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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/05/2016 TO 27/05/2016

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
2016/05/27	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	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
2016/05/27	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	2025	04/08/2016			Bond Future	126.6680	126.6680	126.5515	126.5515	(0.092)	0.0000	0.0000	3,004
2016/05/27	2025	04/08/2016	123.86	Call	Bond Future	2,807.9600	2.8080	2,691.4500	2.6914	(4.149)	0	0	0
2016/05/27	2025	04/08/2016	123.87	Call	Bond Future	2,797.9600	2.7980	2,681.4500	2.6814	(4.164)	0	0	0
2016/05/27	2025	04/08/2016	123.85	Call	Bond Future	2,817.9600	2.8180	2,701.4500	2.7014	(4.135)	0	0	0
2016/05/27	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	2025	03/11/2016			Bond Future	129.0911	129.0911	128.9731	128.9731	(0.091)	0.0000	0.0000	0
2016/05/27	2025	03/11/2016	129.21	Put	Bond Future	118.9200	0.1189	236.9500	0.2370	99.252	0	0	0
2016/05/27	2025	03/11/2016	129.23	Put	Bond Future	138.9200	0.1389	256.9500	0.2570	84.963	0	0	0
2016/05/27	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	2025	03/11/2016	129.22	Put	Bond Future	128.9200	0.1289	246.9500	0.2470	91.553	0	0	0
2016/05/27	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	2030	04/08/2016	10.17	Call	Bond Future	2,464.3700	2.4644	2,400.3800	2.4004	(2.597)	0	0	0
2016/05/27	2030	04/08/2016			Bond Future	9.7940	86.9462	9.8036	86.8822	0.098	0.0000	0.0000	25,310
2016/05/27	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	2030	03/11/2016	9.35	Put	Bond Future	3,420.5700	3.4206	3,485.2500	3.4852	1.891	0	0	0
2016/05/27	2030	03/11/2016			Bond Future	9.8545	88.6028	9.8643	88.5382	0.100	0.0000	0.0000	0
2016/05/27	2030	03/11/2016	9.34	Put	Bond Future	3,490.2700	3.4903	3,554.9500	3.5550	1.853	0	0	0
2016/05/27	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	2030	03/11/2016	9.33	Put	Bond Future	3,560.0400	3.5600	3,624.7200	3.6247	1.817	0	0	0
2016/05/27	2032	04/08/2016	9.01	Call	Bond Future	328.8400	0.3288	312.5700	0.3126	(4.948)	0	0	0
2016/05/27	2032	04/08/2016			Bond Future	9.9022	89.9504	9.9118	89.8823	0.097	0.0000	0.0000	11,433
2016/05/27	2032	04/08/2016	8.99	Call	Bond Future	311.0800	0.3111	295.4400	0.2954	(5.028)	0	0	0
2016/05/27	2032	04/08/2016	9.00	Call	Bond Future	319.7000	0.3197	303.7500	0.3038	(4.989)	0	0	0
2016/05/27	2032	04/08/2016	8.99	Put	Bond Future	7,167.0700	7.1671	7,219.4900	7.2195	0.731	0	0	0
2016/05/27	2032	04/08/2016	9.01	Put	Bond Future	7,026.2000	7.0262	7,077.9900	7.0780	0.737	0	0	0
2016/05/27	2032	04/08/2016	9.00	Put	Bond Future	7,096.3200	7.0963	7,148.4300	7.1484	0.734	0	0	0
2016/05/27	2032	03/11/2016			Bond Future	9.9655	87.5051	9.9754	87.4363	0.099	0.0000	0.0000	0
2016/05/27	2032	03/11/2016	10.28	Put	Bond Future	2,415.0400	2.4150	2,431.1400	2.4311	0.667	0	0	0
2016/05/27	2032	03/11/2016	10.30	Put	Bond Future	2,362.2800	2.3623	2,377.9900	2.3780	0.665	0	0	0
2016/05/27	2032	03/11/2016	10.29	Put	Bond Future	2,388.4300	2.3884	2,404.3400	2.4043	0.666	0	0	0
2016/05/27	2032	03/11/2016	10.30	Call	Bond Future	4,662.3900	4.6624	4,609.2600	4.6093	(1.140)	0	0	0
2016/05/27	2032	03/11/2016	10.28	Call	Bond Future	4,580.1600	4.5802	4,527.4200	4.5274	(1.151)	0	0	0
2016/05/27	2032	03/11/2016	10.29	Call	Bond Future	4,621.0800	4.6211	4,568.1500	4.5681	(1.145)	0	0	0

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2016/05/27	2032	02/02/2017	9.53	Call	Bond Future	2,725.9200	2.7259	2,689.9900	2.6900	(1.318)	0	0	0
2016/05/27	2032	02/02/2017			Bond Future	10.0219	89.2667	10.0322	89.1954	0.103	0.0000	0.0000	0
2016/05/27	2032	02/02/2017	9.51	Call	Bond Future	2,672.6900	2.6727	2,637.1700	2.6372	(1.329)	0	0	0
2016/05/27	2032	02/02/2017	9.52	Call	Bond Future	2,699.2300	2.6992	2,663.5000	2.6635	(1.324)	0	0	0
2016/05/27	2032	02/02/2017	9.51	Put	Bond Future	6,328.3700	6.3284	6,364.1600	6.3642	0.566	0	0	0
2016/05/27	2032	02/02/2017	9.53	Put	Bond Future	6,234.5900	6.2346	6,269.9700	6.2700	0.567	0	0	0
2016/05/27	2032	02/02/2017	9.52	Put	Bond Future	6,281.3600	6.2814	6,316.9400	6.3169	0.566	0	0	0
2016/05/27	2033	04/08/2016	104.99	Call	Bond Future	2,300.0100	2.3000	2,023.9000	2.0239	(12.005)	0	0	0
2016/05/27	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	2033	04/08/2016			Bond Future	107.2900	107.2900	107.0139	107.0139	(0.257)	0.0000	0.0000	3,924
2016/05/27	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	2033	04/08/2016	105.00	Call	Bond Future	2,290.0100	2.2900	2,013.9000	2.0139	(12.057)	0	0	0
2016/05/27	2033	04/08/2016	105.01	Call	Bond Future	2,280.0100	2.2800	2,003.9000	2.0039	(12.110)	0	0	0
2016/05/27	2033	03/11/2016			Bond Future	108.3198	108.3198	108.0389	108.0389	(0.259)	0.0000	0.0000	0
2016/05/27	2033	03/11/2016	109.16	Put	Bond Future	840.2300	0.8402	1,121.0900	1.1211	33.427	0	0	0
2016/05/27	2033	03/11/2016	109.17	Put	Bond Future	850.2300	0.8502	1,131.0900	1.1311	33.033	0	0	0
2016/05/27	2033	03/11/2016	109.18	Put	Bond Future	860.2300	0.8602	1,141.0900	1.1411	32.649	0	0	0
2016/05/27	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	2037	04/08/2016			Bond Future	10.0117	87.1695	10.0162	87.1351	0.044	0.0000	0.0000	41,343
2016/05/27	2037	04/08/2016	9.24	Put	Bond Future	6,838.1700	6.8382	6,855.9000	6.8559	0.259	0	0	0
2016/05/27	2037	04/08/2016	9.26	Put	Bond Future	6,693.1700	6.6932	6,710.3800	6.7104	0.257	0	0	0
2016/05/27	2037	04/08/2016	9.24	Call	Bond Future	530.1400	0.5301	513.4800	0.5135	(3.143)	0	0	0
2016/05/27	2037	04/08/2016	9.25	Put	Bond Future	6,765.5200	6.7655	6,782.9900	6.7830	0.258	0	0	0
2016/05/27	2037	04/08/2016	9.25	Call	Bond Future	543.7900	0.5438	526.8700	0.5269	(3.111)	0	0	0
2016/05/27	2037	04/08/2016	9.26	Call	Bond Future	557.6100	0.5576	540.4300	0.5404	(3.081)	0	0	0
2016/05/27	2037	03/11/2016	10.35	Call	Bond Future	4,927.8700	4.9279	4,895.4300	4.8954	(0.658)	0	0	0
2016/05/27	2037	03/11/2016	10.36	Put	Bond Future	2,797.5400	2.7975	2,799.5000	2.7995	0.070	0	0	0
2016/05/27	2037	03/11/2016			Bond Future	10.0699	88.8304	10.0744	88.7960	0.045	0.0000	0.0000	0
2016/05/27	2037	03/11/2016	10.36	Call	Bond Future	4,971.4200	4.9714	4,938.9000	4.9389	(0.654)	0	0	0
2016/05/27	2037	03/11/2016	10.37	Call	Bond Future	5,015.3500	5.0154	4,982.7400	4.9827	(0.650)	0	0	0
2016/05/27	2037	03/11/2016	10.35	Put	Bond Future	2,827.4800	2.8275	2,829.5200	2.8295	0.072	0	0	0
2016/05/27	2037	03/11/2016	10.37	Put	Bond Future	2,768.0900	2.7681	2,769.9600	2.7700	0.068	0	0	0
2016/05/27	2037	02/02/2017	9.68	Put	Bond Future	6,682.3200	6.6823	6,694.5900	6.6946	0.184	0	0	0
2016/05/27	2037	02/02/2017			Bond Future	10.1223	86.3617	10.1271	86.3255	0.047	0.0000	0.0000	0
2016/05/27	2037	02/02/2017	9.67	Put	Bond Future	6,732.8200	6.7328	6,745.2000	6.7452	0.184	0	0	0
2016/05/27	2037	02/02/2017	9.68	Call	Bond Future	3,229.6000	3.2296	3,205.6400	3.2056	(0.742)	0	0	0
2016/05/27	2037	02/02/2017	9.66	Call	Bond Future	3,169.3600	3.1694	3,145.6300	3.1456	(0.749)	0	0	0
2016/05/27	2037	02/02/2017	9.67	Call	Bond Future	3,199.5400	3.1995	3,175.6900	3.1757	(0.745)	0	0	0
2016/05/27	2037	02/02/2017	9.66	Put	Bond Future	6,783.3200	6.7833	6,795.8200	6.7958	0.184	0	0	0
2016/05/27	2038	04/08/2016			Bond Future	132.4856	132.4856	132.5223	132.5223	0.028	0.0000	0.0000	22,289
2016/05/27	2038	04/08/2016	129.31	Call	Bond Future	3,175.6100	3.1756	3,212.3300	3.2123	1.156	0	0	0
2016/05/27	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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2016/05/27	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	2038	04/08/2016	129.32	Call	Bond Future	3,165.6100	3.1656	3,202.3300	3.2023	1.160	0	0	0
2016/05/27	2038	04/08/2016	129.30	Call	Bond Future	3,185.6100	3.1856	3,222.3300	3.2223	1.153	0	0	0
2016/05/27	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	2038	03/11/2016			Bond Future	135.0199	135.0199	135.0581	135.0581	0.028	0.0000	0.0000	0
2016/05/27	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	2038	03/11/2016	136.31	Put	Bond Future	1,290.0800	1.2901	1,251.8900	1.2519	(2.960)	0	0	0
2016/05/27	2038	03/11/2016	136.33	Put	Bond Future	1,310.0800	1.3101	1,271.8900	1.2719	(2.915)	0	0	0
2016/05/27	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	2038	03/11/2016	136.32	Put	Bond Future	1,300.0800	1.3001	1,261.8900	1.2619	(2.938)	0	0	0
2016/05/27	2040	04/08/2016			Bond Future	10.0667	90.6989	10.0712	90.6623	0.044	0.0000	0.0000	812
2016/05/27	2040	04/08/2016	9.49	Put	Bond Future	5,892.9400	5.8929	5,905.6900	5.9057	0.216	0	0	0
2016/05/27	2040	04/08/2016	9.50	Call	Bond Future	950.8600	0.9509	926.7800	0.9268	(2.532)	0	0	0
2016/05/27	2040	04/08/2016	9.51	Call	Bond Future	971.9700	0.9720	947.6000	0.9476	(2.507)	0	0	0
2016/05/27	2040	04/08/2016	9.49	Call	Bond Future	930.0700	0.9301	906.2800	0.9063	(2.558)	0	0	0
2016/05/27	2040	04/08/2016	9.51	Put	Bond Future	5,755.2900	5.7553	5,767.4600	5.7675	0.211	0	0	0
2016/05/27	2040	04/08/2016	9.50	Put	Bond Future	5,823.8900	5.8239	5,836.3500	5.8363	0.214	0	0	0
2016/05/27	2040	03/11/2016			Bond Future	10.1250	92.4270	10.1296	92.3903	0.045	0.0000	0.0000	0
2016/05/27	2040	03/11/2016	9.69	Put	Bond Future	6,197.2400	6.1972	6,208.0000	6.2080	0.174	0	0	0
2016/05/27	2040	03/11/2016	9.71	Put	Bond Future	6,085.1600	6.0852	6,095.6200	6.0956	0.172	0	0	0
2016/05/27	2040	03/11/2016	9.70	Put	Bond Future	6,141.0200	6.1410	6,151.6300	6.1516	0.173	0	0	0
2016/05/27	2040	03/11/2016	9.71	Call	Bond Future	2,596.8300	2.5968	2,570.5700	2.5706	(1.011)	0	0	0
2016/05/27	2040	03/11/2016	9.69	Call	Bond Future	2,535.2000	2.5352	2,509.2400	2.5092	(1.024)	0	0	0
2016/05/27	2040	03/11/2016	9.70	Call	Bond Future	2,565.9000	2.5659	2,539.7900	2.5398	(1.018)	0	0	0
2016/05/27	2044	04/08/2016	9.50	Call	Bond Future	939.3800	0.9394	925.6400	0.9256	(1.463)	0	0	0
2016/05/27	2044	04/08/2016			Bond Future	10.0751	87.9632	10.0745	87.9687	(0.007)	0.0000	0.0000	20,486
2016/05/27	2044	04/08/2016	9.51	Call	Bond Future	960.3900	0.9604	946.5400	0.9465	(1.442)	0	0	0
2016/05/27	2044	04/08/2016	9.49	Put	Bond Future	6,000.9400	6.0009	5,981.8600	5.9819	(0.318)	0	0	0
2016/05/27	2044	04/08/2016	9.51	Put	Bond Future	5,860.6300	5.8606	5,841.3200	5.8413	(0.329)	0	0	0
2016/05/27	2044	04/08/2016	9.49	Call	Bond Future	918.6900	0.9187	905.0700	0.9051	(1.483)	0	0	0
2016/05/27	2044	04/08/2016	9.50	Put	Bond Future	5,930.5500	5.9305	5,911.3500	5.9113	(0.324)	0	0	0
2016/05/27	2044	03/11/2016			Bond Future	10.1316	89.6393	10.1308	89.6453	(0.007)	0.0000	0.0000	0
2016/05/27	2044	03/11/2016	10.42	Call	Bond Future	5,330.2400	5.3302	5,321.6100	5.3216	(0.162)	0	0	0
2016/05/27	2044	03/11/2016	10.41	Put	Bond Future	3,054.7400	3.0547	3,040.0200	3.0400	(0.482)	0	0	0
2016/05/27	2044	03/11/2016	10.43	Put	Bond Future	2,990.9100	2.9909	2,976.2600	2.9763	(0.490)	0	0	0
2016/05/27	2044	03/11/2016	10.42	Put	Bond Future	3,022.8000	3.0228	3,008.1100	3.0081	(0.486)	0	0	0
2016/05/27	2044	03/11/2016	10.43	Call	Bond Future	5,376.4400	5.3764	5,367.8500	5.3678	(0.160)	0	0	0
2016/05/27	2044	03/11/2016	10.41	Call	Bond Future	5,283.9700	5.2840	5,275.3100	5.2753	(0.164)	0	0	0
2016/05/27	2044	02/02/2017			Bond Future	10.1825	87.0616	10.1819	87.0667	(0.006)	0.0000	0.0000	0
2016/05/27	2044	02/02/2017	9.77	Call	Bond Future	3,608.2200	3.6082	3,600.5200	3.6005	(0.213)	0	0	0
2016/05/27	2044	02/02/2017	9.76	Put	Bond Future	7,121.6500	7.1216	7,108.8400	7.1088	(0.180)	0	0	0
2016/05/27	2044	02/02/2017	9.78	Put	Bond Future	7,014.3600	7.0144	7,001.5500	7.0015	(0.183)	0	0	0
2016/05/27	2044	02/02/2017	9.77	Put	Bond Future	7,067.9900	7.0680	7,055.1800	7.0552	(0.181)	0	0	0
2016/05/27	2044	02/02/2017	9.78	Call	Bond Future	3,641.2500	3.6413	3,633.5500	3.6336	(0.211)	0	0	0
2016/05/27	2044	02/02/2017	9.76	Call	Bond Future	3,575.0800	3.5751	3,567.3800	3.5674	(0.215)	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
2016/05/27	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	2046	04/08/2016			Bond Future	132.3361	132.3361	131.8065	131.8065	(0.400)	0.0000	0.0000	16,290
2016/05/27	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	2046	04/08/2016	129.00	Call	Bond Future	3,336.1400	3.3361	2,806.4700	2.8065	(15.877)	0	0	0
2016/05/27	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	2046	04/08/2016	129.01	Call	Bond Future	3,326.1400	3.3261	2,796.4700	2.7965	(15.924)	0	0	0
2016/05/27	2046	04/08/2016	129.02	Call	Bond Future	3,316.1400	3.3161	2,786.4700	2.7865	(15.972)	0	0	0
2016/05/27	2046	03/11/2016	137.07	Put	Bond Future	3,713.0500	3.7131	4,252.2800	4.2523	14.523	0	0	0
2016/05/27	2046	03/11/2016			Bond Future	133.3569	133.3569	132.8177	132.8177	(0.404)	0.0000	0.0000	0
2016/05/27	2046	03/11/2016	137.09	Put	Bond Future	3,733.0500	3.7331	4,272.2800	4.2723	14.445	0	0	0
2016/05/27	2046	03/11/2016	137.08	Put	Bond Future	3,723.0500	3.7231	4,262.2800	4.2623	14.484	0	0	0
2016/05/27	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	2050	04/08/2016	139.14	Call	Bond Future	2,023.5100	2.0235	1,725.6100	1.7256	(14.722)	0	0	0
2016/05/27	2050	04/08/2016			Bond Future	141.1635	141.1635	140.8656	140.8656	(0.211)	0.0000	0.0000	20,765
2016/05/27	2050	04/08/2016	139.12	Call	Bond Future	2,043.5100	2.0435	1,745.6100	1.7456	(14.578)	0	0	0
2016/05/27	2050	04/08/2016	139.13	Call	Bond Future	2,033.5100	2.0335	1,735.6100	1.7356	(14.650)	0	0	0
2016/05/27	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	2050	03/11/2016	149.52	Put	Bond Future	5,656.0600	5.6561	5,958.8500	5.9588	5.353	0	0	0
2016/05/27	2050	03/11/2016			Bond Future	143.8639	143.8639	143.5611	143.5611	(0.210)	0.0000	0.0000	0
2016/05/27	2050	03/11/2016	149.54	Put	Bond Future	5,676.0600	5.6761	5,978.8500	5.9788	5.335	0	0	0
2016/05/27	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	2050	03/11/2016	149.53	Put	Bond Future	5,666.0600	5.6661	5,968.8500	5.9688	5.344	0	0	0
2016/05/27	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	AL37	04/08/2016			Index Future	481.2210	481.2210	480.9240	480.9240	(0.062)	0.0000	0.0000	18
2016/05/27	AL37	03/11/2016			Index Future	490.4890	490.4890	490.1880	490.1880	(0.061)	0.0000	0.0000	0
2016/05/27	AL7T	04/08/2016			Index Future	549.6550	549.6550	549.1660	549.1660	(0.089)	0.0000	0.0000	11
2016/05/27	AL7T	03/11/2016			Index Future	560.2410	560.2410	559.7450	559.7450	(0.089)	0.0000	0.0000	0
2016/05/27	ALBI	04/08/2016			Index Future	500.2800	500.2800	500.0200	500.0200	(0.052)	0.0000	0.0000	617
2016/05/27	ALBI	03/11/2016			Index Future	509.9150	509.9150	509.6530	509.6530	(0.051)	0.0000	0.0000	0
2016/05/27	ALBI	02/02/2017			Index Future	520.1740	520.1740	519.9000	519.9000	(0.053)	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
2016/05/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/05/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	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
2016/05/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/27	EL28	04/08/2016			Bond Future	130.8485	130.8485	130.9527	130.9527	0.080	0.0000	0.0000	0
2016/05/27	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	EL28	04/08/2016	126.86	Call	Bond Future	3,988.5400	3.9885	4,092.7400	4.0927	2.612	0	0	0
2016/05/27	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	EL28	04/08/2016	126.87	Call	Bond Future	3,978.5400	3.9785	4,082.7400	4.0827	2.619	0	0	0
2016/05/27	EL28	04/08/2016	126.88	Call	Bond Future	3,968.5400	3.9685	4,072.7400	4.0727	2.626	0	0	0
2016/05/27	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	EL28	03/11/2016			Bond Future	131.6816	131.6816	131.7885	131.7885	0.081	0.0000	0.0000	0
2016/05/27	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	EL28	03/11/2016	132.15	Put	Bond Future	468.3600	0.4684	361.4900	0.3615	(22.818)	0	0	0
2016/05/27	EL28	03/11/2016	132.17	Put	Bond Future	488.3600	0.4884	381.4900	0.3815	(21.883)	0	0	0
2016/05/27	EL28	03/11/2016	132.16	Put	Bond Future	478.3600	0.4784	371.4900	0.3715	(22.341)	0	0	0
2016/05/27	ES33	04/08/2016			Bond Future	10.8776	77.0264	10.8817	77.0008	0.038	0.0000	0.0000	8,932
2016/05/27	ES33	04/08/2016	10.24	Put	Bond Future	4,069.1400	4.0691	4,094.6800	4.0947	0.628	0	0	0
2016/05/27	ES33	04/08/2016	10.26	Put	Bond Future	3,936.3900	3.9364	3,961.9300	3.9619	0.649	0	0	0
2016/05/27	ES33	04/08/2016	10.25	Put	Bond Future	4,002.7200	4.0027	4,028.2600	4.0283	0.638	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
2016/05/27	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	ES33	03/11/2016			Bond Future	10.9693	74.7011	10.9735	74.6755	0.039	0.0000	0.0000	0
2016/05/27	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	ES33	03/11/2016	11.31	Call	Bond Future	2,014.5300	2.0145	1,988.9300	1.9889	(1.271)	0	0	0
2016/05/27	ES33	03/11/2016	11.29	Call	Bond Future	1,898.6200	1.8986	1,873.0200	1.8730	(1.348)	0	0	0
2016/05/27	ES33	03/11/2016	11.30	Call	Bond Future	1,956.6100	1.9566	1,931.0100	1.9310	(1.308)	0	0	0
2016/05/27	ES33	02/02/2017			Bond Future	11.0576	76.2048	11.0621	76.1778	0.041	0.0000	0.0000	0
2016/05/27	ES33	02/02/2017	10.59	Put	Bond Future	2,867.3400	2.8673	2,894.3700	2.8944	0.943	0	0	0
2016/05/27	ES33	02/02/2017	10.61	Put	Bond Future	2,741.2400	2.7412	2,768.2700	2.7683	0.986	0	0	0
2016/05/27	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	ES33	02/02/2017	10.60	Put	Bond Future	2,804.2500	2.8043	2,831.2800	2.8313	0.964	0	0	0
2016/05/27	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	ES42	04/08/2016			Bond Future	11.0220	81.0263	11.0262	80.9974	0.038	0.0000	0.0000	7,270
2016/05/27	ES42	03/11/2016			Bond Future	11.1124	78.3074	11.1167	78.2785	0.038	0.0000	0.0000	0
2016/05/27	GOVI	04/08/2016	520.99	Put	GOVI	217,480.0000	21.7480	220,190.0000	22.0190	1.246	0	0	0
2016/05/27	GOVI	04/08/2016			GOVI	499.2420	499.2420	498.9710	498.9710	(0.054)	0.0000	0.0000	465
2016/05/27	GOVI	04/08/2016	521.01	Put	GOVI	217,680.0000	21.7680	220,390.0000	22.0390	1.245	0	0	0
2016/05/27	GOVI	04/08/2016	521.00	Put	GOVI	217,580.0000	21.7580	220,290.0000	22.0290	1.246	0	0	0
2016/05/27	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	GOVI	03/11/2016	476.11	Call	GOVI	327,460.0000	32.7460	324,730.0000	32.4730	(0.834)	0	0	0
2016/05/27	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	GOVI	03/11/2016			GOVI	508.8560	508.8560	508.5830	508.5830	(0.054)	0.0000	0.0000	156
2016/05/27	GOVI	03/11/2016	476.12	Call	GOVI	327,360.0000	32.7360	324,630.0000	32.4630	(0.834)	0	0	0
2016/05/27	GOVI	03/11/2016	476.13	Call	GOVI	327,260.0000	32.7260	324,530.0000	32.4530	(0.834)	0	0	0
2016/05/27	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	GOVI	02/02/2017			GOVI	519.0940	519.0940	518.8090	518.8090	(0.055)	0.0000	0.0000	0
2016/05/27	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	GOVI	02/02/2017	533.32	Put	GOVI	142,260.0000	14.2260	145,110.0000	14.5110	2.003	0	0	0
2016/05/27	GOVI	02/02/2017	533.34	Put	GOVI	142,460.0000	14.2460	145,310.0000	14.5310	2.001	0	0	0
2016/05/27	GOVI	02/02/2017	533.33	Put	GOVI	142,360.0000	14.2360	145,210.0000	14.5210	2.002	0	0	0
2016/05/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/05/27	IGOV	04/08/2016			Index Future	245.6340	245.6340	245.6200	245.6200	(0.006)	0.0000	0.0000	1,077
2016/05/27	IGOV	03/11/2016			Index Future	250.3840	250.3840	250.3710	250.3710	(0.005)	0.0000	0.0000	23
2016/05/27	IGOV	02/02/2017			Index Future	255.4420	255.4420	255.4250	255.4250	(0.007)	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
2016/05/27	ILBI	04/08/2016			Index Future	666.8480		666.8480	666.9750	666.9750	0.019	0.0000	0.0000	157
2016/05/27	ILBI	03/11/2016			Index Future	679.5780		679.5780	679.7080	679.7080	0.019	0.0000	0.0000	0
2016/05/27	IS01	19/12/2016			Interest Rate Swap	100.1278		100.1278	100.1254	100.1254	(0.002)	0.0000	0.0000	0
2016/05/27	IS01	16/03/2017			Interest Rate Swap	100.1677		100.1677	100.1627	100.1627	(0.005)	0.0000	0.0000	0
2016/05/27	IS01	15/06/2017			Interest Rate Swap	99.9548		99.9548	99.9452	99.9452	(0.010)	0.0000	0.0000	0
2016/05/27	IS02	18/12/2017			Interest Rate Swap	100.6514		100.6514	100.6492	100.6492	(0.002)	0.0000	0.0000	0
2016/05/27	IS02	16/03/2018			Interest Rate Swap	100.1365		100.1365	100.1369	100.1369	0.000	0.0000	0.0000	0
2016/05/27	IS02	15/06/2018			Interest Rate Swap	100.0260		100.0260	100.0312	100.0312	0.005	0.0000	0.0000	0
2016/05/27	IS05	17/12/2020			Interest Rate Swap	101.2165		101.2165	101.1761	101.1761	(0.040)	0.0000	0.0000	0
2016/05/27	IS05	16/03/2021			Interest Rate Swap	100.7648		100.7648	100.7211	100.7211	(0.043)	0.0000	0.0000	0
2016/05/27	IS05	15/06/2021			Interest Rate Swap	100.2796		100.2796	100.2328	100.2328	(0.047)	0.0000	0.0000	0
2016/05/27	IS10	17/12/2025			Interest Rate Swap	103.7999		103.7999	103.7190	103.7190	(0.078)	0.0000	0.0000	0
2016/05/27	IS10	16/03/2026			Interest Rate Swap	101.0958		101.0958	101.0099	101.0099	(0.085)	0.0000	0.0000	0
2016/05/27	IS10	15/06/2026			Interest Rate Swap	100.0276		100.0276	99.9381	99.9381	(0.090)	0.0000	0.0000	0
2016/05/27	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/05/27	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/05/27	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/05/27	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/05/27	JBAF	15/06/2016			Jibar Tradeable Future	7.3300		92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2016/05/27	JBAF	20/07/2016			Jibar Tradeable Future	7.4700		92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/05/27	JBAF	17/08/2016			Jibar Tradeable Future	7.5100		92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2016/05/27	JBAF	21/09/2016			Jibar Tradeable Future	7.6400		92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2016/05/27	JBAF	19/10/2016			Jibar Tradeable Future	7.6800		92.3200	7.6800	92.3200	0.000	0.0000	0.0000	0
2016/05/27	JBAF	16/11/2016			Jibar Tradeable Future	7.7100		92.2900	7.7100	92.2900	0.000	0.0000	0.0000	0
2016/05/27	JBAF	21/12/2016			Jibar Tradeable Future	7.8400		92.1600	7.8400	92.1600	0.000	0.0000	0.0000	0
2016/05/27	JBAF	15/03/2017			Jibar Tradeable Future	8.0700		91.9300	8.0700	91.9300	0.000	0.0000	0.0000	0
2016/05/27	JBAF	21/06/2017			Jibar Tradeable Future	8.2300		91.7700	8.2300	91.7700	0.000	0.0000	0.0000	0
2016/05/27	JBAF	20/09/2017			Jibar Tradeable Future	8.3200		91.6800	8.3200	91.6800	0.000	0.0000	0.0000	0
2016/05/27	JBAF	20/12/2017			Jibar Tradeable Future	8.3900		91.6100	8.3900	91.6100	0.000	0.0000	0.0000	0
2016/05/27	JBAF	20/03/2018			Jibar Tradeable Future	8.4600		91.5400	8.4600	91.5400	0.000	0.0000	0.0000	0
2016/05/27	JBAF	19/10/2018			Jibar Tradeable Future	8.3000		91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/05/27	R023	04/08/2016	8.24	Call	Bond Future	147.6000		0.1476	137.1100	0.1371	(7.107)	0	0	0
2016/05/27	R023	04/08/2016	8.25	Put	Bond Future	4,512.6300		4.5126	4,571.1600	4.5712	1.297	0	0	0
2016/05/27	R023	04/08/2016			Bond Future	9.1635		96.5732	9.1785	96.5039	0.163	0.0000	0.0000	10,909
2016/05/27	R023	04/08/2016	8.25	Call	Bond Future	152.1500		0.1521	141.4100	0.1414	(7.059)	0	0	0
2016/05/27	R023	04/08/2016	8.26	Call	Bond Future	156.9600		0.1570	145.9700	0.1460	(7.002)	0	0	0

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2016/05/27	R023	04/08/2016	8.24	Put	Bond Future	4,557.2000	4.5572	4,615.9800	4.6160	1.290	0	0	0
2016/05/27	R023	04/08/2016	8.26	Put	Bond Future	4,468.3500	4.4683	4,526.6300	4.5266	1.304	0	0	0
2016/05/27	R023	03/11/2016	9.73	Put	Bond Future	1,122.2800	1.1223	1,139.2700	1.1393	1.514	0	0	0
2016/05/27	R023	03/11/2016			Bond Future	9.2332	94.4816	9.2488	94.4116	0.169	0.0000	0.0000	0
2016/05/27	R023	03/11/2016	9.75	Put	Bond Future	1,094.4000	1.0944	1,111.0000	1.1110	1.517	0	0	0
2016/05/27	R023	03/11/2016	9.73	Call	Bond Future	3,323.4700	3.3235	3,270.5100	3.2705	(1.594)	0	0	0
2016/05/27	R023	03/11/2016	9.74	Put	Bond Future	1,108.2700	1.1083	1,125.0600	1.1251	1.515	0	0	0
2016/05/27	R023	03/11/2016	9.74	Call	Bond Future	3,353.1000	3.3531	3,299.9400	3.2999	(1.585)	0	0	0
2016/05/27	R023	03/11/2016	9.75	Call	Bond Future	3,382.8400	3.3828	3,329.4900	3.3295	(1.577)	0	0	0
2016/05/27	R023	02/02/2017	8.85	Call	Bond Future	1,609.6000	1.6096	1,576.9900	1.5770	(2.026)	0	0	0
2016/05/27	R023	02/02/2017			Bond Future	9.2944	96.3833	9.3111	96.3107	0.179	0.0000	0.0000	0
2016/05/27	R023	02/02/2017	8.86	Call	Bond Future	1,626.5100	1.6265	1,593.6900	1.5937	(2.018)	0	0	0
2016/05/27	R023	02/02/2017	8.84	Put	Bond Future	3,597.1400	3.5971	3,637.3100	3.6373	1.117	0	0	0
2016/05/27	R023	02/02/2017	8.86	Put	Bond Future	3,541.5200	3.5415	3,581.2700	3.5813	1.122	0	0	0
2016/05/27	R023	02/02/2017	8.84	Call	Bond Future	1,592.8000	1.5928	1,560.4000	1.5604	(2.034)	0	0	0
2016/05/27	R023	02/02/2017	8.85	Put	Bond Future	3,569.2600	3.5693	3,609.2200	3.6092	1.120	0	0	0
2016/05/27	R035	04/08/2016			Bond Future	9.9386	94.9904	9.9431	94.9552	0.045	0.0000	0.0000	5,505
2016/05/27	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	R035	04/08/2016	10.35	Call	Bond Future	3,128.3500	3.1283	3,093.2000	3.0932	(1.124)	0	0	0
2016/05/27	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	R035	04/08/2016	10.36	Call	Bond Future	3,202.2900	3.2023	3,167.1400	3.1671	(1.098)	0	0	0
2016/05/27	R035	04/08/2016	10.37	Call	Bond Future	3,276.1400	3.2761	3,240.9900	3.2410	(1.073)	0	0	0
2016/05/27	R035	03/11/2016	9.58	Put	Bond Future	3,336.7800	3.3368	3,371.9700	3.3720	1.055	0	0	0
2016/05/27	R035	03/11/2016			Bond Future	10.0004	92.2979	10.0049	92.2627	0.046	0.0000	0.0000	0
2016/05/27	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	R035	03/11/2016	9.57	Put	Bond Future	3,418.4500	3.4185	3,453.6400	3.4536	1.029	0	0	0
2016/05/27	R035	03/11/2016	9.59	Put	Bond Future	3,255.2200	3.2552	3,290.4100	3.2904	1.081	0	0	0
2016/05/27	R186	04/08/2016	8.51	Put	Bond Future	6,677.4500	6.6775	6,761.4200	6.7614	1.258	0	0	0
2016/05/27	R186	04/08/2016	8.90	Call	Bond Future	726.8500	0.7269	690.8000	0.6908	(4.960)	0	0	500
2016/05/27	R186	04/08/2016	9.60	Call	Bond Future	2,741.1500	2.7412	2,665.8200	2.6658	(2.748)	0	0	0
2016/05/27	R186	04/08/2016	10.00	Put	Bond Future	664.4600	0.6645	675.4500	0.6755	1.654	0	0	6,500
2016/05/27	R186	04/08/2016			Bond Future	9.4118	108.5149	9.4266	108.4138	0.157	0.0000	0.0000	99,843
2016/05/27	R186	04/08/2016	8.50	Put	Bond Future	6,743.9700	6.7440	6,828.3200	6.8283	1.251	0	0	0
2016/05/27	R186	04/08/2016	9.25	Put	Bond Future	2,641.1600	2.6412	2,685.8100	2.6858	1.691	0	0	1,000
2016/05/27	R186	04/08/2016	9.30	Put	Bond Future	2,442.4400	2.4424	2,484.1800	2.4842	1.709	0	0	0
2016/05/27	R186	04/08/2016	9.40	Put	Bond Future	2,075.1700	2.0752	2,111.2700	2.1113	1.740	0	0	5,000
2016/05/27	R186	04/08/2016	8.51	Call	Bond Future	254.3500	0.2543	237.1500	0.2371	(6.762)	0	0	0
2016/05/27	R186	04/08/2016	8.49	Call	Bond Future	239.5900	0.2396	223.1400	0.2231	(6.866)	0	0	0
2016/05/27	R186	04/08/2016	8.50	Call	Bond Future	246.7500	0.2468	229.9300	0.2299	(6.817)	0	0	0
2016/05/27	R186	04/08/2016	8.90	Put	Bond Future	4,309.7400	4.3097	4,374.8600	4.3749	1.511	0	0	0
2016/05/27	R186	04/08/2016	9.25	Call	Bond Future	1,525.6800	1.5257	1,469.1600	1.4692	(3.705)	0	0	0
2016/05/27	R186	04/08/2016	9.30	Call	Bond Future	1,673.3100	1.6733	1,613.8800	1.6139	(3.552)	0	0	500
2016/05/27	R186	04/08/2016	9.40	Call	Bond Future	1,994.2300	1.9942	1,929.1600	1.9292	(3.263)	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
2016/05/27	R186	04/08/2016	9.60	Put	Bond Future	1,463.6000	1.4636	1,489.4400	1.4894	1.766	0	0	5,635
2016/05/27	R186	04/08/2016	10.00	Call	Bond Future	4,589.0800	4.5891	4,498.9000	4.4989	(1.965)	0	0	0
2016/05/27	R186	04/08/2016	8.49	Put	Bond Future	6,810.9900	6.8110	6,895.7100	6.8957	1.244	0	0	0
2016/05/27	R186	03/11/2016			Bond Future	9.4735	110.5823	9.4888	110.4799	0.161	0.0000	0.0000	10
2016/05/27	R186	03/11/2016	8.95	Put	Bond Future	5,185.4500	5.1854	5,245.6000	5.2456	1.160	0	0	0
2016/05/27	R186	03/11/2016	8.97	Put	Bond Future	5,090.5000	5.0905	5,149.9000	5.1499	1.167	0	0	0
2016/05/27	R186	03/11/2016	9.66	Call	Bond Future	3,733.1300	3.7331	3,664.8000	3.6648	(1.830)	0	0	0
2016/05/27	R186	03/11/2016	8.96	Put	Bond Future	5,137.8400	5.1378	5,197.6100	5.1976	1.163	0	0	0
2016/05/27	R186	03/11/2016	9.71	Call	Bond Future	3,925.0300	3.9250	3,855.0600	3.8551	(1.783)	0	0	0
2016/05/27	R186	03/11/2016	8.97	Call	Bond Future	1,640.4100	1.6404	1,597.4200	1.5974	(2.621)	0	0	0
2016/05/27	R186	03/11/2016	8.95	Call	Bond Future	1,595.2100	1.5952	1,552.9700	1.5530	(2.648)	0	0	0
2016/05/27	R186	03/11/2016	9.66	Put	Bond Future	2,492.6000	2.4926	2,526.6600	2.5267	1.366	0	0	5,000
2016/05/27	R186	03/11/2016	9.71	Put	Bond Future	2,355.2500	2.3553	2,387.6700	2.3877	1.376	0	0	5,000
2016/05/27	R186	03/11/2016	8.96	Call	Bond Future	1,617.7100	1.6177	1,575.0900	1.5751	(2.635)	0	0	0
2016/05/27	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	R197	04/08/2016			Bond Future	299.1525	299.1525	299.2325	299.2325	0.027	0.0000	0.0000	1,878
2016/05/27	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	R197	04/08/2016	293.98	Call	Bond Future	5,172.5100	5.1725	5,252.5000	5.2525	1.546	0	0	0
2016/05/27	R197	04/08/2016	293.96	Call	Bond Future	5,192.5100	5.1925	5,272.5000	5.2725	1.540	0	0	0
2016/05/27	R197	04/08/2016	293.97	Call	Bond Future	5,182.5100	5.1825	5,262.5000	5.2625	1.543	0	0	0
2016/05/27	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	R197	03/11/2016	303.56	Call	Bond Future	1,315.0700	1.3151	1,398.3100	1.3983	6.330	0	0	0
2016/05/27	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	R197	03/11/2016			Bond Future	304.8751	304.8751	304.9583	304.9583	0.027	0.0000	0.0000	0
2016/05/27	R197	03/11/2016	303.57	Call	Bond Future	1,305.0700	1.3051	1,388.3100	1.3883	6.378	0	0	0
2016/05/27	R197	03/11/2016	303.58	Call	Bond Future	1,295.0700	1.2951	1,378.3100	1.3783	6.427	0	0	0
2016/05/27	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	R202	04/08/2016	243.25	Call	Bond Future	5,994.2200	5.9942	6,240.2800	6.2403	4.105	0	0	0
2016/05/27	R202	04/08/2016			Bond Future	247.0215	247.0215	247.4270	247.4270	0.164	0.0000	0.0000	37,692
2016/05/27	R202	04/08/2016	243.26	Call	Bond Future	5,987.7600	5.9878	6,233.6600	6.2337	4.107	0	0	0
2016/05/27	R202	04/08/2016	243.24	Put	Bond Future	2,219.1700	2.2192	2,059.9000	2.0599	(7.177)	0	0	0
2016/05/27	R202	04/08/2016	243.26	Put	Bond Future	2,226.2500	2.2263	2,066.6500	2.0666	(7.169)	0	0	0
2016/05/27	R202	04/08/2016	243.24	Call	Bond Future	6,000.6800	6.0007	6,246.9100	6.2469	4.103	0	0	0
2016/05/27	R202	04/08/2016	243.25	Put	Bond Future	2,222.7100	2.2227	2,063.2700	2.0633	(7.173)	0	0	0
2016/05/27	R202	03/11/2016	253.85	Put	Bond Future	2,103.2100	2.1032	1,688.5100	1.6885	(19.717)	0	0	0
2016/05/27	R202	03/11/2016			Bond Future	251.7468	251.7468	252.1615	252.1615	0.165	0.0000	0.0000	0
2016/05/27	R202	03/11/2016	253.87	Put	Bond Future	2,123.2100	2.1232	1,708.5100	1.7085	(19.532)	0	0	0
2016/05/27	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	R202	03/11/2016	253.86	Put	Bond Future	2,113.2100	2.1132	1,698.5100	1.6985	(19.624)	0	0	0
2016/05/27	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	R203	04/08/2016	7.26	Call	Bond Future	21.1000	0.0211	18.6300	0.0186	(11.706)	0	0	0
2016/05/27	R203	04/08/2016			Bond Future	8.0316	103.5303	8.0550	103.5061	0.291	0.0000	0.0000	58,097
2016/05/27	R203	04/08/2016	7.24	Call	Bond Future	19.4000	0.0194	17.0900	0.0171	(11.907)	0	0	0

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2016/05/27	R203	04/08/2016	7.25	Call	Bond Future	20.2000	0.0202	17.8200	0.0178	(11.782)	0	0	0
2016/05/27	R203	04/08/2016	7.24	Put	Bond Future	843.2300	0.8432	865.1100	0.8651	2.595	0	0	0
2016/05/27	R203	04/08/2016	7.26	Put	Bond Future	823.9900	0.8240	845.7100	0.8457	2.636	0	0	0
2016/05/27	R203	04/08/2016	7.25	Put	Bond Future	833.5600	0.8336	855.3700	0.8554	2.616	0	0	0
2016/05/27	R203	03/11/2016	8.86	Call	Bond Future	706.6800	0.7067	687.2500	0.6872	(2.749)	0	0	0
2016/05/27	R203	03/11/2016			Bond Future	8.1048	101.3307	8.1345	101.3067	0.367	0.0000	0.0000	0
2016/05/27	R203	03/11/2016	8.84	Call	Bond Future	693.8200	0.6938	674.5200	0.6745	(2.782)	0	0	0
2016/05/27	R203	03/11/2016	8.85	Call	Bond Future	700.2400	0.7002	680.8700	0.6809	(2.766)	0	0	0
2016/05/27	R203	03/11/2016	8.84	Put	Bond Future	101.6100	0.1016	106.3500	0.1063	4.665	0	0	0
2016/05/27	R203	03/11/2016	8.86	Put	Bond Future	98.4300	0.0984	103.0400	0.1030	4.684	0	0	0
2016/05/27	R203	03/11/2016	8.85	Put	Bond Future	100.0100	0.1000	104.6800	0.1047	4.670	0	0	0
2016/05/27	R203	02/02/2017	7.70	Call	Bond Future	167.8000	0.1678	158.1100	0.1581	(5.775)	0	0	0
2016/05/27	R203	02/02/2017	7.71	Put	Bond Future	402.2100	0.4022	418.2000	0.4182	3.976	0	0	0
2016/05/27	R203	02/02/2017			Bond Future	8.1126	103.3703	8.1573	103.3445	0.552	0.0000	0.0000	0
2016/05/27	R203	02/02/2017	7.71	Call	Bond Future	169.9000	0.1699	160.1200	0.1601	(5.756)	0	0	0
2016/05/27	R203	02/02/2017	7.72	Call	Bond Future	172.3400	0.1723	162.4800	0.1625	(5.721)	0	0	0
2016/05/27	R203	02/02/2017	7.70	Put	Bond Future	405.8900	0.4059	421.9700	0.4220	3.962	0	0	0
2016/05/27	R203	02/02/2017	7.72	Put	Bond Future	398.8600	0.3989	414.7700	0.4148	3.989	0	0	0
2016/05/27	R204	04/08/2016			Bond Future	8.4589	100.1118	8.4799	100.0678	0.249	0.0000	0.0000	35,129
2016/05/27	R204	04/08/2016	7.74	Put	Bond Future	1,605.4600	1.6055	1,641.8600	1.6419	2.267	0	0	0
2016/05/27	R204	04/08/2016	7.76	Put	Bond Future	1,568.7400	1.5687	1,604.7700	1.6048	2.297	0	0	0
2016/05/27	R204	04/08/2016	7.74	Call	Bond Future	87.4900	0.0875	79.9100	0.0799	(8.664)	0	0	0
2016/05/27	R204	04/08/2016	7.75	Put	Bond Future	1,587.1100	1.5871	1,623.3200	1.6233	2.282	0	0	0
2016/05/27	R204	04/08/2016	7.75	Call	Bond Future	90.4500	0.0904	82.6800	0.0827	(8.590)	0	0	0
2016/05/27	R204	04/08/2016	7.76	Call	Bond Future	93.3900	0.0934	85.4400	0.0854	(8.513)	0	0	0
2016/05/27	R204	03/11/2016			Bond Future	8.5399	102.0191	8.5633	101.9749	0.274	0.0000	0.0000	0
2016/05/27	R204	03/11/2016	9.21	Put	Bond Future	309.9600	0.3100	319.5100	0.3195	3.081	0	0	0
2016/05/27	R204	03/11/2016	9.23	Put	Bond Future	300.9000	0.3009	310.2100	0.3102	3.094	0	0	0
2016/05/27	R204	03/11/2016	9.22	Put	Bond Future	305.2900	0.3053	314.7200	0.3147	3.089	0	0	0
2016/05/27	R204	03/11/2016	9.22	Call	Bond Future	1,579.7200	1.5797	1,544.9300	1.5449	(2.202)	0	0	0
2016/05/27	R204	03/11/2016	9.21	Call	Bond Future	1,565.8000	1.5658	1,531.1300	1.5311	(2.214)	0	0	0
2016/05/27	R204	03/11/2016	9.23	Call	Bond Future	1,593.9100	1.5939	1,559.0000	1.5590	(2.190)	0	0	0
2016/05/27	R204	02/02/2017	8.28	Call	Bond Future	599.2000	0.5992	579.0700	0.5791	(3.359)	0	0	0
2016/05/27	R204	02/02/2017			Bond Future	8.5959	100.0301	8.6234	99.9837	0.321	0.0000	0.0000	0
2016/05/27	R204	02/02/2017	8.29	Call	Bond Future	606.2600	0.6063	585.9800	0.5860	(3.345)	0	0	0
2016/05/27	R204	02/02/2017	8.30	Call	Bond Future	613.3700	0.6134	592.9400	0.5929	(3.331)	0	0	0
2016/05/27	R204	02/02/2017	8.28	Put	Bond Future	1,132.7800	1.1328	1,159.0000	1.1590	2.315	0	0	0
2016/05/27	R204	02/02/2017	8.30	Put	Bond Future	1,113.0600	1.1131	1,138.9800	1.1390	2.329	0	0	0
2016/05/27	R204	02/02/2017	8.29	Put	Bond Future	1,122.8900	1.1229	1,148.9600	1.1490	2.322	0	0	0
2016/05/27	R207	04/08/2016			Bond Future	8.7758	96.0673	8.7962	96.0095	0.233	0.0000	0.0000	76,765
2016/05/27	R207	04/08/2016	7.99	Put	Bond Future	2,366.7500	2.3668	2,415.0200	2.4150	2.040	0	0	0
2016/05/27	R207	04/08/2016	8.01	Put	Bond Future	2,315.9400	2.3159	2,363.7400	2.3637	2.064	0	0	0
2016/05/27	R207	04/08/2016	8.00	Put	Bond Future	2,341.3000	2.3413	2,389.3400	2.3893	2.052	0	0	0
2016/05/27	R207	04/08/2016	8.01	Call	Bond Future	119.8100	0.1198	109.8800	0.1099	(8.288)	0	0	0
2016/05/27	R207	04/08/2016	7.99	Call	Bond Future	112.4400	0.1124	102.9800	0.1030	(8.413)	0	0	0
2016/05/27	R207	04/08/2016	8.00	Call	Bond Future	116.0800	0.1161	106.3900	0.1064	(8.348)	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
2016/05/27	R207	02/02/2017	9.24	Call	Bond Future	1,778.2200	1.7782	1,739.4800	1.7395	(2.179)	0	0	0
2016/05/27	R207	02/02/2017			Bond Future	8.9181	96.2244	8.9426	96.1638	0.276	0.0000	0.0000	0
2016/05/27	R207	02/02/2017	8.91	Call	Bond Future	1,322.1700	1.3222	1,289.1600	1.2892	(2.497)	0	0	62
2016/05/27	R207	02/02/2017	9.22	Call	Bond Future	1,748.4900	1.7485	1,710.0800	1.7101	(2.197)	0	0	0
2016/05/27	R207	02/02/2017	9.23	Call	Bond Future	1,763.3200	1.7633	1,724.7500	1.7247	(2.187)	0	0	0
2016/05/27	R207	02/02/2017	8.91	Put	Bond Future	1,342.0700	1.3421	1,369.6800	1.3697	2.057	0	0	0
2016/05/27	R207	02/02/2017	9.22	Put	Bond Future	1,006.8000	1.0068	1,029.0100	1.0290	2.206	0	0	0
2016/05/27	R207	02/02/2017	9.24	Put	Bond Future	987.6600	0.9877	1,009.5400	1.0095	2.215	0	0	0
2016/05/27	R207	02/02/2017	9.23	Put	Bond Future	997.1900	0.9972	1,019.2400	1.0192	2.211	0	0	0
2016/05/27	R208	04/08/2016	8.01	Put	Bond Future	3,368.8800	3.3689	3,414.4500	3.4144	1.353	0	0	0
2016/05/27	R208	04/08/2016			Bond Future	8.9105	94.3538	8.9255	94.3005	0.169	0.0000	0.0000	48,487
2016/05/27	R208	04/08/2016	8.00	Put	Bond Future	3,402.4900	3.4025	3,448.2500	3.4482	1.345	0	0	0
2016/05/27	R208	04/08/2016	7.99	Call	Bond Future	98.4000	0.0984	91.0600	0.0911	(7.459)	0	0	0
2016/05/27	R208	04/08/2016	8.00	Call	Bond Future	101.5900	0.1016	94.0700	0.0941	(7.402)	0	0	0
2016/05/27	R208	04/08/2016	8.01	Call	Bond Future	105.0100	0.1050	97.3000	0.0973	(7.342)	0	0	0
2016/05/27	R208	04/08/2016	7.99	Put	Bond Future	3,436.3400	3.4363	3,482.2800	3.4823	1.337	0	0	0
2016/05/27	R208	03/11/2016	9.59	Put	Bond Future	689.0400	0.6890	700.5300	0.7005	1.668	0	0	0
2016/05/27	R208	03/11/2016			Bond Future	8.9836	92.7485	8.9994	92.6948	0.176	0.0000	0.0000	0
2016/05/27	R208	03/11/2016	9.58	Put	Bond Future	698.3700	0.6984	710.0100	0.7100	1.667	0	0	0
2016/05/27	R208	03/11/2016	9.57	Call	Bond Future	2,670.4600	2.6705	2,628.5200	2.6285	(1.571)	0	0	0
2016/05/27	R208	03/11/2016	9.58	Call	Bond Future	2,693.8300	2.6938	2,651.7500	2.6518	(1.562)	0	0	0
2016/05/27	R208	03/11/2016	9.59	Call	Bond Future	2,717.5000	2.7175	2,675.2700	2.6753	(1.554)	0	0	0
2016/05/27	R208	03/11/2016	9.57	Put	Bond Future	708.0200	0.7080	719.8000	0.7198	1.664	0	0	0
2016/05/27	R208	02/02/2017			Bond Future	9.0433	94.6154	9.0606	94.5594	0.192	0.0000	0.0000	0
2016/05/27	R208	02/02/2017	8.64	Call	Bond Future	1,187.8400	1.1878	1,162.6700	1.1627	(2.119)	0	0	0
2016/05/27	R208	02/02/2017	8.63	Put	Bond Future	2,522.0000	2.5220	2,552.9700	2.5530	1.228	0	0	0
2016/05/27	R208	02/02/2017	8.65	Put	Bond Future	2,482.1000	2.4821	2,512.7300	2.5127	1.234	0	0	0
2016/05/27	R208	02/02/2017	8.64	Put	Bond Future	2,502.0000	2.5020	2,532.8000	2.5328	1.231	0	0	0
2016/05/27	R208	02/02/2017	8.65	Call	Bond Future	1,200.8000	1.2008	1,175.4600	1.1755	(2.110)	0	0	0
2016/05/27	R208	02/02/2017	8.63	Call	Bond Future	1,174.9700	1.1750	1,149.9700	1.1500	(2.128)	0	0	0
2016/05/27	R209	04/08/2016	9.26	Call	Bond Future	592.3900	0.5924	575.7200	0.5757	(2.814)	0	0	0
2016/05/27	R209	04/08/2016	9.70	Put	Bond Future	2,669.5900	2.6696	2,672.4800	2.6725	0.108	0	0	250
2016/05/27	R209	04/08/2016			Bond Future	9.8800	71.0269	9.8845	70.9976	0.046	0.0000	0.0000	54,886
2016/05/27	R209	04/08/2016	9.24	Call	Bond Future	564.2800	0.5643	548.0800	0.5481	(2.871)	0	0	0
2016/05/27	R209	04/08/2016	9.60	Put	Bond Future	3,086.0700	3.0861	3,090.9800	3.0910	0.159	0	0	0
2016/05/27	R209	04/08/2016	10.60	Call	Bond Future	4,963.2400	4.9632	4,929.3400	4.9293	(0.683)	0	0	5,624
2016/05/27	R209	04/08/2016	9.40	Put	Bond Future	4,037.2600	4.0373	4,046.6300	4.0466	0.232	0	0	0
2016/05/27	R209	04/08/2016	9.70	Call	Bond Future	1,488.9600	1.4890	1,462.5300	1.4625	(1.775)	0	0	0
2016/05/27	R209	04/08/2016	10.29	Call	Bond Future	3,564.2300	3.5642	3,530.8000	3.5308	(0.938)	0	0	0
2016/05/27	R209	04/08/2016	9.25	Call	Bond Future	578.2500	0.5783	561.8200	0.5618	(2.841)	0	0	0
2016/05/27	R209	04/08/2016	9.24	Put	Bond Future	4,907.7700	4.9078	4,920.8900	4.9209	0.267	0	0	0
2016/05/27	R209	04/08/2016	10.60	Put	Bond Future	534.3500	0.5344	529.7700	0.5298	(0.857)	0	0	0
2016/05/27	R209	04/08/2016	9.40	Call	Bond Future	818.1700	0.8182	798.2200	0.7982	(2.438)	0	0	250
2016/05/27	R209	04/08/2016	9.26	Put	Bond Future	4,793.8800	4.7939	4,806.5300	4.8065	0.264	0	0	0
2016/05/27	R209	04/08/2016	9.60	Call	Bond Future	1,235.8600	1.2359	1,211.4500	1.2114	(1.975)	0	0	5,624
2016/05/27	R209	04/08/2016	9.25	Put	Bond Future	4,850.6900	4.8507	4,863.5800	4.8636	0.266	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
2016/05/27	R209	04/08/2016	10.29	Put	Bond Future	986.0900	0.9861	981.9800	0.9820	(0.417)	0	0	250
2016/05/27	R209	03/11/2016	10.26	Call	Bond Future	4,198.7600	4.1988	4,171.1000	4.1711	(0.659)	0	0	0
2016/05/27	R209	03/11/2016			Bond Future	9.9341	69.2294	9.9387	69.1999	0.046	0.0000	0.0000	0
2016/05/27	R209	03/11/2016	10.24	Call	Bond Future	4,124.7400	4.1247	4,097.2200	4.0972	(0.667)	0	0	0
2016/05/27	R209	03/11/2016	10.25	Call	Bond Future	4,161.6000	4.1616	4,134.0100	4.1340	(0.663)	0	0	0
2016/05/27	R209	03/11/2016	10.24	Put	Bond Future	2,205.2300	2.2052	2,207.2000	2.2072	0.089	0	0	0
2016/05/27	R209	03/11/2016	10.25	Put	Bond Future	2,180.7400	2.1807	2,182.6400	2.1826	0.087	0	0	5,000
2016/05/27	R209	03/11/2016	10.26	Put	Bond Future	2,156.6500	2.1566	2,158.4800	2.1585	0.085	0	0	0
2016/05/27	R209	02/02/2017	9.55	Put	Bond Future	5,473.7800	5.4738	5,484.6100	5.4846	0.198	0	0	0
2016/05/27	R209	02/02/2017			Bond Future	9.9819	70.6230	9.9867	70.5920	0.049	0.0000	0.0000	0
2016/05/27	R209	02/02/2017	9.54	Put	Bond Future	5,516.0300	5.5160	5,526.9500	5.5270	0.198	0	0	0
2016/05/27	R209	02/02/2017	9.55	Call	Bond Future	2,641.1700	2.6412	2,621.0400	2.6210	(0.762)	0	0	0
2016/05/27	R209	02/02/2017	9.53	Call	Bond Future	2,590.4300	2.5904	2,570.4900	2.5705	(0.770)	0	0	0
2016/05/27	R209	02/02/2017	9.54	Call	Bond Future	2,615.7300	2.6157	2,595.6900	2.5957	(0.766)	0	0	0
2016/05/27	R209	02/02/2017	9.53	Put	Bond Future	5,558.5100	5.5585	5,569.5300	5.5695	0.198	0	0	0
2016/05/27	R210	04/08/2016			Bond Future	186.8594	186.8594	187.0056	187.0056	0.078	0.0000	0.0000	2,571
2016/05/27	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	R210	04/08/2016	181.50	Call	Bond Future	5,359.4100	5.3594	5,505.5800	5.5056	2.727	0	0	0
2016/05/27	R210	04/08/2016	181.52	Call	Bond Future	5,339.4100	5.3394	5,485.5800	5.4856	2.738	0	0	0
2016/05/27	R210	04/08/2016	181.51	Call	Bond Future	5,349.4100	5.3494	5,495.5800	5.4956	2.732	0	0	0
2016/05/27	R210	03/11/2016			Bond Future	188.1438	188.1438	188.2938	188.2938	0.080	0.0000	0.0000	0
2016/05/27	R210	03/11/2016	188.90	Put	Bond Future	756.1800	0.7562	606.1800	0.6062	(19.837)	0	0	0
2016/05/27	R210	03/11/2016	188.92	Put	Bond Future	776.1800	0.7762	626.1800	0.6262	(19.325)	0	0	0
2016/05/27	R210	03/11/2016	188.91	Put	Bond Future	766.1800	0.7662	616.1800	0.6162	(19.578)	0	0	0
2016/05/27	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	R211	04/08/2016			Bond Future	139.8361	139.8361	139.8704	139.8704	0.025	0.0000	0.0000	64
2016/05/27	R211	04/08/2016	137.09	Call	Bond Future	2,746.0900	2.7461	2,780.4400	2.7804	1.251	0	0	0
2016/05/27	R211	04/08/2016	137.07	Call	Bond Future	2,766.0900	2.7661	2,800.4400	2.8004	1.242	0	0	0
2016/05/27	R211	04/08/2016	137.08	Call	Bond Future	2,756.0900	2.7561	2,790.4400	2.7904	1.246	0	0	0
2016/05/27	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	R211	03/11/2016	141.75	Call	Bond Future	761.1300	0.7611	796.9700	0.7970	4.709	0	0	0
2016/05/27	R211	03/11/2016			Bond Future	142.5111	142.5111	142.5470	142.5470	0.025	0.0000	0.0000	0
2016/05/27	R211	03/11/2016	141.76	Call	Bond Future	751.1300	0.7511	786.9700	0.7870	4.771	0	0	0
2016/05/27	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	R211	03/11/2016	141.74	Call	Bond Future	771.1300	0.7711	806.9700	0.8070	4.648	0	0	0
2016/05/27	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	R212	04/08/2016	142.43	Call	Bond Future	3,258.0900	3.2581	3,297.7300	3.2977	1.217	0	0	0
2016/05/27	R212	04/08/2016			Bond Future	145.6881	145.6881	145.7277	145.7277	0.027	0.0000	0.0000	4,218

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
2016/05/27	R212	04/08/2016	142.44	Call	Bond Future	3,248.0900	3.2481	3,287.7300	3.2877	1.220	0	0	0
2016/05/27	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	R212	04/08/2016	142.42	Call	Bond Future	3,268.0900	3.2681	3,307.7300	3.3077	1.213	0	0	0
2016/05/27	R212	03/11/2016			Bond Future	148.4751	148.4751	148.5163	148.5163	0.028	0.0000	0.0000	0
2016/05/27	R212	03/11/2016	148.11	Call	Bond Future	365.0900	0.3651	406.3100	0.4063	11.290	0	0	0
2016/05/27	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/27	R212	03/11/2016	148.12	Call	Bond Future	355.0900	0.3551	396.3100	0.3963	11.608	0	0	0
2016/05/27	R212	03/11/2016	148.10	Call	Bond Future	375.0900	0.3751	416.3100	0.4163	10.989	0	0	0
2016/05/27	R213	04/08/2016			Bond Future	9.8177	81.5053	9.8274	81.4432	0.098	0.0000	0.0000	44,353
2016/05/27	R213	04/08/2016	8.99	Put	Bond Future	5,953.7300	5.9537	5,999.4300	5.9994	0.768	0	0	0
2016/05/27	R213	04/08/2016	9.01	Put	Bond Future	5,830.9800	5.8310	5,876.0500	5.8761	0.773	0	0	0
2016/05/27	R213	04/08/2016	9.00	Put	Bond Future	5,892.2200	5.8922	5,937.6000	5.9376	0.770	0	0	0
2016/05/27	R213	04/08/2016	9.01	Call	Bond Future	365.2000	0.3652	348.1200	0.3481	(4.677)	0	0	0
2016/05/27	R213	04/08/2016	8.99	Call	Bond Future	345.8900	0.3459	329.4400	0.3294	(4.756)	0	0	0
2016/05/27	R213	04/08/2016	9.00	Call	Bond Future	355.4500	0.3555	338.6800	0.3387	(4.718)	0	0	0
2016/05/27	R213	03/11/2016			Bond Future	9.8786	79.5072	9.8885	79.4443	0.100	0.0000	0.0000	0
2016/05/27	R213	03/11/2016	10.18	Put	Bond Future	2,218.8600	2.2189	2,233.8300	2.2338	0.675	0	0	0
2016/05/27	R213	03/11/2016	10.20	Put	Bond Future	2,170.3600	2.1704	2,184.9800	2.1850	0.674	0	0	0
2016/05/27	R213	03/11/2016	10.18	Call	Bond Future	4,105.6500	4.1056	4,057.7900	4.0578	(1.166)	0	0	0
2016/05/27	R213	03/11/2016	10.19	Put	Bond Future	2,194.4000	2.1944	2,209.2000	2.2092	0.674	0	0	0
2016/05/27	R213	03/11/2016	10.19	Call	Bond Future	4,142.6800	4.1427	4,094.6500	4.0946	(1.159)	0	0	0
2016/05/27	R213	03/11/2016	10.20	Call	Bond Future	4,180.0500	4.1800	4,131.8400	4.1318	(1.153)	0	0	0
2016/05/27	R213	02/02/2017	9.40	Call	Bond Future	2,337.2500	2.3372	2,305.4800	2.3055	(1.359)	0	0	0
2016/05/27	R213	02/02/2017	9.42	Call	Bond Future	2,384.7400	2.3847	2,352.5900	2.3526	(1.348)	0	0	0
2016/05/27	R213	02/02/2017			Bond Future	9.9341	81.1074	9.9445	81.0424	0.104	0.0000	0.0000	0
2016/05/27	R213	02/02/2017	9.41	Call	Bond Future	2,360.9200	2.3609	2,328.9600	2.3290	(1.354)	0	0	0
2016/05/27	R213	02/02/2017	9.40	Put	Bond Future	5,802.3100	5.8023	5,835.6200	5.8356	0.574	0	0	0
2016/05/27	R213	02/02/2017	9.42	Put	Bond Future	5,716.2000	5.7162	5,749.1300	5.7491	0.576	0	0	0
2016/05/27	R213	02/02/2017	9.41	Put	Bond Future	5,759.1400	5.7591	5,792.2600	5.7923	0.575	0	0	0
2016/05/27	R214	04/08/2016	9.24	Call	Bond Future	448.4100	0.4484	434.1200	0.4341	(3.187)	0	0	0
2016/05/27	R214	04/08/2016	9.25	Put	Bond Future	5,730.1400	5.7301	5,745.9100	5.7459	0.275	0	0	0
2016/05/27	R214	04/08/2016	11.30	Call	Bond Future	8,004.8200	8.0048	7,971.5400	7.9715	(0.416)	0	0	5,610
2016/05/27	R214	04/08/2016			Bond Future	9.9938	71.1012	9.9984	71.0709	0.046	0.0000	0.0000	30,123
2016/05/27	R214	04/08/2016	8.55	Put	Bond Future	10,915.2400	10.9152	10,942.5400	10.9425	0.250	0	0	0
2016/05/27	R214	04/08/2016	9.30	Call	Bond Future	523.0900	0.5231	507.3800	0.5074	(3.003)	0	0	1,300
2016/05/27	R214	04/08/2016	9.25	Call	Bond Future	460.2800	0.4603	445.7500	0.4458	(3.157)	0	0	0
2016/05/27	R214	04/08/2016	11.30	Put	Bond Future	154.3200	0.1543	151.3400	0.1513	(1.931)	0	0	0
2016/05/27	R214	04/08/2016	10.30	Put	Bond Future	1,261.7800	1.2618	1,258.0000	1.2580	(0.300)	0	0	0
2016/05/27	R214	04/08/2016	9.26	Call	Bond Future	472.3900	0.4724	457.6200	0.4576	(3.127)	0	0	0
2016/05/27	R214	04/08/2016	8.55	Call	Bond Future	50.6100	0.0506	47.6100	0.0476	(5.928)	0	0	1,300
2016/05/27	R214	04/08/2016	9.30	Put	Bond Future	5,418.0000	5.4180	5,432.5900	5.4326	0.269	0	0	0
2016/05/27	R214	04/08/2016	9.24	Put	Bond Future	5,793.6400	5.7936	5,809.6500	5.8097	0.276	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
2016/05/27	R214	04/08/2016	10.30	Call	Bond Future	3,251.4500	3.2514	3,217.3700	3.2174	(1.048)	0	0	5,610
2016/05/27	R214	04/08/2016	9.26	Put	Bond Future	5,667.0100	5.6670	5,682.5400	5.6825	0.274	0	0	0
2016/05/27	R214	03/11/2016	10.35	Put	Bond Future	2,335.8300	2.3358	2,337.8000	2.3378	0.084	0	0	0
2016/05/27	R214	03/11/2016			Bond Future	10.0493	69.1585	10.0539	69.1280	0.046	0.0000	0.0000	0
2016/05/27	R214	03/11/2016	10.34	Put	Bond Future	2,361.2800	2.3613	2,363.3300	2.3633	0.087	0	0	0
2016/05/27	R214	03/11/2016	10.35	Call	Bond Future	4,272.6900	4.2727	4,244.1800	4.2442	(0.667)	0	0	0
2016/05/27	R214	03/11/2016	10.33	Call	Bond Future	4,197.8700	4.1979	4,169.5200	4.1695	(0.675)	0	0	0
2016/05/27	R214	03/11/2016	10.34	Call	Bond Future	4,235.2200	4.2352	4,206.7900	4.2068	(0.671)	0	0	0
2016/05/27	R214	03/11/2016	10.33	Put	Bond Future	2,386.9600	2.3870	2,389.0900	2.3891	0.089	0	0	0
2016/05/27	R214	02/02/2017			Bond Future	10.1001	70.5505	10.1050	70.5186	0.048	0.0000	0.0000	0
2016/05/27	R214	02/02/2017	9.67	Call	Bond Future	2,774.6800	2.7747	2,753.7300	2.7537	(0.755)	0	0	0
2016/05/27	R214	02/02/2017	9.66	Put	Bond Future	5,731.4400	5.7314	5,742.5000	5.7425	0.193	0	0	0
2016/05/27	R214	02/02/2017	9.68	Put	Bond Future	5,643.8600	5.6439	5,654.7200	5.6547	0.192	0	0	0
2016/05/27	R214	02/02/2017	9.67	Put	Bond Future	5,687.6400	5.6876	5,698.6000	5.6986	0.193	0	0	0
2016/05/27	R214	02/02/2017	9.68	Call	Bond Future	2,800.9600	2.8010	2,779.9100	2.7799	(0.752)	0	0	0
2016/05/27	R214	02/02/2017	9.66	Call	Bond Future	2,748.3200	2.7483	2,727.4700	2.7275	(0.759)	0	0	0
2016/05/27	R248	04/08/2016			Bond Future	10.0710	91.3410	10.0704	91.3459	(0.006)	0.0000	0.0000	59,418
2016/05/27	R248	04/08/2016	9.25	Call	Bond Future	527.2800	0.5273	516.5500	0.5166	(2.035)	0	0	0
2016/05/27	R248	04/08/2016	9.24	Put	Bond Future	8,044.5400	8.0445	8,028.9900	8.0290	(0.193)	0	0	0
2016/05/27	R248	04/08/2016	9.26	Put	Bond Future	7,877.5900	7.8776	7,861.7400	7.8617	(0.201)	0	0	0
2016/05/27	R248	04/08/2016	9.25	Put	Bond Future	7,960.8400	7.9608	7,945.1400	7.9451	(0.197)	0	0	0
2016/05/27	R248	04/08/2016	9.26	Call	Bond Future	541.2600	0.5413	530.3800	0.5304	(2.010)	0	0	0
2016/05/27	R248	04/08/2016	9.24	Call	Bond Future	513.5700	0.5136	502.9900	0.5030	(2.060)	0	0	0
2016/05/27	R248	03/11/2016	10.38	Call	Bond Future	5,249.6400	5.2496	5,240.3500	5.2403	(0.177)	0	0	0
2016/05/27	R248	03/11/2016			Bond Future	10.1293	88.6425	10.1287	88.6481	(0.007)	0.0000	0.0000	0
2016/05/27	R248	03/11/2016	10.39	Call	Bond Future	5,296.0000	5.2960	5,286.7500	5.2867	(0.175)	0	0	0
2016/05/27	R248	03/11/2016	10.37	Put	Bond Future	3,240.1700	3.2402	3,225.2700	3.2253	(0.460)	0	0	0
2016/05/27	R248	03/11/2016	10.39	Put	Bond Future	3,172.9400	3.1729	3,158.1100	3.1581	(0.467)	0	0	0
2016/05/27	R248	03/11/2016	10.37	Call	Bond Future	5,203.6600	5.2037	5,194.3400	5.1943	(0.179)	0	0	0
2016/05/27	R248	03/11/2016	10.38	Put	Bond Future	3,206.2900	3.2063	3,191.4200	3.1914	(0.464)	0	0	0
2016/05/27	R248	02/02/2017	9.76	Put	Bond Future	7,257.9800	7.2580	7,245.2700	7.2453	(0.175)	0	0	0
2016/05/27	R248	02/02/2017	9.78	Put	Bond Future	7,148.5600	7.1486	7,135.8400	7.1358	(0.178)	0	0	0
2016/05/27	R248	02/02/2017			Bond Future	10.1831	90.4267	10.1825	90.4314	(0.005)	0.0000	0.0000	0
2016/05/27	R248	02/02/2017	9.77	Put	Bond Future	7,203.2500	7.2033	7,190.5400	7.1905	(0.176)	0	0	0
2016/05/27	R248	02/02/2017	9.76	Call	Bond Future	3,639.9900	3.6400	3,631.9000	3.6319	(0.222)	0	0	0
2016/05/27	R248	02/02/2017	9.77	Call	Bond Future	3,673.8800	3.6739	3,665.7900	3.6658	(0.220)	0	0	0
2016/05/27	R248	02/02/2017	9.78	Call	Bond Future	3,707.6500	3.7076	3,699.5500	3.6995	(0.218)	0	0	0

Total

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