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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/05/2016 TO 30/05/2016

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
2016/05/30	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/30	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	2025	04/08/2016			Bond Future	126.5515	126.5515	126.3111	126.3111	(0.190)	0.0000	0.0000	3,004
2016/05/30	2025	04/08/2016	123.86	Call	Bond Future	2,691.4500	2.6914	2,451.1200	2.4511	(8.929)	0	0	0
2016/05/30	2025	04/08/2016	123.87	Call	Bond Future	2,681.4500	2.6814	2,441.1200	2.4411	(8.963)	0	0	0
2016/05/30	2025	04/08/2016	123.85	Call	Bond Future	2,701.4500	2.7014	2,461.1200	2.4611	(8.896)	0	0	0
2016/05/30	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	2025	03/11/2016			Bond Future	128.9731	128.9731	128.7265	128.7265	(0.191)	0.0000	0.0000	0
2016/05/30	2025	03/11/2016	129.21	Put	Bond Future	236.9500	0.2370	483.4600	0.4835	104.035	0	0	0
2016/05/30	2025	03/11/2016	129.23	Put	Bond Future	256.9500	0.2570	503.4600	0.5035	95.937	0	0	0
2016/05/30	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	2025	03/11/2016	129.22	Put	Bond Future	246.9500	0.2470	493.4600	0.4935	99.822	0	0	0
2016/05/30	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	2030	04/08/2016	10.17	Call	Bond Future	2,400.3800	2.4004	1,790.7100	1.7907	(25.399)	0	0	0
2016/05/30	2030	04/08/2016			Bond Future	9.8036	86.8822	9.8953	86.2725	0.935	0.0000	0.0000	25,310
2016/05/30	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	2030	03/11/2016	9.35	Put	Bond Future	3,485.2500	3.4852	4,107.6900	4.1077	17.859	0	0	0
2016/05/30	2030	03/11/2016			Bond Future	9.8643	88.5382	9.9593	87.9157	0.962	0.0000	0.0000	0
2016/05/30	2030	03/11/2016	9.34	Put	Bond Future	3,554.9500	3.5550	4,177.3900	4.1774	17.509	0	0	0
2016/05/30	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	2030	03/11/2016	9.33	Put	Bond Future	3,624.7200	3.6247	4,247.1600	4.2472	17.172	0	0	0
2016/05/30	2032	04/08/2016	9.01	Call	Bond Future	312.5700	0.3126	222.1500	0.2221	(28.928)	0	0	0
2016/05/30	2032	04/08/2016			Bond Future	9.9118	89.8823	10.0034	89.2354	0.924	0.0000	0.0000	11,433
2016/05/30	2032	04/08/2016	8.99	Call	Bond Future	295.4400	0.2954	209.0200	0.2090	(29.251)	0	0	0
2016/05/30	2032	04/08/2016	9.00	Call	Bond Future	303.7500	0.3038	215.3800	0.2154	(29.093)	0	0	0
2016/05/30	2032	04/08/2016	8.99	Put	Bond Future	7,219.4900	7.2195	7,779.9400	7.7799	7.763	0	0	0
2016/05/30	2032	04/08/2016	9.01	Put	Bond Future	7,077.9900	7.0780	7,634.4400	7.6344	7.862	0	0	0
2016/05/30	2032	04/08/2016	9.00	Put	Bond Future	7,148.4300	7.1484	7,706.9300	7.7069	7.813	0	0	0
2016/05/30	2032	03/11/2016			Bond Future	9.9754	87.4363	10.0701	86.7759	0.950	0.0000	0.0000	0
2016/05/30	2032	03/11/2016	10.28	Put	Bond Future	2,431.1400	2.4311	2,662.9100	2.6629	9.533	0	0	0
2016/05/30	2032	03/11/2016	10.30	Put	Bond Future	2,377.9900	2.3780	2,605.7800	2.6058	9.579	0	0	0
2016/05/30	2032	03/11/2016	10.29	Put	Bond Future	2,404.3400	2.4043	2,634.1100	2.6341	9.556	0	0	0
2016/05/30	2032	03/11/2016	10.30	Call	Bond Future	4,609.2600	4.6093	4,176.7200	4.1767	(9.384)	0	0	0
2016/05/30	2032	03/11/2016	10.28	Call	Bond Future	4,527.4200	4.5274	4,098.8600	4.0989	(9.466)	0	0	0
2016/05/30	2032	03/11/2016	10.29	Call	Bond Future	4,568.1500	4.5681	4,137.5900	4.1376	(9.425)	0	0	0

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2016/05/30	2032	02/02/2017	9.53	Call	Bond Future	2,689.9900	2.6900	2,412.2800	2.4123	(10.324)	0	0	0
2016/05/30	2032	02/02/2017			Bond Future	10.0322	89.1954	10.1300	88.5227	0.975	0.0000	0.0000	0
2016/05/30	2032	02/02/2017	9.51	Call	Bond Future	2,637.1700	2.6372	2,363.1000	2.3631	(10.393)	0	0	0
2016/05/30	2032	02/02/2017	9.52	Call	Bond Future	2,663.5000	2.6635	2,387.6100	2.3876	(10.358)	0	0	0
2016/05/30	2032	02/02/2017	9.51	Put	Bond Future	6,364.1600	6.3642	6,762.7800	6.7628	6.264	0	0	0
2016/05/30	2032	02/02/2017	9.53	Put	Bond Future	6,269.9700	6.2700	6,664.9500	6.6650	6.300	0	0	0
2016/05/30	2032	02/02/2017	9.52	Put	Bond Future	6,316.9400	6.3169	6,713.7400	6.7137	6.282	0	0	0
2016/05/30	2033	04/08/2016	104.99	Call	Bond Future	2,023.9000	2.0239	1,728.9900	1.7290	(14.571)	0	0	0
2016/05/30	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	2033	04/08/2016			Bond Future	107.0139	107.0139	106.7190	106.7190	(0.276)	0.0000	0.0000	3,924
2016/05/30	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	2033	04/08/2016	105.00	Call	Bond Future	2,013.9000	2.0139	1,718.9900	1.7190	(14.644)	0	0	0
2016/05/30	2033	04/08/2016	105.01	Call	Bond Future	2,003.9000	2.0039	1,708.9900	1.7090	(14.717)	0	0	0
2016/05/30	2033	03/11/2016			Bond Future	108.0389	108.0389	107.7370	107.7370	(0.279)	0.0000	0.0000	0
2016/05/30	2033	03/11/2016	109.16	Put	Bond Future	1,121.0900	1.1211	1,423.0000	1.4230	26.930	0	0	0
2016/05/30	2033	03/11/2016	109.17	Put	Bond Future	1,131.0900	1.1311	1,433.0000	1.4330	26.692	0	0	0
2016/05/30	2033	03/11/2016	109.18	Put	Bond Future	1,141.0900	1.1411	1,443.0000	1.4430	26.458	0	0	0
2016/05/30	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	2037	04/08/2016			Bond Future	10.0162	87.1351	10.0975	86.5107	0.811	0.0000	0.0000	41,353
2016/05/30	2037	04/08/2016	9.24	Put	Bond Future	6,855.9000	6.8559	7,356.0200	7.3560	7.295	0	0	0
2016/05/30	2037	04/08/2016	9.26	Put	Bond Future	6,710.3800	6.7104	7,205.5600	7.2056	7.379	0	0	0
2016/05/30	2037	04/08/2016	9.24	Call	Bond Future	513.4800	0.5135	389.1900	0.3892	(24.205)	0	0	0
2016/05/30	2037	04/08/2016	9.25	Put	Bond Future	6,782.9900	6.7830	7,280.6500	7.2807	7.337	0	0	0
2016/05/30	2037	04/08/2016	9.25	Call	Bond Future	526.8700	0.5269	400.1200	0.4001	(24.057)	0	0	0
2016/05/30	2037	04/08/2016	9.26	Call	Bond Future	540.4300	0.5404	411.2000	0.4112	(23.912)	0	0	0
2016/05/30	2037	03/11/2016	10.35	Call	Bond Future	4,895.4300	4.8954	4,481.5700	4.4816	(8.454)	0	0	0
2016/05/30	2037	03/11/2016	10.36	Put	Bond Future	2,799.5000	2.7995	3,021.2000	3.0212	7.919	0	0	0
2016/05/30	2037	03/11/2016			Bond Future	10.0744	88.7960	10.1583	88.1585	0.833	0.0000	0.0000	0
2016/05/30	2037	03/11/2016	10.36	Call	Bond Future	4,938.9000	4.9389	4,523.1500	4.5231	(8.418)	0	0	0
2016/05/30	2037	03/11/2016	10.37	Call	Bond Future	4,982.7400	4.9827	4,565.1200	4.5651	(8.381)	0	0	0
2016/05/30	2037	03/11/2016	10.35	Put	Bond Future	2,829.5200	2.8295	3,053.1100	3.0531	7.902	0	0	0
2016/05/30	2037	03/11/2016	10.37	Put	Bond Future	2,769.9600	2.7700	2,989.7900	2.9898	7.936	0	0	0
2016/05/30	2037	02/02/2017	9.68	Put	Bond Future	6,694.5900	6.6946	7,057.5700	7.0576	5.422	0	0	0
2016/05/30	2037	02/02/2017			Bond Future	10.1271	86.3255	10.2135	85.6761	0.853	0.0000	0.0000	0
2016/05/30	2037	02/02/2017	9.67	Put	Bond Future	6,745.2000	6.7452	7,109.9200	7.1099	5.407	0	0	0
2016/05/30	2037	02/02/2017	9.68	Call	Bond Future	3,205.6400	3.2056	2,919.2300	2.9192	(8.935)	0	0	0
2016/05/30	2037	02/02/2017	9.66	Call	Bond Future	3,145.6300	3.1456	2,862.7000	2.8627	(8.994)	0	0	0
2016/05/30	2037	02/02/2017	9.67	Call	Bond Future	3,175.6900	3.1757	2,891.0200	2.8910	(8.964)	0	0	0
2016/05/30	2037	02/02/2017	9.66	Put	Bond Future	6,795.8200	6.7958	7,162.2800	7.1623	5.392	0	0	0
2016/05/30	2038	04/08/2016			Bond Future	132.5223	132.5223	132.0760	132.0760	(0.337)	0.0000	0.0000	22,289
2016/05/30	2038	04/08/2016	129.31	Call	Bond Future	3,212.3300	3.2123	2,766.0400	2.7660	(13.893)	0	0	0
2016/05/30	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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2016/05/30	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	2038	04/08/2016	129.32	Call	Bond Future	3,202.3300	3.2023	2,756.0400	2.7560	(13.936)	0	0	0
2016/05/30	2038	04/08/2016	129.30	Call	Bond Future	3,222.3300	3.2223	2,776.0400	2.7760	(13.850)	0	0	0
2016/05/30	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	2038	03/11/2016			Bond Future	135.0581	135.0581	134.6018	134.6018	(0.338)	0.0000	0.0000	0
2016/05/30	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	2038	03/11/2016	136.31	Put	Bond Future	1,251.8900	1.2519	1,708.2000	1.7082	36.450	0	0	0
2016/05/30	2038	03/11/2016	136.33	Put	Bond Future	1,271.8900	1.2719	1,728.2000	1.7282	35.877	0	0	0
2016/05/30	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	2038	03/11/2016	136.32	Put	Bond Future	1,261.8900	1.2619	1,718.2000	1.7182	36.161	0	0	0
2016/05/30	2040	04/08/2016			Bond Future	10.0712	90.6623	10.1576	89.9562	0.858	0.0000	0.0000	812
2016/05/30	2040	04/08/2016	9.49	Put	Bond Future	5,905.6900	5.9057	6,411.8800	6.4119	8.571	0	0	0
2016/05/30	2040	04/08/2016	9.50	Call	Bond Future	926.7800	0.9268	723.5500	0.7236	(21.929)	0	0	0
2016/05/30	2040	04/08/2016	9.51	Call	Bond Future	947.6000	0.9476	741.1000	0.7411	(21.792)	0	0	0
2016/05/30	2040	04/08/2016	9.49	Call	Bond Future	906.2800	0.9063	706.3200	0.7063	(22.064)	0	0	0
2016/05/30	2040	04/08/2016	9.51	Put	Bond Future	5,767.4600	5.7675	6,267.1100	6.2671	8.663	0	0	0
2016/05/30	2040	04/08/2016	9.50	Put	Bond Future	5,836.3500	5.8363	6,339.2700	6.3393	8.617	0	0	0
2016/05/30	2040	03/11/2016			Bond Future	10.1296	92.3903	10.2187	91.6696	0.880	0.0000	0.0000	0
2016/05/30	2040	03/11/2016	9.69	Put	Bond Future	6,208.0000	6.2080	6,629.7200	6.6297	6.793	0	0	0
2016/05/30	2040	03/11/2016	9.71	Put	Bond Future	6,095.6200	6.0956	6,512.5300	6.5125	6.840	0	0	0
2016/05/30	2040	03/11/2016	9.70	Put	Bond Future	6,151.6300	6.1516	6,570.9500	6.5710	6.816	0	0	0
2016/05/30	2040	03/11/2016	9.71	Call	Bond Future	2,570.5700	2.5706	2,266.7500	2.2668	(11.819)	0	0	0
2016/05/30	2040	03/11/2016	9.69	Call	Bond Future	2,509.2400	2.5092	2,210.2300	2.2102	(11.916)	0	0	0
2016/05/30	2040	03/11/2016	9.70	Call	Bond Future	2,539.7900	2.5398	2,238.3800	2.2384	(11.868)	0	0	0
2016/05/30	2044	04/08/2016	9.50	Call	Bond Future	925.6400	0.9256	722.3000	0.7223	(21.968)	0	0	0
2016/05/30	2044	04/08/2016			Bond Future	10.0745	87.9687	10.1609	87.2590	0.858	0.0000	0.0000	20,486
2016/05/30	2044	04/08/2016	9.51	Call	Bond Future	946.5400	0.9465	739.9000	0.7399	(21.831)	0	0	0
2016/05/30	2044	04/08/2016	9.49	Put	Bond Future	5,981.8600	5.9819	6,491.5200	6.4915	8.520	0	0	0
2016/05/30	2044	04/08/2016	9.51	Put	Bond Future	5,841.3200	5.8413	6,344.3900	6.3444	8.612	0	0	0
2016/05/30	2044	04/08/2016	9.49	Call	Bond Future	905.0700	0.9051	705.0200	0.7050	(22.103)	0	0	0
2016/05/30	2044	04/08/2016	9.50	Put	Bond Future	5,911.3500	5.9113	6,417.7200	6.4177	8.566	0	0	0
2016/05/30	2044	03/11/2016			Bond Future	10.1308	89.6453	10.2199	88.9210	0.879	0.0000	0.0000	0
2016/05/30	2044	03/11/2016	10.42	Call	Bond Future	5,321.6100	5.3216	4,850.5200	4.8505	(8.852)	0	0	0
2016/05/30	2044	03/11/2016	10.41	Put	Bond Future	3,040.0200	3.0400	3,295.3700	3.2954	8.400	0	0	0
2016/05/30	2044	03/11/2016	10.43	Put	Bond Future	2,976.2600	2.9763	3,227.3800	3.2274	8.437	0	0	0
2016/05/30	2044	03/11/2016	10.42	Put	Bond Future	3,008.1100	3.0081	3,261.3500	3.2613	8.419	0	0	0
2016/05/30	2044	03/11/2016	10.43	Call	Bond Future	5,367.8500	5.3678	4,894.6400	4.8946	(8.816)	0	0	0
2016/05/30	2044	03/11/2016	10.41	Call	Bond Future	5,275.3100	5.2753	4,806.3300	4.8063	(8.890)	0	0	0
2016/05/30	2044	02/02/2017			Bond Future	10.1819	87.0667	10.2736	86.3286	0.901	0.0000	0.0000	0
2016/05/30	2044	02/02/2017	9.77	Call	Bond Future	3,600.5200	3.6005	3,267.9100	3.2679	(9.238)	0	0	0
2016/05/30	2044	02/02/2017	9.76	Put	Bond Future	7,108.8400	7.1088	7,516.2700	7.5163	5.731	0	0	0
2016/05/30	2044	02/02/2017	9.78	Put	Bond Future	7,001.5500	7.0015	7,405.0200	7.4050	5.763	0	0	0
2016/05/30	2044	02/02/2017	9.77	Put	Bond Future	7,055.1800	7.0552	7,460.6300	7.4606	5.747	0	0	0
2016/05/30	2044	02/02/2017	9.78	Call	Bond Future	3,633.5500	3.6336	3,298.9600	3.2990	(9.208)	0	0	0
2016/05/30	2044	02/02/2017	9.76	Call	Bond Future	3,567.3800	3.5674	3,236.7500	3.2368	(9.268)	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
2016/05/30	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	2046	04/08/2016			Bond Future	131.8065	131.8065	131.2553	131.2553	(0.418)	0.0000	0.0000	16,290
2016/05/30	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	2046	04/08/2016	129.00	Call	Bond Future	2,806.4700	2.8065	2,255.2700	2.2553	(19.640)	0	0	0
2016/05/30	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	2046	04/08/2016	129.01	Call	Bond Future	2,796.4700	2.7965	2,245.2700	2.2453	(19.711)	0	0	0
2016/05/30	2046	04/08/2016	129.02	Call	Bond Future	2,786.4700	2.7865	2,235.2700	2.2353	(19.781)	0	0	0
2016/05/30	2046	03/11/2016	137.07	Put	Bond Future	4,252.2800	4.2523	4,815.6200	4.8156	13.248	0	0	0
2016/05/30	2046	03/11/2016			Bond Future	132.8177	132.8177	132.2544	132.2544	(0.424)	0.0000	0.0000	0
2016/05/30	2046	03/11/2016	137.09	Put	Bond Future	4,272.2800	4.2723	4,835.6200	4.8356	13.186	0	0	0
2016/05/30	2046	03/11/2016	137.08	Put	Bond Future	4,262.2800	4.2623	4,825.6200	4.8256	13.217	0	0	0
2016/05/30	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	2050	04/08/2016	139.14	Call	Bond Future	1,725.6100	1.7256	1,067.3000	1.0673	(38.149)	0	0	0
2016/05/30	2050	04/08/2016			Bond Future	140.8656	140.8656	140.2073	140.2073	(0.467)	0.0000	0.0000	20,765
2016/05/30	2050	04/08/2016	139.12	Call	Bond Future	1,745.6100	1.7456	1,087.3000	1.0873	(37.712)	0	0	0
2016/05/30	2050	04/08/2016	139.13	Call	Bond Future	1,735.6100	1.7356	1,077.3000	1.0773	(37.930)	0	0	0
2016/05/30	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	2050	03/11/2016	149.52	Put	Bond Future	5,958.8500	5.9588	6,631.3000	6.6313	11.285	0	0	0
2016/05/30	2050	03/11/2016			Bond Future	143.5611	143.5611	142.8887	142.8887	(0.468)	0.0000	0.0000	0
2016/05/30	2050	03/11/2016	149.54	Put	Bond Future	5,978.8500	5.9788	6,651.3000	6.6513	11.247	0	0	0
2016/05/30	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	2050	03/11/2016	149.53	Put	Bond Future	5,968.8500	5.9688	6,641.3000	6.6413	11.266	0	0	0
2016/05/30	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	AL37	04/08/2016			Index Future	480.9240	480.9240	479.0500	479.0500	(0.390)	0.0000	0.0000	18
2016/05/30	AL37	03/11/2016			Index Future	490.1880	490.1880	488.2720	488.2720	(0.391)	0.0000	0.0000	0
2016/05/30	AL7T	04/08/2016			Index Future	549.1660	549.1660	546.0130	546.0130	(0.574)	0.0000	0.0000	11
2016/05/30	AL7T	03/11/2016			Index Future	559.7450	559.7450	556.5230	556.5230	(0.576)	0.0000	0.0000	0
2016/05/30	ALBI	04/08/2016			Index Future	500.0200	500.0200	497.1930	497.1930	(0.565)	0.0000	0.0000	617
2016/05/30	ALBI	03/11/2016			Index Future	509.6530	509.6530	506.7630	506.7630	(0.567)	0.0000	0.0000	0
2016/05/30	ALBI	02/02/2017			Index Future	519.9000	519.9000	516.9550	516.9550	(0.566)	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
2016/05/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/05/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	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
2016/05/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/30	EL28	04/08/2016			Bond Future	130.9527	130.9527	130.9658	130.9658	0.010	0.0000	0.0000	0
2016/05/30	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	EL28	04/08/2016	126.86	Call	Bond Future	4,092.7400	4.0927	4,105.7600	4.1058	0.318	0	0	0
2016/05/30	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	EL28	04/08/2016	126.87	Call	Bond Future	4,082.7400	4.0827	4,095.7600	4.0958	0.319	0	0	0
2016/05/30	EL28	04/08/2016	126.88	Call	Bond Future	4,072.7400	4.0727	4,085.7600	4.0858	0.320	0	0	0
2016/05/30	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	EL28	03/11/2016			Bond Future	131.7885	131.7885	131.8001	131.8001	0.009	0.0000	0.0000	0
2016/05/30	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	EL28	03/11/2016	132.15	Put	Bond Future	361.4900	0.3615	349.8700	0.3499	(3.214)	0	0	0
2016/05/30	EL28	03/11/2016	132.17	Put	Bond Future	381.4900	0.3815	369.8700	0.3699	(3.046)	0	0	0
2016/05/30	EL28	03/11/2016	132.16	Put	Bond Future	371.4900	0.3715	359.8700	0.3599	(3.128)	0	0	0
2016/05/30	ES33	04/08/2016			Bond Future	10.8817	77.0008	10.9629	76.5065	0.746	0.0000	0.0000	8,932
2016/05/30	ES33	04/08/2016	10.24	Put	Bond Future	4,094.6800	4.0947	4,589.0200	4.5890	12.073	0	0	0
2016/05/30	ES33	04/08/2016	10.26	Put	Bond Future	3,961.9300	3.9619	4,456.2700	4.4563	12.477	0	0	0
2016/05/30	ES33	04/08/2016	10.25	Put	Bond Future	4,028.2600	4.0283	4,522.6000	4.5226	12.272	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/30	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	ES33	03/11/2016			Bond Future	10.9735	74.6755	11.0576	74.1708	0.766	0.0000	0.0000	0
2016/05/30	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	ES33	03/11/2016	11.31	Call	Bond Future	1,988.9300	1.9889	1,484.2200	1.4842	(25.376)	0	0	0
2016/05/30	ES33	03/11/2016	11.29	Call	Bond Future	1,873.0200	1.8730	1,368.3100	1.3683	(26.946)	0	0	0
2016/05/30	ES33	03/11/2016	11.30	Call	Bond Future	1,931.0100	1.9310	1,426.3000	1.4263	(26.137)	0	0	0
2016/05/30	ES33	02/02/2017			Bond Future	11.0621	76.1778	11.1490	75.6637	0.785	0.0000	0.0000	0
2016/05/30	ES33	02/02/2017	10.59	Put	Bond Future	2,894.3700	2.8944	3,408.4300	3.4084	17.761	0	0	0
2016/05/30	ES33	02/02/2017	10.61	Put	Bond Future	2,768.2700	2.7683	3,282.3300	3.2823	18.570	0	0	0
2016/05/30	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	ES33	02/02/2017	10.60	Put	Bond Future	2,831.2800	2.8313	3,345.3400	3.3453	18.156	0	0	0
2016/05/30	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	ES42	04/08/2016			Bond Future	11.0262	80.9974	11.1074	80.4406	0.736	0.0000	0.0000	7,270
2016/05/30	ES42	03/11/2016			Bond Future	11.1167	78.2785	11.2008	77.7100	0.757	0.0000	0.0000	0
2016/05/30	GOVI	04/08/2016	520.99	Put	GOVI	220,190.0000	22.0190	247,090.0000	24.7090	12.217	0	0	0
2016/05/30	GOVI	04/08/2016			GOVI	498.9710	498.9710	496.2810	496.2810	(0.539)	0.0000	0.0000	466
2016/05/30	GOVI	04/08/2016	521.01	Put	GOVI	220,390.0000	22.0390	247,290.0000	24.7290	12.206	0	0	0
2016/05/30	GOVI	04/08/2016	521.00	Put	GOVI	220,290.0000	22.0290	247,190.0000	24.7190	12.211	0	0	0
2016/05/30	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	GOVI	03/11/2016	476.11	Call	GOVI	324,730.0000	32.4730	297,240.0000	29.7240	(8.465)	0	0	0
2016/05/30	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	GOVI	03/11/2016			GOVI	508.5830	508.5830	505.8340	505.8340	(0.541)	0.0000	0.0000	156
2016/05/30	GOVI	03/11/2016	476.12	Call	GOVI	324,630.0000	32.4630	297,140.0000	29.7140	(8.468)	0	0	0
2016/05/30	GOVI	03/11/2016	476.13	Call	GOVI	324,530.0000	32.4530	297,040.0000	29.7040	(8.471)	0	0	0
2016/05/30	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	GOVI	02/02/2017			GOVI	518.8090	518.8090	516.0080	516.0080	(0.540)	0.0000	0.0000	0
2016/05/30	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	GOVI	02/02/2017	533.32	Put	GOVI	145,110.0000	14.5110	173,120.0000	17.3120	19.303	0	0	0
2016/05/30	GOVI	02/02/2017	533.34	Put	GOVI	145,310.0000	14.5310	173,320.0000	17.3320	19.276	0	0	0
2016/05/30	GOVI	02/02/2017	533.33	Put	GOVI	145,210.0000	14.5210	173,220.0000	17.3220	19.289	0	0	0
2016/05/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/05/30	IGOV	04/08/2016			Index Future	245.6200	245.6200	244.9170	244.9170	(0.286)	0.0000	0.0000	1,077
2016/05/30	IGOV	03/11/2016			Index Future	250.3710	250.3710	249.6500	249.6500	(0.288)	0.0000	0.0000	23
2016/05/30	IGOV	02/02/2017			Index Future	255.4250	255.4250	254.6910	254.6910	(0.287)	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
2016/05/30	ILBI	04/08/2016			Index Future	666.9750	666.9750	664.7570	664.7570	(0.333)	0.0000	0.0000	157
2016/05/30	ILBI	03/11/2016			Index Future	679.7080	679.7080	677.4470	677.4470	(0.333)	0.0000	0.0000	0
2016/05/30	IS01	19/12/2016			Interest Rate Swap	100.1254	100.1254	100.1291	100.1291	0.004	0.0000	0.0000	0
2016/05/30	IS01	16/03/2017			Interest Rate Swap	100.1627	100.1627	100.1727	100.1727	0.010	0.0000	0.0000	0
2016/05/30	IS01	15/06/2017			Interest Rate Swap	99.9452	99.9452	99.9676	99.9676	0.022	0.0000	0.0000	0
2016/05/30	IS02	18/12/2017			Interest Rate Swap	100.6492	100.6492	100.6936	100.6936	0.044	0.0000	0.0000	0
2016/05/30	IS02	16/03/2018			Interest Rate Swap	100.1369	100.1369	100.1942	100.1942	0.057	0.0000	0.0000	0
2016/05/30	IS02	15/06/2018			Interest Rate Swap	100.0312	100.0312	100.1129	100.1129	0.082	0.0000	0.0000	0
2016/05/30	IS05	17/12/2020			Interest Rate Swap	101.1761	101.1761	101.3765	101.3765	0.198	0.0000	0.0000	0
2016/05/30	IS05	16/03/2021			Interest Rate Swap	100.7211	100.7211	100.9225	100.9225	0.200	0.0000	0.0000	0
2016/05/30	IS05	15/06/2021			Interest Rate Swap	100.2328	100.2328	100.4402	100.4402	0.207	0.0000	0.0000	0
2016/05/30	IS10	17/12/2025			Interest Rate Swap	103.7190	103.7190	104.0636	104.0636	0.332	0.0000	0.0000	0
2016/05/30	IS10	16/03/2026			Interest Rate Swap	101.0099	101.0099	101.3665	101.3665	0.353	0.0000	0.0000	0
2016/05/30	IS10	15/06/2026			Interest Rate Swap	99.9381	99.9381	100.3045	100.3045	0.367	0.0000	0.0000	0
2016/05/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/05/30	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/05/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/05/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/05/30	JBAF	15/06/2016			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2016/05/30	JBAF	20/07/2016			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/05/30	JBAF	17/08/2016			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2016/05/30	JBAF	21/09/2016			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2016/05/30	JBAF	19/10/2016			Jibar Tradeable Future	7.6800	92.3200	7.6800	92.3200	0.000	0.0000	0.0000	0
2016/05/30	JBAF	16/11/2016			Jibar Tradeable Future	7.7100	92.2900	7.7100	92.2900	0.000	0.0000	0.0000	0
2016/05/30	JBAF	21/12/2016			Jibar Tradeable Future	7.8400	92.1600	7.8400	92.1600	0.000	0.0000	0.0000	0
2016/05/30	JBAF	15/03/2017			Jibar Tradeable Future	8.0700	91.9300	8.0700	91.9300	0.000	0.0000	0.0000	0
2016/05/30	JBAF	21/06/2017			Jibar Tradeable Future	8.2300	91.7700	8.2300	91.7700	0.000	0.0000	0.0000	0
2016/05/30	JBAF	20/09/2017			Jibar Tradeable Future	8.3200	91.6800	8.3200	91.6800	0.000	0.0000	0.0000	0
2016/05/30	JBAF	20/12/2017			Jibar Tradeable Future	8.3900	91.6100	8.3900	91.6100	0.000	0.0000	0.0000	0
2016/05/30	JBAF	20/03/2018			Jibar Tradeable Future	8.4600	91.5400	8.4600	91.5400	0.000	0.0000	0.0000	0
2016/05/30	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/05/30	R023	04/08/2016	8.24	Call	Bond Future	137.1100	0.1371	89.4300	0.0894	(34.775)	0	0	0
2016/05/30	R023	04/08/2016	8.25	Put	Bond Future	4,571.1600	4.5712	4,998.9300	4.9989	9.358	0	0	0
2016/05/30	R023	04/08/2016			Bond Future	9.1785	96.5039	9.2817	96.0272	1.124	0.0000	0.0000	10,909
2016/05/30	R023	04/08/2016	8.25	Call	Bond Future	141.4100	0.1414	92.4800	0.0925	(34.602)	0	0	0
2016/05/30	R023	04/08/2016	8.26	Call	Bond Future	145.9700	0.1460	95.7400	0.0957	(34.411)	0	0	0

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2016/05/30	R023	04/08/2016	8.24	Put	Bond Future	4,615.9800	4.6160	5,045.0000	5.0450	9.294	0	0	0
2016/05/30	R023	04/08/2016	8.26	Put	Bond Future	4,526.6300	4.5266	4,953.1000	4.9531	9.421	0	0	0
2016/05/30	R023	03/11/2016	9.73	Put	Bond Future	1,139.2700	1.1393	1,289.2600	1.2893	13.165	0	0	0
2016/05/30	R023	03/11/2016			Bond Future	9.2488	94.4116	9.3575	93.9246	1.176	0.0000	0.0000	0
2016/05/30	R023	03/11/2016	9.75	Put	Bond Future	1,111.0000	1.1110	1,258.0500	1.2581	13.236	0	0	0
2016/05/30	R023	03/11/2016	9.73	Call	Bond Future	3,270.5100	3.2705	2,933.4500	2.9335	(10.306)	0	0	0
2016/05/30	R023	03/11/2016	9.74	Put	Bond Future	1,125.0600	1.1251	1,273.5800	1.2736	13.201	0	0	0
2016/05/30	R023	03/11/2016	9.74	Call	Bond Future	3,299.9400	3.2999	2,961.4100	2.9614	(10.259)	0	0	0
2016/05/30	R023	03/11/2016	9.75	Call	Bond Future	3,329.4900	3.3295	2,989.4900	2.9895	(10.212)	0	0	0
2016/05/30	R023	02/02/2017	8.85	Call	Bond Future	1,576.9900	1.5770	1,381.2000	1.3812	(12.415)	0	0	0
2016/05/30	R023	02/02/2017			Bond Future	9.3111	96.3107	9.4255	95.8148	1.229	0.0000	0.0000	0
2016/05/30	R023	02/02/2017	8.86	Call	Bond Future	1,593.6900	1.5937	1,396.5000	1.3965	(12.373)	0	0	0
2016/05/30	R023	02/02/2017	8.84	Put	Bond Future	3,637.3100	3.6373	3,938.8200	3.9388	8.289	0	0	0
2016/05/30	R023	02/02/2017	8.86	Put	Bond Future	3,581.2700	3.5813	3,879.9800	3.8800	8.341	0	0	0
2016/05/30	R023	02/02/2017	8.84	Call	Bond Future	1,560.4000	1.5604	1,366.0100	1.3660	(12.458)	0	0	0
2016/05/30	R023	02/02/2017	8.85	Put	Bond Future	3,609.2200	3.6092	3,909.3300	3.9093	8.315	0	0	0
2016/05/30	R035	04/08/2016			Bond Future	9.9431	94.9552	10.0244	94.3235	0.818	0.0000	0.0000	5,505
2016/05/30	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	R035	04/08/2016	10.35	Call	Bond Future	3,093.2000	3.0932	2,461.4500	2.4615	(20.424)	0	0	0
2016/05/30	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	R035	04/08/2016	10.36	Call	Bond Future	3,167.1400	3.1671	2,535.3900	2.5354	(19.947)	0	0	0
2016/05/30	R035	04/08/2016	10.37	Call	Bond Future	3,240.9900	3.2410	2,609.2400	2.6092	(19.493)	0	0	0
2016/05/30	R035	03/11/2016	9.58	Put	Bond Future	3,371.9700	3.3720	4,016.9300	4.0169	19.127	0	0	0
2016/05/30	R035	03/11/2016			Bond Future	10.0049	92.2627	10.0890	91.6178	0.840	0.0000	0.0000	0
2016/05/30	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	R035	03/11/2016	9.57	Put	Bond Future	3,453.6400	3.4536	4,098.6000	4.0986	18.675	0	0	0
2016/05/30	R035	03/11/2016	9.59	Put	Bond Future	3,290.4100	3.2904	3,935.3700	3.9354	19.601	0	0	0
2016/05/30	R186	04/08/2016	8.51	Put	Bond Future	6,761.4200	6.7614	7,346.9200	7.3469	8.659	0	0	0
2016/05/30	R186	04/08/2016	8.90	Call	Bond Future	690.8000	0.6908	514.4800	0.5145	(25.524)	0	0	500
2016/05/30	R186	04/08/2016	8.85	Call	Bond Future	0.0000	0.0000	450.1000	0.4501	100.000	0	0	750
2016/05/30	R186	04/08/2016	9.60	Call	Bond Future	2,665.8200	2.6658	2,240.8200	2.2408	(15.943)	0	0	0
2016/05/30	R186	04/08/2016	10.00	Put	Bond Future	675.4500	0.6755	797.4700	0.7975	18.065	0	0	6,500
2016/05/30	R186	04/08/2016			Bond Future	9.4266	108.4138	9.5238	107.7518	1.032	0.0000	0.0000	99,862
2016/05/30	R186	04/08/2016	8.50	Put	Bond Future	6,828.3200	6.8283	7,415.7300	7.4157	8.603	0	0	0
2016/05/30	R186	04/08/2016	9.25	Put	Bond Future	2,685.8100	2.6858	3,049.2500	3.0493	13.532	0	0	1,000
2016/05/30	R186	04/08/2016	9.35	Put	Bond Future	0.0000	0.0000	2,619.0800	2.6191	100.000	0	0	0
2016/05/30	R186	04/08/2016	9.40	Put	Bond Future	2,111.2700	2.1113	2,419.2500	2.4193	14.587	0	0	5,000
2016/05/30	R186	04/08/2016	9.30	Put	Bond Future	2,484.1800	2.4842	2,829.1000	2.8291	13.885	0	0	0
2016/05/30	R186	04/08/2016	8.51	Call	Bond Future	237.1500	0.2371	160.7300	0.1607	(32.224)	0	0	0
2016/05/30	R186	04/08/2016	8.85	Put	Bond Future	0.0000	0.0000	5,154.7800	5.1548	100.000	0	0	0
2016/05/30	R186	04/08/2016	8.49	Call	Bond Future	223.1400	0.2231	150.4500	0.1504	(32.576)	0	0	0
2016/05/30	R186	04/08/2016	8.50	Call	Bond Future	229.9300	0.2299	155.4200	0.1554	(32.406)	0	0	0
2016/05/30	R186	04/08/2016	8.90	Put	Bond Future	4,374.8600	4.3749	4,860.4600	4.8605	11.100	0	0	0

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2016/05/30	R186	04/08/2016	9.25	Call	Bond Future	1,469.1600	1.4692	1,170.6800	1.1707	(20.316)	0	0	0
2016/05/30	R186	04/08/2016	9.35	Call	Bond Future	0.0000	0.0000	1,431.7000	1.4317	100.000	0	0	500
2016/05/30	R186	04/08/2016	9.40	Call	Bond Future	1,929.1600	1.9292	1,575.2200	1.5752	(18.347)	0	0	0
2016/05/30	R186	04/08/2016	9.30	Call	Bond Future	1,613.8800	1.6139	1,296.8800	1.2969	(19.642)	0	0	500
2016/05/30	R186	04/08/2016	9.60	Put	Bond Future	1,489.4400	1.4894	1,726.3600	1.7264	15.907	0	0	5,635
2016/05/30	R186	04/08/2016	10.00	Call	Bond Future	4,498.9000	4.4989	3,959.0000	3.9590	(12.001)	0	0	0
2016/05/30	R186	04/08/2016	8.49	Put	Bond Future	6,895.7100	6.8957	7,484.9400	7.4849	8.545	0	0	0
2016/05/30	R186	03/11/2016			Bond Future	9.4888	110.4799	9.5902	109.8040	1.068	0.0000	0.0000	10
2016/05/30	R186	03/11/2016	8.95	Put	Bond Future	5,245.6000	5.2456	5,687.2200	5.6872	8.419	0	0	0
2016/05/30	R186	03/11/2016	8.97	Put	Bond Future	5,149.9000	5.1499	5,586.8600	5.5869	8.485	0	0	0
2016/05/30	R186	03/11/2016	8.96	Put	Bond Future	5,197.6100	5.1976	5,636.9000	5.6369	8.452	0	0	0
2016/05/30	R186	03/11/2016	9.66	Call	Bond Future	3,664.8000	3.6648	3,260.7200	3.2607	(11.026)	0	0	0
2016/05/30	R186	03/11/2016	9.71	Call	Bond Future	3,855.0600	3.8551	3,439.6300	3.4396	(10.776)	0	0	0
2016/05/30	R186	03/11/2016	8.97	Call	Bond Future	1,597.4200	1.5974	1,358.4400	1.3584	(14.960)	0	0	0
2016/05/30	R186	03/11/2016	8.95	Call	Bond Future	1,552.9700	1.5530	1,318.6500	1.3187	(15.089)	0	0	0
2016/05/30	R186	03/11/2016	9.71	Put	Bond Future	2,387.6700	2.3877	2,648.1800	2.6482	10.911	0	0	5,000
2016/05/30	R186	03/11/2016	9.66	Put	Bond Future	2,526.6600	2.5267	2,798.5200	2.7985	10.760	0	0	5,000
2016/05/30	R186	03/11/2016	8.96	Call	Bond Future	1,575.0900	1.5751	1,338.4400	1.3384	(15.025)	0	0	0
2016/05/30	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	R197	04/08/2016			Bond Future	299.2325	299.2325	297.7364	297.7364	(0.500)	0.0000	0.0000	1,878
2016/05/30	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	R197	04/08/2016	293.98	Call	Bond Future	5,252.5000	5.2525	3,756.4200	3.7564	(28.483)	0	0	0
2016/05/30	R197	04/08/2016	293.96	Call	Bond Future	5,272.5000	5.2725	3,776.4200	3.7764	(28.375)	0	0	0
2016/05/30	R197	04/08/2016	293.97	Call	Bond Future	5,262.5000	5.2625	3,766.4200	3.7664	(28.429)	0	0	0
2016/05/30	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	R197	03/11/2016	303.56	Call	Bond Future	1,398.3100	1.3983	0.0000	0.0000	(100.000)	0	0	0
2016/05/30	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	140.3800	0.1404	100.000	0	0	0
2016/05/30	R197	03/11/2016			Bond Future	304.9583	304.9583	303.4296	303.4296	(0.501)	0.0000	0.0000	0
2016/05/30	R197	03/11/2016	303.57	Call	Bond Future	1,388.3100	1.3883	0.0000	0.0000	(100.000)	0	0	0
2016/05/30	R197	03/11/2016	303.58	Call	Bond Future	1,378.3100	1.3783	0.0000	0.0000	(100.000)	0	0	0
2016/05/30	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	130.3800	0.1304	100.000	0	0	0
2016/05/30	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	150.3800	0.1504	100.000	0	0	0
2016/05/30	R202	04/08/2016	243.25	Call	Bond Future	6,240.2800	6.2403	5,087.9000	5.0879	(18.467)	0	0	0
2016/05/30	R202	04/08/2016			Bond Future	247.4270	247.4270	245.7642	245.7642	(0.672)	0.0000	0.0000	37,829
2016/05/30	R202	04/08/2016	243.26	Call	Bond Future	6,233.6600	6.2337	5,081.9100	5.0819	(18.476)	0	0	0
2016/05/30	R202	04/08/2016	243.24	Put	Bond Future	2,059.9000	2.0599	2,569.7000	2.5697	24.749	0	0	0
2016/05/30	R202	04/08/2016	243.26	Put	Bond Future	2,066.6500	2.0666	2,577.7100	2.5777	24.729	0	0	0
2016/05/30	R202	04/08/2016	243.24	Call	Bond Future	6,246.9100	6.2469	5,093.9000	5.0939	(18.457)	0	0	0
2016/05/30	R202	04/08/2016	243.25	Put	Bond Future	2,063.2700	2.0633	2,573.7000	2.5737	24.739	0	0	0
2016/05/30	R202	03/11/2016	253.85	Put	Bond Future	1,688.5100	1.6885	3,386.2500	3.3863	100.547	0	0	0
2016/05/30	R202	03/11/2016			Bond Future	252.1615	252.1615	250.4638	250.4638	(0.673)	0.0000	0.0000	0
2016/05/30	R202	03/11/2016	253.87	Put	Bond Future	1,708.5100	1.7085	3,406.2500	3.4063	99.370	0	0	0
2016/05/30	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	R202	03/11/2016	253.86	Put	Bond Future	1,698.5100	1.6985	3,396.2500	3.3963	99.955	0	0	0
2016/05/30	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/30	R203	04/08/2016	7.26	Call	Bond Future	18.6300	0.0186	10.0800	0.0101	(45.894)	0	0	0
2016/05/30	R203	04/08/2016			Bond Future	8.0550	103.5061	8.1730	103.3842	1.465	0.0000	0.0000	58,097
2016/05/30	R203	04/08/2016	7.24	Call	Bond Future	17.0900	0.0171	9.1600	0.0092	(46.401)	0	0	0
2016/05/30	R203	04/08/2016	7.25	Call	Bond Future	17.8200	0.0178	9.5900	0.0096	(46.184)	0	0	0
2016/05/30	R203	04/08/2016	7.24	Put	Bond Future	865.1100	0.8651	979.1000	0.9791	13.176	0	0	0
2016/05/30	R203	04/08/2016	7.26	Put	Bond Future	845.7100	0.8457	959.0800	0.9591	13.405	0	0	0
2016/05/30	R203	04/08/2016	7.25	Put	Bond Future	855.3700	0.8554	969.0600	0.9691	13.291	0	0	0
2016/05/30	R203	03/11/2016	8.86	Call	Bond Future	687.2500	0.6872	590.7700	0.5908	(14.039)	0	0	0
2016/05/30	R203	03/11/2016			Bond Future	8.1345	101.3067	8.2899	101.1811	1.910	0.0000	0.0000	0
2016/05/30	R203	03/11/2016	8.84	Call	Bond Future	674.5200	0.6745	578.8000	0.5788	(14.191)	0	0	0
2016/05/30	R203	03/11/2016	8.85	Call	Bond Future	680.8700	0.6809	584.7700	0.5848	(14.114)	0	0	0
2016/05/30	R203	03/11/2016	8.84	Put	Bond Future	106.3500	0.1063	136.2000	0.1362	28.068	0	0	0
2016/05/30	R203	03/11/2016	8.86	Put	Bond Future	103.0400	0.1030	132.1300	0.1321	28.232	0	0	0
2016/05/30	R203	03/11/2016	8.85	Put	Bond Future	104.6800	0.1047	134.1500	0.1341	28.152	0	0	0
2016/05/30	R203	02/02/2017	7.70	Call	Bond Future	158.1100	0.1581	116.6400	0.1166	(26.229)	0	0	0
2016/05/30	R203	02/02/2017	7.71	Put	Bond Future	418.2000	0.4182	503.4500	0.5034	20.385	0	0	0
2016/05/30	R203	02/02/2017			Bond Future	8.1573	103.3445	8.3784	103.2174	2.710	0.0000	0.0000	0
2016/05/30	R203	02/02/2017	7.71	Call	Bond Future	160.1200	0.1601	118.2700	0.1183	(26.137)	0	0	0
2016/05/30	R203	02/02/2017	7.72	Call	Bond Future	162.4800	0.1625	120.2000	0.1202	(26.022)	0	0	0
2016/05/30	R203	02/02/2017	7.70	Put	Bond Future	421.9700	0.4220	507.6000	0.5076	20.293	0	0	0
2016/05/30	R203	02/02/2017	7.72	Put	Bond Future	414.7700	0.4148	499.5900	0.4996	20.450	0	0	0
2016/05/30	R204	04/08/2016			Bond Future	8.4799	100.0678	8.5881	99.8421	1.275	0.0000	0.0000	35,129
2016/05/30	R204	04/08/2016	7.74	Put	Bond Future	1,641.8600	1.6419	1,838.8700	1.8389	11.999	0	0	0
2016/05/30	R204	04/08/2016	7.76	Put	Bond Future	1,604.7700	1.6048	1,800.1700	1.8002	12.176	0	0	0
2016/05/30	R204	04/08/2016	7.74	Call	Bond Future	79.9100	0.0799	51.2100	0.0512	(35.915)	0	0	0
2016/05/30	R204	04/08/2016	7.75	Put	Bond Future	1,623.3200	1.6233	1,819.5300	1.8195	12.087	0	0	0
2016/05/30	R204	04/08/2016	7.75	Call	Bond Future	82.6800	0.0827	53.1800	0.0532	(35.680)	0	0	0
2016/05/30	R204	04/08/2016	7.76	Call	Bond Future	85.4400	0.0854	55.1300	0.0551	(35.475)	0	0	0
2016/05/30	R204	03/11/2016			Bond Future	8.5633	101.9749	8.6860	101.7435	1.433	0.0000	0.0000	0
2016/05/30	R204	03/11/2016	9.21	Put	Bond Future	319.5100	0.3195	378.8300	0.3788	18.566	0	0	0
2016/05/30	R204	03/11/2016	9.23	Put	Bond Future	310.2100	0.3102	368.1400	0.3681	18.674	0	0	0
2016/05/30	R204	03/11/2016	9.22	Put	Bond Future	314.7200	0.3147	373.3400	0.3733	18.626	0	0	0
2016/05/30	R204	03/11/2016	9.22	Call	Bond Future	1,544.9300	1.5449	1,372.2100	1.3722	(11.180)	0	0	0
2016/05/30	R204	03/11/2016	9.21	Call	Bond Future	1,531.1300	1.5311	1,359.1100	1.3591	(11.235)	0	0	0
2016/05/30	R204	03/11/2016	9.23	Call	Bond Future	1,559.0000	1.5590	1,385.5900	1.3856	(11.123)	0	0	0
2016/05/30	R204	02/02/2017	8.28	Call	Bond Future	579.0700	0.5791	486.5900	0.4866	(15.970)	0	0	0
2016/05/30	R204	02/02/2017			Bond Future	8.6234	99.9837	8.7634	99.7487	1.623	0.0000	0.0000	0
2016/05/30	R204	02/02/2017	8.29	Call	Bond Future	585.9800	0.5860	492.7500	0.4927	(15.910)	0	0	0
2016/05/30	R204	02/02/2017	8.30	Call	Bond Future	592.9400	0.5929	498.9600	0.4990	(15.850)	0	0	0
2016/05/30	R204	02/02/2017	8.28	Put	Bond Future	1,159.0000	1.1590	1,301.5200	1.3015	12.297	0	0	0
2016/05/30	R204	02/02/2017	8.30	Put	Bond Future	1,138.9800	1.1390	1,280.0000	1.2800	12.381	0	0	0
2016/05/30	R204	02/02/2017	8.29	Put	Bond Future	1,148.9600	1.1490	1,290.7300	1.2907	12.339	0	0	0
2016/05/30	R207	04/08/2016			Bond Future	8.7962	96.0095	8.9017	95.7118	1.200	0.0000	0.0000	76,765
2016/05/30	R207	04/08/2016	7.99	Put	Bond Future	2,415.0200	2.4150	2,676.8600	2.6769	10.842	0	0	0
2016/05/30	R207	04/08/2016	8.01	Put	Bond Future	2,363.7400	2.3637	2,623.6300	2.6236	10.995	0	0	0

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2016/05/30	R207	04/08/2016	8.00	Put	Bond Future	2,389.3400	2.3893	2,650.2000	2.6502	10.918	0	0	0
2016/05/30	R207	04/08/2016	8.01	Call	Bond Future	109.8800	0.1099	72.0200	0.0720	(34.456)	0	0	0
2016/05/30	R207	04/08/2016	7.99	Call	Bond Future	102.9800	0.1030	67.0700	0.0671	(34.871)	0	0	0
2016/05/30	R207	04/08/2016	8.00	Call	Bond Future	106.3900	0.1064	69.5000	0.0695	(34.674)	0	0	0
2016/05/30	R207	02/02/2017	9.24	Call	Bond Future	1,739.4800	1.7395	1,553.4200	1.5534	(10.696)	0	0	0
2016/05/30	R207	02/02/2017			Bond Future	8.9426	96.1638	9.0685	95.8540	1.408	0.0000	0.0000	0
2016/05/30	R207	02/02/2017	8.91	Call	Bond Future	1,289.1600	1.2892	1,132.9200	1.1329	(12.120)	0	0	62
2016/05/30	R207	02/02/2017	9.22	Call	Bond Future	1,710.0800	1.7101	1,525.7700	1.5258	(10.778)	0	0	0
2016/05/30	R207	02/02/2017	9.23	Call	Bond Future	1,724.7500	1.7247	1,539.5600	1.5396	(10.737)	0	0	0
2016/05/30	R207	02/02/2017	8.91	Put	Bond Future	1,369.6800	1.3697	1,523.3000	1.5233	11.216	0	0	0
2016/05/30	R207	02/02/2017	9.22	Put	Bond Future	1,029.0100	1.0290	1,154.5600	1.1546	12.201	0	0	0
2016/05/30	R207	02/02/2017	9.24	Put	Bond Future	1,009.5400	1.0095	1,133.3400	1.1333	12.263	0	0	0
2016/05/30	R207	02/02/2017	9.23	Put	Bond Future	1,019.2400	1.0192	1,143.9100	1.1439	12.232	0	0	0
2016/05/30	R208	04/08/2016	8.01	Put	Bond Future	3,414.4500	3.4144	3,765.3500	3.7654	10.277	0	0	0
2016/05/30	R208	04/08/2016			Bond Future	8.9255	94.3005	9.0350	93.9134	1.226	0.0000	0.0000	48,487
2016/05/30	R208	04/08/2016	8.00	Put	Bond Future	3,448.2500	3.4482	3,800.1600	3.8002	10.205	0	0	0
2016/05/30	R208	04/08/2016	7.99	Call	Bond Future	91.0600	0.0911	56.8200	0.0568	(37.602)	0	0	0
2016/05/30	R208	04/08/2016	8.00	Call	Bond Future	94.0700	0.0941	58.8800	0.0589	(37.408)	0	0	0
2016/05/30	R208	04/08/2016	8.01	Call	Bond Future	97.3000	0.0973	61.1000	0.0611	(37.205)	0	0	0
2016/05/30	R208	04/08/2016	7.99	Put	Bond Future	3,482.2800	3.4823	3,835.1400	3.8351	10.133	0	0	0
2016/05/30	R208	03/11/2016	9.59	Put	Bond Future	700.5300	0.7005	810.1200	0.8101	15.644	0	0	0
2016/05/30	R208	03/11/2016			Bond Future	8.9994	92.6948	9.1165	92.2991	1.301	0.0000	0.0000	0
2016/05/30	R208	03/11/2016	9.58	Put	Bond Future	710.0100	0.7100	820.7800	0.8208	15.601	0	0	0
2016/05/30	R208	03/11/2016	9.57	Call	Bond Future	2,628.5200	2.6285	2,344.7900	2.3448	(10.794)	0	0	0
2016/05/30	R208	03/11/2016	9.58	Call	Bond Future	2,651.7500	2.6518	2,366.8300	2.3668	(10.745)	0	0	0
2016/05/30	R208	03/11/2016	9.59	Call	Bond Future	2,675.2700	2.6753	2,389.1700	2.3892	(10.694)	0	0	0
2016/05/30	R208	03/11/2016	9.57	Put	Bond Future	719.8000	0.7198	831.7600	0.8318	15.554	0	0	0
2016/05/30	R208	02/02/2017			Bond Future	9.0606	94.5594	9.1857	94.1567	1.380	0.0000	0.0000	0
2016/05/30	R208	02/02/2017	8.64	Call	Bond Future	1,162.6700	1.1627	1,004.0500	1.0041	(13.643)	0	0	0
2016/05/30	R208	02/02/2017	8.63	Put	Bond Future	2,552.9700	2.5530	2,798.2300	2.7982	9.607	0	0	0
2016/05/30	R208	02/02/2017	8.65	Put	Bond Future	2,512.7300	2.5127	2,755.6400	2.7556	9.667	0	0	0
2016/05/30	R208	02/02/2017	8.64	Put	Bond Future	2,532.8000	2.5328	2,776.8900	2.7769	9.637	0	0	0
2016/05/30	R208	02/02/2017	8.65	Call	Bond Future	1,175.4600	1.1755	1,015.6600	1.0157	(13.595)	0	0	0
2016/05/30	R208	02/02/2017	8.63	Call	Bond Future	1,149.9700	1.1500	992.5200	0.9925	(13.692)	0	0	0
2016/05/30	R209	04/08/2016	9.26	Call	Bond Future	575.7200	0.5757	444.3100	0.4443	(22.825)	0	0	0
2016/05/30	R209	04/08/2016	9.70	Put	Bond Future	2,672.4800	2.6725	2,945.3800	2.9454	10.211	0	0	250
2016/05/30	R209	04/08/2016			Bond Future	9.8845	70.9976	9.9657	70.4751	0.822	0.0000	0.0000	54,880
2016/05/30	R209	04/08/2016	9.24	Call	Bond Future	548.0800	0.5481	421.3700	0.4214	(23.119)	0	0	0
2016/05/30	R209	04/08/2016	9.60	Put	Bond Future	3,090.9800	3.0910	3,392.2400	3.3922	9.746	0	0	0
2016/05/30	R209	04/08/2016	10.60	Call	Bond Future	4,929.3400	4.9293	4,476.3100	4.4763	(9.190)	0	0	5,624
2016/05/30	R209	04/08/2016	9.40	Put	Bond Future	4,046.6300	4.0466	4,402.6800	4.4027	8.799	0	0	0
2016/05/30	R209	04/08/2016	9.70	Call	Bond Future	1,462.5300	1.4625	1,212.9100	1.2129	(17.068)	0	0	0
2016/05/30	R209	04/08/2016	10.29	Call	Bond Future	3,530.8000	3.5308	3,130.6400	3.1306	(11.333)	0	0	0
2016/05/30	R209	04/08/2016	9.25	Call	Bond Future	561.8200	0.5618	432.7600	0.4328	(22.972)	0	0	0
2016/05/30	R209	04/08/2016	9.24	Put	Bond Future	4,920.8900	4.9209	5,316.7000	5.3167	8.043	0	0	0
2016/05/30	R209	04/08/2016	10.60	Put	Bond Future	529.7700	0.5298	599.2600	0.5993	13.117	0	0	0

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2016/05/30	R209	04/08/2016	9.40	Call	Bond Future	798.2200	0.7982	631.7500	0.6317	(20.855)	0	0	250
2016/05/30	R209	04/08/2016	9.26	Put	Bond Future	4,806.5300	4.8065	5,197.6400	5.1976	8.137	0	0	0
2016/05/30	R209	04/08/2016	9.60	Call	Bond Future	1,211.4500	1.2114	990.1900	0.9902	(18.264)	0	0	5,624
2016/05/30	R209	04/08/2016	9.25	Put	Bond Future	4,863.5800	4.8636	5,257.0400	5.2570	8.090	0	0	0
2016/05/30	R209	04/08/2016	10.29	Put	Bond Future	981.9800	0.9820	1,104.3400	1.1043	12.461	0	0	250
2016/05/30	R209	03/11/2016	10.26	Call	Bond Future	4,171.1000	4.1711	3,816.6100	3.8166	(8.499)	0	0	0
2016/05/30	R209	03/11/2016			Bond Future	9.9387	69.1999	10.0224	68.6665	0.842	0.0000	0.0000	0
2016/05/30	R209	03/11/2016	10.24	Call	Bond Future	4,097.2200	4.0972	3,745.9300	3.7459	(8.574)	0	0	0
2016/05/30	R209	03/11/2016	10.25	Call	Bond Future	4,134.0100	4.1340	3,781.1100	3.7811	(8.537)	0	0	0
2016/05/30	R209	03/11/2016	10.24	Put	Bond Future	2,207.2000	2.2072	2,389.2900	2.3893	8.250	0	0	0
2016/05/30	R209	03/11/2016	10.25	Put	Bond Future	2,182.6400	2.1826	2,363.1200	2.3631	8.269	0	0	5,000
2016/05/30	R209	03/11/2016	10.26	Put	Bond Future	2,158.4800	2.1585	2,337.3700	2.3374	8.288	0	0	0
2016/05/30	R209	02/02/2017	9.55	Put	Bond Future	5,484.6100	5.4846	5,789.1500	5.7891	5.553	0	0	0
2016/05/30	R209	02/02/2017			Bond Future	9.9867	70.5920	10.0728	70.0486	0.862	0.0000	0.0000	0
2016/05/30	R209	02/02/2017	9.54	Put	Bond Future	5,526.9500	5.5270	5,833.0000	5.8330	5.537	0	0	0
2016/05/30	R209	02/02/2017	9.55	Call	Bond Future	2,621.0400	2.6210	2,382.1400	2.3821	(9.115)	0	0	0
2016/05/30	R209	02/02/2017	9.53	Call	Bond Future	2,570.4900	2.5705	2,334.6000	2.3346	(9.177)	0	0	0
2016/05/30	R209	02/02/2017	9.54	Call	Bond Future	2,595.6900	2.5957	2,358.3000	2.3583	(9.146)	0	0	0
2016/05/30	R209	02/02/2017	9.53	Put	Bond Future	5,569.5300	5.5695	5,877.0800	5.8771	5.522	0	0	0
2016/05/30	R210	04/08/2016			Bond Future	187.0056	187.0056	187.0218	187.0218	0.009	0.0000	0.0000	2,571
2016/05/30	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	R210	04/08/2016	181.50	Call	Bond Future	5,505.5800	5.5056	5,521.8400	5.5218	0.295	0	0	0
2016/05/30	R210	04/08/2016	181.52	Call	Bond Future	5,485.5800	5.4856	5,501.8400	5.5018	0.296	0	0	0
2016/05/30	R210	04/08/2016	181.51	Call	Bond Future	5,495.5800	5.4956	5,511.8400	5.5118	0.296	0	0	0
2016/05/30	R210	03/11/2016			Bond Future	188.2938	188.2938	188.3079	188.3079	0.007	0.0000	0.0000	0
2016/05/30	R210	03/11/2016	188.90	Put	Bond Future	606.1800	0.6062	592.0600	0.5921	(2.329)	0	0	0
2016/05/30	R210	03/11/2016	188.92	Put	Bond Future	626.1800	0.6262	612.0600	0.6121	(2.255)	0	0	0
2016/05/30	R210	03/11/2016	188.91	Put	Bond Future	616.1800	0.6162	602.0600	0.6021	(2.292)	0	0	0
2016/05/30	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	R211	04/08/2016			Bond Future	139.8704	139.8704	139.8788	139.8788	0.006	0.0000	0.0000	64
2016/05/30	R211	04/08/2016	137.09	Call	Bond Future	2,780.4400	2.7804	2,788.7900	2.7888	0.300	0	0	0
2016/05/30	R211	04/08/2016	137.07	Call	Bond Future	2,800.4400	2.8004	2,808.7900	2.8088	0.298	0	0	0
2016/05/30	R211	04/08/2016	137.08	Call	Bond Future	2,790.4400	2.7904	2,798.7900	2.7988	0.299	0	0	0
2016/05/30	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	R211	03/11/2016	141.75	Call	Bond Future	796.9700	0.7970	803.6400	0.8036	0.837	0	0	0
2016/05/30	R211	03/11/2016			Bond Future	142.5470	142.5470	142.5536	142.5536	0.005	0.0000	0.0000	0
2016/05/30	R211	03/11/2016	141.76	Call	Bond Future	786.9700	0.7870	793.6400	0.7936	0.848	0	0	0
2016/05/30	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	R211	03/11/2016	141.74	Call	Bond Future	806.9700	0.8070	813.6400	0.8136	0.827	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
2016/05/30	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	R212	04/08/2016	142.43	Call	Bond Future	3,297.7300	3.2977	3,425.5500	3.4256	3.876	0	0	0
2016/05/30	R212	04/08/2016			Bond Future	145.7277	145.7277	145.8556	145.8556	0.088	0.0000	0.0000	4,218
2016/05/30	R212	04/08/2016	142.44	Call	Bond Future	3,287.7300	3.2877	3,415.5500	3.4156	3.888	0	0	0
2016/05/30	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	R212	04/08/2016	142.42	Call	Bond Future	3,307.7300	3.3077	3,435.5500	3.4356	3.864	0	0	0
2016/05/30	R212	03/11/2016			Bond Future	148.5163	148.5163	148.6447	148.6447	0.086	0.0000	0.0000	0
2016/05/30	R212	03/11/2016	148.11	Call	Bond Future	406.3100	0.4063	534.7300	0.5347	31.606	0	0	0
2016/05/30	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/30	R212	03/11/2016	148.12	Call	Bond Future	396.3100	0.3963	524.7300	0.5247	32.404	0	0	0
2016/05/30	R212	03/11/2016	148.10	Call	Bond Future	416.3100	0.4163	544.7300	0.5447	30.847	0	0	0
2016/05/30	R213	04/08/2016			Bond Future	9.8274	81.4432	9.9190	80.8561	0.932	0.0000	0.0000	44,353
2016/05/30	R213	04/08/2016	8.99	Put	Bond Future	5,999.4300	5.9994	6,493.6800	6.4937	8.238	0	0	0
2016/05/30	R213	04/08/2016	9.01	Put	Bond Future	5,876.0500	5.8761	6,366.1700	6.3662	8.341	0	0	0
2016/05/30	R213	04/08/2016	9.00	Put	Bond Future	5,937.6000	5.9376	6,429.8000	6.4298	8.290	0	0	0
2016/05/30	R213	04/08/2016	9.01	Call	Bond Future	348.1200	0.3481	251.1400	0.2511	(27.858)	0	0	0
2016/05/30	R213	04/08/2016	8.99	Call	Bond Future	329.4400	0.3294	236.5900	0.2366	(28.184)	0	0	0
2016/05/30	R213	04/08/2016	9.00	Call	Bond Future	338.6800	0.3387	243.7800	0.2438	(28.021)	0	0	0
2016/05/30	R213	03/11/2016			Bond Future	9.8885	79.4443	9.9832	78.8450	0.958	0.0000	0.0000	0
2016/05/30	R213	03/11/2016	10.18	Put	Bond Future	2,233.8300	2.2338	2,446.5200	2.4465	9.521	0	0	0
2016/05/30	R213	03/11/2016	10.20	Put	Bond Future	2,184.9800	2.1850	2,394.0300	2.3940	9.568	0	0	0
2016/05/30	R213	03/11/2016	10.18	Call	Bond Future	4,057.7900	4.0578	3,671.1500	3.6712	(9.528)	0	0	0
2016/05/30	R213	03/11/2016	10.19	Put	Bond Future	2,209.2000	2.2092	2,420.0600	2.4201	9.545	0	0	0
2016/05/30	R213	03/11/2016	10.19	Call	Bond Future	4,094.6500	4.0946	3,706.1800	3.7062	(9.487)	0	0	0
2016/05/30	R213	03/11/2016	10.20	Call	Bond Future	4,131.8400	4.1318	3,741.5600	3.7416	(9.446)	0	0	0
2016/05/30	R213	02/02/2017	9.40	Call	Bond Future	2,305.4800	2.3055	2,061.6800	2.0617	(10.575)	0	0	0
2016/05/30	R213	02/02/2017	9.42	Call	Bond Future	2,352.5900	2.3526	2,105.4600	2.1055	(10.505)	0	0	0
2016/05/30	R213	02/02/2017			Bond Future	9.9445	81.0424	10.0422	80.4318	0.983	0.0000	0.0000	0
2016/05/30	R213	02/02/2017	9.41	Call	Bond Future	2,328.9600	2.3290	2,083.5000	2.0835	(10.539)	0	0	0
2016/05/30	R213	02/02/2017	9.40	Put	Bond Future	5,835.6200	5.8356	6,202.3900	6.2024	6.285	0	0	0
2016/05/30	R213	02/02/2017	9.42	Put	Bond Future	5,749.1300	5.7491	6,112.5700	6.1126	6.322	0	0	0
2016/05/30	R213	02/02/2017	9.41	Put	Bond Future	5,792.2600	5.7923	6,157.3700	6.1574	6.303	0	0	0
2016/05/30	R214	04/08/2016	9.24	Call	Bond Future	434.1200	0.4341	327.7200	0.3277	(24.509)	0	0	0
2016/05/30	R214	04/08/2016	9.25	Put	Bond Future	5,745.9100	5.7459	6,174.4700	6.1745	7.459	0	0	0
2016/05/30	R214	04/08/2016	11.30	Call	Bond Future	7,971.5400	7.9715	7,454.3000	7.4543	(6.489)	0	0	5,610
2016/05/30	R214	04/08/2016			Bond Future	9.9984	71.0709	10.0796	70.5338	0.812	0.0000	0.0000	30,123
2016/05/30	R214	04/08/2016	8.55	Put	Bond Future	10,942.5400	10.9425	11,462.5800	11.4626	4.752	0	0	0
2016/05/30	R214	04/08/2016	9.30	Call	Bond Future	507.3800	0.5074	387.6100	0.3876	(23.606)	0	0	1,300
2016/05/30	R214	04/08/2016	9.25	Call	Bond Future	445.7500	0.4458	337.1900	0.3372	(24.354)	0	0	0
2016/05/30	R214	04/08/2016	11.30	Put	Bond Future	151.3400	0.1513	171.2200	0.1712	13.136	0	0	0
2016/05/30	R214	04/08/2016	10.30	Put	Bond Future	1,258.0000	1.2580	1,406.9300	1.4069	11.839	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/30	R214	04/08/2016	9.26	Call	Bond Future	457.6200		0.4576	346.8600	0.3469	(24.203)	0	0	0
2016/05/30	R214	04/08/2016	8.55	Call	Bond Future	47.6100		0.0476	30.5300	0.0305	(35.875)	0	0	1,300
2016/05/30	R214	04/08/2016	9.30	Put	Bond Future	5,432.5900		5.4326	5,849.9400	5.8499	7.682	0	0	0
2016/05/30	R214	04/08/2016	9.24	Put	Bond Future	5,809.6500		5.8097	6,240.3700	6.2404	7.414	0	0	0
2016/05/30	R214	04/08/2016	10.30	Call	Bond Future	3,217.3700		3.2174	2,829.1800	2.8292	(12.065)	0	0	5,610
2016/05/30	R214	04/08/2016	9.26	Put	Bond Future	5,682.5400		5.6825	6,108.9000	6.1089	7.503	0	0	0
2016/05/30	R214	03/11/2016	10.35	Put	Bond Future	2,337.8000		2.3378	2,525.5900	2.5256	8.033	0	0	0
2016/05/30	R214	03/11/2016			Bond Future	10.0539		69.1280	10.1376	68.5798	0.833	0.0000	0.0000	0
2016/05/30	R214	03/11/2016	10.34	Put	Bond Future	2,363.3300		2.3633	2,552.7400	2.5527	8.015	0	0	0
2016/05/30	R214	03/11/2016	10.35	Call	Bond Future	4,244.1800		4.2442	3,883.7300	3.8837	(8.493)	0	0	0
2016/05/30	R214	03/11/2016	10.33	Call	Bond Future	4,169.5200		4.1695	3,812.3300	3.8123	(8.567)	0	0	0
2016/05/30	R214	03/11/2016	10.34	Call	Bond Future	4,206.7900		4.2068	3,847.9600	3.8480	(8.530)	0	0	0
2016/05/30	R214	03/11/2016	10.33	Put	Bond Future	2,389.0900		2.3891	2,580.1400	2.5801	7.997	0	0	0
2016/05/30	R214	02/02/2017			Bond Future	10.1050		70.5186	10.1911	69.9600	0.852	0.0000	0.0000	0
2016/05/30	R214	02/02/2017	9.67	Call	Bond Future	2,753.7300		2.7537	2,506.0900	2.5061	(8.993)	0	0	0
2016/05/30	R214	02/02/2017	9.66	Put	Bond Future	5,742.5000		5.7425	6,054.9700	6.0550	5.441	0	0	0
2016/05/30	R214	02/02/2017	9.68	Put	Bond Future	5,654.7200		5.6547	5,964.1300	5.9641	5.472	0	0	0
2016/05/30	R214	02/02/2017	9.67	Put	Bond Future	5,698.6000		5.6986	6,009.5400	6.0095	5.456	0	0	0
2016/05/30	R214	02/02/2017	9.68	Call	Bond Future	2,779.9100		2.7799	2,530.7400	2.5307	(8.963)	0	0	0
2016/05/30	R214	02/02/2017	9.66	Call	Bond Future	2,727.4700		2.7275	2,481.3600	2.4814	(9.023)	0	0	0
2016/05/30	R248	04/08/2016			Bond Future	10.0704		91.3459	10.1517	90.6666	0.807	0.0000	0.0000	59,418
2016/05/30	R248	04/08/2016	9.25	Call	Bond Future	516.5500		0.5166	390.1700	0.3902	(24.466)	0	0	0
2016/05/30	R248	04/08/2016	9.24	Put	Bond Future	8,028.9900		8.0290	8,584.5200	8.5845	6.919	0	0	0
2016/05/30	R248	04/08/2016	9.26	Put	Bond Future	7,861.7400		7.8617	8,412.1100	8.4121	7.001	0	0	0
2016/05/30	R248	04/08/2016	9.25	Put	Bond Future	7,945.1400		7.9451	8,498.1100	8.4981	6.960	0	0	0
2016/05/30	R248	04/08/2016	9.26	Call	Bond Future	530.3800		0.5304	401.4000	0.4014	(24.318)	0	0	0
2016/05/30	R248	04/08/2016	9.24	Call	Bond Future	502.9900		0.5030	379.1700	0.3792	(24.617)	0	0	0
2016/05/30	R248	03/11/2016	10.38	Call	Bond Future	5,240.3500		5.2403	4,793.8700	4.7939	(8.520)	0	0	0
2016/05/30	R248	03/11/2016			Bond Future	10.1287		88.6481	10.2125	87.9546	0.828	0.0000	0.0000	0
2016/05/30	R248	03/11/2016	10.39	Call	Bond Future	5,286.7500		5.2867	4,838.2300	4.8382	(8.484)	0	0	0
2016/05/30	R248	03/11/2016	10.37	Put	Bond Future	3,225.2700		3.2253	3,474.2900	3.4743	7.721	0	0	0
2016/05/30	R248	03/11/2016	10.39	Put	Bond Future	3,158.1100		3.1581	3,403.0400	3.4030	7.756	0	0	0
2016/05/30	R248	03/11/2016	10.37	Call	Bond Future	5,194.3400		5.1943	4,749.9100	4.7499	(8.556)	0	0	0
2016/05/30	R248	03/11/2016	10.38	Put	Bond Future	3,191.4200		3.1914	3,438.3900	3.4384	7.739	0	0	0
2016/05/30	R248	02/02/2017	9.76	Put	Bond Future	7,245.2700		7.2453	7,633.5100	7.6335	5.359	0	0	0
2016/05/30	R248	02/02/2017	9.78	Put	Bond Future	7,135.8400		7.1358	7,520.2900	7.5203	5.388	0	0	0
2016/05/30	R248	02/02/2017			Bond Future	10.1825		90.4314	10.2689	89.7248	0.848	0.0000	0.0000	0
2016/05/30	R248	02/02/2017	9.77	Put	Bond Future	7,190.5400		7.1905	7,576.8800	7.5769	5.373	0	0	0
2016/05/30	R248	02/02/2017	9.76	Call	Bond Future	3,631.9000		3.6319	3,313.5500	3.3136	(8.765)	0	0	0
2016/05/30	R248	02/02/2017	9.77	Call	Bond Future	3,665.7900		3.6658	3,345.5400	3.3455	(8.736)	0	0	0
2016/05/30	R248	02/02/2017	9.78	Call	Bond Future	3,699.5500		3.6995	3,377.4100	3.3774	(8.708)	0	0	0

**Total**

**815756**