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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/06/2016 TO 01/06/2016

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
2016/06/01	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	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
2016/06/01	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	2025	04/08/2016			Bond Future	126.6250	126.6250	126.6657	126.6657	0.032	0.0000	0.0000	3,004
2016/06/01	2025	04/08/2016	123.86	Call	Bond Future	2,765.0200	2.7650	2,805.7100	2.8057	1.472	0	0	0
2016/06/01	2025	04/08/2016	123.87	Call	Bond Future	2,755.0200	2.7550	2,795.7100	2.7957	1.477	0	0	0
2016/06/01	2025	04/08/2016	123.85	Call	Bond Future	2,775.0200	2.7750	2,815.7100	2.8157	1.466	0	0	0
2016/06/01	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	2025	03/11/2016			Bond Future	129.0458	129.0458	129.0873	129.0873	0.032	0.0000	0.0000	0
2016/06/01	2025	03/11/2016	129.21	Put	Bond Future	164.1900	0.1642	122.7000	0.1227	(25.270)	0	0	0
2016/06/01	2025	03/11/2016	129.23	Put	Bond Future	184.1900	0.1842	142.7000	0.1427	(22.526)	0	0	0
2016/06/01	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	2025	03/11/2016	129.22	Put	Bond Future	174.1900	0.1742	132.7000	0.1327	(23.819)	0	0	0
2016/06/01	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	2030	04/08/2016	10.17	Call	Bond Future	2,478.6200	2.4786	2,734.7500	2.7348	10.334	0	0	0
2016/06/01	2030	04/08/2016			Bond Future	9.7919	86.9604	9.7537	87.2166	(0.390)	0.0000	0.0000	25,310
2016/06/01	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	2030	03/11/2016	9.35	Put	Bond Future	3,407.3100	3.4073	3,146.3100	3.1463	(7.660)	0	0	0
2016/06/01	2030	03/11/2016			Bond Future	9.8525	88.6161	9.8130	88.8771	(0.401)	0.0000	0.0000	0
2016/06/01	2030	03/11/2016	9.34	Put	Bond Future	3,477.0100	3.4770	3,216.0100	3.2160	(7.506)	0	0	0
2016/06/01	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	2030	03/11/2016	9.33	Put	Bond Future	3,546.7800	3.5468	3,285.7800	3.2858	(7.359)	0	0	0
2016/06/01	2032	04/08/2016	9.01	Call	Bond Future	293.0000	0.2930	317.5200	0.3175	8.369	0	0	0
2016/06/01	2032	04/08/2016			Bond Future	9.9002	89.9648	9.8621	90.2360	(0.384)	0.0000	0.0000	11,433
2016/06/01	2032	04/08/2016	8.99	Call	Bond Future	276.3900	0.2764	299.6700	0.2997	8.423	0	0	0
2016/06/01	2032	04/08/2016	9.00	Call	Bond Future	284.4500	0.2845	308.3400	0.3083	8.399	0	0	0
2016/06/01	2032	04/08/2016	8.99	Put	Bond Future	7,117.9500	7.1179	6,870.0700	6.8701	(3.482)	0	0	0
2016/06/01	2032	04/08/2016	9.01	Put	Bond Future	6,975.9300	6.9759	6,729.2900	6.7293	(3.536)	0	0	0
2016/06/01	2032	04/08/2016	9.00	Put	Bond Future	7,046.6400	7.0466	6,799.3700	6.7994	(3.509)	0	0	0
2016/06/01	2032	03/11/2016			Bond Future	9.9636	87.5186	9.9243	87.7949	(0.394)	0.0000	0.0000	0
2016/06/01	2032	03/11/2016	10.28	Put	Bond Future	2,363.0300	2.3630	2,249.7800	2.2498	(4.793)	0	0	0
2016/06/01	2032	03/11/2016	10.30	Put	Bond Future	2,310.5300	2.3105	2,199.0100	2.1990	(4.827)	0	0	0
2016/06/01	2032	03/11/2016	10.29	Put	Bond Future	2,336.5500	2.3366	2,224.1700	2.2242	(4.810)	0	0	0
2016/06/01	2032	03/11/2016	10.30	Call	Bond Future	4,624.1100	4.6241	4,788.9000	4.7889	3.564	0	0	0
2016/06/01	2032	03/11/2016	10.28	Call	Bond Future	4,541.6200	4.5416	4,704.6800	4.7047	3.590	0	0	0
2016/06/01	2032	03/11/2016	10.29	Call	Bond Future	4,582.6700	4.5827	4,746.6000	4.7466	3.577	0	0	0

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2016/06/01	2032	02/02/2017	9.53	Call	Bond Future	2,696.5600	2.6966	2,799.5800	2.7996	3.820	0	0	0
2016/06/01	2032	02/02/2017			Bond Future	10.0201	89.2797	9.9798	89.5591	(0.402)	0.0000	0.0000	0
2016/06/01	2032	02/02/2017	9.51	Call	Bond Future	2,643.4100	2.6434	2,744.9700	2.7450	3.842	0	0	0
2016/06/01	2032	02/02/2017	9.52	Call	Bond Future	2,669.9100	2.6699	2,772.1900	2.7722	3.831	0	0	0
2016/06/01	2032	02/02/2017	9.51	Put	Bond Future	6,286.1300	6.2861	6,108.2100	6.1082	(2.830)	0	0	0
2016/06/01	2032	02/02/2017	9.53	Put	Bond Future	6,192.2700	6.1923	6,015.8100	6.0158	(2.850)	0	0	0
2016/06/01	2032	02/02/2017	9.52	Put	Bond Future	6,239.0800	6.2391	6,061.8800	6.0619	(2.840)	0	0	0
2016/06/01	2033	04/08/2016	104.99	Call	Bond Future	1,739.1700	1.7392	1,770.3900	1.7704	1.795	0	0	0
2016/06/01	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	2033	04/08/2016			Bond Future	106.7292	106.7292	106.7604	106.7604	0.029	0.0000	0.0000	3,924
2016/06/01	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	2033	04/08/2016	105.00	Call	Bond Future	1,729.1700	1.7292	1,760.3900	1.7604	1.805	0	0	0
2016/06/01	2033	04/08/2016	105.01	Call	Bond Future	1,719.1700	1.7192	1,750.3900	1.7504	1.816	0	0	0
2016/06/01	2033	03/11/2016			Bond Future	107.7470	107.7470	107.7822	107.7822	0.033	0.0000	0.0000	0
2016/06/01	2033	03/11/2016	109.16	Put	Bond Future	1,412.9600	1.4130	1,377.8400	1.3778	(2.486)	0	0	0
2016/06/01	2033	03/11/2016	109.17	Put	Bond Future	1,422.9600	1.4230	1,387.8400	1.3878	(2.468)	0	0	0
2016/06/01	2033	03/11/2016	109.18	Put	Bond Future	1,432.9600	1.4330	1,397.8400	1.3978	(2.451)	0	0	0
2016/06/01	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	2037	04/08/2016			Bond Future	9.9790	87.4234	9.9410	87.7193	(0.381)	0.0000	0.0000	41,353
2016/06/01	2037	04/08/2016	9.24	Put	Bond Future	6,573.0300	6.5730	6,317.1100	6.3171	(3.893)	0	0	0
2016/06/01	2037	04/08/2016	9.26	Put	Bond Future	6,428.3600	6.4284	6,174.2900	6.1743	(3.952)	0	0	0
2016/06/01	2037	04/08/2016	9.24	Call	Bond Future	518.8700	0.5189	558.8300	0.5588	7.701	0	0	0
2016/06/01	2037	04/08/2016	9.25	Put	Bond Future	6,500.4500	6.5004	6,245.4400	6.2454	(3.923)	0	0	0
2016/06/01	2037	04/08/2016	9.25	Call	Bond Future	532.5900	0.5326	573.4600	0.5735	7.674	0	0	0
2016/06/01	2037	04/08/2016	9.26	Call	Bond Future	546.6700	0.5467	588.4800	0.5885	7.648	0	0	0
2016/06/01	2037	03/11/2016	10.35	Call	Bond Future	5,032.8600	5.0329	5,210.0600	5.2101	3.521	0	0	0
2016/06/01	2037	03/11/2016	10.36	Put	Bond Future	2,645.9000	2.6459	2,522.4500	2.5225	(4.666)	0	0	0
2016/06/01	2037	03/11/2016			Bond Future	10.0363	89.0879	9.9972	89.3895	(0.390)	0.0000	0.0000	0
2016/06/01	2037	03/11/2016	10.36	Call	Bond Future	5,077.2700	5.0773	5,255.3900	5.2554	3.508	0	0	0
2016/06/01	2037	03/11/2016	10.37	Call	Bond Future	5,122.0500	5.1221	5,301.0900	5.3011	3.495	0	0	0
2016/06/01	2037	03/11/2016	10.35	Put	Bond Future	2,674.9800	2.6750	2,550.6100	2.5506	(4.649)	0	0	0
2016/06/01	2037	03/11/2016	10.37	Put	Bond Future	2,617.3000	2.6173	2,494.7700	2.4948	(4.682)	0	0	0
2016/06/01	2037	02/02/2017	9.68	Put	Bond Future	6,461.5500	6.4615	6,276.5600	6.2766	(2.863)	0	0	0
2016/06/01	2037	02/02/2017			Bond Future	10.0878	86.9235	10.0478	86.9288	(0.397)	0.0000	0.0000	0
2016/06/01	2037	02/02/2017	9.67	Put	Bond Future	6,511.4800	6.5115	6,325.6800	6.3257	(2.853)	0	0	0
2016/06/01	2037	02/02/2017	9.68	Call	Bond Future	3,270.6600	3.2707	3,390.9500	3.3910	3.678	0	0	0
2016/06/01	2037	02/02/2017	9.66	Call	Bond Future	3,209.5500	3.2095	3,328.2300	3.3282	3.698	0	0	0
2016/06/01	2037	02/02/2017	9.67	Call	Bond Future	3,240.0300	3.2400	3,359.5100	3.3595	3.688	0	0	0
2016/06/01	2037	02/02/2017	9.66	Put	Bond Future	6,561.6800	6.5617	6,375.0800	6.3751	(2.844)	0	0	0
2016/06/01	2038	04/08/2016			Bond Future	132.2034	132.2034	132.2474	132.2474	0.033	0.0000	0.0000	22,289
2016/06/01	2038	04/08/2016	129.31	Call	Bond Future	2,893.4300	2.8934	2,937.4300	2.9374	1.521	0	0	0
2016/06/01	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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2016/06/01	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	2038	04/08/2016	129.32	Call	Bond Future	2,883.4300	2.8834	2,927.4300	2.9274	1.526	0	0	0
2016/06/01	2038	04/08/2016	129.30	Call	Bond Future	2,903.4300	2.9034	2,947.4300	2.9474	1.515	0	0	0
2016/06/01	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	2038	03/11/2016			Bond Future	134.7309	134.7309	134.7758	134.7758	0.033	0.0000	0.0000	0
2016/06/01	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	2038	03/11/2016	136.31	Put	Bond Future	1,579.0500	1.5791	1,534.2400	1.5342	(2.838)	0	0	0
2016/06/01	2038	03/11/2016	136.33	Put	Bond Future	1,599.0500	1.5991	1,554.2400	1.5542	(2.802)	0	0	0
2016/06/01	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	2038	03/11/2016	136.32	Put	Bond Future	1,589.0500	1.5891	1,544.2400	1.5442	(2.820)	0	0	0
2016/06/01	2040	04/08/2016			Bond Future	10.0391	90.9269	10.0011	91.2420	(0.379)	0.0000	0.0000	812
2016/06/01	2040	04/08/2016	9.49	Put	Bond Future	5,648.3700	5.6484	5,397.5100	5.3975	(4.441)	0	0	0
2016/06/01	2040	04/08/2016	9.50	Call	Bond Future	934.6500	0.9347	1,000.0600	1.0001	6.998	0	0	0
2016/06/01	2040	04/08/2016	9.51	Call	Bond Future	955.9300	0.9559	1,022.5800	1.0226	6.972	0	0	0
2016/06/01	2040	04/08/2016	9.49	Call	Bond Future	913.5900	0.9136	977.7700	0.9778	7.025	0	0	0
2016/06/01	2040	04/08/2016	9.51	Put	Bond Future	5,511.1600	5.5112	5,262.7700	5.2628	(4.507)	0	0	0
2016/06/01	2040	04/08/2016	9.50	Put	Bond Future	5,579.5900	5.5796	5,329.9600	5.3300	(4.474)	0	0	0
2016/06/01	2040	03/11/2016			Bond Future	10.0967	92.6582	10.0576	92.9791	(0.388)	0.0000	0.0000	0
2016/06/01	2040	03/11/2016	9.69	Put	Bond Future	5,973.6800	5.9737	5,766.6900	5.7667	(3.465)	0	0	0
2016/06/01	2040	03/11/2016	9.71	Put	Bond Future	5,862.6700	5.8627	5,657.7300	5.6577	(3.496)	0	0	0
2016/06/01	2040	03/11/2016	9.70	Put	Bond Future	5,917.9900	5.9180	5,712.0300	5.7120	(3.480)	0	0	0
2016/06/01	2040	03/11/2016	9.71	Call	Bond Future	2,605.4700	2.6055	2,721.5200	2.7215	4.454	0	0	0
2016/06/01	2040	03/11/2016	9.69	Call	Bond Future	2,542.7700	2.5428	2,656.7700	2.6568	4.483	0	0	0
2016/06/01	2040	03/11/2016	9.70	Call	Bond Future	2,574.0000	2.5740	2,689.0300	2.6890	4.469	0	0	0
2016/06/01	2044	04/08/2016	9.50	Call	Bond Future	921.2700	0.9213	985.8200	0.9858	7.007	0	0	0
2016/06/01	2044	04/08/2016			Bond Future	10.0476	88.1918	10.0097	88.5079	(0.377)	0.0000	0.0000	20,486
2016/06/01	2044	04/08/2016	9.51	Call	Bond Future	942.5500	0.9425	1,008.3400	1.0083	6.980	0	0	0
2016/06/01	2044	04/08/2016	9.49	Put	Bond Future	5,753.9900	5.7540	5,501.2100	5.5012	(4.393)	0	0	0
2016/06/01	2044	04/08/2016	9.51	Put	Bond Future	5,614.2000	5.6142	5,363.8900	5.3639	(4.459)	0	0	0
2016/06/01	2044	04/08/2016	9.49	Call	Bond Future	900.3300	0.9003	963.6500	0.9636	7.033	0	0	0
2016/06/01	2044	04/08/2016	9.50	Put	Bond Future	5,683.8500	5.6838	5,432.3000	5.4323	(4.426)	0	0	0
2016/06/01	2044	03/11/2016			Bond Future	10.1033	89.8709	10.0643	90.1930	(0.386)	0.0000	0.0000	0
2016/06/01	2044	03/11/2016	10.42	Call	Bond Future	5,415.6200	5.4156	5,605.2500	5.6052	3.502	0	0	0
2016/06/01	2044	03/11/2016	10.41	Put	Bond Future	2,907.6600	2.9077	2,774.2100	2.7742	(4.590)	0	0	0
2016/06/01	2044	03/11/2016	10.43	Put	Bond Future	2,845.3900	2.8454	2,713.8900	2.7139	(4.622)	0	0	0
2016/06/01	2044	03/11/2016	10.42	Put	Bond Future	2,876.4900	2.8765	2,744.0300	2.7440	(4.605)	0	0	0
2016/06/01	2044	03/11/2016	10.43	Call	Bond Future	5,462.6100	5.4626	5,653.2000	5.6532	3.489	0	0	0
2016/06/01	2044	03/11/2016	10.41	Call	Bond Future	5,368.5800	5.3686	5,557.2200	5.5572	3.514	0	0	0
2016/06/01	2044	02/02/2017			Bond Future	10.1535	87.2972	10.1136	87.6233	(0.393)	0.0000	0.0000	0
2016/06/01	2044	02/02/2017	9.77	Call	Bond Future	3,664.5500	3.6645	3,795.9800	3.7960	3.587	0	0	0
2016/06/01	2044	02/02/2017	9.76	Put	Bond Future	6,941.8100	6.9418	6,746.2900	6.7463	(2.817)	0	0	0
2016/06/01	2044	02/02/2017	9.78	Put	Bond Future	6,835.6200	6.8356	6,641.8000	6.6418	(2.835)	0	0	0
2016/06/01	2044	02/02/2017	9.77	Put	Bond Future	6,888.7000	6.8887	6,694.0300	6.6940	(2.826)	0	0	0
2016/06/01	2044	02/02/2017	9.78	Call	Bond Future	3,698.1300	3.6981	3,830.4100	3.8304	3.577	0	0	0
2016/06/01	2044	02/02/2017	9.76	Call	Bond Future	3,630.8600	3.6309	3,761.4400	3.7614	3.596	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
2016/06/01	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	2046	04/08/2016			Bond Future	131.2683	131.2683	131.3080	131.3080	0.030	0.0000	0.0000	16,296
2016/06/01	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	2046	04/08/2016	129.00	Call	Bond Future	2,268.3300	2.2683	2,307.9900	2.3080	1.748	0	0	0
2016/06/01	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	2046	04/08/2016	129.01	Call	Bond Future	2,258.3300	2.2583	2,297.9900	2.2980	1.756	0	0	0
2016/06/01	2046	04/08/2016	129.02	Call	Bond Future	2,248.3300	2.2483	2,287.9900	2.2880	1.764	0	0	0
2016/06/01	2046	03/11/2016	137.07	Put	Bond Future	4,802.7700	4.8028	4,757.2500	4.7573	(0.948)	0	0	0
2016/06/01	2046	03/11/2016			Bond Future	132.2672	132.2672	132.3127	132.3127	0.034	0.0000	0.0000	0
2016/06/01	2046	03/11/2016	137.09	Put	Bond Future	4,822.7700	4.8228	4,777.2500	4.7773	(0.944)	0	0	0
2016/06/01	2046	03/11/2016	137.08	Put	Bond Future	4,812.7700	4.8128	4,767.2500	4.7673	(0.946)	0	0	0
2016/06/01	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	2050	04/08/2016	139.14	Call	Bond Future	1,081.5400	1.0815	1,124.4100	1.1244	3.964	0	0	0
2016/06/01	2050	04/08/2016			Bond Future	140.2215	140.2215	140.2644	140.2644	0.031	0.0000	0.0000	20,765
2016/06/01	2050	04/08/2016	139.12	Call	Bond Future	1,101.5400	1.1015	1,144.4100	1.1444	3.892	0	0	0
2016/06/01	2050	04/08/2016	139.13	Call	Bond Future	1,091.5400	1.0915	1,134.4100	1.1344	3.927	0	0	0
2016/06/01	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	2050	03/11/2016	149.52	Put	Bond Future	6,617.6400	6.6176	6,573.8700	6.5739	(0.661)	0	0	0
2016/06/01	2050	03/11/2016			Bond Future	142.9024	142.9024	142.9461	142.9461	0.031	0.0000	0.0000	0
2016/06/01	2050	03/11/2016	149.54	Put	Bond Future	6,637.6400	6.6376	6,593.8700	6.5939	(0.659)	0	0	0
2016/06/01	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	2050	03/11/2016	149.53	Put	Bond Future	6,627.6400	6.6276	6,583.8700	6.5839	(0.660)	0	0	0
2016/06/01	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	AL37	04/08/2016			Index Future	480.9800	480.9800	481.3990	481.3990	0.087	0.0000	0.0000	18
2016/06/01	AL37	03/11/2016			Index Future	490.2350	490.2350	490.6620	490.6620	0.087	0.0000	0.0000	0
2016/06/01	AL7T	04/08/2016			Index Future	549.4380	549.4380	550.6600	550.6600	0.222	0.0000	0.0000	11
2016/06/01	AL7T	03/11/2016			Index Future	560.0100	560.0100	561.2560	561.2560	0.222	0.0000	0.0000	0
2016/06/01	ALBI	04/08/2016			Index Future	500.6910	500.6910	501.8090	501.8090	0.223	0.0000	0.0000	717
2016/06/01	ALBI	03/11/2016			Index Future	510.3250	510.3250	511.4650	511.4650	0.223	0.0000	0.0000	0
2016/06/01	ALBI	02/02/2017			Index Future	520.5850	520.5850	521.7370	521.7370	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
2016/06/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/06/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/06/01	EL28	04/08/2016			Bond Future	130.9797	130.9797	131.0221	131.0221	0.032	0.0000	0.0000	0
2016/06/01	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	EL28	04/08/2016	126.86	Call	Bond Future	4,119.6900	4.1197	4,162.0700	4.1621	1.029	0	0	0
2016/06/01	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	EL28	04/08/2016	126.87	Call	Bond Future	4,109.6900	4.1097	4,152.0700	4.1521	1.031	0	0	0
2016/06/01	EL28	04/08/2016	126.88	Call	Bond Future	4,099.6900	4.0997	4,142.0700	4.1421	1.034	0	0	0
2016/06/01	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	EL28	03/11/2016			Bond Future	131.8137	131.8137	131.8625	131.8625	0.037	0.0000	0.0000	0
2016/06/01	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	EL28	03/11/2016	132.15	Put	Bond Future	336.2900	0.3363	287.4600	0.2875	(14.520)	0	0	0
2016/06/01	EL28	03/11/2016	132.17	Put	Bond Future	356.2900	0.3563	307.4600	0.3075	(13.705)	0	0	0
2016/06/01	EL28	03/11/2016	132.16	Put	Bond Future	346.2900	0.3463	297.4600	0.2975	(14.101)	0	0	0
2016/06/01	ES33	04/08/2016			Bond Future	10.8490	77.2014	10.8152	77.4097	(0.312)	0.0000	0.0000	8,932
2016/06/01	ES33	04/08/2016	10.24	Put	Bond Future	3,894.0800	3.8941	3,685.7900	3.6858	(5.349)	0	0	0
2016/06/01	ES33	04/08/2016	10.26	Put	Bond Future	3,761.3300	3.7613	3,553.0400	3.5530	(5.538)	0	0	0
2016/06/01	ES33	04/08/2016	10.25	Put	Bond Future	3,827.6600	3.8277	3,619.3700	3.6194	(5.442)	0	0	0

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2016/06/01	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	ES33	03/11/2016			Bond Future	10.9400	74.8785	10.9051	75.0906	(0.319)	0.0000	0.0000	0
2016/06/01	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	ES33	03/11/2016	11.31	Call	Bond Future	2,191.9400	2.1919	2,404.0800	2.4041	9.678	0	0	0
2016/06/01	ES33	03/11/2016	11.29	Call	Bond Future	2,076.0300	2.0760	2,288.1700	2.2882	10.219	0	0	0
2016/06/01	ES33	03/11/2016	11.30	Call	Bond Future	2,134.0200	2.1340	2,346.1600	2.3462	9.941	0	0	0
2016/06/01	ES33	02/02/2017			Bond Future	11.0274	76.3852	10.9916	76.5995	(0.324)	0.0000	0.0000	0
2016/06/01	ES33	02/02/2017	10.59	Put	Bond Future	2,687.0200	2.6870	2,472.6600	2.4727	(7.978)	0	0	0
2016/06/01	ES33	02/02/2017	10.61	Put	Bond Future	2,560.9200	2.5609	2,346.5600	2.3466	(8.370)	0	0	0
2016/06/01	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	ES33	02/02/2017	10.60	Put	Bond Future	2,623.9300	2.6239	2,409.5700	2.4096	(8.169)	0	0	0
2016/06/01	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	ES42	04/08/2016			Bond Future	10.9935	81.2237	10.9546	81.4944	(0.354)	0.0000	0.0000	7,270
2016/06/01	ES42	03/11/2016			Bond Future	11.0831	78.5075	11.0429	78.7833	(0.363)	0.0000	0.0000	0
2016/06/01	GOVI	04/08/2016	520.99	Put	GOVI	214,320.0000	21.4320	203,780.0000	20.3780	(4.918)	0	0	0
2016/06/01	GOVI	04/08/2016			GOVI	499.5580	499.5580	500.6120	500.6120	0.211	0.0000	0.0000	446
2016/06/01	GOVI	04/08/2016	521.01	Put	GOVI	214,520.0000	21.4520	203,980.0000	20.3980	(4.913)	0	0	0
2016/06/01	GOVI	04/08/2016	521.00	Put	GOVI	214,420.0000	21.4420	203,880.0000	20.3880	(4.916)	0	0	0
2016/06/01	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	GOVI	03/11/2016	476.11	Call	GOVI	330,600.0000	33.0600	341,360.0000	34.1360	3.255	0	0	0
2016/06/01	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	GOVI	03/11/2016			GOVI	509.1700	509.1700	510.2460	510.2460	0.211	0.0000	0.0000	156
2016/06/01	GOVI	03/11/2016	476.12	Call	GOVI	330,500.0000	33.0500	341,260.0000	34.1260	3.256	0	0	0
2016/06/01	GOVI	03/11/2016	476.13	Call	GOVI	330,400.0000	33.0400	341,160.0000	34.1160	3.257	0	0	0
2016/06/01	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	GOVI	02/02/2017			GOVI	519.4070	519.4070	520.4930	520.4930	0.209	0.0000	0.0000	0
2016/06/01	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	GOVI	02/02/2017	533.32	Put	GOVI	139,130.0000	13.9130	128,270.0000	12.8270	(7.806)	0	0	0
2016/06/01	GOVI	02/02/2017	533.34	Put	GOVI	139,330.0000	13.9330	128,470.0000	12.8470	(7.794)	0	0	0
2016/06/01	GOVI	02/02/2017	533.33	Put	GOVI	139,230.0000	13.9230	128,370.0000	12.8370	(7.800)	0	0	0
2016/06/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/06/01	IGOV	04/08/2016			Index Future	245.2520	245.2520	245.3190	245.3190	0.027	0.0000	0.0000	1,077
2016/06/01	IGOV	03/11/2016			Index Future	249.9910	249.9910	250.0600	250.0600	0.028	0.0000	0.0000	23
2016/06/01	IGOV	02/02/2017			Index Future	255.0370	255.0370	255.1010	255.1010	0.025	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/01	ILBI	04/08/2016			Index Future	665.5450		665.5450	665.7330	665.7330	0.028	0.0000	0.0000	157
2016/06/01	ILBI	03/11/2016			Index Future	678.2500		678.2500	678.4410	678.4410	0.028	0.0000	0.0000	0
2016/06/01	IS01	19/12/2016			Interest Rate Swap	100.1357		100.1357	100.1307	100.1307	(0.005)	0.0000	0.0000	0
2016/06/01	IS01	16/03/2017			Interest Rate Swap	100.1808		100.1808	100.1691	100.1691	(0.012)	0.0000	0.0000	0
2016/06/01	IS01	15/06/2017			Interest Rate Swap	99.9724		99.9724	99.9514	99.9514	(0.021)	0.0000	0.0000	0
2016/06/01	IS02	18/12/2017			Interest Rate Swap	100.6952		100.6952	100.6598	100.6598	(0.035)	0.0000	0.0000	0
2016/06/01	IS02	16/03/2018			Interest Rate Swap	100.1910		100.1910	100.1531	100.1531	(0.038)	0.0000	0.0000	0
2016/06/01	IS02	15/06/2018			Interest Rate Swap	100.0841		100.0841	100.0614	100.0614	(0.023)	0.0000	0.0000	0
2016/06/01	IS05	17/12/2020			Interest Rate Swap	101.2922		101.2922	101.2262	101.2262	(0.065)	0.0000	0.0000	0
2016/06/01	IS05	16/03/2021			Interest Rate Swap	100.8326		100.8326	100.7741	100.7741	(0.058)	0.0000	0.0000	0
2016/06/01	IS05	15/06/2021			Interest Rate Swap	100.3440		100.3440	100.2883	100.2883	(0.055)	0.0000	0.0000	0
2016/06/01	IS10	17/12/2025			Interest Rate Swap	103.9027		103.9027	103.7402	103.7402	(0.156)	0.0000	0.0000	0
2016/06/01	IS10	16/03/2026			Interest Rate Swap	101.1999		101.1999	101.0305	101.0305	(0.167)	0.0000	0.0000	0
2016/06/01	IS10	15/06/2026			Interest Rate Swap	100.1335		100.1335	99.9598	99.9598	(0.173)	0.0000	0.0000	0
2016/06/01	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/06/01	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/06/01	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/06/01	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/06/01	JBAF	15/06/2016			Jibar Tradeable Future	7.3300		92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2016/06/01	JBAF	20/07/2016			Jibar Tradeable Future	7.4700		92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/06/01	JBAF	17/08/2016			Jibar Tradeable Future	7.5100		92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2016/06/01	JBAF	21/09/2016			Jibar Tradeable Future	7.6400		92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2016/06/01	JBAF	19/10/2016			Jibar Tradeable Future	7.6800		92.3200	7.6800	92.3200	0.000	0.0000	0.0000	0
2016/06/01	JBAF	16/11/2016			Jibar Tradeable Future	7.7100		92.2900	7.7100	92.2900	0.000	0.0000	0.0000	0
2016/06/01	JBAF	21/12/2016			Jibar Tradeable Future	7.8400		92.1600	7.8400	92.1600	0.000	0.0000	0.0000	0
2016/06/01	JBAF	15/03/2017			Jibar Tradeable Future	8.0700		91.9300	8.0700	91.9300	0.000	0.0000	0.0000	0
2016/06/01	JBAF	21/06/2017			Jibar Tradeable Future	8.2300		91.7700	8.2300	91.7700	0.000	0.0000	0.0000	0
2016/06/01	JBAF	20/09/2017			Jibar Tradeable Future	8.3200		91.6800	8.3200	91.6800	0.000	0.0000	0.0000	0
2016/06/01	JBAF	20/12/2017			Jibar Tradeable Future	8.3900		91.6100	8.3900	91.6100	0.000	0.0000	0.0000	0
2016/06/01	JBAF	20/03/2018			Jibar Tradeable Future	8.4600		91.5400	8.4600	91.5400	0.000	0.0000	0.0000	0
2016/06/01	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/06/01	R023	04/08/2016	8.24	Call	Bond Future	124.8500		0.1248	130.3800	0.1304	4.429	0	0	0
2016/06/01	R023	04/08/2016	8.25	Put	Bond Future	4,552.4600		4.5525	4,451.2500	4.4513	(2.223)	0	0	0
2016/06/01	R023	04/08/2016			Bond Future	9.1771		96.5101	9.1541	96.6170	(0.251)	0.0000	0.0000	11,289
2016/06/01	R023	04/08/2016	8.25	Call	Bond Future	128.9200		0.1289	134.6200	0.1346	4.421	0	0	0
2016/06/01	R023	04/08/2016	8.26	Call	Bond Future	133.2900		0.1333	139.1800	0.1392	4.419	0	0	0

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2016/06/01	R023	04/08/2016	8.24	Put	Bond Future	4,597.5100	4.5975	4,496.1300	4.4961	(2.205)	0	0	0
2016/06/01	R023	04/08/2016	8.26	Put	Bond Future	4,507.7400	4.5077	4,406.7200	4.4067	(2.241)	0	0	0
2016/06/01	R023	03/11/2016	9.73	Put	Bond Future	1,123.3600	1.1234	1,082.4000	1.0824	(3.646)	0	0	0
2016/06/01	R023	03/11/2016			Bond Future	9.2478	94.4161	9.2236	94.5250	(0.262)	0.0000	0.0000	0
2016/06/01	R023	03/11/2016	9.75	Put	Bond Future	1,095.2200	1.0952	1,054.9600	1.0550	(3.676)	0	0	0
2016/06/01	R023	03/11/2016	9.73	Call	Bond Future	3,259.0500	3.2590	3,326.9600	3.3270	2.084	0	0	0
2016/06/01	R023	03/11/2016	9.74	Put	Bond Future	1,109.2200	1.1092	1,068.6100	1.0686	(3.661)	0	0	0
2016/06/01	R023	03/11/2016	9.74	Call	Bond Future	3,288.5500	3.2886	3,356.8100	3.3568	2.076	0	0	0
2016/06/01	R023	03/11/2016	9.75	Call	Bond Future	3,318.1600	3.3182	3,386.7700	3.3868	2.068	0	0	0
2016/06/01	R023	02/02/2017	8.85	Call	Bond Future	1,573.5000	1.5735	1,610.6900	1.6107	2.364	0	0	0
2016/06/01	R023	02/02/2017			Bond Future	9.3100	96.3155	9.2850	96.4241	(0.268)	0.0000	0.0000	0
2016/06/01	R023	02/02/2017	8.86	Call	Bond Future	1,590.5000	1.5905	1,627.9900	1.6280	2.357	0	0	0
2016/06/01	R023	02/02/2017	8.84	Put	Bond Future	3,628.7000	3.6287	3,557.0500	3.5570	(1.975)	0	0	0
2016/06/01	R023	02/02/2017	8.86	Put	Bond Future	3,573.2600	3.5733	3,502.2000	3.5022	(1.989)	0	0	0
2016/06/01	R023	02/02/2017	8.84	Call	Bond Future	1,556.6100	1.5566	1,593.5100	1.5935	2.371	0	0	0
2016/06/01	R023	02/02/2017	8.85	Put	Bond Future	3,600.9100	3.6009	3,529.5500	3.5295	(1.982)	0	0	0
2016/06/01	R035	04/08/2016			Bond Future	9.9060	95.2456	9.8682	95.5433	(0.382)	0.0000	0.0000	5,505
2016/06/01	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	R035	04/08/2016	10.35	Call	Bond Future	3,383.5400	3.3835	3,681.2400	3.6812	8.798	0	0	0
2016/06/01	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	R035	04/08/2016	10.36	Call	Bond Future	3,457.4800	3.4575	3,755.1800	3.7552	8.610	0	0	0
2016/06/01	R035	04/08/2016	10.37	Call	Bond Future	3,531.3300	3.5313	3,829.0300	3.8290	8.430	0	0	0
2016/06/01	R035	03/11/2016	9.58	Put	Bond Future	3,077.9300	3.0779	2,774.6200	2.7746	(9.854)	0	0	0
2016/06/01	R035	03/11/2016			Bond Future	9.9669	92.5568	9.9279	92.8601	(0.391)	0.0000	0.0000	0
2016/06/01	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	R035	03/11/2016	9.57	Put	Bond Future	3,159.6000	3.1596	2,856.2900	2.8563	(9.600)	0	0	0
2016/06/01	R035	03/11/2016	9.59	Put	Bond Future	2,996.3700	2.9964	2,693.0600	2.6931	(10.123)	0	0	0
2016/06/01	R186	04/08/2016	8.51	Put	Bond Future	6,699.7200	6.6997	6,457.5800	6.4576	(3.614)	0	0	0
2016/06/01	R186	04/08/2016	8.90	Call	Bond Future	663.1000	0.6631	715.6200	0.7156	7.920	0	0	500
2016/06/01	R186	04/08/2016	8.85	Call	Bond Future	584.3900	0.5844	631.6800	0.6317	8.092	0	0	750
2016/06/01	R186	04/08/2016	9.60	Call	Bond Future	2,643.7500	2.6438	2,790.9600	2.7910	5.568	0	0	0
2016/06/01	R186	04/08/2016	10.00	Put	Bond Future	627.5000	0.6275	562.7600	0.5628	(10.317)	0	0	6,500
2016/06/01	R186	04/08/2016			Bond Future	9.4201	108.4584	9.3818	108.7209	(0.407)	9.4000	9.4000	99,872
2016/06/01	R186	04/08/2016	8.50	Put	Bond Future	6,766.9300	6.7669	6,524.2100	6.5242	(3.587)	0	0	0
2016/06/01	R186	04/08/2016	9.25	Put	Bond Future	2,610.8500	2.6108	2,445.0800	2.4451	(6.349)	0	0	1,000
2016/06/01	R186	04/08/2016	9.35	Put	Bond Future	2,218.9800	2.2190	2,067.5200	2.0675	(6.826)	0	0	0
2016/06/01	R186	04/08/2016	9.40	Put	Bond Future	2,038.5600	2.0386	1,894.3600	1.8944	(7.074)	0	0	5,000
2016/06/01	R186	04/08/2016	9.30	Put	Bond Future	2,409.7300	2.4097	2,251.0600	2.2511	(6.585)	0	0	0
2016/06/01	R186	04/08/2016	8.51	Call	Bond Future	220.1000	0.2201	240.4300	0.2404	9.237	0	0	0
2016/06/01	R186	04/08/2016	8.85	Put	Bond Future	4,582.5000	4.5825	4,367.3200	4.3673	(4.696)	0	0	0
2016/06/01	R186	04/08/2016	8.49	Call	Bond Future	206.6800	0.2067	225.8900	0.2259	9.295	0	0	0
2016/06/01	R186	04/08/2016	8.50	Call	Bond Future	213.1900	0.2132	232.9400	0.2329	9.264	0	0	0
2016/06/01	R186	04/08/2016	8.90	Put	Bond Future	4,302.5100	4.3025	4,092.5600	4.0926	(4.880)	0	0	0

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2016/06/01	R186	04/08/2016	9.25	Call	Bond Future	1,438.8500	1.4388	1,535.5500	1.5356	6.721	0	0	0
2016/06/01	R186	04/08/2016	9.35	Call	Bond Future	1,738.1700	1.7382	1,849.1800	1.8492	6.387	0	0	500
2016/06/01	R186	04/08/2016	9.40	Call	Bond Future	1,901.1000	1.9011	2,019.3700	2.0194	6.221	0	0	0
2016/06/01	R186	04/08/2016	9.30	Call	Bond Future	1,584.0800	1.5841	1,687.8800	1.6879	6.553	0	0	500
2016/06/01	R186	04/08/2016	9.60	Put	Bond Future	1,422.7200	1.4227	1,307.4600	1.3075	(8.101)	0	0	5,635
2016/06/01	R186	04/08/2016	10.00	Call	Bond Future	4,495.6000	4.4956	4,693.3300	4.6933	4.398	0	0	0
2016/06/01	R186	04/08/2016	8.49	Put	Bond Future	6,834.6000	6.8346	6,591.3400	6.5913	(3.559)	0	0	0
2016/06/01	R186	03/11/2016	9.40	Put	Bond Future	3,309.2400	3.3092	3,163.5900	3.1636	(4.401)	0	0	0
2016/06/01	R186	03/11/2016			Bond Future	9.4823	110.5232	9.4425	110.7906	(0.420)	0.0000	0.0000	10
2016/06/01	R186	03/11/2016	9.20	Put	Bond Future	4,077.6100	4.0776	3,913.1500	3.9131	(4.033)	0	0	0
2016/06/01	R186	03/11/2016	8.95	Put	Bond Future	5,193.2300	5.1932	5,006.2900	5.0063	(3.600)	0	0	0
2016/06/01	R186	03/11/2016	8.97	Put	Bond Future	5,097.6100	5.0976	4,912.4000	4.9124	(3.633)	0	0	0
2016/06/01	R186	03/11/2016	9.66	Call	Bond Future	3,662.9400	3.6629	3,809.0100	3.8090	3.988	0	0	0
2016/06/01	R186	03/11/2016	8.96	Put	Bond Future	5,145.2800	5.1453	4,959.2000	4.9592	(3.617)	0	0	0
2016/06/01	R186	03/11/2016	8.97	Call	Bond Future	1,588.4700	1.5885	1,670.6500	1.6706	5.174	0	0	0
2016/06/01	R186	03/11/2016	9.71	Call	Bond Future	3,854.0600	3.8541	4,004.6900	4.0047	3.908	0	0	0
2016/06/01	R186	03/11/2016	9.20	Call	Bond Future	2,162.9700	2.1630	2,265.9000	2.2659	4.759	0	0	1,425
2016/06/01	R186	03/11/2016	8.95	Call	Bond Future	1,543.9400	1.5439	1,624.3900	1.6244	5.211	0	0	0
2016/06/01	R186	03/11/2016	9.40	Call	Bond Future	2,755.7400	2.7557	2,877.4800	2.8775	4.418	0	0	1,425
2016/06/01	R186	03/11/2016	9.66	Put	Bond Future	2,481.4600	2.4815	2,360.1400	2.3601	(4.889)	0	0	5,000
2016/06/01	R186	03/11/2016	9.71	Put	Bond Future	2,343.3300	2.3433	2,226.5700	2.2266	(4.983)	0	0	5,000
2016/06/01	R186	03/11/2016	8.96	Call	Bond Future	1,566.1000	1.5661	1,647.4100	1.6474	5.192	0	0	0
2016/06/01	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	R197	04/08/2016			Bond Future	297.7638	297.7638	297.8474	297.8474	0.028	0.0000	0.0000	1,878
2016/06/01	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	R197	04/08/2016	293.98	Call	Bond Future	3,783.7900	3.7838	3,867.4400	3.8674	2.211	0	0	0
2016/06/01	R197	04/08/2016	293.96	Call	Bond Future	3,803.7900	3.8038	3,887.4400	3.8874	2.199	0	0	0
2016/06/01	R197	04/08/2016	293.97	Call	Bond Future	3,793.7900	3.7938	3,877.4400	3.8774	2.205	0	0	0
2016/06/01	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	R197	03/11/2016	303.57	Put	Bond Future	113.6400	0.1136	28.3700	0.0284	(75.035)	0	0	0
2016/06/01	R197	03/11/2016			Bond Future	303.4564	303.4564	303.5416	303.5416	0.028	0.0000	0.0000	0
2016/06/01	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	R197	03/11/2016	303.56	Put	Bond Future	103.6400	0.1036	18.3700	0.0184	(82.275)	0	0	0
2016/06/01	R197	03/11/2016	303.58	Put	Bond Future	123.6400	0.1236	38.3700	0.0384	(68.966)	0	0	0
2016/06/01	R202	04/08/2016	243.25	Call	Bond Future	5,717.7200	5.7177	5,738.5800	5.7386	0.365	0	0	0
2016/06/01	R202	04/08/2016			Bond Future	246.7970	246.7970	246.8685	246.8685	0.029	0.0000	0.0000	37,856
2016/06/01	R202	04/08/2016	243.26	Call	Bond Future	5,711.3000	5.7113	5,732.1100	5.7321	0.364	0	0	0
2016/06/01	R202	04/08/2016	243.24	Put	Bond Future	2,167.1700	2.1672	2,116.5000	2.1165	(2.338)	0	0	0
2016/06/01	R202	04/08/2016	243.26	Put	Bond Future	2,174.3200	2.1743	2,123.5600	2.1236	(2.335)	0	0	0
2016/06/01	R202	04/08/2016	243.24	Call	Bond Future	5,724.1500	5.7241	5,745.0500	5.7450	0.365	0	0	0
2016/06/01	R202	04/08/2016	243.25	Put	Bond Future	2,170.7400	2.1707	2,120.0300	2.1200	(2.336)	0	0	0
2016/06/01	R202	03/11/2016	253.85	Put	Bond Future	2,335.1200	2.3351	2,262.0100	2.2620	(3.131)	0	0	0
2016/06/01	R202	03/11/2016			Bond Future	251.5149	251.5149	251.5880	251.5880	0.029	0.0000	0.0000	0
2016/06/01	R202	03/11/2016	253.87	Put	Bond Future	2,355.1200	2.3551	2,282.0100	2.2820	(3.104)	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
2016/06/01	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	R202	03/11/2016	253.86	Put	Bond Future	2,345.1200	2.3451	2,272.0100	2.2720	(3.118)	0	0	0
2016/06/01	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	R203	04/08/2016	7.26	Call	Bond Future	16.5800	0.0166	18.3600	0.0184	10.736	0	0	0
2016/06/01	R203	04/08/2016			Bond Future	8.0601	103.5009	8.0280	103.5340	(0.398)	0.0000	0.0000	58,097
2016/06/01	R203	04/08/2016	7.24	Call	Bond Future	15.1700	0.0152	16.8100	0.0168	10.811	0	0	0
2016/06/01	R203	04/08/2016	7.25	Call	Bond Future	15.8400	0.0158	17.5400	0.0175	10.732	0	0	0
2016/06/01	R203	04/08/2016	7.24	Put	Bond Future	868.4400	0.8684	836.9400	0.8369	(3.627)	0	0	0
2016/06/01	R203	04/08/2016	7.26	Put	Bond Future	848.9100	0.8489	817.5500	0.8175	(3.694)	0	0	0
2016/06/01	R203	04/08/2016	7.25	Put	Bond Future	858.6400	0.8586	827.2000	0.8272	(3.662)	0	0	0
2016/06/01	R203	03/11/2016	8.86	Call	Bond Future	678.5700	0.6786	704.1700	0.7042	3.773	0	0	0
2016/06/01	R203	03/11/2016			Bond Future	8.1436	101.2993	8.1019	101.3330	(0.512)	0.0000	0.0000	0
2016/06/01	R203	03/11/2016	8.84	Call	Bond Future	665.8500	0.6658	691.2400	0.6912	3.813	0	0	0
2016/06/01	R203	03/11/2016	8.85	Call	Bond Future	672.2000	0.6722	697.7000	0.6977	3.794	0	0	0
2016/06/01	R203	03/11/2016	8.84	Put	Bond Future	105.0600	0.1051	96.7100	0.0967	(7.948)	0	0	0
2016/06/01	R203	03/11/2016	8.86	Put	Bond Future	101.7400	0.1017	93.6000	0.0936	(8.001)	0	0	0
2016/06/01	R203	03/11/2016	8.85	Put	Bond Future	103.3900	0.1034	95.1500	0.0952	(7.970)	0	0	0
2016/06/01	R203	02/02/2017	7.70	Call	Bond Future	156.7400	0.1567	167.4700	0.1675	6.846	0	0	0
2016/06/01	R203	02/02/2017	7.71	Put	Bond Future	424.0400	0.4240	403.1600	0.4032	(4.924)	0	0	0
2016/06/01	R203	02/02/2017			Bond Future	8.1699	103.3373	8.1148	103.3690	(0.674)	0.0000	0.0000	0
2016/06/01	R203	02/02/2017	7.71	Call	Bond Future	158.7400	0.1587	169.5700	0.1696	6.822	0	0	0
2016/06/01	R203	02/02/2017	7.72	Call	Bond Future	161.0700	0.1611	172.0100	0.1720	6.792	0	0	0
2016/06/01	R203	02/02/2017	7.70	Put	Bond Future	427.8200	0.4278	406.8400	0.4068	(4.904)	0	0	0
2016/06/01	R203	02/02/2017	7.72	Put	Bond Future	420.5800	0.4206	399.8100	0.3998	(4.938)	0	0	0
2016/06/01	R204	04/08/2016			Bond Future	8.4838	100.0598	8.4535	100.1231	(0.357)	0.0000	0.0000	35,129
2016/06/01	R204	04/08/2016	7.74	Put	Bond Future	1,642.8000	1.6428	1,585.0900	1.5851	(3.513)	0	0	0
2016/06/01	R204	04/08/2016	7.76	Put	Bond Future	1,605.4000	1.6054	1,548.0400	1.5480	(3.573)	0	0	0
2016/06/01	R204	04/08/2016	7.74	Call	Bond Future	72.8800	0.0729	78.4600	0.0785	7.656	0	0	0
2016/06/01	R204	04/08/2016	7.75	Put	Bond Future	1,624.1000	1.6241	1,566.5700	1.5666	(3.542)	0	0	0
2016/06/01	R204	04/08/2016	7.75	Call	Bond Future	75.4900	0.0755	81.2500	0.0813	7.630	0	0	0
2016/06/01	R204	04/08/2016	7.76	Call	Bond Future	78.1000	0.0781	84.0300	0.0840	7.593	0	0	0
2016/06/01	R204	03/11/2016			Bond Future	8.5686	101.9648	8.5345	102.0292	(0.398)	0.0000	0.0000	0
2016/06/01	R204	03/11/2016	9.21	Put	Bond Future	318.4600	0.3185	299.7100	0.2997	(5.888)	0	0	0
2016/06/01	R204	03/11/2016	9.23	Put	Bond Future	309.1300	0.3091	290.7900	0.2908	(5.933)	0	0	0
2016/06/01	R204	03/11/2016	9.22	Put	Bond Future	313.6600	0.3137	295.1200	0.2951	(5.911)	0	0	0
2016/06/01	R204	03/11/2016	9.22	Call	Bond Future	1,533.7500	1.5338	1,579.6200	1.5796	2.991	0	0	0
2016/06/01	R204	03/11/2016	9.21	Call	Bond Future	1,519.9600	1.5200	1,565.6200	1.5656	3.004	0	0	0
2016/06/01	R204	03/11/2016	9.23	Call	Bond Future	1,547.8000	1.5478	1,593.8700	1.5939	2.976	0	0	0
2016/06/01	R204	02/02/2017	8.28	Call	Bond Future	575.0100	0.5750	598.5300	0.5985	4.090	0	0	0
2016/06/01	R204	02/02/2017			Bond Future	8.6294	99.9737	8.5919	100.0367	(0.434)	0.0000	0.0000	0
2016/06/01	R204	02/02/2017	8.29	Call	Bond Future	581.8800	0.5819	605.5900	0.6056	4.075	0	0	0
2016/06/01	R204	02/02/2017	8.30	Call	Bond Future	588.8000	0.5888	612.7100	0.6127	4.061	0	0	0
2016/06/01	R204	02/02/2017	8.28	Put	Bond Future	1,164.9700	1.1650	1,125.4400	1.1254	(3.393)	0	0	0
2016/06/01	R204	02/02/2017	8.30	Put	Bond Future	1,144.8700	1.1449	1,105.7300	1.1057	(3.419)	0	0	0
2016/06/01	R204	02/02/2017	8.29	Put	Bond Future	1,154.8900	1.1549	1,115.5500	1.1156	(3.406)	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
2016/06/01	R207	04/08/2016			Bond Future	8.7891	96.0297	8.7593	96.1137	(0.338)	0.0000	0.0000	76,765
2016/06/01	R207	04/08/2016	7.99	Put	Bond Future	2,388.1800	2.3882	2,310.9000	2.3109	(3.236)	0	0	0
2016/06/01	R207	04/08/2016	8.01	Put	Bond Future	2,336.6600	2.3367	2,259.8100	2.2598	(3.289)	0	0	0
2016/06/01	R207	04/08/2016	8.00	Put	Bond Future	2,362.3800	2.3624	2,285.3000	2.2853	(3.263)	0	0	0
2016/06/01	R207	04/08/2016	8.01	Call	Bond Future	102.9300	0.1029	110.1700	0.1102	7.034	0	0	0
2016/06/01	R207	04/08/2016	7.99	Call	Bond Future	96.2700	0.0963	103.0800	0.1031	7.074	0	0	0
2016/06/01	R207	04/08/2016	8.00	Call	Bond Future	99.5600	0.0996	106.5700	0.1066	7.041	0	0	0
2016/06/01	R207	02/02/2017	9.24	Call	Bond Future	1,749.6200	1.7496	1,797.8500	1.7978	2.757	0	0	0
2016/06/01	R207	02/02/2017			Bond Future	8.9348	96.1831	8.9005	96.2679	(0.385)	0.0000	0.0000	0
2016/06/01	R207	02/02/2017	8.91	Call	Bond Future	1,297.5900	1.2976	1,337.6900	1.3377	3.090	0	0	62
2016/06/01	R207	02/02/2017	9.22	Call	Bond Future	1,720.1200	1.7201	1,767.8800	1.7679	2.777	0	0	0
2016/06/01	R207	02/02/2017	9.23	Call	Bond Future	1,734.8400	1.7348	1,782.8300	1.7828	2.766	0	0	0
2016/06/01	R207	02/02/2017	8.91	Put	Bond Future	1,358.8700	1.3589	1,314.1600	1.3142	(3.290)	0	0	0
2016/06/01	R207	02/02/2017	9.22	Put	Bond Future	1,019.8100	1.0198	982.7600	0.9828	(3.633)	0	0	0
2016/06/01	R207	02/02/2017	9.24	Put	Bond Future	1,000.4400	1.0004	963.8600	0.9639	(3.656)	0	0	0
2016/06/01	R207	02/02/2017	9.23	Put	Bond Future	1,010.0900	1.0101	973.2700	0.9733	(3.645)	0	0	0
2016/06/01	R208	04/08/2016	8.01	Put	Bond Future	3,417.4800	3.4175	3,338.1100	3.3381	(2.322)	0	0	0
2016/06/01	R208	04/08/2016			Bond Future	8.9293	94.2872	8.9057	94.3708	(0.264)	0.0000	0.0000	48,484
2016/06/01	R208	04/08/2016	8.00	Put	Bond Future	3,451.5200	3.4515	3,372.0000	3.3720	(2.304)	0	0	0
2016/06/01	R208	04/08/2016	7.99	Call	Bond Future	81.2100	0.0812	85.2000	0.0852	4.913	0	0	0
2016/06/01	R208	04/08/2016	8.00	Call	Bond Future	84.0100	0.0840	88.1300	0.0881	4.904	0	0	0
2016/06/01	R208	04/08/2016	8.01	Call	Bond Future	87.0000	0.0870	91.2700	0.0913	4.908	0	0	0
2016/06/01	R208	04/08/2016	7.99	Put	Bond Future	3,485.7600	3.4858	3,406.1100	3.4061	(2.285)	0	0	0
2016/06/01	R208	03/11/2016	9.59	Put	Bond Future	695.0400	0.6950	666.5500	0.6666	(4.099)	0	0	0
2016/06/01	R208	03/11/2016			Bond Future	9.0040	92.6794	8.9788	92.7645	(0.279)	0.0000	0.0000	0
2016/06/01	R208	03/11/2016	9.58	Put	Bond Future	704.5200	0.7045	675.7600	0.6758	(4.082)	0	0	0
2016/06/01	R208	03/11/2016	9.57	Call	Bond Future	2,607.6300	2.6076	2,663.7600	2.6638	2.153	0	0	0
2016/06/01	R208	03/11/2016	9.58	Call	Bond Future	2,630.8500	2.6308	2,687.2600	2.6873	2.144	0	0	0
2016/06/01	R208	03/11/2016	9.59	Call	Bond Future	2,654.3700	2.6544	2,711.0500	2.7111	2.135	0	0	0
2016/06/01	R208	03/11/2016	9.57	Put	Bond Future	714.3200	0.7143	685.2800	0.6853	(4.065)	0	0	0
2016/06/01	R208	02/02/2017			Bond Future	9.0654	94.5440	9.0393	94.6284	(0.288)	0.0000	0.0000	0
2016/06/01	R208	02/02/2017	8.64	Call	Bond Future	1,140.3200	1.1403	1,169.7000	1.1697	2.576	0	0	0
2016/06/01	R208	02/02/2017	8.63	Put	Bond Future	2,546.1200	2.5461	2,490.8600	2.4909	(2.170)	0	0	0
2016/06/01	R208	02/02/2017	8.65	Put	Bond Future	2,505.7100	2.5057	2,450.9300	2.4509	(2.186)	0	0	0
2016/06/01	R208	02/02/2017	8.64	Put	Bond Future	2,525.8700	2.5259	2,470.8400	2.4708	(2.179)	0	0	0
2016/06/01	R208	02/02/2017	8.65	Call	Bond Future	1,153.0200	1.1530	1,182.6500	1.1827	2.570	0	0	0
2016/06/01	R208	02/02/2017	8.63	Call	Bond Future	1,127.7000	1.1277	1,156.8500	1.1569	2.585	0	0	0
2016/06/01	R209	04/08/2016	9.26	Call	Bond Future	579.3900	0.5794	615.5700	0.6156	6.244	0	0	0
2016/06/01	R209	04/08/2016	9.70	Put	Bond Future	2,498.5300	2.4985	2,365.1500	2.3651	(5.338)	0	0	250
2016/06/01	R209	04/08/2016			Bond Future	9.8526	71.2040	9.8201	71.4159	(0.330)	0.0000	0.0000	54,880
2016/06/01	R209	04/08/2016	9.24	Call	Bond Future	551.0000	0.5510	585.6500	0.5856	6.289	0	0	0
2016/06/01	R209	04/08/2016	9.60	Put	Bond Future	2,908.3600	2.9084	2,764.2000	2.7642	(4.957)	0	0	0
2016/06/01	R209	04/08/2016	10.60	Call	Bond Future	5,062.4700	5.0625	5,231.2600	5.2313	3.334	0	0	5,624
2016/06/01	R209	04/08/2016	9.40	Put	Bond Future	3,850.3900	3.8504	3,686.5200	3.6865	(4.256)	0	0	0
2016/06/01	R209	04/08/2016	9.70	Call	Bond Future	1,495.0300	1.4950	1,573.5100	1.5735	5.249	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
2016/06/01	R209	04/08/2016	10.29	Call	Bond Future	3,629.5300	3.6295	3,772.1500	3.7721	3.929	0	0	0
2016/06/01	R209	04/08/2016	9.25	Call	Bond Future	565.1100	0.5651	600.5200	0.6005	6.266	0	0	0
2016/06/01	R209	04/08/2016	9.24	Put	Bond Future	4,717.3600	4.7174	4,540.1500	4.5401	(3.757)	0	0	0
2016/06/01	R209	04/08/2016	10.60	Put	Bond Future	456.4500	0.4565	413.3800	0.4134	(9.436)	0	0	0
2016/06/01	R209	04/08/2016	9.40	Call	Bond Future	808.4300	0.8084	856.4200	0.8564	5.936	0	0	250
2016/06/01	R209	04/08/2016	9.26	Put	Bond Future	4,603.7500	4.6038	4,428.0700	4.4281	(3.816)	0	0	0
2016/06/01	R209	04/08/2016	9.60	Call	Bond Future	1,235.2800	1.2353	1,302.9800	1.3030	5.481	0	0	5,624
2016/06/01	R209	04/08/2016	9.25	Put	Bond Future	4,660.4200	4.6604	4,483.9700	4.4840	(3.786)	0	0	0
2016/06/01	R209	04/08/2016	10.29	Put	Bond Future	874.2600	0.8743	805.0200	0.8050	(7.920)	0	0	250
2016/06/01	R209	03/11/2016	10.26	Call	Bond Future	4,269.2600	4.2693	4,398.4800	4.3985	3.027	0	0	0
2016/06/01	R209	03/11/2016			Bond Future	9.9062	69.4089	9.8727	69.6248	(0.338)	0.0000	0.0000	0
2016/06/01	R209	03/11/2016	10.24	Call	Bond Future	4,193.9600	4.1940	4,321.8400	4.3218	3.049	0	0	0
2016/06/01	R209	03/11/2016	10.25	Call	Bond Future	4,231.4600	4.2315	4,360.0100	4.3600	3.038	0	0	0
2016/06/01	R209	03/11/2016	10.24	Put	Bond Future	2,094.9600	2.0950	2,006.9300	2.0069	(4.202)	0	0	0
2016/06/01	R209	03/11/2016	10.25	Put	Bond Future	2,071.1100	2.0711	1,983.7500	1.9838	(4.218)	0	0	5,000
2016/06/01	R209	03/11/2016	10.26	Put	Bond Future	2,047.6600	2.0477	1,960.9700	1.9610	(4.234)	0	0	0
2016/06/01	R209	02/02/2017	9.55	Put	Bond Future	5,332.0900	5.3321	5,198.4100	5.1984	(2.507)	0	0	0
2016/06/01	R209	02/02/2017			Bond Future	9.9533	70.8054	9.9191	71.0239	(0.343)	0.0000	0.0000	0
2016/06/01	R209	02/02/2017	9.54	Put	Bond Future	5,373.9100	5.3739	5,239.6500	5.2397	(2.498)	0	0	0
2016/06/01	R209	02/02/2017	9.55	Call	Bond Future	2,681.8900	2.6819	2,766.6500	2.7667	3.160	0	0	0
2016/06/01	R209	02/02/2017	9.53	Call	Bond Future	2,630.2900	2.6303	2,713.8900	2.7139	3.178	0	0	0
2016/06/01	R209	02/02/2017	9.54	Call	Bond Future	2,656.0200	2.6560	2,740.2000	2.7402	3.169	0	0	0
2016/06/01	R209	02/02/2017	9.53	Put	Bond Future	5,415.9600	5.4160	5,281.1200	5.2811	(2.490)	0	0	0
2016/06/01	R210	04/08/2016			Bond Future	187.0394	187.0394	187.0930	187.0930	0.029	0.0000	0.0000	2,571
2016/06/01	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	R210	04/08/2016	181.50	Call	Bond Future	5,539.4300	5.5394	5,593.0000	5.5930	0.967	0	0	0
2016/06/01	R210	04/08/2016	181.52	Call	Bond Future	5,519.4300	5.5194	5,573.0000	5.5730	0.971	0	0	0
2016/06/01	R210	04/08/2016	181.51	Call	Bond Future	5,529.4300	5.5294	5,583.0000	5.5830	0.969	0	0	0
2016/06/01	R210	03/11/2016			Bond Future	188.3250	188.3250	188.3873	188.3873	0.033	0.0000	0.0000	0
2016/06/01	R210	03/11/2016	188.90	Put	Bond Future	574.9800	0.5750	512.6800	0.5127	(10.835)	0	0	0
2016/06/01	R210	03/11/2016	188.92	Put	Bond Future	594.9800	0.5950	532.6800	0.5327	(10.471)	0	0	0
2016/06/01	R210	03/11/2016	188.91	Put	Bond Future	584.9800	0.5850	522.6800	0.5227	(10.650)	0	0	0
2016/06/01	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	R211	04/08/2016			Bond Future	139.8880	139.8880	139.9220	139.9220	0.024	0.0000	0.0000	64
2016/06/01	R211	04/08/2016	137.09	Call	Bond Future	2,798.0300	2.7980	2,832.0400	2.8320	1.215	0	0	0
2016/06/01	R211	04/08/2016	137.07	Call	Bond Future	2,818.0300	2.8180	2,852.0400	2.8520	1.207	0	0	0
2016/06/01	R211	04/08/2016	137.08	Call	Bond Future	2,808.0300	2.8080	2,842.0400	2.8420	1.211	0	0	0
2016/06/01	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	R211	03/11/2016	141.75	Call	Bond Future	812.4400	0.8124	847.1700	0.8472	4.275	0	0	0
2016/06/01	R211	03/11/2016			Bond Future	142.5624	142.5624	142.5972	142.5972	0.024	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/06/01	R211	03/11/2016	141.76	Call	Bond Future	802.4400		0.8024	837.1700	0.8372	4.328	0	0	0
2016/06/01	R211	03/11/2016	141.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	R211	03/11/2016	141.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	R211	03/11/2016	141.74	Call	Bond Future	822.4400		0.8224	857.1700	0.8572	4.223	0	0	0
2016/06/01	R211	03/11/2016	141.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	R212	04/08/2016	142.43	Call	Bond Future	3,439.0300		3.4390	3,486.1300	3.4861	1.370	0	0	0
2016/06/01	R212	04/08/2016			Bond Future	145.8690		145.8690	145.9161	145.9161	0.032	0.0000	0.0000	4,218
2016/06/01	R212	04/08/2016	142.44	Call	Bond Future	3,429.0300		3.4290	3,476.1300	3.4761	1.374	0	0	0
2016/06/01	R212	04/08/2016	142.42	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	R212	04/08/2016	142.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	R212	04/08/2016	142.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	R212	04/08/2016	142.42	Call	Bond Future	3,449.0300		3.4490	3,496.1300	3.4961	1.366	0	0	0
2016/06/01	R212	03/11/2016			Bond Future	148.6578		148.6578	148.7059	148.7059	0.032	0.0000	0.0000	0
2016/06/01	R212	03/11/2016	148.11	Call	Bond Future	547.7900		0.5478	595.8600	0.5959	8.775	0	0	0
2016/06/01	R212	03/11/2016	148.10	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	R212	03/11/2016	148.12	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	R212	03/11/2016	148.11	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/06/01	R212	03/11/2016	148.12	Call	Bond Future	537.7900		0.5378	585.8600	0.5859	8.938	0	0	0
2016/06/01	R212	03/11/2016	148.10	Call	Bond Future	557.7900		0.5578	605.8600	0.6059	8.618	0	0	0
2016/06/01	R213	04/08/2016			Bond Future	9.8159		81.5172	9.7781	81.7619	(0.385)	0.0000	0.0000	44,353
2016/06/01	R213	04/08/2016	8.99	Put	Bond Future	5,900.8800		5.9009	5,681.6100	5.6816	(3.716)	0	0	0
2016/06/01	R213	04/08/2016	9.01	Put	Bond Future	5,776.5600		5.7766	5,558.5900	5.5586	(3.773)	0	0	0
2016/06/01	R213	04/08/2016	9.00	Put	Bond Future	5,838.4300		5.8384	5,619.8000	5.6198	(3.745)	0	0	0
2016/06/01	R213	04/08/2016	9.01	Call	Bond Future	322.6500		0.3227	349.3600	0.3494	8.278	0	0	0
2016/06/01	R213	04/08/2016	8.99	Call	Bond Future	304.9100		0.3049	330.3200	0.3303	8.334	0	0	0
2016/06/01	R213	04/08/2016	9.00	Call	Bond Future	313.5300		0.3135	339.5800	0.3396	8.309	0	0	0
2016/06/01	R213	03/11/2016			Bond Future	9.8769		79.5182	9.8378	79.7675	(0.395)	0.0000	0.0000	0
2016/06/01	R213	03/11/2016	10.18	Put	Bond Future	2,136.3400		2.1363	2,033.4800	2.0335	(4.815)	0	0	0
2016/06/01	R213	03/11/2016	10.20	Put	Bond Future	2,088.2500		2.0882	1,986.9700	1.9870	(4.850)	0	0	0
2016/06/01	R213	03/11/2016	10.18	Call	Bond Future	4,034.1500		4.0342	4,180.6500	4.1806	3.631	0	0	0
2016/06/01	R213	03/11/2016	10.19	Put	Bond Future	2,112.0800		2.1121	2,010.0200	2.0100	(4.832)	0	0	0
2016/06/01	R213	03/11/2016	10.19	Call	Bond Future	4,071.3800		4.0714	4,218.6800	4.2187	3.618	0	0	0
2016/06/01	R213	03/11/2016	10.20	Call	Bond Future	4,108.9600		4.1090	4,257.0400	4.2570	3.604	0	0	0
2016/06/01	R213	02/02/2017	9.40	Call	Bond Future	2,314.7500		2.3147	2,404.6100	2.4046	3.882	0	0	0
2016/06/01	R213	02/02/2017	9.42	Call	Bond Future	2,362.4100		2.3624	2,453.6000	2.4536	3.860	0	0	0
2016/06/01	R213	02/02/2017			Bond Future	9.9325		81.1180	9.8925	81.3702	(0.403)	0.0000	0.0000	0
2016/06/01	R213	02/02/2017	9.41	Call	Bond Future	2,338.3800		2.3384	2,428.9000	2.4289	3.871	0	0	0
2016/06/01	R213	02/02/2017	9.40	Put	Bond Future	5,769.3000		5.7693	5,606.9600	5.6070	(2.814)	0	0	0
2016/06/01	R213	02/02/2017	9.42	Put	Bond Future	5,683.3600		5.6834	5,522.3500	5.5224	(2.833)	0	0	0
2016/06/01	R213	02/02/2017	9.41	Put	Bond Future	5,726.0900		5.7261	5,564.4100	5.5644	(2.824)	0	0	0
2016/06/01	R214	04/08/2016	9.24	Call	Bond Future	432.4500		0.4324	466.2300	0.4662	7.811	0	0	0
2016/06/01	R214	04/08/2016	9.25	Put	Bond Future	5,532.3500		5.5324	5,314.7900	5.3148	(3.933)	0	0	0
2016/06/01	R214	04/08/2016	11.30	Call	Bond Future	8,153.4500		8.1535	8,389.0100	8.3890	2.889	0	0	5,610
2016/06/01	R214	04/08/2016			Bond Future	9.9666		71.2831	9.9290	71.5352	(0.377)	0.0000	0.0000	30,112
2016/06/01	R214	04/08/2016	8.55	Put	Bond Future	10,727.1200		10.7271	10,479.1000	10.4791	(2.312)	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
2016/06/01	R214	04/08/2016	9.30	Call	Bond Future	507.2900	0.5073	546.0500	0.5460	7.641	0	0	1,300
2016/06/01	R214	04/08/2016	9.25	Call	Bond Future	444.3300	0.4443	478.9100	0.4789	7.783	0	0	0
2016/06/01	R214	04/08/2016	11.30	Put	Bond Future	121.1100	0.1211	104.5300	0.1045	(13.690)	0	0	0
2016/06/01	R214	04/08/2016	10.30	Put	Bond Future	1,131.9000	1.1319	1,038.8000	1.0388	(8.225)	0	0	0
2016/06/01	R214	04/08/2016	9.26	Call	Bond Future	456.4400	0.4564	491.8300	0.4918	7.753	0	0	0
2016/06/01	R214	04/08/2016	8.55	Call	Bond Future	44.3300	0.0443	48.4500	0.0484	9.294	0	0	1,300
2016/06/01	R214	04/08/2016	9.30	Put	Bond Future	5,220.3600	5.2204	5,006.9800	5.0070	(4.087)	0	0	0
2016/06/01	R214	04/08/2016	9.24	Put	Bond Future	5,595.8400	5.5958	5,377.4800	5.3775	(3.902)	0	0	0
2016/06/01	R214	04/08/2016	10.30	Call	Bond Future	3,303.4100	3.3034	3,462.4500	3.4625	4.814	0	0	5,610
2016/06/01	R214	04/08/2016	9.26	Put	Bond Future	5,469.2200	5.4692	5,252.4700	5.2525	(3.963)	0	0	0
2016/06/01	R214	03/11/2016	10.35	Put	Bond Future	2,218.2900	2.2183	2,114.4300	2.1144	(4.682)	0	0	0
2016/06/01	R214	03/11/2016			Bond Future	10.0214	69.3429	9.9828	69.5998	(0.385)	0.0000	0.0000	0
2016/06/01	R214	03/11/2016	10.34	Put	Bond Future	2,243.0900	2.2431	2,138.4400	2.1384	(4.665)	0	0	0
2016/06/01	R214	03/11/2016	10.35	Call	Bond Future	4,339.5300	4.3395	4,492.5200	4.4925	3.525	0	0	0
2016/06/01	R214	03/11/2016	10.33	Call	Bond Future	4,263.4200	4.2634	4,414.8300	4.4148	3.551	0	0	0
2016/06/01	R214	03/11/2016	10.34	Call	Bond Future	4,341.4100	4.3414	4,453.6100	4.4536	3.538	0	0	0
2016/06/01	R214	03/11/2016	10.33	Put	Bond Future	2,268.1300	2.2681	2,162.6900	2.1627	(4.649)	0	0	0
2016/06/01	R214	02/02/2017			Bond Future	10.0715	70.7379	10.0321	70.9982	(0.392)	0.0000	0.0000	0
2016/06/01	R214	02/02/2017	9.67	Call	Bond Future	2,789.0200	2.7890	2,891.8300	2.8918	3.686	0	0	0
2016/06/01	R214	02/02/2017	9.66	Put	Bond Future	5,557.9700	5.5580	5,399.8100	5.3998	(2.846)	0	0	0
2016/06/01	R214	02/02/2017	9.68	Put	Bond Future	5,471.4300	5.4714	5,314.6600	5.3147	(2.865)	0	0	0
2016/06/01	R214	02/02/2017	9.67	Put	Bond Future	5,514.5800	5.5146	5,357.1100	5.3571	(2.856)	0	0	0
2016/06/01	R214	02/02/2017	9.68	Call	Bond Future	2,815.9300	2.8159	2,919.4400	2.9194	3.676	0	0	0
2016/06/01	R214	02/02/2017	9.66	Call	Bond Future	2,762.2500	2.7623	2,864.3700	2.8644	3.697	0	0	0
2016/06/01	R248	04/08/2016			Bond Future	10.0386	91.6150	10.0009	91.9351	(0.375)	0.0000	0.0000	59,429
2016/06/01	R248	04/08/2016	9.25	Call	Bond Future	512.8000	0.5128	551.5900	0.5516	7.564	0	0	0
2016/06/01	R248	04/08/2016	9.24	Put	Bond Future	7,755.9100	7.7559	7,473.7100	7.4737	(3.639)	0	0	0
2016/06/01	R248	04/08/2016	9.26	Put	Bond Future	7,589.1200	7.5891	7,308.7600	7.3088	(3.694)	0	0	0
2016/06/01	R248	04/08/2016	9.25	Put	Bond Future	7,672.2900	7.6723	7,391.0000	7.3910	(3.666)	0	0	0
2016/06/01	R248	04/08/2016	9.26	Call	Bond Future	526.8600	0.5269	566.5800	0.5666	7.539	0	0	0
2016/06/01	R248	04/08/2016	9.24	Call	Bond Future	499.0100	0.4990	536.8900	0.5369	7.591	0	0	0
2016/06/01	R248	03/11/2016	10.38	Call	Bond Future	5,358.1400	5.3581	5,546.9800	5.5470	3.524	0	0	0
2016/06/01	R248	03/11/2016			Bond Future	10.0960	88.9205	10.0572	89.2467	(0.384)	0.0000	0.0000	0
2016/06/01	R248	03/11/2016	10.39	Call	Bond Future	5,405.4200	5.4054	5,595.2600	5.5953	3.512	0	0	0
2016/06/01	R248	03/11/2016	10.37	Put	Bond Future	3,069.7200	3.0697	2,931.4200	2.9314	(4.505)	0	0	0
2016/06/01	R248	03/11/2016	10.39	Put	Bond Future	3,004.3400	3.0043	2,868.0300	2.8680	(4.537)	0	0	0
2016/06/01	R248	03/11/2016	10.37	Call	Bond Future	5,311.2300	5.3112	5,499.0800	5.4991	3.537	0	0	0
2016/06/01	R248	03/11/2016	10.38	Put	Bond Future	3,036.7700	3.0368	2,899.4600	2.8995	(4.522)	0	0	0
2016/06/01	R248	02/02/2017	9.76	Put	Bond Future	7,047.5300	7.0475	6,849.5900	6.8496	(2.809)	0	0	0
2016/06/01	R248	02/02/2017	9.78	Put	Bond Future	6,939.4500	6.9395	6,743.2400	6.7432	(2.827)	0	0	0
2016/06/01	R248	02/02/2017			Bond Future	10.1489	90.7096	10.1092	91.0399	(0.391)	0.0000	0.0000	0
2016/06/01	R248	02/02/2017	9.77	Put	Bond Future	6,993.4700	6.9935	6,796.4000	6.7964	(2.818)	0	0	0
2016/06/01	R248	02/02/2017	9.76	Call	Bond Future	3,712.3800	3.7124	3,844.7600	3.8448	3.566	0	0	0
2016/06/01	R248	02/02/2017	9.77	Call	Bond Future	3,746.9400	3.7469	3,880.1900	3.8802	3.556	0	0	0
2016/06/01	R248	02/02/2017	9.78	Call	Bond Future	3,781.3800	3.7814	3,915.4900	3.9155	3.547	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
Total											819106	