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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/05/2016 TO 06/05/2016

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
2016/05/06	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	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
2016/05/06	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	2025	05/05/2016			Bond Future	126.3467	126.3467	126.3467	126.3467	0.000	0.0000	0.0000	0
2016/05/06	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	2025	04/08/2016			Bond Future	127.6433	127.6433	127.3866	127.3866	(0.201)	0.0000	0.0000	2,704
2016/05/06	2025	04/08/2016	123.86	Call	Bond Future	3,783.2900	3.7833	3,526.6100	3.5266	(6.785)	0	0	0
2016/05/06	2025	04/08/2016	123.87	Call	Bond Future	3,773.2900	3.7733	3,516.6100	3.5166	(6.803)	0	0	0
2016/05/06	2025	04/08/2016	123.85	Call	Bond Future	3,793.2900	3.7933	3,536.6100	3.5366	(6.767)	0	0	0
2016/05/06	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	2025	03/11/2016			Bond Future	130.0731	130.0731	129.8383	129.8383	(0.181)	0.0000	0.0000	0
2016/05/06	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	2025	03/11/2016	129.21	Call	Bond Future	863.0800	0.8631	628.2600	0.6283	(27.207)	0	0	0
2016/05/06	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	2025	03/11/2016	129.22	Call	Bond Future	853.0800	0.8531	618.2600	0.6183	(27.526)	0	0	0
2016/05/06	2025	03/11/2016	129.23	Call	Bond Future	843.0800	0.8431	608.2600	0.6083	(27.853)	0	0	0
2016/05/06	2030	05/05/2016			Bond Future	9.5900	90.1785	9.5900	90.1785	0.000	0.0000	0.0000	0
2016/05/06	2030	04/08/2016	10.17	Call	Bond Future	3,605.9200	3.6059	3,974.9000	3.9749	10.233	0	0	0
2016/05/06	2030	04/08/2016			Bond Future	9.6249	88.0877	9.5710	88.4567	(0.561)	0.0000	0.0000	25,310
2016/05/06	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	2030	03/11/2016	9.35	Put	Bond Future	2,265.5500	2.2656	1,871.1700	1.8712	(17.408)	0	0	0
2016/05/06	2030	03/11/2016			Bond Future	9.6811	89.7579	9.6226	90.1522	(0.604)	0.0000	0.0000	0
2016/05/06	2030	03/11/2016	9.34	Put	Bond Future	2,335.2500	2.3353	1,940.8700	1.9409	(16.888)	0	0	0
2016/05/06	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	2030	03/11/2016	9.33	Put	Bond Future	2,405.0200	2.4050	2,010.6400	2.0106	(16.398)	0	0	0
2016/05/06	2032	05/05/2016			Bond Future	9.7200	89.1084	9.7200	89.1084	0.000	0.0000	0.0000	0
2016/05/06	2032	04/08/2016	9.01	Call	Bond Future	693.4500	0.6934	757.8600	0.7579	9.288	0	0	0
2016/05/06	2032	04/08/2016			Bond Future	9.7482	91.0556	9.6996	91.4087	(0.499)	0.0000	0.0000	7,553
2016/05/06	2032	04/08/2016	8.99	Call	Bond Future	663.5600	0.6636	725.7000	0.7257	9.365	0	0	0
2016/05/06	2032	04/08/2016	9.00	Call	Bond Future	678.4500	0.6784	741.7200	0.7417	9.326	0	0	0
2016/05/06	2032	04/08/2016	8.99	Put	Bond Future	6,414.3600	6.4144	6,123.3800	6.1234	(4.536)	0	0	0
2016/05/06	2032	04/08/2016	9.01	Put	Bond Future	6,285.6200	6.2856	5,996.9100	5.9969	(4.593)	0	0	0
2016/05/06	2032	04/08/2016	9.00	Put	Bond Future	6,349.8800	6.3499	6,060.0300	6.0600	(4.565)	0	0	0
2016/05/06	2032	03/11/2016			Bond Future	9.8077	88.6230	9.7549	89.0013	(0.538)	0.0000	0.0000	0
2016/05/06	2032	03/11/2016	10.28	Put	Bond Future	2,199.3600	2.1994	2,064.7800	2.0648	(6.119)	0	0	0
2016/05/06	2032	03/11/2016	10.30	Put	Bond Future	2,152.1600	2.1522	2,019.6600	2.0197	(6.157)	0	0	0
2016/05/06	2032	03/11/2016	10.29	Put	Bond Future	2,175.5400	2.1755	2,042.0100	2.0420	(6.138)	0	0	0

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2016/05/06	2032	03/11/2016	10.30	Call	Bond Future	5,570.2000	5.5702	5,816.0000	5.8160	4.413	0	0	0
2016/05/06	2032	03/11/2016	10.28	Call	Bond Future	5,482.4100	5.4824	5,726.1300	5.7261	4.445	0	0	0
2016/05/06	2032	03/11/2016	10.29	Call	Bond Future	5,526.1200	5.5261	5,770.8900	5.7709	4.429	0	0	0
2016/05/06	2032	02/02/2017	9.53	Call	Bond Future	3,314.5400	3.3145	3,489.4800	3.4895	5.278	0	0	0
2016/05/06	2032	02/02/2017			Bond Future	9.8606	90.3953	9.8026	90.8056	(0.587)	0.0000	0.0000	0
2016/05/06	2032	02/02/2017	9.51	Call	Bond Future	3,254.9200	3.2549	3,427.7300	3.4277	5.309	0	0	0
2016/05/06	2032	02/02/2017	9.52	Call	Bond Future	3,284.6500	3.2846	3,458.5300	3.4585	5.294	0	0	0
2016/05/06	2032	02/02/2017	9.51	Put	Bond Future	5,782.0200	5.7820	5,544.5000	5.5445	(4.108)	0	0	0
2016/05/06	2032	02/02/2017	9.53	Put	Bond Future	5,694.6300	5.6946	5,459.2400	5.4592	(4.134)	0	0	0
2016/05/06	2032	02/02/2017	9.52	Put	Bond Future	5,738.2000	5.7382	5,501.7500	5.5017	(4.121)	0	0	0
2016/05/06	2033	05/05/2016			Bond Future	106.8631	106.8631	106.8631	106.8631	0.000	0.0000	0.0000	0
2016/05/06	2033	04/08/2016	104.99	Call	Bond Future	3,904.0800	3.9041	3,246.1000	3.2461	(16.854)	0	0	0
2016/05/06	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	2033	04/08/2016			Bond Future	108.8941	108.8941	108.2361	108.2361	(0.604)	0.0000	0.0000	3,915
2016/05/06	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	2033	04/08/2016	105.00	Call	Bond Future	3,894.0800	3.8941	3,236.1000	3.2361	(16.897)	0	0	0
2016/05/06	2033	04/08/2016	105.01	Call	Bond Future	3,884.0800	3.8841	3,226.1000	3.2261	(16.940)	0	0	0
2016/05/06	2033	03/11/2016			Bond Future	109.9442	109.9442	109.2964	109.2964	(0.589)	0.0000	0.0000	0
2016/05/06	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	2033	03/11/2016	109.16	Call	Bond Future	784.2500	0.7842	136.4000	0.1364	(82.608)	0	0	0
2016/05/06	2033	03/11/2016	109.17	Call	Bond Future	774.2500	0.7742	126.4000	0.1264	(83.675)	0	0	0
2016/05/06	2033	03/11/2016	109.18	Call	Bond Future	764.2500	0.7642	116.4000	0.1164	(84.769)	0	0	0
2016/05/06	2037	05/05/2016			Bond Future	9.8600	90.3933	9.8600	90.3933	0.000	0.0000	0.0000	0
2016/05/06	2037	04/08/2016			Bond Future	9.8888	88.1282	9.8455	88.4700	(0.438)	0.0000	0.0000	41,343
2016/05/06	2037	04/08/2016	9.24	Put	Bond Future	6,310.3500	6.3103	6,041.2600	6.0413	(4.264)	0	0	0
2016/05/06	2037	04/08/2016	9.26	Put	Bond Future	6,177.2300	6.1772	5,910.5300	5.9105	(4.317)	0	0	0
2016/05/06	2037	04/08/2016	9.24	Call	Bond Future	961.0100	0.9610	1,033.7200	1.0337	7.566	0	0	0
2016/05/06	2037	04/08/2016	9.25	Put	Bond Future	6,243.5100	6.2435	5,975.6100	5.9756	(4.291)	0	0	0
2016/05/06	2037	04/08/2016	9.25	Call	Bond Future	980.4700	0.9805	1,054.3700	1.0544	7.537	0	0	0
2016/05/06	2037	04/08/2016	9.26	Call	Bond Future	1,000.3600	1.0004	1,075.4600	1.0755	7.507	0	0	0
2016/05/06	2037	03/11/2016	10.35	Call	Bond Future	5,774.2700	5.7743	6,000.9200	6.0009	3.925	0	0	0
2016/05/06	2037	03/11/2016	10.36	Put	Bond Future	2,677.4500	2.6775	2,538.4500	2.5384	(5.192)	0	0	0
2016/05/06	2037	03/11/2016			Bond Future	9.9444	89.7992	9.8974	90.1659	(0.472)	0.0000	0.0000	0
2016/05/06	2037	03/11/2016	10.36	Call	Bond Future	5,820.0900	5.8201	6,047.7600	6.0478	3.912	0	0	0
2016/05/06	2037	03/11/2016	10.37	Call	Bond Future	5,866.2900	5.8663	6,094.9500	6.0950	3.898	0	0	0
2016/05/06	2037	03/11/2016	10.35	Put	Bond Future	2,705.1200	2.7051	2,565.1000	2.5651	(5.176)	0	0	0
2016/05/06	2037	03/11/2016	10.37	Put	Bond Future	2,650.2700	2.6503	2,512.2600	2.5123	(5.207)	0	0	0
2016/05/06	2037	02/02/2017	9.68	Put	Bond Future	6,293.7400	6.2937	6,067.5100	6.0675	(3.595)	0	0	0
2016/05/06	2037	02/02/2017			Bond Future	9.9945	87.3380	9.9429	87.7367	(0.516)	0.0000	0.0000	0
2016/05/06	2037	02/02/2017	9.67	Put	Bond Future	6,341.4800	6.3415	6,114.2400	6.1142	(3.583)	0	0	0
2016/05/06	2037	02/02/2017	9.68	Call	Bond Future	3,817.3200	3.8173	3,989.8400	3.9898	4.519	0	0	0
2016/05/06	2037	02/02/2017	9.66	Call	Bond Future	3,751.5300	3.7515	3,922.0300	3.9220	4.545	0	0	0
2016/05/06	2037	02/02/2017	9.67	Call	Bond Future	3,784.5000	3.7845	3,956.0100	3.9560	4.532	0	0	0

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2016/05/06	2037	02/02/2017	9.66	Put	Bond Future	6,389.1900	6.3892	6,160.9400	6.1609	(3.572)	0	0	0
2016/05/06	2038	05/05/2016			Bond Future	134.5077	134.5077	134.5077	134.5077	0.000	0.0000	0.0000	0
2016/05/06	2038	04/08/2016			Bond Future	135.6485	135.6485	135.9398	135.9398	0.215	0.0000	0.0000	22,243
2016/05/06	2038	04/08/2016	129.31	Call	Bond Future	6,338.4700	6.3385	6,629.7800	6.6298	4.596	0	0	0
2016/05/06	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	2038	04/08/2016	129.32	Call	Bond Future	6,328.4700	6.3285	6,619.7800	6.6198	4.603	0	0	0
2016/05/06	2038	04/08/2016	129.30	Call	Bond Future	6,348.4700	6.3485	6,639.7800	6.6398	4.589	0	0	0
2016/05/06	2038	03/11/2016	136.32	Call	Bond Future	1,910.5500	1.9106	2,236.0500	2.2360	17.037	0	0	0
2016/05/06	2038	03/11/2016			Bond Future	138.2306	138.2306	138.5560	138.5560	0.235	0.0000	0.0000	0
2016/05/06	2038	03/11/2016	136.33	Call	Bond Future	1,900.5500	1.9006	2,226.0500	2.2260	17.127	0	0	0
2016/05/06	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	2038	03/11/2016	136.31	Call	Bond Future	1,920.5500	1.9206	2,246.0500	2.2460	16.948	0	0	0
2016/05/06	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	2040	05/05/2016			Bond Future	9.9300	94.0196	9.9300	94.0196	0.000	0.0000	0.0000	0
2016/05/06	2040	04/08/2016			Bond Future	9.9541	91.6338	9.9109	91.9974	(0.435)	0.0000	0.0000	812
2016/05/06	2040	04/08/2016	9.49	Put	Bond Future	5,534.3800	5.5344	5,274.0000	5.2740	(4.705)	0	0	0
2016/05/06	2040	04/08/2016	9.50	Call	Bond Future	1,533.3200	1.5333	1,637.9900	1.6380	6.826	0	0	0
2016/05/06	2040	04/08/2016	9.51	Call	Bond Future	1,560.5600	1.5606	1,666.6600	1.6667	6.799	0	0	0
2016/05/06	2040	04/08/2016	9.49	Call	Bond Future	1,506.4000	1.5064	1,609.6500	1.6097	6.854	0	0	0
2016/05/06	2040	04/08/2016	9.51	Put	Bond Future	5,408.9900	5.4090	5,151.4600	5.1515	(4.761)	0	0	0
2016/05/06	2040	04/08/2016	9.50	Put	Bond Future	5,471.4600	5.4715	5,212.5000	5.2125	(4.733)	0	0	0
2016/05/06	2040	03/11/2016			Bond Future	10.0101	93.3712	9.9633	93.7608	(0.468)	0.0000	0.0000	0
2016/05/06	2040	03/11/2016	9.69	Put	Bond Future	5,879.6300	5.8796	5,646.5200	5.6465	(3.965)	0	0	0
2016/05/06	2040	03/11/2016	9.71	Put	Bond Future	5,775.0600	5.7751	5,544.3400	5.5443	(3.995)	0	0	0
2016/05/06	2040	03/11/2016	9.70	Put	Bond Future	5,827.1800	5.8272	5,595.2600	5.5953	(3.980)	0	0	0
2016/05/06	2040	03/11/2016	9.71	Call	Bond Future	3,230.8800	3.2309	3,389.8400	3.3898	4.920	0	0	0
2016/05/06	2040	03/11/2016	9.69	Call	Bond Future	3,161.7400	3.1617	3,318.3100	3.3183	4.952	0	0	0
2016/05/06	2040	03/11/2016	9.70	Call	Bond Future	3,196.2100	3.1962	3,353.9700	3.3540	4.936	0	0	0
2016/05/06	2044	05/05/2016			Bond Future	9.9700	90.9652	9.9700	90.9652	0.000	0.0000	0.0000	0
2016/05/06	2044	04/08/2016	9.50	Call	Bond Future	1,448.3900	1.4484	1,547.9300	1.5479	6.872	0	0	0
2016/05/06	2044	04/08/2016			Bond Future	9.9930	88.6470	9.9498	89.0106	(0.432)	0.0000	0.0000	20,486
2016/05/06	2044	04/08/2016	9.51	Call	Bond Future	1,474.5900	1.4746	1,575.5300	1.5755	6.845	0	0	0
2016/05/06	2044	04/08/2016	9.49	Put	Bond Future	5,820.9800	5.8210	5,555.5300	5.5555	(4.560)	0	0	0
2016/05/06	2044	04/08/2016	9.51	Put	Bond Future	5,691.0600	5.6911	5,428.4000	5.4284	(4.615)	0	0	0
2016/05/06	2044	04/08/2016	9.49	Call	Bond Future	1,422.5000	1.4225	1,520.6500	1.5206	6.900	0	0	0
2016/05/06	2044	04/08/2016	9.50	Put	Bond Future	5,755.7900	5.7558	5,491.7300	5.4917	(4.588)	0	0	0
2016/05/06	2044	03/11/2016			Bond Future	10.0480	90.3278	10.0014	90.7168	(0.465)	0.0000	0.0000	0
2016/05/06	2044	03/11/2016	10.42	Call	Bond Future	6,096.4200	6.0964	6,332.2900	6.3323	3.869	0	0	0
2016/05/06	2044	03/11/2016	10.41	Put	Bond Future	3,131.0500	3.1311	2,976.9200	2.9769	(4.923)	0	0	0
2016/05/06	2044	03/11/2016	10.43	Put	Bond Future	3,069.7800	3.0698	2,917.7500	2.9177	(4.952)	0	0	0
2016/05/06	2044	03/11/2016	10.42	Put	Bond Future	3,100.4100	3.1004	2,947.3200	2.9473	(4.938)	0	0	0
2016/05/06	2044	03/11/2016	10.43	Call	Bond Future	6,143.8800	6.1439	6,380.8100	6.3808	3.856	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
2016/05/06	2044	03/11/2016	10.41	Call	Bond Future	6,048.8500	6.0488	6,283.6800	6.2837	3.882	0	0	0
2016/05/06	2044	02/02/2017			Bond Future	10.0980	87.7520	10.0469	88.1737	(0.506)	0.0000	0.0000	0
2016/05/06	2044	02/02/2017	9.77	Call	Bond Future	4,122.8500	4.1229	4,304.9700	4.3050	4.417	0	0	0
2016/05/06	2044	02/02/2017	9.76	Put	Bond Future	6,943.7600	6.9438	6,703.1900	6.7032	(3.465)	0	0	0
2016/05/06	2044	02/02/2017	9.78	Put	Bond Future	6,840.5700	6.8406	6,602.1200	6.6021	(3.486)	0	0	0
2016/05/06	2044	02/02/2017	9.77	Put	Bond Future	6,892.1700	6.8922	6,652.6600	6.6527	(3.475)	0	0	0
2016/05/06	2044	02/02/2017	9.78	Call	Bond Future	4,157.9100	4.1579	4,341.0900	4.3411	4.406	0	0	0
2016/05/06	2044	02/02/2017	9.76	Call	Bond Future	4,087.6400	4.0876	4,268.7000	4.2687	4.429	0	0	0
2016/05/06	2046	05/05/2016			Bond Future	134.5010	134.5010	134.5010	134.5010	0.000	0.0000	0.0000	0
2016/05/06	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	2046	04/08/2016			Bond Future	137.0571	137.0571	137.1116	137.1116	0.040	0.0000	0.0000	16,234
2016/05/06	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	2046	04/08/2016	129.00	Call	Bond Future	8,057.0900	8.0571	8,111.6300	8.1116	0.677	0	0	0
2016/05/06	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	2046	04/08/2016	129.01	Call	Bond Future	8,047.0900	8.0471	8,101.6300	8.1016	0.678	0	0	0
2016/05/06	2046	04/08/2016	129.02	Call	Bond Future	8,037.0900	8.0371	8,091.6300	8.0916	0.679	0	0	0
2016/05/06	2046	03/11/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	2046	03/11/2016			Bond Future	138.1554	138.1554	138.2394	138.2394	0.061	0.0000	0.0000	0
2016/05/06	2046	03/11/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	2046	03/11/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	2046	03/11/2016	137.09	Call	Bond Future	1,065.4100	1.0654	1,149.4500	1.1494	7.888	0	0	0
2016/05/06	2046	03/11/2016	137.07	Call	Bond Future	1,085.4100	1.0854	1,169.4500	1.1694	7.743	0	0	0
2016/05/06	2046	03/11/2016	137.08	Call	Bond Future	1,075.4100	1.0754	1,159.4500	1.1594	7.815	0	0	0
2016/05/06	2050	05/05/2016			Bond Future	145.5070	145.5070	145.5070	145.5070	0.000	0.0000	0.0000	0
2016/05/06	2050	04/08/2016	139.14	Call	Bond Future	7,036.3600	7.0364	5,336.4800	5.3365	(24.159)	0	0	0
2016/05/06	2050	04/08/2016			Bond Future	146.1764	146.1764	144.4765	144.4765	(1.163)	0.0000	0.0000	20,717
2016/05/06	2050	04/08/2016	139.12	Call	Bond Future	7,056.3600	7.0564	5,356.4800	5.3565	(24.090)	0	0	0
2016/05/06	2050	04/08/2016	139.13	Call	Bond Future	7,046.3600	7.0464	5,346.4800	5.3465	(24.124)	0	0	0
2016/05/06	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	2050	03/11/2016	149.52	Put	Bond Future	561.2200	0.5612	2,263.0800	2.2631	303.243	0	0	0
2016/05/06	2050	03/11/2016			Bond Future	148.9588	148.9588	147.2569	147.2569	(1.143)	0.0000	0.0000	0
2016/05/06	2050	03/11/2016	149.54	Put	Bond Future	581.2200	0.5812	2,283.0800	2.2831	292.808	0	0	0
2016/05/06	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	2050	03/11/2016	149.53	Put	Bond Future	571.2200	0.5712	2,273.0800	2.2731	297.934	0	0	0
2016/05/06	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	AL37	04/08/2016			Index Future	483.6380	483.6380	484.9370	484.9370	0.269	0.0000	0.0000	16

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
2016/05/06	AL37	03/11/2016			Index Future	492.9060	492.9060	494.3310	494.3310	0.289	0.0000	0.0000	0
2016/05/06	AL7T	04/08/2016			Index Future	555.6780	555.6780	557.5240	557.5240	0.332	0.0000	0.0000	9
2016/05/06	AL7T	03/11/2016			Index Future	566.3270	566.3270	568.3240	568.3240	0.353	0.0000	0.0000	0
2016/05/06	ALBI	04/08/2016			Index Future	504.5160	504.5160	506.1890	506.1890	0.332	0.0000	0.0000	627
2016/05/06	ALBI	03/11/2016			Index Future	514.1850	514.1850	515.9950	515.9950	0.352	0.0000	0.0000	0
2016/05/06	ALBI	02/02/2017			Index Future	524.4610	524.4610	526.4480	526.4480	0.379	0.0000	0.0000	0
2016/05/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/05/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/05/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/06	EL28	05/05/2016			Bond Future	128.7390	128.7390	128.7390	128.7390	0.000	0.0000	0.0000	0
2016/05/06	EL28	04/08/2016			Bond Future	131.1857	131.1857	131.2392	131.2392	0.041	0.0000	0.0000	0
2016/05/06	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	EL28	04/08/2016	126.86	Call	Bond Future	4,325.6600	4.3257	4,379.1500	4.3792	1.237	0	0	0
2016/05/06	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	EL28	04/08/2016	126.87	Call	Bond Future	4,315.6600	4.3157	4,369.1500	4.3692	1.239	0	0	0
2016/05/06	EL28	04/08/2016	126.88	Call	Bond Future	4,305.6600	4.3057	4,359.1500	4.3592	1.242	0	0	0
2016/05/06	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	EL28	03/11/2016			Bond Future	132.0129	132.0129	132.0949	132.0949	0.062	0.0000	0.0000	0

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2016/05/06	EL28	03/11/2016	132.15	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/05/06	EL28	03/11/2016	132.16	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/05/06	EL28	03/11/2016	132.15	Put	Bond Future		137.1100	0.1371	55.0700	0.0551	(59.835)	0	0	0
2016/05/06	EL28	03/11/2016	132.17	Put	Bond Future		157.1100	0.1571	75.0700	0.0751	(52.218)	0	0	0
2016/05/06	EL28	03/11/2016	132.16	Put	Bond Future		147.1100	0.1471	65.0700	0.0651	(55.768)	0	0	0
2016/05/06	ES33	05/05/2016			Bond Future		10.7050	76.0855	10.7050	76.0855	0.000	0.0000	0.0000	0
2016/05/06	ES33	04/08/2016			Bond Future		10.7604	77.7496	10.7166	78.0227	(0.407)	0.0000	0.0000	8,905
2016/05/06	ES33	04/08/2016	10.24	Put	Bond Future		3,345.8800	3.3459	3,072.8000	3.0728	(8.162)	0	0	0
2016/05/06	ES33	04/08/2016	10.26	Put	Bond Future		3,213.1300	3.2131	2,940.0500	2.9400	(8.499)	0	0	0
2016/05/06	ES33	04/08/2016	10.25	Put	Bond Future		3,279.4600	3.2795	3,006.3800	3.0064	(8.327)	0	0	0
2016/05/06	ES33	04/08/2016	10.26	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	ES33	04/08/2016	10.24	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	ES33	04/08/2016	10.25	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	ES33	03/11/2016			Bond Future		10.8493	75.4311	10.8015	75.7250	(0.440)	0.0000	0.0000	0
2016/05/06	ES33	03/11/2016	11.29	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	ES33	03/11/2016	11.31	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	ES33	03/11/2016	11.30	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	ES33	03/11/2016	11.31	Call	Bond Future		2,744.5900	2.7446	3,038.4800	3.0385	10.708	0	0	0
2016/05/06	ES33	03/11/2016	11.29	Call	Bond Future		2,628.6800	2.6287	2,922.5700	2.9226	11.180	0	0	0
2016/05/06	ES33	03/11/2016	11.30	Call	Bond Future		2,686.6700	2.6867	2,980.5600	2.9806	10.939	0	0	0
2016/05/06	ES33	02/02/2017			Bond Future		10.9352	76.9395	10.8823	77.2601	(0.483)	0.0000	0.0000	0
2016/05/06	ES33	02/02/2017	10.59	Put	Bond Future		2,132.7000	2.1327	1,812.0800	1.8121	(15.034)	0	0	0
2016/05/06	ES33	02/02/2017	10.61	Put	Bond Future		2,006.6000	2.0066	1,685.9800	1.6860	(15.978)	0	0	0
2016/05/06	ES33	02/02/2017	10.59	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	ES33	02/02/2017	10.60	Put	Bond Future		2,069.6100	2.0696	1,748.9900	1.7490	(15.492)	0	0	0
2016/05/06	ES33	02/02/2017	10.60	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	ES33	02/02/2017	10.61	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	ES42	05/05/2016			Bond Future		10.8800	79.8631	10.8800	79.8631	0.000	0.0000	0.0000	0
2016/05/06	ES42	04/08/2016			Bond Future		10.9305	81.6630	10.8868	81.9702	(0.400)	0.0000	0.0000	7,270
2016/05/06	ES42	03/11/2016			Bond Future		11.0189	78.9487	10.9713	79.2785	(0.432)	0.0000	0.0000	0
2016/05/06	GOVI	04/08/2016	520.99	Put	GOVI		175,410.0000	17.5410	159,400.0000	15.9400	(9.127)	0	0	0
2016/05/06	GOVI	04/08/2016			GOVI		503.4490	503.4490	505.0500	505.0500	0.318	0.0000	0.0000	468
2016/05/06	GOVI	04/08/2016	521.01	Put	GOVI		175,610.0000	17.5610	159,600.0000	15.9600	(9.117)	0	0	0
2016/05/06	GOVI	04/08/2016	521.00	Put	GOVI		175,510.0000	17.5510	159,500.0000	15.9500	(9.122)	0	0	0
2016/05/06	GOVI	04/08/2016	521.00	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	GOVI	04/08/2016	521.01	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	GOVI	04/08/2016	520.99	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	GOVI	03/11/2016	476.11	Call	GOVI		369,870.0000	36.9870	387,230.0000	38.7230	4.694	0	0	0
2016/05/06	GOVI	03/11/2016	476.12	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	GOVI	03/11/2016			GOVI		513.0970	513.0970	514.8330	514.8330	0.338	0.0000	0.0000	146
2016/05/06	GOVI	03/11/2016	476.12	Call	GOVI		369,770.0000	36.9770	387,130.0000	38.7130	4.695	0	0	0
2016/05/06	GOVI	03/11/2016	476.13	Call	GOVI		369,670.0000	36.9670	387,030.0000	38.7030	4.696	0	0	0
2016/05/06	GOVI	03/11/2016	476.11	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	GOVI	03/11/2016	476.13	Put	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	GOVI	02/02/2017	533.34	Call	GOVI		0.0000	0.0000	0.0000	0.0000	0.000	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
2016/05/06	GOVI	02/02/2017			GOVI	523.3510	523.3510	525.2630	525.2630	0.365	0.0000	0.0000	0
2016/05/06	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	GOVI	02/02/2017	533.32	Put	GOVI	99,690.0000	9.9690	80,570.0000	8.0570	(19.179)	0	0	0
2016/05/06	GOVI	02/02/2017	533.34	Put	GOVI	99,890.0000	9.9890	80,770.0000	8.0770	(19.141)	0	0	0
2016/05/06	GOVI	02/02/2017	533.33	Put	GOVI	99,790.0000	9.9790	80,670.0000	8.0670	(19.160)	0	0	0
2016/05/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/05/06	IGOV	04/08/2016			Index Future	248.6810	248.6810	248.2890	248.2890	(0.158)	0.0000	0.0000	1,031
2016/05/06	IGOV	03/11/2016			Index Future	253.4660	253.4660	253.1190	253.1190	(0.137)	0.0000	0.0000	23
2016/05/06	IGOV	02/02/2017			Index Future	258.5520	258.5520	258.2670	258.2670	(0.110)	0.0000	0.0000	0
2016/05/06	ILBI	04/08/2016			Index Future	673.1850	673.1850	672.5910	672.5910	(0.088)	0.0000	0.0000	157
2016/05/06	ILBI	03/11/2016			Index Future	685.7980	685.7980	685.4340	685.4340	(0.053)	0.0000	0.0000	0
2016/05/06	IS01	19/12/2016			Interest Rate Swap	100.1594	100.1594	100.1514	100.1514	(0.008)	0.0000	0.0000	0
2016/05/06	IS01	16/03/2017			Interest Rate Swap	100.1976	100.1976	100.1815	100.1815	(0.016)	0.0000	0.0000	0
2016/05/06	IS01	15/06/2017			Interest Rate Swap	99.9556	99.9556	99.9350	99.9350	(0.021)	0.0000	0.0000	0
2016/05/06	IS02	18/12/2017			Interest Rate Swap	100.5854	100.5854	100.5482	100.5482	(0.037)	0.0000	0.0000	0
2016/05/06	IS02	16/03/2018			Interest Rate Swap	100.0343	100.0343	99.9930	99.9930	(0.041)	0.0000	0.0000	0
2016/05/06	IS02	15/06/2018			Interest Rate Swap	99.8722	99.8722	99.8332	99.8332	(0.039)	0.0000	0.0000	0
2016/05/06	IS05	17/12/2020			Interest Rate Swap	100.5253	100.5253	100.3838	100.3838	(0.141)	0.0000	0.0000	0
2016/05/06	IS05	16/03/2021			Interest Rate Swap	100.0157	100.0157	99.8650	99.8650	(0.151)	0.0000	0.0000	0
2016/05/06	IS05	15/06/2021			Interest Rate Swap	99.4761	99.4761	99.3121	99.3121	(0.165)	0.0000	0.0000	0
2016/05/06	IS10	17/12/2025			Interest Rate Swap	102.5880	102.5880	102.1170	102.1170	(0.459)	0.0000	0.0000	0
2016/05/06	IS10	16/03/2026			Interest Rate Swap	99.8346	99.8346	99.3472	99.3472	(0.488)	0.0000	0.0000	0
2016/05/06	IS10	15/06/2026			Interest Rate Swap	98.7201	98.7201	98.2232	98.2232	(0.503)	0.0000	0.0000	0
2016/05/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/05/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/05/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/05/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/05/06	JBAF	18/05/2016			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2016/05/06	JBAF	15/06/2016			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/05/06	JBAF	20/07/2016			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2016/05/06	JBAF	17/08/2016			Jibar Tradeable Future	7.5500	92.4500	7.5500	92.4500	0.000	0.0000	0.0000	0
2016/05/06	JBAF	21/09/2016			Jibar Tradeable Future	7.6300	92.3700	7.6300	92.3700	0.000	0.0000	0.0000	0
2016/05/06	JBAF	19/10/2016			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/05/06	JBAF	21/12/2016			Jibar Tradeable Future	7.8200	92.1800	7.8200	92.1800	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
2016/05/06	JBAF	15/03/2017			Jibar Tradeable Future	7.9400	92.0600	7.9400	92.0600	0.000	0.0000	0.0000	0
2016/05/06	JBAF	21/06/2017			Jibar Tradeable Future	8.0700	91.9300	8.0700	91.9300	0.000	0.0000	0.0000	0
2016/05/06	JBAF	20/09/2017			Jibar Tradeable Future	8.1700	91.8300	8.1700	91.8300	0.000	0.0000	0.0000	0
2016/05/06	JBAF	20/12/2017			Jibar Tradeable Future	8.2300	91.7700	8.2300	91.7700	0.000	0.0000	0.0000	0
2016/05/06	JBAF	20/03/2018			Jibar Tradeable Future	8.2900	91.7100	8.2900	91.7100	0.000	0.0000	0.0000	0
2016/05/06	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/05/06	R023	05/05/2016			Bond Future	9.0050	95.2041	9.0050	95.2041	0.000	0.0000	0.0000	0
2016/05/06	R023	04/08/2016	8.24	Call	Bond Future	316.6700	0.3167	369.7700	0.3698	16.768	0	0	0
2016/05/06	R023	04/08/2016	8.25	Put	Bond Future	4,056.6300	4.0566	3,776.3100	3.7763	(6.910)	0	0	0
2016/05/06	R023	04/08/2016			Bond Future	9.0286	97.2017	8.9573	97.5362	(0.790)	0.0000	0.0000	6,100
2016/05/06	R023	04/08/2016	8.25	Call	Bond Future	324.6900	0.3247	378.8700	0.3789	16.687	0	0	0
2016/05/06	R023	04/08/2016	8.26	Call	Bond Future	332.8800	0.3329	388.1300	0.3881	16.598	0	0	0
2016/05/06	R023	04/08/2016	8.24	Put	Bond Future	4,097.7300	4.0977	3,816.3300	3.8163	(6.867)	0	0	0
2016/05/06	R023	04/08/2016	8.26	Put	Bond Future	4,015.7300	4.0157	3,736.4800	3.7365	(6.954)	0	0	0
2016/05/06	R023	03/11/2016	9.73	Put	Bond Future	1,013.5500	1.0136	908.5700	0.9086	(10.358)	0	0	0
2016/05/06	R023	03/11/2016			Bond Future	9.0934	95.1133	9.0141	95.4738	(0.872)	0.0000	0.0000	0
2016/05/06	R023	03/11/2016	9.75	Put	Bond Future	988.7000	0.9887	885.6900	0.8857	(10.419)	0	0	0
2016/05/06	R023	03/11/2016	9.73	Call	Bond Future	3,846.5000	3.8465	4,101.9500	4.1019	6.641	0	0	0
2016/05/06	R023	03/11/2016	9.74	Put	Bond Future	1,001.0600	1.0011	897.0700	0.8971	(10.388)	0	0	0
2016/05/06	R023	03/11/2016	9.74	Call	Bond Future	3,877.6500	3.8776	4,134.0900	4.1341	6.613	0	0	0
2016/05/06	R023	03/11/2016	9.75	Call	Bond Future	3,908.9000	3.9089	4,166.3200	4.1663	6.585	0	0	0
2016/05/06	R023	02/02/2017	8.85	Call	Bond Future	1,916.4700	1.9165	2,085.9900	2.0860	8.845	0	0	0
2016/05/06	R023	02/02/2017			Bond Future	9.1499	97.0149	9.0604	97.4089	(0.978)	0.0000	0.0000	0
2016/05/06	R023	02/02/2017	8.86	Call	Bond Future	1,935.2500	1.9353	2,105.8500	2.1059	8.815	0	0	0
2016/05/06	R023	02/02/2017	8.84	Put	Bond Future	3,270.4600	3.2705	3,044.9300	3.0449	(6.896)	0	0	0
2016/05/06	R023	02/02/2017	8.86	Put	Bond Future	3,218.5700	3.2186	2,995.2200	2.9952	(6.939)	0	0	0
2016/05/06	R023	02/02/2017	8.84	Call	Bond Future	1,897.8100	1.8978	2,066.2300	2.0662	8.874	0	0	0
2016/05/06	R023	02/02/2017	8.85	Put	Bond Future	3,244.4400	3.2444	3,020.0100	3.0200	(6.917)	0	0	0
2016/05/06	R035	05/05/2016			Bond Future	9.8000	93.8245	9.8000	93.8245	0.000	0.0000	0.0000	0
2016/05/06	R035	04/08/2016			Bond Future	9.8249	95.8855	9.7764	96.2713	(0.493)	0.0000	0.0000	5,341
2016/05/06	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	R035	04/08/2016	10.35	Call	Bond Future	4,023.5100	4.0235	4,409.2700	4.4093	9.588	0	0	0
2016/05/06	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	R035	04/08/2016	10.36	Call	Bond Future	4,097.4500	4.0975	4,483.2100	4.4832	9.415	0	0	0
2016/05/06	R035	04/08/2016	10.37	Call	Bond Future	4,171.3000	4.1713	4,557.0600	4.5571	9.248	0	0	0
2016/05/06	R035	03/11/2016	9.58	Put	Bond Future	2,433.2300	2.4332	2,020.8400	2.0208	(16.948)	0	0	0
2016/05/06	R035	03/11/2016			Bond Future	9.8842	93.2015	9.8318	93.6139	(0.530)	0.0000	0.0000	0
2016/05/06	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	R035	03/11/2016	9.57	Put	Bond Future	2,514.9000	2.5149	2,102.5100	2.1025	(16.398)	0	0	0
2016/05/06	R035	03/11/2016	9.59	Put	Bond Future	2,351.6700	2.3517	1,939.2800	1.9393	(17.536)	0	0	0
2016/05/06	R186	05/05/2016			Bond Future	9.2100	112.6449	9.2100	112.6449	0.000	0.0000	0.0000	0
2016/05/06	R186	04/08/2016	8.51	Put	Bond Future	5,763.1800	5.7632	5,450.5800	5.4506	(5.424)	0	0	0

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2016/05/06	R186	04/08/2016	9.60	Call	Bond Future	3,817.4100	3.8174	4,067.4200	4.0674	6.549	0	0	0
2016/05/06	R186	04/08/2016	10.00	Put	Bond Future	626.0900	0.6261	550.7700	0.5508	(12.030)	0	0	6,500
2016/05/06	R186	04/08/2016			Bond Future	9.2312	109.7611	9.1766	110.1414	(0.591)	0.0000	0.0000	89,471
2016/05/06	R186	04/08/2016	8.50	Put	Bond Future	5,823.5900	5.8236	5,509.7200	5.5097	(5.390)	0	0	0
2016/05/06	R186	04/08/2016	9.25	Put	Bond Future	2,257.7500	2.2578	2,067.1800	2.0672	(8.441)	0	0	1,000
2016/05/06	R186	04/08/2016	9.40	Put	Bond Future	1,794.6700	1.7947	1,630.8800	1.6309	(9.126)	0	0	5,000
2016/05/06	R186	04/08/2016	8.51	Call	Bond Future	586.2600	0.5863	653.9600	0.6540	11.548	0	0	0
2016/05/06	R186	04/08/2016	8.49	Call	Bond Future	559.2300	0.5592	624.4100	0.6244	11.655	0	0	0
2016/05/06	R186	04/08/2016	8.50	Call	Bond Future	572.5500	0.5726	638.9800	0.6390	11.602	0	0	0
2016/05/06	R186	04/08/2016	9.25	Call	Bond Future	2,388.4500	2.3884	2,578.1800	2.5782	7.944	0	0	0
2016/05/06	R186	04/08/2016	9.40	Call	Bond Future	2,959.9100	2.9599	3,176.4200	3.1764	7.315	0	0	0
2016/05/06	R186	04/08/2016	9.60	Put	Bond Future	1,293.6800	1.2937	1,163.3900	1.1634	(10.071)	0	0	5,635
2016/05/06	R186	04/08/2016	10.00	Call	Bond Future	5,796.8900	5.7969	6,101.8700	6.1019	5.261	0	0	0
2016/05/06	R186	04/08/2016	8.49	Put	Bond Future	5,884.4500	5.8845	5,569.3300	5.5693	(5.355)	0	0	0
2016/05/06	R186	03/11/2016			Bond Future	9.2871	111.8421	9.2271	112.2524	(0.647)	0.0000	0.0000	0
2016/05/06	R186	03/11/2016	8.95	Put	Bond Future	4,529.7600	4.5298	4,279.2600	4.2793	(5.530)	0	0	0
2016/05/06	R186	03/11/2016	8.97	Put	Bond Future	4,444.2000	4.4442	4,196.4400	4.1964	(5.575)	0	0	0
2016/05/06	R186	03/11/2016	8.96	Put	Bond Future	4,486.8400	4.4868	4,237.7100	4.2377	(5.552)	0	0	0
2016/05/06	R186	03/11/2016	8.97	Call	Bond Future	2,253.9200	2.2539	2,416.4100	2.4164	7.209	0	0	0
2016/05/06	R186	03/11/2016	8.95	Call	Bond Future	2,199.3300	2.1993	2,359.0800	2.3591	7.264	0	0	0
2016/05/06	R186	03/11/2016	8.96	Call	Bond Future	2,226.5200	2.2265	2,387.6400	2.3876	7.236	0	0	0
2016/05/06	R197	05/05/2016			Bond Future	299.5036	299.5036	299.5036	299.5036	0.000	0.0000	0.0000	0
2016/05/06	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	R197	04/08/2016			Bond Future	298.7114	298.7114	298.5419	298.5419	(0.057)	0.0000	0.0000	1,889
2016/05/06	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	R197	04/08/2016	293.98	Call	Bond Future	4,731.4300	4.7314	4,561.8500	4.5619	(3.584)	0	0	0
2016/05/06	R197	04/08/2016	293.96	Call	Bond Future	4,751.4300	4.7514	4,581.8500	4.5819	(3.569)	0	0	0
2016/05/06	R197	04/08/2016	293.97	Call	Bond Future	4,741.4300	4.7414	4,571.8500	4.5719	(3.577)	0	0	0
2016/05/06	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	R197	03/11/2016	303.56	Call	Bond Future	837.5000	0.8375	727.4400	0.7274	(13.141)	0	0	0
2016/05/06	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	R197	03/11/2016			Bond Future	304.3975	304.3975	304.2874	304.2874	(0.036)	0.0000	0.0000	0
2016/05/06	R197	03/11/2016	303.57	Call	Bond Future	827.5000	0.8275	717.4400	0.7174	(13.300)	0	0	0
2016/05/06	R197	03/11/2016	303.58	Call	Bond Future	817.5000	0.8175	707.4400	0.7074	(13.463)	0	0	0
2016/05/06	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	R202	05/05/2016			Bond Future	249.6977	249.6977	249.6977	249.6977	0.000	0.0000	0.0000	0
2016/05/06	R202	04/08/2016	243.25	Call	Bond Future	9,306.6400	9.3066	9,099.7400	9.0997	(2.223)	0	0	0
2016/05/06	R202	04/08/2016			Bond Future	250.9992	250.9992	250.7530	250.7530	(0.098)	0.0000	0.0000	36,980
2016/05/06	R202	04/08/2016	243.26	Call	Bond Future	9,299.1200	9.2991	9,092.2700	9.0923	(2.224)	0	0	0
2016/05/06	R202	04/08/2016	243.24	Put	Bond Future	1,555.0100	1.5550	1,594.1700	1.5942	2.518	0	0	0
2016/05/06	R202	04/08/2016	243.26	Put	Bond Future	1,559.9600	1.5600	1,599.2400	1.5992	2.518	0	0	0
2016/05/06	R202	04/08/2016	243.24	Call	Bond Future	9,314.1700	9.3142	9,107.2000	9.1072	(2.222)	0	0	0
2016/05/06	R202	04/08/2016	243.25	Put	Bond Future	1,557.4800	1.5575	1,596.7100	1.5967	2.519	0	0	0
2016/05/06	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	R202	03/11/2016			Bond Future	255.7771	255.7771	255.5789	255.5789	(0.077)	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
2016/05/06	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	R202	03/11/2016	253.85	Call	Bond Future	1,927.1300	1.9271	1,728.9200	1.7289	(10.285)	0	0	0
2016/05/06	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	R202	03/11/2016	253.86	Call	Bond Future	1,917.1300	1.9171	1,718.9200	1.7189	(10.339)	0	0	0
2016/05/06	R202	03/11/2016	253.87	Call	Bond Future	1,907.1300	1.9071	1,708.9200	1.7089	(10.393)	0	0	0
2016/05/06	R203	05/05/2016			Bond Future	7.9800	101.5771	7.9800	101.5771	0.000	0.0000	0.0000	0
2016/05/06	R203	04/08/2016	7.26	Call	Bond Future	36.4700	0.0365	49.3200	0.0493	35.234	0	0	0
2016/05/06	R203	04/08/2016			Bond Future	7.9999	103.5632	7.9007	103.6658	(1.239)	0.0000	0.0000	58,097
2016/05/06	R203	04/08/2016	7.24	Call	Bond Future	34.0200	0.0340	46.1800	0.0462	35.744	0	0	0
2016/05/06	R203	04/08/2016	7.25	Call	Bond Future	35.1800	0.0352	47.6700	0.0477	35.503	0	0	0
2016/05/06	R203	04/08/2016	7.24	Put	Bond Future	825.0000	0.8250	734.4800	0.7345	(10.972)	0	0	0
2016/05/06	R203	04/08/2016	7.26	Put	Bond Future	806.5100	0.8065	716.6800	0.7167	(11.138)	0	0	0
2016/05/06	R203	04/08/2016	7.25	Put	Bond Future	815.6900	0.8157	725.5000	0.7255	(11.057)	0	0	0
2016/05/06	R203	03/11/2016	8.86	Call	Bond Future	740.1600	0.7402	839.8300	0.8398	13.466	0	0	0
2016/05/06	R203	03/11/2016			Bond Future	8.0751	101.3547	7.9201	101.4803	(1.919)	0.0000	0.0000	0
2016/05/06	R203	03/11/2016	8.84	Call	Bond Future	727.3500	0.7273	826.3700	0.8264	13.614	0	0	0
2016/05/06	R203	03/11/2016	8.85	Call	Bond Future	733.7400	0.7337	833.0900	0.8331	13.540	0	0	0
2016/05/06	R203	03/11/2016	8.84	Put	Bond Future	111.1100	0.1111	84.5600	0.0846	(23.895)	0	0	0
2016/05/06	R203	03/11/2016	8.86	Put	Bond Future	107.8800	0.1079	81.9800	0.0820	(24.008)	0	0	0
2016/05/06	R203	03/11/2016	8.85	Put	Bond Future	109.4800	0.1095	83.2600	0.0833	(23.950)	0	0	0
2016/05/06	R203	02/02/2017	7.70	Call	Bond Future	178.8800	0.1789	243.4000	0.2434	36.069	0	0	0
2016/05/06	R203	02/02/2017	7.71	Put	Bond Future	402.4000	0.4024	311.3900	0.3114	(22.617)	0	0	0
2016/05/06	R203	02/02/2017			Bond Future	8.0936	103.3812	7.8230	103.5373	(3.343)	0.0000	0.0000	0
2016/05/06	R203	02/02/2017	7.71	Call	Bond Future	181.0300	0.1810	246.0600	0.2461	35.922	0	0	0
2016/05/06	R203	02/02/2017	7.72	Call	Bond Future	183.5500	0.1836	249.0900	0.2491	35.707	0	0	0
2016/05/06	R203	02/02/2017	7.70	Put	Bond Future	406.0300	0.4060	314.5100	0.3145	(22.540)	0	0	0
2016/05/06	R203	02/02/2017	7.72	Put	Bond Future	399.1300	0.3991	308.6300	0.3086	(22.674)	0	0	0
2016/05/06	R204	05/05/2016			Bond Future	8.3750	102.2029	8.3750	102.2029	0.000	0.0000	0.0000	0
2016/05/06	R204	04/08/2016			Bond Future	8.4164	100.2008	8.3260	100.3903	(1.074)	0.0000	0.0000	34,911
2016/05/06	R204	04/08/2016	7.74	Put	Bond Future	1,569.7400	1.5697	1,414.1800	1.4142	(9.910)	0	0	0
2016/05/06	R204	04/08/2016	7.76	Put	Bond Future	1,534.9600	1.5350	1,380.8500	1.3809	(10.040)	0	0	0
2016/05/06	R204	04/08/2016	7.74	Call	Bond Future	140.7700	0.1408	174.7200	0.1747	24.117	0	0	0
2016/05/06	R204	04/08/2016	7.75	Put	Bond Future	1,552.2400	1.5522	1,397.4000	1.3974	(9.975)	0	0	0
2016/05/06	R204	04/08/2016	7.75	Call	Bond Future	144.5800	0.1446	179.2500	0.1793	23.980	0	0	0
2016/05/06	R204	04/08/2016	7.76	Call	Bond Future	148.6100	0.1486	184.0100	0.1840	23.821	0	0	0
2016/05/06	R204	03/11/2016			Bond Future	8.4968	102.1005	8.3839	102.3143	(1.329)	0.0000	0.0000	0
2016/05/06	R204	03/11/2016	9.21	Put	Bond Future	324.6500	0.3247	271.6000	0.2716	(16.341)	0	0	0
2016/05/06	R204	03/11/2016	9.23	Put	Bond Future	315.6900	0.3157	263.8000	0.2638	(16.437)	0	0	0
2016/05/06	R204	03/11/2016	9.22	Put	Bond Future	320.0300	0.3200	267.5700	0.2676	(16.392)	0	0	0
2016/05/06	R204	03/11/2016	9.22	Call	Bond Future	1,675.8400	1.6758	1,837.2400	1.8372	9.631	0	0	0
2016/05/06	R204	03/11/2016	9.21	Call	Bond Future	1,661.8700	1.6619	1,822.6800	1.8227	9.676	0	0	0
2016/05/06	R204	03/11/2016	9.23	Call	Bond Future	1,690.0800	1.6901	1,852.0500	1.8521	9.584	0	0	0
2016/05/06	R204	02/02/2017	8.28	Call	Bond Future	651.1400	0.6511	758.1200	0.7581	16.430	0	0	0
2016/05/06	R204	02/02/2017			Bond Future	8.5545	100.0998	8.4089	100.3455	(1.702)	0.0000	0.0000	0
2016/05/06	R204	02/02/2017	8.29	Call	Bond Future	658.4700	0.6585	766.2100	0.7662	16.362	0	0	0
2016/05/06	R204	02/02/2017	8.30	Call	Bond Future	665.8400	0.6658	774.3500	0.7744	16.297	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
2016/05/06	R204	02/02/2017	8.28	Put	Bond Future	1,115.0200	1.1150	976.2300	0.9762	(12.447)	0	0	0
2016/05/06	R204	02/02/2017	8.30	Put	Bond Future	1,095.8300	1.0958	958.5700	0.9586	(12.526)	0	0	0
2016/05/06	R204	02/02/2017	8.29	Put	Bond Future	1,105.4000	1.1054	967.3700	0.9674	(12.487)	0	0	0
2016/05/06	R207	05/05/2016			Bond Future	8.6100	98.0786	8.6100	98.0786	0.000	0.0000	0.0000	0
2016/05/06	R207	04/08/2016			Bond Future	8.6538	96.4131	8.5783	96.6277	(0.872)	0.0000	0.0000	76,765
2016/05/06	R207	04/08/2016	7.99	Put	Bond Future	2,126.1400	2.1261	1,951.6300	1.9516	(8.208)	0	0	0
2016/05/06	R207	04/08/2016	8.01	Put	Bond Future	2,079.3600	2.0794	1,906.4700	1.9065	(8.315)	0	0	0
2016/05/06	R207	04/08/2016	8.00	Put	Bond Future	2,102.6900	2.1027	1,928.9900	1.9290	(8.261)	0	0	0
2016/05/06	R207	04/08/2016	8.01	Call	Bond Future	229.0400	0.2290	270.8300	0.2708	18.246	0	0	0
2016/05/06	R207	04/08/2016	7.99	Call	Bond Future	217.6400	0.2176	257.8100	0.2578	18.457	0	0	0
2016/05/06	R207	04/08/2016	8.00	Call	Bond Future	223.2800	0.2233	264.2600	0.2643	18.354	0	0	0
2016/05/06	R207	02/02/2017	9.24	Call	Bond Future	2,026.4800	2.0265	2,199.3700	2.1994	8.532	0	0	0
2016/05/06	R207	02/02/2017			Bond Future	8.7817	96.5618	8.6728	96.8322	(1.240)	0.0000	0.0000	0
2016/05/06	R207	02/02/2017	8.91	Call	Bond Future	1,540.1500	1.5401	1,688.8700	1.6889	9.656	0	0	62
2016/05/06	R207	02/02/2017	9.22	Call	Bond Future	1,995.0500	1.9950	2,166.5400	2.1665	8.596	0	0	0
2016/05/06	R207	02/02/2017	9.23	Call	Bond Future	2,010.7300	2.0107	2,182.9200	2.1829	8.564	0	0	0
2016/05/06	R207	02/02/2017	8.91	Put	Bond Future	1,222.7000	1.2227	1,101.0300	1.1010	(9.951)	0	0	0
2016/05/06	R207	02/02/2017	9.22	Put	Bond Future	916.0100	0.9160	817.1100	0.8171	(10.797)	0	0	0
2016/05/06	R207	02/02/2017	9.24	Put	Bond Future	898.5700	0.8986	801.0700	0.8011	(10.851)	0	0	0
2016/05/06	R207	02/02/2017	9.23	Put	Bond Future	907.2500	0.9072	809.0500	0.8091	(10.824)	0	0	0
2016/05/06	R208	05/05/2016			Bond Future	8.7400	92.9411	8.7400	92.9411	0.000	0.0000	0.0000	0
2016/05/06	R208	04/08/2016	8.01	Put	Bond Future	2,997.0700	2.9971	2,792.9100	2.7929	(6.812)	0	0	0
2016/05/06	R208	04/08/2016			Bond Future	8.7707	94.8516	8.7030	95.0938	(0.772)	0.0000	0.0000	48,309
2016/05/06	R208	04/08/2016	8.00	Put	Bond Future	3,028.1800	3.0282	2,823.2300	2.8232	(6.768)	0	0	0
2016/05/06	R208	04/08/2016	7.99	Call	Bond Future	219.3000	0.2193	255.7700	0.2558	16.630	0	0	0
2016/05/06	R208	04/08/2016	8.00	Call	Bond Future	225.1100	0.2251	262.3500	0.2623	16.543	0	0	0
2016/05/06	R208	04/08/2016	8.01	Call	Bond Future	231.0300	0.2310	269.0600	0.2691	16.461	0	0	0
2016/05/06	R208	04/08/2016	7.99	Put	Bond Future	3,059.4100	3.0594	2,853.6900	2.8537	(6.724)	0	0	0
2016/05/06	R208	03/11/2016	9.59	Put	Bond Future	607.9500	0.6080	540.4600	0.5405	(11.101)	0	0	0
2016/05/06	R208	03/11/2016			Bond Future	8.8370	93.2472	8.7591	93.5133	(0.881)	0.0000	0.0000	0
2016/05/06	R208	03/11/2016	9.58	Put	Bond Future	616.1300	0.6161	547.9300	0.5479	(11.069)	0	0	0
2016/05/06	R208	03/11/2016	9.57	Call	Bond Future	3,085.7000	3.0857	3,282.9200	3.2829	6.391	0	0	0
2016/05/06	R208	03/11/2016	9.58	Call	Bond Future	3,110.2500	3.1102	3,308.1900	3.3082	6.364	0	0	0
2016/05/06	R208	03/11/2016	9.59	Call	Bond Future	3,135.0700	3.1351	3,333.7200	3.3337	6.336	0	0	0
2016/05/06	R208	03/11/2016	9.57	Put	Bond Future	624.6000	0.6246	555.6800	0.5557	(11.034)	0	0	0
2016/05/06	R208	02/02/2017			Bond Future	8.8902	95.1116	8.7990	95.4088	(1.026)	0.0000	0.0000	0
2016/05/06	R208	02/02/2017	8.64	Call	Bond Future	1,422.3500	1.4224	1,552.9500	1.5529	9.182	0	0	0
2016/05/06	R208	02/02/2017	8.63	Put	Bond Future	2,258.8500	2.2588	2,091.4000	2.0914	(7.413)	0	0	0
2016/05/06	R208	02/02/2017	8.65	Put	Bond Future	2,221.9500	2.2219	2,056.2100	2.0562	(7.459)	0	0	0
2016/05/06	R208	02/02/2017	8.64	Put	Bond Future	2,240.3500	2.2403	2,073.7500	2.0738	(7.436)	0	0	0
2016/05/06	R208	02/02/2017	8.65	Call	Bond Future	1,436.8100	1.4368	1,568.2700	1.5683	9.149	0	0	0
2016/05/06	R208	02/02/2017	8.63	Call	Bond Future	1,407.9800	1.4080	1,537.7300	1.5377	9.215	0	0	0
2016/05/06	R209	05/05/2016			Bond Future	9.7450	70.2099	9.7450	70.2099	0.000	0.0000	0.0000	0
2016/05/06	R209	04/08/2016	9.26	Call	Bond Future	1,006.9700	1.0070	1,081.1100	1.0811	7.363	0	0	0
2016/05/06	R209	04/08/2016	9.70	Put	Bond Future	2,556.1500	2.5562	2,400.1700	2.4002	(6.102)	0	0	250

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
2016/05/06	R209	04/08/2016			Bond Future	9.7654	71.7748	9.7224	72.0590	(0.441)	0.0000	0.0000	54,865
2016/05/06	R209	04/08/2016	9.24	Call	Bond Future	968.7100	0.9687	1,040.6300	1.0406	7.424	0	0	0
2016/05/06	R209	04/08/2016	9.60	Put	Bond Future	2,924.0500	2.9240	2,755.2200	2.7552	(5.774)	0	0	0
2016/05/06	R209	04/08/2016	10.60	Call	Bond Future	5,783.8000	5.7838	6,010.9300	6.0109	3.927	0	0	5,760
2016/05/06	R209	04/08/2016	9.40	Put	Bond Future	3,774.4600	3.7745	3,580.6600	3.5807	(5.135)	0	0	0
2016/05/06	R209	04/08/2016	9.70	Call	Bond Future	2,123.4300	2.1234	2,251.6500	2.2516	6.038	0	0	0
2016/05/06	R209	04/08/2016	10.29	Call	Bond Future	4,373.2900	4.3733	4,571.7700	4.5718	4.538	0	0	0
2016/05/06	R209	04/08/2016	9.25	Call	Bond Future	987.7100	0.9877	1,060.7400	1.0607	7.394	0	0	0
2016/05/06	R209	04/08/2016	9.24	Put	Bond Future	4,564.2900	4.5643	4,352.0100	4.3520	(4.651)	0	0	0
2016/05/06	R209	04/08/2016	10.60	Put	Bond Future	607.0000	0.6070	549.9300	0.5499	(9.402)	0	0	0
2016/05/06	R209	04/08/2016	9.40	Call	Bond Future	1,303.2800	1.3033	1,393.6800	1.3937	6.936	0	0	250
2016/05/06	R209	04/08/2016	9.26	Put	Bond Future	4,460.5500	4.4606	4,250.4900	4.2505	(4.709)	0	0	0
2016/05/06	R209	04/08/2016	9.60	Call	Bond Future	1,821.7500	1.8218	1,937.1200	1.9371	6.333	0	0	5,760
2016/05/06	R209	04/08/2016	9.25	Put	Bond Future	4,512.2400	4.5122	4,301.0700	4.3011	(4.680)	0	0	0
2016/05/06	R209	04/08/2016	10.29	Put	Bond Future	1,047.2400	1.0472	961.5200	0.9615	(8.185)	0	0	250
2016/05/06	R209	03/11/2016	10.26	Call	Bond Future	4,865.2000	4.8652	5,058.2000	5.0582	3.967	0	0	0
2016/05/06	R209	03/11/2016			Bond Future	9.8173	69.9850	9.7708	70.2891	(0.473)	0.0000	0.0000	0
2016/05/06	R209	03/11/2016	10.24	Call	Bond Future	4,787.4300	4.7874	4,978.7200	4.9787	3.996	0	0	0
2016/05/06	R209	03/11/2016	10.25	Call	Bond Future	4,826.2600	4.8263	5,018.4000	5.0184	3.981	0	0	0
2016/05/06	R209	03/11/2016	10.24	Put	Bond Future	2,112.3000	2.1123	1,999.4200	1.9994	(5.344)	0	0	0
2016/05/06	R209	03/11/2016	10.25	Put	Bond Future	2,089.7800	2.0898	1,977.7500	1.9778	(5.361)	0	0	0
2016/05/06	R209	03/11/2016	10.26	Put	Bond Future	2,067.4700	2.0675	1,956.3000	1.9563	(5.377)	0	0	0
2016/05/06	R209	02/02/2017	9.55	Put	Bond Future	5,164.4000	5.1644	4,976.8700	4.9769	(3.631)	0	0	0
2016/05/06	R209	02/02/2017			Bond Future	9.8631	71.3844	9.8124	71.7140	(0.515)	0.0000	0.0000	0
2016/05/06	R209	02/02/2017	9.54	Put	Bond Future	5,204.4300	5.2044	5,016.0300	5.0160	(3.620)	0	0	0
2016/05/06	R209	02/02/2017	9.55	Call	Bond Future	3,093.2200	3.0932	3,235.2800	3.2353	4.593	0	0	0
2016/05/06	R209	02/02/2017	9.53	Call	Bond Future	3,038.2700	3.0383	3,178.6000	3.1786	4.619	0	0	0
2016/05/06	R209	02/02/2017	9.54	Call	Bond Future	3,065.5600	3.0656	3,206.7500	3.2068	4.606	0	0	0
2016/05/06	R209	02/02/2017	9.53	Put	Bond Future	5,244.9200	5.2449	5,055.6600	5.0557	(3.608)	0	0	0
2016/05/06	R210	05/05/2016			Bond Future	183.8893	183.8893	183.8893	183.8893	0.000	0.0000	0.0000	0
2016/05/06	R210	04/08/2016			Bond Future	187.3841	187.3841	187.4580	187.4580	0.039	0.0000	0.0000	1,391
2016/05/06	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	R210	04/08/2016	181.50	Call	Bond Future	5,884.1300	5.8841	5,958.0000	5.9580	1.255	0	0	0
2016/05/06	R210	04/08/2016	181.52	Call	Bond Future	5,864.1300	5.8641	5,938.0000	5.9380	1.260	0	0	0
2016/05/06	R210	04/08/2016	181.51	Call	Bond Future	5,874.1300	5.8741	5,948.0000	5.9480	1.258	0	0	0
2016/05/06	R210	03/11/2016			Bond Future	188.6610	188.6610	188.7756	188.7756	0.061	0.0000	0.0000	0
2016/05/06	R210	03/11/2016	188.90	Put	Bond Future	238.9700	0.2390	124.4500	0.1245	(47.922)	0	0	0
2016/05/06	R210	03/11/2016	188.92	Put	Bond Future	258.9700	0.2590	144.4500	0.1445	(44.221)	0	0	0
2016/05/06	R210	03/11/2016	188.91	Put	Bond Future	248.9700	0.2490	134.4500	0.1345	(45.998)	0	0	0
2016/05/06	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	R211	04/08/2016			Bond Future	139.4891	139.4891	139.5396	139.5396	0.036	0.0000	0.0000	62

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
2016/05/06	R211	04/08/2016	137.09	Call	Bond Future	2,399.1400	2.3991	2,449.5900	2.4496	2.103	0	0	0
2016/05/06	R211	04/08/2016	137.07	Call	Bond Future	2,419.1400	2.4191	2,469.5900	2.4696	2.085	0	0	0
2016/05/06	R211	04/08/2016	137.08	Call	Bond Future	2,409.1400	2.4091	2,459.5900	2.4596	2.094	0	0	0
2016/05/06	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	R211	03/11/2016	141.75	Call	Bond Future	394.4200	0.3944	475.1600	0.4752	20.471	0	0	0
2016/05/06	R211	03/11/2016			Bond Future	142.1444	142.1444	142.2252	142.2252	0.057	0.0000	0.0000	0
2016/05/06	R211	03/11/2016	141.76	Call	Bond Future	384.4200	0.3844	465.1600	0.4652	21.003	0	0	0
2016/05/06	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	R211	03/11/2016	141.74	Call	Bond Future	404.4200	0.4044	485.1600	0.4852	19.964	0	0	0
2016/05/06	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	R212	05/05/2016			Bond Future	145.0716	145.0716	145.0716	145.0716	0.000	0.0000	0.0000	0
2016/05/06	R212	04/08/2016	142.43	Call	Bond Future	3,481.4000	3.4814	3,383.2800	3.3833	(2.818)	0	0	0
2016/05/06	R212	04/08/2016			Bond Future	145.9114	145.9114	145.8133	145.8133	(0.067)	0.0000	0.0000	3,880
2016/05/06	R212	04/08/2016	142.44	Call	Bond Future	3,471.4000	3.4714	3,373.2800	3.3733	(2.827)	0	0	0
2016/05/06	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	R212	04/08/2016	142.42	Call	Bond Future	3,491.4000	3.4914	3,393.2800	3.3933	(2.810)	0	0	0
2016/05/06	R212	03/11/2016			Bond Future	148.6889	148.6889	148.6196	148.6196	(0.047)	0.0000	0.0000	0
2016/05/06	R212	03/11/2016	148.11	Call	Bond Future	578.8800	0.5789	509.6100	0.5096	(11.966)	0	0	0
2016/05/06	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/06	R212	03/11/2016	148.12	Call	Bond Future	568.8800	0.5689	499.6100	0.4996	(12.177)	0	0	0
2016/05/06	R212	03/11/2016	148.10	Call	Bond Future	588.8800	0.5889	519.6100	0.5196	(11.763)	0	0	0
2016/05/06	R213	05/05/2016			Bond Future	9.6300	80.8175	9.6300	80.8175	0.000	0.0000	0.0000	0
2016/05/06	R213	04/08/2016			Bond Future	9.6470	82.6176	9.5985	82.9378	(0.503)	0.0000	0.0000	44,354
2016/05/06	R213	04/08/2016	8.99	Put	Bond Future	5,207.8600	5.2079	4,953.5100	4.9535	(4.884)	0	0	0
2016/05/06	R213	04/08/2016	9.01	Put	Bond Future	5,096.8700	5.0969	4,844.7900	4.8448	(4.946)	0	0	0
2016/05/06	R213	04/08/2016	9.00	Put	Bond Future	5,152.2700	5.1523	4,899.0500	4.8990	(4.915)	0	0	0
2016/05/06	R213	04/08/2016	9.01	Call	Bond Future	743.3900	0.7434	811.4600	0.8115	9.157	0	0	0
2016/05/06	R213	04/08/2016	8.99	Call	Bond Future	712.3200	0.7123	778.1200	0.7781	9.237	0	0	0
2016/05/06	R213	04/08/2016	9.00	Call	Bond Future	727.8000	0.7278	794.7300	0.7947	9.196	0	0	0
2016/05/06	R213	03/11/2016			Bond Future	9.7036	80.6332	9.6511	80.9760	(0.542)	0.0000	0.0000	0
2016/05/06	R213	03/11/2016	10.18	Put	Bond Future	1,969.3200	1.9693	1,848.0900	1.8481	(6.156)	0	0	0
2016/05/06	R213	03/11/2016	10.20	Put	Bond Future	1,926.6200	1.9266	1,807.3000	1.8073	(6.193)	0	0	0
2016/05/06	R213	03/11/2016	10.18	Call	Bond Future	4,982.1300	4.9821	5,203.7200	5.2037	4.448	0	0	0
2016/05/06	R213	03/11/2016	10.19	Put	Bond Future	1,947.9800	1.9480	1,827.7000	1.8277	(6.175)	0	0	0
2016/05/06	R213	03/11/2016	10.19	Call	Bond Future	5,022.2800	5.0223	5,244.8200	5.2448	4.431	0	0	0
2016/05/06	R213	03/11/2016	10.20	Call	Bond Future	5,062.3300	5.0623	5,285.8300	5.2858	4.415	0	0	0
2016/05/06	R213	02/02/2017	9.40	Call	Bond Future	2,916.0200	2.9160	3,071.9400	3.0719	5.347	0	0	0
2016/05/06	R213	02/02/2017	9.42	Call	Bond Future	2,969.9800	2.9700	3,127.8600	3.1279	5.316	0	0	0
2016/05/06	R213	02/02/2017			Bond Future	9.7551	82.2453	9.6974	82.6173	(0.592)	0.0000	0.0000	0
2016/05/06	R213	02/02/2017	9.41	Call	Bond Future	2,942.9300	2.9429	3,099.8300	3.0998	5.331	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
2016/05/06	R213	02/02/2017	9.40	Put	Bond Future	5,243.2100	5.2432	5,027.1600	5.0272	(4.121)	0	0	0
2016/05/06	R213	02/02/2017	9.42	Put	Bond Future	5,163.5700	5.1636	4,949.4800	4.9495	(4.146)	0	0	0
2016/05/06	R213	02/02/2017	9.41	Put	Bond Future	5,203.2800	5.2033	4,988.2100	4.9882	(4.133)	0	0	0
2016/05/06	R214	05/05/2016			Bond Future	9.8800	70.1637	9.8800	70.1637	0.000	0.0000	0.0000	0
2016/05/06	R214	04/08/2016	9.24	Call	Bond Future	785.9100	0.7859	846.3900	0.8464	7.696	0	0	0
2016/05/06	R214	04/08/2016	9.25	Put	Bond Future	5,404.6400	5.4046	5,174.2200	5.1742	(4.263)	0	0	0
2016/05/06	R214	04/08/2016	11.30	Call	Bond Future	8,723.5200	8.7235	8,991.3400	8.9913	3.070	0	0	5,800
2016/05/06	R214	04/08/2016			Bond Future	9.8944	71.7689	9.8514	72.0609	(0.434)	0.0000	0.0000	30,123
2016/05/06	R214	04/08/2016	8.55	Put	Bond Future	10,332.8600	10.3329	10,054.2600	10.0543	(2.696)	0	0	0
2016/05/06	R214	04/08/2016	9.30	Call	Bond Future	888.8400	0.8888	955.6000	0.9556	7.511	0	0	1,300
2016/05/06	R214	04/08/2016	9.25	Call	Bond Future	802.4700	0.8025	863.9700	0.8640	7.664	0	0	0
2016/05/06	R214	04/08/2016	11.30	Put	Bond Future	205.3300	0.2053	181.2300	0.1812	(11.737)	0	0	0
2016/05/06	R214	04/08/2016	10.30	Put	Bond Future	1,327.5000	1.3275	1,225.8400	1.2258	(7.658)	0	0	0
2016/05/06	R214	04/08/2016	9.26	Call	Bond Future	819.2800	0.8193	881.8100	0.8818	7.632	0	0	0
2016/05/06	R214	04/08/2016	8.55	Call	Bond Future	135.9200	0.1359	149.2400	0.1492	9.800	0	0	1,300
2016/05/06	R214	04/08/2016	9.30	Put	Bond Future	5,116.0600	5.1161	4,890.9000	4.8909	(4.401)	0	0	0
2016/05/06	R214	04/08/2016	9.24	Put	Bond Future	5,463.4500	5.4635	5,232.0100	5.2320	(4.236)	0	0	0
2016/05/06	R214	04/08/2016	10.30	Call	Bond Future	3,984.8600	3.9849	4,175.1200	4.1751	4.775	0	0	5,800
2016/05/06	R214	04/08/2016	9.26	Put	Bond Future	5,346.2100	5.3462	5,116.8200	5.1168	(4.291)	0	0	0
2016/05/06	R214	03/11/2016	10.35	Put	Bond Future	2,294.5200	2.2945	2,176.1200	2.1761	(5.160)	0	0	0
2016/05/06	R214	03/11/2016			Bond Future	9.9480	69.8324	9.9017	70.1443	(0.466)	0.0000	0.0000	0
2016/05/06	R214	03/11/2016	10.34	Put	Bond Future	2,318.4600	2.3185	2,199.1900	2.1992	(5.144)	0	0	0
2016/05/06	R214	03/11/2016	10.35	Call	Bond Future	4,905.2500	4.9052	5,098.7800	5.0988	3.945	0	0	0
2016/05/06	R214	03/11/2016	10.33	Call	Bond Future	4,827.4000	4.8274	5,019.1900	5.0192	3.973	0	0	0
2016/05/06	R214	03/11/2016	10.34	Call	Bond Future	4,866.2700	4.8663	5,058.9300	5.0589	3.959	0	0	0
2016/05/06	R214	03/11/2016	10.33	Put	Bond Future	2,342.6200	2.3426	2,222.4800	2.2225	(5.128)	0	0	0
2016/05/06	R214	02/02/2017			Bond Future	9.9973	71.2287	9.9468	71.5661	(0.506)	0.0000	0.0000	0
2016/05/06	R214	02/02/2017	9.67	Call	Bond Future	3,218.1100	3.2181	3,363.0000	3.3630	4.502	0	0	0
2016/05/06	R214	02/02/2017	9.66	Put	Bond Future	5,494.7100	5.4947	5,301.3100	5.3013	(3.520)	0	0	0
2016/05/06	R214	02/02/2017	9.68	Put	Bond Future	5,411.1400	5.4111	5,219.4800	5.2195	(3.542)	0	0	0
2016/05/06	R214	02/02/2017	9.67	Put	Bond Future	5,452.9200	5.4529	5,260.4000	5.2604	(3.531)	0	0	0
2016/05/06	R214	02/02/2017	9.68	Call	Bond Future	3,246.3900	3.2464	3,392.1400	3.3921	4.490	0	0	0
2016/05/06	R214	02/02/2017	9.66	Call	Bond Future	3,189.7400	3.1897	3,333.7500	3.3338	4.515	0	0	0
2016/05/06	R248	05/05/2016			Bond Future	9.9650	90.0379	9.9650	90.0379	0.000	0.0000	0.0000	0
2016/05/06	R248	04/08/2016			Bond Future	9.9876	92.0485	9.9445	92.4177	(0.431)	0.0000	0.0000	59,523
2016/05/06	R248	04/08/2016	9.25	Call	Bond Future	923.3600	0.9234	992.4000	0.9924	7.477	0	0	0
2016/05/06	R248	04/08/2016	9.24	Put	Bond Future	7,727.6500	7.7276	7,426.3300	7.4263	(3.899)	0	0	0
2016/05/06	R248	04/08/2016	9.26	Put	Bond Future	7,571.6300	7.5716	7,272.6800	7.2727	(3.948)	0	0	0
2016/05/06	R248	04/08/2016	9.25	Put	Bond Future	7,649.4100	7.6494	7,349.2600	7.3493	(3.924)	0	0	0
2016/05/06	R248	04/08/2016	9.26	Call	Bond Future	942.8100	0.9428	1,013.0500	1.0131	7.450	0	0	0
2016/05/06	R248	04/08/2016	9.24	Call	Bond Future	904.1900	0.9042	972.0600	0.9721	7.506	0	0	0
2016/05/06	R248	03/11/2016	10.38	Call	Bond Future	6,042.6400	6.0426	6,278.1500	6.2782	3.897	0	0	0
2016/05/06	R248	03/11/2016			Bond Future	10.0444	89.3551	9.9979	89.7499	(0.463)	0.0000	0.0000	0
2016/05/06	R248	03/11/2016	10.39	Call	Bond Future	6,090.3900	6.0904	6,326.9700	6.3270	3.884	0	0	0
2016/05/06	R248	03/11/2016	10.37	Put	Bond Future	3,318.6400	3.3186	3,158.3600	3.1584	(4.830)	0	0	0
2016/05/06	R248	03/11/2016	10.39	Put	Bond Future	3,254.6800	3.2547	3,096.5500	3.0965	(4.859)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/06	R248	03/11/2016	10.37	Call	Bond Future	5,994.7800	5.9948	6,229.2100	6.2292	3.911	0	0	0
2016/05/06	R248	03/11/2016	10.38	Put	Bond Future	3,286.6400	3.2866	3,127.4400	3.1274	(4.844)	0	0	0
2016/05/06	R248	02/02/2017	9.76	Put	Bond Future	7,085.8600	7.0859	6,841.8900	6.8419	(3.443)	0	0	0
2016/05/06	R248	02/02/2017	9.78	Put	Bond Future	6,980.7200	6.9807	6,738.9000	6.7389	(3.464)	0	0	0
2016/05/06	R248	02/02/2017			Bond Future	10.0970	91.1418	10.0461	91.5692	(0.504)	0.0000	0.0000	0
2016/05/06	R248	02/02/2017	9.77	Put	Bond Future	7,033.2800	7.0333	6,790.4000	6.7904	(3.453)	0	0	0
2016/05/06	R248	02/02/2017	9.76	Call	Bond Future	4,182.9000	4.1829	4,366.3000	4.3663	4.385	0	0	0
2016/05/06	R248	02/02/2017	9.77	Call	Bond Future	4,218.9400	4.2189	4,403.4300	4.4034	4.373	0	0	0
2016/05/06	R248	02/02/2017	9.78	Call	Bond Future	4,254.8400	4.2548	4,440.3900	4.4404	4.361	0	0	0

Total

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