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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/05/2016 TO 20/05/2016

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
2016/05/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/20	0957	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	2025	04/08/2016	123.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	2025	04/08/2016			Bond Future	127.4360		127.4360	126.9627	126.9627	(0.371)	0.0000	0.0000	3,004
2016/05/20	2025	04/08/2016	123.86	Call	Bond Future	3,575.9800		3.5760	3,102.7400	3.1027	(13.234)	0	0	0
2016/05/20	2025	04/08/2016	123.87	Call	Bond Future	3,565.9800		3.5660	3,092.7400	3.0927	(13.271)	0	0	0
2016/05/20	2025	04/08/2016	123.85	Call	Bond Future	3,585.9800		3.5860	3,112.7400	3.1127	(13.197)	0	0	0
2016/05/20	2025	04/08/2016	123.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	2025	04/08/2016	123.87	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	2025	03/11/2016			Bond Future	129.8789		129.8789	129.3964	129.3964	(0.371)	0.0000	0.0000	0
2016/05/20	2025	03/11/2016	129.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	2025	03/11/2016	129.23	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	2025	03/11/2016	129.21	Call	Bond Future	668.8600		0.6689	186.3900	0.1864	(72.133)	0	0	0
2016/05/20	2025	03/11/2016	129.22	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	2025	03/11/2016	129.22	Call	Bond Future	658.8600		0.6589	176.3900	0.1764	(73.228)	0	0	0
2016/05/20	2025	03/11/2016	129.23	Call	Bond Future	648.8600		0.6489	166.3900	0.1664	(74.357)	0	0	0
2016/05/20	2030	04/08/2016	10.17	Call	Bond Future	1,711.1100		1.7111	2,194.0400	2.1940	28.223	0	0	0
2016/05/20	2030	04/08/2016			Bond Future	9.9073		86.1929	9.8345	86.6758	(0.735)	0.0000	0.0000	25,310
2016/05/20	2030	04/08/2016	10.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	2030	03/11/2016	9.35	Put	Bond Future	4,185.0100		4.1850	3,692.8900	3.6929	(11.759)	0	0	0
2016/05/20	2030	03/11/2016			Bond Future	9.9711		87.8384	9.8959	88.3305	(0.754)	0.0000	0.0000	0
2016/05/20	2030	03/11/2016	9.34	Put	Bond Future	4,254.7100		4.2547	3,762.5900	3.7626	(11.566)	0	0	0
2016/05/20	2030	03/11/2016	9.33	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	2030	03/11/2016	9.34	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	2030	03/11/2016	9.35	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	2030	03/11/2016	9.33	Put	Bond Future	4,324.4800		4.3245	3,832.3600	3.8324	(11.380)	0	0	0
2016/05/20	2032	04/08/2016	9.01	Call	Bond Future	271.3800		0.2714	325.3300	0.3253	19.880	0	0	0
2016/05/20	2032	04/08/2016			Bond Future	10.0357		89.0093	9.9579	89.5560	(0.775)	0.0000	0.0000	7,753
2016/05/20	2032	04/08/2016	8.99	Call	Bond Future	256.7900		0.2568	308.2800	0.3083	20.051	0	0	0
2016/05/20	2032	04/08/2016	9.00	Call	Bond Future	263.8600		0.2639	316.5500	0.3166	19.969	0	0	0
2016/05/20	2032	04/08/2016	8.99	Put	Bond Future	8,053.8800		8.0539	7,558.6000	7.5586	(6.150)	0	0	0
2016/05/20	2032	04/08/2016	9.01	Put	Bond Future	7,909.8400		7.9098	7,417.0200	7.4170	(6.230)	0	0	0
2016/05/20	2032	04/08/2016	9.00	Put	Bond Future	7,981.5800		7.9816	7,487.5000	7.4875	(6.190)	0	0	0
2016/05/20	2032	03/11/2016			Bond Future	10.1029		86.5492	10.0226	87.1064	(0.795)	0.0000	0.0000	0
2016/05/20	2032	03/11/2016	10.28	Put	Bond Future	2,866.1900		2.8662	2,626.5700	2.6266	(8.360)	0	0	0
2016/05/20	2032	03/11/2016	10.30	Put	Bond Future	2,807.1800		2.8072	2,570.9800	2.5710	(8.414)	0	0	0
2016/05/20	2032	03/11/2016	10.29	Put	Bond Future	2,836.5700		2.8366	2,598.6600	2.5987	(8.387)	0	0	0
2016/05/20	2032	03/11/2016	10.30	Call	Bond Future	4,151.3900		4.1514	4,472.4100	4.4724	7.733	0	0	0
2016/05/20	2032	03/11/2016	10.28	Call	Bond Future	4,075.4100		4.0754	4,393.0100	4.3930	7.793	0	0	0
2016/05/20	2032	03/11/2016	10.29	Call	Bond Future	4,113.3200		4.1133	4,432.6300	4.4326	7.763	0	0	0

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2016/05/20	2032	02/02/2017	9.53	Call	Bond Future	2,408.6500	2.4087	2,611.6100	2.6116	8.426	0	0	0
2016/05/20	2032	02/02/2017			Bond Future	10.1634	88.2949	10.0803	88.8638	(0.818)	0.0000	0.0000	0
2016/05/20	2032	02/02/2017	9.51	Call	Bond Future	2,360.2100	2.3602	2,560.2800	2.5603	8.477	0	0	0
2016/05/20	2032	02/02/2017	9.52	Call	Bond Future	2,384.3600	2.3844	2,585.8700	2.5859	8.451	0	0	0
2016/05/20	2032	02/02/2017	9.51	Put	Bond Future	6,987.7000	6.9877	6,618.8700	6.6189	(5.278)	0	0	0
2016/05/20	2032	02/02/2017	9.53	Put	Bond Future	6,889.1300	6.8891	6,523.1900	6.5232	(5.312)	0	0	0
2016/05/20	2032	02/02/2017	9.52	Put	Bond Future	6,938.3000	6.9383	6,570.9100	6.5709	(5.295)	0	0	0
2016/05/20	2033	04/08/2016	104.99	Call	Bond Future	3,014.7200	3.0147	2,428.6400	2.4286	(19.441)	0	0	0
2016/05/20	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	2033	04/08/2016			Bond Future	108.0047	108.0047	107.4186	107.4186	(0.543)	0.0000	0.0000	3,924
2016/05/20	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	2033	04/08/2016	105.00	Call	Bond Future	3,004.7200	3.0047	2,418.6400	2.4186	(19.505)	0	0	0
2016/05/20	2033	04/08/2016	105.01	Call	Bond Future	2,994.7200	2.9947	2,408.6400	2.4086	(19.570)	0	0	0
2016/05/20	2033	03/11/2016			Bond Future	109.0523	109.0523	108.4549	108.4549	(0.548)	0.0000	0.0000	0
2016/05/20	2033	03/11/2016	109.16	Put	Bond Future	107.7100	0.1077	705.0700	0.7051	554.600	0	0	0
2016/05/20	2033	03/11/2016	109.17	Put	Bond Future	117.7100	0.1177	715.0700	0.7151	507.484	0	0	0
2016/05/20	2033	03/11/2016	109.18	Put	Bond Future	127.7100	0.1277	725.0700	0.7251	467.747	0	0	0
2016/05/20	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	2037	04/08/2016			Bond Future	10.1349	86.2258	10.0623	86.7803	(0.716)	0.0000	0.0000	41,343
2016/05/20	2037	04/08/2016	9.24	Put	Bond Future	7,704.0500	7.7040	7,224.7300	7.2247	(6.222)	0	0	0
2016/05/20	2037	04/08/2016	9.26	Put	Bond Future	7,554.8300	7.5548	7,078.6700	7.0787	(6.303)	0	0	0
2016/05/20	2037	04/08/2016	9.24	Call	Bond Future	452.3100	0.4523	527.5000	0.5275	16.624	0	0	0
2016/05/20	2037	04/08/2016	9.25	Put	Bond Future	7,629.2700	7.6293	7,151.5100	7.1515	(6.262)	0	0	0
2016/05/20	2037	04/08/2016	9.25	Call	Bond Future	463.8300	0.4638	540.5800	0.5406	16.547	0	0	0
2016/05/20	2037	04/08/2016	9.26	Call	Bond Future	475.5600	0.4756	553.9100	0.5539	16.475	0	0	0
2016/05/20	2037	03/11/2016	10.35	Call	Bond Future	4,440.3300	4.4403	4,756.9100	4.7569	7.130	0	0	0
2016/05/20	2037	03/11/2016	10.36	Put	Bond Future	3,265.4400	3.2654	3,018.7200	3.0187	(7.555)	0	0	0
2016/05/20	2037	03/11/2016			Bond Future	10.1964	87.8720	10.1215	88.4370	(0.734)	0.0000	0.0000	0
2016/05/20	2037	03/11/2016	10.36	Call	Bond Future	4,480.9100	4.4809	4,799.1900	4.7992	7.103	0	0	0
2016/05/20	2037	03/11/2016	10.37	Call	Bond Future	4,521.6500	4.5217	4,841.6300	4.8416	7.077	0	0	0
2016/05/20	2037	03/11/2016	10.35	Put	Bond Future	3,298.3500	3.2983	3,049.9300	3.0499	(7.532)	0	0	0
2016/05/20	2037	03/11/2016	10.37	Put	Bond Future	3,232.8000	3.2328	2,987.7800	2.9878	(7.579)	0	0	0
2016/05/20	2037	02/02/2017	9.68	Put	Bond Future	7,327.9100	7.3279	6,968.1400	6.9681	(4.910)	0	0	0
2016/05/20	2037	02/02/2017			Bond Future	10.2523	85.3873	10.1750	85.9642	(0.753)	0.0000	0.0000	0
2016/05/20	2037	02/02/2017	9.67	Put	Bond Future	7,380.8000	7.3808	7,019.5700	7.0196	(4.894)	0	0	0
2016/05/20	2037	02/02/2017	9.68	Call	Bond Future	2,900.8400	2.9008	3,117.9800	3.1180	7.485	0	0	0
2016/05/20	2037	02/02/2017	9.66	Call	Bond Future	2,845.3800	2.8454	3,059.6000	3.0596	7.529	0	0	0
2016/05/20	2037	02/02/2017	9.67	Call	Bond Future	2,873.1700	2.8732	3,088.8500	3.0888	7.507	0	0	0
2016/05/20	2037	02/02/2017	9.66	Put	Bond Future	7,433.6900	7.4337	7,071.0000	7.0710	(4.879)	0	0	0
2016/05/20	2038	04/08/2016			Bond Future	134.3092	134.3092	133.1840	133.1840	(0.838)	0.0000	0.0000	22,289
2016/05/20	2038	04/08/2016	129.31	Call	Bond Future	4,999.1900	4.9992	3,874.0300	3.8740	(22.507)	0	0	0
2016/05/20	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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2016/05/20	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	2038	04/08/2016	129.32	Call	Bond Future	4,989.1900	4.9892	3,864.0300	3.8640	(22.552)	0	0	0
2016/05/20	2038	04/08/2016	129.30	Call	Bond Future	5,009.1900	5.0092	3,884.0300	3.8840	(22.462)	0	0	0
2016/05/20	2038	03/11/2016	136.32	Call	Bond Future	563.9400	0.5639	0.0000	0.0000	(100.000)	0	0	0
2016/05/20	2038	03/11/2016			Bond Future	136.8839	136.8839	135.7370	135.7370	(0.838)	0.0000	0.0000	0
2016/05/20	2038	03/11/2016	136.33	Call	Bond Future	553.9400	0.5539	0.0000	0.0000	(100.000)	0	0	0
2016/05/20	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	573.0200	0.5730	100.000	0	0	0
2016/05/20	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	593.0200	0.5930	100.000	0	0	0
2016/05/20	2038	03/11/2016	136.31	Call	Bond Future	573.9400	0.5739	0.0000	0.0000	(100.000)	0	0	0
2016/05/20	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	583.0200	0.5830	100.000	0	0	0
2016/05/20	2040	04/08/2016			Bond Future	10.1899	89.6947	10.1224	90.2427	(0.662)	0.0000	0.0000	812
2016/05/20	2040	04/08/2016	9.49	Put	Bond Future	6,764.4300	6.7644	6,325.0400	6.3250	(6.496)	0	0	0
2016/05/20	2040	04/08/2016	9.50	Call	Bond Future	815.2200	0.8152	925.7300	0.9257	13.556	0	0	0
2016/05/20	2040	04/08/2016	9.51	Call	Bond Future	833.2200	0.8332	945.6600	0.9457	13.495	0	0	0
2016/05/20	2040	04/08/2016	9.49	Call	Bond Future	797.3900	0.7974	905.9700	0.9060	13.617	0	0	0
2016/05/20	2040	04/08/2016	9.51	Put	Bond Future	6,620.7100	6.6207	6,185.1800	6.1852	(6.578)	0	0	0
2016/05/20	2040	04/08/2016	9.50	Put	Bond Future	6,692.4200	6.6924	6,254.9600	6.2550	(6.537)	0	0	0
2016/05/20	2040	03/11/2016			Bond Future	10.2515	91.4070	10.1820	91.9654	(0.678)	0.0000	0.0000	0
2016/05/20	2040	03/11/2016	9.69	Put	Bond Future	6,924.2200	6.9242	6,554.1100	6.5541	(5.345)	0	0	0
2016/05/20	2040	03/11/2016	9.71	Put	Bond Future	6,806.2500	6.8063	6,439.5000	6.4395	(5.388)	0	0	0
2016/05/20	2040	03/11/2016	9.70	Put	Bond Future	6,865.0600	6.8651	6,496.6300	6.4966	(5.367)	0	0	0
2016/05/20	2040	03/11/2016	9.71	Call	Bond Future	2,297.9500	2.2979	2,489.5700	2.4896	8.339	0	0	0
2016/05/20	2040	03/11/2016	9.69	Call	Bond Future	2,242.2100	2.2422	2,430.4700	2.4305	8.396	0	0	0
2016/05/20	2040	03/11/2016	9.70	Call	Bond Future	2,269.9700	2.2700	2,459.9100	2.4599	8.368	0	0	0
2016/05/20	2044	04/08/2016	9.50	Call	Bond Future	779.8500	0.7798	895.8500	0.8958	14.875	0	0	0
2016/05/20	2044	04/08/2016			Bond Future	10.2135	86.8317	10.1409	87.4221	(0.710)	0.0000	0.0000	20,486
2016/05/20	2044	04/08/2016	9.51	Call	Bond Future	797.4400	0.7974	915.5000	0.9155	14.805	0	0	0
2016/05/20	2044	04/08/2016	9.49	Put	Bond Future	6,976.2900	6.9763	6,499.9000	6.4999	(6.829)	0	0	0
2016/05/20	2044	04/08/2016	9.51	Put	Bond Future	6,829.1800	6.8292	6,356.9000	6.3569	(6.916)	0	0	0
2016/05/20	2044	04/08/2016	9.49	Call	Bond Future	762.5400	0.7625	876.4900	0.8765	14.943	0	0	0
2016/05/20	2044	04/08/2016	9.50	Put	Bond Future	6,902.5200	6.9025	6,428.1800	6.4282	(6.872)	0	0	0
2016/05/20	2044	03/11/2016			Bond Future	10.2736	88.4894	10.1989	89.0910	(0.727)	0.0000	0.0000	0
2016/05/20	2044	03/11/2016	10.42	Call	Bond Future	4,735.7800	4.7358	5,071.9700	5.0720	7.099	0	0	0
2016/05/20	2044	03/11/2016	10.41	Put	Bond Future	3,613.6400	3.6136	3,346.4100	3.3464	(7.395)	0	0	0
2016/05/20	2044	03/11/2016	10.43	Put	Bond Future	3,542.7900	3.5428	3,279.1500	3.2792	(7.442)	0	0	0
2016/05/20	2044	03/11/2016	10.42	Put	Bond Future	3,578.1900	3.5782	3,312.7600	3.3128	(7.418)	0	0	0
2016/05/20	2044	03/11/2016	10.43	Call	Bond Future	4,778.4700	4.7785	5,116.4500	5.1164	7.073	0	0	0
2016/05/20	2044	03/11/2016	10.41	Call	Bond Future	4,693.0200	4.6930	5,027.4100	5.0274	7.125	0	0	0
2016/05/20	2044	02/02/2017			Bond Future	10.3285	85.8921	10.2514	86.5062	(0.746)	0.0000	0.0000	0
2016/05/20	2044	02/02/2017	9.77	Call	Bond Future	3,200.6500	3.2006	3,435.7200	3.4357	7.344	0	0	0
2016/05/20	2044	02/02/2017	9.76	Put	Bond Future	7,886.4700	7.8865	7,505.8900	7.5059	(4.826)	0	0	0
2016/05/20	2044	02/02/2017	9.78	Put	Bond Future	7,773.4100	7.7734	7,395.9200	7.3959	(4.856)	0	0	0
2016/05/20	2044	02/02/2017	9.77	Put	Bond Future	7,829.9300	7.8299	7,450.9000	7.4509	(4.841)	0	0	0
2016/05/20	2044	02/02/2017	9.78	Call	Bond Future	3,230.7900	3.2308	3,467.4000	3.4674	7.324	0	0	0
2016/05/20	2044	02/02/2017	9.76	Call	Bond Future	3,170.3900	3.1704	3,403.9100	3.4039	7.366	0	0	0

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2016/05/20	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	2046	04/08/2016			Bond Future	133.5053	133.5053	132.1144	132.1144	(1.042)	0.0000	0.0000	16,290
2016/05/20	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	2046	04/08/2016	129.00	Call	Bond Future	4,505.3000	4.5053	3,114.3800	3.1144	(30.873)	0	0	0
2016/05/20	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	2046	04/08/2016	129.01	Call	Bond Future	4,495.3000	4.4953	3,104.3800	3.1044	(30.942)	0	0	0
2016/05/20	2046	04/08/2016	129.02	Call	Bond Future	4,485.3000	4.4853	3,094.3800	3.0944	(31.011)	0	0	0
2016/05/20	2046	03/11/2016	137.07	Put	Bond Future	2,516.3600	2.5164	3,934.0300	3.9340	56.338	0	0	0
2016/05/20	2046	03/11/2016			Bond Future	134.5536	134.5536	133.1360	133.1360	(1.054)	0.0000	0.0000	0
2016/05/20	2046	03/11/2016	137.09	Put	Bond Future	2,536.3600	2.5364	3,954.0300	3.9540	55.894	0	0	0
2016/05/20	2046	03/11/2016	137.08	Put	Bond Future	2,526.3600	2.5264	3,944.0300	3.9440	56.115	0	0	0
2016/05/20	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	2050	04/08/2016	139.14	Call	Bond Future	3,101.6200	3.1016	1,783.9300	1.7839	(42.484)	0	0	0
2016/05/20	2050	04/08/2016			Bond Future	142.2416	142.2416	140.9239	140.9239	(0.926)	0.0000	0.0000	20,765
2016/05/20	2050	04/08/2016	139.12	Call	Bond Future	3,121.6200	3.1216	1,803.9300	1.8039	(42.212)	0	0	0
2016/05/20	2050	04/08/2016	139.13	Call	Bond Future	3,111.6200	3.1116	1,793.9300	1.7939	(42.347)	0	0	0
2016/05/20	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	2050	03/11/2016	149.52	Put	Bond Future	4,551.5300	4.5515	5,894.8000	5.8948	29.512	0	0	0
2016/05/20	2050	03/11/2016			Bond Future	144.9685	144.9685	143.6252	143.6252	(0.927)	0.0000	0.0000	0
2016/05/20	2050	03/11/2016	149.54	Put	Bond Future	4,571.5300	4.5715	5,914.8000	5.9148	29.383	0	0	0
2016/05/20	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	2050	03/11/2016	149.53	Put	Bond Future	4,561.5300	4.5615	5,904.8000	5.9048	29.448	0	0	0
2016/05/20	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	AL37	04/08/2016			Index Future	479.7360	479.7360	480.9850	480.9850	0.260	0.0000	0.0000	22
2016/05/20	AL37	03/11/2016			Index Future	488.9920	488.9920	490.2650	490.2650	0.260	0.0000	0.0000	0
2016/05/20	AL7T	04/08/2016			Index Future	546.5770	546.5770	548.8200	548.8200	0.410	0.0000	0.0000	10
2016/05/20	AL7T	03/11/2016			Index Future	557.1230	557.1230	559.4090	559.4090	0.410	0.0000	0.0000	0
2016/05/20	ALBI	04/08/2016			Index Future	496.5780	496.5780	498.8690	498.8690	0.461	0.0000	0.0000	617
2016/05/20	ALBI	03/11/2016			Index Future	506.1600	506.1600	508.4940	508.4940	0.461	0.0000	0.0000	0
2016/05/20	ALBI	02/02/2017			Index Future	516.3620	516.3620	518.7460	518.7460	0.462	0.0000	0.0000	0

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2016/05/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/05/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	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
2016/05/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/20	EL28	04/08/2016			Bond Future	131.5275	131.5275	131.1601	131.1601	(0.279)	0.0000	0.0000	0
2016/05/20	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	EL28	04/08/2016	126.86	Call	Bond Future	4,667.4700	4.6675	4,300.1100	4.3001	(7.871)	0	0	0
2016/05/20	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	EL28	04/08/2016	126.87	Call	Bond Future	4,657.4700	4.6575	4,290.1100	4.2901	(7.888)	0	0	0
2016/05/20	EL28	04/08/2016	126.88	Call	Bond Future	4,647.4700	4.6475	4,280.1100	4.2801	(7.905)	0	0	0
2016/05/20	EL28	03/11/2016	132.17	Call	Bond Future	208.6800	0.2087	0.0000	0.0000	(100.000)	0	0	0
2016/05/20	EL28	03/11/2016			Bond Future	132.3787	132.3787	132.0041	132.0041	(0.283)	0.0000	0.0000	0
2016/05/20	EL28	03/11/2016	132.15	Call	Bond Future	228.6800	0.2287	0.0000	0.0000	(100.000)	0	0	0
2016/05/20	EL28	03/11/2016	132.16	Call	Bond Future	218.6800	0.2187	0.0000	0.0000	(100.000)	0	0	0
2016/05/20	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	145.8700	0.1459	100.000	0	0	0
2016/05/20	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	165.8700	0.1659	100.000	0	0	0
2016/05/20	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	155.8700	0.1559	100.000	0	0	0
2016/05/20	ES33	04/08/2016			Bond Future	11.0029	76.2647	10.9298	76.7070	(0.664)	0.0000	0.0000	8,932
2016/05/20	ES33	04/08/2016	10.24	Put	Bond Future	4,830.8500	4.8308	4,388.5200	4.3885	(9.156)	0	0	0
2016/05/20	ES33	04/08/2016	10.26	Put	Bond Future	4,698.1000	4.6981	4,255.7700	4.2558	(9.415)	0	0	0
2016/05/20	ES33	04/08/2016	10.25	Put	Bond Future	4,764.4300	4.7644	4,322.1000	4.3221	(9.284)	0	0	0

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2016/05/20	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	ES33	03/11/2016			Bond Future	11.0984	73.9276	11.0229	74.3784	(0.680)	0.0000	0.0000	0
2016/05/20	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	ES33	03/11/2016	11.31	Call	Bond Future	1,241.0700	1.2411	1,691.8300	1.6918	36.320	0	0	0
2016/05/20	ES33	03/11/2016	11.29	Call	Bond Future	1,125.1600	1.1252	1,575.9200	1.5759	40.062	0	0	0
2016/05/20	ES33	03/11/2016	11.30	Call	Bond Future	1,183.1500	1.1831	1,633.9100	1.6339	38.098	0	0	0
2016/05/20	ES33	02/02/2017			Bond Future	11.1907	75.4186	11.1125	75.8789	(0.699)	0.0000	0.0000	0
2016/05/20	ES33	02/02/2017	10.59	Put	Bond Future	3,653.5300	3.6535	3,193.3100	3.1933	(12.597)	0	0	0
2016/05/20	ES33	02/02/2017	10.61	Put	Bond Future	3,527.4300	3.5274	3,067.2100	3.0672	(13.047)	0	0	0
2016/05/20	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	ES33	02/02/2017	10.60	Put	Bond Future	3,590.4400	3.5904	3,130.2200	3.1302	(12.818)	0	0	0
2016/05/20	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	ES42	04/08/2016			Bond Future	11.1576	80.0991	11.0846	80.5961	(0.655)	0.0000	0.0000	7,270
2016/05/20	ES42	03/11/2016			Bond Future	11.2523	77.3654	11.1767	77.8719	(0.672)	0.0000	0.0000	0
2016/05/20	GOVI	04/08/2016	520.99	Put	GOVI	250,950.0000	25.0950	229,540.0000	22.9540	(8.532)	0	0	0
2016/05/20	GOVI	04/08/2016			GOVI	495.8950	495.8950	498.0360	498.0360	0.432	0.0000	0.0000	463
2016/05/20	GOVI	04/08/2016	521.01	Put	GOVI	251,150.0000	25.1150	229,740.0000	22.9740	(8.525)	0	0	0
2016/05/20	GOVI	04/08/2016	521.00	Put	GOVI	251,050.0000	25.1050	229,640.0000	22.9640	(8.528)	0	0	0
2016/05/20	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	GOVI	03/11/2016	476.11	Call	GOVI	293,530.0000	29.3530	315,350.0000	31.5350	7.434	0	0	0
2016/05/20	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	GOVI	03/11/2016			GOVI	505.4630	505.4630	507.6450	507.6450	0.432	0.0000	0.0000	146
2016/05/20	GOVI	03/11/2016	476.12	Call	GOVI	293,430.0000	29.3430	315,250.0000	31.5250	7.436	0	0	0
2016/05/20	GOVI	03/11/2016	476.13	Call	GOVI	293,330.0000	29.3330	315,150.0000	31.5150	7.439	0	0	0
2016/05/20	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	GOVI	02/02/2017			GOVI	515.6510	515.6510	517.8800	517.8800	0.432	0.0000	0.0000	0
2016/05/20	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	GOVI	02/02/2017	533.32	Put	GOVI	176,690.0000	17.6690	154,400.0000	15.4400	(12.615)	0	0	0
2016/05/20	GOVI	02/02/2017	533.34	Put	GOVI	176,890.0000	17.6890	154,600.0000	15.4600	(12.601)	0	0	0
2016/05/20	GOVI	02/02/2017	533.33	Put	GOVI	176,790.0000	17.6790	154,500.0000	15.4500	(12.608)	0	0	0
2016/05/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/05/20	IGOV	04/08/2016			Index Future	246.9830	246.9830	245.6950	245.6950	(0.521)	0.0000	0.0000	1,033
2016/05/20	IGOV	03/11/2016			Index Future	251.7690	251.7690	250.4560	250.4560	(0.522)	0.0000	0.0000	23
2016/05/20	IGOV	02/02/2017			Index Future	256.8620	256.8620	255.5240	255.5240	(0.521)	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
2016/05/20	ILBI	04/08/2016			Index Future	670.0140	670.0140	666.9590	666.9590	(0.456)	0.0000	0.0000	157
2016/05/20	ILBI	03/11/2016			Index Future	682.8050	682.8050	679.6920	679.6920	(0.456)	0.0000	0.0000	0
2016/05/20	IS01	19/12/2016			Interest Rate Swap	100.1220	100.1220	100.1081	100.1081	(0.014)	0.0000	0.0000	0
2016/05/20	IS01	16/03/2017			Interest Rate Swap	100.1742	100.1742	100.1463	100.1463	(0.028)	0.0000	0.0000	0
2016/05/20	IS01	15/06/2017			Interest Rate Swap	99.9718	99.9718	99.9295	99.9295	(0.042)	0.0000	0.0000	0
2016/05/20	IS02	18/12/2017			Interest Rate Swap	100.6860	100.6860	100.5989	100.5989	(0.087)	0.0000	0.0000	0
2016/05/20	IS02	16/03/2018			Interest Rate Swap	100.1797	100.1797	100.0745	100.0745	(0.105)	0.0000	0.0000	0
2016/05/20	IS02	15/06/2018			Interest Rate Swap	100.0742	100.0742	99.9531	99.9531	(0.121)	0.0000	0.0000	0
2016/05/20	IS05	17/12/2020			Interest Rate Swap	101.2834	101.2834	100.9579	100.9579	(0.321)	0.0000	0.0000	0
2016/05/20	IS05	16/03/2021			Interest Rate Swap	100.8192	100.8192	100.4867	100.4867	(0.330)	0.0000	0.0000	0
2016/05/20	IS05	15/06/2021			Interest Rate Swap	100.3228	100.3228	99.9779	99.9779	(0.344)	0.0000	0.0000	0
2016/05/20	IS10	17/12/2025			Interest Rate Swap	103.7782	103.7782	103.2723	103.2723	(0.487)	0.0000	0.0000	0
2016/05/20	IS10	16/03/2026			Interest Rate Swap	101.0736	101.0736	100.5457	100.5457	(0.522)	0.0000	0.0000	0
2016/05/20	IS10	15/06/2026			Interest Rate Swap	99.9978	99.9978	99.4572	99.4572	(0.541)	0.0000	0.0000	0
2016/05/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/05/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/05/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/05/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/05/20	JBAF	15/06/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/05/20	JBAF	20/07/2016			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2016/05/20	JBAF	17/08/2016			Jibar Tradeable Future	7.6100	92.3900	7.6100	92.3900	0.000	0.0000	0.0000	0
2016/05/20	JBAF	21/09/2016			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2016/05/20	JBAF	19/10/2016			Jibar Tradeable Future	7.8000	92.2000	7.8000	92.2000	0.000	0.0000	0.0000	0
2016/05/20	JBAF	16/11/2016			Jibar Tradeable Future	7.8300	92.1700	7.8300	92.1700	0.000	0.0000	0.0000	0
2016/05/20	JBAF	21/12/2016			Jibar Tradeable Future	7.9700	92.0300	7.9700	92.0300	0.000	0.0000	0.0000	0
2016/05/20	JBAF	15/03/2017			Jibar Tradeable Future	8.1600	91.8400	8.1600	91.8400	0.000	0.0000	0.0000	0
2016/05/20	JBAF	21/06/2017			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/05/20	JBAF	20/09/2017			Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000	0
2016/05/20	JBAF	20/12/2017			Jibar Tradeable Future	8.4700	91.5300	8.4700	91.5300	0.000	0.0000	0.0000	0
2016/05/20	JBAF	20/03/2018			Jibar Tradeable Future	8.5300	91.4700	8.5300	91.4700	0.000	0.0000	0.0000	0
2016/05/20	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/05/20	R023	04/08/2016	8.24	Call	Bond Future	139.8600	0.1399	166.6200	0.1666	19.133	0	0	0
2016/05/20	R023	04/08/2016	8.25	Put	Bond Future	4,865.1500	4.8651	4,576.0600	4.5761	(5.942)	0	0	0
2016/05/20	R023	04/08/2016			Bond Future	9.2415	96.2125	9.1730	96.5291	(0.740)	0.0000	0.0000	7,533
2016/05/20	R023	04/08/2016	8.25	Call	Bond Future	144.0400	0.1440	171.4800	0.1715	19.050	0	0	0
2016/05/20	R023	04/08/2016	8.26	Call	Bond Future	148.4600	0.1485	176.6200	0.1766	18.968	0	0	0

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2016/05/20	R023	04/08/2016	8.24	Put	Bond Future	4,910.0900	4.9101	4,620.3200	4.6203	(5.902)	0	0	0
2016/05/20	R023	04/08/2016	8.26	Put	Bond Future	4,820.4800	4.8205	4,532.1100	4.5321	(5.982)	0	0	0
2016/05/20	R023	03/11/2016	9.73	Put	Bond Future	1,281.1400	1.2811	1,165.7900	1.1658	(9.004)	0	0	0
2016/05/20	R023	03/11/2016			Bond Future	9.3144	94.1175	9.2425	94.4401	(0.772)	0.0000	0.0000	0
2016/05/20	R023	03/11/2016	9.75	Put	Bond Future	1,250.5900	1.2506	1,137.2300	1.1372	(9.065)	0	0	0
2016/05/20	R023	03/11/2016	9.73	Call	Bond Future	3,118.2900	3.1183	3,325.4800	3.3255	6.644	0	0	0
2016/05/20	R023	03/11/2016	9.74	Put	Bond Future	1,265.6700	1.2657	1,151.3200	1.1513	(9.035)	0	0	0
2016/05/20	R023	03/11/2016	9.74	Call	Bond Future	3,146.4600	3.1465	3,354.6500	3.3546	6.617	0	0	0
2016/05/20	R023	03/11/2016	9.75	Call	Bond Future	3,174.9900	3.1750	3,384.1700	3.3842	6.588	0	0	0
2016/05/20	R023	02/02/2017	8.85	Call	Bond Future	1,499.8000	1.4998	1,619.4000	1.6194	7.974	0	0	0
2016/05/20	R023	02/02/2017			Bond Future	9.3791	96.0155	9.3032	96.3450	(0.809)	0.0000	0.0000	0
2016/05/20	R023	02/02/2017	8.86	Call	Bond Future	1,515.7700	1.5158	1,636.2600	1.6363	7.949	0	0	0
2016/05/20	R023	02/02/2017	8.84	Put	Bond Future	3,856.0600	3.8561	3,645.2800	3.6453	(5.466)	0	0	0
2016/05/20	R023	02/02/2017	8.86	Put	Bond Future	3,798.5700	3.7986	3,589.5700	3.5896	(5.502)	0	0	0
2016/05/20	R023	02/02/2017	8.84	Call	Bond Future	1,483.9300	1.4839	1,602.6400	1.6026	8.000	0	0	0
2016/05/20	R023	02/02/2017	8.85	Put	Bond Future	3,827.2500	3.8273	3,617.3600	3.6174	(5.484)	0	0	0
2016/05/20	R035	04/08/2016			Bond Future	10.0819	93.8815	10.0093	94.4403	(0.720)	0.0000	0.0000	5,341
2016/05/20	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	R035	04/08/2016	10.35	Call	Bond Future	2,019.4300	2.0194	2,578.2900	2.5783	27.674	0	0	0
2016/05/20	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	R035	04/08/2016	10.36	Call	Bond Future	2,093.3700	2.0934	2,652.2300	2.6522	26.697	0	0	0
2016/05/20	R035	04/08/2016	10.37	Call	Bond Future	2,167.2200	2.1672	2,726.0800	2.7261	25.787	0	0	0
2016/05/20	R035	03/11/2016	9.58	Put	Bond Future	4,463.4300	4.4634	3,893.8900	3.8939	(12.760)	0	0	0
2016/05/20	R035	03/11/2016			Bond Future	10.1477	91.1713	10.0729	91.7408	(0.738)	0.0000	0.0000	0
2016/05/20	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	R035	03/11/2016	9.57	Put	Bond Future	4,545.1000	4.5451	3,975.5600	3.9756	(12.531)	0	0	0
2016/05/20	R035	03/11/2016	9.59	Put	Bond Future	4,381.8700	4.3819	3,812.3300	3.8123	(12.998)	0	0	0
2016/05/20	R186	04/08/2016	8.51	Put	Bond Future	7,287.4600	7.2875	6,867.1000	6.8671	(5.768)	0	0	0
2016/05/20	R186	04/08/2016	9.60	Call	Bond Future	2,463.8200	2.4638	2,716.0300	2.7160	10.237	0	0	0
2016/05/20	R186	04/08/2016	10.00	Put	Bond Future	890.6300	0.8906	764.7000	0.7647	(14.139)	0	0	6,500
2016/05/20	R186	04/08/2016			Bond Future	9.5048	107.8813	9.4369	108.3437	(0.714)	0.0000	0.0000	90,973
2016/05/20	R186	04/08/2016	8.50	Put	Bond Future	7,354.8200	7.3548	6,933.4200	6.9334	(5.730)	0	0	0
2016/05/20	R186	04/08/2016	9.25	Put	Bond Future	3,110.3000	3.1103	2,818.1400	2.8181	(9.393)	0	0	1,000
2016/05/20	R186	04/08/2016	9.40	Put	Bond Future	2,497.9100	2.4979	2,240.6900	2.2407	(10.297)	0	0	5,000
2016/05/20	R186	04/08/2016	8.51	Call	Bond Future	230.7700	0.2308	272.7900	0.2728	18.209	0	0	0
2016/05/20	R186	04/08/2016	8.49	Call	Bond Future	217.6500	0.2177	257.6400	0.2576	18.374	0	0	0
2016/05/20	R186	04/08/2016	8.50	Call	Bond Future	224.0100	0.2240	264.9900	0.2650	18.294	0	0	0
2016/05/20	R186	04/08/2016	9.25	Call	Bond Future	1,361.2300	1.3612	1,531.4500	1.5315	12.505	0	0	0
2016/05/20	R186	04/08/2016	9.40	Call	Bond Future	1,783.3800	1.7834	1,988.5400	1.9885	11.504	0	0	0
2016/05/20	R186	04/08/2016	9.60	Put	Bond Future	1,819.8600	1.8199	1,609.6900	1.6097	(11.549)	0	0	5,635
2016/05/20	R186	04/08/2016	10.00	Call	Bond Future	4,181.6600	4.1817	4,518.1100	4.5181	8.046	0	0	0
2016/05/20	R186	04/08/2016	8.49	Put	Bond Future	7,422.6400	7.4226	7,000.2500	7.0002	(5.691)	0	0	0
2016/05/20	R186	03/11/2016			Bond Future	9.5696	109.9407	9.4989	110.4119	(0.738)	0.0000	0.0000	0

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2016/05/20	R186	03/11/2016	8.95	Put	Bond Future	5,674.9100	5.6749	5,344.7000	5.3447	(5.819)	0	0	0
2016/05/20	R186	03/11/2016	8.97	Put	Bond Future	5,576.2700	5.5763	5,249.0100	5.2490	(5.869)	0	0	0
2016/05/20	R186	03/11/2016	8.96	Put	Bond Future	5,625.4500	5.6254	5,296.7200	5.2967	(5.844)	0	0	0
2016/05/20	R186	03/11/2016	8.97	Call	Bond Future	1,484.5900	1.4846	1,628.5200	1.6285	9.695	0	0	0
2016/05/20	R186	03/11/2016	8.95	Call	Bond Future	1,443.0800	1.4431	1,584.0600	1.5841	9.769	0	0	0
2016/05/20	R186	03/11/2016	8.96	Call	Bond Future	1,463.7300	1.4637	1,606.1900	1.6062	9.733	0	0	0
2016/05/20	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	R197	04/08/2016			Bond Future	298.5678	298.5678	298.6500	298.6500	0.028	0.0000	0.0000	1,878
2016/05/20	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	R197	04/08/2016	293.98	Call	Bond Future	4,587.8300	4.5878	4,670.0400	4.6700	1.792	0	0	0
2016/05/20	R197	04/08/2016	293.96	Call	Bond Future	4,607.8300	4.6078	4,690.0400	4.6900	1.784	0	0	0
2016/05/20	R197	04/08/2016	293.97	Call	Bond Future	4,597.8300	4.5978	4,680.0400	4.6800	1.788	0	0	0
2016/05/20	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	R197	03/11/2016	303.56	Call	Bond Future	731.0400	0.7310	814.4400	0.8144	11.408	0	0	0
2016/05/20	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	R197	03/11/2016			Bond Future	304.2910	304.2910	304.3744	304.3744	0.027	0.0000	0.0000	0
2016/05/20	R197	03/11/2016	303.57	Call	Bond Future	721.0400	0.7210	804.4400	0.8044	11.567	0	0	0
2016/05/20	R197	03/11/2016	303.58	Call	Bond Future	711.0400	0.7110	794.4400	0.7944	11.729	0	0	0
2016/05/20	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	R202	04/08/2016	243.25	Call	Bond Future	7,966.5700	7.9666	6,090.5200	6.0905	(23.549)	0	0	0
2016/05/20	R202	04/08/2016			Bond Future	249.5954	249.5954	246.9414	246.9414	(1.063)	0.0000	0.0000	37,089
2016/05/20	R202	04/08/2016	243.26	Call	Bond Future	7,959.2800	7.9593	6,084.1500	6.0841	(23.559)	0	0	0
2016/05/20	R202	04/08/2016	243.24	Put	Bond Future	1,618.5000	1.6185	2,395.4500	2.3954	48.004	0	0	0
2016/05/20	R202	04/08/2016	243.26	Put	Bond Future	1,623.9200	1.6239	2,402.7100	2.4027	47.957	0	0	0
2016/05/20	R202	04/08/2016	243.24	Call	Bond Future	7,973.8600	7.9739	6,096.8900	6.0969	(23.539)	0	0	0
2016/05/20	R202	04/08/2016	243.25	Put	Bond Future	1,621.2100	1.6212	2,399.0800	2.3991	47.981	0	0	0
2016/05/20	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	2,175.2300	2.1752	100.000	0	0	0
2016/05/20	R202	03/11/2016			Bond Future	254.3798	254.3798	251.6748	251.6748	(1.063)	0.0000	0.0000	0
2016/05/20	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	2,195.2300	2.1952	100.000	0	0	0
2016/05/20	R202	03/11/2016	253.85	Call	Bond Future	529.8100	0.5298	0.0000	0.0000	(100.000)	0	0	0
2016/05/20	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	2,185.2300	2.1852	100.000	0	0	0
2016/05/20	R202	03/11/2016	253.86	Call	Bond Future	519.8100	0.5198	0.0000	0.0000	(100.000)	0	0	0
2016/05/20	R202	03/11/2016	253.87	Call	Bond Future	509.8100	0.5098	0.0000	0.0000	(100.000)	0	0	0
2016/05/20	R203	04/08/2016	7.26	Call	Bond Future	18.6400	0.0186	24.5100	0.0245	31.491	0	0	0
2016/05/20	R203	04/08/2016			Bond Future	8.1138	103.4454	8.0353	103.5265	(0.967)	0.0000	0.0000	58,097
2016/05/20	R203	04/08/2016	7.24	Call	Bond Future	17.1700	0.0172	22.6500	0.0227	31.916	0	0	0
2016/05/20	R203	04/08/2016	7.25	Call	Bond Future	17.8600	0.0179	23.5300	0.0235	31.747	0	0	0
2016/05/20	R203	04/08/2016	7.24	Put	Bond Future	925.9400	0.9259	850.2800	0.8503	(8.171)	0	0	0
2016/05/20	R203	04/08/2016	7.26	Put	Bond Future	906.4700	0.9065	831.2000	0.8312	(8.304)	0	0	0
2016/05/20	R203	04/08/2016	7.25	Put	Bond Future	916.1600	0.9162	840.6900	0.8407	(8.238)	0	0	0
2016/05/20	R203	03/11/2016	8.86	Call	Bond Future	648.6000	0.6486	710.8400	0.7108	9.596	0	0	0
2016/05/20	R203	03/11/2016			Bond Future	8.2072	101.2478	8.1050	101.3305	(1.245)	0.0000	0.0000	0
2016/05/20	R203	03/11/2016	8.84	Call	Bond Future	636.2900	0.6363	698.0300	0.6980	9.703	0	0	0
2016/05/20	R203	03/11/2016	8.85	Call	Bond Future	642.4300	0.6424	704.4300	0.7044	9.651	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
2016/05/20	R203	03/11/2016	8.84	Put	Bond Future	126.9300	0.1269	106.0000	0.1060	(16.489)	0	0	0
2016/05/20	R203	03/11/2016	8.86	Put	Bond Future	123.2000	0.1232	102.7700	0.1028	(16.583)	0	0	0
2016/05/20	R203	03/11/2016	8.85	Put	Bond Future	125.0500	0.1251	104.3800	0.1044	(16.529)	0	0	0
2016/05/20	R203	02/02/2017	7.70	Call	Bond Future	143.5700	0.1436	172.3400	0.1723	20.039	0	0	0
2016/05/20	R203	02/02/2017	7.71	Put	Bond Future	458.3900	0.4584	402.5900	0.4026	(12.173)	0	0	0
2016/05/20	R203	02/02/2017			Bond Future	8.2527	103.2897	8.1053	103.3745	(1.786)	0.0000	0.0000	0
2016/05/20	R203	02/02/2017	7.71	Call	Bond Future	145.4300	0.1454	174.4600	0.1745	19.961	0	0	0
2016/05/20	R203	02/02/2017	7.72	Call	Bond Future	147.6200	0.1476	176.9300	0.1769	19.855	0	0	0
2016/05/20	R203	02/02/2017	7.70	Put	Bond Future	462.3100	0.4623	406.2500	0.4063	(12.126)	0	0	0
2016/05/20	R203	02/02/2017	7.72	Put	Bond Future	454.7900	0.4548	399.2700	0.3993	(12.208)	0	0	0
2016/05/20	R204	04/08/2016			Bond Future	8.5311	99.9610	8.4588	100.1119	(0.846)	0.0000	0.0000	34,925
2016/05/20	R204	04/08/2016	7.74	Put	Bond Future	1,750.7300	1.7507	1,617.6100	1.6176	(7.604)	0	0	0
2016/05/20	R204	04/08/2016	7.76	Put	Bond Future	1,713.5100	1.7135	1,581.3400	1.5813	(7.713)	0	0	0
2016/05/20	R204	04/08/2016	7.74	Call	Bond Future	82.0300	0.0820	99.7500	0.0997	21.602	0	0	0
2016/05/20	R204	04/08/2016	7.75	Put	Bond Future	1,732.1300	1.7321	1,599.4900	1.5995	(7.658)	0	0	0
2016/05/20	R204	04/08/2016	7.75	Call	Bond Future	84.7400	0.0847	102.9400	0.1029	21.477	0	0	0
2016/05/20	R204	04/08/2016	7.76	Call	Bond Future	87.4300	0.0874	106.1000	0.1061	21.354	0	0	0
2016/05/20	R204	03/11/2016			Bond Future	8.6193	101.8692	8.5379	102.0229	(0.945)	0.0000	0.0000	0
2016/05/20	R204	03/11/2016	9.21	Put	Bond Future	364.9000	0.3649	320.7900	0.3208	(12.088)	0	0	0
2016/05/20	R204	03/11/2016	9.23	Put	Bond Future	354.8000	0.3548	311.6300	0.3116	(12.167)	0	0	0
2016/05/20	R204	03/11/2016	9.22	Put	Bond Future	359.7000	0.3597	316.0700	0.3161	(12.130)	0	0	0
2016/05/20	R204	03/11/2016	9.22	Call	Bond Future	1,484.1900	1.4842	1,594.2600	1.5943	7.416	0	0	0
2016/05/20	R204	03/11/2016	9.21	Call	Bond Future	1,470.8000	1.4708	1,580.3900	1.5804	7.451	0	0	0
2016/05/20	R204	03/11/2016	9.23	Call	Bond Future	1,497.8700	1.4979	1,608.4000	1.6084	7.379	0	0	0
2016/05/20	R204	02/02/2017	8.28	Call	Bond Future	551.9900	0.5520	612.1300	0.6121	10.895	0	0	0
2016/05/20	R204	02/02/2017			Bond Future	8.6846	99.8810	8.5911	100.0382	(1.077)	0.0000	0.0000	0
2016/05/20	R204	02/02/2017	8.29	Call	Bond Future	558.6200	0.5586	619.2300	0.6192	10.850	0	0	0
2016/05/20	R204	02/02/2017	8.30	Call	Bond Future	565.2900	0.5653	626.3900	0.6264	10.809	0	0	0
2016/05/20	R204	02/02/2017	8.28	Put	Bond Future	1,234.6700	1.2347	1,137.5600	1.1376	(7.865)	0	0	0
2016/05/20	R204	02/02/2017	8.30	Put	Bond Future	1,214.0800	1.2141	1,117.9300	1.1179	(7.920)	0	0	0
2016/05/20	R204	02/02/2017	8.29	Put	Bond Future	1,224.3500	1.2244	1,127.7100	1.1277	(7.893)	0	0	0
2016/05/20	R207	04/08/2016			Bond Future	8.8682	95.8062	8.7977	96.0053	(0.795)	0.0000	0.0000	76,765
2016/05/20	R207	04/08/2016	7.99	Put	Bond Future	2,615.0400	2.6150	2,436.3900	2.4364	(6.832)	0	0	0
2016/05/20	R207	04/08/2016	8.01	Put	Bond Future	2,563.3100	2.5633	2,385.7400	2.3857	(6.927)	0	0	0
2016/05/20	R207	04/08/2016	8.00	Put	Bond Future	2,589.1400	2.5891	2,411.0200	2.4110	(6.880)	0	0	0
2016/05/20	R207	04/08/2016	8.01	Call	Bond Future	106.1300	0.1061	127.6200	0.1276	20.249	0	0	0
2016/05/20	R207	04/08/2016	7.99	Call	Bond Future	99.6800	0.0997	120.0900	0.1201	20.476	0	0	0
2016/05/20	R207	04/08/2016	8.00	Call	Bond Future	102.8700	0.1029	123.8100	0.1238	20.356	0	0	0
2016/05/20	R207	02/02/2017	9.24	Call	Bond Future	1,642.2500	1.6422	1,759.9700	1.7600	7.168	0	0	0
2016/05/20	R207	02/02/2017			Bond Future	9.0252	95.9604	8.9410	96.1677	(0.933)	0.0000	0.0000	0
2016/05/20	R207	02/02/2017	8.91	Call	Bond Future	1,211.3800	1.2114	1,309.5100	1.3095	8.101	0	0	62
2016/05/20	R207	02/02/2017	9.22	Call	Bond Future	1,614.0300	1.6140	1,730.5900	1.7306	7.222	0	0	0
2016/05/20	R207	02/02/2017	9.23	Call	Bond Future	1,628.1100	1.6281	1,745.2500	1.7453	7.195	0	0	0
2016/05/20	R207	02/02/2017	8.91	Put	Bond Future	1,495.3500	1.4953	1,386.1100	1.3861	(7.305)	0	0	0
2016/05/20	R207	02/02/2017	9.22	Put	Bond Future	1,136.4100	1.1364	1,045.6000	1.0456	(7.991)	0	0	0
2016/05/20	R207	02/02/2017	9.24	Put	Bond Future	1,115.7600	1.1158	1,026.1100	1.0261	(8.035)	0	0	0

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2016/05/20	R207	02/02/2017	9.23	Put	Bond Future	1,126.0500	1.1261	1,035.8200	1.0358	(8.013)	0	0	0
2016/05/20	R208	04/08/2016	8.01	Put	Bond Future	3,643.0900	3.6431	3,417.8800	3.4179	(6.182)	0	0	0
2016/05/20	R208	04/08/2016			Bond Future	8.9899	94.0727	8.9206	94.3180	(0.771)	0.0000	0.0000	48,790
2016/05/20	R208	04/08/2016	8.00	Put	Bond Future	3,677.0100	3.6770	3,451.2500	3.4513	(6.140)	0	0	0
2016/05/20	R208	04/08/2016	7.99	Call	Bond Future	92.1200	0.0921	111.1400	0.1111	20.647	0	0	0
2016/05/20	R208	04/08/2016	8.00	Call	Bond Future	95.0300	0.0950	114.5500	0.1146	20.541	0	0	0
2016/05/20	R208	04/08/2016	8.01	Call	Bond Future	98.1400	0.0981	118.2100	0.1182	20.450	0	0	0
2016/05/20	R208	04/08/2016	7.99	Put	Bond Future	3,711.1400	3.7111	3,484.8800	3.4849	(6.097)	0	0	0
2016/05/20	R208	03/11/2016	9.59	Put	Bond Future	801.7900	0.8018	721.7800	0.7218	(9.979)	0	0	0
2016/05/20	R208	03/11/2016			Bond Future	9.0672	92.4655	8.9933	92.7155	(0.815)	0.0000	0.0000	0
2016/05/20	R208	03/11/2016	9.58	Put	Bond Future	812.0900	0.8121	731.3100	0.7313	(9.947)	0	0	0
2016/05/20	R208	03/11/2016	9.57	Call	Bond Future	2,502.1400	2.5021	2,670.5500	2.6706	6.731	0	0	0
2016/05/20	R208	03/11/2016	9.58	Call	Bond Future	2,524.5400	2.5245	2,693.7200	2.6937	6.701	0	0	0
2016/05/20	R208	03/11/2016	9.59	Call	Bond Future	2,547.2400	2.5472	2,717.1900	2.7172	6.672	0	0	0
2016/05/20	R208	03/11/2016	9.57	Put	Bond Future	822.7100	0.8227	741.1600	0.7412	(9.912)	0	0	0
2016/05/20	R208	02/02/2017			Bond Future	9.1317	94.3302	9.0525	94.5857	(0.868)	0.0000	0.0000	0
2016/05/20	R208	02/02/2017	8.64	Call	Bond Future	1,102.3200	1.1023	1,196.1900	1.1962	8.516	0	0	0
2016/05/20	R208	02/02/2017	8.63	Put	Bond Future	2,722.4000	2.7224	2,560.1400	2.5601	(5.960)	0	0	0
2016/05/20	R208	02/02/2017	8.65	Put	Bond Future	2,681.0100	2.6810	2,520.1600	2.5202	(6.000)	0	0	0
2016/05/20	R208	02/02/2017	8.64	Put	Bond Future	2,701.6600	2.7017	2,540.1000	2.5401	(5.980)	0	0	0
2016/05/20	R208	02/02/2017	8.65	Call	Bond Future	1,114.5300	1.1145	1,209.1100	1.2091	8.486	0	0	0
2016/05/20	R208	02/02/2017	8.63	Call	Bond Future	1,090.1900	1.0902	1,183.3600	1.1834	8.546	0	0	0
2016/05/20	R209	04/08/2016	9.26	Call	Bond Future	500.7000	0.5007	581.9700	0.5820	16.231	0	0	0
2016/05/20	R209	04/08/2016	9.70	Put	Bond Future	3,235.4300	3.2354	2,938.0800	2.9381	(9.190)	0	0	250
2016/05/20	R209	04/08/2016			Bond Future	10.0021	70.2430	9.9297	70.7056	(0.723)	0.0000	0.0000	54,886
2016/05/20	R209	04/08/2016	9.24	Call	Bond Future	476.9100	0.4769	555.0600	0.5551	16.387	0	0	0
2016/05/20	R209	04/08/2016	9.60	Put	Bond Future	3,685.8700	3.6859	3,367.2700	3.3673	(8.644)	0	0	0
2016/05/20	R209	04/08/2016	10.60	Call	Bond Future	4,412.2400	4.4122	4,762.7600	4.7628	7.944	0	0	5,624
2016/05/20	R209	04/08/2016	9.40	Put	Bond Future	4,696.0200	4.6960	4,338.3800	4.3384	(7.616)	0	0	0
2016/05/20	R209	04/08/2016	9.70	Call	Bond Future	1,270.9000	1.2709	1,436.2000	1.4362	13.007	0	0	0
2016/05/20	R209	04/08/2016	10.29	Call	Bond Future	3,119.5400	3.1195	3,413.9100	3.4139	9.436	0	0	0
2016/05/20	R209	04/08/2016	9.25	Call	Bond Future	488.6500	0.4887	568.3500	0.5684	16.310	0	0	0
2016/05/20	R209	04/08/2016	9.24	Put	Bond Future	5,604.3000	5.6043	5,219.8000	5.2198	(6.861)	0	0	0
2016/05/20	R209	04/08/2016	10.60	Put	Bond Future	767.2500	0.7672	655.1200	0.6551	(14.615)	0	0	0
2016/05/20	R209	04/08/2016	9.40	Call	Bond Future	693.0300	0.6930	798.0400	0.7980	15.152	0	0	250
2016/05/20	R209	04/08/2016	9.26	Put	Bond Future	5,486.0900	5.4861	5,104.7100	5.1047	(6.952)	0	0	0
2016/05/20	R209	04/08/2016	9.60	Call	Bond Future	1,051.7600	1.0518	1,195.8100	1.1958	13.696	0	0	5,624
2016/05/20	R209	04/08/2016	9.25	Put	Bond Future	5,544.9900	5.5450	5,162.0400	5.1620	(6.906)	0	0	0
2016/05/20	R209	04/08/2016	10.29	Put	Bond Future	1,325.3000	1.3253	1,157.0200	1.1570	(12.698)	0	0	250
2016/05/20	R209	03/11/2016	10.26	Call	Bond Future	3,776.8600	3.7769	4,049.5000	4.0495	7.219	0	0	0
2016/05/20	R209	03/11/2016			Bond Future	10.0594	68.4331	9.9849	68.9045	(0.740)	0.0000	0.0000	0
2016/05/20	R209	03/11/2016	10.24	Call	Bond Future	3,707.8800	3.7079	3,977.6200	3.9776	7.275	0	0	0
2016/05/20	R209	03/11/2016	10.25	Call	Bond Future	3,742.2100	3.7422	4,013.4000	4.0134	7.247	0	0	0
2016/05/20	R209	03/11/2016	10.24	Put	Bond Future	2,584.6800	2.5847	2,382.9200	2.3829	(7.806)	0	0	0
2016/05/20	R209	03/11/2016	10.25	Put	Bond Future	2,557.6600	2.5577	2,357.3500	2.3574	(7.832)	0	0	5,000
2016/05/20	R209	03/11/2016	10.26	Put	Bond Future	2,531.0600	2.5311	2,332.2000	2.3322	(7.857)	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
2016/05/20	R209	02/02/2017	9.55	Put	Bond Future	6,006.1200	6.0061	5,705.7800	5.7058	(5.001)	0	0	0
2016/05/20	R209	02/02/2017			Bond Future	10.1104	69.8133	10.0337	70.2946	(0.758)	0.0000	0.0000	0
2016/05/20	R209	02/02/2017	9.54	Put	Bond Future	6,050.4100	6.0504	5,748.8300	5.7488	(4.984)	0	0	0
2016/05/20	R209	02/02/2017	9.55	Call	Bond Future	2,363.7900	2.3638	2,544.7500	2.5447	7.656	0	0	0
2016/05/20	R209	02/02/2017	9.53	Call	Bond Future	2,317.1400	2.3171	2,495.6100	2.4956	7.702	0	0	0
2016/05/20	R209	02/02/2017	9.54	Call	Bond Future	2,340.3900	2.3404	2,520.1100	2.5201	7.679	0	0	0
2016/05/20	R209	02/02/2017	9.53	Put	Bond Future	6,094.9400	6.0949	5,792.1100	5.7921	(4.969)	0	0	0
2016/05/20	R210	04/08/2016			Bond Future	187.8402	187.8402	187.3155	187.3155	(0.279)	0.0000	0.0000	1,391
2016/05/20	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	R210	04/08/2016	181.50	Call	Bond Future	6,340.2400	6.3402	5,815.5400	5.8155	(8.276)	0	0	0
2016/05/20	R210	04/08/2016	181.52	Call	Bond Future	6,320.2400	6.3202	5,795.5400	5.7955	(8.302)	0	0	0
2016/05/20	R210	04/08/2016	181.51	Call	Bond Future	6,330.2400	6.3302	5,805.5400	5.8055	(8.289)	0	0	0
2016/05/20	R210	03/11/2016			Bond Future	189.1507	189.1507	188.6158	188.6158	(0.283)	0.0000	0.0000	0
2016/05/20	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	284.1900	0.2842	100.000	0	0	0
2016/05/20	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	304.1900	0.3042	100.000	0	0	0
2016/05/20	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	294.1900	0.2942	100.000	0	0	0
2016/05/20	R210	03/11/2016	188.90	Call	Bond Future	250.7400	0.2507	0.0000	0.0000	(100.000)	0	0	0
2016/05/20	R210	03/11/2016	188.91	Call	Bond Future	240.7400	0.2407	0.0000	0.0000	(100.000)	0	0	0
2016/05/20	R210	03/11/2016	188.92	Call	Bond Future	230.7400	0.2307	0.0000	0.0000	(100.000)	0	0	0
2016/05/20	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	R211	04/08/2016			Bond Future	139.7360	139.7360	139.7222	139.7222	(0.010)	0.0000	0.0000	64
2016/05/20	R211	04/08/2016	137.09	Call	Bond Future	2,646.0400	2.6460	2,632.2400	2.6322	(0.522)	0	0	0
2016/05/20	R211	04/08/2016	137.07	Call	Bond Future	2,666.0400	2.6660	2,652.2400	2.6522	(0.518)	0	0	0
2016/05/20	R211	04/08/2016	137.08	Call	Bond Future	2,656.0400	2.6560	2,642.2400	2.6422	(0.520)	0	0	0
2016/05/20	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	R211	03/11/2016	141.75	Call	Bond Future	664.7300	0.6647	650.4600	0.6505	(2.147)	0	0	0
2016/05/20	R211	03/11/2016			Bond Future	142.4147	142.4147	142.4005	142.4005	(0.010)	0.0000	0.0000	0
2016/05/20	R211	03/11/2016	141.76	Call	Bond Future	654.7300	0.6547	640.4600	0.6405	(2.180)	0	0	0
2016/05/20	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	R211	03/11/2016	141.74	Call	Bond Future	674.7300	0.6747	660.4600	0.6605	(2.115)	0	0	0
2016/05/20	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	R212	04/08/2016	142.43	Call	Bond Future	3,246.9200	3.2469	3,248.1000	3.2481	0.036	0	0	0
2016/05/20	R212	04/08/2016			Bond Future	145.6769	145.6769	145.6781	145.6781	0.001	0.0000	0.0000	4,287
2016/05/20	R212	04/08/2016	142.44	Call	Bond Future	3,236.9200	3.2369	3,238.1000	3.2381	0.036	0	0	0
2016/05/20	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	R212	04/08/2016	142.42	Call	Bond Future	3,256.9200	3.2569	3,258.1000	3.2581	0.036	0	0	0
2016/05/20	R212	03/11/2016			Bond Future	148.4695	148.4695	148.4705	148.4705	0.001	0.0000	0.0000	0
2016/05/20	R212	03/11/2016	148.11	Call	Bond Future	359.5000	0.3595	360.5000	0.3605	0.278	0	0	0
2016/05/20	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/20	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/20	R212	03/11/2016	148.12	Call	Bond Future	349.5000	0.3495	350.5000	0.3505	0.286	0	0	0
2016/05/20	R212	03/11/2016	148.10	Call	Bond Future	369.5000	0.3695	370.5000	0.3705	0.271	0	0	0
2016/05/20	R213	04/08/2016			Bond Future	9.9301	80.7852	9.8576	81.2490	(0.731)	0.0000	0.0000	44,354
2016/05/20	R213	04/08/2016	8.99	Put	Bond Future	6,627.6700	6.6277	6,217.5500	6.2175	(6.188)	0	0	0
2016/05/20	R213	04/08/2016	9.01	Put	Bond Future	6,502.1900	6.5022	6,094.5200	6.0945	(6.270)	0	0	0
2016/05/20	R213	04/08/2016	9.00	Put	Bond Future	6,564.8000	6.5648	6,155.9000	6.1559	(6.229)	0	0	0
2016/05/20	R213	04/08/2016	9.01	Call	Bond Future	316.2500	0.3163	372.3500	0.3723	17.739	0	0	0
2016/05/20	R213	04/08/2016	8.99	Call	Bond Future	299.6700	0.2997	353.3200	0.3533	17.903	0	0	0
2016/05/20	R213	04/08/2016	9.00	Call	Bond Future	307.8700	0.3079	362.7400	0.3627	17.822	0	0	0
2016/05/20	R213	03/11/2016			Bond Future	9.9941	78.7762	9.9193	79.2488	(0.749)	0.0000	0.0000	0
2016/05/20	R213	03/11/2016	10.18	Put	Bond Future	2,571.7400	2.5717	2,368.9300	2.3689	(7.886)	0	0	0
2016/05/20	R213	03/11/2016	10.20	Put	Bond Future	2,518.5900	2.5186	2,318.7000	2.3187	(7.937)	0	0	0
2016/05/20	R213	03/11/2016	10.18	Call	Bond Future	3,727.5700	3.7276	3,997.3300	3.9973	7.237	0	0	0
2016/05/20	R213	03/11/2016	10.19	Put	Bond Future	2,544.9500	2.5450	2,343.6000	2.3436	(7.912)	0	0	0
2016/05/20	R213	03/11/2016	10.19	Call	Bond Future	3,762.2700	3.7623	4,033.4900	4.0335	7.209	0	0	0
2016/05/20	R213	03/11/2016	10.20	Call	Bond Future	3,797.3200	3.7973	4,070.0000	4.0700	7.181	0	0	0
2016/05/20	R213	02/02/2017	9.40	Call	Bond Future	2,105.7100	2.1057	2,273.7000	2.2737	7.978	0	0	0
2016/05/20	R213	02/02/2017	9.42	Call	Bond Future	2,149.5400	2.1495	2,319.9900	2.3200	7.930	0	0	0
2016/05/20	R213	02/02/2017			Bond Future	10.0530	80.3648	9.9756	80.8472	(0.770)	0.0000	0.0000	0
2016/05/20	R213	02/02/2017	9.41	Call	Bond Future	2,127.5600	2.1276	2,296.7700	2.2968	7.953	0	0	0
2016/05/20	R213	02/02/2017	9.40	Put	Bond Future	6,313.4300	6.3134	5,998.9800	5.9990	(4.981)	0	0	0
2016/05/20	R213	02/02/2017	9.42	Put	Bond Future	6,223.6600	6.2237	5,911.6700	5.9117	(5.013)	0	0	0
2016/05/20	R213	02/02/2017	9.41	Put	Bond Future	6,268.4400	6.2684	5,955.2100	5.9552	(4.997)	0	0	0
2016/05/20	R214	04/08/2016	9.24	Call	Bond Future	372.7100	0.3727	435.9100	0.4359	16.957	0	0	0
2016/05/20	R214	04/08/2016	9.25	Put	Bond Future	6,524.0900	6.5241	6,114.3300	6.1143	(6.281)	0	0	0
2016/05/20	R214	04/08/2016	11.30	Call	Bond Future	7,239.0300	7.2390	7,666.5100	7.6665	5.905	0	0	5,610
2016/05/20	R214	04/08/2016			Bond Future	10.1261	70.2296	10.0538	70.7039	(0.714)	0.0000	0.0000	30,123
2016/05/20	R214	04/08/2016	8.55	Put	Bond Future	11,779.6700	11.7797	11,315.0200	11.3150	(3.945)	0	0	0
2016/05/20	R214	04/08/2016	9.30	Call	Bond Future	434.8500	0.4348	506.5500	0.5066	16.488	0	0	1,300
2016/05/20	R214	04/08/2016	9.25	Call	Bond Future	382.5800	0.3826	447.1500	0.4472	16.878	0	0	0
2016/05/20	R214	04/08/2016	11.30	Put	Bond Future	260.1800	0.2602	213.3300	0.2133	(18.007)	0	0	0
2016/05/20	R214	04/08/2016	10.30	Put	Bond Future	1,683.0500	1.6831	1,485.3300	1.4853	(11.748)	0	0	0
2016/05/20	R214	04/08/2016	9.26	Call	Bond Future	392.6500	0.3927	458.6100	0.4586	16.799	0	0	0
2016/05/20	R214	04/08/2016	8.55	Call	Bond Future	43.3900	0.0434	53.0700	0.0531	22.309	0	0	1,300
2016/05/20	R214	04/08/2016	9.30	Put	Bond Future	6,201.4100	6.2014	5,798.7800	5.7988	(6.493)	0	0	0
2016/05/20	R214	04/08/2016	9.24	Put	Bond Future	6,589.5900	6.5896	6,178.4600	6.1785	(6.239)	0	0	0
2016/05/20	R214	04/08/2016	10.30	Call	Bond Future	2,801.0700	2.8011	3,077.6800	3.0777	9.875	0	0	5,610
2016/05/20	R214	04/08/2016	9.26	Put	Bond Future	6,458.9200	6.4589	6,050.5500	6.0505	(6.323)	0	0	0
2016/05/20	R214	03/11/2016	10.35	Put	Bond Future	2,758.0800	2.7581	2,548.6000	2.5486	(7.595)	0	0	0
2016/05/20	R214	03/11/2016			Bond Future	10.1850	68.2728	10.1106	68.7561	(0.731)	0.0000	0.0000	0
2016/05/20	R214	03/11/2016	10.34	Put	Bond Future	2,786.2800	2.7863	2,575.3400	2.5753	(7.571)	0	0	0
2016/05/20	R214	03/11/2016	10.35	Call	Bond Future	3,809.1800	3.8092	4,083.0300	4.0830	7.189	0	0	0
2016/05/20	R214	03/11/2016	10.33	Call	Bond Future	3,739.8800	3.7399	4,010.7900	4.0108	7.244	0	0	0
2016/05/20	R214	03/11/2016	10.34	Call	Bond Future	3,774.4600	3.7745	4,046.8500	4.0469	7.217	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
2016/05/20	R214	03/11/2016	10.33	Put	Bond Future	2,814.7300	2.8147	2,602.3100	2.6023	(7.547)	0	0	0
2016/05/20	R214	02/02/2017			Bond Future	10.2394	69.6496	10.1628	70.1430	(0.749)	0.0000	0.0000	0
2016/05/20	R214	02/02/2017	9.67	Call	Bond Future	2,465.3400	2.4653	2,651.0400	2.6510	7.532	0	0	0
2016/05/20	R214	02/02/2017	9.66	Put	Bond Future	6,325.2800	6.3253	6,016.3400	6.0163	(4.884)	0	0	0
2016/05/20	R214	02/02/2017	9.68	Put	Bond Future	6,233.6200	6.2336	5,927.2300	5.9272	(4.915)	0	0	0
2016/05/20	R214	02/02/2017	9.67	Put	Bond Future	6,279.2200	6.2792	5,971.5500	5.9715	(4.900)	0	0	0
2016/05/20	R214	02/02/2017	9.68	Call	Bond Future	2,489.8000	2.4898	2,676.7800	2.6768	7.510	0	0	0
2016/05/20	R214	02/02/2017	9.66	Call	Bond Future	2,441.2400	2.4412	2,625.6700	2.6257	7.555	0	0	0
2016/05/20	R248	04/08/2016			Bond Future	10.2088	90.1951	10.1363	90.7943	(0.710)	0.0000	0.0000	59,364
2016/05/20	R248	04/08/2016	9.25	Call	Bond Future	438.8400	0.4388	511.2900	0.5113	16.509	0	0	0
2016/05/20	R248	04/08/2016	9.24	Put	Bond Future	9,104.2900	9.1043	8,575.9400	8.5759	(5.803)	0	0	0
2016/05/20	R248	04/08/2016	9.26	Put	Bond Future	8,932.6400	8.9326	8,407.4500	8.4075	(5.879)	0	0	0
2016/05/20	R248	04/08/2016	9.25	Put	Bond Future	9,018.2600	9.0183	8,491.4800	8.4915	(5.841)	0	0	0
2016/05/20	R248	04/08/2016	9.26	Call	Bond Future	450.4500	0.4505	524.4900	0.5245	16.437	0	0	0
2016/05/20	R248	04/08/2016	9.24	Call	Bond Future	427.4600	0.4275	498.3400	0.4983	16.582	0	0	0
2016/05/20	R248	03/11/2016	10.38	Call	Bond Future	4,662.0700	4.6621	4,996.7400	4.9967	7.179	0	0	0
2016/05/20	R248	03/11/2016			Bond Future	10.2709	87.4780	10.1962	88.0885	(0.727)	0.0000	0.0000	0
2016/05/20	R248	03/11/2016	10.39	Call	Bond Future	4,704.8700	4.7049	5,041.3700	5.0414	7.152	0	0	0
2016/05/20	R248	03/11/2016	10.37	Put	Bond Future	3,820.7000	3.8207	3,542.9500	3.5430	(7.270)	0	0	0
2016/05/20	R248	03/11/2016	10.39	Put	Bond Future	3,746.3300	3.7463	3,472.2500	3.4723	(7.316)	0	0	0
2016/05/20	R248	03/11/2016	10.37	Call	Bond Future	4,619.6700	4.6197	4,952.5000	4.9525	7.205	0	0	0
2016/05/20	R248	03/11/2016	10.38	Put	Bond Future	3,783.2400	3.7832	3,507.3300	3.5073	(7.293)	0	0	0
2016/05/20	R248	02/02/2017	9.76	Put	Bond Future	8,034.0200	8.0340	7,647.3600	7.6474	(4.813)	0	0	0
2016/05/20	R248	02/02/2017	9.78	Put	Bond Future	7,918.7500	7.9188	7,535.2400	7.5352	(4.843)	0	0	0
2016/05/20	R248	02/02/2017			Bond Future	10.3286	89.2422	10.2516	89.8655	(0.746)	0.0000	0.0000	0
2016/05/20	R248	02/02/2017	9.77	Put	Bond Future	7,976.3700	7.9764	7,591.2900	7.5913	(4.828)	0	0	0
2016/05/20	R248	02/02/2017	9.76	Call	Bond Future	3,231.4500	3.2314	3,468.1400	3.4681	7.325	0	0	0
2016/05/20	R248	02/02/2017	9.77	Call	Bond Future	3,262.4200	3.2624	3,500.6900	3.5007	7.303	0	0	0
2016/05/20	R248	02/02/2017	9.78	Call	Bond Future	3,293.2600	3.2933	3,533.1000	3.5331	7.283	0	0	0

Total

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