put	Bond Future	253.3800	0.2534	274.1800	0.2742	8.209	0	0	0
2016/03/11	R202	05/05/2016	246.99	Put	Bond Future	7,964.7000	7.9647	7,952.2800	7.9523	(0.156)	0	0	0
2016/03/11	R202	05/05/2016			Bond Future	240.2319	240.2319	240.2160	240.2160	(0.007)	0.0000	0.0000	43,261
2016/03/11	R202	05/05/2016	247.01	Put	Bond Future	7,980.2400	7.9802	7,967.8700	7.9679	(0.155)	0	0	0
2016/03/11	R202	05/05/2016	246.99	Call	Bond Future	1,206.5900	1.2066	1,178.2900	1.1783	(2.345)	0	0	0
2016/03/11	R202	05/05/2016	247.00	Put	Bond Future	7,972.4700	7.9725	7,960.0700	7.9601	(0.156)	0	0	0
2016/03/11	R202	05/05/2016	247.00	Call	Bond Future	1,204.3600	1.2044	1,176.0800	1.1761	(2.348)	0	0	0
2016/03/11	R202	05/05/2016	247.01	Call	Bond Future	1,202.1300	1.2021	1,173.8800	1.1739	(2.350)	0	0	0
2016/03/11	R202	04/08/2016	243.25	Call	Bond Future	4,564.9500	4.5650	4,539.3000	4.5393	(0.562)	0	0	0
2016/03/11	R202	04/08/2016			Bond Future	241.3444	241.3444	241.3285	241.3285	(0.007)	0.0000	0.0000	0
2016/03/11	R202	04/08/2016	243.26	Call	Bond Future	4,560.6200	4.5606	4,534.9700	4.5350	(0.562)	0	0	0
2016/03/11	R202	04/08/2016	243.24	Put	Bond Future	6,464.9000	6.4649	6,455.0900	6.4551	(0.152)	0	0	0
2016/03/11	R202	04/08/2016	243.26	Put	Bond Future	6,476.2300	6.4762	6,466.4300	6.4664	(0.151)	0	0	0
2016/03/11	R202	04/08/2016	243.24	Call	Bond Future	4,569.2900	4.5693	4,543.6300	4.5436	(0.562)	0	0	0
2016/03/11	R202	04/08/2016	243.25	Put	Bond Future	6,470.5600	6.4706	6,460.7600	6.4608	(0.151)	0	0	0
2016/03/11	R203	05/05/2016	7.25	Put	Bond Future	1,139.5400	1.1395	1,066.2700	1.0663	(6.430)	0	0	0
2016/03/11	R203	05/05/2016			Bond Future	8.1305	101.3877	8.0680	101.4663	(0.769)	0.0000	0.0000	53,980
2016/03/11	R203	05/05/2016	7.26	Call	Bond Future	25.9400	0.0259	31.3900	0.0314	21.010	0	0	0
2016/03/11	R203	05/05/2016	7.24	Call	Bond Future	24.0300	0.0240	29.1400	0.0291	21.265	0	0	0
2016/03/11	R203	05/05/2016	7.25	Call	Bond Future	24.9400	0.0249	30.2200	0.0302	21.171	0	0	0
2016/03/11	R203	05/05/2016	7.24	Put	Bond Future	1,151.3900	1.1514	1,077.9500	1.0780	(6.378)	0	0	0
2016/03/11	R203	05/05/2016	7.26	Put	Bond Future	1,127.7900	1.1278	1,054.6900	1.0547	(6.482)	0	0	0
2016/03/11	R203	04/08/2016	7.26	Call	Bond Future	82.5700	0.0826	95.0500	0.0951	15.114	0	0	0
2016/03/11	R203	04/08/2016			Bond Future	8.2497	103.3051	8.1719	103.3853	(0.943)	0.0000	0.0000	0
2016/03/11	R203	04/08/2016	7.24	Call	Bond Future	79.2300	0.0792	91.3100	0.0913	15.247	0	0	0
2016/03/11	R203	04/08/2016	7.25	Call	Bond Future	80.8100	0.0808	93.0800	0.0931	15.184	0	0	0
2016/03/11	R203	04/08/2016	7.24	Put	Bond Future	1,128.2900	1.1283	1,060.1200	1.0601	(6.042)	0	0	0
2016/03/11	R203	04/08/2016	7.26	Put	Bond Future	1,110.6900	1.1107	1,042.9200	1.0429	(6.102)	0	0	0

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2016/03/11	R203	04/08/2016	7.25	Put	Bond Future	1,119.4000		1.1194	1,051.4200	1.0514	(6.073)	0	0	0
2016/03/11	R203	03/11/2016	8.86	Call	Bond Future	664.4000		0.6644	715.8300	0.7158	7.741	0	0	0
2016/03/11	R203	03/11/2016			Bond Future	8.3799		101.1084	8.2804	101.1887	(1.188)	0.0000	0.0000	0
2016/03/11	R203	03/11/2016	8.84	Call	Bond Future	653.6700		0.6537	704.6800	0.7047	7.804	0	0	0
2016/03/11	R203	03/11/2016	8.85	Call	Bond Future	659.0200		0.6590	710.2500	0.7103	7.774	0	0	0
2016/03/11	R203	03/11/2016	8.84	Put	Bond Future	283.7600		0.2838	254.4200	0.2544	(10.340)	0	0	0
2016/03/11	R203	03/11/2016	8.86	Put	Bond Future	278.4500		0.2784	249.5300	0.2495	(10.386)	0	0	0
2016/03/11	R203	03/11/2016	8.85	Put	Bond Future	281.0900		0.2811	251.9700	0.2520	(10.360)	0	0	0
2016/03/11	R204	05/05/2016	7.75	Call	Bond Future	82.7900		0.0828	102.1000	0.1021	23.324	0	0	0
2016/03/11	R204	05/05/2016			Bond Future	8.5174		101.8767	8.4418	102.0498	(0.888)	0.0000	0.0000	33,129
2016/03/11	R204	05/05/2016	7.76	Call	Bond Future	85.6400		0.0856	105.4900	0.1055	23.178	0	0	0
2016/03/11	R204	05/05/2016	7.74	Put	Bond Future	1,876.8700		1.8769	1,722.6100	1.7226	(8.219)	0	0	0
2016/03/11	R204	05/05/2016	7.76	Put	Bond Future	1,835.6100		1.8356	1,682.4000	1.6824	(8.347)	0	0	0
2016/03/11	R204	05/05/2016	7.74	Call	Bond Future	80.1700		0.0802	98.9700	0.0990	23.450	0	0	0
2016/03/11	R204	05/05/2016	7.75	Put	Bond Future	1,856.1200		1.8561	1,702.3700	1.7024	(8.283)	0	0	0
2016/03/11	R204	04/08/2016			Bond Future	8.6264		99.7623	8.5417	99.9389	(0.982)	0.0000	0.0000	0
2016/03/11	R204	04/08/2016	7.74	Put	Bond Future	2,093.5000		2.0935	1,951.2300	1.9512	(6.796)	0	0	0
2016/03/11	R204	04/08/2016	7.76	Put	Bond Future	2,059.2200		2.0592	1,917.9200	1.9179	(6.862)	0	0	0
2016/03/11	R204	04/08/2016	7.74	Call	Bond Future	226.1000		0.2261	260.3700	0.2604	15.157	0	0	0
2016/03/11	R204	04/08/2016	7.75	Put	Bond Future	2,076.2400		2.0762	1,934.4500	1.9344	(6.829)	0	0	0
2016/03/11	R204	04/08/2016	7.75	Call	Bond Future	230.1500		0.2302	264.9000	0.2649	15.099	0	0	0
2016/03/11	R204	04/08/2016	7.76	Call	Bond Future	234.4400		0.2344	269.6800	0.2697	15.032	0	0	0
2016/03/11	R204	03/11/2016			Bond Future	8.7249		101.6703	8.6301	101.8488	(1.086)	0.0000	0.0000	0
2016/03/11	R204	03/11/2016	9.21	Put	Bond Future	674.7400		0.6747	610.2000	0.6102	(9.565)	0	0	0
2016/03/11	R204	03/11/2016	9.23	Put	Bond Future	661.9200		0.6619	598.2800	0.5983	(9.614)	0	0	0
2016/03/11	R204	03/11/2016	9.22	Put	Bond Future	668.1500		0.6681	604.0700	0.6041	(9.591)	0	0	0
2016/03/11	R204	03/11/2016	9.22	Call	Bond Future	1,593.7400		1.5937	1,708.1600	1.7082	7.179	0	0	0
2016/03/11	R204	03/11/2016	9.21	Call	Bond Future	1,581.7400		1.5817	1,695.7000	1.6957	7.205	0	0	0
2016/03/11	R204	03/11/2016	9.23	Call	Bond Future	1,606.0900		1.6061	1,720.9500	1.7209	7.152	0	0	0
2016/03/11	R207	05/05/2016	7.86	Put	Bond Future	2,811.2200		2.8112	2,620.5200	2.6205	(6.784)	0	0	0
2016/03/11	R207	05/05/2016			Bond Future	8.7529		97.6481	8.6838	97.8561	(0.790)	0.0000	0.0000	42,093
2016/03/11	R207	05/05/2016	7.85	Put	Bond Future	2,839.5200		2.8395	2,648.3200	2.6483	(6.734)	0	0	0
2016/03/11	R207	05/05/2016	7.56	Put	Bond Future	3,694.5000		3.6945	3,493.1800	3.4932	(5.449)	0	0	0
2016/03/11	R207	05/05/2016	7.84	Put	Bond Future	2,867.9200		2.8679	2,676.2400	2.6762	(6.684)	0	0	0
2016/03/11	R207	05/05/2016	7.56	Call	Bond Future	27.9200		0.0279	34.5900	0.0346	23.890	0	0	43
2016/03/11	R207	05/05/2016	7.85	Call	Bond Future	79.8800		0.0799	96.6700	0.0967	21.019	0	0	0
2016/03/11	R207	05/05/2016	7.86	Call	Bond Future	82.6700		0.0827	99.9600	0.1000	20.914	0	0	0
2016/03/11	R207	05/05/2016	7.84	Call	Bond Future	77.1700		0.0772	93.4800	0.0935	21.135	0	0	0
2016/03/11	R207	04/08/2016			Bond Future	8.8525		95.8504	8.7774	96.0625	(0.848)	0.0000	0.0000	0
2016/03/11	R207	04/08/2016	7.99	Put	Bond Future	2,815.2800		2.8153	2,646.6600	2.6467	(5.989)	0	0	0
2016/03/11	R207	04/08/2016	8.01	Put	Bond Future	2,769.2700		2.7693	2,601.8300	2.6018	(6.046)	0	0	0
2016/03/11	R207	04/08/2016	8.00	Put	Bond Future	2,792.0600		2.7921	2,624.0200	2.6240	(6.018)	0	0	0
2016/03/11	R207	04/08/2016	8.01	Call	Bond Future	356.2700		0.3563	400.9500	0.4009	12.541	0	0	0
2016/03/11	R207	04/08/2016	7.99	Call	Bond Future	344.1000		0.3441	387.6000	0.3876	12.642	0	0	0
2016/03/11	R207	04/08/2016	8.00	Call	Bond Future	349.9700		0.3500	394.0500	0.3941	12.595	0	0	0

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2016/03/11	R208	05/05/2016	7.99	Call	Bond Future	104.0300	0.1040	125.0200	0.1250	20.177	0	0	0
2016/03/11	R208	05/05/2016	8.00	Put	Bond Future	3,499.8400	3.4998	3,268.5200	3.2685	(6.609)	0	0	0
2016/03/11	R208	05/05/2016			Bond Future	8.8978	92.3556	8.8295	92.6085	(0.768)	0.0000	0.0000	45,179
2016/03/11	R208	05/05/2016	8.00	Call	Bond Future	107.4200	0.1074	128.9900	0.1290	20.080	0	0	0
2016/03/11	R208	05/05/2016	8.01	Call	Bond Future	111.0200	0.1110	133.2100	0.1332	19.987	0	0	0
2016/03/11	R208	05/05/2016	7.99	Put	Bond Future	3,535.0800	3.5351	3,303.1800	3.3032	(6.560)	0	0	0
2016/03/11	R208	05/05/2016	8.01	Put	Bond Future	3,464.8200	3.4648	3,234.1200	3.2341	(6.658)	0	0	0
2016/03/11	R208	04/08/2016	8.01	Put	Bond Future	3,894.8700	3.8949	3,683.8000	3.6838	(5.419)	0	0	0
2016/03/11	R208	04/08/2016			Bond Future	8.9815	94.1022	8.9088	94.3600	(0.810)	0.0000	0.0000	0
2016/03/11	R208	04/08/2016	8.00	Put	Bond Future	3,925.1200	3.9251	3,713.3900	3.7134	(5.394)	0	0	0
2016/03/11	R208	04/08/2016	7.99	Call	Bond Future	366.2500	0.3663	411.7600	0.4118	12.426	0	0	0
2016/03/11	R208	04/08/2016	8.00	Call	Bond Future	372.6300	0.3726	418.7700	0.4188	12.382	0	0	0
2016/03/11	R208	04/08/2016	8.01	Call	Bond Future	379.4100	0.3794	426.2100	0.4262	12.335	0	0	0
2016/03/11	R208	04/08/2016	7.99	Put	Bond Future	3,955.7800	3.9558	3,743.4200	3.7434	(5.368)	0	0	0
2016/03/11	R208	03/11/2016	9.59	Put	Bond Future	1,181.8500	1.1819	1,089.7500	1.0897	(7.793)	0	0	0
2016/03/11	R208	03/11/2016			Bond Future	9.0574	92.4988	8.9801	92.7602	(0.853)	0.0000	0.0000	0
2016/03/11	R208	03/11/2016	9.58	Put	Bond Future	1,193.1900	1.1932	1,100.4400	1.1004	(7.773)	0	0	0
2016/03/11	R208	03/11/2016	9.57	Call	Bond Future	2,917.5700	2.9176	3,085.6600	3.0857	5.761	0	0	0
2016/03/11	R208	03/11/2016	9.58	Call	Bond Future	2,938.8900	2.9389	3,107.6300	3.1076	5.742	0	0	0
2016/03/11	R208	03/11/2016	9.59	Call	Bond Future	2,960.5500	2.9606	3,129.9400	3.1299	5.722	0	0	0
2016/03/11	R208	03/11/2016	9.57	Put	Bond Future	1,204.8900	1.2049	1,111.4900	1.1115	(7.752)	0	0	0
2016/03/11	R209	05/05/2016			Bond Future	9.7613	70.1020	9.6996	70.5111	(0.632)	0.0000	0.0000	32,951
2016/03/11	R209	05/05/2016	9.00	Call	Bond Future	411.6500	0.4116	469.9200	0.4699	14.155	0	0	6,700
2016/03/11	R209	05/05/2016	8.25	Put	Bond Future	11,218.6300	11.2186	10,816.1300	10.8161	(3.588)	0	0	0
2016/03/11	R209	05/05/2016	8.99	Put	Bond Future	5,792.6100	5.7926	5,440.5700	5.4406	(6.077)	0	0	0
2016/03/11	R209	05/05/2016	9.01	Put	Bond Future	5,666.8700	5.6669	5,317.4300	5.3174	(6.166)	0	0	0
2016/03/11	R209	05/05/2016	9.00	Put	Bond Future	5,729.5700	5.7296	5,378.8300	5.3788	(6.122)	0	0	0
2016/03/11	R209	05/05/2016	9.01	Call	Bond Future	422.7700	0.4228	482.3400	0.4823	14.090	0	0	0
2016/03/11	R209	05/05/2016	8.25	Call	Bond Future	35.5300	0.0355	42.0400	0.0420	18.323	0	0	6,700
2016/03/11	R209	05/05/2016	8.99	Call	Bond Future	400.7600	0.4008	457.7300	0.4577	14.215	0	0	0
2016/03/11	R209	04/08/2016	9.26	Call	Bond Future	1,687.9500	1.6879	1,823.6000	1.8236	8.036	0	0	0
2016/03/11	R209	04/08/2016			Bond Future	9.8183	71.4278	9.7548	71.8446	(0.647)	0.0000	0.0000	0
2016/03/11	R209	04/08/2016	9.60	Put	Bond Future	3,993.0300	3.9930	3,757.4800	3.7575	(5.899)	0	0	0
2016/03/11	R209	04/08/2016	10.60	Call	Bond Future	6,175.3900	6.1754	6,480.6800	6.4807	4.944	0	0	5,760
2016/03/11	R209	04/08/2016	9.24	Call	Bond Future	1,644.2200	1.6442	1,777.2900	1.7773	8.093	0	0	0
2016/03/11	R209	04/08/2016	9.25	Call	Bond Future	1,666.0800	1.6661	1,800.4400	1.8004	8.064	0	0	0
2016/03/11	R209	04/08/2016	10.60	Put	Bond Future	1,345.6200	1.3456	1,234.0400	1.2340	(8.292)	0	0	0
2016/03/11	R209	04/08/2016	9.24	Put	Bond Future	5,586.8300	5.5868	5,303.0300	5.3030	(5.080)	0	0	0
2016/03/11	R209	04/08/2016	9.26	Put	Bond Future	5,488.5600	5.4886	5,207.3400	5.2073	(5.124)	0	0	0
2016/03/11	R209	04/08/2016	9.60	Call	Bond Future	2,543.7000	2.5437	2,725.0200	2.7250	7.128	0	0	5,760
2016/03/11	R209	04/08/2016	9.25	Put	Bond Future	5,537.6400	5.5376	5,255.1300	5.2551	(5.102)	0	0	0
2016/03/11	R209	03/11/2016	10.26	Call	Bond Future	5,362.4600	5.3625	5,622.3300	5.6223	4.846	0	0	0
2016/03/11	R209	03/11/2016			Bond Future	9.8699	69.6429	9.8048	70.0667	(0.660)	0.0000	0.0000	0
2016/03/11	R209	03/11/2016	10.24	Call	Bond Future	5,289.5400	5.2895	5,547.4300	5.5474	4.875	0	0	0
2016/03/11	R209	03/11/2016	10.25	Call	Bond Future	5,325.8500	5.3259	5,584.7300	5.5847	4.861	0	0	0
2016/03/11	R209	03/11/2016	10.24	Put	Bond Future	2,956.5100	2.9565	2,790.5700	2.7906	(5.613)	0	0	0
2016/03/11	R209	03/11/2016	10.25	Put	Bond Future	2,931.4700	2.9315	2,766.5200	2.7665	(5.627)	0	0	0

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2016/03/11	R209	03/11/2016	10.26	Put	Bond Future	2,906.8300	2.9068	2,742.8700	2.7429	(5.641)	0	0	0
2016/03/11	R210	05/05/2016			Bond Future	181.2748	181.2748	181.4508	181.4508	0.097	0.0000	0.0000	1,554
2016/03/11	R210	05/05/2016	184.99	Put	Bond Future	3,715.1700	3.7152	3,539.2500	3.5393	(4.735)	0	0	0
2016/03/11	R210	05/05/2016	185.00	Put	Bond Future	3,725.1700	3.7252	3,549.2500	3.5493	(4.722)	0	0	0
2016/03/11	R210	05/05/2016	185.01	Put	Bond Future	3,735.1700	3.7352	3,559.2500	3.5593	(4.710)	0	0	0
2016/03/11	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	R210	04/08/2016			Bond Future	184.7180	184.7180	184.8977	184.8977	0.097	0.0000	0.0000	0
2016/03/11	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	R210	04/08/2016	181.50	Call	Bond Future	3,218.0300	3.2180	3,397.6600	3.3977	5.582	0	0	0
2016/03/11	R210	04/08/2016	181.52	Call	Bond Future	3,198.0300	3.1980	3,377.6600	3.3777	5.617	0	0	0
2016/03/11	R210	04/08/2016	181.51	Call	Bond Future	3,208.0300	3.2080	3,387.6600	3.3877	5.599	0	0	0
2016/03/11	R211	05/05/2016	139.01	Put	Bond Future	1,548.4400	1.5484	1,560.9400	1.5609	0.807	0	0	0
2016/03/11	R211	05/05/2016			Bond Future	137.4616	137.4616	137.4491	137.4491	(0.009)	0.0000	0.0000	62
2016/03/11	R211	05/05/2016	139.00	Put	Bond Future	1,538.4400	1.5384	1,550.9400	1.5509	0.813	0	0	0
2016/03/11	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	R211	05/05/2016	138.99	Put	Bond Future	1,528.4400	1.5284	1,540.9400	1.5409	0.818	0	0	0
2016/03/11	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	R211	04/08/2016			Bond Future	138.3343	138.3343	138.3218	138.3218	(0.009)	0.0000	0.0000	0
2016/03/11	R211	04/08/2016	137.09	Call	Bond Future	1,244.3300	1.2443	1,231.7800	1.2318	(1.009)	0	0	0
2016/03/11	R211	04/08/2016	137.07	Call	Bond Future	1,264.3300	1.2643	1,251.7800	1.2518	(0.993)	0	0	0
2016/03/11	R211	04/08/2016	137.08	Call	Bond Future	1,254.3300	1.2543	1,241.7800	1.2418	(1.001)	0	0	0
2016/03/11	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	R212	05/05/2016			Bond Future	143.1772	143.1772	143.2056	143.2056	0.020	0.0000	0.0000	3,833
2016/03/11	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	R212	05/05/2016	144.99	Put	Bond Future	1,812.8400	1.8128	1,784.3600	1.7844	(1.571)	0	0	0
2016/03/11	R212	05/05/2016	145.01	Put	Bond Future	1,832.8400	1.8328	1,804.3600	1.8044	(1.554)	0	0	0
2016/03/11	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	R212	05/05/2016	145.00	Put	Bond Future	1,822.8400	1.8228	1,794.3600	1.7944	(1.562)	0	0	0
2016/03/11	R212	04/08/2016	142.43	Call	Bond Future	1,558.8400	1.5588	1,588.0600	1.5881	1.874	0	0	0
2016/03/11	R212	04/08/2016			Bond Future	143.9888	143.9888	144.0181	144.0181	0.020	0.0000	0.0000	0
2016/03/11	R212	04/08/2016	142.44	Call	Bond Future	1,548.8400	1.5488	1,578.0600	1.5781	1.887	0	0	0
2016/03/11	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/11	R212	04/08/2016	142.42	Call	Bond Future	1,568.8400	1.5688	1,598.0600	1.5981	1.863	0	0	0
2016/03/11	R213	05/05/2016	8.74	Put	Bond Future	6,518.2200	6.5182	6,149.3700	6.1494	(5.659)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/11	R213	05/05/2016	8.76	Put	Bond Future	6,387.1100		6.3871	6,020.3800	6.0204	(5.742)	0	0	0
2016/03/11	R213	05/05/2016			Bond Future	9.6319		80.8047	9.5702	81.2157	(0.641)	0.0000	0.0000	48,116
2016/03/11	R213	05/05/2016	8.75	Put	Bond Future	6,452.3700		6.4524	6,084.5600	6.0846	(5.700)	0	0	0
2016/03/11	R213	05/05/2016	8.74	Call	Bond Future	276.5200		0.2765	318.6800	0.3187	15.247	0	0	0
2016/03/11	R213	05/05/2016	8.75	Call	Bond Future	284.4200		0.2844	327.6200	0.3276	15.189	0	0	0
2016/03/11	R213	05/05/2016	8.76	Call	Bond Future	292.8200		0.2928	337.1000	0.3371	15.122	0	0	0
2016/03/11	R213	04/08/2016			Bond Future	9.6904		82.3328	9.6267	82.7517	(0.658)	0.0000	0.0000	0
2016/03/11	R213	04/08/2016	8.99	Put	Bond Future	6,154.4500		6.1545	5,852.5300	5.8525	(4.906)	0	0	0
2016/03/11	R213	04/08/2016	9.01	Put	Bond Future	6,051.3000		6.0513	5,751.8600	5.7519	(4.948)	0	0	0
2016/03/11	R213	04/08/2016	9.00	Put	Bond Future	6,102.7500		6.1027	5,802.0600	5.8021	(4.927)	0	0	0
2016/03/11	R213	04/08/2016	9.01	Call	Bond Future	1,412.9400		1.4129	1,532.4600	1.5325	8.459	0	0	0
2016/03/11	R213	04/08/2016	8.99	Call	Bond Future	1,374.0300		1.3740	1,491.0700	1.4911	8.518	0	0	0
2016/03/11	R213	04/08/2016	9.00	Call	Bond Future	1,393.4000		1.3934	1,511.6700	1.5117	8.488	0	0	0
2016/03/11	R213	03/11/2016			Bond Future	9.7464		80.3561	9.6808	80.7820	(0.673)	0.0000	0.0000	0
2016/03/11	R213	03/11/2016	10.18	Put	Bond Future	2,788.6900		2.7887	2,627.0400	2.6270	(5.797)	0	0	0
2016/03/11	R213	03/11/2016	10.20	Put	Bond Future	2,741.3400		2.7413	2,581.6600	2.5817	(5.825)	0	0	0
2016/03/11	R213	03/11/2016	10.18	Call	Bond Future	5,524.4400		5.5244	5,788.6400	5.7886	4.782	0	0	0
2016/03/11	R213	03/11/2016	10.19	Put	Bond Future	2,764.8100		2.7648	2,604.1400	2.6041	(5.811)	0	0	0
2016/03/11	R213	03/11/2016	10.19	Call	Bond Future	5,562.0500		5.5621	5,827.2300	5.8272	4.768	0	0	0
2016/03/11	R213	03/11/2016	10.20	Call	Bond Future	5,599.9900		5.6000	5,866.1600	5.8662	4.753	0	0	0
2016/03/11	R214	05/05/2016	9.01	Call	Bond Future	335.5200		0.3355	379.2900	0.3793	13.045	0	0	0
2016/03/11	R214	05/05/2016	9.30	Put	Bond Future	4,706.1000		4.7061	4,401.0500	4.4011	(6.482)	0	0	0
2016/03/11	R214	05/05/2016			Bond Future	9.8597		70.3018	9.8032	70.6888	(0.573)	0.0000	0.0000	32,449
2016/03/11	R214	05/05/2016	8.99	Call	Bond Future	317.1600		0.3172	358.8500	0.3588	13.145	0	0	0
2016/03/11	R214	05/05/2016	9.00	Call	Bond Future	326.1000		0.3261	368.8100	0.3688	13.097	0	0	0
2016/03/11	R214	05/05/2016	8.99	Put	Bond Future	6,692.5600		6.6926	6,347.2600	6.3473	(5.159)	0	0	0
2016/03/11	R214	05/05/2016	9.01	Put	Bond Future	6,553.6200		6.5536	6,210.4000	6.2104	(5.237)	0	0	0
2016/03/11	R214	05/05/2016	9.30	Call	Bond Future	710.2400		0.7102	792.1800	0.7922	11.537	0	0	0
2016/03/11	R214	05/05/2016	9.00	Put	Bond Future	6,622.7800		6.6228	6,278.5000	6.2785	(5.198)	0	0	0
2016/03/11	R214	04/08/2016	9.25	Put	Bond Future	6,278.7400		6.2787	5,999.3100	5.9993	(4.450)	0	0	0
2016/03/11	R214	04/08/2016	11.30	Call	Bond Future	9,054.2900		9.0543	9,388.3800	9.3884	3.690	0	0	5,800
2016/03/11	R214	04/08/2016	9.24	Call	Bond Future	1,517.9600		1.5180	1,631.7800	1.6318	7.498	0	0	0
2016/03/11	R214	04/08/2016			Bond Future	9.9148		71.6313	9.8566	72.0258	(0.587)	0.0000	0.0000	0
2016/03/11	R214	04/08/2016	9.30	Call	Bond Future	1,646.6300		1.6466	1,767.6000	1.7676	7.347	0	0	1,300
2016/03/11	R214	04/08/2016	8.55	Put	Bond Future	10,847.6600		10.8477	10,500.7100	10.5007	(3.198)	0	0	0
2016/03/11	R214	04/08/2016	9.25	Call	Bond Future	1,538.9700		1.5390	1,653.9700	1.6540	7.473	0	0	0
2016/03/11	R214	04/08/2016	11.30	Put	Bond Future	673.7000		0.6737	613.3600	0.6134	(8.957)	0	0	0
2016/03/11	R214	04/08/2016	10.30	Put	Bond Future	2,230.9600		2.2310	2,081.8800	2.0819	(6.682)	0	0	0
2016/03/11	R214	04/08/2016	9.26	Call	Bond Future	1,560.1600		1.5602	1,676.3500	1.6763	7.447	0	0	0
2016/03/11	R214	04/08/2016	9.30	Put	Bond Future	6,011.4500		6.0114	5,737.9900	5.7380	(4.549)	0	0	0
2016/03/11	R214	04/08/2016	8.55	Call	Bond Future	513.1200		0.5131	560.6000	0.5606	9.253	0	0	1,300
2016/03/11	R214	04/08/2016	9.24	Put	Bond Future	6,333.1000		6.3331	6,052.4900	6.0525	(4.431)	0	0	0
2016/03/11	R214	04/08/2016	10.30	Call	Bond Future	4,750.7200		4.7507	4,996.0700	4.9961	5.164	0	0	5,800
2016/03/11	R214	04/08/2016	9.26	Put	Bond Future	6,224.6900		6.2247	5,946.4500	5.9464	(4.470)	0	0	0
2016/03/11	R214	03/11/2016	10.35	Put	Bond Future	3,073.8100		3.0738	2,916.8300	2.9168	(5.107)	0	0	0
2016/03/11	R214	03/11/2016			Bond Future	9.9672		69.7037	9.9075	70.1047	(0.599)	0.0000	0.0000	0
2016/03/11	R214	03/11/2016	10.34	Put	Bond Future	3,099.4600		3.0995	2,941.5500	2.9415	(5.095)	0	0	0

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2016/03/11	R214	03/11/2016	10.35	Call	Bond Future	5,555.8800	5.5559	5,799.9100	5.7999	4.392	0	0	0
2016/03/11	R214	03/11/2016	10.33	Call	Bond Future	5,481.4100	5.4814	5,723.5800	5.7236	4.418	0	0	0
2016/03/11	R214	03/11/2016	10.34	Call	Bond Future	5,518.6100	5.5186	5,761.7100	5.7617	4.405	0	0	0
2016/03/11	R214	03/11/2016	10.33	Put	Bond Future	3,125.2900	3.1253	2,966.4500	2.9664	(5.082)	0	0	0
2016/03/11	R248	05/05/2016			Bond Future	9.9363	90.2848	9.8797	90.7753	(0.570)	0.0000	0.0000	63,582
2016/03/11	R248	05/05/2016	8.99	Put	Bond Future	9,214.1000	9.2141	8,767.2100	8.7672	(4.850)	0	0	0
2016/03/11	R248	05/05/2016	9.01	Put	Bond Future	9,029.9600	9.0300	8,585.4000	8.5854	(4.923)	0	0	0
2016/03/11	R248	05/05/2016	8.99	Call	Bond Future	325.7700	0.3258	369.4000	0.3694	13.393	0	0	0
2016/03/11	R248	05/05/2016	9.00	Put	Bond Future	9,121.6500	9.1216	8,675.9100	8.6759	(4.887)	0	0	0
2016/03/11	R248	05/05/2016	9.00	Call	Bond Future	335.4100	0.3354	380.1900	0.3802	13.351	0	0	0
2016/03/11	R248	05/05/2016	9.01	Call	Bond Future	345.6200	0.3456	391.5800	0.3916	13.298	0	0	0
2016/03/11	R248	04/08/2016			Bond Future	9.9942	91.9921	9.9359	92.4922	(0.584)	0.0000	0.0000	0
2016/03/11	R248	04/08/2016	9.25	Call	Bond Future	1,766.1000	1.7661	1,900.5100	1.9005	7.611	0	0	0
2016/03/11	R248	04/08/2016	9.24	Put	Bond Future	8,620.9400	8.6209	8,253.8000	8.2538	(4.259)	0	0	0
2016/03/11	R248	04/08/2016	9.26	Put	Bond Future	8,476.5900	8.4766	8,112.3700	8.1124	(4.297)	0	0	0
2016/03/11	R248	04/08/2016	9.25	Put	Bond Future	8,548.5600	8.5486	8,182.8800	8.1829	(4.278)	0	0	0
2016/03/11	R248	04/08/2016	9.26	Call	Bond Future	1,791.3600	1.7914	1,927.2300	1.9272	7.585	0	0	0
2016/03/11	R248	04/08/2016	9.24	Call	Bond Future	1,741.0700	1.7411	1,874.0200	1.8740	7.636	0	0	0
2016/03/11	R248	03/11/2016	10.38	Call	Bond Future	6,761.1800	6.7612	7,064.1700	7.0642	4.481	0	0	0
2016/03/11	R248	03/11/2016			Bond Future	10.0494	89.3125	9.9895	89.8208	(0.596)	0.0000	0.0000	0
2016/03/11	R248	03/11/2016	10.39	Call	Bond Future	6,807.7000	6.8077	7,111.8700	7.1119	4.468	0	0	0
2016/03/11	R248	03/11/2016	10.37	Put	Bond Future	4,081.5600	4.0816	3,875.0600	3.8751	(5.059)	0	0	0
2016/03/11	R248	03/11/2016	10.39	Put	Bond Future	4,014.6500	4.0146	3,810.5200	3.8105	(5.085)	0	0	0
2016/03/11	R248	03/11/2016	10.37	Call	Bond Future	6,715.0400	6.7150	7,016.8400	7.0168	4.494	0	0	0
2016/03/11	R248	03/11/2016	10.38	Put	Bond Future	4,047.8400	4.0478	3,842.5300	3.8425	(5.072)	0	0	0

**Total**

**686881**