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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/05/2016 TO 23/05/2016

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/23	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/23	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	2025	04/08/2016			Bond Future	126.9627	126.9627	126.9974	126.9974	0.027	0.0000	0.0000	3,004
2016/05/23	2025	04/08/2016	123.86	Call	Bond Future	3,102.7400	3.1027	3,137.4400	3.1374	1.118	0	0	0
2016/05/23	2025	04/08/2016	123.87	Call	Bond Future	3,092.7400	3.0927	3,127.4400	3.1274	1.122	0	0	0
2016/05/23	2025	04/08/2016	123.85	Call	Bond Future	3,112.7400	3.1127	3,147.4400	3.1474	1.115	0	0	0
2016/05/23	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	2025	03/11/2016			Bond Future	129.3964	129.3964	129.4296	129.4296	0.026	0.0000	0.0000	0
2016/05/23	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	2025	03/11/2016	129.21	Call	Bond Future	186.3900	0.1864	219.6400	0.2196	17.839	0	0	0
2016/05/23	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	2025	03/11/2016	129.22	Call	Bond Future	176.3900	0.1764	209.6400	0.2096	18.850	0	0	0
2016/05/23	2025	03/11/2016	129.23	Call	Bond Future	166.3900	0.1664	199.6400	0.1996	19.983	0	0	0
2016/05/23	2030	04/08/2016	10.17	Call	Bond Future	2,194.0400	2.1940	2,233.0100	2.2330	1.776	0	0	0
2016/05/23	2030	04/08/2016			Bond Future	9.8345	86.6758	9.8287	86.7148	(0.059)	0.0000	0.0000	25,310
2016/05/23	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	2030	03/11/2016	9.35	Put	Bond Future	3,692.8900	3.6929	3,654.5900	3.6546	(1.037)	0	0	0
2016/05/23	2030	03/11/2016			Bond Future	9.8959	88.3305	9.8901	88.3688	(0.059)	0.0000	0.0000	0
2016/05/23	2030	03/11/2016	9.34	Put	Bond Future	3,762.5900	3.7626	3,724.2900	3.7243	(1.018)	0	0	0
2016/05/23	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	2030	03/11/2016	9.33	Put	Bond Future	3,832.3600	3.8324	3,794.0600	3.7941	(0.999)	0	0	0
2016/05/23	2032	04/08/2016	9.01	Call	Bond Future	325.3300	0.3253	312.1000	0.3121	(4.067)	0	0	0
2016/05/23	2032	04/08/2016			Bond Future	9.9579	89.5560	9.9469	89.6334	(0.110)	0.0000	0.0000	7,753
2016/05/23	2032	04/08/2016	8.99	Call	Bond Future	308.2800	0.3083	295.3600	0.2954	(4.191)	0	0	0
2016/05/23	2032	04/08/2016	9.00	Call	Bond Future	316.5500	0.3166	303.4800	0.3035	(4.129)	0	0	0
2016/05/23	2032	04/08/2016	8.99	Put	Bond Future	7,558.6000	7.5586	7,468.3100	7.4683	(1.195)	0	0	0
2016/05/23	2032	04/08/2016	9.01	Put	Bond Future	7,417.0200	7.4170	7,326.4200	7.3264	(1.222)	0	0	0
2016/05/23	2032	04/08/2016	9.00	Put	Bond Future	7,487.5000	7.4875	7,397.0600	7.3971	(1.208)	0	0	0
2016/05/23	2032	03/11/2016			Bond Future	10.0226	87.1064	10.0115	87.1839	(0.111)	0.0000	0.0000	0
2016/05/23	2032	03/11/2016	10.28	Put	Bond Future	2,626.5700	2.6266	2,565.4700	2.5655	(2.326)	0	0	0
2016/05/23	2032	03/11/2016	10.30	Put	Bond Future	2,570.9800	2.5710	2,510.4400	2.5104	(2.355)	0	0	0
2016/05/23	2032	03/11/2016	10.29	Put	Bond Future	2,598.6600	2.5987	2,537.8400	2.5378	(2.340)	0	0	0
2016/05/23	2032	03/11/2016	10.30	Call	Bond Future	4,472.4100	4.4724	4,489.3300	4.4893	0.378	0	0	0
2016/05/23	2032	03/11/2016	10.28	Call	Bond Future	4,393.0100	4.3930	4,409.3700	4.4094	0.372	0	0	0
2016/05/23	2032	03/11/2016	10.29	Call	Bond Future	4,432.6300	4.4326	4,449.2700	4.4493	0.375	0	0	0

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2016/05/23	2032	02/02/2017	9.53	Call	Bond Future	2,611.6100	2.6116	2,617.8800	2.6179	0.240	0	0	0
2016/05/23	2032	02/02/2017			Bond Future	10.0803	88.8638	10.0690	88.9416	(0.112)	0.0000	0.0000	0
2016/05/23	2032	02/02/2017	9.51	Call	Bond Future	2,560.2800	2.5603	2,566.2600	2.5663	0.234	0	0	0
2016/05/23	2032	02/02/2017	9.52	Call	Bond Future	2,585.8700	2.5859	2,591.9900	2.5920	0.237	0	0	0
2016/05/23	2032	02/02/2017	9.51	Put	Bond Future	6,618.8700	6.6189	6,547.0500	6.5471	(1.085)	0	0	0
2016/05/23	2032	02/02/2017	9.53	Put	Bond Future	6,523.1900	6.5232	6,451.6600	6.4517	(1.097)	0	0	0
2016/05/23	2032	02/02/2017	9.52	Put	Bond Future	6,570.9100	6.5709	6,499.2300	6.4992	(1.091)	0	0	0
2016/05/23	2033	04/08/2016	104.99	Call	Bond Future	2,428.6400	2.4286	2,457.9100	2.4579	1.205	0	0	0
2016/05/23	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	2033	04/08/2016			Bond Future	107.4186	107.4186	107.4479	107.4479	0.027	0.0000	0.0000	3,924
2016/05/23	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	2033	04/08/2016	105.00	Call	Bond Future	2,418.6400	2.4186	2,447.9100	2.4479	1.210	0	0	0
2016/05/23	2033	04/08/2016	105.01	Call	Bond Future	2,408.6400	2.4086	2,437.9100	2.4379	1.215	0	0	0
2016/05/23	2033	03/11/2016			Bond Future	108.4549	108.4549	108.4830	108.4830	0.026	0.0000	0.0000	0
2016/05/23	2033	03/11/2016	109.16	Put	Bond Future	705.0700	0.7051	676.9900	0.6770	(3.983)	0	0	0
2016/05/23	2033	03/11/2016	109.17	Put	Bond Future	715.0700	0.7151	686.9900	0.6870	(3.927)	0	0	0
2016/05/23	2033	03/11/2016	109.18	Put	Bond Future	725.0700	0.7251	696.9900	0.6970	(3.873)	0	0	0
2016/05/23	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	2037	04/08/2016			Bond Future	10.0623	86.7803	10.0616	86.7856	(0.007)	0.0000	0.0000	41,343
2016/05/23	2037	04/08/2016	9.24	Put	Bond Future	7,224.7300	7.2247	7,189.5300	7.1895	(0.487)	0	0	0
2016/05/23	2037	04/08/2016	9.26	Put	Bond Future	7,078.6700	7.0787	7,042.6900	7.0427	(0.508)	0	0	0
2016/05/23	2037	04/08/2016	9.24	Call	Bond Future	527.5000	0.5275	497.6000	0.4976	(5.668)	0	0	0
2016/05/23	2037	04/08/2016	9.25	Put	Bond Future	7,151.5100	7.1515	7,115.9200	7.1159	(0.498)	0	0	0
2016/05/23	2037	04/08/2016	9.25	Call	Bond Future	540.5800	0.5406	510.2900	0.5103	(5.603)	0	0	0
2016/05/23	2037	04/08/2016	9.26	Call	Bond Future	553.9100	0.5539	523.2300	0.5232	(5.539)	0	0	0
2016/05/23	2037	03/11/2016	10.35	Call	Bond Future	4,756.9100	4.7569	4,725.1900	4.7252	(0.667)	0	0	0
2016/05/23	2037	03/11/2016	10.36	Put	Bond Future	3,018.7200	3.0187	2,983.0400	2.9830	(1.182)	0	0	0
2016/05/23	2037	03/11/2016			Bond Future	10.1215	88.4370	10.1210	88.4410	(0.005)	0.0000	0.0000	0
2016/05/23	2037	03/11/2016	10.36	Call	Bond Future	4,799.1900	4.7992	4,767.5300	4.7675	(0.660)	0	0	0
2016/05/23	2037	03/11/2016	10.37	Call	Bond Future	4,841.6300	4.8416	4,810.0300	4.8100	(0.653)	0	0	0
2016/05/23	2037	03/11/2016	10.35	Put	Bond Future	3,049.9300	3.0499	3,014.1900	3.0142	(1.172)	0	0	0
2016/05/23	2037	03/11/2016	10.37	Put	Bond Future	2,987.7800	2.9878	2,952.1600	2.9522	(1.192)	0	0	0
2016/05/23	2037	02/02/2017	9.68	Put	Bond Future	6,968.1400	6.9681	6,939.9300	6.9399	(0.405)	0	0	0
2016/05/23	2037	02/02/2017			Bond Future	10.1750	85.9642	10.1747	85.9670	(0.004)	0.0000	0.0000	0
2016/05/23	2037	02/02/2017	9.67	Put	Bond Future	7,019.5700	7.0196	6,991.4100	6.9914	(0.401)	0	0	0
2016/05/23	2037	02/02/2017	9.68	Call	Bond Future	3,117.9800	3.1180	3,092.5500	3.0925	(0.816)	0	0	0
2016/05/23	2037	02/02/2017	9.66	Call	Bond Future	3,059.6000	3.0596	3,034.2700	3.0343	(0.828)	0	0	0
2016/05/23	2037	02/02/2017	9.67	Call	Bond Future	3,088.8500	3.0888	3,063.4700	3.0635	(0.822)	0	0	0
2016/05/23	2037	02/02/2017	9.66	Put	Bond Future	7,071.0000	7.0710	7,042.8900	7.0429	(0.398)	0	0	0
2016/05/23	2038	04/08/2016			Bond Future	133.1840	133.1840	133.2207	133.2207	0.028	0.0000	0.0000	22,289
2016/05/23	2038	04/08/2016	129.31	Call	Bond Future	3,874.0300	3.8740	3,910.7400	3.9107	0.948	0	0	0
2016/05/23	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/05/23	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	2038	04/08/2016	129.32	Call	Bond Future	3,864.0300	3.8640	3,900.7400	3.9007	0.950	0	0	0
2016/05/23	2038	04/08/2016	129.30	Call	Bond Future	3,884.0300	3.8840	3,920.7400	3.9207	0.945	0	0	0
2016/05/23	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	2038	03/11/2016			Bond Future	135.7370	135.7370	135.7722	135.7722	0.026	0.0000	0.0000	0
2016/05/23	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	2038	03/11/2016	136.31	Put	Bond Future	573.0200	0.5730	537.8000	0.5378	(6.146)	0	0	0
2016/05/23	2038	03/11/2016	136.33	Put	Bond Future	593.0200	0.5930	557.8000	0.5578	(5.939)	0	0	0
2016/05/23	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	2038	03/11/2016	136.32	Put	Bond Future	583.0200	0.5830	547.8000	0.5478	(6.041)	0	0	0
2016/05/23	2040	04/08/2016			Bond Future	10.1224	90.2427	10.1166	90.2902	(0.057)	0.0000	0.0000	812
2016/05/23	2040	04/08/2016	9.49	Put	Bond Future	6,325.0400	6.3250	6,246.6400	6.2466	(1.240)	0	0	0
2016/05/23	2040	04/08/2016	9.50	Call	Bond Future	925.7300	0.9257	894.6400	0.8946	(3.358)	0	0	0
2016/05/23	2040	04/08/2016	9.51	Call	Bond Future	945.6600	0.9457	914.3700	0.9144	(3.309)	0	0	0
2016/05/23	2040	04/08/2016	9.49	Call	Bond Future	905.9700	0.9060	875.1000	0.8751	(3.407)	0	0	0
2016/05/23	2040	04/08/2016	9.51	Put	Bond Future	6,185.1800	6.1852	6,106.3600	6.1064	(1.274)	0	0	0
2016/05/23	2040	04/08/2016	9.50	Put	Bond Future	6,254.9600	6.2550	6,176.3400	6.1763	(1.257)	0	0	0
2016/05/23	2040	03/11/2016			Bond Future	10.1820	91.9654	10.1761	92.0124	(0.057)	0.0000	0.0000	0
2016/05/23	2040	03/11/2016	9.69	Put	Bond Future	6,554.1100	6.5541	6,489.5700	6.4896	(0.985)	0	0	0
2016/05/23	2040	03/11/2016	9.71	Put	Bond Future	6,439.5000	6.4395	6,375.0500	6.3750	(1.001)	0	0	0
2016/05/23	2040	03/11/2016	9.70	Put	Bond Future	6,496.6300	6.4966	6,432.1400	6.4321	(0.993)	0	0	0
2016/05/23	2040	03/11/2016	9.71	Call	Bond Future	2,489.5700	2.4896	2,472.1400	2.4721	(0.700)	0	0	0
2016/05/23	2040	03/11/2016	9.69	Call	Bond Future	2,430.4700	2.4305	2,412.9500	2.4129	(0.721)	0	0	0
2016/05/23	2040	03/11/2016	9.70	Call	Bond Future	2,459.9100	2.4599	2,442.4400	2.4424	(0.710)	0	0	0
2016/05/23	2044	04/08/2016	9.50	Call	Bond Future	895.8500	0.8958	864.9000	0.8649	(3.455)	0	0	0
2016/05/23	2044	04/08/2016			Bond Future	10.1409	87.4221	10.1351	87.4696	(0.057)	0.0000	0.0000	20,486
2016/05/23	2044	04/08/2016	9.51	Call	Bond Future	915.5000	0.9155	884.3400	0.8843	(3.404)	0	0	0
2016/05/23	2044	04/08/2016	9.49	Put	Bond Future	6,499.9000	6.4999	6,421.6100	6.4216	(1.204)	0	0	0
2016/05/23	2044	04/08/2016	9.51	Put	Bond Future	6,356.9000	6.3569	6,278.1700	6.2782	(1.238)	0	0	0
2016/05/23	2044	04/08/2016	9.49	Call	Bond Future	876.4900	0.8765	845.7700	0.8458	(3.505)	0	0	0
2016/05/23	2044	04/08/2016	9.50	Put	Bond Future	6,428.1800	6.4282	6,349.6600	6.3497	(1.221)	0	0	0
2016/05/23	2044	03/11/2016			Bond Future	10.1989	89.0910	10.1931	89.1380	(0.057)	0.0000	0.0000	0
2016/05/23	2044	03/11/2016	10.42	Call	Bond Future	5,071.9700	5.0720	5,063.0600	5.0631	(0.176)	0	0	0
2016/05/23	2044	03/11/2016	10.41	Put	Bond Future	3,346.4100	3.3464	3,290.3300	3.2903	(1.676)	0	0	0
2016/05/23	2044	03/11/2016	10.43	Put	Bond Future	3,279.1500	3.2792	3,223.4400	3.2234	(1.699)	0	0	0
2016/05/23	2044	03/11/2016	10.42	Put	Bond Future	3,312.7600	3.3128	3,256.8600	3.2569	(1.687)	0	0	0
2016/05/23	2044	03/11/2016	10.43	Call	Bond Future	5,116.4500	5.1164	5,107.7300	5.1077	(0.170)	0	0	0
2016/05/23	2044	03/11/2016	10.41	Call	Bond Future	5,027.4100	5.0274	5,018.3200	5.0183	(0.181)	0	0	0
2016/05/23	2044	02/02/2017			Bond Future	10.2514	86.5062	10.2456	86.5530	(0.057)	0.0000	0.0000	0
2016/05/23	2044	02/02/2017	9.77	Call	Bond Future	3,435.7200	3.4357	3,425.9200	3.4259	(0.285)	0	0	0
2016/05/23	2044	02/02/2017	9.76	Put	Bond Future	7,505.8900	7.5059	7,449.2600	7.4493	(0.754)	0	0	0
2016/05/23	2044	02/02/2017	9.78	Put	Bond Future	7,395.9200	7.3959	7,339.4200	7.3394	(0.764)	0	0	0
2016/05/23	2044	02/02/2017	9.77	Put	Bond Future	7,450.9000	7.4509	7,394.3300	7.3943	(0.759)	0	0	0
2016/05/23	2044	02/02/2017	9.78	Call	Bond Future	3,467.4000	3.4674	3,457.6700	3.4577	(0.281)	0	0	0
2016/05/23	2044	02/02/2017	9.76	Call	Bond Future	3,403.9100	3.4039	3,394.0500	3.3940	(0.290)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/23	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	2046	04/08/2016			Bond Future	132.1144	132.1144	132.1508	132.1508	0.028	0.0000	0.0000	16,290
2016/05/23	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	2046	04/08/2016	129.00	Call	Bond Future	3,114.3800	3.1144	3,150.7900	3.1508	1.169	0	0	0
2016/05/23	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	2046	04/08/2016	129.01	Call	Bond Future	3,104.3800	3.1044	3,140.7900	3.1408	1.173	0	0	0
2016/05/23	2046	04/08/2016	129.02	Call	Bond Future	3,094.3800	3.0944	3,130.7900	3.1308	1.177	0	0	0
2016/05/23	2046	03/11/2016	137.07	Put	Bond Future	3,934.0300	3.9340	3,898.8300	3.8988	(0.895)	0	0	0
2016/05/23	2046	03/11/2016			Bond Future	133.1360	133.1360	133.1712	133.1712	0.026	0.0000	0.0000	0
2016/05/23	2046	03/11/2016	137.09	Put	Bond Future	3,954.0300	3.9540	3,918.8300	3.9188	(0.890)	0	0	0
2016/05/23	2046	03/11/2016	137.08	Put	Bond Future	3,944.0300	3.9440	3,908.8300	3.9088	(0.892)	0	0	0
2016/05/23	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	2050	04/08/2016	139.14	Call	Bond Future	1,783.9300	1.7839	1,823.2700	1.8233	2.205	0	0	0
2016/05/23	2050	04/08/2016			Bond Future	140.9239	140.9239	140.9633	140.9633	0.028	0.0000	0.0000	20,765
2016/05/23	2050	04/08/2016	139.12	Call	Bond Future	1,803.9300	1.8039	1,843.2700	1.8433	2.181	0	0	0
2016/05/23	2050	04/08/2016	139.13	Call	Bond Future	1,793.9300	1.7939	1,833.2700	1.8333	2.193	0	0	0
2016/05/23	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	2050	03/11/2016	149.52	Put	Bond Future	5,894.8000	5.8948	5,856.8900	5.8569	(0.643)	0	0	0
2016/05/23	2050	03/11/2016			Bond Future	143.6252	143.6252	143.6631	143.6631	0.026	0.0000	0.0000	0
2016/05/23	2050	03/11/2016	149.54	Put	Bond Future	5,914.8000	5.9148	5,876.8900	5.8769	(0.641)	0	0	0
2016/05/23	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	2050	03/11/2016	149.53	Put	Bond Future	5,904.8000	5.9048	5,866.8900	5.8669	(0.642)	0	0	0
2016/05/23	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	AL37	04/08/2016			Index Future	480.9850	480.9850	481.0890	481.0890	0.022	0.0000	0.0000	22
2016/05/23	AL37	03/11/2016			Index Future	490.2650	490.2650	490.3630	490.3630	0.020	0.0000	0.0000	0
2016/05/23	AL7T	04/08/2016			Index Future	548.8200	548.8200	548.8970	548.8970	0.014	0.0000	0.0000	10
2016/05/23	AL7T	03/11/2016			Index Future	559.4090	559.4090	559.4780	559.4780	0.012	0.0000	0.0000	0
2016/05/23	ALBI	04/08/2016			Index Future	498.8690	498.8690	499.0630	499.0630	0.039	0.0000	0.0000	617
2016/05/23	ALBI	03/11/2016			Index Future	508.4940	508.4940	508.6830	508.6830	0.037	0.0000	0.0000	0
2016/05/23	ALBI	02/02/2017			Index Future	518.7460	518.7460	518.9300	518.9300	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
2016/05/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/05/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/23	EL28	04/08/2016			Bond Future	131.1601	131.1601	131.1973	131.1973	0.028	0.0000	0.0000	0
2016/05/23	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	EL28	04/08/2016	126.86	Call	Bond Future	4,300.1100	4.3001	4,337.2500	4.3373	0.864	0	0	0
2016/05/23	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	EL28	04/08/2016	126.87	Call	Bond Future	4,290.1100	4.2901	4,327.2500	4.3273	0.866	0	0	0
2016/05/23	EL28	04/08/2016	126.88	Call	Bond Future	4,280.1100	4.2801	4,317.2500	4.3173	0.868	0	0	0
2016/05/23	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	EL28	03/11/2016			Bond Future	132.0041	132.0041	132.0398	132.0398	0.027	0.0000	0.0000	0
2016/05/23	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	EL28	03/11/2016	132.15	Put	Bond Future	145.8700	0.1459	110.1600	0.1102	(24.481)	0	0	0
2016/05/23	EL28	03/11/2016	132.17	Put	Bond Future	165.8700	0.1659	130.1600	0.1302	(21.529)	0	0	0
2016/05/23	EL28	03/11/2016	132.16	Put	Bond Future	155.8700	0.1559	120.1600	0.1202	(22.910)	0	0	0
2016/05/23	ES33	04/08/2016			Bond Future	10.9298	76.7070	10.9237	76.7442	(0.056)	0.0000	0.0000	8,932
2016/05/23	ES33	04/08/2016	10.24	Put	Bond Future	4,388.5200	4.3885	4,351.3200	4.3513	(0.848)	0	0	0
2016/05/23	ES33	04/08/2016	10.26	Put	Bond Future	4,255.7700	4.2558	4,218.5700	4.2186	(0.874)	0	0	0
2016/05/23	ES33	04/08/2016	10.25	Put	Bond Future	4,322.1000	4.3221	4,284.9000	4.2849	(0.861)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/23	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	ES33	03/11/2016			Bond Future	11.0229	74.3784	11.0168	74.4151	(0.056)	0.0000	0.0000	0
2016/05/23	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	ES33	03/11/2016	11.31	Call	Bond Future	1,691.8300	1.6918	1,728.5600	1.7286	2.171	0	0	0
2016/05/23	ES33	03/11/2016	11.29	Call	Bond Future	1,575.9200	1.5759	1,612.6500	1.6126	2.331	0	0	0
2016/05/23	ES33	03/11/2016	11.30	Call	Bond Future	1,633.9100	1.6339	1,670.6400	1.6706	2.248	0	0	0
2016/05/23	ES33	02/02/2017			Bond Future	11.1125	75.8789	11.1064	75.9152	(0.055)	0.0000	0.0000	0
2016/05/23	ES33	02/02/2017	10.59	Put	Bond Future	3,193.3100	3.1933	3,156.9200	3.1569	(1.140)	0	0	0
2016/05/23	ES33	02/02/2017	10.61	Put	Bond Future	3,067.2100	3.0672	3,030.8200	3.0308	(1.186)	0	0	0
2016/05/23	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	ES33	02/02/2017	10.60	Put	Bond Future	3,130.2200	3.1302	3,093.8300	3.0938	(1.163)	0	0	0
2016/05/23	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	ES42	04/08/2016			Bond Future	11.0846	80.5961	11.0785	80.6379	(0.055)	0.0000	0.0000	7,270
2016/05/23	ES42	03/11/2016			Bond Future	11.1767	77.8719	11.1706	77.9132	(0.055)	0.0000	0.0000	0
2016/05/23	GOVI	04/08/2016	520.99	Put	GOVI	229,540.0000	22.9540	227,930.0000	22.7930	(0.701)	0	0	0
2016/05/23	GOVI	04/08/2016			GOVI	498.0360	498.0360	498.1970	498.1970	0.032	0.0000	0.0000	465
2016/05/23	GOVI	04/08/2016	521.01	Put	GOVI	229,740.0000	22.9740	228,130.0000	22.8130	(0.701)	0	0	0
2016/05/23	GOVI	04/08/2016	521.00	Put	GOVI	229,640.0000	22.9640	228,030.0000	22.8030	(0.701)	0	0	0
2016/05/23	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	GOVI	03/11/2016	476.11	Call	GOVI	315,350.0000	31.5350	316,910.0000	31.6910	0.495	0	0	0
2016/05/23	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	GOVI	03/11/2016			GOVI	507.6450	507.6450	507.8010	507.8010	0.031	0.0000	0.0000	146
2016/05/23	GOVI	03/11/2016	476.12	Call	GOVI	315,250.0000	31.5250	316,810.0000	31.6810	0.495	0	0	0
2016/05/23	GOVI	03/11/2016	476.13	Call	GOVI	315,150.0000	31.5150	316,710.0000	31.6710	0.495	0	0	0
2016/05/23	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	GOVI	02/02/2017			GOVI	517.8800	517.8800	518.0300	518.0300	0.029	0.0000	0.0000	0
2016/05/23	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	GOVI	02/02/2017	533.32	Put	GOVI	154,400.0000	15.4400	152,900.0000	15.2900	(0.972)	0	0	0
2016/05/23	GOVI	02/02/2017	533.34	Put	GOVI	154,600.0000	15.4600	153,100.0000	15.3100	(0.970)	0	0	0
2016/05/23	GOVI	02/02/2017	533.33	Put	GOVI	154,500.0000	15.4500	153,000.0000	15.3000	(0.971)	0	0	0
2016/05/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/05/23	IGOV	04/08/2016			Index Future	245.6950	245.6950	245.8620	245.8620	0.068	0.0000	0.0000	1,078
2016/05/23	IGOV	03/11/2016			Index Future	250.4560	250.4560	250.6210	250.6210	0.066	0.0000	0.0000	23
2016/05/23	IGOV	02/02/2017			Index Future	255.5240	255.5240	255.6880	255.6880	0.064	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/23	ILBI	04/08/2016			Index Future	666.9590	666.9590	667.0390	667.0390	0.012	0.0000	0.0000	157
2016/05/23	ILBI	03/11/2016			Index Future	679.6920	679.6920	679.7730	679.7730	0.012	0.0000	0.0000	0
2016/05/23	IS01	19/12/2016			Interest Rate Swap	100.1081	100.1081	100.1374	100.1374	0.029	0.0000	0.0000	0
2016/05/23	IS01	16/03/2017			Interest Rate Swap	100.1463	100.1463	100.1794	100.1794	0.033	0.0000	0.0000	0
2016/05/23	IS01	15/06/2017			Interest Rate Swap	99.9295	99.9295	99.9389	99.9389	0.009	0.0000	0.0000	0
2016/05/23	IS02	18/12/2017			Interest Rate Swap	100.5989	100.5989	100.6279	100.6279	0.029	0.0000	0.0000	0
2016/05/23	IS02	16/03/2018			Interest Rate Swap	100.0745	100.0745	100.1042	100.1042	0.030	0.0000	0.0000	0
2016/05/23	IS02	15/06/2018			Interest Rate Swap	99.9531	99.9531	99.9735	99.9735	0.020	0.0000	0.0000	0
2016/05/23	IS05	17/12/2020			Interest Rate Swap	100.9579	100.9579	101.1064	101.1064	0.147	0.0000	0.0000	0
2016/05/23	IS05	16/03/2021			Interest Rate Swap	100.4867	100.4867	100.6355	100.6355	0.148	0.0000	0.0000	0
2016/05/23	IS05	15/06/2021			Interest Rate Swap	99.9779	99.9779	100.1264	100.1264	0.149	0.0000	0.0000	0
2016/05/23	IS10	17/12/2025			Interest Rate Swap	103.2723	103.2723	103.5048	103.5048	0.225	0.0000	0.0000	0
2016/05/23	IS10	16/03/2026			Interest Rate Swap	100.5457	100.5457	100.7918	100.7918	0.245	0.0000	0.0000	0
2016/05/23	IS10	15/06/2026			Interest Rate Swap	99.4572	99.4572	99.7080	99.7080	0.252	0.0000	0.0000	0
2016/05/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/05/23	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/05/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/05/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/05/23	JBAF	15/06/2016			Jibar Tradeable Future	7.4300	92.5700	7.3100	92.6900	(1.615)	0.0000	0.0000	0
2016/05/23	JBAF	20/07/2016			Jibar Tradeable Future	7.4800	92.5200	7.4300	92.5700	(0.668)	0.0000	0.0000	0
2016/05/23	JBAF	17/08/2016			Jibar Tradeable Future	7.6100	92.3900	7.4700	92.5300	(1.840)	0.0000	0.0000	0
2016/05/23	JBAF	21/09/2016			Jibar Tradeable Future	7.6600	92.3400	7.5900	92.4100	(0.914)	0.0000	0.0000	0
2016/05/23	JBAF	19/10/2016			Jibar Tradeable Future	7.8000	92.2000	7.6300	92.3700	(2.179)	0.0000	0.0000	0
2016/05/23	JBAF	16/11/2016			Jibar Tradeable Future	7.8300	92.1700	7.6600	92.3400	(2.171)	0.0000	0.0000	0
2016/05/23	JBAF	21/12/2016			Jibar Tradeable Future	7.9700	92.0300	7.7900	92.2100	(2.258)	0.0000	0.0000	0
2016/05/23	JBAF	15/03/2017			Jibar Tradeable Future	8.1600	91.8400	7.9900	92.0100	(2.083)	0.0000	0.0000	0
2016/05/23	JBAF	21/06/2017			Jibar Tradeable Future	8.3000	91.7000	8.1300	91.8700	(2.048)	0.0000	0.0000	0
2016/05/23	JBAF	20/09/2017			Jibar Tradeable Future	8.4000	91.6000	8.2100	91.7900	(2.262)	0.0000	0.0000	0
2016/05/23	JBAF	20/12/2017			Jibar Tradeable Future	8.4700	91.5300	8.2900	91.7100	(2.125)	0.0000	0.0000	0
2016/05/23	JBAF	20/03/2018			Jibar Tradeable Future	8.5300	91.4700	8.3500	91.6500	(2.110)	0.0000	0.0000	0
2016/05/23	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/05/23	R023	04/08/2016	8.24	Call	Bond Future	166.6200	0.1666	154.8500	0.1548	(7.064)	0	0	0
2016/05/23	R023	04/08/2016	8.25	Put	Bond Future	4,576.0600	4.5761	4,561.1100	4.5611	(0.327)	0	0	0
2016/05/23	R023	04/08/2016			Bond Future	9.1730	96.5291	9.1724	96.5320	(0.007)	0.0000	0.0000	7,533
2016/05/23	R023	04/08/2016	8.25	Call	Bond Future	171.4800	0.1715	159.5000	0.1595	(6.986)	0	0	0
2016/05/23	R023	04/08/2016	8.26	Call	Bond Future	176.6200	0.1766	164.4200	0.1644	(6.907)	0	0	0

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2016/05/23	R023	04/08/2016	8.24	Put	Bond Future	4,620.3200	4.6203	4,605.5800	4.6056	(0.319)	0	0	0
2016/05/23	R023	04/08/2016	8.26	Put	Bond Future	4,532.1100	4.5321	4,516.9400	4.5169	(0.335)	0	0	0
2016/05/23	R023	03/11/2016	9.73	Put	Bond Future	1,165.7900	1.1658	1,148.1900	1.1482	(1.510)	0	0	0
2016/05/23	R023	03/11/2016			Bond Future	9.2425	94.4401	9.2421	94.4416	(0.004)	0.0000	0.0000	0
2016/05/23	R023	03/11/2016	9.75	Put	Bond Future	1,137.2300	1.1372	1,119.7600	1.1198	(1.536)	0	0	0
2016/05/23	R023	03/11/2016	9.73	Call	Bond Future	3,325.4800	3.3255	3,309.4100	3.3094	(0.483)	0	0	0
2016/05/23	R023	03/11/2016	9.74	Put	Bond Future	1,151.3200	1.1513	1,133.7900	1.1338	(1.523)	0	0	0
2016/05/23	R023	03/11/2016	9.74	Call	Bond Future	3,354.6500	3.3546	3,338.6500	3.3387	(0.477)	0	0	0
2016/05/23	R023	03/11/2016	9.75	Call	Bond Future	3,384.1700	3.3842	3,368.2300	3.3682	(0.471)	0	0	0
2016/05/23	R023	02/02/2017	8.85	Call	Bond Future	1,619.4000	1.6194	1,605.6900	1.6057	(0.847)	0	0	0
2016/05/23	R023	02/02/2017			Bond Future	9.3032	96.3450	9.3032	96.3452	(0.001)	0.0000	0.0000	0
2016/05/23	R023	02/02/2017	8.86	Call	Bond Future	1,636.2600	1.6363	1,622.5200	1.6225	(0.840)	0	0	0
2016/05/23	R023	02/02/2017	8.84	Put	Bond Future	3,645.2800	3.6453	3,631.3800	3.6314	(0.381)	0	0	0
2016/05/23	R023	02/02/2017	8.86	Put	Bond Future	3,589.5700	3.5896	3,575.6100	3.5756	(0.389)	0	0	0
2016/05/23	R023	02/02/2017	8.84	Call	Bond Future	1,602.6400	1.6026	1,588.9600	1.5890	(0.854)	0	0	0
2016/05/23	R023	02/02/2017	8.85	Put	Bond Future	3,617.3600	3.6174	3,603.4300	3.6034	(0.385)	0	0	0
2016/05/23	R035	04/08/2016			Bond Future	10.0093	94.4403	10.0035	94.4851	(0.058)	0.0000	0.0000	5,505
2016/05/23	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	R035	04/08/2016	10.35	Call	Bond Future	2,578.2900	2.5783	2,623.0500	2.6231	1.736	0	0	0
2016/05/23	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	R035	04/08/2016	10.36	Call	Bond Future	2,652.2300	2.6522	2,696.9900	2.6970	1.688	0	0	0
2016/05/23	R035	04/08/2016	10.37	Call	Bond Future	2,726.0800	2.7261	2,770.8400	2.7708	1.642	0	0	0
2016/05/23	R035	03/11/2016	9.58	Put	Bond Future	3,893.8900	3.8939	3,849.8400	3.8498	(1.131)	0	0	0
2016/05/23	R035	03/11/2016			Bond Future	10.0729	91.7408	10.0671	91.7849	(0.057)	0.0000	0.0000	0
2016/05/23	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	R035	03/11/2016	9.57	Put	Bond Future	3,975.5600	3.9756	3,931.5100	3.9315	(1.108)	0	0	0
2016/05/23	R035	03/11/2016	9.59	Put	Bond Future	3,812.3300	3.8123	3,768.2800	3.7683	(1.155)	0	0	0
2016/05/23	R186	04/08/2016	8.51	Put	Bond Future	6,867.1000	6.8671	6,843.7500	6.8438	(0.340)	0	0	0
2016/05/23	R186	04/08/2016	9.60	Call	Bond Future	2,716.0300	2.7160	2,677.5100	2.6775	(1.418)	0	0	0
2016/05/23	R186	04/08/2016	10.00	Put	Bond Future	764.7000	0.7647	730.4700	0.7305	(4.476)	0	0	6,500
2016/05/23	R186	04/08/2016			Bond Future	9.4369	108.3437	9.4362	108.3483	(0.007)	0.0000	0.0000	90,686
2016/05/23	R186	04/08/2016	8.50	Put	Bond Future	6,933.4200	6.9334	6,910.4000	6.9104	(0.332)	0	0	0
2016/05/23	R186	04/08/2016	9.25	Put	Bond Future	2,818.1400	2.8181	2,774.5500	2.7745	(1.547)	0	0	1,000
2016/05/23	R186	04/08/2016	9.40	Put	Bond Future	2,240.6900	2.2407	2,196.2700	2.1963	(1.982)	0	0	5,000
2016/05/23	R186	04/08/2016	8.51	Call	Bond Future	272.7900	0.2728	254.0800	0.2541	(6.859)	0	0	0
2016/05/23	R186	04/08/2016	8.49	Call	Bond Future	257.6400	0.2576	239.5700	0.2396	(7.014)	0	0	0
2016/05/23	R186	04/08/2016	8.50	Call	Bond Future	264.9900	0.2650	246.6100	0.2466	(6.936)	0	0	0
2016/05/23	R186	04/08/2016	9.25	Call	Bond Future	1,531.4500	1.5315	1,492.5000	1.4925	(2.543)	0	0	0
2016/05/23	R186	04/08/2016	9.40	Call	Bond Future	1,988.5400	1.9885	1,948.7600	1.9488	(2.000)	0	0	0
2016/05/23	R186	04/08/2016	9.60	Put	Bond Future	1,609.6900	1.6097	1,566.5300	1.5665	(2.681)	0	0	5,635
2016/05/23	R186	04/08/2016	10.00	Call	Bond Future	4,518.1100	4.5181	4,488.5200	4.4885	(0.655)	0	0	0
2016/05/23	R186	04/08/2016	8.49	Put	Bond Future	7,000.2500	7.0002	6,977.5400	6.9775	(0.324)	0	0	0
2016/05/23	R186	03/11/2016			Bond Future	9.4989	110.4119	9.4985	110.4148	(0.005)	0.0000	0.0000	0

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2016/05/23	R186	03/11/2016	8.95	Put	Bond Future	5,344.7000	5.3447	5,317.7700	5.3178	(0.504)	0	0	0
2016/05/23	R186	03/11/2016	8.97	Put	Bond Future	5,249.0100	5.2490	5,221.8900	5.2219	(0.517)	0	0	0
2016/05/23	R186	03/11/2016	8.96	Put	Bond Future	5,296.7200	5.2967	5,269.7000	5.2697	(0.510)	0	0	0
2016/05/23	R186	03/11/2016	8.97	Call	Bond Future	1,628.5200	1.6285	1,604.3500	1.6044	(1.484)	0	0	0
2016/05/23	R186	03/11/2016	8.95	Call	Bond Future	1,584.0600	1.5841	1,560.0800	1.5601	(1.514)	0	0	0
2016/05/23	R186	03/11/2016	8.96	Call	Bond Future	1,606.1900	1.6062	1,582.1200	1.5821	(1.499)	0	0	0
2016/05/23	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	R197	04/08/2016			Bond Future	298.6500	298.6500	298.7317	298.7317	0.027	0.0000	0.0000	1,878
2016/05/23	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	R197	04/08/2016	293.98	Call	Bond Future	4,670.0400	4.6700	4,751.7100	4.7517	1.749	0	0	0
2016/05/23	R197	04/08/2016	293.96	Call	Bond Future	4,690.0400	4.6900	4,771.7100	4.7717	1.741	0	0	0
2016/05/23	R197	04/08/2016	293.97	Call	Bond Future	4,680.0400	4.6800	4,761.7100	4.7617	1.745	0	0	0
2016/05/23	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	R197	03/11/2016	303.56	Call	Bond Future	814.4400	0.8144	893.0000	0.8930	9.646	0	0	0
2016/05/23	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	R197	03/11/2016			Bond Future	304.3744	304.3744	304.4530	304.4530	0.026	0.0000	0.0000	0
2016/05/23	R197	03/11/2016	303.57	Call	Bond Future	804.4400	0.8044	883.0000	0.8830	9.766	0	0	0
2016/05/23	R197	03/11/2016	303.58	Call	Bond Future	794.4400	0.7944	873.0000	0.8730	9.889	0	0	0
2016/05/23	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	R202	04/08/2016	243.25	Call	Bond Future	6,090.5200	6.0905	6,061.3200	6.0613	(0.479)	0	0	0
2016/05/23	R202	04/08/2016			Bond Future	246.9414	246.9414	247.0096	247.0096	0.028	0.0000	0.0000	37,489
2016/05/23	R202	04/08/2016	243.26	Call	Bond Future	6,084.1500	6.0841	6,054.9000	6.0549	(0.481)	0	0	0
2016/05/23	R202	04/08/2016	243.24	Put	Bond Future	2,395.4500	2.3954	2,298.1900	2.2982	(4.060)	0	0	0
2016/05/23	R202	04/08/2016	243.26	Put	Bond Future	2,402.7100	2.4027	2,305.3500	2.3053	(4.052)	0	0	0
2016/05/23	R202	04/08/2016	243.24	Call	Bond Future	6,096.8900	6.0969	6,067.7400	6.0677	(0.478)	0	0	0
2016/05/23	R202	04/08/2016	243.25	Put	Bond Future	2,399.0800	2.3991	2,301.7700	2.3018	(4.056)	0	0	0
2016/05/23	R202	03/11/2016	253.85	Put	Bond Future	2,175.2300	2.1752	2,109.8500	2.1099	(3.006)	0	0	0
2016/05/23	R202	03/11/2016			Bond Future	251.6748	251.6748	251.7401	251.7401	0.026	0.0000	0.0000	0
2016/05/23	R202	03/11/2016	253.87	Put	Bond Future	2,195.2300	2.1952	2,129.8500	2.1299	(2.978)	0	0	0
2016/05/23	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	R202	03/11/2016	253.86	Put	Bond Future	2,185.2300	2.1852	2,119.8500	2.1199	(2.992)	0	0	0
2016/05/23	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	R203	04/08/2016	7.26	Call	Bond Future	24.5100	0.0245	22.6500	0.0227	(7.589)	0	0	0
2016/05/23	R203	04/08/2016			Bond Future	8.0353	103.5265	8.0350	103.5267	(0.003)	0.0000	0.0000	58,097
2016/05/23	R203	04/08/2016	7.24	Call	Bond Future	22.6500	0.0227	20.8800	0.0209	(7.815)	0	0	0
2016/05/23	R203	04/08/2016	7.25	Call	Bond Future	23.5300	0.0235	21.7200	0.0217	(7.692)	0	0	0
2016/05/23	R203	04/08/2016	7.24	Put	Bond Future	850.2800	0.8503	848.2700	0.8483	(0.236)	0	0	0
2016/05/23	R203	04/08/2016	7.26	Put	Bond Future	831.2000	0.8312	829.1000	0.8291	(0.253)	0	0	0
2016/05/23	R203	04/08/2016	7.25	Put	Bond Future	840.6900	0.8407	838.6400	0.8386	(0.244)	0	0	0
2016/05/23	R203	03/11/2016	8.86	Call	Bond Future	710.8400	0.7108	707.6100	0.7076	(0.454)	0	0	0
2016/05/23	R203	03/11/2016			Bond Future	8.1050	101.3305	8.1067	101.3291	0.021	0.0000	0.0000	0
2016/05/23	R203	03/11/2016	8.84	Call	Bond Future	698.0300	0.6980	694.7800	0.6948	(0.466)	0	0	0
2016/05/23	R203	03/11/2016	8.85	Call	Bond Future	704.4300	0.7044	701.1900	0.7012	(0.460)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/23	R203	03/11/2016	8.84	Put	Bond Future	106.0000	0.1060	104.1400	0.1041	(1.755)	0	0	0
2016/05/23	R203	03/11/2016	8.86	Put	Bond Future	102.7700	0.1028	100.9300	0.1009	(1.790)	0	0	0
2016/05/23	R203	03/11/2016	8.85	Put	Bond Future	104.3800	0.1044	102.5300	0.1025	(1.772)	0	0	0
2016/05/23	R203	02/02/2017	7.70	Call	Bond Future	172.3400	0.1723	169.8100	0.1698	(1.468)	0	0	0
2016/05/23	R203	02/02/2017	7.71	Put	Bond Future	402.5900	0.4026	402.8500	0.4028	0.065	0	0	0
2016/05/23	R203	02/02/2017			Bond Future	8.1053	103.3745	8.1102	103.3717	0.060	0.0000	0.0000	0
2016/05/23	R203	02/02/2017	7.71	Call	Bond Future	174.4600	0.1745	171.9100	0.1719	(1.462)	0	0	0
2016/05/23	R203	02/02/2017	7.72	Call	Bond Future	176.9300	0.1769	174.3700	0.1744	(1.447)	0	0	0
2016/05/23	R203	02/02/2017	7.70	Put	Bond Future	406.2500	0.4063	406.5300	0.4065	0.069	0	0	0
2016/05/23	R203	02/02/2017	7.72	Put	Bond Future	399.2700	0.3993	399.5200	0.3995	0.063	0	0	0
2016/05/23	R204	04/08/2016			Bond Future	8.4588	100.1119	8.4581	100.1134	(0.008)	0.0000	0.0000	34,959
2016/05/23	R204	04/08/2016	7.74	Put	Bond Future	1,617.6100	1.6176	1,610.2000	1.6102	(0.458)	0	0	0
2016/05/23	R204	04/08/2016	7.76	Put	Bond Future	1,581.3400	1.5813	1,573.7200	1.5737	(0.482)	0	0	0
2016/05/23	R204	04/08/2016	7.74	Call	Bond Future	99.7500	0.0997	93.8200	0.0938	(5.945)	0	0	0
2016/05/23	R204	04/08/2016	7.75	Put	Bond Future	1,599.4900	1.5995	1,591.9700	1.5920	(0.470)	0	0	0
2016/05/23	R204	04/08/2016	7.75	Call	Bond Future	102.9400	0.1029	96.9000	0.0969	(5.867)	0	0	0
2016/05/23	R204	04/08/2016	7.76	Call	Bond Future	106.1000	0.1061	99.9600	0.1000	(5.787)	0	0	0
2016/05/23	R204	03/11/2016			Bond Future	8.5379	102.0229	8.5379	102.0228	0.001	0.0000	0.0000	0
2016/05/23	R204	03/11/2016	9.21	Put	Bond Future	320.7900	0.3208	314.9300	0.3149	(1.827)	0	0	0
2016/05/23	R204	03/11/2016	9.23	Put	Bond Future	311.6300	0.3116	305.8300	0.3058	(1.861)	0	0	0
2016/05/23	R204	03/11/2016	9.22	Put	Bond Future	316.0700	0.3161	310.2400	0.3102	(1.845)	0	0	0
2016/05/23	R204	03/11/2016	9.22	Call	Bond Future	1,594.2600	1.5943	1,588.3300	1.5883	(0.372)	0	0	0
2016/05/23	R204	03/11/2016	9.21	Call	Bond Future	1,580.3900	1.5804	1,574.4300	1.5744	(0.377)	0	0	0
2016/05/23	R204	03/11/2016	9.23	Call	Bond Future	1,608.4000	1.6084	1,602.5000	1.6025	(0.367)	0	0	0
2016/05/23	R204	02/02/2017	8.28	Call	Bond Future	612.1300	0.6121	606.7300	0.6067	(0.882)	0	0	0
2016/05/23	R204	02/02/2017			Bond Future	8.5911	100.0382	8.5919	100.0368	0.010	0.0000	0.0000	0
2016/05/23	R204	02/02/2017	8.29	Call	Bond Future	619.2300	0.6192	613.8200	0.6138	(0.874)	0	0	0
2016/05/23	R204	02/02/2017	8.30	Call	Bond Future	626.3900	0.6264	620.9600	0.6210	(0.867)	0	0	0
2016/05/23	R204	02/02/2017	8.28	Put	Bond Future	1,137.5600	1.1376	1,133.6200	1.1336	(0.346)	0	0	0
2016/05/23	R204	02/02/2017	8.30	Put	Bond Future	1,117.9300	1.1179	1,113.9600	1.1140	(0.355)	0	0	0
2016/05/23	R204	02/02/2017	8.29	Put	Bond Future	1,127.7100	1.1277	1,123.7600	1.1238	(0.350)	0	0	0
2016/05/23	R207	04/08/2016			Bond Future	8.7977	96.0053	8.7915	96.0228	(0.071)	0.0000	0.0000	76,765
2016/05/23	R207	04/08/2016	7.99	Put	Bond Future	2,436.3900	2.4364	2,413.0200	2.4130	(0.959)	0	0	0
2016/05/23	R207	04/08/2016	8.01	Put	Bond Future	2,385.7400	2.3857	2,362.2000	2.3622	(0.987)	0	0	0
2016/05/23	R207	04/08/2016	8.00	Put	Bond Future	2,411.0200	2.4110	2,387.5600	2.3876	(0.973)	0	0	0
2016/05/23	R207	04/08/2016	8.01	Call	Bond Future	127.6200	0.1276	121.6300	0.1216	(4.694)	0	0	0
2016/05/23	R207	04/08/2016	7.99	Call	Bond Future	120.0900	0.1201	114.2700	0.1143	(4.846)	0	0	0
2016/05/23	R207	04/08/2016	8.00	Call	Bond Future	123.8100	0.1238	117.9000	0.1179	(4.773)	0	0	0
2016/05/23	R207	02/02/2017	9.24	Call	Bond Future	1,759.9700	1.7600	1,761.3200	1.7613	0.077	0	0	0
2016/05/23	R207	02/02/2017			Bond Future	8.9410	96.1677	8.9348	96.1831	(0.070)	0.0000	0.0000	0
2016/05/23	R207	02/02/2017	8.91	Call	Bond Future	1,309.5100	1.3095	1,309.3000	1.3093	(0.016)	0	0	62
2016/05/23	R207	02/02/2017	9.22	Call	Bond Future	1,730.5900	1.7306	1,731.8400	1.7318	0.072	0	0	0
2016/05/23	R207	02/02/2017	9.23	Call	Bond Future	1,745.2500	1.7453	1,746.5500	1.7466	0.074	0	0	0
2016/05/23	R207	02/02/2017	8.91	Put	Bond Future	1,386.1100	1.3861	1,370.5600	1.3706	(1.122)	0	0	0
2016/05/23	R207	02/02/2017	9.22	Put	Bond Future	1,045.6000	1.0456	1,031.5100	1.0315	(1.348)	0	0	0
2016/05/23	R207	02/02/2017	9.24	Put	Bond Future	1,026.1100	1.0261	1,012.1200	1.0121	(1.363)	0	0	0

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2016/05/23	R207	02/02/2017	9.23	Put	Bond Future	1,035.8200	1.0358	1,021.7800	1.0218	(1.355)	0	0	0
2016/05/23	R208	04/08/2016	8.01	Put	Bond Future	3,417.8800	3.4179	3,390.0800	3.3901	(0.813)	0	0	0
2016/05/23	R208	04/08/2016			Bond Future	8.9206	94.3180	8.9147	94.3392	(0.067)	0.0000	0.0000	48,790
2016/05/23	R208	04/08/2016	8.00	Put	Bond Future	3,451.2500	3.4513	3,423.5700	3.4236	(0.802)	0	0	0
2016/05/23	R208	04/08/2016	7.99	Call	Bond Future	111.1400	0.1111	104.7400	0.1047	(5.759)	0	0	0
2016/05/23	R208	04/08/2016	8.00	Call	Bond Future	114.5500	0.1146	108.0500	0.1080	(5.674)	0	0	0
2016/05/23	R208	04/08/2016	8.01	Call	Bond Future	118.2100	0.1182	111.5900	0.1116	(5.600)	0	0	0
2016/05/23	R208	04/08/2016	7.99	Put	Bond Future	3,484.8800	3.4849	3,457.3000	3.4573	(0.791)	0	0	0
2016/05/23	R208	03/11/2016	9.59	Put	Bond Future	721.7800	0.7218	704.0700	0.7041	(2.454)	0	0	0
2016/05/23	R208	03/11/2016			Bond Future	8.9933	92.7155	8.9874	92.7355	(0.066)	0.0000	0.0000	0
2016/05/23	R208	03/11/2016	9.58	Put	Bond Future	731.3100	0.7313	713.4900	0.7135	(2.437)	0	0	0
2016/05/23	R208	03/11/2016	9.57	Call	Bond Future	2,670.5500	2.6706	2,672.6900	2.6727	0.080	0	0	0
2016/05/23	R208	03/11/2016	9.58	Call	Bond Future	2,693.7200	2.6937	2,695.9700	2.6960	0.084	0	0	0
2016/05/23	R208	03/11/2016	9.59	Call	Bond Future	2,717.1900	2.7172	2,719.5500	2.7195	0.087	0	0	0
2016/05/23	R208	03/11/2016	9.57	Put	Bond Future	741.1600	0.7412	723.2300	0.7232	(2.419)	0	0	0
2016/05/23	R208	02/02/2017			Bond Future	9.0525	94.5857	9.0466	94.6049	(0.066)	0.0000	0.0000	0
2016/05/23	R208	02/02/2017	8.64	Call	Bond Future	1,196.1900	1.1962	1,193.7500	1.1938	(0.204)	0	0	0
2016/05/23	R208	02/02/2017	8.63	Put	Bond Future	2,560.1400	2.5601	2,538.4400	2.5384	(0.848)	0	0	0
2016/05/23	R208	02/02/2017	8.65	Put	Bond Future	2,520.1600	2.5202	2,498.5300	2.4985	(0.858)	0	0	0
2016/05/23	R208	02/02/2017	8.64	Put	Bond Future	2,540.1000	2.5401	2,518.4400	2.5184	(0.853)	0	0	0
2016/05/23	R208	02/02/2017	8.65	Call	Bond Future	1,209.1100	1.2091	1,206.7000	1.2067	(0.199)	0	0	0
2016/05/23	R208	02/02/2017	8.63	Call	Bond Future	1,183.3600	1.1834	1,180.8800	1.1809	(0.210)	0	0	0
2016/05/23	R209	04/08/2016	9.26	Call	Bond Future	581.9700	0.5820	560.2900	0.5603	(3.725)	0	0	0
2016/05/23	R209	04/08/2016	9.70	Put	Bond Future	2,938.0800	2.9381	2,875.8900	2.8759	(2.117)	0	0	250
2016/05/23	R209	04/08/2016			Bond Future	9.9297	70.7056	9.9240	70.7424	(0.058)	0.0000	0.0000	54,886
2016/05/23	R209	04/08/2016	9.24	Call	Bond Future	555.0600	0.5551	533.7600	0.5338	(3.837)	0	0	0
2016/05/23	R209	04/08/2016	9.60	Put	Bond Future	3,367.2700	3.3673	3,304.9900	3.3050	(1.850)	0	0	0
2016/05/23	R209	04/08/2016	10.60	Call	Bond Future	4,762.7600	4.7628	4,761.4100	4.7614	(0.028)	0	0	5,624
2016/05/23	R209	04/08/2016	9.40	Put	Bond Future	4,338.3800	4.3384	4,277.7000	4.2777	(1.399)	0	0	0
2016/05/23	R209	04/08/2016	9.70	Call	Bond Future	1,436.2000	1.4362	1,410.7300	1.4107	(1.773)	0	0	0
2016/05/23	R209	04/08/2016	10.29	Call	Bond Future	3,413.9100	3.4139	3,401.0300	3.4010	(0.377)	0	0	0
2016/05/23	R209	04/08/2016	9.25	Call	Bond Future	568.3500	0.5684	546.8600	0.5469	(3.781)	0	0	0
2016/05/23	R209	04/08/2016	9.24	Put	Bond Future	5,219.8000	5.2198	5,161.7800	5.1618	(1.112)	0	0	0
2016/05/23	R209	04/08/2016	10.60	Put	Bond Future	655.1200	0.6551	617.0500	0.6170	(5.811)	0	0	0
2016/05/23	R209	04/08/2016	9.40	Call	Bond Future	798.0400	0.7980	774.0800	0.7741	(3.002)	0	0	250
2016/05/23	R209	04/08/2016	9.26	Put	Bond Future	5,104.7100	5.1047	5,046.3100	5.0463	(1.144)	0	0	0
2016/05/23	R209	04/08/2016	9.60	Call	Bond Future	1,195.8100	1.1958	1,170.2500	1.1703	(2.137)	0	0	5,624
2016/05/23	R209	04/08/2016	9.25	Put	Bond Future	5,162.0400	5.1620	5,103.8300	5.1038	(1.128)	0	0	0
2016/05/23	R209	04/08/2016	10.29	Put	Bond Future	1,157.0200	1.1570	1,107.4200	1.1074	(4.287)	0	0	250
2016/05/23	R209	03/11/2016	10.26	Call	Bond Future	4,049.5000	4.0495	4,044.2200	4.0442	(0.130)	0	0	0
2016/05/23	R209	03/11/2016			Bond Future	9.9849	68.9045	9.9792	68.9408	(0.057)	0.0000	0.0000	0
2016/05/23	R209	03/11/2016	10.24	Call	Bond Future	3,977.6200	3.9776	3,972.0300	3.9720	(0.141)	0	0	0
2016/05/23	R209	03/11/2016	10.25	Call	Bond Future	4,013.4000	4.0134	4,007.9700	4.0080	(0.135)	0	0	0
2016/05/23	R209	03/11/2016	10.24	Put	Bond Future	2,382.9200	2.3829	2,341.0900	2.3411	(1.755)	0	0	0
2016/05/23	R209	03/11/2016	10.25	Put	Bond Future	2,357.3500	2.3574	2,315.6800	2.3157	(1.768)	0	0	5,000
2016/05/23	R209	03/11/2016	10.26	Put	Bond Future	2,332.2000	2.3322	2,290.6800	2.2907	(1.780)	0	0	0

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2016/05/23	R209	02/02/2017	9.55	Put	Bond Future	5,705.7800	5.7058	5,662.4600	5.6625	(0.759)	0	0	0
2016/05/23	R209	02/02/2017			Bond Future	10.0337	70.2946	10.0280	70.3306	(0.057)	0.0000	0.0000	0
2016/05/23	R209	02/02/2017	9.54	Put	Bond Future	5,748.8300	5.7488	5,705.4600	5.7055	(0.754)	0	0	0
2016/05/23	R209	02/02/2017	9.55	Call	Bond Future	2,544.7500	2.5447	2,537.4900	2.5375	(0.285)	0	0	0
2016/05/23	R209	02/02/2017	9.53	Call	Bond Future	2,495.6100	2.4956	2,488.2500	2.4882	(0.295)	0	0	0
2016/05/23	R209	02/02/2017	9.54	Call	Bond Future	2,520.1100	2.5201	2,512.8000	2.5128	(0.290)	0	0	0
2016/05/23	R209	02/02/2017	9.53	Put	Bond Future	5,792.1100	5.7921	5,748.6900	5.7487	(0.750)	0	0	0
2016/05/23	R210	04/08/2016			Bond Future	187.3155	187.3155	187.3663	187.3663	0.027	0.0000	0.0000	2,571
2016/05/23	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	R210	04/08/2016	181.50	Call	Bond Future	5,815.5400	5.8155	5,866.3300	5.8663	0.873	0	0	0
2016/05/23	R210	04/08/2016	181.52	Call	Bond Future	5,795.5400	5.7955	5,846.3300	5.8463	0.876	0	0	0
2016/05/23	R210	04/08/2016	181.51	Call	Bond Future	5,805.5400	5.8055	5,856.3300	5.8563	0.875	0	0	0
2016/05/23	R210	03/11/2016			Bond Future	188.6158	188.6158	188.6644	188.6644	0.026	0.0000	0.0000	0
2016/05/23	R210	03/11/2016	188.90	Put	Bond Future	284.1900	0.2842	235.6200	0.2356	(17.091)	0	0	0
2016/05/23	R210	03/11/2016	188.92	Put	Bond Future	304.1900	0.3042	255.6200	0.2556	(15.967)	0	0	0
2016/05/23	R210	03/11/2016	188.91	Put	Bond Future	294.1900	0.2942	245.6200	0.2456	(16.510)	0	0	0
2016/05/23	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	R211	04/08/2016			Bond Future	139.7222	139.7222	139.7563	139.7563	0.024	0.0000	0.0000	64
2016/05/23	R211	04/08/2016	137.09	Call	Bond Future	2,632.2400	2.6322	2,666.2500	2.6663	1.292	0	0	0
2016/05/23	R211	04/08/2016	137.07	Call	Bond Future	2,652.2400	2.6522	2,686.2500	2.6863	1.282	0	0	0
2016/05/23	R211	04/08/2016	137.08	Call	Bond Future	2,642.2400	2.6422	2,676.2500	2.6763	1.287	0	0	0
2016/05/23	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	R211	03/11/2016	141.75	Call	Bond Future	650.4600	0.6505	682.8900	0.6829	4.986	0	0	0
2016/05/23	R211	03/11/2016			Bond Future	142.4005	142.4005	142.4329	142.4329	0.023	0.0000	0.0000	0
2016/05/23	R211	03/11/2016	141.76	Call	Bond Future	640.4600	0.6405	672.8900	0.6729	5.064	0	0	0
2016/05/23	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	R211	03/11/2016	141.74	Call	Bond Future	660.4600	0.6605	692.8900	0.6929	4.910	0	0	0
2016/05/23	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	R212	04/08/2016	142.43	Call	Bond Future	3,248.1000	3.2481	3,056.5000	3.0565	(5.899)	0	0	0
2016/05/23	R212	04/08/2016			Bond Future	145.6781	145.6781	145.4865	145.4865	(0.132)	0.0000	0.0000	4,287
2016/05/23	R212	04/08/2016	142.44	Call	Bond Future	3,238.1000	3.2381	3,046.5000	3.0465	(5.917)	0	0	0
2016/05/23	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	R212	04/08/2016	142.42	Call	Bond Future	3,258.1000	3.2581	3,066.5000	3.0665	(5.881)	0	0	0
2016/05/23	R212	03/11/2016			Bond Future	148.4705	148.4705	148.2729	148.2729	(0.133)	0.0000	0.0000	0
2016/05/23	R212	03/11/2016	148.11	Call	Bond Future	360.5000	0.3605	162.8900	0.1629	(54.816)	0	0	0
2016/05/23	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/23	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/23	R212	03/11/2016	148.12	Call	Bond Future	350.5000	0.3505	152.8900	0.1529	(56.379)	0	0	0
2016/05/23	R212	03/11/2016	148.10	Call	Bond Future	370.5000	0.3705	172.8900	0.1729	(53.336)	0	0	0
2016/05/23	R213	04/08/2016			Bond Future	9.8576	81.2490	9.8518	81.2858	(0.058)	0.0000	0.0000	44,354
2016/05/23	R213	04/08/2016	8.99	Put	Bond Future	6,217.5500	6.2175	6,163.3700	6.1634	(0.871)	0	0	0
2016/05/23	R213	04/08/2016	9.01	Put	Bond Future	6,094.5200	6.0945	6,039.8900	6.0399	(0.896)	0	0	0
2016/05/23	R213	04/08/2016	9.00	Put	Bond Future	6,155.9000	6.1559	6,101.5000	6.1015	(0.884)	0	0	0
2016/05/23	R213	04/08/2016	9.01	Call	Bond Future	372.3500	0.3723	354.5900	0.3546	(4.770)	0	0	0
2016/05/23	R213	04/08/2016	8.99	Call	Bond Future	353.3200	0.3533	336.0100	0.3360	(4.899)	0	0	0
2016/05/23	R213	04/08/2016	9.00	Call	Bond Future	362.7400	0.3627	345.2100	0.3452	(4.833)	0	0	0
2016/05/23	R213	03/11/2016			Bond Future	9.9193	79.2488	9.9136	79.2851	(0.058)	0.0000	0.0000	0
2016/05/23	R213	03/11/2016	10.18	Put	Bond Future	2,368.9300	2.3689	2,327.0300	2.3270	(1.769)	0	0	0
2016/05/23	R213	03/11/2016	10.20	Put	Bond Future	2,318.7000	2.3187	2,277.1100	2.2771	(1.794)	0	0	0
2016/05/23	R213	03/11/2016	10.18	Call	Bond Future	3,997.3300	3.9973	3,991.7700	3.9918	(0.139)	0	0	0
2016/05/23	R213	03/11/2016	10.19	Put	Bond Future	2,343.6000	2.3436	2,301.8600	2.3019	(1.781)	0	0	0
2016/05/23	R213	03/11/2016	10.19	Call	Bond Future	4,033.4900	4.0335	4,028.0900	4.0281	(0.134)	0	0	0
2016/05/23	R213	03/11/2016	10.20	Call	Bond Future	4,070.0000	4.0700	4,064.7500	4.0648	(0.129)	0	0	0
2016/05/23	R213	02/02/2017	9.40	Call	Bond Future	2,273.7000	2.2737	2,266.2600	2.2663	(0.327)	0	0	0
2016/05/23	R213	02/02/2017	9.42	Call	Bond Future	2,319.9900	2.3200	2,312.6300	2.3126	(0.317)	0	0	0
2016/05/23	R213	02/02/2017			Bond Future	9.9756	80.8472	9.9699	80.8832	(0.058)	0.0000	0.0000	0
2016/05/23	R213	02/02/2017	9.41	Call	Bond Future	2,296.7700	2.2968	2,289.3700	2.2894	(0.322)	0	0	0
2016/05/23	R213	02/02/2017	9.40	Put	Bond Future	5,998.9800	5.9990	5,955.5200	5.9555	(0.724)	0	0	0
2016/05/23	R213	02/02/2017	9.42	Put	Bond Future	5,911.6700	5.9117	5,868.2900	5.8683	(0.734)	0	0	0
2016/05/23	R213	02/02/2017	9.41	Put	Bond Future	5,955.2100	5.9552	5,911.7900	5.9118	(0.729)	0	0	0
2016/05/23	R214	04/08/2016	9.24	Call	Bond Future	435.9100	0.4359	416.0700	0.4161	(4.551)	0	0	0
2016/05/23	R214	04/08/2016	9.25	Put	Bond Future	6,114.3300	6.1143	6,056.7100	6.0567	(0.942)	0	0	0
2016/05/23	R214	04/08/2016	11.30	Call	Bond Future	7,666.5100	7.6665	7,684.6300	7.6846	0.236	0	0	5,610
2016/05/23	R214	04/08/2016			Bond Future	10.0538	70.7039	10.0481	70.7415	(0.057)	0.0000	0.0000	30,123
2016/05/23	R214	04/08/2016	8.55	Put	Bond Future	11,315.0200	11.3150	11,272.0700	11.2721	(0.380)	0	0	0
2016/05/23	R214	04/08/2016	9.30	Call	Bond Future	506.5500	0.5066	485.3400	0.4853	(4.187)	0	0	1,300
2016/05/23	R214	04/08/2016	9.25	Call	Bond Future	447.1500	0.4472	427.0800	0.4271	(4.488)	0	0	0
2016/05/23	R214	04/08/2016	11.30	Put	Bond Future	213.3300	0.2133	193.9000	0.1939	(9.108)	0	0	0
2016/05/23	R214	04/08/2016	10.30	Put	Bond Future	1,485.3300	1.4853	1,429.7200	1.4297	(3.744)	0	0	0
2016/05/23	R214	04/08/2016	9.26	Call	Bond Future	458.6100	0.4586	438.3000	0.4383	(4.429)	0	0	0
2016/05/23	R214	04/08/2016	8.55	Call	Bond Future	53.0700	0.0531	47.6700	0.0477	(10.175)	0	0	1,300
2016/05/23	R214	04/08/2016	9.30	Put	Bond Future	5,798.7800	5.7988	5,740.0200	5.7400	(1.013)	0	0	0
2016/05/23	R214	04/08/2016	9.24	Put	Bond Future	6,178.4600	6.1785	6,121.0700	6.1211	(0.929)	0	0	0
2016/05/23	R214	04/08/2016	10.30	Call	Bond Future	3,077.6800	3.0777	3,059.6200	3.0596	(0.587)	0	0	5,610
2016/05/23	R214	04/08/2016	9.26	Put	Bond Future	6,050.5500	6.0505	5,992.6900	5.9927	(0.956)	0	0	0
2016/05/23	R214	03/11/2016	10.35	Put	Bond Future	2,548.6000	2.5486	2,504.8500	2.5049	(1.717)	0	0	0
2016/05/23	R214	03/11/2016			Bond Future	10.1106	68.7561	10.1049	68.7933	(0.056)	0.0000	0.0000	0
2016/05/23	R214	03/11/2016	10.34	Put	Bond Future	2,575.3400	2.5753	2,531.4300	2.5314	(1.705)	0	0	0
2016/05/23	R214	03/11/2016	10.35	Call	Bond Future	4,083.0300	4.0830	4,076.4700	4.0765	(0.161)	0	0	0
2016/05/23	R214	03/11/2016	10.33	Call	Bond Future	4,010.7900	4.0108	4,003.9300	4.0039	(0.171)	0	0	0
2016/05/23	R214	03/11/2016	10.34	Call	Bond Future	4,046.8500	4.0469	4,040.1300	4.0401	(0.166)	0	0	0

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2016/05/23	R214	03/11/2016	10.33	Put	Bond Future	2,602.3100	2.6023	2,558.2600	2.5583	(1.693)	0	0	0
2016/05/23	R214	02/02/2017			Bond Future	10.1628	70.1430	10.1571	70.1800	(0.056)	0.0000	0.0000	0
2016/05/23	R214	02/02/2017	9.67	Call	Bond Future	2,651.0400	2.6510	2,643.2400	2.6432	(0.294)	0	0	0
2016/05/23	R214	02/02/2017	9.66	Put	Bond Future	6,016.3400	6.0163	5,971.4400	5.9714	(0.746)	0	0	0
2016/05/23	R214	02/02/2017	9.68	Put	Bond Future	5,927.2300	5.9272	5,882.4300	5.8824	(0.756)	0	0	0
2016/05/23	R214	02/02/2017	9.67	Put	Bond Future	5,971.5500	5.9715	5,926.7000	5.9267	(0.751)	0	0	0
2016/05/23	R214	02/02/2017	9.68	Call	Bond Future	2,676.7800	2.6768	2,669.0300	2.6690	(0.290)	0	0	0
2016/05/23	R214	02/02/2017	9.66	Call	Bond Future	2,625.6700	2.6257	2,617.8200	2.6178	(0.299)	0	0	0
2016/05/23	R248	04/08/2016			Bond Future	10.1363	90.7943	10.1306	90.8421	(0.057)	0.0000	0.0000	59,364
2016/05/23	R248	04/08/2016	9.25	Call	Bond Future	511.2900	0.5113	486.3700	0.4864	(4.874)	0	0	0
2016/05/23	R248	04/08/2016	9.24	Put	Bond Future	8,575.9400	8.5759	8,503.6200	8.5036	(0.843)	0	0	0
2016/05/23	R248	04/08/2016	9.26	Put	Bond Future	8,407.4500	8.4075	8,334.5000	8.3345	(0.868)	0	0	0
2016/05/23	R248	04/08/2016	9.25	Put	Bond Future	8,491.4800	8.4915	8,418.8500	8.4188	(0.855)	0	0	0
2016/05/23	R248	04/08/2016	9.26	Call	Bond Future	524.4900	0.5245	499.2500	0.4992	(4.812)	0	0	0
2016/05/23	R248	04/08/2016	9.24	Call	Bond Future	498.3400	0.4983	473.7300	0.4737	(4.938)	0	0	0
2016/05/23	R248	03/11/2016	10.38	Call	Bond Future	4,996.7400	4.9967	4,986.6500	4.9867	(0.202)	0	0	0
2016/05/23	R248	03/11/2016			Bond Future	10.1962	88.0885	10.1905	88.1358	(0.056)	0.0000	0.0000	0
2016/05/23	R248	03/11/2016	10.39	Call	Bond Future	5,041.3700	5.0414	5,031.4600	5.0315	(0.197)	0	0	0
2016/05/23	R248	03/11/2016	10.37	Put	Bond Future	3,542.9500	3.5430	3,485.4000	3.4854	(1.624)	0	0	0
2016/05/23	R248	03/11/2016	10.39	Put	Bond Future	3,472.2500	3.4723	3,415.0600	3.4151	(1.647)	0	0	0
2016/05/23	R248	03/11/2016	10.37	Call	Bond Future	4,952.5000	4.9525	4,942.2300	4.9422	(0.207)	0	0	0
2016/05/23	R248	03/11/2016	10.38	Put	Bond Future	3,507.3300	3.5073	3,449.9600	3.4500	(1.636)	0	0	0
2016/05/23	R248	02/02/2017	9.76	Put	Bond Future	7,647.3600	7.6474	7,590.0400	7.5900	(0.750)	0	0	0
2016/05/23	R248	02/02/2017	9.78	Put	Bond Future	7,535.2400	7.5352	7,478.0500	7.4780	(0.759)	0	0	0
2016/05/23	R248	02/02/2017			Bond Future	10.2516	89.8655	10.2458	89.9125	(0.056)	0.0000	0.0000	0
2016/05/23	R248	02/02/2017	9.77	Put	Bond Future	7,591.2900	7.5913	7,534.0300	7.5340	(0.754)	0	0	0
2016/05/23	R248	02/02/2017	9.76	Call	Bond Future	3,468.1400	3.4681	3,457.7800	3.4578	(0.299)	0	0	0
2016/05/23	R248	02/02/2017	9.77	Call	Bond Future	3,500.6900	3.5007	3,490.3900	3.4904	(0.294)	0	0	0
2016/05/23	R248	02/02/2017	9.78	Call	Bond Future	3,533.1000	3.5331	3,522.8700	3.5229	(0.290)	0	0	0

Total

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