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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/05/2016 TO 25/05/2016

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
2016/05/25	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/25	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	2025	04/08/2016			Bond Future	126.9814	126.9814	126.6324	126.6324	(0.275)	0.0000	0.0000	3,004
2016/05/25	2025	04/08/2016	123.86	Call	Bond Future	3,121.3700	3.1214	2,772.3900	2.7724	(11.180)	0	0	0
2016/05/25	2025	04/08/2016	123.87	Call	Bond Future	3,111.3700	3.1114	2,762.3900	2.7624	(11.216)	0	0	0
2016/05/25	2025	04/08/2016	123.85	Call	Bond Future	3,131.3700	3.1314	2,782.3900	2.7824	(11.145)	0	0	0
2016/05/25	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	2025	03/11/2016			Bond Future	129.4142	129.4142	129.0577	129.0577	(0.275)	0.0000	0.0000	0
2016/05/25	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	152.2700	0.1523	100.000	0	0	0
2016/05/25	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	172.2700	0.1723	100.000	0	0	0
2016/05/25	2025	03/11/2016	129.21	Call	Bond Future	204.1800	0.2042	0.0000	0.0000	(100.000)	0	0	0
2016/05/25	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	162.2700	0.1623	100.000	0	0	0
2016/05/25	2025	03/11/2016	129.22	Call	Bond Future	194.1800	0.1942	0.0000	0.0000	(100.000)	0	0	0
2016/05/25	2025	03/11/2016	129.23	Call	Bond Future	184.1800	0.1842	0.0000	0.0000	(100.000)	0	0	0
2016/05/25	2030	04/08/2016	10.17	Call	Bond Future	1,861.8800	1.8619	2,082.2500	2.0822	11.836	0	0	0
2016/05/25	2030	04/08/2016			Bond Future	9.8845	86.3437	9.8513	86.5641	(0.336)	0.0000	0.0000	25,310
2016/05/25	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	2030	03/11/2016	9.35	Put	Bond Future	4,032.3000	4.0323	3,807.9800	3.8080	(5.563)	0	0	0
2016/05/25	2030	03/11/2016			Bond Future	9.9477	87.9911	9.9134	88.2154	(0.345)	0.0000	0.0000	0
2016/05/25	2030	03/11/2016	9.34	Put	Bond Future	4,102.0000	4.1020	3,877.6800	3.8777	(5.469)	0	0	0
2016/05/25	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	2030	03/11/2016	9.33	Put	Bond Future	4,171.7700	4.1718	3,947.4500	3.9475	(5.377)	0	0	0
2016/05/25	2032	04/08/2016	9.01	Call	Bond Future	261.6200	0.2616	284.6800	0.2847	8.814	0	0	0
2016/05/25	2032	04/08/2016			Bond Future	10.0027	89.2402	9.9645	89.5091	(0.382)	0.0000	0.0000	9,733
2016/05/25	2032	04/08/2016	8.99	Call	Bond Future	247.0700	0.2471	269.0000	0.2690	8.876	0	0	0
2016/05/25	2032	04/08/2016	9.00	Call	Bond Future	254.1200	0.2541	276.6100	0.2766	8.850	0	0	0
2016/05/25	2032	04/08/2016	8.99	Put	Bond Future	7,813.2200	7.8132	7,566.2600	7.5663	(3.161)	0	0	0
2016/05/25	2032	04/08/2016	9.01	Put	Bond Future	7,669.1400	7.6691	7,423.3100	7.4233	(3.205)	0	0	0
2016/05/25	2032	04/08/2016	9.00	Put	Bond Future	7,740.9000	7.7409	7,494.5000	7.4945	(3.183)	0	0	0
2016/05/25	2032	03/11/2016			Bond Future	10.0690	86.7837	10.0296	87.0574	(0.391)	0.0000	0.0000	0
2016/05/25	2032	03/11/2016	10.28	Put	Bond Future	2,717.0600	2.7171	2,600.1500	2.6001	(4.303)	0	0	0
2016/05/25	2032	03/11/2016	10.30	Put	Bond Future	2,659.6200	2.6596	2,544.6200	2.5446	(4.324)	0	0	0
2016/05/25	2032	03/11/2016	10.29	Put	Bond Future	2,688.2200	2.6882	2,572.1600	2.5722	(4.317)	0	0	0
2016/05/25	2032	03/11/2016	10.30	Call	Bond Future	4,238.3200	4.2383	4,397.0200	4.3970	3.744	0	0	0
2016/05/25	2032	03/11/2016	10.28	Call	Bond Future	4,160.7700	4.1608	4,317.5600	4.3176	3.768	0	0	0
2016/05/25	2032	03/11/2016	10.29	Call	Bond Future	4,199.4600	4.1995	4,357.1000	4.3571	3.754	0	0	0

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2016/05/25	2032	02/02/2017	9.53	Call	Bond Future	2,456.6500	2.4566	2,557.2400	2.5572	4.095	0	0	0
2016/05/25	2032	02/02/2017			Bond Future	10.1287	88.5319	10.0884	88.8082	(0.398)	0.0000	0.0000	0
2016/05/25	2032	02/02/2017	9.51	Call	Bond Future	2,407.2000	2.4072	2,506.3700	2.5064	4.120	0	0	0
2016/05/25	2032	02/02/2017	9.52	Call	Bond Future	2,431.8500	2.4319	2,531.7300	2.5317	4.107	0	0	0
2016/05/25	2032	02/02/2017	9.51	Put	Bond Future	6,797.6500	6.7976	6,620.5300	6.6205	(2.606)	0	0	0
2016/05/25	2032	02/02/2017	9.53	Put	Bond Future	6,700.0900	6.7001	6,524.3900	6.5244	(2.622)	0	0	0
2016/05/25	2032	02/02/2017	9.52	Put	Bond Future	6,748.7500	6.7488	6,572.3400	6.5723	(2.614)	0	0	0
2016/05/25	2033	04/08/2016	104.99	Call	Bond Future	2,487.2000	2.4872	2,270.1800	2.2702	(8.725)	0	0	0
2016/05/25	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	2033	04/08/2016			Bond Future	107.4772	107.4772	107.2602	107.2602	(0.202)	0.0000	0.0000	3,924
2016/05/25	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	2033	04/08/2016	105.00	Call	Bond Future	2,477.2000	2.4772	2,260.1800	2.2602	(8.761)	0	0	0
2016/05/25	2033	04/08/2016	105.01	Call	Bond Future	2,467.2000	2.4672	2,250.1800	2.2502	(8.796)	0	0	0
2016/05/25	2033	03/11/2016			Bond Future	108.5135	108.5135	108.2917	108.2917	(0.204)	0.0000	0.0000	0
2016/05/25	2033	03/11/2016	109.16	Put	Bond Future	646.4800	0.6465	868.2600	0.8683	34.306	0	0	0
2016/05/25	2033	03/11/2016	109.17	Put	Bond Future	656.4800	0.6565	878.2600	0.8783	33.783	0	0	0
2016/05/25	2033	03/11/2016	109.18	Put	Bond Future	666.4800	0.6665	888.2600	0.8883	33.276	0	0	0
2016/05/25	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	2037	04/08/2016			Bond Future	10.1019	86.4768	10.0689	86.7295	(0.327)	0.0000	0.0000	41,343
2016/05/25	2037	04/08/2016	9.24	Put	Bond Future	7,441.7800	7.4418	7,218.2500	7.2183	(3.004)	0	0	0
2016/05/25	2037	04/08/2016	9.26	Put	Bond Future	7,292.7200	7.2927	7,070.6300	7.0706	(3.045)	0	0	0
2016/05/25	2037	04/08/2016	9.24	Call	Bond Future	440.9700	0.4410	470.2300	0.4702	6.635	0	0	0
2016/05/25	2037	04/08/2016	9.25	Put	Bond Future	7,367.0700	7.3671	7,144.3000	7.1443	(3.024)	0	0	0
2016/05/25	2037	04/08/2016	9.25	Call	Bond Future	452.5600	0.4526	482.5800	0.4826	6.633	0	0	0
2016/05/25	2037	04/08/2016	9.26	Call	Bond Future	464.3800	0.4644	495.0800	0.4951	6.611	0	0	0
2016/05/25	2037	03/11/2016	10.35	Call	Bond Future	4,529.5200	4.5295	4,671.7900	4.6718	3.141	0	0	0
2016/05/25	2037	03/11/2016	10.36	Put	Bond Future	3,100.7600	3.1008	2,986.4800	2.9865	(3.686)	0	0	0
2016/05/25	2037	03/11/2016			Bond Future	10.1625	88.1267	10.1285	88.3841	(0.335)	0.0000	0.0000	0
2016/05/25	2037	03/11/2016	10.36	Call	Bond Future	4,570.9200	4.5709	4,713.9800	4.7140	3.130	0	0	0
2016/05/25	2037	03/11/2016	10.37	Call	Bond Future	4,612.4900	4.6125	4,756.5600	4.7566	3.123	0	0	0
2016/05/25	2037	03/11/2016	10.35	Put	Bond Future	3,132.8500	3.1329	3,017.7800	3.0178	(3.673)	0	0	0
2016/05/25	2037	03/11/2016	10.37	Put	Bond Future	3,068.9500	3.0689	2,955.6800	2.9557	(3.691)	0	0	0
2016/05/25	2037	02/02/2017	9.68	Put	Bond Future	7,126.0700	7.1261	6,963.3200	6.9633	(2.284)	0	0	0
2016/05/25	2037	02/02/2017			Bond Future	10.2177	85.6450	10.1830	85.9046	(0.339)	0.0000	0.0000	0
2016/05/25	2037	02/02/2017	9.67	Put	Bond Future	7,178.4000	7.1784	7,014.9900	7.0150	(2.276)	0	0	0
2016/05/25	2037	02/02/2017	9.68	Call	Bond Future	2,956.6600	2.9567	3,053.4800	3.0535	3.275	0	0	0
2016/05/25	2037	02/02/2017	9.66	Call	Bond Future	2,900.0800	2.9001	2,995.5800	2.9956	3.293	0	0	0
2016/05/25	2037	02/02/2017	9.67	Call	Bond Future	2,928.4300	2.9284	3,024.5900	3.0246	3.284	0	0	0
2016/05/25	2037	02/02/2017	9.66	Put	Bond Future	7,230.7300	7.2307	7,066.6600	7.0667	(2.269)	0	0	0
2016/05/25	2038	04/08/2016			Bond Future	133.2577	133.2577	132.4480	132.4480	(0.608)	0.0000	0.0000	22,289
2016/05/25	2038	04/08/2016	129.31	Call	Bond Future	3,947.6900	3.9477	3,138.0100	3.1380	(20.510)	0	0	0
2016/05/25	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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2016/05/25	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	2038	04/08/2016	129.32	Call	Bond Future	3,937.6900	3.9377	3,128.0100	3.1280	(20.562)	0	0	0
2016/05/25	2038	04/08/2016	129.30	Call	Bond Future	3,957.6900	3.9577	3,148.0100	3.1480	(20.458)	0	0	0
2016/05/25	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	2038	03/11/2016			Bond Future	135.8106	135.8106	134.9847	134.9847	(0.608)	0.0000	0.0000	0
2016/05/25	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	2038	03/11/2016	136.31	Put	Bond Future	499.3600	0.4994	1,325.3000	1.3253	165.400	0	0	0
2016/05/25	2038	03/11/2016	136.33	Put	Bond Future	519.3600	0.5194	1,345.3000	1.3453	159.030	0	0	0
2016/05/25	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	2038	03/11/2016	136.32	Put	Bond Future	509.3600	0.5094	1,335.3000	1.3353	162.153	0	0	0
2016/05/25	2040	04/08/2016			Bond Future	10.1621	89.9199	10.1290	90.1887	(0.325)	0.0000	0.0000	812
2016/05/25	2040	04/08/2016	9.49	Put	Bond Future	6,521.0200	6.5210	6,298.2100	6.2982	(3.417)	0	0	0
2016/05/25	2040	04/08/2016	9.50	Call	Bond Future	797.1600	0.7972	844.1000	0.8441	5.888	0	0	0
2016/05/25	2040	04/08/2016	9.51	Call	Bond Future	815.3200	0.8153	863.2900	0.8633	5.884	0	0	0
2016/05/25	2040	04/08/2016	9.49	Call	Bond Future	779.1700	0.7792	825.2100	0.8252	5.909	0	0	0
2016/05/25	2040	04/08/2016	9.51	Put	Bond Future	6,377.6200	6.3776	6,156.7400	6.1567	(3.463)	0	0	0
2016/05/25	2040	04/08/2016	9.50	Put	Bond Future	6,449.1700	6.4492	6,227.2600	6.2273	(3.441)	0	0	0
2016/05/25	2040	03/11/2016			Bond Future	10.2229	91.6356	10.1889	91.9092	(0.333)	0.0000	0.0000	0
2016/05/25	2040	03/11/2016	9.69	Put	Bond Future	6,718.9900	6.7190	6,534.0400	6.5340	(2.753)	0	0	0
2016/05/25	2040	03/11/2016	9.71	Put	Bond Future	6,602.0400	6.6020	6,418.7400	6.4187	(2.776)	0	0	0
2016/05/25	2040	03/11/2016	9.70	Put	Bond Future	6,660.3400	6.6603	6,476.2200	6.4762	(2.764)	0	0	0
2016/05/25	2040	03/11/2016	9.71	Call	Bond Future	2,322.3000	2.3223	2,412.6400	2.4126	3.890	0	0	0
2016/05/25	2040	03/11/2016	9.69	Call	Bond Future	2,265.5400	2.2655	2,354.2300	2.3542	3.915	0	0	0
2016/05/25	2040	03/11/2016	9.70	Call	Bond Future	2,293.8100	2.2938	2,383.3300	2.3833	3.903	0	0	0
2016/05/25	2044	04/08/2016	9.50	Call	Bond Future	778.6200	0.7786	833.7300	0.8337	7.078	0	0	0
2016/05/25	2044	04/08/2016			Bond Future	10.1755	87.1401	10.1374	87.4511	(0.374)	0.0000	0.0000	20,486
2016/05/25	2044	04/08/2016	9.51	Call	Bond Future	796.6500	0.7967	852.8200	0.8528	7.051	0	0	0
2016/05/25	2044	04/08/2016	9.49	Put	Bond Future	6,666.2600	6.6663	6,409.2900	6.4093	(3.855)	0	0	0
2016/05/25	2044	04/08/2016	9.51	Put	Bond Future	6,520.0200	6.5200	6,265.1600	6.2652	(3.909)	0	0	0
2016/05/25	2044	04/08/2016	9.49	Call	Bond Future	760.8800	0.7609	814.9400	0.8149	7.105	0	0	0
2016/05/25	2044	04/08/2016	9.50	Put	Bond Future	6,592.9200	6.5929	6,337.0000	6.3370	(3.882)	0	0	0
2016/05/25	2044	03/11/2016			Bond Future	10.2346	88.8028	10.1954	89.1195	(0.383)	0.0000	0.0000	0
2016/05/25	2044	03/11/2016	10.42	Call	Bond Future	4,854.1900	4.8542	5,029.7200	5.0297	3.616	0	0	0
2016/05/25	2044	03/11/2016	10.41	Put	Bond Future	3,417.6800	3.4177	3,275.5900	3.2756	(4.157)	0	0	0
2016/05/25	2044	03/11/2016	10.43	Put	Bond Future	3,348.8200	3.3488	3,208.6400	3.2086	(4.186)	0	0	0
2016/05/25	2044	03/11/2016	10.42	Put	Bond Future	3,383.2200	3.3832	3,242.0800	3.2421	(4.172)	0	0	0
2016/05/25	2044	03/11/2016	10.43	Call	Bond Future	4,897.8800	4.8979	5,074.3700	5.0744	3.603	0	0	0
2016/05/25	2044	03/11/2016	10.41	Call	Bond Future	4,810.4400	4.8104	4,985.0200	4.9850	3.629	0	0	0
2016/05/25	2044	02/02/2017			Bond Future	10.2885	86.2095	10.2485	86.5296	(0.389)	0.0000	0.0000	0
2016/05/25	2044	02/02/2017	9.77	Call	Bond Future	3,278.0400	3.2780	3,397.3500	3.3974	3.640	0	0	0
2016/05/25	2044	02/02/2017	9.76	Put	Bond Future	7,645.7400	7.6457	7,444.1300	7.4441	(2.637)	0	0	0
2016/05/25	2044	02/02/2017	9.78	Put	Bond Future	7,534.1000	7.5341	7,334.1100	7.3341	(2.654)	0	0	0
2016/05/25	2044	02/02/2017	9.77	Put	Bond Future	7,589.9100	7.5899	7,389.1100	7.3891	(2.646)	0	0	0
2016/05/25	2044	02/02/2017	9.78	Call	Bond Future	3,308.8900	3.3089	3,429.0100	3.4290	3.630	0	0	0
2016/05/25	2044	02/02/2017	9.76	Call	Bond Future	3,247.0700	3.2471	3,365.5700	3.3656	3.649	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
2016/05/25	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	2046	04/08/2016			Bond Future	132.1875	132.1875	132.2988	132.2988	0.084	0.0000	0.0000	16,290
2016/05/25	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	2046	04/08/2016	129.00	Call	Bond Future	3,187.5000	3.1875	3,298.8200	3.2988	3.492	0	0	0
2016/05/25	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	2046	04/08/2016	129.01	Call	Bond Future	3,177.5000	3.1775	3,288.8200	3.2888	3.503	0	0	0
2016/05/25	2046	04/08/2016	129.02	Call	Bond Future	3,167.5000	3.1675	3,278.8200	3.2788	3.514	0	0	0
2016/05/25	2046	03/11/2016	137.07	Put	Bond Future	3,860.8000	3.8608	3,748.0300	3.7480	(2.921)	0	0	0
2016/05/25	2046	03/11/2016			Bond Future	133.2092	133.2092	133.3220	133.3220	0.085	0.0000	0.0000	0
2016/05/25	2046	03/11/2016	137.09	Put	Bond Future	3,880.8000	3.8808	3,768.0300	3.7680	(2.906)	0	0	0
2016/05/25	2046	03/11/2016	137.08	Put	Bond Future	3,870.8000	3.8708	3,758.0300	3.7580	(2.913)	0	0	0
2016/05/25	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	2050	04/08/2016	139.14	Call	Bond Future	1,862.6200	1.8626	1,983.1000	1.9831	6.468	0	0	0
2016/05/25	2050	04/08/2016			Bond Future	141.0026	141.0026	141.1231	141.1231	0.085	0.0000	0.0000	20,765
2016/05/25	2050	04/08/2016	139.12	Call	Bond Future	1,882.6200	1.8826	2,003.1000	2.0031	6.400	0	0	0
2016/05/25	2050	04/08/2016	139.13	Call	Bond Future	1,872.6200	1.8726	1,993.1000	1.9931	6.434	0	0	0
2016/05/25	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	2050	03/11/2016	149.52	Put	Bond Future	5,815.9500	5.8160	5,694.0400	5.6940	(2.096)	0	0	0
2016/05/25	2050	03/11/2016			Bond Future	143.7041	143.7041	143.8260	143.8260	0.085	0.0000	0.0000	0
2016/05/25	2050	03/11/2016	149.54	Put	Bond Future	5,835.9500	5.8360	5,714.0400	5.7140	(2.089)	0	0	0
2016/05/25	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	2050	03/11/2016	149.53	Put	Bond Future	5,825.9500	5.8260	5,704.0400	5.7040	(2.093)	0	0	0
2016/05/25	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	AL37	04/08/2016			Index Future	479.8960	479.8960	480.5730	480.5730	0.141	0.0000	0.0000	23
2016/05/25	AL37	03/11/2016			Index Future	489.1490	489.1490	489.8390	489.8390	0.141	0.0000	0.0000	0
2016/05/25	AL7T	04/08/2016			Index Future	546.8750	546.8750	548.0910	548.0910	0.222	0.0000	0.0000	11
2016/05/25	AL7T	03/11/2016			Index Future	557.4200	557.4200	558.6590	558.6590	0.222	0.0000	0.0000	0
2016/05/25	ALBI	04/08/2016			Index Future	497.4150	497.4150	498.5280	498.5280	0.224	0.0000	0.0000	617
2016/05/25	ALBI	03/11/2016			Index Future	507.0060	507.0060	508.1400	508.1400	0.224	0.0000	0.0000	0
2016/05/25	ALBI	02/02/2017			Index Future	517.2110	517.2110	518.3540	518.3540	0.221	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
2016/05/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/05/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	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
2016/05/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/25	EL28	04/08/2016			Bond Future	131.2344	131.2344	131.6175	131.6175	0.292	0.0000	0.0000	0
2016/05/25	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	EL28	04/08/2016	126.86	Call	Bond Future	4,374.4100	4.3744	4,757.4800	4.7575	8.757	0	0	0
2016/05/25	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	EL28	04/08/2016	126.87	Call	Bond Future	4,364.4100	4.3644	4,747.4800	4.7475	8.777	0	0	0
2016/05/25	EL28	04/08/2016	126.88	Call	Bond Future	4,354.4100	4.3544	4,737.4800	4.7375	8.797	0	0	0
2016/05/25	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	298.3300	0.2983	100.000	0	0	0
2016/05/25	EL28	03/11/2016			Bond Future	132.0786	132.0786	132.4683	132.4683	0.295	0.0000	0.0000	0
2016/05/25	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	318.3300	0.3183	100.000	0	0	0
2016/05/25	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	308.3300	0.3083	100.000	0	0	0
2016/05/25	EL28	03/11/2016	132.15	Put	Bond Future	71.4300	0.0714	0.0000	0.0000	(100.000)	0	0	0
2016/05/25	EL28	03/11/2016	132.17	Put	Bond Future	91.4300	0.0914	0.0000	0.0000	(100.000)	0	0	0
2016/05/25	EL28	03/11/2016	132.16	Put	Bond Future	81.4300	0.0814	0.0000	0.0000	(100.000)	0	0	0
2016/05/25	ES33	04/08/2016			Bond Future	10.9690	76.4692	10.9351	76.6752	(0.310)	0.0000	0.0000	8,932
2016/05/25	ES33	04/08/2016	10.24	Put	Bond Future	4,626.3400	4.6263	4,420.2800	4.4203	(4.454)	0	0	0
2016/05/25	ES33	04/08/2016	10.26	Put	Bond Future	4,493.5900	4.4936	4,287.5300	4.2875	(4.586)	0	0	0
2016/05/25	ES33	04/08/2016	10.25	Put	Bond Future	4,559.9200	4.5599	4,353.8600	4.3539	(4.519)	0	0	0

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2016/05/25	ES33	04/08/2016	10.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	ES33	04/08/2016	10.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	ES33	04/08/2016	10.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	ES33	03/11/2016			Bond Future	11.0636		74.1352	11.0285	74.3450	(0.317)	0.0000	0.0000	0
2016/05/25	ES33	03/11/2016	11.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	ES33	03/11/2016	11.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	ES33	03/11/2016	11.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	ES33	03/11/2016	11.31	Call	Bond Future	1,448.6400		1.4486	1,658.4200	1.6584	14.481	0	0	0
2016/05/25	ES33	03/11/2016	11.29	Call	Bond Future	1,332.7300		1.3327	1,542.5100	1.5425	15.741	0	0	0
2016/05/25	ES33	03/11/2016	11.30	Call	Bond Future	1,390.7200		1.3907	1,600.5000	1.6005	15.084	0	0	0
2016/05/25	ES33	02/02/2017			Bond Future	11.1549		75.6286	11.1191	75.8401	(0.321)	0.0000	0.0000	0
2016/05/25	ES33	02/02/2017	10.59	Put	Bond Future	3,443.5800		3.4436	3,232.1000	3.2321	(6.141)	0	0	0
2016/05/25	ES33	02/02/2017	10.61	Put	Bond Future	3,317.4800		3.3175	3,106.0000	3.1060	(6.375)	0	0	0
2016/05/25	ES33	02/02/2017	10.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	ES33	02/02/2017	10.60	Put	Bond Future	3,380.4900		3.3805	3,169.0100	3.1690	(6.256)	0	0	0
2016/05/25	ES33	02/02/2017	10.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	ES33	02/02/2017	10.61	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	ES42	04/08/2016			Bond Future	11.1186		80.3638	11.0847	80.5955	(0.305)	0.0000	0.0000	7,270
2016/05/25	ES42	03/11/2016			Bond Future	11.2120		77.6343	11.1770	77.8702	(0.313)	0.0000	0.0000	0
2016/05/25	GOVI	04/08/2016	520.99	Put	GOVI	243,860.0000		24.3860	233,330.0000	23.3330	(4.318)	0	0	0
2016/05/25	GOVI	04/08/2016			GOVI	496.6040		496.6040	497.6570	497.6570	0.212	0.0000	0.0000	465
2016/05/25	GOVI	04/08/2016	521.01	Put	GOVI	244,060.0000		24.4060	233,530.0000	23.3530	(4.315)	0	0	0
2016/05/25	GOVI	04/08/2016	521.00	Put	GOVI	243,960.0000		24.3960	233,430.0000	23.3430	(4.316)	0	0	0
2016/05/25	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	GOVI	03/11/2016	476.11	Call	GOVI	300,700.0000		30.0700	311,420.0000	31.1420	3.565	0	0	0
2016/05/25	GOVI	03/11/2016	476.12	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	GOVI	03/11/2016			GOVI	506.1800		506.1800	507.2520	507.2520	0.212	0.0000	0.0000	156
2016/05/25	GOVI	03/11/2016	476.12	Call	GOVI	300,600.0000		30.0600	311,320.0000	31.1320	3.566	0	0	0
2016/05/25	GOVI	03/11/2016	476.13	Call	GOVI	300,500.0000		30.0500	311,220.0000	31.1220	3.567	0	0	0
2016/05/25	GOVI	03/11/2016	476.11	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	GOVI	03/11/2016	476.13	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	GOVI	02/02/2017	533.34	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	GOVI	02/02/2017			GOVI	516.3680		516.3680	517.4470	517.4470	0.209	0.0000	0.0000	0
2016/05/25	GOVI	02/02/2017	533.32	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	GOVI	02/02/2017	533.33	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	GOVI	02/02/2017	533.32	Put	GOVI	169,520.0000		16.9520	158,730.0000	15.8730	(6.365)	0	0	0
2016/05/25	GOVI	02/02/2017	533.34	Put	GOVI	169,720.0000		16.9720	158,930.0000	15.8930	(6.358)	0	0	0
2016/05/25	GOVI	02/02/2017	533.33	Put	GOVI	169,620.0000		16.9620	158,830.0000	15.8830	(6.361)	0	0	0
2016/05/25	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/05/25	IGOV	04/08/2016			Index Future	245.9210		245.9210	245.7480	245.7480	(0.070)	0.0000	0.0000	1,077
2016/05/25	IGOV	03/11/2016			Index Future	250.6830		250.6830	250.5060	250.5060	(0.071)	0.0000	0.0000	23
2016/05/25	IGOV	02/02/2017			Index Future	255.7480		255.7480	255.5610	255.5610	(0.073)	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
2016/05/25	ILBI	04/08/2016			Index Future	667.2050	667.2050	667.1750	667.1750	(0.004)	0.0000	0.0000	157
2016/05/25	ILBI	03/11/2016			Index Future	679.9430	679.9430	679.9120	679.9120	(0.005)	0.0000	0.0000	0
2016/05/25	IS01	19/12/2016			Interest Rate Swap	100.1368	100.1368	100.1353	100.1353	(0.001)	0.0000	0.0000	0
2016/05/25	IS01	16/03/2017			Interest Rate Swap	100.1805	100.1805	100.1829	100.1829	0.002	0.0000	0.0000	0
2016/05/25	IS01	15/06/2017			Interest Rate Swap	99.9547	99.9547	99.9809	99.9809	0.026	0.0000	0.0000	0
2016/05/25	IS02	18/12/2017			Interest Rate Swap	100.6668	100.6668	100.6860	100.6860	0.019	0.0000	0.0000	0
2016/05/25	IS02	16/03/2018			Interest Rate Swap	100.1557	100.1557	100.1745	100.1745	0.019	0.0000	0.0000	0
2016/05/25	IS02	15/06/2018			Interest Rate Swap	100.0483	100.0483	100.0642	100.0642	0.016	0.0000	0.0000	0
2016/05/25	IS05	17/12/2020			Interest Rate Swap	101.3128	101.3128	101.3320	101.3320	0.019	0.0000	0.0000	0
2016/05/25	IS05	16/03/2021			Interest Rate Swap	100.8609	100.8609	100.8799	100.8799	0.019	0.0000	0.0000	0
2016/05/25	IS05	15/06/2021			Interest Rate Swap	100.3708	100.3708	100.3970	100.3970	0.026	0.0000	0.0000	0
2016/05/25	IS10	17/12/2025			Interest Rate Swap	103.9492	103.9492	104.0026	104.0026	0.051	0.0000	0.0000	0
2016/05/25	IS10	16/03/2026			Interest Rate Swap	101.2555	101.2555	101.3101	101.3101	0.054	0.0000	0.0000	0
2016/05/25	IS10	15/06/2026			Interest Rate Swap	100.1875	100.1875	100.2499	100.2499	0.062	0.0000	0.0000	0
2016/05/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/05/25	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/05/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/05/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/05/25	JBAF	15/06/2016			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2016/05/25	JBAF	20/07/2016			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/05/25	JBAF	17/08/2016			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2016/05/25	JBAF	21/09/2016			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2016/05/25	JBAF	19/10/2016			Jibar Tradeable Future	7.6800	92.3200	7.6800	92.3200	0.000	0.0000	0.0000	0
2016/05/25	JBAF	16/11/2016			Jibar Tradeable Future	7.7100	92.2900	7.7100	92.2900	0.000	0.0000	0.0000	0
2016/05/25	JBAF	21/12/2016			Jibar Tradeable Future	7.8400	92.1600	7.8400	92.1600	0.000	0.0000	0.0000	0
2016/05/25	JBAF	15/03/2017			Jibar Tradeable Future	8.0700	91.9300	8.0700	91.9300	0.000	0.0000	0.0000	0
2016/05/25	JBAF	21/06/2017			Jibar Tradeable Future	8.2300	91.7700	8.2300	91.7700	0.000	0.0000	0.0000	0
2016/05/25	JBAF	20/09/2017			Jibar Tradeable Future	8.3200	91.6800	8.3200	91.6800	0.000	0.0000	0.0000	0
2016/05/25	JBAF	20/12/2017			Jibar Tradeable Future	8.3900	91.6100	8.3900	91.6100	0.000	0.0000	0.0000	0
2016/05/25	JBAF	20/03/2018			Jibar Tradeable Future	8.4600	91.5400	8.4600	91.5400	0.000	0.0000	0.0000	0
2016/05/25	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/05/25	R023	04/08/2016	8.24	Call	Bond Future	122.9300	0.1229	135.4000	0.1354	10.144	0	0	0
2016/05/25	R023	04/08/2016	8.25	Put	Bond Future	4,838.4800	4.8385	4,672.3500	4.6724	(3.434)	0	0	0
2016/05/25	R023	04/08/2016			Bond Future	9.2394	96.2220	9.2007	96.4009	(0.419)	0.0000	0.0000	7,733
2016/05/25	R023	04/08/2016	8.25	Call	Bond Future	126.7900	0.1268	139.6000	0.1396	10.103	0	0	0
2016/05/25	R023	04/08/2016	8.26	Call	Bond Future	130.8800	0.1309	144.0600	0.1441	10.070	0	0	0

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2016/05/25	R023	04/08/2016	8.24	Put	Bond Future	4,883.7400	4.8837	4,717.2700	4.7173	(3.409)	0	0	0
2016/05/25	R023	04/08/2016	8.26	Put	Bond Future	4,793.4800	4.7935	4,627.7200	4.6277	(3.458)	0	0	0
2016/05/25	R023	03/11/2016	9.73	Put	Bond Future	1,249.0000	1.2490	1,185.1900	1.1852	(5.109)	0	0	0
2016/05/25	R023	03/11/2016			Bond Future	9.3125	94.1261	9.2718	94.3083	(0.436)	0.0000	0.0000	0
2016/05/25	R023	03/11/2016	9.75	Put	Bond Future	1,218.6700	1.2187	1,156.2200	1.1562	(5.124)	0	0	0
2016/05/25	R023	03/11/2016	9.73	Call	Bond Future	3,094.7500	3.0948	3,213.0700	3.2131	3.823	0	0	0
2016/05/25	R023	03/11/2016	9.74	Put	Bond Future	1,233.6400	1.2336	1,170.6300	1.1706	(5.108)	0	0	0
2016/05/25	R023	03/11/2016	9.74	Call	Bond Future	3,123.0300	3.1230	3,242.1500	3.2421	3.814	0	0	0
2016/05/25	R023	03/11/2016	9.75	Call	Bond Future	3,151.6700	3.1517	3,271.3500	3.2713	3.797	0	0	0
2016/05/25	R023	02/02/2017	8.85	Call	Bond Future	1,479.6100	1.4796	1,545.8700	1.5459	4.478	0	0	0
2016/05/25	R023	02/02/2017			Bond Future	9.3776	96.0219	9.3355	96.2045	(0.449)	0.0000	0.0000	0
2016/05/25	R023	02/02/2017	8.86	Call	Bond Future	1,495.5400	1.4955	1,562.3000	1.5623	4.464	0	0	0
2016/05/25	R023	02/02/2017	8.84	Put	Bond Future	3,829.5000	3.8295	3,712.6700	3.7127	(3.051)	0	0	0
2016/05/25	R023	02/02/2017	8.86	Put	Bond Future	3,771.9300	3.7719	3,656.0900	3.6561	(3.071)	0	0	0
2016/05/25	R023	02/02/2017	8.84	Call	Bond Future	1,463.7800	1.4638	1,529.5500	1.5296	4.493	0	0	0
2016/05/25	R023	02/02/2017	8.85	Put	Bond Future	3,800.6500	3.8006	3,684.3100	3.6843	(3.061)	0	0	0
2016/05/25	R035	04/08/2016			Bond Future	10.0491	94.1334	10.0162	94.3873	(0.327)	0.0000	0.0000	5,505
2016/05/25	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	R035	04/08/2016	10.35	Call	Bond Future	2,271.3500	2.2713	2,525.2200	2.5252	11.177	0	0	0
2016/05/25	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	R035	04/08/2016	10.36	Call	Bond Future	2,345.2900	2.3453	2,599.1600	2.5992	10.825	0	0	0
2016/05/25	R035	04/08/2016	10.37	Call	Bond Future	2,419.1400	2.4191	2,673.0100	2.6730	10.494	0	0	0
2016/05/25	R035	03/11/2016	9.58	Put	Bond Future	4,207.6600	4.2077	3,949.2200	3.9492	(6.142)	0	0	0
2016/05/25	R035	03/11/2016			Bond Future	10.1140	91.4270	10.0801	91.6855	(0.335)	0.0000	0.0000	0
2016/05/25	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	R035	03/11/2016	9.57	Put	Bond Future	4,289.3300	4.2893	4,030.8900	4.0309	(6.025)	0	0	0
2016/05/25	R035	03/11/2016	9.59	Put	Bond Future	4,126.1000	4.1261	3,867.6600	3.8677	(6.264)	0	0	0
2016/05/25	R186	04/08/2016	8.51	Put	Bond Future	7,214.0300	7.2140	6,972.9100	6.9729	(3.342)	0	0	0
2016/05/25	R186	04/08/2016	9.60	Call	Bond Future	2,421.9400	2.4219	2,563.2900	2.5633	5.836	0	0	0
2016/05/25	R186	04/08/2016	10.00	Put	Bond Future	819.6600	0.8197	748.6400	0.7486	(8.665)	0	0	6,500
2016/05/25	R186	04/08/2016			Bond Future	9.4975	107.9308	9.4590	108.1924	(0.405)	0.0000	0.0000	99,782
2016/05/25	R186	04/08/2016	8.50	Put	Bond Future	7,281.8100	7.2818	7,040.1500	7.0401	(3.319)	0	0	0
2016/05/25	R186	04/08/2016	9.25	Put	Bond Future	3,013.2600	3.0133	2,845.2700	2.8453	(5.575)	0	0	1,000
2016/05/25	R186	04/08/2016	9.40	Put	Bond Future	2,401.6100	2.4016	2,253.9000	2.2539	(6.150)	0	0	5,000
2016/05/25	R186	04/08/2016	8.51	Call	Bond Future	206.8500	0.2068	227.3300	0.2273	9.901	0	0	0
2016/05/25	R186	04/08/2016	8.49	Call	Bond Future	194.5500	0.1945	213.9700	0.2140	9.982	0	0	0
2016/05/25	R186	04/08/2016	8.50	Call	Bond Future	200.5100	0.2005	220.4500	0.2205	9.945	0	0	0
2016/05/25	R186	04/08/2016	9.25	Call	Bond Future	1,313.7000	1.3137	1,407.3100	1.4073	7.126	0	0	0
2016/05/25	R186	04/08/2016	9.40	Call	Bond Future	1,736.5900	1.7366	1,850.4800	1.8505	6.558	0	0	0
2016/05/25	R186	04/08/2016	9.60	Put	Bond Future	1,728.4700	1.7285	1,608.2200	1.6082	(6.957)	0	0	5,635
2016/05/25	R186	04/08/2016	10.00	Call	Bond Future	4,160.2000	4.1602	4,350.7800	4.3508	4.581	0	0	0
2016/05/25	R186	04/08/2016	8.49	Put	Bond Future	7,350.0300	7.3500	7,107.8500	7.1078	(3.295)	0	0	0
2016/05/25	R186	03/11/2016			Bond Future	9.5622	109.9899	9.5222	110.2562	(0.418)	0.0000	0.0000	10

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
2016/05/25	R186	03/11/2016	8.95	Put	Bond Future	5,600.4800	5.6005	5,414.0300	5.4140	(3.329)	0	0	0
2016/05/25	R186	03/11/2016	8.97	Put	Bond Future	5,501.7600	5.5018	5,317.0000	5.3170	(3.358)	0	0	0
2016/05/25	R186	03/11/2016	9.66	Call	Bond Future	3,410.0000	3.4100	3,556.9100	3.5569	4.308	0	0	0
2016/05/25	R186	03/11/2016	8.96	Put	Bond Future	5,550.9900	5.5510	5,365.3800	5.3654	(3.344)	0	0	0
2016/05/25	R186	03/11/2016	8.97	Call	Bond Future	1,459.3000	1.4593	1,540.8500	1.5409	5.588	0	0	0
2016/05/25	R186	03/11/2016	9.71	Call	Bond Future	3,591.9600	3.5920	3,743.3200	3.7433	4.214	0	0	0
2016/05/25	R186	03/11/2016	8.95	Call	Bond Future	1,417.8700	1.4179	1,497.7300	1.4977	5.632	0	0	0
2016/05/25	R186	03/11/2016	9.66	Put	Bond Future	2,761.8400	2.7618	2,642.4400	2.6424	(4.323)	0	0	5,000
2016/05/25	R186	03/11/2016	9.71	Put	Bond Future	2,614.5500	2.6145	2,499.6000	2.4996	(4.397)	0	0	5,000
2016/05/25	R186	03/11/2016	8.96	Call	Bond Future	1,438.4900	1.4385	1,519.1900	1.5192	5.610	0	0	0
2016/05/25	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	R197	04/08/2016			Bond Future	298.8136	298.8136	299.0705	299.0705	0.086	0.0000	0.0000	1,878
2016/05/25	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	R197	04/08/2016	293.98	Call	Bond Future	4,833.6000	4.8336	5,090.5100	5.0905	5.315	0	0	0
2016/05/25	R197	04/08/2016	293.96	Call	Bond Future	4,853.6000	4.8536	5,110.5100	5.1105	5.293	0	0	0
2016/05/25	R197	04/08/2016	293.97	Call	Bond Future	4,843.6000	4.8436	5,100.5100	5.1005	5.304	0	0	0
2016/05/25	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	R197	03/11/2016	303.56	Call	Bond Future	978.2600	0.9783	1,238.1800	1.2382	26.570	0	0	0
2016/05/25	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	R197	03/11/2016			Bond Future	304.5383	304.5383	304.7982	304.7982	0.085	0.0000	0.0000	0
2016/05/25	R197	03/11/2016	303.57	Call	Bond Future	968.2600	0.9683	1,228.1800	1.2282	26.844	0	0	0
2016/05/25	R197	03/11/2016	303.58	Call	Bond Future	958.2600	0.9583	1,218.1800	1.2182	27.124	0	0	0
2016/05/25	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	R202	04/08/2016	243.25	Call	Bond Future	6,081.6100	6.0816	5,974.0800	5.9741	(1.768)	0	0	0
2016/05/25	R202	04/08/2016			Bond Future	247.0780	247.0780	246.9527	246.9527	(0.051)	0.0000	0.0000	37,489
2016/05/25	R202	04/08/2016	243.26	Call	Bond Future	6,075.1500	6.0751	5,967.6600	5.9677	(1.769)	0	0	0
2016/05/25	R202	04/08/2016	243.24	Put	Bond Future	2,250.0600	2.2501	2,267.7800	2.2678	0.788	0	0	0
2016/05/25	R202	04/08/2016	243.26	Put	Bond Future	2,257.1400	2.2571	2,274.9300	2.2749	0.788	0	0	0
2016/05/25	R202	04/08/2016	243.24	Call	Bond Future	6,088.0700	6.0881	5,980.5100	5.9805	(1.767)	0	0	0
2016/05/25	R202	04/08/2016	243.25	Put	Bond Future	2,253.6000	2.2536	2,271.3500	2.2713	0.788	0	0	0
2016/05/25	R202	03/11/2016	253.85	Put	Bond Future	2,038.4700	2.0385	2,167.9300	2.1679	6.351	0	0	0
2016/05/25	R202	03/11/2016			Bond Future	251.8115	251.8115	251.6821	251.6821	(0.051)	0.0000	0.0000	0
2016/05/25	R202	03/11/2016	253.87	Put	Bond Future	2,058.4700	2.0585	2,187.9300	2.1879	6.289	0	0	0
2016/05/25	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	R202	03/11/2016	253.86	Put	Bond Future	2,048.4700	2.0485	2,177.9300	2.1779	6.320	0	0	0
2016/05/25	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	R203	04/08/2016	7.26	Call	Bond Future	16.1600	0.0162	18.3200	0.0183	13.366	0	0	0
2016/05/25	R203	04/08/2016			Bond Future	8.1125	103.4467	8.0742	103.4863	(0.472)	0.0000	0.0000	58,097
2016/05/25	R203	04/08/2016	7.24	Call	Bond Future	14.8200	0.0148	16.8200	0.0168	13.495	0	0	0
2016/05/25	R203	04/08/2016	7.25	Call	Bond Future	15.4500	0.0154	17.5200	0.0175	13.398	0	0	0
2016/05/25	R203	04/08/2016	7.24	Put	Bond Future	922.2600	0.9223	884.6500	0.8847	(4.078)	0	0	0
2016/05/25	R203	04/08/2016	7.26	Put	Bond Future	902.6600	0.9027	865.2100	0.8652	(4.149)	0	0	0
2016/05/25	R203	04/08/2016	7.25	Put	Bond Future	912.4200	0.9124	874.8800	0.8749	(4.114)	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
2016/05/25	R203	03/11/2016	8.86	Call	Bond Future	644.9300	0.6449	674.5200	0.6745	4.588	0	0	0
2016/05/25	R203	03/11/2016			Bond Future	8.2069	101.2481	8.1573	101.2882	(0.604)	0.0000	0.0000	0
2016/05/25	R203	03/11/2016	8.84	Call	Bond Future	632.5800	0.6326	661.9200	0.6619	4.638	0	0	0
2016/05/25	R203	03/11/2016	8.85	Call	Bond Future	638.7400	0.6387	668.2100	0.6682	4.614	0	0	0
2016/05/25	R203	03/11/2016	8.84	Put	Bond Future	122.9800	0.1230	112.2200	0.1122	(8.749)	0	0	0
2016/05/25	R203	03/11/2016	8.86	Put	Bond Future	119.2900	0.1193	108.7800	0.1088	(8.810)	0	0	0
2016/05/25	R203	03/11/2016	8.85	Put	Bond Future	121.1200	0.1211	110.4900	0.1105	(8.776)	0	0	0
2016/05/25	R203	02/02/2017	7.70	Call	Bond Future	140.4600	0.1405	152.3300	0.1523	8.451	0	0	0
2016/05/25	R203	02/02/2017	7.71	Put	Bond Future	457.5300	0.4575	432.0100	0.4320	(5.578)	0	0	0
2016/05/25	R203	02/02/2017			Bond Future	8.2567	103.2874	8.1915	103.3249	(0.790)	0.0000	0.0000	0
2016/05/25	R203	02/02/2017	7.71	Call	Bond Future	142.3000	0.1423	154.2800	0.1543	8.419	0	0	0
2016/05/25	R203	02/02/2017	7.72	Call	Bond Future	144.4800	0.1445	156.5800	0.1566	8.375	0	0	0
2016/05/25	R203	02/02/2017	7.70	Put	Bond Future	461.4700	0.4615	435.8400	0.4358	(5.554)	0	0	0
2016/05/25	R203	02/02/2017	7.72	Put	Bond Future	453.9200	0.4539	428.5200	0.4285	(5.596)	0	0	0
2016/05/25	R204	04/08/2016			Bond Future	8.5341	99.9547	8.4927	100.0411	(0.485)	0.0000	0.0000	34,959
2016/05/25	R204	04/08/2016	7.74	Put	Bond Future	1,747.3500	1.7474	1,669.1800	1.6692	(4.474)	0	0	0
2016/05/25	R204	04/08/2016	7.76	Put	Bond Future	1,709.7500	1.7097	1,632.0500	1.6321	(4.545)	0	0	0
2016/05/25	R204	04/08/2016	7.74	Call	Bond Future	72.3000	0.0723	80.5200	0.0805	11.369	0	0	0
2016/05/25	R204	04/08/2016	7.75	Put	Bond Future	1,728.5600	1.7286	1,650.6200	1.6506	(4.509)	0	0	0
2016/05/25	R204	04/08/2016	7.75	Call	Bond Future	74.8200	0.0748	83.2700	0.0833	11.294	0	0	0
2016/05/25	R204	04/08/2016	7.76	Call	Bond Future	77.3200	0.0773	86.0100	0.0860	11.239	0	0	0
2016/05/25	R204	03/11/2016			Bond Future	8.6233	101.8616	8.5768	101.9493	(0.539)	0.0000	0.0000	0
2016/05/25	R204	03/11/2016	9.21	Put	Bond Future	356.7900	0.3568	330.3700	0.3304	(7.405)	0	0	0
2016/05/25	R204	03/11/2016	9.23	Put	Bond Future	346.7400	0.3467	320.8800	0.3209	(7.458)	0	0	0
2016/05/25	R204	03/11/2016	9.22	Put	Bond Future	351.6200	0.3516	325.4800	0.3255	(7.434)	0	0	0
2016/05/25	R204	03/11/2016	9.22	Call	Bond Future	1,468.5500	1.4685	1,530.1600	1.5302	4.195	0	0	0
2016/05/25	R204	03/11/2016	9.21	Call	Bond Future	1,455.1300	1.4551	1,516.4600	1.5165	4.215	0	0	0
2016/05/25	R204	03/11/2016	9.23	Call	Bond Future	1,482.2500	1.4822	1,544.1400	1.5441	4.175	0	0	0
2016/05/25	R204	02/02/2017	8.28	Call	Bond Future	540.3200	0.5403	571.7300	0.5717	5.813	0	0	0
2016/05/25	R204	02/02/2017			Bond Future	8.6906	99.8708	8.6394	99.9569	(0.590)	0.0000	0.0000	0
2016/05/25	R204	02/02/2017	8.29	Call	Bond Future	546.8900	0.5469	578.5600	0.5786	5.791	0	0	0
2016/05/25	R204	02/02/2017	8.30	Call	Bond Future	553.5100	0.5535	585.4400	0.5854	5.769	0	0	0
2016/05/25	R204	02/02/2017	8.28	Put	Bond Future	1,233.2100	1.2332	1,178.4900	1.1785	(4.437)	0	0	0
2016/05/25	R204	02/02/2017	8.30	Put	Bond Future	1,212.5100	1.2125	1,158.3100	1.1583	(4.470)	0	0	0
2016/05/25	R204	02/02/2017	8.29	Put	Bond Future	1,222.8300	1.2228	1,168.3700	1.1684	(4.454)	0	0	0
2016/05/25	R207	04/08/2016			Bond Future	8.8547	95.8442	8.8142	95.9587	(0.458)	0.0000	0.0000	76,765
2016/05/25	R207	04/08/2016	7.99	Put	Bond Future	2,569.2200	2.5692	2,465.2800	2.4653	(4.046)	0	0	0
2016/05/25	R207	04/08/2016	8.01	Put	Bond Future	2,517.2300	2.5172	2,413.8900	2.4139	(4.105)	0	0	0
2016/05/25	R207	04/08/2016	8.00	Put	Bond Future	2,543.1800	2.5432	2,439.5400	2.4395	(4.075)	0	0	0
2016/05/25	R207	04/08/2016	8.01	Call	Bond Future	98.0500	0.0980	109.2100	0.1092	11.382	0	0	0
2016/05/25	R207	04/08/2016	7.99	Call	Bond Future	91.8600	0.0919	102.4200	0.1024	11.496	0	0	0
2016/05/25	R207	04/08/2016	8.00	Call	Bond Future	94.9100	0.0949	105.7700	0.1058	11.442	0	0	0
2016/05/25	R207	02/02/2017	9.24	Call	Bond Future	1,649.7600	1.6498	1,714.1000	1.7141	3.900	0	0	0
2016/05/25	R207	02/02/2017			Bond Future	9.0106	95.9964	8.9637	96.1119	(0.520)	0.0000	0.0000	0
2016/05/25	R207	02/02/2017	8.91	Call	Bond Future	1,215.4700	1.2155	1,268.7800	1.2688	4.386	0	0	62
2016/05/25	R207	02/02/2017	9.22	Call	Bond Future	1,621.3200	1.6213	1,685.0000	1.6850	3.928	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
2016/05/25	R207	02/02/2017	9.23	Call	Bond Future	1,635.5100	1.6355	1,699.5200	1.6995	3.914	0	0	0
2016/05/25	R207	02/02/2017	8.91	Put	Bond Future	1,463.4000	1.4634	1,401.2200	1.4012	(4.249)	0	0	0
2016/05/25	R207	02/02/2017	9.22	Put	Bond Future	1,107.6600	1.1077	1,055.8500	1.0558	(4.677)	0	0	0
2016/05/25	R207	02/02/2017	9.24	Put	Bond Future	1,087.2300	1.0872	1,036.0800	1.0361	(4.705)	0	0	0
2016/05/25	R207	02/02/2017	9.23	Put	Bond Future	1,097.4100	1.0974	1,045.9300	1.0459	(4.691)	0	0	0
2016/05/25	R208	04/08/2016	8.01	Put	Bond Future	3,605.9300	3.6059	3,476.1600	3.4762	(3.599)	0	0	0
2016/05/25	R208	04/08/2016			Bond Future	8.9824	94.0993	8.9429	94.2389	(0.439)	0.0000	0.0000	48,790
2016/05/25	R208	04/08/2016	8.00	Put	Bond Future	3,640.0500	3.6400	3,510.0000	3.5100	(3.573)	0	0	0
2016/05/25	R208	04/08/2016	7.99	Call	Bond Future	82.0200	0.0820	91.2000	0.0912	11.192	0	0	0
2016/05/25	R208	04/08/2016	8.00	Call	Bond Future	84.7300	0.0847	94.1800	0.0942	11.153	0	0	0
2016/05/25	R208	04/08/2016	8.01	Call	Bond Future	87.6400	0.0876	97.3700	0.0974	11.102	0	0	0
2016/05/25	R208	04/08/2016	7.99	Put	Bond Future	3,674.3800	3.6744	3,544.0600	3.5441	(3.547)	0	0	0
2016/05/25	R208	03/11/2016	9.59	Put	Bond Future	773.1900	0.7732	726.6000	0.7266	(6.026)	0	0	0
2016/05/25	R208	03/11/2016			Bond Future	9.0595	92.4917	9.0175	92.6336	(0.463)	0.0000	0.0000	0
2016/05/25	R208	03/11/2016	9.58	Put	Bond Future	783.3300	0.7833	736.3000	0.7363	(6.004)	0	0	0
2016/05/25	R208	03/11/2016	9.57	Call	Bond Future	2,499.3700	2.4994	2,593.8000	2.5938	3.778	0	0	0
2016/05/25	R208	03/11/2016	9.58	Call	Bond Future	2,521.9300	2.5219	2,616.8100	2.6168	3.762	0	0	0
2016/05/25	R208	03/11/2016	9.59	Call	Bond Future	2,544.7900	2.5448	2,640.1100	2.6401	3.746	0	0	0
2016/05/25	R208	03/11/2016	9.57	Put	Bond Future	793.7900	0.7938	746.3100	0.7463	(5.981)	0	0	0
2016/05/25	R208	02/02/2017			Bond Future	9.1242	94.3546	9.0802	94.4962	(0.482)	0.0000	0.0000	0
2016/05/25	R208	02/02/2017	8.64	Call	Bond Future	1,095.0400	1.0950	1,145.0300	1.1450	4.565	0	0	0
2016/05/25	R208	02/02/2017	8.63	Put	Bond Future	2,690.7400	2.6907	2,598.7000	2.5987	(3.421)	0	0	0
2016/05/25	R208	02/02/2017	8.65	Put	Bond Future	2,649.3800	2.6494	2,558.1300	2.5581	(3.444)	0	0	0
2016/05/25	R208	02/02/2017	8.64	Put	Bond Future	2,670.0100	2.6700	2,578.3700	2.5784	(3.432)	0	0	0
2016/05/25	R208	02/02/2017	8.65	Call	Bond Future	1,107.2700	1.1073	1,157.6500	1.1577	4.550	0	0	0
2016/05/25	R208	02/02/2017	8.63	Call	Bond Future	1,082.9000	1.0829	1,132.4900	1.1325	4.579	0	0	0
2016/05/25	R209	04/08/2016	9.26	Call	Bond Future	493.7100	0.4937	526.7700	0.5268	6.696	0	0	0
2016/05/25	R209	04/08/2016	9.70	Put	Bond Future	3,040.1300	3.0401	2,900.7000	2.9007	(4.586)	0	0	250
2016/05/25	R209	04/08/2016			Bond Future	9.9695	70.4506	9.9369	70.6599	(0.328)	0.0000	0.0000	54,886
2016/05/25	R209	04/08/2016	9.24	Call	Bond Future	469.5700	0.4696	501.2600	0.5013	6.749	0	0	0
2016/05/25	R209	04/08/2016	9.60	Put	Bond Future	3,484.0700	3.4841	3,334.9500	3.3350	(4.280)	0	0	0
2016/05/25	R209	04/08/2016	10.60	Call	Bond Future	4,519.7500	4.5198	4,676.6800	4.6767	3.472	0	0	5,624
2016/05/25	R209	04/08/2016	9.40	Put	Bond Future	4,485.0100	4.4850	4,318.8100	4.3188	(3.706)	0	0	0
2016/05/25	R209	04/08/2016	9.70	Call	Bond Future	1,283.2400	1.2832	1,353.0700	1.3531	5.442	0	0	0
2016/05/25	R209	04/08/2016	10.29	Call	Bond Future	3,191.0000	3.1910	3,322.2100	3.3222	4.112	0	0	0
2016/05/25	R209	04/08/2016	9.25	Call	Bond Future	481.4900	0.4815	513.9400	0.5139	6.739	0	0	0
2016/05/25	R209	04/08/2016	9.24	Put	Bond Future	5,389.3200	5.3893	5,211.7500	5.2117	(3.295)	0	0	0
2016/05/25	R209	04/08/2016	10.60	Put	Bond Future	667.1200	0.6671	614.7900	0.6148	(7.844)	0	0	0
2016/05/25	R209	04/08/2016	9.40	Call	Bond Future	689.6600	0.6897	732.7200	0.7327	6.244	0	0	250
2016/05/25	R209	04/08/2016	9.26	Put	Bond Future	5,271.4600	5.2715	5,095.2600	5.0953	(3.343)	0	0	0
2016/05/25	R209	04/08/2016	9.60	Call	Bond Future	1,057.6000	1.0576	1,117.7400	1.1177	5.686	0	0	5,624
2016/05/25	R209	04/08/2016	9.25	Put	Bond Future	5,330.1900	5.3302	5,153.3800	5.1534	(3.317)	0	0	0
2016/05/25	R209	04/08/2016	10.29	Put	Bond Future	1,189.1200	1.1891	1,111.0700	1.1111	(6.564)	0	0	250
2016/05/25	R209	03/11/2016	10.26	Call	Bond Future	3,855.5900	3.8556	3,978.1800	3.9782	3.180	0	0	0
2016/05/25	R209	03/11/2016			Bond Future	10.0260	68.6439	9.9924	68.8569	(0.335)	0.0000	0.0000	0
2016/05/25	R209	03/11/2016	10.24	Call	Bond Future	3,785.2000	3.7852	3,906.4600	3.9065	3.204	0	0	0

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2016/05/25	R209	03/11/2016	10.25	Call	Bond Future	3,820.2400	3.8202	3,942.1700	3.9422	3.192	0	0	0
2016/05/25	R209	03/11/2016	10.24	Put	Bond Future	2,451.1600	2.4512	2,359.4300	2.3594	(3.742)	0	0	0
2016/05/25	R209	03/11/2016	10.25	Put	Bond Future	2,424.8500	2.4249	2,333.7900	2.3338	(3.755)	0	0	5,000
2016/05/25	R209	03/11/2016	10.26	Put	Bond Future	2,398.9500	2.3990	2,308.5500	2.3085	(3.768)	0	0	0
2016/05/25	R209	02/02/2017	9.55	Put	Bond Future	5,839.2800	5.8393	5,708.2000	5.7082	(2.245)	0	0	0
2016/05/25	R209	02/02/2017			Bond Future	10.0763	70.0266	10.0421	70.2417	(0.339)	0.0000	0.0000	0
2016/05/25	R209	02/02/2017	9.54	Put	Bond Future	5,883.1100	5.8831	5,751.4500	5.7514	(2.238)	0	0	0
2016/05/25	R209	02/02/2017	9.55	Call	Bond Future	2,410.3100	2.4103	2,494.2500	2.4943	3.483	0	0	0
2016/05/25	R209	02/02/2017	9.53	Call	Bond Future	2,362.7200	2.3627	2,445.5200	2.4455	3.504	0	0	0
2016/05/25	R209	02/02/2017	9.54	Call	Bond Future	2,386.4500	2.3865	2,469.8100	2.4698	3.493	0	0	0
2016/05/25	R209	02/02/2017	9.53	Put	Bond Future	5,927.1600	5.9272	5,794.9400	5.7949	(2.231)	0	0	0
2016/05/25	R210	04/08/2016			Bond Future	187.4171	187.4171	187.9557	187.9557	0.287	0.0000	0.0000	2,571
2016/05/25	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	R210	04/08/2016	181.50	Call	Bond Future	5,917.1200	5.9171	6,455.6800	6.4557	9.102	0	0	0
2016/05/25	R210	04/08/2016	181.52	Call	Bond Future	5,897.1200	5.8971	6,435.6800	6.4357	9.133	0	0	0
2016/05/25	R210	04/08/2016	181.51	Call	Bond Future	5,907.1200	5.9071	6,445.6800	6.4457	9.117	0	0	0
2016/05/25	R210	03/11/2016			Bond Future	188.7174	188.7174	189.2652	189.2652	0.290	0.0000	0.0000	0
2016/05/25	R210	03/11/2016	188.90	Put	Bond Future	182.5600	0.1826	0.0000	0.0000	(100.000)	0	0	0
2016/05/25	R210	03/11/2016	188.92	Put	Bond Future	202.5600	0.2026	0.0000	0.0000	(100.000)	0	0	0
2016/05/25	R210	03/11/2016	188.91	Put	Bond Future	192.5600	0.1926	0.0000	0.0000	(100.000)	0	0	0
2016/05/25	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	365.2200	0.3652	100.000	0	0	0
2016/05/25	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	355.2200	0.3552	100.000	0	0	0
2016/05/25	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	345.2200	0.3452	100.000	0	0	0
2016/05/25	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	R211	04/08/2016			Bond Future	139.7903	139.7903	139.8007	139.8007	0.007	0.0000	0.0000	64
2016/05/25	R211	04/08/2016	137.09	Call	Bond Future	2,700.3000	2.7003	2,710.7400	2.7107	0.387	0	0	0
2016/05/25	R211	04/08/2016	137.07	Call	Bond Future	2,720.3000	2.7203	2,730.7400	2.7307	0.384	0	0	0
2016/05/25	R211	04/08/2016	137.08	Call	Bond Future	2,710.3000	2.7103	2,720.7400	2.7207	0.385	0	0	0
2016/05/25	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	R211	03/11/2016	141.75	Call	Bond Future	718.4900	0.7185	728.3100	0.7283	1.367	0	0	0
2016/05/25	R211	03/11/2016			Bond Future	142.4685	142.4685	142.4783	142.4783	0.007	0.0000	0.0000	0
2016/05/25	R211	03/11/2016	141.76	Call	Bond Future	708.4900	0.7085	718.3100	0.7183	1.386	0	0	0
2016/05/25	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	R211	03/11/2016	141.74	Call	Bond Future	728.4900	0.7285	738.3100	0.7383	1.348	0	0	0
2016/05/25	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	R212	04/08/2016	142.43	Call	Bond Future	3,096.2300	3.0962	3,217.4200	3.2174	3.914	0	0	0
2016/05/25	R212	04/08/2016			Bond Future	145.5262	145.5262	145.6474	145.6474	0.083	0.0000	0.0000	4,219
2016/05/25	R212	04/08/2016	142.44	Call	Bond Future	3,086.2300	3.0862	3,207.4200	3.2074	3.927	0	0	0
2016/05/25	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/25	R212	04/08/2016	142.42	Call	Bond Future	3,106.2300	3.1062	3,227.4200	3.2274	3.902	0	0	0
2016/05/25	R212	03/11/2016			Bond Future	148.3143	148.3143	148.4370	148.4370	0.083	0.0000	0.0000	0
2016/05/25	R212	03/11/2016	148.11	Call	Bond Future	204.2600	0.2043	326.9600	0.3270	60.070	0	0	0
2016/05/25	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/25	R212	03/11/2016	148.12	Call	Bond Future	194.2600	0.1943	316.9600	0.3170	63.163	0	0	0
2016/05/25	R212	03/11/2016	148.10	Call	Bond Future	214.2600	0.2143	336.9600	0.3370	57.267	0	0	0
2016/05/25	R213	04/08/2016			Bond Future	9.9077	80.9283	9.8697	81.1712	(0.383)	0.0000	0.0000	44,354
2016/05/25	R213	04/08/2016	8.99	Put	Bond Future	6,467.9900	6.4680	6,250.3700	6.2504	(3.365)	0	0	0
2016/05/25	R213	04/08/2016	9.01	Put	Bond Future	6,342.2100	6.3422	6,125.8200	6.1258	(3.412)	0	0	0
2016/05/25	R213	04/08/2016	9.00	Put	Bond Future	6,404.9700	6.4050	6,187.9600	6.1880	(3.388)	0	0	0
2016/05/25	R213	04/08/2016	9.01	Call	Bond Future	299.3800	0.2994	325.8900	0.3259	8.855	0	0	0
2016/05/25	R213	04/08/2016	8.99	Call	Bond Future	283.1000	0.2831	308.3800	0.3084	8.930	0	0	0
2016/05/25	R213	04/08/2016	9.00	Call	Bond Future	291.1500	0.2911	317.0400	0.3170	8.892	0	0	0
2016/05/25	R213	03/11/2016			Bond Future	9.9711	78.9212	9.9320	79.1685	(0.393)	0.0000	0.0000	0
2016/05/25	R213	03/11/2016	10.18	Put	Bond Future	2,465.0600	2.4651	2,361.1500	2.3612	(4.215)	0	0	0
2016/05/25	R213	03/11/2016	10.20	Put	Bond Future	2,412.9300	2.4129	2,310.5500	2.3106	(4.243)	0	0	0
2016/05/25	R213	03/11/2016	10.18	Call	Bond Future	3,765.9000	3.7659	3,909.2800	3.9093	3.807	0	0	0
2016/05/25	R213	03/11/2016	10.19	Put	Bond Future	2,438.7800	2.4388	2,335.6400	2.3356	(4.229)	0	0	0
2016/05/25	R213	03/11/2016	10.19	Call	Bond Future	3,801.1100	3.8011	3,945.2600	3.9453	3.792	0	0	0
2016/05/25	R213	03/11/2016	10.20	Call	Bond Future	3,836.6700	3.8367	3,981.5800	3.9816	3.777	0	0	0
2016/05/25	R213	02/02/2017	9.40	Call	Bond Future	2,123.5200	2.1235	2,214.5300	2.2145	4.286	0	0	0
2016/05/25	R213	02/02/2017	9.42	Call	Bond Future	2,167.9100	2.1679	2,260.2200	2.2602	4.258	0	0	0
2016/05/25	R213	02/02/2017			Bond Future	10.0295	80.5108	9.9895	80.7604	(0.399)	0.0000	0.0000	0
2016/05/25	R213	02/02/2017	9.41	Call	Bond Future	2,145.6500	2.1456	2,237.3100	2.2373	4.272	0	0	0
2016/05/25	R213	02/02/2017	9.40	Put	Bond Future	6,185.2600	6.1853	6,026.6500	6.0266	(2.564)	0	0	0
2016/05/25	R213	02/02/2017	9.42	Put	Bond Future	6,096.0500	6.0961	5,938.7400	5.9387	(2.581)	0	0	0
2016/05/25	R213	02/02/2017	9.41	Put	Bond Future	6,140.5500	6.1405	5,982.5900	5.9826	(2.572)	0	0	0
2016/05/25	R214	04/08/2016	9.24	Call	Bond Future	367.9200	0.3679	391.8000	0.3918	6.491	0	0	0
2016/05/25	R214	04/08/2016	9.25	Put	Bond Future	6,273.2500	6.2733	6,083.2400	6.0832	(3.029)	0	0	0
2016/05/25	R214	04/08/2016	11.30	Call	Bond Future	7,433.8600	7.4339	7,626.7600	7.6268	2.595	0	0	5,610
2016/05/25	R214	04/08/2016			Bond Future	10.0884	70.4758	10.0558	70.6903	(0.323)	0.0000	0.0000	30,123
2016/05/25	R214	04/08/2016	8.55	Put	Bond Future	11,529.6700	11.5297	11,318.2100	11.3182	(1.834)	0	0	0
2016/05/25	R214	04/08/2016	9.30	Call	Bond Future	431.1900	0.4312	458.6300	0.4586	6.364	0	0	1,300
2016/05/25	R214	04/08/2016	9.25	Call	Bond Future	377.9500	0.3780	402.4000	0.4024	6.469	0	0	0
2016/05/25	R214	04/08/2016	11.30	Put	Bond Future	208.8000	0.2088	187.2400	0.1872	(10.326)	0	0	0
2016/05/25	R214	04/08/2016	10.30	Put	Bond Future	1,515.2800	1.5153	1,421.4300	1.4214	(6.194)	0	0	0
2016/05/25	R214	04/08/2016	9.26	Call	Bond Future	388.1900	0.3882	413.2200	0.4132	6.448	0	0	0
2016/05/25	R214	04/08/2016	8.55	Call	Bond Future	39.6000	0.0396	42.6000	0.0426	7.576	0	0	1,300
2016/05/25	R214	04/08/2016	9.30	Put	Bond Future	5,951.5400	5.9515	5,764.5200	5.7645	(3.142)	0	0	0
2016/05/25	R214	04/08/2016	9.24	Put	Bond Future	6,338.5900	6.3386	6,148.0100	6.1480	(3.007)	0	0	0
2016/05/25	R214	04/08/2016	10.30	Call	Bond Future	2,879.5100	2.8795	3,000.1200	3.0001	4.189	0	0	5,610
2016/05/25	R214	04/08/2016	9.26	Put	Bond Future	6,208.2500	6.2083	6,018.8200	6.0188	(3.051)	0	0	0
2016/05/25	R214	03/11/2016	10.35	Put	Bond Future	2,604.9900	2.6050	2,509.1700	2.5092	(3.678)	0	0	0
2016/05/25	R214	03/11/2016			Bond Future	10.1464	68.5229	10.1129	68.7413	(0.330)	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
2016/05/25	R214	03/11/2016	10.34	Put	Bond Future	2,632.3900	2.6324	2,535.8900	2.5359	(3.666)	0	0	0
2016/05/25	R214	03/11/2016	10.35	Call	Bond Future	3,906.2500	3.9063	4,028.7700	4.0288	3.137	0	0	0
2016/05/25	R214	03/11/2016	10.33	Call	Bond Future	3,835.3300	3.8353	3,956.5000	3.9565	3.159	0	0	0
2016/05/25	R214	03/11/2016	10.34	Call	Bond Future	3,870.7300	3.8707	3,992.5700	3.9926	3.148	0	0	0
2016/05/25	R214	03/11/2016	10.33	Put	Bond Future	2,660.0200	2.6600	2,562.8500	2.5629	(3.653)	0	0	0
2016/05/25	R214	02/02/2017			Bond Future	10.1999	69.9030	10.1658	70.1235	(0.335)	0.0000	0.0000	0
2016/05/25	R214	02/02/2017	9.67	Call	Bond Future	2,526.0600	2.5261	2,608.6200	2.6086	3.268	0	0	0
2016/05/25	R214	02/02/2017	9.66	Put	Bond Future	6,132.0000	6.1320	5,993.5300	5.9935	(2.258)	0	0	0
2016/05/25	R214	02/02/2017	9.68	Put	Bond Future	6,041.5000	6.0415	5,903.7200	5.9037	(2.281)	0	0	0
2016/05/25	R214	02/02/2017	9.67	Put	Bond Future	6,086.5200	6.0865	5,948.6100	5.9486	(2.266)	0	0	0
2016/05/25	R214	02/02/2017	9.68	Call	Bond Future	2,551.1000	2.5511	2,633.7900	2.6338	3.241	0	0	0
2016/05/25	R214	02/02/2017	9.66	Call	Bond Future	2,501.3800	2.5014	2,583.3800	2.5834	3.278	0	0	0
2016/05/25	R248	04/08/2016			Bond Future	10.1710	90.5067	10.1331	90.8211	(0.372)	0.0000	0.0000	59,364
2016/05/25	R248	04/08/2016	9.25	Call	Bond Future	430.2800	0.4303	462.2300	0.4622	7.425	0	0	0
2016/05/25	R248	04/08/2016	9.24	Put	Bond Future	8,783.9700	8.7840	8,500.8600	8.5009	(3.223)	0	0	0
2016/05/25	R248	04/08/2016	9.26	Put	Bond Future	8,612.5800	8.6126	8,330.9800	8.3310	(3.270)	0	0	0
2016/05/25	R248	04/08/2016	9.25	Put	Bond Future	8,698.0700	8.6981	8,415.7000	8.4157	(3.246)	0	0	0
2016/05/25	R248	04/08/2016	9.26	Call	Bond Future	442.0200	0.4420	474.7400	0.4747	7.402	0	0	0
2016/05/25	R248	04/08/2016	9.24	Call	Bond Future	418.7700	0.4188	449.9800	0.4500	7.453	0	0	0
2016/05/25	R248	03/11/2016	10.38	Call	Bond Future	4,777.6100	4.7776	4,950.2500	4.9502	3.614	0	0	0
2016/05/25	R248	03/11/2016			Bond Future	10.2321	87.7946	10.1931	88.1147	(0.381)	0.0000	0.0000	0
2016/05/25	R248	03/11/2016	10.39	Call	Bond Future	4,821.4100	4.8214	4,995.0300	4.9950	3.601	0	0	0
2016/05/25	R248	03/11/2016	10.37	Put	Bond Future	3,618.6400	3.6186	3,470.2200	3.4702	(4.102)	0	0	0
2016/05/25	R248	03/11/2016	10.39	Put	Bond Future	3,546.2800	3.5463	3,399.8100	3.3998	(4.130)	0	0	0
2016/05/25	R248	03/11/2016	10.37	Call	Bond Future	4,734.2000	4.7342	4,905.8700	4.9059	3.626	0	0	0
2016/05/25	R248	03/11/2016	10.38	Put	Bond Future	3,582.1900	3.5822	3,434.7400	3.4347	(4.116)	0	0	0
2016/05/25	R248	02/02/2017	9.76	Put	Bond Future	7,790.1600	7.7902	7,585.8800	7.5859	(2.622)	0	0	0
2016/05/25	R248	02/02/2017	9.78	Put	Bond Future	7,676.3300	7.6763	7,473.6800	7.4737	(2.640)	0	0	0
2016/05/25	R248	02/02/2017			Bond Future	10.2888	89.5630	10.2490	89.8865	(0.387)	0.0000	0.0000	0
2016/05/25	R248	02/02/2017	9.77	Put	Bond Future	7,733.2200	7.7332	7,529.7600	7.5298	(2.631)	0	0	0
2016/05/25	R248	02/02/2017	9.76	Call	Bond Future	3,308.4000	3.3084	3,427.6100	3.4276	3.603	0	0	0
2016/05/25	R248	02/02/2017	9.77	Call	Bond Future	3,340.0800	3.3401	3,460.1100	3.4601	3.594	0	0	0
2016/05/25	R248	02/02/2017	9.78	Call	Bond Future	3,371.6500	3.3717	3,492.4900	3.4925	3.584	0	0	0
Total													808291