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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/05/2016 TO 31/05/2016

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/31	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	2025	04/08/2016			Bond Future	126.3111	126.3111	126.6250	126.6250	0.249	0.0000	0.0000	3,004
2016/05/31	2025	04/08/2016	123.86	Call	Bond Future	2,451.1200	2.4511	2,765.0200	2.7650	12.806	0	0	0
2016/05/31	2025	04/08/2016	123.87	Call	Bond Future	2,441.1200	2.4411	2,755.0200	2.7550	12.859	0	0	0
2016/05/31	2025	04/08/2016	123.85	Call	Bond Future	2,461.1200	2.4611	2,775.0200	2.7750	12.754	0	0	0
2016/05/31	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	2025	03/11/2016			Bond Future	128.7265	128.7265	129.0458	129.0458	0.248	0.0000	0.0000	0
2016/05/31	2025	03/11/2016	129.21	Put	Bond Future	483.4600	0.4835	164.1900	0.1642	(66.039)	0	0	0
2016/05/31	2025	03/11/2016	129.23	Put	Bond Future	503.4600	0.5035	184.1900	0.1842	(63.415)	0	0	0
2016/05/31	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	2025	03/11/2016	129.22	Put	Bond Future	493.4600	0.4935	174.1900	0.1742	(64.700)	0	0	0
2016/05/31	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	2030	04/08/2016	10.17	Call	Bond Future	1,790.7100	1.7907	2,478.6200	2.4786	38.415	0	0	0
2016/05/31	2030	04/08/2016			Bond Future	9.8953	86.2725	9.7919	86.9604	(1.045)	0.0000	0.0000	25,310
2016/05/31	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	2030	03/11/2016	9.35	Put	Bond Future	4,107.6900	4.1077	3,407.3100	3.4073	(17.050)	0	0	0
2016/05/31	2030	03/11/2016			Bond Future	9.9593	87.9157	9.8525	88.6161	(1.072)	0.0000	0.0000	0
2016/05/31	2030	03/11/2016	9.34	Put	Bond Future	4,177.3900	4.1774	3,477.0100	3.4770	(16.766)	0	0	0
2016/05/31	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	2030	03/11/2016	9.33	Put	Bond Future	4,247.1600	4.2472	3,546.7800	3.5468	(16.491)	0	0	0
2016/05/31	2032	04/08/2016	9.01	Call	Bond Future	222.1500	0.2221	293.0000	0.2930	31.893	0	0	0
2016/05/31	2032	04/08/2016			Bond Future	10.0034	89.2354	9.9002	89.9648	(1.032)	0.0000	0.0000	11,433
2016/05/31	2032	04/08/2016	8.99	Call	Bond Future	209.0200	0.2090	276.3900	0.2764	32.231	0	0	0
2016/05/31	2032	04/08/2016	9.00	Call	Bond Future	215.3800	0.2154	284.4500	0.2845	32.069	0	0	0
2016/05/31	2032	04/08/2016	8.99	Put	Bond Future	7,779.9400	7.7799	7,117.9500	7.1179	(8.509)	0	0	0
2016/05/31	2032	04/08/2016	9.01	Put	Bond Future	7,634.4400	7.6344	6,975.9300	6.9759	(8.626)	0	0	0
2016/05/31	2032	04/08/2016	9.00	Put	Bond Future	7,706.9300	7.7069	7,046.6400	7.0466	(8.567)	0	0	0
2016/05/31	2032	03/11/2016			Bond Future	10.0701	86.7759	9.9636	87.5186	(1.058)	0.0000	0.0000	0
2016/05/31	2032	03/11/2016	10.28	Put	Bond Future	2,662.9100	2.6629	2,363.0300	2.3630	(11.261)	0	0	0
2016/05/31	2032	03/11/2016	10.30	Put	Bond Future	2,605.7800	2.6058	2,310.5300	2.3105	(11.331)	0	0	0
2016/05/31	2032	03/11/2016	10.29	Put	Bond Future	2,634.1100	2.6341	2,336.5500	2.3366	(11.296)	0	0	0
2016/05/31	2032	03/11/2016	10.30	Call	Bond Future	4,176.7200	4.1767	4,624.1100	4.6241	10.712	0	0	0
2016/05/31	2032	03/11/2016	10.28	Call	Bond Future	4,098.8600	4.0989	4,541.6200	4.5416	10.802	0	0	0
2016/05/31	2032	03/11/2016	10.29	Call	Bond Future	4,137.5900	4.1376	4,582.6700	4.5827	10.757	0	0	0

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2016/05/31	2032	02/02/2017	9.53	Call	Bond Future	2,412.2800	2.4123	2,696.5600	2.6966	11.785	0	0	0
2016/05/31	2032	02/02/2017			Bond Future	10.1300	88.5227	10.0201	89.2797	(1.085)	0.0000	0.0000	0
2016/05/31	2032	02/02/2017	9.51	Call	Bond Future	2,363.1000	2.3631	2,643.4100	2.6434	11.862	0	0	0
2016/05/31	2032	02/02/2017	9.52	Call	Bond Future	2,387.6100	2.3876	2,669.9100	2.6699	11.824	0	0	0
2016/05/31	2032	02/02/2017	9.51	Put	Bond Future	6,762.7800	6.7628	6,286.1300	6.2861	(7.048)	0	0	0
2016/05/31	2032	02/02/2017	9.53	Put	Bond Future	6,664.9500	6.6650	6,192.2700	6.1923	(7.092)	0	0	0
2016/05/31	2032	02/02/2017	9.52	Put	Bond Future	6,713.7400	6.7137	6,239.0800	6.2391	(7.070)	0	0	0
2016/05/31	2033	04/08/2016	104.99	Call	Bond Future	1,728.9900	1.7290	1,739.1700	1.7392	0.589	0	0	0
2016/05/31	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	2033	04/08/2016			Bond Future	106.7190	106.7190	106.7292	106.7292	0.010	0.0000	0.0000	3,924
2016/05/31	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	2033	04/08/2016	105.00	Call	Bond Future	1,718.9900	1.7190	1,729.1700	1.7292	0.592	0	0	0
2016/05/31	2033	04/08/2016	105.01	Call	Bond Future	1,708.9900	1.7090	1,719.1700	1.7192	0.596	0	0	0
2016/05/31	2033	03/11/2016			Bond Future	107.7370	107.7370	107.7470	107.7470	0.009	0.0000	0.0000	0
2016/05/31	2033	03/11/2016	109.16	Put	Bond Future	1,423.0000	1.4230	1,412.9600	1.4130	(0.706)	0	0	0
2016/05/31	2033	03/11/2016	109.17	Put	Bond Future	1,433.0000	1.4330	1,422.9600	1.4230	(0.701)	0	0	0
2016/05/31	2033	03/11/2016	109.18	Put	Bond Future	1,443.0000	1.4430	1,432.9600	1.4330	(0.696)	0	0	0
2016/05/31	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	2037	04/08/2016			Bond Future	10.0975	86.5107	9.9790	87.4234	(1.173)	0.0000	0.0000	41,353
2016/05/31	2037	04/08/2016	9.24	Put	Bond Future	7,356.0200	7.3560	6,573.0300	6.5730	(10.644)	0	0	0
2016/05/31	2037	04/08/2016	9.26	Put	Bond Future	7,205.5600	7.2056	6,428.3600	6.4284	(10.786)	0	0	0
2016/05/31	2037	04/08/2016	9.24	Call	Bond Future	389.1900	0.3892	518.8700	0.5189	33.320	0	0	0
2016/05/31	2037	04/08/2016	9.25	Put	Bond Future	7,280.6500	7.2807	6,500.4500	6.5004	(10.716)	0	0	0
2016/05/31	2037	04/08/2016	9.25	Call	Bond Future	400.1200	0.4001	532.5900	0.5326	33.108	0	0	0
2016/05/31	2037	04/08/2016	9.26	Call	Bond Future	411.2000	0.4112	546.6700	0.5467	32.945	0	0	0
2016/05/31	2037	03/11/2016	10.35	Call	Bond Future	4,481.5700	4.4816	5,032.8600	5.0329	12.301	0	0	0
2016/05/31	2037	03/11/2016	10.36	Put	Bond Future	3,021.2000	3.0212	2,645.9000	2.6459	(12.422)	0	0	0
2016/05/31	2037	03/11/2016			Bond Future	10.1583	88.1585	10.0363	89.0879	(1.201)	0.0000	0.0000	0
2016/05/31	2037	03/11/2016	10.36	Call	Bond Future	4,523.1500	4.5231	5,077.2700	5.0773	12.251	0	0	0
2016/05/31	2037	03/11/2016	10.37	Call	Bond Future	4,565.1200	4.5651	5,122.0500	5.1221	12.200	0	0	0
2016/05/31	2037	03/11/2016	10.35	Put	Bond Future	3,053.1100	3.0531	2,674.9800	2.6750	(12.385)	0	0	0
2016/05/31	2037	03/11/2016	10.37	Put	Bond Future	2,989.7900	2.9898	2,617.3000	2.6173	(12.459)	0	0	0
2016/05/31	2037	02/02/2017	9.68	Put	Bond Future	7,057.5700	7.0576	6,461.5500	6.4615	(8.445)	0	0	0
2016/05/31	2037	02/02/2017			Bond Future	10.2135	85.6761	10.0878	86.6235	(1.231)	0.0000	0.0000	0
2016/05/31	2037	02/02/2017	9.67	Put	Bond Future	7,109.9200	7.1099	6,511.4800	6.5115	(8.417)	0	0	0
2016/05/31	2037	02/02/2017	9.68	Call	Bond Future	2,919.2300	2.9192	3,270.6600	3.2707	12.038	0	0	0
2016/05/31	2037	02/02/2017	9.66	Call	Bond Future	2,862.7000	2.8627	3,209.5500	3.2095	12.116	0	0	0
2016/05/31	2037	02/02/2017	9.67	Call	Bond Future	2,891.0200	2.8910	3,240.0300	3.2400	12.072	0	0	0
2016/05/31	2037	02/02/2017	9.66	Put	Bond Future	7,162.2800	7.1623	6,561.6800	6.5617	(8.386)	0	0	0
2016/05/31	2038	04/08/2016			Bond Future	132.0760	132.0760	132.2034	132.2034	0.096	0.0000	0.0000	22,289
2016/05/31	2038	04/08/2016	129.31	Call	Bond Future	2,766.0400	2.7660	2,893.4300	2.8934	4.606	0	0	0
2016/05/31	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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2016/05/31	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	2038	04/08/2016	129.32	Call	Bond Future	2,756.0400	2.7560	2,883.4300	2.8834	4.622	0	0	0
2016/05/31	2038	04/08/2016	129.30	Call	Bond Future	2,776.0400	2.7760	2,903.4300	2.9034	4.589	0	0	0
2016/05/31	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	2038	03/11/2016			Bond Future	134.6018	134.6018	134.7309	134.7309	0.096	0.0000	0.0000	0
2016/05/31	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	2038	03/11/2016	136.31	Put	Bond Future	1,708.2000	1.7082	1,579.0500	1.5791	(7.561)	0	0	0
2016/05/31	2038	03/11/2016	136.33	Put	Bond Future	1,728.2000	1.7282	1,599.0500	1.5991	(7.473)	0	0	0
2016/05/31	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	2038	03/11/2016	136.32	Put	Bond Future	1,718.2000	1.7182	1,589.0500	1.5891	(7.517)	0	0	0
2016/05/31	2040	04/08/2016			Bond Future	10.1576	89.9562	10.0391	90.9269	(1.167)	0.0000	0.0000	812
2016/05/31	2040	04/08/2016	9.49	Put	Bond Future	6,411.8800	6.4119	5,648.3700	5.6484	(11.908)	0	0	0
2016/05/31	2040	04/08/2016	9.50	Call	Bond Future	723.5500	0.7236	934.6500	0.9347	29.176	0	0	0
2016/05/31	2040	04/08/2016	9.51	Call	Bond Future	741.1000	0.7411	955.9300	0.9559	28.988	0	0	0
2016/05/31	2040	04/08/2016	9.49	Call	Bond Future	706.3200	0.7063	913.5900	0.9136	29.345	0	0	0
2016/05/31	2040	04/08/2016	9.51	Put	Bond Future	6,267.1100	6.2671	5,511.1600	5.5112	(12.062)	0	0	0
2016/05/31	2040	04/08/2016	9.50	Put	Bond Future	6,339.2700	6.3393	5,579.5900	5.5796	(11.984)	0	0	0
2016/05/31	2040	03/11/2016			Bond Future	10.2187	91.6696	10.0967	92.6582	(1.194)	0.0000	0.0000	0
2016/05/31	2040	03/11/2016	9.69	Put	Bond Future	6,629.7200	6.6297	5,973.6800	5.9737	(9.895)	0	0	0
2016/05/31	2040	03/11/2016	9.71	Put	Bond Future	6,512.5300	6.5125	5,862.6700	5.8627	(9.979)	0	0	0
2016/05/31	2040	03/11/2016	9.70	Put	Bond Future	6,570.9500	6.5710	5,917.9900	5.9180	(9.937)	0	0	0
2016/05/31	2040	03/11/2016	9.71	Call	Bond Future	2,266.7500	2.2668	2,605.4700	2.6055	14.943	0	0	0
2016/05/31	2040	03/11/2016	9.69	Call	Bond Future	2,210.2300	2.2102	2,542.7700	2.5428	15.045	0	0	0
2016/05/31	2040	03/11/2016	9.70	Call	Bond Future	2,238.3800	2.2384	2,574.0000	2.5740	14.994	0	0	0
2016/05/31	2044	04/08/2016	9.50	Call	Bond Future	722.3000	0.7223	921.2700	0.9213	27.547	0	0	0
2016/05/31	2044	04/08/2016			Bond Future	10.1609	87.2590	10.0476	88.1918	(1.115)	0.0000	0.0000	20,486
2016/05/31	2044	04/08/2016	9.51	Call	Bond Future	739.9000	0.7399	942.5500	0.9425	27.389	0	0	0
2016/05/31	2044	04/08/2016	9.49	Put	Bond Future	6,491.5200	6.4915	5,753.9900	5.7540	(11.361)	0	0	0
2016/05/31	2044	04/08/2016	9.51	Put	Bond Future	6,344.3900	6.3444	5,614.2000	5.6142	(11.509)	0	0	0
2016/05/31	2044	04/08/2016	9.49	Call	Bond Future	705.0200	0.7050	900.3300	0.9003	27.703	0	0	0
2016/05/31	2044	04/08/2016	9.50	Put	Bond Future	6,417.7200	6.4177	5,683.8500	5.6838	(11.435)	0	0	0
2016/05/31	2044	03/11/2016			Bond Future	10.2199	88.9210	10.1033	89.8709	(1.141)	0.0000	0.0000	0
2016/05/31	2044	03/11/2016	10.42	Call	Bond Future	4,850.5200	4.8505	5,415.6200	5.4156	11.650	0	0	0
2016/05/31	2044	03/11/2016	10.41	Put	Bond Future	3,295.3700	3.2954	2,907.6600	2.9077	(11.765)	0	0	0
2016/05/31	2044	03/11/2016	10.43	Put	Bond Future	3,227.3800	3.2274	2,845.3900	2.8454	(11.836)	0	0	0
2016/05/31	2044	03/11/2016	10.42	Put	Bond Future	3,261.3500	3.2613	2,876.4900	2.8765	(11.801)	0	0	0
2016/05/31	2044	03/11/2016	10.43	Call	Bond Future	4,894.6400	4.8946	5,462.6100	5.4626	11.604	0	0	0
2016/05/31	2044	03/11/2016	10.41	Call	Bond Future	4,806.3300	4.8063	5,368.5800	5.3686	11.698	0	0	0
2016/05/31	2044	02/02/2017			Bond Future	10.2736	86.3286	10.1535	87.2972	(1.169)	0.0000	0.0000	0
2016/05/31	2044	02/02/2017	9.77	Call	Bond Future	3,267.9100	3.2679	3,664.5500	3.6645	12.137	0	0	0
2016/05/31	2044	02/02/2017	9.76	Put	Bond Future	7,516.2700	7.5163	6,941.8100	6.9418	(7.643)	0	0	0
2016/05/31	2044	02/02/2017	9.78	Put	Bond Future	7,405.0200	7.4050	6,835.6200	6.8356	(7.689)	0	0	0
2016/05/31	2044	02/02/2017	9.77	Put	Bond Future	7,460.6300	7.4606	6,888.7000	6.8887	(7.666)	0	0	0
2016/05/31	2044	02/02/2017	9.78	Call	Bond Future	3,298.9600	3.2990	3,698.1300	3.6981	12.100	0	0	0
2016/05/31	2044	02/02/2017	9.76	Call	Bond Future	3,236.7500	3.2368	3,630.8600	3.6309	12.176	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
2016/05/31	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	2046	04/08/2016			Bond Future	131.2553	131.2553	131.2683	131.2683	0.010	0.0000	0.0000	16,290
2016/05/31	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	2046	04/08/2016	129.00	Call	Bond Future	2,255.2700	2.2553	2,268.3300	2.2683	0.579	0	0	0
2016/05/31	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	2046	04/08/2016	129.01	Call	Bond Future	2,245.2700	2.2453	2,258.3300	2.2583	0.582	0	0	0
2016/05/31	2046	04/08/2016	129.02	Call	Bond Future	2,235.2700	2.2353	2,248.3300	2.2483	0.584	0	0	0
2016/05/31	2046	03/11/2016	137.07	Put	Bond Future	4,815.6200	4.8156	4,802.7700	4.8028	(0.267)	0	0	0
2016/05/31	2046	03/11/2016			Bond Future	132.2544	132.2544	132.2672	132.2672	0.010	0.0000	0.0000	0
2016/05/31	2046	03/11/2016	137.09	Put	Bond Future	4,835.6200	4.8356	4,822.7700	4.8228	(0.266)	0	0	0
2016/05/31	2046	03/11/2016	137.08	Put	Bond Future	4,825.6200	4.8256	4,812.7700	4.8128	(0.266)	0	0	0
2016/05/31	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	2050	04/08/2016	139.14	Call	Bond Future	1,067.3000	1.0673	1,081.5400	1.0815	1.334	0	0	0
2016/05/31	2050	04/08/2016			Bond Future	140.2073	140.2073	140.2215	140.2215	0.010	0.0000	0.0000	20,765
2016/05/31	2050	04/08/2016	139.12	Call	Bond Future	1,087.3000	1.0873	1,101.5400	1.1015	1.310	0	0	0
2016/05/31	2050	04/08/2016	139.13	Call	Bond Future	1,077.3000	1.0773	1,091.5400	1.0915	1.322	0	0	0
2016/05/31	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	2050	03/11/2016	149.52	Put	Bond Future	6,631.3000	6.6313	6,617.6400	6.6176	(0.206)	0	0	0
2016/05/31	2050	03/11/2016			Bond Future	142.8887	142.8887	142.9024	142.9024	0.010	0.0000	0.0000	0
2016/05/31	2050	03/11/2016	149.54	Put	Bond Future	6,651.3000	6.6513	6,637.6400	6.6376	(0.205)	0	0	0
2016/05/31	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	2050	03/11/2016	149.53	Put	Bond Future	6,641.3000	6.6413	6,627.6400	6.6276	(0.206)	0	0	0
2016/05/31	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	AL37	04/08/2016			Index Future	479.0500	479.0500	480.9800	480.9800	0.403	0.0000	0.0000	18
2016/05/31	AL37	03/11/2016			Index Future	488.2720	488.2720	490.2350	490.2350	0.402	0.0000	0.0000	0
2016/05/31	AL7T	04/08/2016			Index Future	546.0130	546.0130	549.4380	549.4380	0.627	0.0000	0.0000	11
2016/05/31	AL7T	03/11/2016			Index Future	556.5230	556.5230	560.0100	560.0100	0.627	0.0000	0.0000	0
2016/05/31	ALBI	04/08/2016			Index Future	497.1930	497.1930	500.6910	500.6910	0.704	0.0000	0.0000	617
2016/05/31	ALBI	03/11/2016			Index Future	506.7630	506.7630	510.3250	510.3250	0.703	0.0000	0.0000	0
2016/05/31	ALBI	02/02/2017			Index Future	516.9550	516.9550	520.5850	520.5850	0.702	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
2016/05/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/05/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	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
2016/05/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/31	EL28	04/08/2016			Bond Future	130.9658	130.9658	130.9797	130.9797	0.011	0.0000	0.0000	0
2016/05/31	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	EL28	04/08/2016	126.86	Call	Bond Future	4,105.7600	4.1058	4,119.6900	4.1197	0.339	0	0	0
2016/05/31	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	EL28	04/08/2016	126.87	Call	Bond Future	4,095.7600	4.0958	4,109.6900	4.1097	0.340	0	0	0
2016/05/31	EL28	04/08/2016	126.88	Call	Bond Future	4,085.7600	4.0858	4,099.6900	4.0997	0.341	0	0	0
2016/05/31	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	EL28	03/11/2016			Bond Future	131.8001	131.8001	131.8137	131.8137	0.010	0.0000	0.0000	0
2016/05/31	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	EL28	03/11/2016	132.15	Put	Bond Future	349.8700	0.3499	336.2900	0.3363	(3.881)	0	0	0
2016/05/31	EL28	03/11/2016	132.17	Put	Bond Future	369.8700	0.3699	356.2900	0.3563	(3.672)	0	0	0
2016/05/31	EL28	03/11/2016	132.16	Put	Bond Future	359.8700	0.3599	346.2900	0.3463	(3.774)	0	0	0
2016/05/31	ES33	04/08/2016			Bond Future	10.9629	76.5065	10.8490	77.2014	(1.038)	0.0000	0.0000	8,932
2016/05/31	ES33	04/08/2016	10.24	Put	Bond Future	4,589.0200	4.5890	3,894.0800	3.8941	(15.144)	0	0	0
2016/05/31	ES33	04/08/2016	10.26	Put	Bond Future	4,456.2700	4.4563	3,761.3300	3.7613	(15.595)	0	0	0
2016/05/31	ES33	04/08/2016	10.25	Put	Bond Future	4,522.6000	4.5226	3,827.6600	3.8277	(15.366)	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
2016/05/31	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	ES33	03/11/2016			Bond Future	11.0576	74.1708	10.9400	74.8785	(1.064)	0.0000	0.0000	0
2016/05/31	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	ES33	03/11/2016	11.31	Call	Bond Future	1,484.2200	1.4842	2,191.9400	2.1919	47.683	0	0	0
2016/05/31	ES33	03/11/2016	11.29	Call	Bond Future	1,368.3100	1.3683	2,076.0300	2.0760	51.722	0	0	0
2016/05/31	ES33	03/11/2016	11.30	Call	Bond Future	1,426.3000	1.4263	2,134.0200	2.1340	49.619	0	0	0
2016/05/31	ES33	02/02/2017			Bond Future	11.1490	75.6637	11.0274	76.3852	(1.091)	0.0000	0.0000	0
2016/05/31	ES33	02/02/2017	10.59	Put	Bond Future	3,408.4300	3.4084	2,687.0200	2.6870	(21.165)	0	0	0
2016/05/31	ES33	02/02/2017	10.61	Put	Bond Future	3,282.3300	3.2823	2,560.9200	2.5609	(21.979)	0	0	0
2016/05/31	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	ES33	02/02/2017	10.60	Put	Bond Future	3,345.3400	3.3453	2,623.9300	2.6239	(21.565)	0	0	0
2016/05/31	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	ES42	04/08/2016			Bond Future	11.1074	80.4406	10.9935	81.2237	(1.025)	0.0000	0.0000	7,270
2016/05/31	ES42	03/11/2016			Bond Future	11.2008	77.7100	11.0831	78.5075	(1.051)	0.0000	0.0000	0
2016/05/31	GOVI	04/08/2016	520.99	Put	GOVI	247,090.0000	24.7090	214,320.0000	21.4320	(13.262)	0	0	0
2016/05/31	GOVI	04/08/2016			GOVI	496.2810	496.2810	499.5580	499.5580	0.660	0.0000	0.0000	466
2016/05/31	GOVI	04/08/2016	521.01	Put	GOVI	247,290.0000	24.7290	214,520.0000	21.4520	(13.252)	0	0	0
2016/05/31	GOVI	04/08/2016	521.00	Put	GOVI	247,190.0000	24.7190	214,420.0000	21.4420	(13.257)	0	0	0
2016/05/31	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	GOVI	03/11/2016	476.11	Call	GOVI	297,240.0000	29.7240	330,600.0000	33.0600	11.223	0	0	0
2016/05/31	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	GOVI	03/11/2016			GOVI	505.8340	505.8340	509.1700	509.1700	0.660	0.0000	0.0000	156
2016/05/31	GOVI	03/11/2016	476.12	Call	GOVI	297,140.0000	29.7140	330,500.0000	33.0500	11.227	0	0	0
2016/05/31	GOVI	03/11/2016	476.13	Call	GOVI	297,040.0000	29.7040	330,400.0000	33.0400	11.231	0	0	0
2016/05/31	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	GOVI	02/02/2017			GOVI	516.0080	516.0080	519.4070	519.4070	0.659	0.0000	0.0000	0
2016/05/31	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	GOVI	02/02/2017	533.32	Put	GOVI	173,120.0000	17.3120	139,130.0000	13.9130	(19.634)	0	0	0
2016/05/31	GOVI	02/02/2017	533.34	Put	GOVI	173,320.0000	17.3320	139,330.0000	13.9330	(19.611)	0	0	0
2016/05/31	GOVI	02/02/2017	533.33	Put	GOVI	173,220.0000	17.3220	139,230.0000	13.9230	(19.622)	0	0	0
2016/05/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/05/31	IGOV	04/08/2016			Index Future	244.9170	244.9170	245.2520	245.2520	0.137	0.0000	0.0000	1,077
2016/05/31	IGOV	03/11/2016			Index Future	249.6500	249.6500	249.9910	249.9910	0.137	0.0000	0.0000	23
2016/05/31	IGOV	02/02/2017			Index Future	254.6910	254.6910	255.0370	255.0370	0.136	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
2016/05/31	ILBI	04/08/2016			Index Future	664.7570		664.7570	665.5450	665.5450	0.119	0.0000	0.0000	157
2016/05/31	ILBI	03/11/2016			Index Future	677.4470		677.4470	678.2500	678.2500	0.119	0.0000	0.0000	0
2016/05/31	IS01	19/12/2016			Interest Rate Swap	100.1291		100.1291	100.1357	100.1357	0.007	0.0000	0.0000	0
2016/05/31	IS01	16/03/2017			Interest Rate Swap	100.1727		100.1727	100.1808	100.1808	0.008	0.0000	0.0000	0
2016/05/31	IS01	15/06/2017			Interest Rate Swap	99.9676		99.9676	99.9724	99.9724	0.005	0.0000	0.0000	0
2016/05/31	IS02	18/12/2017			Interest Rate Swap	100.6936		100.6936	100.6952	100.6952	0.002	0.0000	0.0000	0
2016/05/31	IS02	16/03/2018			Interest Rate Swap	100.1942		100.1942	100.1910	100.1910	(0.003)	0.0000	0.0000	0
2016/05/31	IS02	15/06/2018			Interest Rate Swap	100.1129		100.1129	100.0841	100.0841	(0.029)	0.0000	0.0000	0
2016/05/31	IS05	17/12/2020			Interest Rate Swap	101.3765		101.3765	101.2922	101.2922	(0.083)	0.0000	0.0000	0
2016/05/31	IS05	16/03/2021			Interest Rate Swap	100.9225		100.9225	100.8326	100.8326	(0.089)	0.0000	0.0000	0
2016/05/31	IS05	15/06/2021			Interest Rate Swap	100.4402		100.4402	100.3440	100.3440	(0.096)	0.0000	0.0000	0
2016/05/31	IS10	17/12/2025			Interest Rate Swap	104.0636		104.0636	103.9027	103.9027	(0.155)	0.0000	0.0000	0
2016/05/31	IS10	16/03/2026			Interest Rate Swap	101.3665		101.3665	101.1999	101.1999	(0.164)	0.0000	0.0000	0
2016/05/31	IS10	15/06/2026			Interest Rate Swap	100.3045		100.3045	100.1335	100.1335	(0.171)	0.0000	0.0000	0
2016/05/31	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/05/31	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/05/31	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/05/31	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/05/31	JBAF	15/06/2016			Jibar Tradeable Future	7.3300		92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2016/05/31	JBAF	20/07/2016			Jibar Tradeable Future	7.4700		92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/05/31	JBAF	17/08/2016			Jibar Tradeable Future	7.5100		92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2016/05/31	JBAF	21/09/2016			Jibar Tradeable Future	7.6400		92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2016/05/31	JBAF	19/10/2016			Jibar Tradeable Future	7.6800		92.3200	7.6800	92.3200	0.000	0.0000	0.0000	0
2016/05/31	JBAF	16/11/2016			Jibar Tradeable Future	7.7100		92.2900	7.7100	92.2900	0.000	0.0000	0.0000	0
2016/05/31	JBAF	21/12/2016			Jibar Tradeable Future	7.8400		92.1600	7.8400	92.1600	0.000	0.0000	0.0000	0
2016/05/31	JBAF	15/03/2017			Jibar Tradeable Future	8.0700		91.9300	8.0700	91.9300	0.000	0.0000	0.0000	0
2016/05/31	JBAF	21/06/2017			Jibar Tradeable Future	8.2300		91.7700	8.2300	91.7700	0.000	0.0000	0.0000	0
2016/05/31	JBAF	20/09/2017			Jibar Tradeable Future	8.3200		91.6800	8.3200	91.6800	0.000	0.0000	0.0000	0
2016/05/31	JBAF	20/12/2017			Jibar Tradeable Future	8.3900		91.6100	8.3900	91.6100	0.000	0.0000	0.0000	0
2016/05/31	JBAF	20/03/2018			Jibar Tradeable Future	8.4600		91.5400	8.4600	91.5400	0.000	0.0000	0.0000	0
2016/05/31	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/05/31	R023	04/08/2016	8.24	Call	Bond Future	89.4300		0.0894	124.8500	0.1248	39.606	0	0	0
2016/05/31	R023	04/08/2016	8.25	Put	Bond Future	4,998.9300		4.9989	4,552.4600	4.5525	(8.931)	0	0	0
2016/05/31	R023	04/08/2016			Bond Future	9.2817		96.0272	9.1771	96.5101	(1.126)	0.0000	0.0000	11,289
2016/05/31	R023	04/08/2016	8.25	Call	Bond Future	92.4800		0.0925	128.9200	0.1289	39.403	0	0	0
2016/05/31	R023	04/08/2016	8.26	Call	Bond Future	95.7400		0.0957	133.2900	0.1333	39.221	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
2016/05/31	R023	04/08/2016	8.24	Put	Bond Future	5,045.0000	5.0450	4,597.5100	4.5975	(8.870)	0	0	0
2016/05/31	R023	04/08/2016	8.26	Put	Bond Future	4,953.1000	4.9531	4,507.7400	4.5077	(8.992)	0	0	0
2016/05/31	R023	03/11/2016	9.73	Put	Bond Future	1,289.2600	1.2893	1,123.3600	1.1234	(12.868)	0	0	0
2016/05/31	R023	03/11/2016			Bond Future	9.3575	93.9246	9.2478	94.4161	(1.173)	0.0000	0.0000	0
2016/05/31	R023	03/11/2016	9.75	Put	Bond Future	1,258.0500	1.2581	1,095.2200	1.0952	(12.943)	0	0	0
2016/05/31	R023	03/11/2016	9.73	Call	Bond Future	2,933.4500	2.9335	3,259.0500	3.2590	11.100	0	0	0
2016/05/31	R023	03/11/2016	9.74	Put	Bond Future	1,273.5800	1.2736	1,109.2200	1.1092	(12.905)	0	0	0
2016/05/31	R023	03/11/2016	9.74	Call	Bond Future	2,961.4100	2.9614	3,288.5500	3.2886	11.047	0	0	0
2016/05/31	R023	03/11/2016	9.75	Call	Bond Future	2,989.4900	2.9895	3,318.1600	3.3182	10.994	0	0	0
2016/05/31	R023	02/02/2017	8.85	Call	Bond Future	1,381.2000	1.3812	1,573.5000	1.5735	13.923	0	0	0
2016/05/31	R023	02/02/2017			Bond Future	9.4255	95.8148	9.3100	96.3155	(1.226)	0.0000	0.0000	0
2016/05/31	R023	02/02/2017	8.86	Call	Bond Future	1,396.5000	1.3965	1,590.5000	1.5905	13.892	0	0	0
2016/05/31	R023	02/02/2017	8.84	Put	Bond Future	3,938.8200	3.9388	3,628.7000	3.6287	(7.873)	0	0	0
2016/05/31	R023	02/02/2017	8.86	Put	Bond Future	3,879.9800	3.8800	3,573.2600	3.5733	(7.905)	0	0	0
2016/05/31	R023	02/02/2017	8.84	Call	Bond Future	1,366.0100	1.3660	1,556.6100	1.5566	13.953	0	0	0
2016/05/31	R023	02/02/2017	8.85	Put	Bond Future	3,909.3300	3.9093	3,600.9100	3.6009	(7.889)	0	0	0
2016/05/31	R035	04/08/2016			Bond Future	10.0244	94.3235	9.9060	95.2456	(1.181)	0.0000	0.0000	5,505
2016/05/31	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	R035	04/08/2016	10.35	Call	Bond Future	2,461.4500	2.4615	3,383.5400	3.3835	37.461	0	0	0
2016/05/31	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	R035	04/08/2016	10.36	Call	Bond Future	2,535.3900	2.5354	3,457.4800	3.4575	36.369	0	0	0
2016/05/31	R035	04/08/2016	10.37	Call	Bond Future	2,609.2400	2.6092	3,531.3300	3.5313	35.339	0	0	0
2016/05/31	R035	03/11/2016	9.58	Put	Bond Future	4,016.9300	4.0169	3,077.9300	3.0779	(23.376)	0	0	0
2016/05/31	R035	03/11/2016			Bond Future	10.0890	91.6178	9.9669	92.5568	(1.210)	0.0000	0.0000	0
2016/05/31	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	R035	03/11/2016	9.57	Put	Bond Future	4,098.6000	4.0986	3,159.6000	3.1596	(22.910)	0	0	0
2016/05/31	R035	03/11/2016	9.59	Put	Bond Future	3,935.3700	3.9354	2,996.3700	2.9964	(23.861)	0	0	0
2016/05/31	R186	04/08/2016	8.51	Put	Bond Future	7,346.9200	7.3469	6,699.7200	6.6997	(8.809)	0	0	0
2016/05/31	R186	04/08/2016	8.90	Call	Bond Future	514.4800	0.5145	663.1000	0.6631	28.887	0	0	500
2016/05/31	R186	04/08/2016	8.85	Call	Bond Future	450.1000	0.4501	584.3900	0.5844	29.836	0	0	750
2016/05/31	R186	04/08/2016	9.60	Call	Bond Future	2,240.8200	2.2408	2,643.7500	2.6438	17.981	0	0	0
2016/05/31	R186	04/08/2016	10.00	Put	Bond Future	797.4700	0.7975	627.5000	0.6275	(21.314)	0	0	6,500
2016/05/31	R186	04/08/2016			Bond Future	9.5238	107.7518	9.4201	108.4584	(1.090)	0.0000	0.0000	99,862
2016/05/31	R186	04/08/2016	8.50	Put	Bond Future	7,415.7300	7.4157	6,766.9300	6.7669	(8.749)	0	0	0
2016/05/31	R186	04/08/2016	9.25	Put	Bond Future	3,049.2500	3.0493	2,610.8500	2.6108	(14.377)	0	0	1,000
2016/05/31	R186	04/08/2016	9.35	Put	Bond Future	2,619.0800	2.6191	2,218.9800	2.2190	(15.276)	0	0	0
2016/05/31	R186	04/08/2016	9.40	Put	Bond Future	2,419.2500	2.4193	2,038.5600	2.0386	(15.736)	0	0	5,000
2016/05/31	R186	04/08/2016	9.30	Put	Bond Future	2,829.1000	2.8291	2,409.7300	2.4097	(14.823)	0	0	0
2016/05/31	R186	04/08/2016	8.51	Call	Bond Future	160.7300	0.1607	220.1000	0.2201	36.938	0	0	0
2016/05/31	R186	04/08/2016	8.85	Put	Bond Future	5,154.7800	5.1548	4,582.5000	4.5825	(11.102)	0	0	0
2016/05/31	R186	04/08/2016	8.49	Call	Bond Future	150.4500	0.1504	206.6800	0.2067	37.375	0	0	0
2016/05/31	R186	04/08/2016	8.50	Call	Bond Future	155.4200	0.1554	213.1900	0.2132	37.170	0	0	0
2016/05/31	R186	04/08/2016	8.90	Put	Bond Future	4,860.4600	4.8605	4,302.5100	4.3025	(11.479)	0	0	0

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2016/05/31	R186	04/08/2016	9.25	Call	Bond Future	1,170.6800	1.1707	1,438.8500	1.4388	22.907	0	0	0
2016/05/31	R186	04/08/2016	9.35	Call	Bond Future	1,431.7000	1.4317	1,738.1700	1.7382	21.406	0	0	500
2016/05/31	R186	04/08/2016	9.40	Call	Bond Future	1,575.2200	1.5752	1,901.1000	1.9011	20.688	0	0	0
2016/05/31	R186	04/08/2016	9.30	Call	Bond Future	1,296.8800	1.2969	1,584.0800	1.5841	22.145	0	0	500
2016/05/31	R186	04/08/2016	9.60	Put	Bond Future	1,726.3600	1.7264	1,422.7200	1.4227	(17.588)	0	0	5,635
2016/05/31	R186	04/08/2016	10.00	Call	Bond Future	3,959.0000	3.9590	4,495.6000	4.4956	13.554	0	0	0
2016/05/31	R186	04/08/2016	8.49	Put	Bond Future	7,484.9400	7.4849	6,834.6000	6.8346	(8.689)	0	0	0
2016/05/31	R186	03/11/2016	9.40	Put	Bond Future	0.0000	0.0000	3,309.2400	3.3092	100.000	0	0	0
2016/05/31	R186	03/11/2016			Bond Future	9.5902	109.8040	9.4823	110.5232	(1.125)	0.0000	0.0000	10
2016/05/31	R186	03/11/2016	9.20	Put	Bond Future	0.0000	0.0000	4,077.6100	4.0776	100.000	0	0	0
2016/05/31	R186	03/11/2016	8.95	Put	Bond Future	5,687.2200	5.6872	5,193.2300	5.1932	(8.686)	0	0	0
2016/05/31	R186	03/11/2016	8.97	Put	Bond Future	5,586.8600	5.5869	5,097.6100	5.0976	(8.757)	0	0	0
2016/05/31	R186	03/11/2016	9.66	Call	Bond Future	3,260.7200	3.2607	3,662.9400	3.6629	12.335	0	0	0
2016/05/31	R186	03/11/2016	8.96	Put	Bond Future	5,636.9000	5.6369	5,145.2800	5.1453	(8.721)	0	0	0
2016/05/31	R186	03/11/2016	8.97	Call	Bond Future	1,358.4400	1.3584	1,588.4700	1.5885	16.933	0	0	0
2016/05/31	R186	03/11/2016	9.71	Call	Bond Future	3,439.6300	3.4396	3,854.0600	3.8541	12.049	0	0	0
2016/05/31	R186	03/11/2016	9.20	Call	Bond Future	0.0000	0.0000	2,162.9700	2.1630	100.000	0	0	1,425
2016/05/31	R186	03/11/2016	8.95	Call	Bond Future	1,318.6500	1.3187	1,543.9400	1.5439	17.085	0	0	0
2016/05/31	R186	03/11/2016	9.40	Call	Bond Future	0.0000	0.0000	2,755.7400	2.7557	100.000	0	0	1,425
2016/05/31	R186	03/11/2016	9.66	Put	Bond Future	2,798.5200	2.7985	2,481.4600	2.4815	(11.330)	0	0	5,000
2016/05/31	R186	03/11/2016	9.71	Put	Bond Future	2,648.1800	2.6482	2,343.3300	2.3433	(11.512)	0	0	5,000
2016/05/31	R186	03/11/2016	8.96	Call	Bond Future	1,338.4400	1.3384	1,566.1000	1.5661	17.009	0	0	0
2016/05/31	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	R197	04/08/2016			Bond Future	297.7364	297.7364	297.7638	297.7638	0.009	0.0000	0.0000	1,878
2016/05/31	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	R197	04/08/2016	293.98	Call	Bond Future	3,756.4200	3.7564	3,783.7900	3.7838	0.729	0	0	0
2016/05/31	R197	04/08/2016	293.96	Call	Bond Future	3,776.4200	3.7764	3,803.7900	3.8038	0.725	0	0	0
2016/05/31	R197	04/08/2016	293.97	Call	Bond Future	3,766.4200	3.7664	3,793.7900	3.7938	0.727	0	0	0
2016/05/31	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	R197	03/11/2016	303.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	R197	03/11/2016	303.57	Put	Bond Future	140.3800	0.1404	113.6400	0.1136	(19.048)	0	0	0
2016/05/31	R197	03/11/2016			Bond Future	303.4296	303.4296	303.4564	303.4564	0.009	0.0000	0.0000	0
2016/05/31	R197	03/11/2016	303.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	R197	03/11/2016	303.56	Put	Bond Future	130.3800	0.1304	103.6400	0.1036	(20.509)	0	0	0
2016/05/31	R197	03/11/2016	303.58	Put	Bond Future	150.3800	0.1504	123.6400	0.1236	(17.782)	0	0	0
2016/05/31	R202	04/08/2016	243.25	Call	Bond Future	5,087.9000	5.0879	5,717.7200	5.7177	12.379	0	0	0
2016/05/31	R202	04/08/2016			Bond Future	245.7642	245.7642	246.7970	246.7970	0.420	0.0000	0.0000	37,856
2016/05/31	R202	04/08/2016	243.26	Call	Bond Future	5,081.9100	5.0819	5,711.3000	5.7113	12.385	0	0	0
2016/05/31	R202	04/08/2016	243.24	Put	Bond Future	2,569.7000	2.5697	2,167.1700	2.1672	(15.664)	0	0	0
2016/05/31	R202	04/08/2016	243.26	Put	Bond Future	2,577.7100	2.5777	2,174.3200	2.1743	(15.649)	0	0	0
2016/05/31	R202	04/08/2016	243.24	Call	Bond Future	5,093.9000	5.0939	5,724.1500	5.7241	12.373	0	0	0
2016/05/31	R202	04/08/2016	243.25	Put	Bond Future	2,573.7000	2.5737	2,170.7400	2.1707	(15.657)	0	0	0
2016/05/31	R202	03/11/2016	253.85	Put	Bond Future	3,386.2500	3.3863	2,335.1200	2.3351	(31.041)	0	0	0
2016/05/31	R202	03/11/2016			Bond Future	250.4638	250.4638	251.5149	251.5149	0.420	0.0000	0.0000	0
2016/05/31	R202	03/11/2016	253.87	Put	Bond Future	3,406.2500	3.4063	2,355.1200	2.3551	(30.859)	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
2016/05/31	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	R202	03/11/2016	253.86	Put	Bond Future	3,396.2500	3.3963	2,345.1200	2.3451	(30.950)	0	0	0
2016/05/31	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	R203	04/08/2016	7.26	Call	Bond Future	10.0800	0.0101	16.5800	0.0166	64.484	0	0	0
2016/05/31	R203	04/08/2016			Bond Future	8.1730	103.3842	8.0601	103.5009	(1.382)	0.0000	0.0000	58,097
2016/05/31	R203	04/08/2016	7.24	Call	Bond Future	9.1600	0.0092	15.1700	0.0152	65.611	0	0	0
2016/05/31	R203	04/08/2016	7.25	Call	Bond Future	9.5900	0.0096	15.8400	0.0158	65.172	0	0	0
2016/05/31	R203	04/08/2016	7.24	Put	Bond Future	979.1000	0.9791	868.4400	0.8684	(11.302)	0	0	0
2016/05/31	R203	04/08/2016	7.26	Put	Bond Future	959.0800	0.9591	848.9100	0.8489	(11.487)	0	0	0
2016/05/31	R203	04/08/2016	7.25	Put	Bond Future	969.0600	0.9691	858.6400	0.8586	(11.395)	0	0	0
2016/05/31	R203	03/11/2016	8.86	Call	Bond Future	590.7700	0.5908	678.5700	0.6786	14.862	0	0	0
2016/05/31	R203	03/11/2016			Bond Future	8.2899	101.1811	8.1436	101.2993	(1.764)	0.0000	0.0000	0
2016/05/31	R203	03/11/2016	8.84	Call	Bond Future	578.8000	0.5788	665.8500	0.6658	15.040	0	0	0
2016/05/31	R203	03/11/2016	8.85	Call	Bond Future	584.7700	0.5848	672.2000	0.6722	14.951	0	0	0
2016/05/31	R203	03/11/2016	8.84	Put	Bond Future	136.2000	0.1362	105.0600	0.1051	(22.863)	0	0	0
2016/05/31	R203	03/11/2016	8.86	Put	Bond Future	132.1300	0.1321	101.7400	0.1017	(23.000)	0	0	0
2016/05/31	R203	03/11/2016	8.85	Put	Bond Future	134.1500	0.1341	103.3900	0.1034	(22.930)	0	0	0
2016/05/31	R203	02/02/2017	7.70	Call	Bond Future	116.6400	0.1166	156.7400	0.1567	34.379	0	0	0
2016/05/31	R203	02/02/2017	7.71	Put	Bond Future	503.4500	0.5034	424.0400	0.4240	(15.773)	0	0	0
2016/05/31	R203	02/02/2017			Bond Future	8.3784	103.2174	8.1699	103.3373	(2.489)	0.0000	0.0000	0
2016/05/31	R203	02/02/2017	7.71	Call	Bond Future	118.2700	0.1183	158.7400	0.1587	34.218	0	0	0
2016/05/31	R203	02/02/2017	7.72	Call	Bond Future	120.2000	0.1202	161.0700	0.1611	34.002	0	0	0
2016/05/31	R203	02/02/2017	7.70	Put	Bond Future	507.6000	0.5076	427.8200	0.4278	(15.717)	0	0	0
2016/05/31	R203	02/02/2017	7.72	Put	Bond Future	499.5900	0.4996	420.5800	0.4206	(15.815)	0	0	0
2016/05/31	R204	04/08/2016			Bond Future	8.5881	99.8421	8.4838	100.0598	(1.215)	0.0000	0.0000	35,129
2016/05/31	R204	04/08/2016	7.74	Put	Bond Future	1,838.8700	1.8389	1,642.8000	1.6428	(10.663)	0	0	0
2016/05/31	R204	04/08/2016	7.76	Put	Bond Future	1,800.1700	1.8002	1,605.4000	1.6054	(10.820)	0	0	0
2016/05/31	R204	04/08/2016	7.74	Call	Bond Future	51.2100	0.0512	72.8800	0.0729	42.316	0	0	0
2016/05/31	R204	04/08/2016	7.75	Put	Bond Future	1,819.5300	1.8195	1,624.1000	1.6241	(10.741)	0	0	0
2016/05/31	R204	04/08/2016	7.75	Call	Bond Future	53.1800	0.0532	75.4900	0.0755	41.952	0	0	0
2016/05/31	R204	04/08/2016	7.76	Call	Bond Future	55.1300	0.0551	78.1000	0.0781	41.665	0	0	0
2016/05/31	R204	03/11/2016			Bond Future	8.6860	101.7435	8.5686	101.9648	(1.351)	0.0000	0.0000	0
2016/05/31	R204	03/11/2016	9.21	Put	Bond Future	378.8300	0.3788	318.4600	0.3185	(15.936)	0	0	0
2016/05/31	R204	03/11/2016	9.23	Put	Bond Future	368.1400	0.3681	309.1300	0.3091	(16.029)	0	0	0
2016/05/31	R204	03/11/2016	9.22	Put	Bond Future	373.3400	0.3733	313.6600	0.3137	(15.985)	0	0	0
2016/05/31	R204	03/11/2016	9.22	Call	Bond Future	1,372.2100	1.3722	1,533.7500	1.5338	11.772	0	0	0
2016/05/31	R204	03/11/2016	9.21	Call	Bond Future	1,359.1100	1.3591	1,519.9600	1.5200	11.835	0	0	0
2016/05/31	R204	03/11/2016	9.23	Call	Bond Future	1,385.5900	1.3856	1,547.8000	1.5478	11.707	0	0	0
2016/05/31	R204	02/02/2017	8.28	Call	Bond Future	486.5900	0.4866	575.0100	0.5750	18.171	0	0	0
2016/05/31	R204	02/02/2017			Bond Future	8.7634	99.7487	8.6294	99.9737	(1.529)	0.0000	0.0000	0
2016/05/31	R204	02/02/2017	8.29	Call	Bond Future	492.7500	0.4927	581.8800	0.5819	18.088	0	0	0
2016/05/31	R204	02/02/2017	8.30	Call	Bond Future	498.9600	0.4990	588.8000	0.5888	18.005	0	0	0
2016/05/31	R204	02/02/2017	8.28	Put	Bond Future	1,301.5200	1.3015	1,164.9700	1.1650	(10.492)	0	0	0
2016/05/31	R204	02/02/2017	8.30	Put	Bond Future	1,280.0000	1.2800	1,144.8700	1.1449	(10.557)	0	0	0
2016/05/31	R204	02/02/2017	8.29	Put	Bond Future	1,290.7300	1.2907	1,154.8900	1.1549	(10.524)	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
2016/05/31	R207	04/08/2016			Bond Future	8.9017	95.7118	8.7891	96.0297	(1.266)	0.0000	0.0000	76,765
2016/05/31	R207	04/08/2016	7.99	Put	Bond Future	2,676.8600	2.6769	2,388.1800	2.3882	(10.784)	0	0	0
2016/05/31	R207	04/08/2016	8.01	Put	Bond Future	2,623.6300	2.6236	2,336.6600	2.3367	(10.938)	0	0	0
2016/05/31	R207	04/08/2016	8.00	Put	Bond Future	2,650.2000	2.6502	2,362.3800	2.3624	(10.860)	0	0	0
2016/05/31	R207	04/08/2016	8.01	Call	Bond Future	72.0200	0.0720	102.9300	0.1029	42.919	0	0	0
2016/05/31	R207	04/08/2016	7.99	Call	Bond Future	67.0700	0.0671	96.2700	0.0963	43.537	0	0	0
2016/05/31	R207	04/08/2016	8.00	Call	Bond Future	69.5000	0.0695	99.5600	0.0996	43.252	0	0	0
2016/05/31	R207	02/02/2017	9.24	Call	Bond Future	1,553.4200	1.5534	1,749.6200	1.7496	12.630	0	0	0
2016/05/31	R207	02/02/2017			Bond Future	9.0685	95.8540	8.9348	96.1831	(1.474)	0.0000	0.0000	0
2016/05/31	R207	02/02/2017	8.91	Call	Bond Future	1,132.9200	1.1329	1,297.5900	1.2976	14.535	0	0	62
2016/05/31	R207	02/02/2017	9.22	Call	Bond Future	1,525.7700	1.5258	1,720.1200	1.7201	12.738	0	0	0
2016/05/31	R207	02/02/2017	9.23	Call	Bond Future	1,539.5600	1.5396	1,734.8400	1.7348	12.684	0	0	0
2016/05/31	R207	02/02/2017	8.91	Put	Bond Future	1,523.3000	1.5233	1,358.8700	1.3589	(10.794)	0	0	0
2016/05/31	R207	02/02/2017	9.22	Put	Bond Future	1,154.5600	1.1546	1,019.8100	1.0198	(11.671)	0	0	0
2016/05/31	R207	02/02/2017	9.24	Put	Bond Future	1,133.3400	1.1333	1,000.4400	1.0004	(11.726)	0	0	0
2016/05/31	R207	02/02/2017	9.23	Put	Bond Future	1,143.9100	1.1439	1,010.0900	1.0101	(11.698)	0	0	0
2016/05/31	R208	04/08/2016	8.01	Put	Bond Future	3,765.3500	3.7654	3,417.4800	3.4175	(9.239)	0	0	0
2016/05/31	R208	04/08/2016			Bond Future	9.0350	93.9134	8.9293	94.2872	(1.170)	0.0000	0.0000	48,484
2016/05/31	R208	04/08/2016	8.00	Put	Bond Future	3,800.1600	3.8002	3,451.5200	3.4515	(9.174)	0	0	0
2016/05/31	R208	04/08/2016	7.99	Call	Bond Future	56.8200	0.0568	81.2100	0.0812	42.925	0	0	0
2016/05/31	R208	04/08/2016	8.00	Call	Bond Future	58.8800	0.0589	84.0100	0.0840	42.680	0	0	0
2016/05/31	R208	04/08/2016	8.01	Call	Bond Future	61.1000	0.0611	87.0000	0.0870	42.390	0	0	0
2016/05/31	R208	04/08/2016	7.99	Put	Bond Future	3,835.1400	3.8351	3,485.7600	3.4858	(9.110)	0	0	0
2016/05/31	R208	03/11/2016	9.59	Put	Bond Future	810.1200	0.8101	695.0400	0.6950	(14.205)	0	0	0
2016/05/31	R208	03/11/2016			Bond Future	9.1165	92.2991	9.0040	92.6794	(1.235)	0.0000	0.0000	0
2016/05/31	R208	03/11/2016	9.58	Put	Bond Future	820.7800	0.8208	704.5200	0.7045	(14.165)	0	0	0
2016/05/31	R208	03/11/2016	9.57	Call	Bond Future	2,344.7900	2.3448	2,607.6300	2.6076	11.210	0	0	0
2016/05/31	R208	03/11/2016	9.58	Call	Bond Future	2,366.8300	2.3668	2,630.8500	2.6308	11.155	0	0	0
2016/05/31	R208	03/11/2016	9.59	Call	Bond Future	2,389.1700	2.3892	2,654.3700	2.6544	11.100	0	0	0
2016/05/31	R208	03/11/2016	9.57	Put	Bond Future	831.7600	0.8318	714.3200	0.7143	(14.119)	0	0	0
2016/05/31	R208	02/02/2017			Bond Future	9.1857	94.1567	9.0654	94.5440	(1.310)	0.0000	0.0000	0
2016/05/31	R208	02/02/2017	8.64	Call	Bond Future	1,004.0500	1.0041	1,140.3200	1.1403	13.572	0	0	0
2016/05/31	R208	02/02/2017	8.63	Put	Bond Future	2,798.2300	2.7982	2,546.1200	2.5461	(9.010)	0	0	0
2016/05/31	R208	02/02/2017	8.65	Put	Bond Future	2,755.6400	2.7556	2,505.7100	2.5057	(9.070)	0	0	0
2016/05/31	R208	02/02/2017	8.64	Put	Bond Future	2,776.8900	2.7769	2,525.8700	2.5259	(9.040)	0	0	0
2016/05/31	R208	02/02/2017	8.65	Call	Bond Future	1,015.6600	1.0157	1,153.0200	1.1530	13.524	0	0	0
2016/05/31	R208	02/02/2017	8.63	Call	Bond Future	992.5200	0.9925	1,127.7000	1.1277	13.620	0	0	0
2016/05/31	R209	04/08/2016	9.26	Call	Bond Future	444.3100	0.4443	579.3900	0.5794	30.402	0	0	0
2016/05/31	R209	04/08/2016	9.70	Put	Bond Future	2,945.3800	2.9454	2,498.5300	2.4985	(15.171)	0	0	250
2016/05/31	R209	04/08/2016			Bond Future	9.9657	70.4751	9.8526	71.2040	(1.134)	0.0000	0.0000	54,880
2016/05/31	R209	04/08/2016	9.24	Call	Bond Future	421.3700	0.4214	551.0000	0.5510	30.764	0	0	0
2016/05/31	R209	04/08/2016	9.60	Put	Bond Future	3,392.2400	3.3922	2,908.3600	2.9084	(14.264)	0	0	0
2016/05/31	R209	04/08/2016	10.60	Call	Bond Future	4,476.3100	4.4763	5,062.4700	5.0625	13.095	0	0	5,624
2016/05/31	R209	04/08/2016	9.40	Put	Bond Future	4,402.6800	4.4027	3,850.3900	3.8504	(12.544)	0	0	0
2016/05/31	R209	04/08/2016	9.70	Call	Bond Future	1,212.9100	1.2129	1,495.0300	1.4950	23.260	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
2016/05/31	R209	04/08/2016	10.29	Call	Bond Future	3,130.6400	3.1306	3,629.5300	3.6295	15.936	0	0	0
2016/05/31	R209	04/08/2016	9.25	Call	Bond Future	432.7600	0.4328	565.1100	0.5651	30.583	0	0	0
2016/05/31	R209	04/08/2016	9.24	Put	Bond Future	5,316.7000	5.3167	4,717.3600	4.7174	(11.273)	0	0	0
2016/05/31	R209	04/08/2016	10.60	Put	Bond Future	599.2600	0.5993	456.4500	0.4565	(23.831)	0	0	0
2016/05/31	R209	04/08/2016	9.40	Call	Bond Future	631.7500	0.6317	808.4300	0.8084	27.967	0	0	250
2016/05/31	R209	04/08/2016	9.26	Put	Bond Future	5,197.6400	5.1976	4,603.7500	4.6038	(11.426)	0	0	0
2016/05/31	R209	04/08/2016	9.60	Call	Bond Future	990.1900	0.9902	1,235.2800	1.2353	24.752	0	0	5,624
2016/05/31	R209	04/08/2016	9.25	Put	Bond Future	5,257.0400	5.2570	4,660.4200	4.6604	(11.349)	0	0	0
2016/05/31	R209	04/08/2016	10.29	Put	Bond Future	1,104.3400	1.1043	874.2600	0.8743	(20.834)	0	0	250
2016/05/31	R209	03/11/2016	10.26	Call	Bond Future	3,816.6100	3.8166	4,269.2600	4.2693	11.860	0	0	0
2016/05/31	R209	03/11/2016			Bond Future	10.0224	68.6665	9.9062	69.4089	(1.160)	0.0000	0.0000	0
2016/05/31	R209	03/11/2016	10.24	Call	Bond Future	3,745.9300	3.7459	4,193.9600	4.1940	11.960	0	0	0
2016/05/31	R209	03/11/2016	10.25	Call	Bond Future	3,781.1100	3.7811	4,231.4600	4.2315	11.911	0	0	0
2016/05/31	R209	03/11/2016	10.24	Put	Bond Future	2,389.2900	2.3893	2,094.9600	2.0950	(12.319)	0	0	0
2016/05/31	R209	03/11/2016	10.25	Put	Bond Future	2,363.1200	2.3631	2,071.1100	2.0711	(12.357)	0	0	5,000
2016/05/31	R209	03/11/2016	10.26	Put	Bond Future	2,337.3700	2.3374	2,047.6600	2.0477	(12.395)	0	0	0
2016/05/31	R209	02/02/2017	9.55	Put	Bond Future	5,789.1500	5.7891	5,332.0900	5.3321	(7.895)	0	0	0
2016/05/31	R209	02/02/2017			Bond Future	10.0728	70.0486	9.9533	70.8054	(1.187)	0.0000	0.0000	0
2016/05/31	R209	02/02/2017	9.54	Put	Bond Future	5,833.0000	5.8330	5,373.9100	5.3739	(7.871)	0	0	0
2016/05/31	R209	02/02/2017	9.55	Call	Bond Future	2,382.1400	2.3821	2,681.8900	2.6819	12.583	0	0	0
2016/05/31	R209	02/02/2017	9.53	Call	Bond Future	2,334.6000	2.3346	2,630.2900	2.6303	12.666	0	0	0
2016/05/31	R209	02/02/2017	9.54	Call	Bond Future	2,358.3000	2.3583	2,656.0200	2.6560	12.624	0	0	0
2016/05/31	R209	02/02/2017	9.53	Put	Bond Future	5,877.0800	5.8771	5,415.9600	5.4160	(7.846)	0	0	0
2016/05/31	R210	04/08/2016			Bond Future	187.0218	187.0218	187.0394	187.0394	0.009	0.0000	0.0000	2,571
2016/05/31	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	R210	04/08/2016	181.50	Call	Bond Future	5,521.8400	5.5218	5,539.4300	5.5394	0.319	0	0	0
2016/05/31	R210	04/08/2016	181.52	Call	Bond Future	5,501.8400	5.5018	5,519.4300	5.5194	0.320	0	0	0
2016/05/31	R210	04/08/2016	181.51	Call	Bond Future	5,511.8400	5.5118	5,529.4300	5.5294	0.319	0	0	0
2016/05/31	R210	03/11/2016			Bond Future	188.3079	188.3079	188.3250	188.3250	0.009	0.0000	0.0000	0
2016/05/31	R210	03/11/2016	188.90	Put	Bond Future	592.0600	0.5921	574.9800	0.5750	(2.885)	0	0	0
2016/05/31	R210	03/11/2016	188.92	Put	Bond Future	612.0600	0.6121	594.9800	0.5950	(2.791)	0	0	0
2016/05/31	R210	03/11/2016	188.91	Put	Bond Future	602.0600	0.6021	584.9800	0.5850	(2.837)	0	0	0
2016/05/31	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	R211	04/08/2016			Bond Future	139.8788	139.8788	139.8880	139.8880	0.007	0.0000	0.0000	64
2016/05/31	R211	04/08/2016	137.09	Call	Bond Future	2,788.7900	2.7888	2,798.0300	2.7980	0.331	0	0	0
2016/05/31	R211	04/08/2016	137.07	Call	Bond Future	2,808.7900	2.8088	2,818.0300	2.8180	0.329	0	0	0
2016/05/31	R211	04/08/2016	137.08	Call	Bond Future	2,798.7900	2.7988	2,808.0300	2.8080	0.330	0	0	0
2016/05/31	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	R211	03/11/2016	141.75	Call	Bond Future	803.6400	0.8036	812.4400	0.8124	1.095	0	0	0
2016/05/31	R211	03/11/2016			Bond Future	142.5536	142.5536	142.5624	142.5624	0.006	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
2016/05/31	R211	03/11/2016	141.76	Call	Bond Future	793.6400	0.7936	802.4400	0.8024	1.109	0	0	0
2016/05/31	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	R211	03/11/2016	141.74	Call	Bond Future	813.6400	0.8136	822.4400	0.8224	1.082	0	0	0
2016/05/31	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	R212	04/08/2016	142.43	Call	Bond Future	3,425.5500	3.4256	3,439.0300	3.4390	0.394	0	0	0
2016/05/31	R212	04/08/2016			Bond Future	145.8556	145.8556	145.8690	145.8690	0.009	0.0000	0.0000	4,218
2016/05/31	R212	04/08/2016	142.44	Call	Bond Future	3,415.5500	3.4156	3,429.0300	3.4290	0.395	0	0	0
2016/05/31	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	R212	04/08/2016	142.42	Call	Bond Future	3,435.5500	3.4356	3,449.0300	3.4490	0.392	0	0	0
2016/05/31	R212	03/11/2016			Bond Future	148.6447	148.6447	148.6578	148.6578	0.009	0.0000	0.0000	0
2016/05/31	R212	03/11/2016	148.11	Call	Bond Future	534.7300	0.5347	547.7900	0.5478	2.442	0	0	0
2016/05/31	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/31	R212	03/11/2016	148.12	Call	Bond Future	524.7300	0.5247	537.7900	0.5378	2.489	0	0	0
2016/05/31	R212	03/11/2016	148.10	Call	Bond Future	544.7300	0.5447	557.7900	0.5578	2.398	0	0	0
2016/05/31	R213	04/08/2016			Bond Future	9.9190	80.8561	9.8159	81.5172	(1.039)	0.0000	0.0000	44,353
2016/05/31	R213	04/08/2016	8.99	Put	Bond Future	6,493.6800	6.4937	5,900.8800	5.9009	(9.129)	0	0	0
2016/05/31	R213	04/08/2016	9.01	Put	Bond Future	6,366.1700	6.3662	5,776.5600	5.7766	(9.262)	0	0	0
2016/05/31	R213	04/08/2016	9.00	Put	Bond Future	6,429.8000	6.4298	5,838.4300	5.8384	(9.197)	0	0	0
2016/05/31	R213	04/08/2016	9.01	Call	Bond Future	251.1400	0.2511	322.6500	0.3227	28.474	0	0	0
2016/05/31	R213	04/08/2016	8.99	Call	Bond Future	236.5900	0.2366	304.9100	0.3049	28.877	0	0	0
2016/05/31	R213	04/08/2016	9.00	Call	Bond Future	243.7800	0.2438	313.5300	0.3135	28.612	0	0	0
2016/05/31	R213	03/11/2016			Bond Future	9.9832	78.8450	9.8769	79.5182	(1.065)	0.0000	0.0000	0
2016/05/31	R213	03/11/2016	10.18	Put	Bond Future	2,446.5200	2.4465	2,136.3400	2.1363	(12.678)	0	0	0
2016/05/31	R213	03/11/2016	10.20	Put	Bond Future	2,394.0300	2.3940	2,088.2500	2.0882	(12.773)	0	0	0
2016/05/31	R213	03/11/2016	10.18	Call	Bond Future	3,671.1500	3.6712	4,034.1500	4.0342	9.888	0	0	0
2016/05/31	R213	03/11/2016	10.19	Put	Bond Future	2,420.0600	2.4201	2,112.0800	2.1121	(12.726)	0	0	0
2016/05/31	R213	03/11/2016	10.19	Call	Bond Future	3,706.1800	3.7062	4,071.3800	4.0714	9.854	0	0	0
2016/05/31	R213	03/11/2016	10.20	Call	Bond Future	3,741.5600	3.7416	4,108.9600	4.1090	9.819	0	0	0
2016/05/31	R213	02/02/2017	9.40	Call	Bond Future	2,061.6800	2.0617	2,314.7500	2.3147	12.275	0	0	0
2016/05/31	R213	02/02/2017	9.42	Call	Bond Future	2,105.4600	2.1055	2,362.4100	2.3624	12.204	0	0	0
2016/05/31	R213	02/02/2017			Bond Future	10.0422	80.4318	9.9325	81.1180	(1.093)	0.0000	0.0000	0
2016/05/31	R213	02/02/2017	9.41	Call	Bond Future	2,083.5000	2.0835	2,338.3800	2.3384	12.233	0	0	0
2016/05/31	R213	02/02/2017	9.40	Put	Bond Future	6,202.3900	6.2024	5,769.3000	5.7693	(6.983)	0	0	0
2016/05/31	R213	02/02/2017	9.42	Put	Bond Future	6,112.5700	6.1126	5,683.3600	5.6834	(7.022)	0	0	0
2016/05/31	R213	02/02/2017	9.41	Put	Bond Future	6,157.3700	6.1574	5,726.0900	5.7261	(7.004)	0	0	0
2016/05/31	R214	04/08/2016	9.24	Call	Bond Future	327.7200	0.3277	432.4500	0.4324	31.957	0	0	0
2016/05/31	R214	04/08/2016	9.25	Put	Bond Future	6,174.4700	6.1745	5,532.3500	5.5324	(10.400)	0	0	0
2016/05/31	R214	04/08/2016	11.30	Call	Bond Future	7,454.3000	7.4543	8,153.4500	8.1535	9.379	0	0	5,610
2016/05/31	R214	04/08/2016			Bond Future	10.0796	70.5338	9.9666	71.2831	(1.121)	0.0000	0.0000	30,123
2016/05/31	R214	04/08/2016	8.55	Put	Bond Future	11,462.5800	11.4626	10,727.1200	10.7271	(6.416)	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
2016/05/31	R214	04/08/2016	9.30	Call	Bond Future	387.6100	0.3876	507.2900	0.5073	30.876	0	0	1,300
2016/05/31	R214	04/08/2016	9.25	Call	Bond Future	337.1900	0.3372	444.3300	0.4443	31.774	0	0	0
2016/05/31	R214	04/08/2016	11.30	Put	Bond Future	171.2200	0.1712	121.1100	0.1211	(29.266)	0	0	0
2016/05/31	R214	04/08/2016	10.30	Put	Bond Future	1,406.9300	1.4069	1,131.9000	1.1319	(19.548)	0	0	0
2016/05/31	R214	04/08/2016	9.26	Call	Bond Future	346.8600	0.3469	456.4400	0.4564	31.592	0	0	0
2016/05/31	R214	04/08/2016	8.55	Call	Bond Future	30.5300	0.0305	44.3300	0.0443	45.201	0	0	1,300
2016/05/31	R214	04/08/2016	9.30	Put	Bond Future	5,849.9400	5.8499	5,220.3600	5.2204	(10.762)	0	0	0
2016/05/31	R214	04/08/2016	9.24	Put	Bond Future	6,240.3700	6.2404	5,595.8400	5.5958	(10.328)	0	0	0
2016/05/31	R214	04/08/2016	10.30	Call	Bond Future	2,829.1800	2.8292	3,303.4100	3.3034	16.762	0	0	5,610
2016/05/31	R214	04/08/2016	9.26	Put	Bond Future	6,108.9000	6.1089	5,469.2200	5.4692	(10.471)	0	0	0
2016/05/31	R214	03/11/2016	10.35	Put	Bond Future	2,525.5900	2.5256	2,218.2900	2.2183	(12.167)	0	0	0
2016/05/31	R214	03/11/2016			Bond Future	10.1376	68.5798	10.0214	69.3429	(1.146)	0.0000	0.0000	0
2016/05/31	R214	03/11/2016	10.34	Put	Bond Future	2,552.7400	2.5527	2,243.0900	2.2431	(12.130)	0	0	0
2016/05/31	R214	03/11/2016	10.35	Call	Bond Future	3,883.7300	3.8837	4,339.5300	4.3395	11.736	0	0	0
2016/05/31	R214	03/11/2016	10.33	Call	Bond Future	3,812.3300	3.8123	4,263.4200	4.2634	11.832	0	0	0
2016/05/31	R214	03/11/2016	10.34	Call	Bond Future	3,847.9600	3.8480	4,301.4100	4.3014	11.784	0	0	0
2016/05/31	R214	03/11/2016	10.33	Put	Bond Future	2,580.1400	2.5801	2,268.1300	2.2681	(12.093)	0	0	0
2016/05/31	R214	02/02/2017			Bond Future	10.1911	69.9600	10.0715	70.7379	(1.173)	0.0000	0.0000	0
2016/05/31	R214	02/02/2017	9.67	Call	Bond Future	2,506.0900	2.5061	2,789.0200	2.7890	11.290	0	0	0
2016/05/31	R214	02/02/2017	9.66	Put	Bond Future	6,054.9700	6.0550	5,557.9700	5.5580	(8.208)	0	0	0
2016/05/31	R214	02/02/2017	9.68	Put	Bond Future	5,964.1300	5.9641	5,471.4300	5.4714	(8.261)	0	0	0
2016/05/31	R214	02/02/2017	9.67	Put	Bond Future	6,009.5400	6.0095	5,514.5800	5.5146	(8.236)	0	0	0
2016/05/31	R214	02/02/2017	9.68	Call	Bond Future	2,530.7400	2.5307	2,815.9300	2.8159	11.269	0	0	0
2016/05/31	R214	02/02/2017	9.66	Call	Bond Future	2,481.3600	2.4814	2,762.2500	2.7623	11.320	0	0	0
2016/05/31	R248	04/08/2016			Bond Future	10.1517	90.6666	10.0386	91.6150	(1.115)	0.0000	0.0000	59,418
2016/05/31	R248	04/08/2016	9.25	Call	Bond Future	390.1700	0.3902	512.8000	0.5128	31.430	0	0	0
2016/05/31	R248	04/08/2016	9.24	Put	Bond Future	8,584.5200	8.5845	7,755.9100	7.7559	(9.652)	0	0	0
2016/05/31	R248	04/08/2016	9.26	Put	Bond Future	8,412.1100	8.4121	7,589.1200	7.5891	(9.783)	0	0	0
2016/05/31	R248	04/08/2016	9.25	Put	Bond Future	8,498.1100	8.4981	7,672.2900	7.6723	(9.718)	0	0	0
2016/05/31	R248	04/08/2016	9.26	Call	Bond Future	401.4000	0.4014	526.8600	0.5269	31.256	0	0	0
2016/05/31	R248	04/08/2016	9.24	Call	Bond Future	379.1700	0.3792	499.0100	0.4990	31.606	0	0	0
2016/05/31	R248	03/11/2016	10.38	Call	Bond Future	4,793.8700	4.7939	5,358.1400	5.3581	11.771	0	0	0
2016/05/31	R248	03/11/2016			Bond Future	10.2125	87.9546	10.0960	88.9205	(1.141)	0.0000	0.0000	0
2016/05/31	R248	03/11/2016	10.39	Call	Bond Future	4,838.2300	4.8382	5,405.4200	5.4054	11.723	0	0	0
2016/05/31	R248	03/11/2016	10.37	Put	Bond Future	3,474.2900	3.4743	3,069.7200	3.0697	(11.645)	0	0	0
2016/05/31	R248	03/11/2016	10.39	Put	Bond Future	3,403.0400	3.4030	3,004.3400	3.0043	(11.716)	0	0	0
2016/05/31	R248	03/11/2016	10.37	Call	Bond Future	4,749.9100	4.7499	5,311.2300	5.3112	11.817	0	0	0
2016/05/31	R248	03/11/2016	10.38	Put	Bond Future	3,438.3900	3.4384	3,036.7700	3.0368	(11.680)	0	0	0
2016/05/31	R248	02/02/2017	9.76	Put	Bond Future	7,633.5100	7.6335	7,047.5300	7.0475	(7.676)	0	0	0
2016/05/31	R248	02/02/2017	9.78	Put	Bond Future	7,520.2900	7.5203	6,939.4500	6.9395	(7.724)	0	0	0
2016/05/31	R248	02/02/2017			Bond Future	10.2689	89.7248	10.1489	90.7096	(1.168)	0.0000	0.0000	0
2016/05/31	R248	02/02/2017	9.77	Put	Bond Future	7,576.8800	7.5769	6,993.4700	6.9935	(7.700)	0	0	0
2016/05/31	R248	02/02/2017	9.76	Call	Bond Future	3,313.5500	3.3136	3,712.3800	3.7124	12.036	0	0	0
2016/05/31	R248	02/02/2017	9.77	Call	Bond Future	3,345.5400	3.3455	3,746.9400	3.7469	11.998	0	0	0
2016/05/31	R248	02/02/2017	9.78	Call	Bond Future	3,377.4100	3.3774	3,781.3800	3.7814	11.961	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
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Total												819010
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