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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/05/2016 TO 26/05/2016

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
2016/05/26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/26	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	2025	04/08/2016			Bond Future	126.6324	126.6324	126.6680	126.6680	0.028	0.0000	0.0000	3,004
2016/05/26	2025	04/08/2016	123.86	Call	Bond Future	2,772.3900	2.7724	2,807.9600	2.8080	1.283	0	0	0
2016/05/26	2025	04/08/2016	123.87	Call	Bond Future	2,762.3900	2.7624	2,797.9600	2.7980	1.288	0	0	0
2016/05/26	2025	04/08/2016	123.85	Call	Bond Future	2,782.3900	2.7824	2,817.9600	2.8180	1.278	0	0	0
2016/05/26	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	2025	03/11/2016			Bond Future	129.0577	129.0577	129.0911	129.0911	0.026	0.0000	0.0000	0
2016/05/26	2025	03/11/2016	129.21	Put	Bond Future	152.2700	0.1523	118.9200	0.1189	(21.902)	0	0	0
2016/05/26	2025	03/11/2016	129.23	Put	Bond Future	172.2700	0.1723	138.9200	0.1389	(19.359)	0	0	0
2016/05/26	2025	03/11/2016	129.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	2025	03/11/2016	129.22	Put	Bond Future	162.2700	0.1623	128.9200	0.1289	(20.552)	0	0	0
2016/05/26	2025	03/11/2016	129.22	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	2025	03/11/2016	129.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	2030	04/08/2016	10.17	Call	Bond Future	2,082.2500	2.0822	2,464.3700	2.4644	18.351	0	0	0
2016/05/26	2030	04/08/2016			Bond Future	9.8513	86.5641	9.7940	86.9462	(0.582)	0.0000	0.0000	25,310
2016/05/26	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	2030	03/11/2016	9.35	Put	Bond Future	3,807.9800	3.8080	3,420.5700	3.4206	(10.174)	0	0	0
2016/05/26	2030	03/11/2016			Bond Future	9.9134	88.2154	9.8545	88.6028	(0.594)	0.0000	0.0000	0
2016/05/26	2030	03/11/2016	9.34	Put	Bond Future	3,877.6800	3.8777	3,490.2700	3.4903	(9.991)	0	0	0
2016/05/26	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	2030	03/11/2016	9.33	Put	Bond Future	3,947.4500	3.9475	3,560.0400	3.5600	(9.814)	0	0	0
2016/05/26	2032	04/08/2016	9.01	Call	Bond Future	284.6800	0.2847	328.8400	0.3288	15.512	0	0	0
2016/05/26	2032	04/08/2016			Bond Future	9.9645	89.5091	9.9022	89.9504	(0.625)	0.0000	0.0000	11,433
2016/05/26	2032	04/08/2016	8.99	Call	Bond Future	269.0000	0.2690	311.0800	0.3111	15.643	0	0	0
2016/05/26	2032	04/08/2016	9.00	Call	Bond Future	276.6100	0.2766	319.7000	0.3197	15.578	0	0	0
2016/05/26	2032	04/08/2016	8.99	Put	Bond Future	7,566.2600	7.5663	7,167.0700	7.1671	(5.276)	0	0	0
2016/05/26	2032	04/08/2016	9.01	Put	Bond Future	7,423.3100	7.4233	7,026.2000	7.0262	(5.350)	0	0	0
2016/05/26	2032	04/08/2016	9.00	Put	Bond Future	7,494.5000	7.4945	7,096.3200	7.0963	(5.313)	0	0	0
2016/05/26	2032	03/11/2016			Bond Future	10.0296	87.0574	9.9655	87.5051	(0.639)	0.0000	0.0000	0
2016/05/26	2032	03/11/2016	10.28	Put	Bond Future	2,600.1500	2.6001	2,415.0400	2.4150	(7.119)	0	0	0
2016/05/26	2032	03/11/2016	10.30	Put	Bond Future	2,544.6200	2.5446	2,362.2800	2.3623	(7.166)	0	0	0
2016/05/26	2032	03/11/2016	10.29	Put	Bond Future	2,572.1600	2.5722	2,388.4300	2.3884	(7.143)	0	0	0
2016/05/26	2032	03/11/2016	10.30	Call	Bond Future	4,397.0200	4.3970	4,662.3900	4.6624	6.035	0	0	0
2016/05/26	2032	03/11/2016	10.28	Call	Bond Future	4,317.5600	4.3176	4,580.1600	4.5802	6.082	0	0	0
2016/05/26	2032	03/11/2016	10.29	Call	Bond Future	4,357.1000	4.3571	4,621.0800	4.6211	6.059	0	0	0

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2016/05/26	2032	02/02/2017	9.53	Call	Bond Future	2,557.2400	2.5572	2,725.9200	2.7259	6.596	0	0	0
2016/05/26	2032	02/02/2017			Bond Future	10.0884	88.8082	10.0219	89.2667	(0.659)	0.0000	0.0000	0
2016/05/26	2032	02/02/2017	9.51	Call	Bond Future	2,506.3700	2.5064	2,672.6900	2.6727	6.636	0	0	0
2016/05/26	2032	02/02/2017	9.52	Call	Bond Future	2,531.7300	2.5317	2,699.2300	2.6992	6.616	0	0	0
2016/05/26	2032	02/02/2017	9.51	Put	Bond Future	6,620.5300	6.6205	6,328.3700	6.3284	(4.413)	0	0	0
2016/05/26	2032	02/02/2017	9.53	Put	Bond Future	6,524.3900	6.5244	6,234.5900	6.2346	(4.442)	0	0	0
2016/05/26	2032	02/02/2017	9.52	Put	Bond Future	6,572.3400	6.5723	6,281.3600	6.2814	(4.427)	0	0	0
2016/05/26	2033	04/08/2016	104.99	Call	Bond Future	2,270.1800	2.2702	2,300.0100	2.3000	1.314	0	0	0
2016/05/26	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	2033	04/08/2016			Bond Future	107.2602	107.2602	107.2900	107.2900	0.028	0.0000	0.0000	3,924
2016/05/26	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	2033	04/08/2016	105.00	Call	Bond Future	2,260.1800	2.2602	2,290.0100	2.2900	1.320	0	0	0
2016/05/26	2033	04/08/2016	105.01	Call	Bond Future	2,250.1800	2.2502	2,280.0100	2.2800	1.326	0	0	0
2016/05/26	2033	03/11/2016			Bond Future	108.2917	108.2917	108.3198	108.3198	0.026	0.0000	0.0000	0
2016/05/26	2033	03/11/2016	109.16	Put	Bond Future	868.2600	0.8683	840.2300	0.8402	(3.228)	0	0	0
2016/05/26	2033	03/11/2016	109.17	Put	Bond Future	878.2600	0.8783	850.2300	0.8502	(3.192)	0	0	0
2016/05/26	2033	03/11/2016	109.18	Put	Bond Future	888.2600	0.8883	860.2300	0.8602	(3.156)	0	0	0
2016/05/26	2033	03/11/2016	109.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	2033	03/11/2016	109.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	2033	03/11/2016	109.18	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	2037	04/08/2016			Bond Future	10.0689	86.7295	10.0117	87.1695	(0.567)	0.0000	0.0000	41,343
2016/05/26	2037	04/08/2016	9.24	Put	Bond Future	7,218.2500	7.2183	6,838.1700	6.8382	(5.266)	0	0	0
2016/05/26	2037	04/08/2016	9.26	Put	Bond Future	7,070.6300	7.0706	6,693.1700	6.6932	(5.338)	0	0	0
2016/05/26	2037	04/08/2016	9.24	Call	Bond Future	470.2300	0.4702	530.1400	0.5301	12.741	0	0	0
2016/05/26	2037	04/08/2016	9.25	Put	Bond Future	7,144.3000	7.1443	6,765.5200	6.7655	(5.302)	0	0	0
2016/05/26	2037	04/08/2016	9.25	Call	Bond Future	482.5800	0.4826	543.7900	0.5438	12.684	0	0	0
2016/05/26	2037	04/08/2016	9.26	Call	Bond Future	495.0800	0.4951	557.6100	0.5576	12.630	0	0	0
2016/05/26	2037	03/11/2016	10.35	Call	Bond Future	4,671.7900	4.6718	4,927.8700	4.9279	5.481	0	0	0
2016/05/26	2037	03/11/2016	10.36	Put	Bond Future	2,986.4800	2.9865	2,797.5400	2.7975	(6.327)	0	0	0
2016/05/26	2037	03/11/2016			Bond Future	10.1285	88.3841	10.0699	88.8304	(0.579)	0.0000	0.0000	0
2016/05/26	2037	03/11/2016	10.36	Call	Bond Future	4,713.9800	4.7140	4,971.4200	4.9714	5.461	0	0	0
2016/05/26	2037	03/11/2016	10.37	Call	Bond Future	4,756.5600	4.7566	5,015.3500	5.0154	5.441	0	0	0
2016/05/26	2037	03/11/2016	10.35	Put	Bond Future	3,017.7800	3.0178	2,827.4800	2.8275	(6.306)	0	0	0
2016/05/26	2037	03/11/2016	10.37	Put	Bond Future	2,955.6800	2.9557	2,768.0900	2.7681	(6.347)	0	0	0
2016/05/26	2037	02/02/2017	9.68	Put	Bond Future	6,963.3200	6.9633	6,682.3200	6.6823	(4.035)	0	0	0
2016/05/26	2037	02/02/2017			Bond Future	10.1830	85.9046	10.1223	86.3617	(0.596)	0.0000	0.0000	0
2016/05/26	2037	02/02/2017	9.67	Put	Bond Future	7,014.9900	7.0150	6,732.8200	6.7328	(4.022)	0	0	0
2016/05/26	2037	02/02/2017	9.68	Call	Bond Future	3,053.4800	3.0535	3,229.6000	3.2296	5.768	0	0	0
2016/05/26	2037	02/02/2017	9.66	Call	Bond Future	2,995.5800	2.9956	3,169.3600	3.1694	5.801	0	0	0
2016/05/26	2037	02/02/2017	9.67	Call	Bond Future	3,024.5900	3.0246	3,199.5400	3.1995	5.784	0	0	0
2016/05/26	2037	02/02/2017	9.66	Put	Bond Future	7,066.6600	7.0667	6,783.3200	6.7833	(4.010)	0	0	0
2016/05/26	2038	04/08/2016			Bond Future	132.4480	132.4480	132.4856	132.4856	0.028	0.0000	0.0000	22,289
2016/05/26	2038	04/08/2016	129.31	Call	Bond Future	3,138.0100	3.1380	3,175.6100	3.1756	1.198	0	0	0
2016/05/26	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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2016/05/26	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	2038	04/08/2016	129.32	Call	Bond Future	3,128.0100	3.1280	3,165.6100	3.1656	1.202	0	0	0
2016/05/26	2038	04/08/2016	129.30	Call	Bond Future	3,148.0100	3.1480	3,185.6100	3.1856	1.194	0	0	0
2016/05/26	2038	03/11/2016	136.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	2038	03/11/2016			Bond Future	134.9847	134.9847	135.0199	135.0199	0.026	0.0000	0.0000	0
2016/05/26	2038	03/11/2016	136.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	2038	03/11/2016	136.31	Put	Bond Future	1,325.3000	1.3253	1,290.0800	1.2901	(2.658)	0	0	0
2016/05/26	2038	03/11/2016	136.33	Put	Bond Future	1,345.3000	1.3453	1,310.0800	1.3101	(2.618)	0	0	0
2016/05/26	2038	03/11/2016	136.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	2038	03/11/2016	136.32	Put	Bond Future	1,335.3000	1.3353	1,300.0800	1.3001	(2.638)	0	0	0
2016/05/26	2040	04/08/2016			Bond Future	10.1290	90.1887	10.0667	90.6989	(0.615)	0.0000	0.0000	812
2016/05/26	2040	04/08/2016	9.49	Put	Bond Future	6,298.2100	6.2982	5,892.9400	5.8929	(6.435)	0	0	0
2016/05/26	2040	04/08/2016	9.50	Call	Bond Future	844.1000	0.8441	950.8600	0.9509	12.648	0	0	0
2016/05/26	2040	04/08/2016	9.51	Call	Bond Future	863.2900	0.8633	971.9700	0.9720	12.589	0	0	0
2016/05/26	2040	04/08/2016	9.49	Call	Bond Future	825.2100	0.8252	930.0700	0.9301	12.707	0	0	0
2016/05/26	2040	04/08/2016	9.51	Put	Bond Future	6,156.7400	6.1567	5,755.2900	5.7553	(6.520)	0	0	0
2016/05/26	2040	04/08/2016	9.50	Put	Bond Future	6,227.2600	6.2273	5,823.8900	5.8239	(6.477)	0	0	0
2016/05/26	2040	03/11/2016			Bond Future	10.1889	91.9092	10.1250	92.4270	(0.627)	0.0000	0.0000	0
2016/05/26	2040	03/11/2016	9.69	Put	Bond Future	6,534.0400	6.5340	6,197.2400	6.1972	(5.155)	0	0	0
2016/05/26	2040	03/11/2016	9.71	Put	Bond Future	6,418.7400	6.4187	6,085.1600	6.0852	(5.197)	0	0	0
2016/05/26	2040	03/11/2016	9.70	Put	Bond Future	6,476.2200	6.4762	6,141.0200	6.1410	(5.176)	0	0	0
2016/05/26	2040	03/11/2016	9.71	Call	Bond Future	2,412.6400	2.4126	2,596.8300	2.5968	7.634	0	0	0
2016/05/26	2040	03/11/2016	9.69	Call	Bond Future	2,354.2300	2.3542	2,535.2000	2.5352	7.687	0	0	0
2016/05/26	2040	03/11/2016	9.70	Call	Bond Future	2,383.3300	2.3833	2,565.9000	2.5659	7.660	0	0	0
2016/05/26	2044	04/08/2016	9.50	Call	Bond Future	833.7300	0.8337	939.3800	0.9394	12.672	0	0	0
2016/05/26	2044	04/08/2016			Bond Future	10.1374	87.4511	10.0751	87.9632	(0.614)	0.0000	0.0000	20,486
2016/05/26	2044	04/08/2016	9.51	Call	Bond Future	852.8200	0.8528	960.3900	0.9604	12.613	0	0	0
2016/05/26	2044	04/08/2016	9.49	Put	Bond Future	6,409.2900	6.4093	6,000.9400	6.0009	(6.371)	0	0	0
2016/05/26	2044	04/08/2016	9.51	Put	Bond Future	6,265.1600	6.2652	5,860.6300	5.8606	(6.457)	0	0	0
2016/05/26	2044	04/08/2016	9.49	Call	Bond Future	814.9400	0.8149	918.6900	0.9187	12.731	0	0	0
2016/05/26	2044	04/08/2016	9.50	Put	Bond Future	6,337.0000	6.3370	5,930.5500	5.9305	(6.414)	0	0	0
2016/05/26	2044	03/11/2016			Bond Future	10.1954	89.1195	10.1316	89.6393	(0.626)	0.0000	0.0000	0
2016/05/26	2044	03/11/2016	10.42	Call	Bond Future	5,029.7200	5.0297	5,330.2400	5.3302	5.975	0	0	0
2016/05/26	2044	03/11/2016	10.41	Put	Bond Future	3,275.5900	3.2756	3,054.7400	3.0547	(6.742)	0	0	0
2016/05/26	2044	03/11/2016	10.43	Put	Bond Future	3,208.6400	3.2086	2,990.9100	2.9909	(6.786)	0	0	0
2016/05/26	2044	03/11/2016	10.42	Put	Bond Future	3,242.0800	3.2421	3,022.8000	3.0228	(6.764)	0	0	0
2016/05/26	2044	03/11/2016	10.43	Call	Bond Future	5,074.3700	5.0744	5,376.4400	5.3764	5.953	0	0	0
2016/05/26	2044	03/11/2016	10.41	Call	Bond Future	4,985.0200	4.9850	5,283.9700	5.2840	5.997	0	0	0
2016/05/26	2044	02/02/2017			Bond Future	10.2485	86.5296	10.1825	87.0616	(0.644)	0.0000	0.0000	0
2016/05/26	2044	02/02/2017	9.77	Call	Bond Future	3,397.3500	3.3974	3,608.2200	3.6082	6.207	0	0	0
2016/05/26	2044	02/02/2017	9.76	Put	Bond Future	7,444.1300	7.4441	7,121.6500	7.1216	(4.332)	0	0	0
2016/05/26	2044	02/02/2017	9.78	Put	Bond Future	7,334.1100	7.3341	7,014.3600	7.0144	(4.360)	0	0	0
2016/05/26	2044	02/02/2017	9.77	Put	Bond Future	7,389.1100	7.3891	7,067.9900	7.0680	(4.346)	0	0	0
2016/05/26	2044	02/02/2017	9.78	Call	Bond Future	3,429.0100	3.4290	3,641.2500	3.6413	6.190	0	0	0
2016/05/26	2044	02/02/2017	9.76	Call	Bond Future	3,365.5700	3.3656	3,575.0800	3.5751	6.225	0	0	0

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2016/05/26	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	2046	04/08/2016			Bond Future	132.2988	132.2988	132.3361	132.3361	0.028	0.0000	0.0000	16,290
2016/05/26	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	2046	04/08/2016	129.00	Call	Bond Future	3,298.8200	3.2988	3,336.1400	3.3361	1.131	0	0	0
2016/05/26	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	2046	04/08/2016	129.01	Call	Bond Future	3,288.8200	3.2888	3,326.1400	3.3261	1.135	0	0	0
2016/05/26	2046	04/08/2016	129.02	Call	Bond Future	3,278.8200	3.2788	3,316.1400	3.3161	1.138	0	0	0
2016/05/26	2046	03/11/2016	137.07	Put	Bond Future	3,748.0300	3.7480	3,713.0500	3.7131	(0.933)	0	0	0
2016/05/26	2046	03/11/2016			Bond Future	133.3220	133.3220	133.3569	133.3569	0.026	0.0000	0.0000	0
2016/05/26	2046	03/11/2016	137.09	Put	Bond Future	3,768.0300	3.7680	3,733.0500	3.7331	(0.928)	0	0	0
2016/05/26	2046	03/11/2016	137.08	Put	Bond Future	3,758.0300	3.7580	3,723.0500	3.7231	(0.931)	0	0	0
2016/05/26	2046	03/11/2016	137.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	2046	03/11/2016	137.07	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	2046	03/11/2016	137.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	2050	04/08/2016	139.14	Call	Bond Future	1,983.1000	1.9831	2,023.5100	2.0235	2.038	0	0	0
2016/05/26	2050	04/08/2016			Bond Future	141.1231	141.1231	141.1635	141.1635	0.029	0.0000	0.0000	20,765
2016/05/26	2050	04/08/2016	139.12	Call	Bond Future	2,003.1000	2.0031	2,043.5100	2.0435	2.017	0	0	0
2016/05/26	2050	04/08/2016	139.13	Call	Bond Future	1,993.1000	1.9931	2,033.5100	2.0335	2.027	0	0	0
2016/05/26	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	2050	03/11/2016	149.52	Put	Bond Future	5,694.0400	5.6940	5,656.0600	5.6561	(0.667)	0	0	0
2016/05/26	2050	03/11/2016			Bond Future	143.8260	143.8260	143.8639	143.8639	0.026	0.0000	0.0000	0
2016/05/26	2050	03/11/2016	149.54	Put	Bond Future	5,714.0400	5.7140	5,676.0600	5.6761	(0.665)	0	0	0
2016/05/26	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	2050	03/11/2016	149.53	Put	Bond Future	5,704.0400	5.7040	5,666.0600	5.6661	(0.666)	0	0	0
2016/05/26	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	AL37	04/08/2016			Index Future	480.5730	480.5730	481.2210	481.2210	0.135	0.0000	0.0000	19
2016/05/26	AL37	03/11/2016			Index Future	489.8390	489.8390	490.4890	490.4890	0.133	0.0000	0.0000	0
2016/05/26	AL7T	04/08/2016			Index Future	548.0910	548.0910	549.6550	549.6550	0.285	0.0000	0.0000	11
2016/05/26	AL7T	03/11/2016			Index Future	558.6590	558.6590	560.2410	560.2410	0.283	0.0000	0.0000	0
2016/05/26	ALBI	04/08/2016			Index Future	498.5280	498.5280	500.2800	500.2800	0.351	0.0000	0.0000	617
2016/05/26	ALBI	03/11/2016			Index Future	508.1400	508.1400	509.9150	509.9150	0.349	0.0000	0.0000	0
2016/05/26	ALBI	02/02/2017			Index Future	518.3540	518.3540	520.1740	520.1740	0.351	0.0000	0.0000	0

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2016/05/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/05/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	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
2016/05/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/26	EL28	04/08/2016			Bond Future	131.6175	131.6175	130.8485	130.8485	(0.584)	0.0000	0.0000	0
2016/05/26	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	EL28	04/08/2016	126.86	Call	Bond Future	4,757.4800	4.7575	3,988.5400	3.9885	(16.163)	0	0	0
2016/05/26	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	EL28	04/08/2016	126.87	Call	Bond Future	4,747.4800	4.7475	3,978.5400	3.9785	(16.197)	0	0	0
2016/05/26	EL28	04/08/2016	126.88	Call	Bond Future	4,737.4800	4.7375	3,968.5400	3.9685	(16.231)	0	0	0
2016/05/26	EL28	03/11/2016	132.17	Call	Bond Future	298.3300	0.2983	0.0000	0.0000	(100.000)	0	0	0
2016/05/26	EL28	03/11/2016			Bond Future	132.4683	132.4683	131.6816	131.6816	(0.594)	0.0000	0.0000	0
2016/05/26	EL28	03/11/2016	132.15	Call	Bond Future	318.3300	0.3183	0.0000	0.0000	(100.000)	0	0	0
2016/05/26	EL28	03/11/2016	132.16	Call	Bond Future	308.3300	0.3083	0.0000	0.0000	(100.000)	0	0	0
2016/05/26	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	468.3600	0.4684	100.000	0	0	0
2016/05/26	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	488.3600	0.4884	100.000	0	0	0
2016/05/26	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	478.3600	0.4784	100.000	0	0	0
2016/05/26	ES33	04/08/2016			Bond Future	10.9351	76.6752	10.8776	77.0264	(0.526)	0.0000	0.0000	8,932
2016/05/26	ES33	04/08/2016	10.24	Put	Bond Future	4,420.2800	4.4203	4,069.1400	4.0691	(7.944)	0	0	0
2016/05/26	ES33	04/08/2016	10.26	Put	Bond Future	4,287.5300	4.2875	3,936.3900	3.9364	(8.190)	0	0	0
2016/05/26	ES33	04/08/2016	10.25	Put	Bond Future	4,353.8600	4.3539	4,002.7200	4.0027	(8.065)	0	0	0

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2016/05/26	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	ES33	03/11/2016			Bond Future	11.0285	74.3450	10.9693	74.7011	(0.537)	0.0000	0.0000	0
2016/05/26	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	ES33	03/11/2016	11.31	Call	Bond Future	1,658.4200	1.6584	2,014.5300	2.0145	21.473	0	0	0
2016/05/26	ES33	03/11/2016	11.29	Call	Bond Future	1,542.5100	1.5425	1,898.6200	1.8986	23.086	0	0	0
2016/05/26	ES33	03/11/2016	11.30	Call	Bond Future	1,600.5000	1.6005	1,956.6100	1.9566	22.250	0	0	0
2016/05/26	ES33	02/02/2017			Bond Future	11.1191	75.8401	11.0576	76.2048	(0.553)	0.0000	0.0000	0
2016/05/26	ES33	02/02/2017	10.59	Put	Bond Future	3,232.1000	3.2321	2,867.3400	2.8673	(11.286)	0	0	0
2016/05/26	ES33	02/02/2017	10.61	Put	Bond Future	3,106.0000	3.1060	2,741.2400	2.7412	(11.744)	0	0	0
2016/05/26	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	ES33	02/02/2017	10.60	Put	Bond Future	3,169.0100	3.1690	2,804.2500	2.8043	(11.510)	0	0	0
2016/05/26	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	ES42	04/08/2016			Bond Future	11.0847	80.5955	11.0220	81.0263	(0.565)	0.0000	0.0000	7,270
2016/05/26	ES42	03/11/2016			Bond Future	11.1770	77.8702	11.1124	78.3074	(0.578)	0.0000	0.0000	0
2016/05/26	GOVI	04/08/2016	520.99	Put	GOVI	233,330.0000	23.3330	217,480.0000	21.7480	(6.793)	0	0	0
2016/05/26	GOVI	04/08/2016			GOVI	497.6570	497.6570	499.2420	499.2420	0.318	0.0000	0.0000	465
2016/05/26	GOVI	04/08/2016	521.01	Put	GOVI	233,530.0000	23.3530	217,680.0000	21.7680	(6.787)	0	0	0
2016/05/26	GOVI	04/08/2016	521.00	Put	GOVI	233,430.0000	23.3430	217,580.0000	21.7580	(6.790)	0	0	0
2016/05/26	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	GOVI	03/11/2016	476.11	Call	GOVI	311,420.0000	31.1420	327,460.0000	32.7460	5.151	0	0	0
2016/05/26	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	GOVI	03/11/2016			GOVI	507.2520	507.2520	508.8560	508.8560	0.316	0.0000	0.0000	156
2016/05/26	GOVI	03/11/2016	476.12	Call	GOVI	311,320.0000	31.1320	327,360.0000	32.7360	5.152	0	0	0
2016/05/26	GOVI	03/11/2016	476.13	Call	GOVI	311,220.0000	31.1220	327,260.0000	32.7260	5.154	0	0	0
2016/05/26	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	GOVI	02/02/2017			GOVI	517.4470	517.4470	519.0940	519.0940	0.318	0.0000	0.0000	0
2016/05/26	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	GOVI	02/02/2017	533.32	Put	GOVI	158,730.0000	15.8730	142,260.0000	14.2260	(10.376)	0	0	0
2016/05/26	GOVI	02/02/2017	533.34	Put	GOVI	158,930.0000	15.8930	142,460.0000	14.2460	(10.363)	0	0	0
2016/05/26	GOVI	02/02/2017	533.33	Put	GOVI	158,830.0000	15.8830	142,360.0000	14.2360	(10.370)	0	0	0
2016/05/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/05/26	IGOV	04/08/2016			Index Future	245.7480	245.7480	245.6340	245.6340	(0.046)	0.0000	0.0000	1,077
2016/05/26	IGOV	03/11/2016			Index Future	250.5060	250.5060	250.3840	250.3840	(0.049)	0.0000	0.0000	23
2016/05/26	IGOV	02/02/2017			Index Future	255.5610	255.5610	255.4420	255.4420	(0.047)	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
2016/05/26	ILBI	04/08/2016			Index Future	667.1750	667.1750	666.8480	666.8480	(0.049)	0.0000	0.0000	157
2016/05/26	ILBI	03/11/2016			Index Future	679.9120	679.9120	679.5780	679.5780	(0.049)	0.0000	0.0000	0
2016/05/26	IS01	19/12/2016			Interest Rate Swap	100.1353	100.1353	100.1278	100.1278	(0.008)	0.0000	0.0000	0
2016/05/26	IS01	16/03/2017			Interest Rate Swap	100.1829	100.1829	100.1677	100.1677	(0.015)	0.0000	0.0000	0
2016/05/26	IS01	15/06/2017			Interest Rate Swap	99.9809	99.9809	99.9548	99.9548	(0.026)	0.0000	0.0000	0
2016/05/26	IS02	18/12/2017			Interest Rate Swap	100.6860	100.6860	100.6514	100.6514	(0.034)	0.0000	0.0000	0
2016/05/26	IS02	16/03/2018			Interest Rate Swap	100.1745	100.1745	100.1365	100.1365	(0.038)	0.0000	0.0000	0
2016/05/26	IS02	15/06/2018			Interest Rate Swap	100.0642	100.0642	100.0260	100.0260	(0.038)	0.0000	0.0000	0
2016/05/26	IS05	17/12/2020			Interest Rate Swap	101.3320	101.3320	101.2165	101.2165	(0.114)	0.0000	0.0000	0
2016/05/26	IS05	16/03/2021			Interest Rate Swap	100.8799	100.8799	100.7648	100.7648	(0.114)	0.0000	0.0000	0
2016/05/26	IS05	15/06/2021			Interest Rate Swap	100.3970	100.3970	100.2796	100.2796	(0.117)	0.0000	0.0000	0
2016/05/26	IS10	17/12/2025			Interest Rate Swap	104.0026	104.0026	103.7999	103.7999	(0.195)	0.0000	0.0000	0
2016/05/26	IS10	16/03/2026			Interest Rate Swap	101.3101	101.3101	101.0958	101.0958	(0.212)	0.0000	0.0000	0
2016/05/26	IS10	15/06/2026			Interest Rate Swap	100.2499	100.2499	100.0276	100.0276	(0.222)	0.0000	0.0000	0
2016/05/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/05/26	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/05/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/05/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/05/26	JBAF	15/06/2016			Jibar Tradeable Future	7.3300	92.6700	7.3300	92.6700	0.000	0.0000	0.0000	0
2016/05/26	JBAF	20/07/2016			Jibar Tradeable Future	7.4700	92.5300	7.4700	92.5300	0.000	0.0000	0.0000	0
2016/05/26	JBAF	17/08/2016			Jibar Tradeable Future	7.5100	92.4900	7.5100	92.4900	0.000	0.0000	0.0000	0
2016/05/26	JBAF	21/09/2016			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2016/05/26	JBAF	19/10/2016			Jibar Tradeable Future	7.6800	92.3200	7.6800	92.3200	0.000	0.0000	0.0000	0
2016/05/26	JBAF	16/11/2016			Jibar Tradeable Future	7.7100	92.2900	7.7100	92.2900	0.000	0.0000	0.0000	0
2016/05/26	JBAF	21/12/2016			Jibar Tradeable Future	7.8400	92.1600	7.8400	92.1600	0.000	0.0000	0.0000	0
2016/05/26	JBAF	15/03/2017			Jibar Tradeable Future	8.0700	91.9300	8.0700	91.9300	0.000	0.0000	0.0000	0
2016/05/26	JBAF	21/06/2017			Jibar Tradeable Future	8.2300	91.7700	8.2300	91.7700	0.000	0.0000	0.0000	0
2016/05/26	JBAF	20/09/2017			Jibar Tradeable Future	8.3200	91.6800	8.3200	91.6800	0.000	0.0000	0.0000	0
2016/05/26	JBAF	20/12/2017			Jibar Tradeable Future	8.3900	91.6100	8.3900	91.6100	0.000	0.0000	0.0000	0
2016/05/26	JBAF	20/03/2018			Jibar Tradeable Future	8.4600	91.5400	8.4600	91.5400	0.000	0.0000	0.0000	0
2016/05/26	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/05/26	R023	04/08/2016	8.24	Call	Bond Future	135.4000	0.1354	147.6000	0.1476	9.010	0	0	0
2016/05/26	R023	04/08/2016	8.25	Put	Bond Future	4,672.3500	4.6724	4,512.6300	4.5126	(3.418)	0	0	0
2016/05/26	R023	04/08/2016			Bond Future	9.2007	96.4009	9.1635	96.5732	(0.404)	0.0000	0.0000	10,909
2016/05/26	R023	04/08/2016	8.25	Call	Bond Future	139.6000	0.1396	152.1500	0.1521	8.990	0	0	0
2016/05/26	R023	04/08/2016	8.26	Call	Bond Future	144.0600	0.1441	156.9600	0.1570	8.955	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
2016/05/26	R023	04/08/2016	8.24	Put	Bond Future	4,717.2700	4.7173	4,557.2000	4.5572	(3.393)	0	0	0
2016/05/26	R023	04/08/2016	8.26	Put	Bond Future	4,627.7200	4.6277	4,468.3500	4.4683	(3.444)	0	0	0
2016/05/26	R023	03/11/2016	9.73	Put	Bond Future	1,185.1900	1.1852	1,122.2800	1.1223	(5.308)	0	0	0
2016/05/26	R023	03/11/2016			Bond Future	9.2718	94.3083	9.2332	94.4816	(0.416)	0.0000	0.0000	0
2016/05/26	R023	03/11/2016	9.75	Put	Bond Future	1,156.2200	1.1562	1,094.4000	1.0944	(5.347)	0	0	0
2016/05/26	R023	03/11/2016	9.73	Call	Bond Future	3,213.0700	3.2131	3,323.4700	3.3235	3.436	0	0	0
2016/05/26	R023	03/11/2016	9.74	Put	Bond Future	1,170.6300	1.1706	1,108.2700	1.1083	(5.327)	0	0	0
2016/05/26	R023	03/11/2016	9.74	Call	Bond Future	3,242.1500	3.2421	3,353.1000	3.3531	3.422	0	0	0
2016/05/26	R023	03/11/2016	9.75	Call	Bond Future	3,271.3500	3.2713	3,382.8400	3.3828	3.408	0	0	0
2016/05/26	R023	02/02/2017	8.85	Call	Bond Future	1,545.8700	1.5459	1,609.6000	1.6096	4.123	0	0	0
2016/05/26	R023	02/02/2017			Bond Future	9.3355	96.2045	9.2944	96.3833	(0.440)	0.0000	0.0000	0
2016/05/26	R023	02/02/2017	8.86	Call	Bond Future	1,562.3000	1.5623	1,626.5100	1.6265	4.110	0	0	0
2016/05/26	R023	02/02/2017	8.84	Put	Bond Future	3,712.6700	3.7127	3,597.1400	3.5971	(3.112)	0	0	0
2016/05/26	R023	02/02/2017	8.86	Put	Bond Future	3,656.0900	3.6561	3,541.5200	3.5415	(3.134)	0	0	0
2016/05/26	R023	02/02/2017	8.84	Call	Bond Future	1,529.5500	1.5296	1,592.8000	1.5928	4.135	0	0	0
2016/05/26	R023	02/02/2017	8.85	Put	Bond Future	3,684.3100	3.6843	3,569.2600	3.5693	(3.123)	0	0	0
2016/05/26	R035	04/08/2016			Bond Future	10.0162	94.3873	9.9386	94.9904	(0.775)	0.0000	0.0000	5,505
2016/05/26	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	R035	04/08/2016	10.35	Call	Bond Future	2,525.2200	2.5252	3,128.3500	3.1283	23.884	0	0	0
2016/05/26	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	R035	04/08/2016	10.36	Call	Bond Future	2,599.1600	2.5992	3,202.2900	3.2023	23.205	0	0	0
2016/05/26	R035	04/08/2016	10.37	Call	Bond Future	2,673.0100	2.6730	3,276.1400	3.2761	22.564	0	0	0
2016/05/26	R035	03/11/2016	9.58	Put	Bond Future	3,949.2200	3.9492	3,336.7800	3.3368	(15.508)	0	0	0
2016/05/26	R035	03/11/2016			Bond Future	10.0801	91.6855	10.0004	92.2979	(0.791)	0.0000	0.0000	0
2016/05/26	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	R035	03/11/2016	9.57	Put	Bond Future	4,030.8900	4.0309	3,418.4500	3.4185	(15.194)	0	0	0
2016/05/26	R035	03/11/2016	9.59	Put	Bond Future	3,867.6600	3.8677	3,255.2200	3.2552	(15.835)	0	0	0
2016/05/26	R186	04/08/2016	8.51	Put	Bond Future	6,972.9100	6.9729	6,677.4500	6.6775	(4.237)	0	0	0
2016/05/26	R186	04/08/2016	8.90	Call	Bond Future	0.0000	0.0000	726.8500	0.7269	100.000	0	0	500
2016/05/26	R186	04/08/2016	9.60	Call	Bond Future	2,563.2900	2.5633	2,741.1500	2.7412	6.939	0	0	0
2016/05/26	R186	04/08/2016	10.00	Put	Bond Future	748.6400	0.7486	664.4600	0.6645	(11.244)	0	0	6,500
2016/05/26	R186	04/08/2016			Bond Future	9.4590	108.1924	9.4118	108.5149	(0.499)	0.0000	0.0000	99,843
2016/05/26	R186	04/08/2016	8.50	Put	Bond Future	7,040.1500	7.0401	6,743.9700	6.7440	(4.207)	0	0	0
2016/05/26	R186	04/08/2016	9.25	Put	Bond Future	2,845.2700	2.8453	2,641.1600	2.6412	(7.174)	0	0	1,000
2016/05/26	R186	04/08/2016	9.30	Put	Bond Future	0.0000	0.0000	2,442.4400	2.4424	100.000	0	0	0
2016/05/26	R186	04/08/2016	9.40	Put	Bond Future	2,253.9000	2.2539	2,075.1700	2.0752	(7.930)	0	0	5,000
2016/05/26	R186	04/08/2016	8.51	Call	Bond Future	227.3300	0.2273	254.3500	0.2543	11.886	0	0	0
2016/05/26	R186	04/08/2016	8.49	Call	Bond Future	213.9700	0.2140	239.5900	0.2396	11.974	0	0	0
2016/05/26	R186	04/08/2016	8.50	Call	Bond Future	220.4500	0.2205	246.7500	0.2468	11.930	0	0	0
2016/05/26	R186	04/08/2016	8.90	Put	Bond Future	0.0000	0.0000	4,309.7400	4.3097	100.000	0	0	0
2016/05/26	R186	04/08/2016	9.25	Call	Bond Future	1,407.3100	1.4073	1,525.6800	1.5257	8.411	0	0	0
2016/05/26	R186	04/08/2016	9.30	Call	Bond Future	0.0000	0.0000	1,673.3100	1.6733	100.000	0	0	500
2016/05/26	R186	04/08/2016	9.40	Call	Bond Future	1,850.4800	1.8505	1,994.2300	1.9942	7.768	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
2016/05/26	R186	04/08/2016	9.60	Put	Bond Future	1,608.2200	1.6082	1,463.6000	1.4636	(8.993)	0	0	5,635
2016/05/26	R186	04/08/2016	10.00	Call	Bond Future	4,350.7800	4.3508	4,589.0800	4.5891	5.477	0	0	0
2016/05/26	R186	04/08/2016	8.49	Put	Bond Future	7,107.8500	7.1078	6,810.9900	6.8110	(4.177)	0	0	0
2016/05/26	R186	03/11/2016			Bond Future	9.5222	110.2562	9.4735	110.5823	(0.512)	0.0000	0.0000	10
2016/05/26	R186	03/11/2016	8.95	Put	Bond Future	5,414.0300	5.4140	5,185.4500	5.1854	(4.222)	0	0	0
2016/05/26	R186	03/11/2016	8.97	Put	Bond Future	5,317.0000	5.3170	5,090.5000	5.0905	(4.260)	0	0	0
2016/05/26	R186	03/11/2016	9.66	Call	Bond Future	3,556.9100	3.5569	3,733.1300	3.7331	4.954	0	0	0
2016/05/26	R186	03/11/2016	8.96	Put	Bond Future	5,365.3800	5.3654	5,137.8400	5.1378	(4.241)	0	0	0
2016/05/26	R186	03/11/2016	9.71	Call	Bond Future	3,743.3200	3.7433	3,925.0300	3.9250	4.854	0	0	0
2016/05/26	R186	03/11/2016	8.97	Call	Bond Future	1,540.8500	1.5409	1,640.4100	1.6404	6.461	0	0	0
2016/05/26	R186	03/11/2016	8.95	Call	Bond Future	1,497.7300	1.4977	1,595.2100	1.5952	6.509	0	0	0
2016/05/26	R186	03/11/2016	9.66	Put	Bond Future	2,642.4400	2.6424	2,492.6000	2.4926	(5.671)	0	0	5,000
2016/05/26	R186	03/11/2016	9.71	Put	Bond Future	2,499.6000	2.4996	2,355.2500	2.3553	(5.775)	0	0	5,000
2016/05/26	R186	03/11/2016	8.96	Call	Bond Future	1,519.1900	1.5192	1,617.7100	1.6177	6.485	0	0	0
2016/05/26	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	R197	04/08/2016			Bond Future	299.0705	299.0705	299.1525	299.1525	0.027	0.0000	0.0000	1,878
2016/05/26	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	R197	04/08/2016	293.98	Call	Bond Future	5,090.5100	5.0905	5,172.5100	5.1725	1.611	0	0	0
2016/05/26	R197	04/08/2016	293.96	Call	Bond Future	5,110.5100	5.1105	5,192.5100	5.1925	1.605	0	0	0
2016/05/26	R197	04/08/2016	293.97	Call	Bond Future	5,100.5100	5.1005	5,182.5100	5.1825	1.608	0	0	0
2016/05/26	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	R197	03/11/2016	303.56	Call	Bond Future	1,238.1800	1.2382	1,315.0700	1.3151	6.210	0	0	0
2016/05/26	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	R197	03/11/2016			Bond Future	304.7982	304.7982	304.8751	304.8751	0.025	0.0000	0.0000	0
2016/05/26	R197	03/11/2016	303.57	Call	Bond Future	1,228.1800	1.2282	1,305.0700	1.3051	6.260	0	0	0
2016/05/26	R197	03/11/2016	303.58	Call	Bond Future	1,218.1800	1.2182	1,295.0700	1.2951	6.312	0	0	0
2016/05/26	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	R202	04/08/2016	243.25	Call	Bond Future	5,974.0800	5.9741	5,994.2200	5.9942	0.337	0	0	0
2016/05/26	R202	04/08/2016			Bond Future	246.9527	246.9527	247.0215	247.0215	0.028	0.0000	0.0000	37,489
2016/05/26	R202	04/08/2016	243.26	Call	Bond Future	5,967.6600	5.9677	5,987.7600	5.9878	0.337	0	0	0
2016/05/26	R202	04/08/2016	243.24	Put	Bond Future	2,267.7800	2.2678	2,219.1700	2.2192	(2.144)	0	0	0
2016/05/26	R202	04/08/2016	243.26	Put	Bond Future	2,274.9300	2.2749	2,226.2500	2.2263	(2.140)	0	0	0
2016/05/26	R202	04/08/2016	243.24	Call	Bond Future	5,980.5100	5.9805	6,000.6800	6.0007	0.337	0	0	0
2016/05/26	R202	04/08/2016	243.25	Put	Bond Future	2,271.3500	2.2713	2,222.7100	2.2227	(2.141)	0	0	0
2016/05/26	R202	03/11/2016	253.85	Put	Bond Future	2,167.9300	2.1679	2,103.2100	2.1032	(2.985)	0	0	0
2016/05/26	R202	03/11/2016			Bond Future	251.6821	251.6821	251.7468	251.7468	0.026	0.0000	0.0000	0
2016/05/26	R202	03/11/2016	253.87	Put	Bond Future	2,187.9300	2.1879	2,123.2100	2.1232	(2.958)	0	0	0
2016/05/26	R202	03/11/2016	253.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	R202	03/11/2016	253.86	Put	Bond Future	2,177.9300	2.1779	2,113.2100	2.1132	(2.972)	0	0	0
2016/05/26	R202	03/11/2016	253.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	R202	03/11/2016	253.87	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	R203	04/08/2016	7.26	Call	Bond Future	18.3200	0.0183	21.1000	0.0211	15.175	0	0	0
2016/05/26	R203	04/08/2016			Bond Future	8.0742	103.4863	8.0316	103.5303	(0.527)	0.0000	0.0000	58,097
2016/05/26	R203	04/08/2016	7.24	Call	Bond Future	16.8200	0.0168	19.4000	0.0194	15.339	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
2016/05/26	R203	04/08/2016	7.25	Call	Bond Future	17.5200	0.0175	20.2000	0.0202	15.297	0	0	0
2016/05/26	R203	04/08/2016	7.24	Put	Bond Future	884.6500	0.8847	843.2300	0.8432	(4.682)	0	0	0
2016/05/26	R203	04/08/2016	7.26	Put	Bond Future	865.2100	0.8652	823.9900	0.8240	(4.764)	0	0	0
2016/05/26	R203	04/08/2016	7.25	Put	Bond Future	874.8800	0.8749	833.5600	0.8336	(4.723)	0	0	0
2016/05/26	R203	03/11/2016	8.86	Call	Bond Future	674.5200	0.6745	706.6800	0.7067	4.768	0	0	0
2016/05/26	R203	03/11/2016			Bond Future	8.1573	101.2882	8.1048	101.3307	(0.644)	0.0000	0.0000	0
2016/05/26	R203	03/11/2016	8.84	Call	Bond Future	661.9200	0.6619	693.8200	0.6938	4.819	0	0	0
2016/05/26	R203	03/11/2016	8.85	Call	Bond Future	668.2100	0.6682	700.2400	0.7002	4.793	0	0	0
2016/05/26	R203	03/11/2016	8.84	Put	Bond Future	112.2200	0.1122	101.6100	0.1016	(9.455)	0	0	0
2016/05/26	R203	03/11/2016	8.86	Put	Bond Future	108.7800	0.1088	98.4300	0.0984	(9.515)	0	0	0
2016/05/26	R203	03/11/2016	8.85	Put	Bond Future	110.4900	0.1105	100.0100	0.1000	(9.485)	0	0	0
2016/05/26	R203	02/02/2017	7.70	Call	Bond Future	152.3300	0.1523	167.8000	0.1678	10.156	0	0	0
2016/05/26	R203	02/02/2017	7.71	Put	Bond Future	432.0100	0.4320	402.2100	0.4022	(6.898)	0	0	0
2016/05/26	R203	02/02/2017			Bond Future	8.1915	103.3249	8.1126	103.3703	(0.963)	0.0000	0.0000	0
2016/05/26	R203	02/02/2017	7.71	Call	Bond Future	154.2800	0.1543	169.9000	0.1699	10.124	0	0	0
2016/05/26	R203	02/02/2017	7.72	Call	Bond Future	156.5800	0.1566	172.3400	0.1723	10.065	0	0	0
2016/05/26	R203	02/02/2017	7.70	Put	Bond Future	435.8400	0.4358	405.8900	0.4059	(6.872)	0	0	0
2016/05/26	R203	02/02/2017	7.72	Put	Bond Future	428.5200	0.4285	398.8600	0.3989	(6.921)	0	0	0
2016/05/26	R204	04/08/2016			Bond Future	8.4927	100.0411	8.4589	100.1118	(0.398)	0.0000	0.0000	35,129
2016/05/26	R204	04/08/2016	7.74	Put	Bond Future	1,669.1800	1.6692	1,605.4600	1.6055	(3.817)	0	0	0
2016/05/26	R204	04/08/2016	7.76	Put	Bond Future	1,632.0500	1.6321	1,568.7400	1.5687	(3.879)	0	0	0
2016/05/26	R204	04/08/2016	7.74	Call	Bond Future	80.5200	0.0805	87.4900	0.0875	8.656	0	0	0
2016/05/26	R204	04/08/2016	7.75	Put	Bond Future	1,650.6200	1.6506	1,587.1100	1.5871	(3.848)	0	0	0
2016/05/26	R204	04/08/2016	7.75	Call	Bond Future	83.2700	0.0833	90.4500	0.0904	8.623	0	0	0
2016/05/26	R204	04/08/2016	7.76	Call	Bond Future	86.0100	0.0860	93.3900	0.0934	8.580	0	0	0
2016/05/26	R204	03/11/2016			Bond Future	8.5768	101.9493	8.5399	102.0191	(0.431)	0.0000	0.0000	0
2016/05/26	R204	03/11/2016	9.21	Put	Bond Future	330.3700	0.3304	309.9600	0.3100	(6.178)	0	0	0
2016/05/26	R204	03/11/2016	9.23	Put	Bond Future	320.8800	0.3209	300.9000	0.3009	(6.227)	0	0	0
2016/05/26	R204	03/11/2016	9.22	Put	Bond Future	325.4800	0.3255	305.2900	0.3053	(6.203)	0	0	0
2016/05/26	R204	03/11/2016	9.22	Call	Bond Future	1,530.1600	1.5302	1,579.7200	1.5797	3.239	0	0	0
2016/05/26	R204	03/11/2016	9.21	Call	Bond Future	1,516.4600	1.5165	1,565.8000	1.5658	3.254	0	0	0
2016/05/26	R204	03/11/2016	9.23	Call	Bond Future	1,544.1400	1.5441	1,593.9100	1.5939	3.223	0	0	0
2016/05/26	R204	02/02/2017	8.28	Call	Bond Future	571.7300	0.5717	599.2000	0.5992	4.805	0	0	0
2016/05/26	R204	02/02/2017			Bond Future	8.6394	99.9569	8.5959	100.0301	(0.504)	0.0000	0.0000	0
2016/05/26	R204	02/02/2017	8.29	Call	Bond Future	578.5600	0.5786	606.2600	0.6063	4.788	0	0	0
2016/05/26	R204	02/02/2017	8.30	Call	Bond Future	585.4400	0.5854	613.3700	0.6134	4.771	0	0	0
2016/05/26	R204	02/02/2017	8.28	Put	Bond Future	1,178.4900	1.1785	1,132.7800	1.1328	(3.879)	0	0	0
2016/05/26	R204	02/02/2017	8.30	Put	Bond Future	1,158.3100	1.1583	1,113.0600	1.1131	(3.907)	0	0	0
2016/05/26	R204	02/02/2017	8.29	Put	Bond Future	1,168.3700	1.1684	1,122.8900	1.1229	(3.893)	0	0	0
2016/05/26	R207	04/08/2016			Bond Future	8.8142	95.9587	8.7758	96.0673	(0.436)	0.0000	0.0000	76,765
2016/05/26	R207	04/08/2016	7.99	Put	Bond Future	2,465.2800	2.4653	2,366.7500	2.3668	(3.997)	0	0	0
2016/05/26	R207	04/08/2016	8.01	Put	Bond Future	2,413.8900	2.4139	2,315.9400	2.3159	(4.058)	0	0	0
2016/05/26	R207	04/08/2016	8.00	Put	Bond Future	2,439.5400	2.4395	2,341.3000	2.3413	(4.027)	0	0	0
2016/05/26	R207	04/08/2016	8.01	Call	Bond Future	109.2100	0.1092	119.8100	0.1198	9.706	0	0	0
2016/05/26	R207	04/08/2016	7.99	Call	Bond Future	102.4200	0.1024	112.4400	0.1124	9.783	0	0	0
2016/05/26	R207	04/08/2016	8.00	Call	Bond Future	105.7700	0.1058	116.0800	0.1161	9.748	0	0	0

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2016/05/26	R207	02/02/2017	9.24	Call	Bond Future	1,714.1000	1.7141	1,778.2200	1.7782	3.741	0	0	0
2016/05/26	R207	02/02/2017			Bond Future	8.9637	96.1119	8.9181	96.2244	(0.509)	0.0000	0.0000	0
2016/05/26	R207	02/02/2017	8.91	Call	Bond Future	1,268.7800	1.2688	1,322.1700	1.3222	4.208	0	0	62
2016/05/26	R207	02/02/2017	9.22	Call	Bond Future	1,685.0000	1.6850	1,748.4900	1.7485	3.768	0	0	0
2016/05/26	R207	02/02/2017	9.23	Call	Bond Future	1,699.5200	1.6995	1,763.3200	1.7633	3.754	0	0	0
2016/05/26	R207	02/02/2017	8.91	Put	Bond Future	1,401.2200	1.4012	1,342.0700	1.3421	(4.221)	0	0	0
2016/05/26	R207	02/02/2017	9.22	Put	Bond Future	1,055.8500	1.0558	1,006.8000	1.0068	(4.646)	0	0	0
2016/05/26	R207	02/02/2017	9.24	Put	Bond Future	1,036.0800	1.0361	987.6600	0.9877	(4.673)	0	0	0
2016/05/26	R207	02/02/2017	9.23	Put	Bond Future	1,045.9300	1.0459	997.1900	0.9972	(4.660)	0	0	0
2016/05/26	R208	04/08/2016	8.01	Put	Bond Future	3,476.1600	3.4762	3,368.8800	3.3689	(3.086)	0	0	0
2016/05/26	R208	04/08/2016			Bond Future	8.9429	94.2389	8.9105	94.3538	(0.362)	0.0000	0.0000	49,007
2016/05/26	R208	04/08/2016	8.00	Put	Bond Future	3,510.0000	3.5100	3,402.4900	3.4025	(3.063)	0	0	0
2016/05/26	R208	04/08/2016	7.99	Call	Bond Future	91.2000	0.0912	98.4000	0.0984	7.895	0	0	0
2016/05/26	R208	04/08/2016	8.00	Call	Bond Future	94.1800	0.0942	101.5900	0.1016	7.868	0	0	0
2016/05/26	R208	04/08/2016	8.01	Call	Bond Future	97.3700	0.0974	105.0100	0.1050	7.846	0	0	0
2016/05/26	R208	04/08/2016	7.99	Put	Bond Future	3,544.0600	3.5441	3,436.3400	3.4363	(3.039)	0	0	0
2016/05/26	R208	03/11/2016	9.59	Put	Bond Future	726.6000	0.7266	689.0400	0.6890	(5.169)	0	0	0
2016/05/26	R208	03/11/2016			Bond Future	9.0175	92.6336	8.9836	92.7485	(0.376)	0.0000	0.0000	0
2016/05/26	R208	03/11/2016	9.58	Put	Bond Future	736.3000	0.7363	698.3700	0.6984	(5.151)	0	0	0
2016/05/26	R208	03/11/2016	9.57	Call	Bond Future	2,593.8000	2.5938	2,670.4600	2.6705	2.956	0	0	0
2016/05/26	R208	03/11/2016	9.58	Call	Bond Future	2,616.8100	2.6168	2,693.8300	2.6938	2.943	0	0	0
2016/05/26	R208	03/11/2016	9.59	Call	Bond Future	2,640.1100	2.6401	2,717.5000	2.7175	2.931	0	0	0
2016/05/26	R208	03/11/2016	9.57	Put	Bond Future	746.3100	0.7463	708.0200	0.7080	(5.131)	0	0	0
2016/05/26	R208	02/02/2017			Bond Future	9.0802	94.4962	9.0433	94.6154	(0.407)	0.0000	0.0000	0
2016/05/26	R208	02/02/2017	8.64	Call	Bond Future	1,145.0300	1.1450	1,187.8400	1.1878	3.739	0	0	0
2016/05/26	R208	02/02/2017	8.63	Put	Bond Future	2,598.7000	2.5987	2,522.0000	2.5220	(2.951)	0	0	0
2016/05/26	R208	02/02/2017	8.65	Put	Bond Future	2,558.1300	2.5581	2,482.1000	2.4821	(2.972)	0	0	0
2016/05/26	R208	02/02/2017	8.64	Put	Bond Future	2,578.3700	2.5784	2,502.0000	2.5020	(2.962)	0	0	0
2016/05/26	R208	02/02/2017	8.65	Call	Bond Future	1,157.6500	1.1577	1,200.8000	1.2008	3.727	0	0	0
2016/05/26	R208	02/02/2017	8.63	Call	Bond Future	1,132.4900	1.1325	1,174.9700	1.1750	3.751	0	0	0
2016/05/26	R209	04/08/2016	9.26	Call	Bond Future	526.7700	0.5268	592.3900	0.5924	12.457	0	0	0
2016/05/26	R209	04/08/2016	9.70	Put	Bond Future	2,900.7000	2.9007	2,669.5900	2.6696	(7.967)	0	0	250
2016/05/26	R209	04/08/2016			Bond Future	9.9369	70.6599	9.8800	71.0269	(0.573)	0.0000	0.0000	54,886
2016/05/26	R209	04/08/2016	9.24	Call	Bond Future	501.2600	0.5013	564.2800	0.5643	12.572	0	0	0
2016/05/26	R209	04/08/2016	9.60	Put	Bond Future	3,334.9500	3.3350	3,086.0700	3.0861	(7.463)	0	0	0
2016/05/26	R209	04/08/2016	10.60	Call	Bond Future	4,676.6800	4.6767	4,963.2400	4.9632	6.127	0	0	5,624
2016/05/26	R209	04/08/2016	9.40	Put	Bond Future	4,318.8100	4.3188	4,037.2600	4.0373	(6.519)	0	0	0
2016/05/26	R209	04/08/2016	9.70	Call	Bond Future	1,353.0700	1.3531	1,488.9600	1.4890	10.043	0	0	0
2016/05/26	R209	04/08/2016	10.29	Call	Bond Future	3,322.2100	3.3222	3,564.2300	3.5642	7.285	0	0	0
2016/05/26	R209	04/08/2016	9.25	Call	Bond Future	513.9400	0.5139	578.2500	0.5783	12.513	0	0	0
2016/05/26	R209	04/08/2016	9.24	Put	Bond Future	5,211.7500	5.2117	4,907.7700	4.9078	(5.833)	0	0	0
2016/05/26	R209	04/08/2016	10.60	Put	Bond Future	614.7900	0.6148	534.3500	0.5344	(13.084)	0	0	0
2016/05/26	R209	04/08/2016	9.40	Call	Bond Future	732.7200	0.7327	818.1700	0.8182	11.662	0	0	250
2016/05/26	R209	04/08/2016	9.26	Put	Bond Future	5,095.2600	5.0953	4,793.8800	4.7939	(5.915)	0	0	0
2016/05/26	R209	04/08/2016	9.60	Call	Bond Future	1,117.7400	1.1177	1,235.8600	1.2359	10.568	0	0	5,624
2016/05/26	R209	04/08/2016	9.25	Put	Bond Future	5,153.3800	5.1534	4,850.6900	4.8507	(5.874)	0	0	0

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2016/05/26	R209	04/08/2016	10.29	Put	Bond Future	1,111.0700	1.1111	986.0900	0.9861	(11.249)	0	0	250
2016/05/26	R209	03/11/2016	10.26	Call	Bond Future	3,978.1800	3.9782	4,198.7600	4.1988	5.545	0	0	0
2016/05/26	R209	03/11/2016			Bond Future	9.9924	68.8569	9.9341	69.2294	(0.584)	0.0000	0.0000	0
2016/05/26	R209	03/11/2016	10.24	Call	Bond Future	3,906.4600	3.9065	4,124.7400	4.1247	5.588	0	0	0
2016/05/26	R209	03/11/2016	10.25	Call	Bond Future	3,942.1700	3.9422	4,161.6000	4.1616	5.566	0	0	0
2016/05/26	R209	03/11/2016	10.24	Put	Bond Future	2,359.4300	2.3594	2,205.2300	2.2052	(6.535)	0	0	0
2016/05/26	R209	03/11/2016	10.25	Put	Bond Future	2,333.7900	2.3338	2,180.7400	2.1807	(6.558)	0	0	5,000
2016/05/26	R209	03/11/2016	10.26	Put	Bond Future	2,308.5500	2.3085	2,156.6500	2.1566	(6.580)	0	0	0
2016/05/26	R209	02/02/2017	9.55	Put	Bond Future	5,708.2000	5.7082	5,473.7800	5.4738	(4.107)	0	0	0
2016/05/26	R209	02/02/2017			Bond Future	10.0421	70.2417	9.9819	70.6230	(0.600)	0.0000	0.0000	0
2016/05/26	R209	02/02/2017	9.54	Put	Bond Future	5,751.4500	5.7514	5,516.0300	5.5160	(4.093)	0	0	0
2016/05/26	R209	02/02/2017	9.55	Call	Bond Future	2,494.2500	2.4943	2,641.1700	2.6412	5.890	0	0	0
2016/05/26	R209	02/02/2017	9.53	Call	Bond Future	2,445.5200	2.4455	2,590.4300	2.5904	5.926	0	0	0
2016/05/26	R209	02/02/2017	9.54	Call	Bond Future	2,469.8100	2.4698	2,615.7300	2.6157	5.908	0	0	0
2016/05/26	R209	02/02/2017	9.53	Put	Bond Future	5,794.9400	5.7949	5,558.5100	5.5585	(4.080)	0	0	0
2016/05/26	R210	04/08/2016			Bond Future	187.9557	187.9557	186.8594	186.8594	(0.583)	0.0000	0.0000	2,571
2016/05/26	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	R210	04/08/2016	181.50	Call	Bond Future	6,455.6800	6.4557	5,359.4100	5.3594	(16.981)	0	0	0
2016/05/26	R210	04/08/2016	181.52	Call	Bond Future	6,435.6800	6.4357	5,339.4100	5.3394	(17.034)	0	0	0
2016/05/26	R210	04/08/2016	181.51	Call	Bond Future	6,445.6800	6.4457	5,349.4100	5.3494	(17.008)	0	0	0
2016/05/26	R210	03/11/2016			Bond Future	189.2652	189.2652	188.1438	188.1438	(0.593)	0.0000	0.0000	0
2016/05/26	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	756.1800	0.7562	100.000	0	0	0
2016/05/26	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	776.1800	0.7762	100.000	0	0	0
2016/05/26	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	766.1800	0.7662	100.000	0	0	0
2016/05/26	R210	03/11/2016	188.90	Call	Bond Future	365.2200	0.3652	0.0000	0.0000	(100.000)	0	0	0
2016/05/26	R210	03/11/2016	188.91	Call	Bond Future	355.2200	0.3552	0.0000	0.0000	(100.000)	0	0	0
2016/05/26	R210	03/11/2016	188.92	Call	Bond Future	345.2200	0.3452	0.0000	0.0000	(100.000)	0	0	0
2016/05/26	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	R211	04/08/2016			Bond Future	139.8007	139.8007	139.8361	139.8361	0.025	0.0000	0.0000	64
2016/05/26	R211	04/08/2016	137.09	Call	Bond Future	2,710.7400	2.7107	2,746.0900	2.7461	1.304	0	0	0
2016/05/26	R211	04/08/2016	137.07	Call	Bond Future	2,730.7400	2.7307	2,766.0900	2.7661	1.295	0	0	0
2016/05/26	R211	04/08/2016	137.08	Call	Bond Future	2,720.7400	2.7207	2,756.0900	2.7561	1.299	0	0	0
2016/05/26	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	R211	03/11/2016	141.75	Call	Bond Future	728.3100	0.7283	761.1300	0.7611	4.506	0	0	0
2016/05/26	R211	03/11/2016			Bond Future	142.4783	142.4783	142.5111	142.5111	0.023	0.0000	0.0000	0
2016/05/26	R211	03/11/2016	141.76	Call	Bond Future	718.3100	0.7183	751.1300	0.7511	4.569	0	0	0
2016/05/26	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	R211	03/11/2016	141.74	Call	Bond Future	738.3100	0.7383	771.1300	0.7711	4.445	0	0	0
2016/05/26	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	R212	04/08/2016	142.43	Call	Bond Future	3,217.4200	3.2174	3,258.0900	3.2581	1.264	0	0	0
2016/05/26	R212	04/08/2016			Bond Future	145.6474	145.6474	145.6881	145.6881	0.028	0.0000	0.0000	4,218

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
2016/05/26	R212	04/08/2016	142.44	Call	Bond Future	3,207.4200	3.2074	3,248.0900	3.2481	1.268	0	0	0
2016/05/26	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	R212	04/08/2016	142.42	Call	Bond Future	3,227.4200	3.2274	3,268.0900	3.2681	1.260	0	0	0
2016/05/26	R212	03/11/2016			Bond Future	148.4370	148.4370	148.4751	148.4751	0.026	0.0000	0.0000	0
2016/05/26	R212	03/11/2016	148.11	Call	Bond Future	326.9600	0.3270	365.0900	0.3651	11.662	0	0	0
2016/05/26	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/26	R212	03/11/2016	148.12	Call	Bond Future	316.9600	0.3170	355.0900	0.3551	12.030	0	0	0
2016/05/26	R212	03/11/2016	148.10	Call	Bond Future	336.9600	0.3370	375.0900	0.3751	11.316	0	0	0
2016/05/26	R213	04/08/2016			Bond Future	9.8697	81.1712	9.8177	81.5053	(0.526)	0.0000	0.0000	44,353
2016/05/26	R213	04/08/2016	8.99	Put	Bond Future	6,250.3700	6.2504	5,953.7300	5.9537	(4.746)	0	0	0
2016/05/26	R213	04/08/2016	9.01	Put	Bond Future	6,125.8200	6.1258	5,830.9800	5.8310	(4.813)	0	0	0
2016/05/26	R213	04/08/2016	9.00	Put	Bond Future	6,187.9600	6.1880	5,892.2200	5.8922	(4.779)	0	0	0
2016/05/26	R213	04/08/2016	9.01	Call	Bond Future	325.8900	0.3259	365.2000	0.3652	12.062	0	0	0
2016/05/26	R213	04/08/2016	8.99	Call	Bond Future	308.3800	0.3084	345.8900	0.3459	12.164	0	0	0
2016/05/26	R213	04/08/2016	9.00	Call	Bond Future	317.0400	0.3170	355.4500	0.3555	12.115	0	0	0
2016/05/26	R213	03/11/2016			Bond Future	9.9320	79.1685	9.8786	79.5072	(0.537)	0.0000	0.0000	0
2016/05/26	R213	03/11/2016	10.18	Put	Bond Future	2,361.1500	2.3612	2,218.8600	2.2189	(6.026)	0	0	0
2016/05/26	R213	03/11/2016	10.20	Put	Bond Future	2,310.5500	2.3106	2,170.3600	2.1704	(6.067)	0	0	0
2016/05/26	R213	03/11/2016	10.18	Call	Bond Future	3,909.2800	3.9093	4,105.6500	4.1056	5.023	0	0	0
2016/05/26	R213	03/11/2016	10.19	Put	Bond Future	2,335.6400	2.3356	2,194.4000	2.1944	(6.047)	0	0	0
2016/05/26	R213	03/11/2016	10.19	Call	Bond Future	3,945.2600	3.9453	4,142.6800	4.1427	5.004	0	0	0
2016/05/26	R213	03/11/2016	10.20	Call	Bond Future	3,981.5800	3.9816	4,180.0500	4.1800	4.985	0	0	0
2016/05/26	R213	02/02/2017	9.40	Call	Bond Future	2,214.5300	2.2145	2,337.2500	2.3372	5.542	0	0	0
2016/05/26	R213	02/02/2017	9.42	Call	Bond Future	2,260.2200	2.2602	2,384.7400	2.3847	5.509	0	0	0
2016/05/26	R213	02/02/2017			Bond Future	9.9895	80.7604	9.9341	81.1074	(0.554)	0.0000	0.0000	0
2016/05/26	R213	02/02/2017	9.41	Call	Bond Future	2,237.3100	2.2373	2,360.9200	2.3609	5.525	0	0	0
2016/05/26	R213	02/02/2017	9.40	Put	Bond Future	6,026.6500	6.0266	5,802.3100	5.8023	(3.722)	0	0	0
2016/05/26	R213	02/02/2017	9.42	Put	Bond Future	5,938.7400	5.9387	5,716.2000	5.7162	(3.747)	0	0	0
2016/05/26	R213	02/02/2017	9.41	Put	Bond Future	5,982.5900	5.9826	5,759.1400	5.7591	(3.735)	0	0	0
2016/05/26	R214	04/08/2016	9.24	Call	Bond Future	391.8000	0.3918	448.4100	0.4484	14.449	0	0	0
2016/05/26	R214	04/08/2016	9.25	Put	Bond Future	6,083.2400	6.0832	5,730.1400	5.7301	(5.804)	0	0	0
2016/05/26	R214	04/08/2016	11.30	Call	Bond Future	7,626.7600	7.6268	8,004.8200	8.0048	4.957	0	0	5,610
2016/05/26	R214	04/08/2016			Bond Future	10.0558	70.6903	9.9938	71.1012	(0.617)	0.0000	0.0000	30,123
2016/05/26	R214	04/08/2016	8.55	Put	Bond Future	11,318.2100	11.3182	10,915.2400	10.9152	(3.560)	0	0	0
2016/05/26	R214	04/08/2016	9.30	Call	Bond Future	458.6300	0.4586	523.0900	0.5231	14.055	0	0	1,300
2016/05/26	R214	04/08/2016	9.25	Call	Bond Future	402.4000	0.4024	460.2800	0.4603	14.384	0	0	0
2016/05/26	R214	04/08/2016	11.30	Put	Bond Future	187.2400	0.1872	154.3200	0.1543	(17.582)	0	0	0
2016/05/26	R214	04/08/2016	10.30	Put	Bond Future	1,421.4300	1.4214	1,261.7800	1.2618	(11.232)	0	0	0
2016/05/26	R214	04/08/2016	9.26	Call	Bond Future	413.2200	0.4132	472.3900	0.4724	14.319	0	0	0
2016/05/26	R214	04/08/2016	8.55	Call	Bond Future	42.6000	0.0426	50.6100	0.0506	18.803	0	0	1,300
2016/05/26	R214	04/08/2016	9.30	Put	Bond Future	5,764.5200	5.7645	5,418.0000	5.4180	(6.011)	0	0	0
2016/05/26	R214	04/08/2016	9.24	Put	Bond Future	6,148.0100	6.1480	5,793.6400	5.7936	(5.764)	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
2016/05/26	R214	04/08/2016	10.30	Call	Bond Future	3,000.1200	3.0001	3,251.4500	3.2514	8.377	0	0	5,610
2016/05/26	R214	04/08/2016	9.26	Put	Bond Future	6,018.8200	6.0188	5,667.0100	5.6670	(5.845)	0	0	0
2016/05/26	R214	03/11/2016	10.35	Put	Bond Future	2,509.1700	2.5092	2,335.8300	2.3358	(6.908)	0	0	0
2016/05/26	R214	03/11/2016			Bond Future	10.1129	68.7413	10.0493	69.1585	(0.629)	0.0000	0.0000	0
2016/05/26	R214	03/11/2016	10.34	Put	Bond Future	2,535.8900	2.5359	2,361.2800	2.3613	(6.886)	0	0	0
2016/05/26	R214	03/11/2016	10.35	Call	Bond Future	4,028.7700	4.0288	4,272.6900	4.2727	6.054	0	0	0
2016/05/26	R214	03/11/2016	10.33	Call	Bond Future	3,956.5000	3.9565	4,197.8700	4.1979	6.101	0	0	0
2016/05/26	R214	03/11/2016	10.34	Call	Bond Future	3,992.5700	3.9926	4,235.2200	4.2352	6.078	0	0	0
2016/05/26	R214	03/11/2016	10.33	Put	Bond Future	2,562.8500	2.5629	2,386.9600	2.3870	(6.863)	0	0	0
2016/05/26	R214	02/02/2017			Bond Future	10.1658	70.1235	10.1001	70.5505	(0.646)	0.0000	0.0000	0
2016/05/26	R214	02/02/2017	9.67	Call	Bond Future	2,608.6200	2.6086	2,774.6800	2.7747	6.366	0	0	0
2016/05/26	R214	02/02/2017	9.66	Put	Bond Future	5,993.5300	5.9935	5,731.4400	5.7314	(4.373)	0	0	0
2016/05/26	R214	02/02/2017	9.68	Put	Bond Future	5,903.7200	5.9037	5,643.8600	5.6439	(4.402)	0	0	0
2016/05/26	R214	02/02/2017	9.67	Put	Bond Future	5,948.6100	5.9486	5,687.6400	5.6876	(4.387)	0	0	0
2016/05/26	R214	02/02/2017	9.68	Call	Bond Future	2,633.7900	2.6338	2,800.9600	2.8010	6.347	0	0	0
2016/05/26	R214	02/02/2017	9.66	Call	Bond Future	2,583.3800	2.5834	2,748.3200	2.7483	6.385	0	0	0
2016/05/26	R248	04/08/2016			Bond Future	10.1331	90.8211	10.0710	91.3410	(0.613)	0.0000	0.0000	59,418
2016/05/26	R248	04/08/2016	9.25	Call	Bond Future	462.2300	0.4622	527.2800	0.5273	14.073	0	0	0
2016/05/26	R248	04/08/2016	9.24	Put	Bond Future	8,500.8600	8.5009	8,044.5400	8.0445	(5.368)	0	0	0
2016/05/26	R248	04/08/2016	9.26	Put	Bond Future	8,330.9800	8.3310	7,877.5900	7.8776	(5.442)	0	0	0
2016/05/26	R248	04/08/2016	9.25	Put	Bond Future	8,415.7000	8.4157	7,960.8400	7.9608	(5.405)	0	0	0
2016/05/26	R248	04/08/2016	9.26	Call	Bond Future	474.7400	0.4747	541.2600	0.5413	14.012	0	0	0
2016/05/26	R248	04/08/2016	9.24	Call	Bond Future	449.9800	0.4500	513.5700	0.5136	14.132	0	0	0
2016/05/26	R248	03/11/2016	10.38	Call	Bond Future	4,950.2500	4.9502	5,249.6400	5.2496	6.048	0	0	0
2016/05/26	R248	03/11/2016			Bond Future	10.1931	88.1147	10.1293	88.6425	(0.625)	0.0000	0.0000	0
2016/05/26	R248	03/11/2016	10.39	Call	Bond Future	4,995.0300	4.9950	5,296.0000	5.2960	6.025	0	0	0
2016/05/26	R248	03/11/2016	10.37	Put	Bond Future	3,470.2200	3.4702	3,240.1700	3.2402	(6.629)	0	0	0
2016/05/26	R248	03/11/2016	10.39	Put	Bond Future	3,399.8100	3.3998	3,172.9400	3.1729	(6.673)	0	0	0
2016/05/26	R248	03/11/2016	10.37	Call	Bond Future	4,905.8700	4.9059	5,203.6600	5.2037	6.070	0	0	0
2016/05/26	R248	03/11/2016	10.38	Put	Bond Future	3,434.7400	3.4347	3,206.2900	3.2063	(6.651)	0	0	0
2016/05/26	R248	02/02/2017	9.76	Put	Bond Future	7,585.8800	7.5859	7,257.9800	7.2580	(4.323)	0	0	0
2016/05/26	R248	02/02/2017	9.78	Put	Bond Future	7,473.6800	7.4737	7,148.5600	7.1486	(4.350)	0	0	0
2016/05/26	R248	02/02/2017			Bond Future	10.2490	89.8865	10.1831	90.4267	(0.643)	0.0000	0.0000	0
2016/05/26	R248	02/02/2017	9.77	Put	Bond Future	7,529.7600	7.5298	7,203.2500	7.2033	(4.336)	0	0	0
2016/05/26	R248	02/02/2017	9.76	Call	Bond Future	3,427.6100	3.4276	3,639.9900	3.6400	6.196	0	0	0
2016/05/26	R248	02/02/2017	9.77	Call	Bond Future	3,460.1100	3.4601	3,673.8800	3.6739	6.178	0	0	0
2016/05/26	R248	02/02/2017	9.78	Call	Bond Future	3,492.4900	3.4925	3,707.6500	3.7076	6.161	0	0	0

Total

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