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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

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

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
2016/05/05	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	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
2016/05/05	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	2025	05/05/2016			Bond Future	126.3111	126.3111	126.3467	126.3467	0.028	0.0000	0.0000	0
2016/05/05	2025	05/05/2016	126.00	Call	Bond Future	311.0700	0.3111	346.7500	0.3467	11.470	0	0	0
2016/05/05	2025	05/05/2016	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2025	05/05/2016	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2025	05/05/2016	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2025	05/05/2016	126.01	Call	Bond Future	301.0700	0.3011	336.7500	0.3367	11.851	0	0	0
2016/05/05	2025	05/05/2016	125.99	Call	Bond Future	321.0700	0.3211	356.7500	0.3567	11.113	0	0	0
2016/05/05	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2025	04/08/2016			Bond Future	127.4542	127.4542	127.6433	127.6433	0.148	0.0000	0.0000	2,704
2016/05/05	2025	04/08/2016	123.86	Call	Bond Future	3,594.1900	3.5942	3,783.2900	3.7833	5.261	0	0	0
2016/05/05	2025	04/08/2016	123.87	Call	Bond Future	3,584.1900	3.5842	3,773.2900	3.7733	5.276	0	0	0
2016/05/05	2025	04/08/2016	123.85	Call	Bond Future	3,604.1900	3.6042	3,793.2900	3.7933	5.247	0	0	0
2016/05/05	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2025	03/11/2016			Bond Future	129.8822	129.8822	130.0731	130.0731	0.147	0.0000	0.0000	0
2016/05/05	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2025	03/11/2016	129.21	Call	Bond Future	672.1800	0.6722	863.0800	0.8631	28.400	0	0	0
2016/05/05	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2025	03/11/2016	129.22	Call	Bond Future	662.1800	0.6622	853.0800	0.8531	28.829	0	0	0
2016/05/05	2025	03/11/2016	129.23	Call	Bond Future	652.1800	0.6522	843.0800	0.8431	29.271	0	0	0
2016/05/05	2030	05/05/2016	8.99	Put	Bond Future	4,007.7900	4.0078	4,279.0000	4.2790	6.767	0	0	0
2016/05/05	2030	05/05/2016	9.01	Put	Bond Future	3,860.5000	3.8605	4,131.7100	4.1317	7.025	0	0	0
2016/05/05	2030	05/05/2016			Bond Future	9.5508	90.4498	9.5900	90.1785	0.411	0.0000	0.0000	0
2016/05/05	2030	05/05/2016	9.00	Put	Bond Future	3,934.1000	3.9341	4,205.3100	4.2053	6.894	0	0	0
2016/05/05	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2030	04/08/2016	10.17	Call	Bond Future	3,671.9100	3.6719	3,605.9200	3.6059	(1.797)	0	0	0
2016/05/05	2030	04/08/2016			Bond Future	9.6153	88.1537	9.6249	88.0877	0.101	0.0000	0.0000	25,310
2016/05/05	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2030	03/11/2016	9.35	Put	Bond Future	2,197.4200	2.1974	2,265.5500	2.2656	3.100	0	0	0
2016/05/05	2030	03/11/2016			Bond Future	9.6710	89.8260	9.6811	89.7579	0.105	0.0000	0.0000	0
2016/05/05	2030	03/11/2016	9.34	Put	Bond Future	2,267.1200	2.2671	2,335.2500	2.3353	3.005	0	0	0
2016/05/05	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2030	03/11/2016	9.33	Put	Bond Future	2,336.8900	2.3369	2,405.0200	2.4050	2.915	0	0	0

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2016/05/05	2032	05/05/2016			Bond Future	9.6807	89.3961	9.7200	89.1084	0.406	0.0000	0.0000	0
2016/05/05	2032	05/05/2016	8.99	Put	Bond Future	5,293.8400	5.2938	5,581.5400	5.5815	5.435	0	0	0
2016/05/05	2032	05/05/2016	9.01	Put	Bond Future	5,134.1400	5.1341	5,421.8400	5.4218	5.604	0	0	0
2016/05/05	2032	05/05/2016	9.00	Put	Bond Future	5,213.9400	5.2139	5,501.6400	5.5016	5.518	0	0	0
2016/05/05	2032	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2032	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2032	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2032	04/08/2016	9.01	Call	Bond Future	709.9300	0.7099	693.4500	0.6934	(2.321)	0	0	0
2016/05/05	2032	04/08/2016			Bond Future	9.7437	91.0883	9.7482	91.0556	0.046	0.0000	0.0000	7,553
2016/05/05	2032	04/08/2016	8.99	Call	Bond Future	679.6100	0.6796	663.5600	0.6636	(2.362)	0	0	0
2016/05/05	2032	04/08/2016	9.00	Call	Bond Future	694.7100	0.6947	678.4500	0.6784	(2.341)	0	0	0
2016/05/05	2032	04/08/2016	8.99	Put	Bond Future	6,397.6700	6.3977	6,414.3600	6.4144	0.261	0	0	0
2016/05/05	2032	04/08/2016	9.01	Put	Bond Future	6,269.3600	6.2694	6,285.6200	6.2856	0.259	0	0	0
2016/05/05	2032	04/08/2016	9.00	Put	Bond Future	6,333.4000	6.3334	6,349.8800	6.3499	0.260	0	0	0
2016/05/05	2032	03/11/2016			Bond Future	9.8029	88.6573	9.8077	88.6230	0.049	0.0000	0.0000	0
2016/05/05	2032	03/11/2016	10.28	Put	Bond Future	2,197.0200	2.1970	2,199.3600	2.1994	0.107	0	0	0
2016/05/05	2032	03/11/2016	10.30	Put	Bond Future	2,149.9500	2.1500	2,152.1600	2.1522	0.103	0	0	0
2016/05/05	2032	03/11/2016	10.29	Put	Bond Future	2,173.2700	2.1733	2,175.5400	2.1755	0.104	0	0	0
2016/05/05	2032	03/11/2016	10.30	Call	Bond Future	5,602.2400	5.6022	5,570.2000	5.5702	(0.572)	0	0	0
2016/05/05	2032	03/11/2016	10.28	Call	Bond Future	5,514.3200	5.5143	5,482.4100	5.4824	(0.579)	0	0	0
2016/05/05	2032	03/11/2016	10.29	Call	Bond Future	5,558.1000	5.5581	5,526.1200	5.5261	(0.575)	0	0	0
2016/05/05	2032	02/02/2017	9.53	Call	Bond Future	3,337.7800	3.3378	3,314.5400	3.3145	(0.696)	0	0	0
2016/05/05	2032	02/02/2017			Bond Future	9.8556	90.4303	9.8606	90.3953	0.050	0.0000	0.0000	0
2016/05/05	2032	02/02/2017	9.51	Call	Bond Future	3,277.9600	3.2780	3,254.9200	3.2549	(0.703)	0	0	0
2016/05/05	2032	02/02/2017	9.52	Call	Bond Future	3,307.7900	3.3078	3,284.6500	3.2846	(0.700)	0	0	0
2016/05/05	2032	02/02/2017	9.51	Put	Bond Future	5,770.0300	5.7700	5,782.0200	5.7820	0.208	0	0	0
2016/05/05	2032	02/02/2017	9.53	Put	Bond Future	5,682.8400	5.6828	5,694.6300	5.6946	0.207	0	0	0
2016/05/05	2032	02/02/2017	9.52	Put	Bond Future	5,726.3100	5.7263	5,738.2000	5.7382	0.208	0	0	0
2016/05/05	2033	05/05/2016			Bond Future	106.8327	106.8327	106.8631	106.8631	0.028	0.0000	0.0000	0
2016/05/05	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2033	05/05/2016	102.40	Call	Bond Future	4,432.7500	4.4327	4,463.1100	4.4631	0.685	0	0	0
2016/05/05	2033	05/05/2016	102.41	Call	Bond Future	4,422.7500	4.4227	4,453.1100	4.4531	0.686	0	0	0
2016/05/05	2033	05/05/2016	102.39	Call	Bond Future	4,442.7500	4.4427	4,473.1100	4.4731	0.683	0	0	0
2016/05/05	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2033	04/08/2016	104.99	Call	Bond Future	3,873.9000	3.8739	3,904.0800	3.9041	0.779	0	0	0
2016/05/05	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2033	04/08/2016			Bond Future	108.8639	108.8639	108.8941	108.8941	0.028	0.0000	0.0000	3,915
2016/05/05	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2033	04/08/2016	105.00	Call	Bond Future	3,863.9000	3.8639	3,894.0800	3.8941	0.781	0	0	0
2016/05/05	2033	04/08/2016	105.01	Call	Bond Future	3,853.9000	3.8539	3,884.0800	3.8841	0.783	0	0	0
2016/05/05	2033	03/11/2016			Bond Future	109.9151	109.9151	109.9442	109.9442	0.027	0.0000	0.0000	0
2016/05/05	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2033	03/11/2016	109.16	Call	Bond Future	755.1200	0.7551	784.2500	0.7842	3.858	0	0	0

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2016/05/05	2033	03/11/2016	109.17	Call	Bond Future	745.1200	0.7451	774.2500	0.7742	3.909	0	0	0
2016/05/05	2033	03/11/2016	109.18	Call	Bond Future	735.1200	0.7351	764.2500	0.7642	3.963	0	0	0
2016/05/05	2037	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2037	05/05/2016	9.00	Put	Bond Future	6,947.1600	6.9472	7,259.2400	7.2592	4.492	0	0	0
2016/05/05	2037	05/05/2016	9.67	Call	Bond Future	15.1900	0.0152	0.0000	0.0000	(100.000)	0	0	0
2016/05/05	2037	05/05/2016			Bond Future	9.8207	90.7054	9.8600	90.3933	0.400	0.0000	0.0000	0
2016/05/05	2037	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2037	05/05/2016	9.67	Put	Bond Future	1,229.9400	1.2299	1,526.8300	1.5268	24.139	0	0	0
2016/05/05	2037	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2037	05/05/2016	8.99	Put	Bond Future	7,037.0400	7.0370	7,349.1200	7.3491	4.435	0	0	0
2016/05/05	2037	05/05/2016	9.01	Put	Bond Future	6,857.4100	6.8574	7,169.4900	7.1695	4.551	0	0	0
2016/05/05	2037	04/08/2016			Bond Future	9.8843	88.1636	9.8888	88.1282	0.045	0.0000	0.0000	41,343
2016/05/05	2037	04/08/2016	9.24	Put	Bond Future	6,295.6200	6.2956	6,310.3500	6.3103	0.234	0	0	0
2016/05/05	2037	04/08/2016	9.26	Put	Bond Future	6,162.9700	6.1630	6,177.2300	6.1772	0.231	0	0	0
2016/05/05	2037	04/08/2016	9.24	Call	Bond Future	981.6100	0.9816	961.0100	0.9610	(2.099)	0	0	0
2016/05/05	2037	04/08/2016	9.25	Put	Bond Future	6,229.0200	6.2290	6,243.5100	6.2435	0.233	0	0	0
2016/05/05	2037	04/08/2016	9.25	Call	Bond Future	1,001.3100	1.0013	980.4700	0.9805	(2.081)	0	0	0
2016/05/05	2037	04/08/2016	9.26	Call	Bond Future	1,021.4300	1.0214	1,000.3600	1.0004	(2.063)	0	0	0
2016/05/05	2037	03/11/2016	10.35	Call	Bond Future	5,808.5400	5.8085	5,774.2700	5.7743	(0.590)	0	0	0
2016/05/05	2037	03/11/2016	10.36	Put	Bond Future	2,674.8900	2.6749	2,677.4500	2.6775	0.096	0	0	0
2016/05/05	2037	03/11/2016			Bond Future	9.9396	89.8361	9.9444	89.7992	0.048	0.0000	0.0000	0
2016/05/05	2037	03/11/2016	10.36	Call	Bond Future	5,854.4400	5.8544	5,820.0900	5.8201	(0.587)	0	0	0
2016/05/05	2037	03/11/2016	10.37	Call	Bond Future	5,900.7100	5.9007	5,866.2900	5.8663	(0.583)	0	0	0
2016/05/05	2037	03/11/2016	10.35	Put	Bond Future	2,702.4800	2.7025	2,705.1200	2.7051	0.098	0	0	0
2016/05/05	2037	03/11/2016	10.37	Put	Bond Future	2,647.7800	2.6478	2,650.2700	2.6503	0.094	0	0	0
2016/05/05	2037	02/02/2017	9.68	Put	Bond Future	6,281.8000	6.2818	6,293.7400	6.2937	0.190	0	0	0
2016/05/05	2037	02/02/2017			Bond Future	9.9895	87.3758	9.9945	87.3380	0.049	0.0000	0.0000	0
2016/05/05	2037	02/02/2017	9.67	Put	Bond Future	6,329.4300	6.3294	6,341.4800	6.3415	0.190	0	0	0
2016/05/05	2037	02/02/2017	9.68	Call	Bond Future	3,843.2100	3.8432	3,817.3200	3.8173	(0.674)	0	0	0
2016/05/05	2037	02/02/2017	9.66	Call	Bond Future	3,777.2000	3.7772	3,751.5300	3.7515	(0.680)	0	0	0
2016/05/05	2037	02/02/2017	9.67	Call	Bond Future	3,810.2800	3.8103	3,784.5000	3.7845	(0.677)	0	0	0
2016/05/05	2037	02/02/2017	9.66	Put	Bond Future	6,377.0300	6.3770	6,389.1900	6.3892	0.191	0	0	0
2016/05/05	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2038	05/05/2016			Bond Future	134.4693	134.4693	134.5077	134.5077	0.029	0.0000	0.0000	0
2016/05/05	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2038	05/05/2016	131.01	Call	Bond Future	3,459.3400	3.4593	3,497.7100	3.4977	1.109	0	0	0
2016/05/05	2038	05/05/2016	130.99	Call	Bond Future	3,479.3400	3.4793	3,517.7100	3.5177	1.103	0	0	0
2016/05/05	2038	05/05/2016	131.00	Call	Bond Future	3,469.3400	3.4693	3,507.7100	3.5077	1.106	0	0	0
2016/05/05	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2038	04/08/2016			Bond Future	135.6103	135.6103	135.6485	135.6485	0.028	0.0000	0.0000	22,243
2016/05/05	2038	04/08/2016	129.31	Call	Bond Future	6,300.2800	6.3003	6,338.4700	6.3385	0.606	0	0	0
2016/05/05	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2038	04/08/2016	129.32	Call	Bond Future	6,290.2800	6.2903	6,328.4700	6.3285	0.607	0	0	0
2016/05/05	2038	04/08/2016	129.30	Call	Bond Future	6,310.2800	6.3103	6,348.4700	6.3485	0.605	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
2016/05/05	2038	03/11/2016	136.32	Call	Bond Future	1,873.6400	1.8736	1,910.5500	1.9106	1.970	0	0	0
2016/05/05	2038	03/11/2016			Bond Future	138.1936	138.1936	138.2306	138.2306	0.027	0.0000	0.0000	0
2016/05/05	2038	03/11/2016	136.33	Call	Bond Future	1,863.6400	1.8636	1,900.5500	1.9006	1.981	0	0	0
2016/05/05	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2038	03/11/2016	136.31	Call	Bond Future	1,883.6400	1.8836	1,920.5500	1.9206	1.960	0	0	0
2016/05/05	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2040	05/05/2016	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2040	05/05/2016			Bond Future	9.8908	94.3513	9.9300	94.0196	0.397	0.0000	0.0000	0
2016/05/05	2040	05/05/2016	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2040	05/05/2016	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2040	05/05/2016	9.50	Put	Bond Future	3,414.1700	3.4142	3,745.9100	3.7459	9.717	0	0	0
2016/05/05	2040	05/05/2016	9.49	Put	Bond Future	3,504.2800	3.5043	3,836.0200	3.8360	9.467	0	0	0
2016/05/05	2040	05/05/2016	9.51	Put	Bond Future	3,324.2000	3.3242	3,655.9400	3.6559	9.980	0	0	0
2016/05/05	2040	04/08/2016			Bond Future	9.9548	91.6281	9.9541	91.6338	(0.007)	0.0000	0.0000	812
2016/05/05	2040	04/08/2016	9.49	Put	Bond Future	5,553.1500	5.5532	5,534.3800	5.5344	(0.338)	0	0	0
2016/05/05	2040	04/08/2016	9.50	Call	Bond Future	1,546.5400	1.5465	1,533.3200	1.5333	(0.855)	0	0	0
2016/05/05	2040	04/08/2016	9.51	Call	Bond Future	1,573.8400	1.5738	1,560.5600	1.5606	(0.844)	0	0	0
2016/05/05	2040	04/08/2016	9.49	Call	Bond Future	1,519.5600	1.5196	1,506.4000	1.5064	(0.866)	0	0	0
2016/05/05	2040	04/08/2016	9.51	Put	Bond Future	5,427.8800	5.4279	5,408.9900	5.4090	(0.348)	0	0	0
2016/05/05	2040	04/08/2016	9.50	Put	Bond Future	5,490.2900	5.4903	5,471.4600	5.4715	(0.343)	0	0	0
2016/05/05	2040	03/11/2016			Bond Future	10.0107	93.3664	10.0101	93.3712	(0.006)	0.0000	0.0000	0
2016/05/05	2040	03/11/2016	9.69	Put	Bond Future	5,894.0500	5.8940	5,879.6300	5.8796	(0.245)	0	0	0
2016/05/05	2040	03/11/2016	9.71	Put	Bond Future	5,789.4900	5.7895	5,775.0600	5.7751	(0.249)	0	0	0
2016/05/05	2040	03/11/2016	9.70	Put	Bond Future	5,841.6000	5.8416	5,827.1800	5.8272	(0.247)	0	0	0
2016/05/05	2040	03/11/2016	9.71	Call	Bond Future	3,240.5100	3.2405	3,230.8800	3.2309	(0.297)	0	0	0
2016/05/05	2040	03/11/2016	9.69	Call	Bond Future	3,171.3600	3.1714	3,161.7400	3.1617	(0.303)	0	0	0
2016/05/05	2040	03/11/2016	9.70	Call	Bond Future	3,205.8300	3.2058	3,196.2100	3.1962	(0.300)	0	0	0
2016/05/05	2044	05/05/2016	8.99	Put	Bond Future	8,646.2000	8.6462	8,978.3200	8.9783	3.841	0	0	0
2016/05/05	2044	05/05/2016			Bond Future	9.9307	91.2973	9.9700	90.9652	0.395	0.0000	0.0000	0
2016/05/05	2044	05/05/2016	9.01	Put	Bond Future	8,447.6400	8.4476	8,779.7600	8.7798	3.932	0	0	0
2016/05/05	2044	05/05/2016	9.00	Put	Bond Future	8,546.8300	8.5468	8,878.9500	8.8789	3.886	0	0	0
2016/05/05	2044	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2044	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2044	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2044	04/08/2016	9.50	Call	Bond Future	1,461.5300	1.4615	1,448.3900	1.4484	(0.899)	0	0	0
2016/05/05	2044	04/08/2016			Bond Future	9.9937	88.6415	9.9930	88.6470	(0.007)	0.0000	0.0000	20,486
2016/05/05	2044	04/08/2016	9.51	Call	Bond Future	1,487.7900	1.4878	1,474.5900	1.4746	(0.887)	0	0	0
2016/05/05	2044	04/08/2016	9.49	Put	Bond Future	5,839.5800	5.8396	5,820.9800	5.8210	(0.319)	0	0	0
2016/05/05	2044	04/08/2016	9.51	Put	Bond Future	5,709.7900	5.7098	5,691.0600	5.6911	(0.328)	0	0	0
2016/05/05	2044	04/08/2016	9.49	Call	Bond Future	1,435.5700	1.4356	1,422.5000	1.4225	(0.910)	0	0	0
2016/05/05	2044	04/08/2016	9.50	Put	Bond Future	5,774.4600	5.7745	5,755.7900	5.7558	(0.323)	0	0	0
2016/05/05	2044	03/11/2016			Bond Future	10.0486	90.3231	10.0480	90.3278	(0.006)	0.0000	0.0000	0
2016/05/05	2044	03/11/2016	10.42	Call	Bond Future	6,105.1700	6.1052	6,096.4200	6.0964	(0.143)	0	0	0
2016/05/05	2044	03/11/2016	10.41	Put	Bond Future	3,144.5700	3.1446	3,131.0500	3.1311	(0.430)	0	0	0
2016/05/05	2044	03/11/2016	10.43	Put	Bond Future	3,083.2200	3.0832	3,069.7800	3.0698	(0.436)	0	0	0

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2016/05/05	2044	03/11/2016	10.42	Put	Bond Future	3,113.8900	3.1139	3,100.4100	3.1004	(0.433)	0	0	0
2016/05/05	2044	03/11/2016	10.43	Call	Bond Future	6,152.5900	6.1526	6,143.8800	6.1439	(0.142)	0	0	0
2016/05/05	2044	03/11/2016	10.41	Call	Bond Future	6,057.6400	6.0576	6,048.8500	6.0488	(0.145)	0	0	0
2016/05/05	2044	02/02/2017			Bond Future	10.0985	87.7474	10.0980	87.7520	(0.006)	0.0000	0.0000	0
2016/05/05	2044	02/02/2017	9.77	Call	Bond Future	4,130.3900	4.1304	4,122.8500	4.1229	(0.183)	0	0	0
2016/05/05	2044	02/02/2017	9.76	Put	Bond Future	6,955.9900	6.9560	6,943.7600	6.9438	(0.176)	0	0	0
2016/05/05	2044	02/02/2017	9.78	Put	Bond Future	6,852.8000	6.8528	6,840.5700	6.8406	(0.178)	0	0	0
2016/05/05	2044	02/02/2017	9.77	Put	Bond Future	6,904.4000	6.9044	6,892.1700	6.8922	(0.177)	0	0	0
2016/05/05	2044	02/02/2017	9.78	Call	Bond Future	4,165.4500	4.1655	4,157.9100	4.1579	(0.181)	0	0	0
2016/05/05	2044	02/02/2017	9.76	Call	Bond Future	4,095.1800	4.0952	4,087.6400	4.0876	(0.184)	0	0	0
2016/05/05	2046	05/05/2016			Bond Future	134.4625	134.4625	134.5010	134.5010	0.029	0.0000	0.0000	0
2016/05/05	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2046	05/05/2016	130.01	Call	Bond Future	4,452.4800	4.4525	4,491.0300	4.4910	0.866	0	0	0
2016/05/05	2046	05/05/2016	129.99	Call	Bond Future	4,472.4800	4.4725	4,511.0300	4.5110	0.862	0	0	0
2016/05/05	2046	05/05/2016	130.00	Call	Bond Future	4,462.4800	4.4625	4,501.0300	4.5010	0.864	0	0	0
2016/05/05	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2046	04/08/2016			Bond Future	137.0190	137.0190	137.0571	137.0571	0.028	0.0000	0.0000	16,234
2016/05/05	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2046	04/08/2016	129.00	Call	Bond Future	8,018.9800	8.0190	8,057.0900	8.0571	0.475	0	0	0
2016/05/05	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2046	04/08/2016	129.01	Call	Bond Future	8,008.9800	8.0090	8,047.0900	8.0471	0.476	0	0	0
2016/05/05	2046	04/08/2016	129.02	Call	Bond Future	7,998.9800	7.9990	8,037.0900	8.0371	0.476	0	0	0
2016/05/05	2046	03/11/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2046	03/11/2016			Bond Future	138.1186	138.1186	138.1554	138.1554	0.027	0.0000	0.0000	0
2016/05/05	2046	03/11/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2046	03/11/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2046	03/11/2016	137.09	Call	Bond Future	1,028.5800	1.0286	1,065.4100	1.0654	3.581	0	0	0
2016/05/05	2046	03/11/2016	137.07	Call	Bond Future	1,048.5800	1.0486	1,085.4100	1.0854	3.512	0	0	0
2016/05/05	2046	03/11/2016	137.08	Call	Bond Future	1,038.5800	1.0386	1,075.4100	1.0754	3.546	0	0	0
2016/05/05	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2050	05/05/2016			Bond Future	145.4655	145.4655	145.5070	145.5070	0.029	0.0000	0.0000	0
2016/05/05	2050	05/05/2016	138.00	Call	Bond Future	7,465.4600	7.4655	7,507.0100	7.5070	0.557	0	0	0
2016/05/05	2050	05/05/2016	137.99	Call	Bond Future	7,475.4600	7.4755	7,517.0100	7.5170	0.556	0	0	0
2016/05/05	2050	05/05/2016	138.01	Call	Bond Future	7,455.4600	7.4555	7,497.0100	7.4970	0.557	0	0	0
2016/05/05	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2050	04/08/2016	139.14	Call	Bond Future	7,527.5800	7.5276	7,036.3600	7.0364	(6.526)	0	0	0
2016/05/05	2050	04/08/2016			Bond Future	146.6676	146.6676	146.1764	146.1764	(0.335)	0.0000	0.0000	20,717
2016/05/05	2050	04/08/2016	139.12	Call	Bond Future	7,547.5800	7.5476	7,056.3600	7.0564	(6.508)	0	0	0
2016/05/05	2050	04/08/2016	139.13	Call	Bond Future	7,537.5800	7.5376	7,046.3600	7.0464	(6.517)	0	0	0
2016/05/05	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2050	03/11/2016	149.52	Put	Bond Future	58.3900	0.0584	561.2200	0.5612	861.158	0	0	0

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2016/05/05	2050	03/11/2016			Bond Future	149.4616	149.4616	148.9588	148.9588	(0.336)	0.0000	0.0000	0
2016/05/05	2050	03/11/2016	149.54	Put	Bond Future	78.3900	0.0784	581.2200	0.5812	641.447	0	0	0
2016/05/05	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2050	03/11/2016	149.53	Put	Bond Future	68.3900	0.0684	571.2200	0.5712	735.239	0	0	0
2016/05/05	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	AL37	05/05/2016			Index Future	474.7360	474.7360	473.9930	473.9930	(0.157)	0.0000	0.0000	0
2016/05/05	AL37	04/08/2016			Index Future	483.6250	483.6250	483.6380	483.6380	0.003	0.0000	0.0000	16
2016/05/05	AL37	03/11/2016			Index Future	492.8980	492.8980	492.9060	492.9060	0.002	0.0000	0.0000	0
2016/05/05	AL7T	05/05/2016			Index Future	545.4430	545.4430	544.0950	544.0950	(0.247)	0.0000	0.0000	0
2016/05/05	AL7T	04/08/2016			Index Future	555.6560	555.6560	555.6780	555.6780	0.004	0.0000	0.0000	9
2016/05/05	AL7T	03/11/2016			Index Future	566.3100	566.3100	566.3270	566.3270	0.003	0.0000	0.0000	0
2016/05/05	ALBI	05/05/2016			Index Future	495.3100	495.3100	494.0000	494.0000	(0.264)	0.0000	0.0000	0
2016/05/05	ALBI	04/08/2016			Index Future	504.5840	504.5840	504.5160	504.5160	(0.013)	0.0000	0.0000	627
2016/05/05	ALBI	03/11/2016			Index Future	514.2590	514.2590	514.1850	514.1850	(0.014)	0.0000	0.0000	0
2016/05/05	ALBI	02/02/2017			Index Future	524.5370	524.5370	524.4610	524.4610	(0.014)	0.0000	0.0000	0
2016/05/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/05/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/05/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	CES1	20/04/2018			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
2016/05/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/05/05	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	EL28	05/05/2016			Bond Future	128.7008	128.7008	128.7390	128.7390	0.030	0.0000	0.0000	0
2016/05/05	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	EL28	05/05/2016	128.99	Put	Bond Future	289.1900	0.2892	250.9600	0.2510	(13.220)	0	0	0
2016/05/05	EL28	05/05/2016	129.01	Put	Bond Future	309.1900	0.3092	270.9600	0.2710	(12.365)	0	0	0
2016/05/05	EL28	05/05/2016	129.00	Put	Bond Future	299.1900	0.2992	260.9600	0.2610	(12.778)	0	0	0
2016/05/05	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	EL28	04/08/2016			Bond Future	131.1477	131.1477	131.1857	131.1857	0.029	0.0000	0.0000	0
2016/05/05	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	EL28	04/08/2016	126.86	Call	Bond Future	4,287.7300	4.2877	4,325.6600	4.3257	0.885	0	0	0
2016/05/05	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	EL28	04/08/2016	126.87	Call	Bond Future	4,277.7300	4.2777	4,315.6600	4.3157	0.887	0	0	0
2016/05/05	EL28	04/08/2016	126.88	Call	Bond Future	4,267.7300	4.2677	4,305.6600	4.3057	0.889	0	0	0
2016/05/05	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	EL28	03/11/2016			Bond Future	131.9760	131.9760	132.0129	132.0129	0.028	0.0000	0.0000	0
2016/05/05	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	EL28	03/11/2016	132.15	Put	Bond Future	173.9900	0.1740	137.1100	0.1371	(21.197)	0	0	0
2016/05/05	EL28	03/11/2016	132.17	Put	Bond Future	193.9900	0.1940	157.1100	0.1571	(19.011)	0	0	0
2016/05/05	EL28	03/11/2016	132.16	Put	Bond Future	183.9900	0.1840	147.1100	0.1471	(20.045)	0	0	0
2016/05/05	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	ES33	05/05/2016			Bond Future	10.6660	76.3310	10.7050	76.0855	0.365	0.0000	0.0000	0
2016/05/05	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	ES33	05/05/2016	9.99	Put	Bond Future	4,459.8900	4.4599	4,705.3800	4.7054	5.504	0	0	0
2016/05/05	ES33	05/05/2016	10.01	Put	Bond Future	4,322.2500	4.3223	4,567.7400	4.5677	5.680	0	0	0
2016/05/05	ES33	05/05/2016	10.00	Put	Bond Future	4,391.0200	4.3910	4,636.5100	4.6365	5.591	0	0	0
2016/05/05	ES33	04/08/2016			Bond Future	10.7562	77.7760	10.7604	77.7496	0.039	0.0000	0.0000	8,842
2016/05/05	ES33	04/08/2016	10.24	Put	Bond Future	3,319.5700	3.3196	3,345.8800	3.3459	0.793	0	0	0
2016/05/05	ES33	04/08/2016	10.26	Put	Bond Future	3,186.8200	3.1868	3,213.1300	3.2131	0.826	0	0	0
2016/05/05	ES33	04/08/2016	10.25	Put	Bond Future	3,253.1500	3.2531	3,279.4600	3.2795	0.809	0	0	0
2016/05/05	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	ES33	03/11/2016			Bond Future	10.8448	75.4587	10.8493	75.4311	0.041	0.0000	0.0000	0
2016/05/05	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	ES33	03/11/2016	11.31	Call	Bond Future	2,772.1200	2.7721	2,744.5900	2.7446	(0.993)	0	0	0

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2016/05/05	ES33	03/11/2016	11.29	Call	Bond Future	2,656.2100	2.6562	2,628.6800	2.6287	(1.036)	0	0	0
2016/05/05	ES33	03/11/2016	11.30	Call	Bond Future	2,714.2000	2.7142	2,686.6700	2.6867	(1.014)	0	0	0
2016/05/05	ES33	02/02/2017			Bond Future	10.9305	76.9677	10.9352	76.9395	0.043	0.0000	0.0000	0
2016/05/05	ES33	02/02/2017	10.59	Put	Bond Future	2,104.5100	2.1045	2,132.7000	2.1327	1.340	0	0	0
2016/05/05	ES33	02/02/2017	10.61	Put	Bond Future	1,978.4100	1.9784	2,006.6000	2.0066	1.425	0	0	0
2016/05/05	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	ES33	02/02/2017	10.60	Put	Bond Future	2,041.4200	2.0414	2,069.6100	2.0696	1.381	0	0	0
2016/05/05	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	ES42	05/05/2016			Bond Future	10.8410	80.1394	10.8800	79.8631	0.360	0.0000	0.0000	0
2016/05/05	ES42	04/08/2016			Bond Future	10.9315	81.6564	10.9305	81.6630	(0.009)	0.0000	0.0000	7,270
2016/05/05	ES42	03/11/2016			Bond Future	11.0197	78.9428	11.0189	78.9487	(0.008)	0.0000	0.0000	0
2016/05/05	GOVI	05/05/2016	518.01	Put	GOVI	237,340.0000	23.7340	249,750.0000	24.9750	5.229	0	0	0
2016/05/05	GOVI	05/05/2016			GOVI	494.2760	494.2760	493.0350	493.0350	(0.251)	0.0000	0.0000	0
2016/05/05	GOVI	05/05/2016	518.00	Put	GOVI	237,240.0000	23.7240	249,650.0000	24.9650	5.231	0	0	0
2016/05/05	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	GOVI	05/05/2016	517.99	Put	GOVI	237,140.0000	23.7140	249,550.0000	24.9550	5.233	0	0	0
2016/05/05	GOVI	04/08/2016	520.99	Put	GOVI	174,590.0000	17.4590	175,410.0000	17.5410	0.470	0	0	0
2016/05/05	GOVI	04/08/2016			GOVI	503.5310	503.5310	503.4490	503.4490	(0.016)	0.0000	0.0000	468
2016/05/05	GOVI	04/08/2016	521.01	Put	GOVI	174,790.0000	17.4790	175,610.0000	17.5610	0.469	0	0	0
2016/05/05	GOVI	04/08/2016	521.00	Put	GOVI	174,690.0000	17.4690	175,510.0000	17.5510	0.469	0	0	0
2016/05/05	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	GOVI	03/11/2016	476.11	Call	GOVI	370,750.0000	37.0750	369,870.0000	36.9870	(0.237)	0	0	0
2016/05/05	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	GOVI	03/11/2016			GOVI	513.1850	513.1850	513.0970	513.0970	(0.017)	0.0000	0.0000	146
2016/05/05	GOVI	03/11/2016	476.12	Call	GOVI	370,650.0000	37.0650	369,770.0000	36.9770	(0.237)	0	0	0
2016/05/05	GOVI	03/11/2016	476.13	Call	GOVI	370,550.0000	37.0550	369,670.0000	36.9670	(0.237)	0	0	0
2016/05/05	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	GOVI	02/02/2017			GOVI	523.4420	523.4420	523.3510	523.3510	(0.017)	0.0000	0.0000	0
2016/05/05	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	GOVI	02/02/2017	533.32	Put	GOVI	98,780.0000	9.8780	99,690.0000	9.9690	0.921	0	0	0
2016/05/05	GOVI	02/02/2017	533.34	Put	GOVI	98,980.0000	9.8980	99,890.0000	9.9890	0.919	0	0	0
2016/05/05	GOVI	02/02/2017	533.33	Put	GOVI	98,880.0000	9.8880	99,790.0000	9.9790	0.920	0	0	0
2016/05/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/05/05	IGOV	05/05/2016			Index Future	244.0920	244.0920	244.1620	244.1620	0.029	0.0000	0.0000	0
2016/05/05	IGOV	04/08/2016			Index Future	248.6830	248.6830	248.6810	248.6810	(0.001)	0.0000	0.0000	1,036
2016/05/05	IGOV	03/11/2016			Index Future	253.4710	253.4710	253.4660	253.4660	(0.002)	0.0000	0.0000	23

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2016/05/05	IGOV	02/02/2017			Index Future	258.5560	258.5560	258.5520	258.5520	(0.002)	0.0000	0.0000	0
2016/05/05	ILBI	05/05/2016			Index Future	660.9960	660.9960	660.9960	660.9960	0.000	0.0000	0.0000	0
2016/05/05	ILBI	04/08/2016			Index Future	673.1180	673.1180	673.1850	673.1850	0.010	0.0000	0.0000	157
2016/05/05	ILBI	03/11/2016			Index Future	685.7300	685.7300	685.7980	685.7980	0.010	0.0000	0.0000	0
2016/05/05	IS01	19/12/2016			Interest Rate Swap	100.1550	100.1550	100.1594	100.1594	0.004	0.0000	0.0000	0
2016/05/05	IS01	16/03/2017			Interest Rate Swap	100.1901	100.1901	100.1976	100.1976	0.008	0.0000	0.0000	0
2016/05/05	IS01	15/06/2017			Interest Rate Swap	99.9471	99.9471	99.9556	99.9556	0.008	0.0000	0.0000	0
2016/05/05	IS02	18/12/2017			Interest Rate Swap	100.5663	100.5663	100.5854	100.5854	0.019	0.0000	0.0000	0
2016/05/05	IS02	16/03/2018			Interest Rate Swap	100.0203	100.0203	100.0343	100.0343	0.014	0.0000	0.0000	0
2016/05/05	IS02	15/06/2018			Interest Rate Swap	99.8730	99.8730	99.8722	99.8722	(0.001)	0.0000	0.0000	0
2016/05/05	IS05	17/12/2020			Interest Rate Swap	100.4843	100.4843	100.5253	100.5253	0.041	0.0000	0.0000	0
2016/05/05	IS05	16/03/2021			Interest Rate Swap	99.9718	99.9718	100.0157	100.0157	0.044	0.0000	0.0000	0
2016/05/05	IS05	15/06/2021			Interest Rate Swap	99.4276	99.4276	99.4761	99.4761	0.049	0.0000	0.0000	0
2016/05/05	IS10	17/12/2025			Interest Rate Swap	102.4132	102.4132	102.5880	102.5880	0.171	0.0000	0.0000	0
2016/05/05	IS10	16/03/2026			Interest Rate Swap	99.6565	99.6565	99.8346	99.8346	0.179	0.0000	0.0000	0
2016/05/05	IS10	15/06/2026			Interest Rate Swap	98.5397	98.5397	98.7201	98.7201	0.183	0.0000	0.0000	0
2016/05/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/05/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/05/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/05/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/05/05	JBAF	18/05/2016			Jibar Tradeable Future	7.3400	92.6600	7.3400	92.6600	0.000	0.0000	0.0000	0
2016/05/05	JBAF	15/06/2016			Jibar Tradeable Future	7.4200	92.5800	7.4200	92.5800	0.000	0.0000	0.0000	0
2016/05/05	JBAF	20/07/2016			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2016/05/05	JBAF	17/08/2016			Jibar Tradeable Future	7.5500	92.4500	7.5500	92.4500	0.000	0.0000	0.0000	0
2016/05/05	JBAF	21/09/2016			Jibar Tradeable Future	7.6300	92.3700	7.6300	92.3700	0.000	0.0000	0.0000	0
2016/05/05	JBAF	19/10/2016			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/05/05	JBAF	21/12/2016			Jibar Tradeable Future	7.8200	92.1800	7.8200	92.1800	0.000	0.0000	0.0000	0
2016/05/05	JBAF	15/03/2017			Jibar Tradeable Future	7.9400	92.0600	7.9400	92.0600	0.000	0.0000	0.0000	0
2016/05/05	JBAF	21/06/2017			Jibar Tradeable Future	8.0700	91.9300	8.0700	91.9300	0.000	0.0000	0.0000	0
2016/05/05	JBAF	20/09/2017			Jibar Tradeable Future	8.1700	91.8300	8.1700	91.8300	0.000	0.0000	0.0000	0
2016/05/05	JBAF	20/12/2017			Jibar Tradeable Future	8.2300	91.7700	8.2300	91.7700	0.000	0.0000	0.0000	0
2016/05/05	JBAF	20/03/2018			Jibar Tradeable Future	8.2900	91.7100	8.2900	91.7100	0.000	0.0000	0.0000	0
2016/05/05	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/05/05	R023	05/05/2016			Bond Future	8.9658	95.3931	9.0050	95.2041	0.438	0.0000	0.0000	0
2016/05/05	R023	05/05/2016	8.24	Put	Bond Future	3,582.4100	3.5824	3,771.3400	3.7713	5.274	0	0	0
2016/05/05	R023	05/05/2016	8.26	Put	Bond Future	3,481.4400	3.4814	3,670.3700	3.6704	5.427	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
2016/05/05	R023	05/05/2016	8.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R023	05/05/2016	8.25	Put	Bond Future	3,531.9100	3.5319	3,720.8400	3.7208	5.349	0	0	0
2016/05/05	R023	05/05/2016	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R023	05/05/2016	8.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R023	04/08/2016	8.24	Call	Bond Future	321.2200	0.3212	316.6700	0.3167	(1.416)	0	0	0
2016/05/05	R023	04/08/2016	8.25	Put	Bond Future	4,064.2000	4.0642	4,056.6300	4.0566	(0.186)	0	0	0
2016/05/05	R023	04/08/2016			Bond Future	9.0292	97.1988	9.0286	97.2017	(0.007)	0.0000	0.0000	6,100
2016/05/05	R023	04/08/2016	8.25	Call	Bond Future	329.3100	0.3293	324.6900	0.3247	(1.403)	0	0	0
2016/05/05	R023	04/08/2016	8.26	Call	Bond Future	337.5500	0.3376	332.8800	0.3329	(1.383)	0	0	0
2016/05/05	R023	04/08/2016	8.24	Put	Bond Future	4,105.2300	4.1052	4,097.7300	4.0977	(0.183)	0	0	0
2016/05/05	R023	04/08/2016	8.26	Put	Bond Future	4,023.3500	4.0233	4,015.7300	4.0157	(0.189)	0	0	0
2016/05/05	R023	03/11/2016	9.73	Put	Bond Future	1,019.2400	1.0192	1,013.5500	1.0136	(0.558)	0	0	0
2016/05/05	R023	03/11/2016			Bond Future	9.0938	95.1113	9.0934	95.1133	(0.005)	0.0000	0.0000	0
2016/05/05	R023	03/11/2016	9.75	Put	Bond Future	994.3400	0.9943	988.7000	0.9887	(0.567)	0	0	0
2016/05/05	R023	03/11/2016	9.73	Call	Bond Future	3,850.1500	3.8501	3,846.5000	3.8465	(0.095)	0	0	0
2016/05/05	R023	03/11/2016	9.74	Put	Bond Future	1,006.7300	1.0067	1,001.0600	1.0011	(0.563)	0	0	0
2016/05/05	R023	03/11/2016	9.74	Call	Bond Future	3,881.2800	3.8813	3,877.6500	3.8776	(0.094)	0	0	0
2016/05/05	R023	03/11/2016	9.75	Call	Bond Future	3,912.5000	3.9125	3,908.9000	3.9089	(0.092)	0	0	0
2016/05/05	R023	02/02/2017	8.85	Call	Bond Future	1,920.1600	1.9202	1,916.4700	1.9165	(0.192)	0	0	0
2016/05/05	R023	02/02/2017			Bond Future	9.1503	97.0130	9.1499	97.0149	(0.005)	0.0000	0.0000	0
2016/05/05	R023	02/02/2017	8.86	Call	Bond Future	1,938.9400	1.9389	1,935.2500	1.9353	(0.190)	0	0	0
2016/05/05	R023	02/02/2017	8.84	Put	Bond Future	3,276.0800	3.2761	3,270.4600	3.2705	(0.172)	0	0	0
2016/05/05	R023	02/02/2017	8.86	Put	Bond Future	3,224.1900	3.2242	3,218.5700	3.2186	(0.174)	0	0	0
2016/05/05	R023	02/02/2017	8.84	Call	Bond Future	1,901.5000	1.9015	1,897.8100	1.8978	(0.194)	0	0	0
2016/05/05	R023	02/02/2017	8.85	Put	Bond Future	3,250.0600	3.2501	3,244.4400	3.2444	(0.173)	0	0	0
2016/05/05	R035	05/05/2016	10.37	Call	Bond Future	4,702.2200	4.7022	4,387.1200	4.3871	(6.701)	0	0	0
2016/05/05	R035	05/05/2016			Bond Future	9.7607	94.1396	9.8000	93.8245	0.403	0.0000	0.0000	0
2016/05/05	R035	05/05/2016	10.35	Call	Bond Future	4,553.8700	4.5539	4,238.7700	4.2388	(6.919)	0	0	0
2016/05/05	R035	05/05/2016	10.36	Call	Bond Future	4,628.1000	4.6281	4,313.0000	4.3130	(6.808)	0	0	0
2016/05/05	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R035	04/08/2016			Bond Future	9.8203	95.9216	9.8249	95.8855	0.046	0.0000	0.0000	5,341
2016/05/05	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R035	04/08/2016	10.35	Call	Bond Future	4,059.5400	4.0595	4,023.5100	4.0235	(0.888)	0	0	0
2016/05/05	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R035	04/08/2016	10.36	Call	Bond Future	4,133.4800	4.1335	4,097.4500	4.0975	(0.872)	0	0	0
2016/05/05	R035	04/08/2016	10.37	Call	Bond Future	4,207.3300	4.2073	4,171.3000	4.1713	(0.856)	0	0	0
2016/05/05	R035	03/11/2016	9.58	Put	Bond Future	2,395.5200	2.3955	2,433.2300	2.4332	1.574	0	0	0
2016/05/05	R035	03/11/2016			Bond Future	9.8794	93.2392	9.8842	93.2015	0.049	0.0000	0.0000	0
2016/05/05	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R035	03/11/2016	9.57	Put	Bond Future	2,477.1900	2.4772	2,514.9000	2.5149	1.522	0	0	0
2016/05/05	R035	03/11/2016	9.59	Put	Bond Future	2,313.9600	2.3140	2,351.6700	2.3517	1.630	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/05	R186	05/05/2016	9.25	Call	Bond Future	618.6800		0.6187	282.4800	0.2825	(54.342)	0	0	0
2016/05/05	R186	05/05/2016			Bond Future	9.1707		112.9232	9.2100	112.6449	0.428	0.0000	0.0000	0
2016/05/05	R186	05/05/2016	8.34	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R186	05/05/2016	9.89	Call	Bond Future	4,946.4600		4.9465	4,668.2300	4.6682	(5.625)	0	0	0
2016/05/05	R186	05/05/2016	8.35	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R186	05/05/2016	8.75	Put	Bond Future	3,043.8200		3.0438	3,322.0500	3.3220	9.141	0	0	0
2016/05/05	R186	05/05/2016	9.25	Put	Bond Future	57.9700		0.0580	0.0000	0.0000	(100.000)	0	0	0
2016/05/05	R186	05/05/2016	8.33	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R186	05/05/2016	8.85	Put	Bond Future	2,309.9800		2.3100	2,588.2000	2.5882	12.044	0	0	0
2016/05/05	R186	05/05/2016	9.96	Call	Bond Future	5,411.2400		5.4112	5,133.0100	5.1330	(5.142)	0	0	0
2016/05/05	R186	05/05/2016	9.86	Call	Bond Future	4,746.3900		4.7464	4,468.1600	4.4682	(5.862)	0	0	0
2016/05/05	R186	05/05/2016	7.56	Put	Bond Future	12,303.0300		12.3030	12,581.2600	12.5813	2.261	0	0	0
2016/05/05	R186	05/05/2016	8.35	Put	Bond Future	6,045.9600		6.0460	6,324.1900	6.3242	4.602	0	0	0
2016/05/05	R186	05/05/2016	8.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R186	05/05/2016	8.34	Put	Bond Future	6,122.4100		6.1224	6,400.6400	6.4006	4.544	0	0	0
2016/05/05	R186	05/05/2016	7.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R186	05/05/2016	8.85	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/05/05	R186	05/05/2016	8.33	Put	Bond Future	6,198.9200		6.1989	6,477.1500	6.4772	4.488	0	0	0
2016/05/05	R186	05/05/2016	9.89	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R186	05/05/2016	9.96	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R186	05/05/2016	9.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R186	04/08/2016	9.60	Call	Bond Future	3,826.1600		3.8262	3,817.4100	3.8174	(0.229)	0	0	0
2016/05/05	R186	04/08/2016	8.51	Put	Bond Future	5,775.2000		5.7752	5,763.1800	5.7632	(0.208)	0	0	0
2016/05/05	R186	04/08/2016	10.00	Put	Bond Future	635.7700		0.6358	626.0900	0.6261	(1.523)	0	0	6,500
2016/05/05	R186	04/08/2016			Bond Future	9.2318		109.7567	9.2312	109.7611	(0.007)	0.0000	0.0000	84,367
2016/05/05	R186	04/08/2016	9.40	Put	Bond Future	1,808.9900		1.8090	1,794.6700	1.7947	(0.792)	0	0	5,000
2016/05/05	R186	04/08/2016	9.25	Put	Bond Future	2,272.5700		2.2726	2,257.7500	2.2578	(0.652)	0	0	1,000
2016/05/05	R186	04/08/2016	8.50	Put	Bond Future	5,835.5300		5.8355	5,823.5900	5.8236	(0.205)	0	0	0
2016/05/05	R186	04/08/2016	8.51	Call	Bond Future	593.9000		0.5939	586.2600	0.5863	(1.286)	0	0	0
2016/05/05	R186	04/08/2016	8.49	Call	Bond Future	566.7000		0.5667	559.2300	0.5592	(1.318)	0	0	0
2016/05/05	R186	04/08/2016	9.40	Call	Bond Future	2,969.8500		2.9699	2,959.9100	2.9599	(0.335)	0	0	0
2016/05/05	R186	04/08/2016	9.25	Call	Bond Future	2,398.8900		2.3989	2,388.4500	2.3884	(0.435)	0	0	0
2016/05/05	R186	04/08/2016	8.50	Call	Bond Future	580.1100		0.5801	572.5500	0.5726	(1.303)	0	0	0
2016/05/05	R186	04/08/2016	9.60	Put	Bond Future	1,306.8100		1.3068	1,293.6800	1.2937	(1.005)	0	0	5,635
2016/05/05	R186	04/08/2016	10.00	Call	Bond Future	5,802.1900		5.8022	5,796.8900	5.7969	(0.091)	0	0	0
2016/05/05	R186	04/08/2016	8.49	Put	Bond Future	5,896.3000		5.8963	5,884.4500	5.8845	(0.201)	0	0	0
2016/05/05	R186	03/11/2016			Bond Future	9.2876		111.8388	9.2871	111.8421	(0.005)	0.0000	0.0000	0
2016/05/05	R186	03/11/2016	8.95	Put	Bond Future	4,540.2600		4.5403	4,529.7600	4.5298	(0.231)	0	0	0
2016/05/05	R186	03/11/2016	8.97	Put	Bond Future	4,454.7200		4.4547	4,444.2000	4.4442	(0.236)	0	0	0
2016/05/05	R186	03/11/2016	8.96	Put	Bond Future	4,497.3500		4.4974	4,486.8400	4.4868	(0.234)	0	0	0
2016/05/05	R186	03/11/2016	8.97	Call	Bond Future	2,261.1000		2.2611	2,253.9200	2.2539	(0.318)	0	0	0
2016/05/05	R186	03/11/2016	8.95	Call	Bond Future	2,206.4900		2.2065	2,199.3300	2.1993	(0.324)	0	0	0
2016/05/05	R186	03/11/2016	8.96	Call	Bond Future	2,233.6900		2.2337	2,226.5200	2.2265	(0.321)	0	0	0
2016/05/05	R197	05/05/2016			Bond Future	299.4194		299.4194	299.5036	299.5036	0.028	0.0000	0.0000	0
2016/05/05	R197	05/05/2016	300.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R197	05/05/2016	299.99	Put	Bond Future	570.6200		0.5706	486.4000	0.4864	(14.759)	0	0	0
2016/05/05	R197	05/05/2016	300.01	Put	Bond Future	590.6200		0.5906	506.4000	0.5064	(14.260)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/05/05	R197	05/05/2016	300.00	Put	Bond Future	580.6200	0.5806	496.4000	0.4964	(14.505)	0	0	0
2016/05/05	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R197	04/08/2016			Bond Future	298.6279	298.6279	298.7114	298.7114	0.028	0.0000	0.0000	1,889
2016/05/05	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R197	04/08/2016	293.98	Call	Bond Future	4,647.9200	4.6479	4,731.4300	4.7314	1.797	0	0	0
2016/05/05	R197	04/08/2016	293.96	Call	Bond Future	4,667.9200	4.6679	4,751.4300	4.7514	1.789	0	0	0
2016/05/05	R197	04/08/2016	293.97	Call	Bond Future	4,657.9200	4.6579	4,741.4300	4.7414	1.793	0	0	0
2016/05/05	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R197	03/11/2016	303.56	Call	Bond Future	756.6100	0.7566	837.5000	0.8375	10.691	0	0	0
2016/05/05	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R197	03/11/2016			Bond Future	304.3166	304.3166	304.3975	304.3975	0.027	0.0000	0.0000	0
2016/05/05	R197	03/11/2016	303.57	Call	Bond Future	746.6100	0.7466	827.5000	0.8275	10.834	0	0	0
2016/05/05	R197	03/11/2016	303.58	Call	Bond Future	736.6100	0.7366	817.5000	0.8175	10.981	0	0	0
2016/05/05	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R202	05/05/2016	246.99	Put	Bond Future	7.4000	0.0074	0.0000	0.0000	(100.000)	0	0	0
2016/05/05	R202	05/05/2016			Bond Future	249.6267	249.6267	249.6977	249.6977	0.028	0.0000	0.0000	0
2016/05/05	R202	05/05/2016	247.01	Put	Bond Future	7.7400	0.0077	0.0000	0.0000	(100.000)	0	0	0
2016/05/05	R202	05/05/2016	246.99	Call	Bond Future	2,644.1300	2.6441	2,707.7000	2.7077	2.404	0	0	0
2016/05/05	R202	05/05/2016	247.00	Put	Bond Future	7.5700	0.0076	0.0000	0.0000	(100.000)	0	0	0
2016/05/05	R202	05/05/2016	247.00	Call	Bond Future	2,634.3000	2.6343	2,697.7000	2.6977	2.407	0	0	0
2016/05/05	R202	05/05/2016	247.01	Call	Bond Future	2,624.4700	2.6245	2,687.7000	2.6877	2.409	0	0	0
2016/05/05	R202	04/08/2016	243.25	Call	Bond Future	9,271.5600	9.2716	9,306.6400	9.3066	0.378	0	0	0
2016/05/05	R202	04/08/2016			Bond Future	250.9287	250.9287	250.9992	250.9992	0.028	0.0000	0.0000	36,980
2016/05/05	R202	04/08/2016	243.26	Call	Bond Future	9,264.0700	9.2641	9,299.1200	9.2991	0.378	0	0	0
2016/05/05	R202	04/08/2016	243.24	Put	Bond Future	1,590.3400	1.5903	1,555.0100	1.5550	(2.222)	0	0	0
2016/05/05	R202	04/08/2016	243.26	Put	Bond Future	1,595.3600	1.5954	1,559.9600	1.5600	(2.219)	0	0	0
2016/05/05	R202	04/08/2016	243.24	Call	Bond Future	9,279.0500	9.2790	9,314.1700	9.3142	0.378	0	0	0
2016/05/05	R202	04/08/2016	243.25	Put	Bond Future	1,592.8500	1.5928	1,557.4800	1.5575	(2.221)	0	0	0
2016/05/05	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R202	03/11/2016			Bond Future	255.7088	255.7088	255.7771	255.7771	0.027	0.0000	0.0000	0
2016/05/05	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R202	03/11/2016	253.85	Call	Bond Future	1,858.7800	1.8588	1,927.1300	1.9271	3.677	0	0	0
2016/05/05	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R202	03/11/2016	253.86	Call	Bond Future	1,848.7800	1.8488	1,917.1300	1.9171	3.697	0	0	0
2016/05/05	R202	03/11/2016	253.87	Call	Bond Future	1,838.7800	1.8388	1,907.1300	1.9071	3.717	0	0	0
2016/05/05	R203	05/05/2016	7.25	Put	Bond Future	895.1800	0.8952	925.2700	0.9253	3.361	0	0	0
2016/05/05	R203	05/05/2016			Bond Future	7.9561	101.6072	7.9800	101.5771	0.300	0.0000	0.0000	0
2016/05/05	R203	05/05/2016	7.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R203	05/05/2016	7.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R203	05/05/2016	7.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R203	05/05/2016	7.24	Put	Bond Future	907.9400	0.9079	938.0300	0.9380	3.314	0	0	0
2016/05/05	R203	05/05/2016	7.26	Put	Bond Future	882.4300	0.8824	912.5200	0.9125	3.410	0	0	0
2016/05/05	R203	04/08/2016	7.26	Call	Bond Future	33.4800	0.0335	36.4700	0.0365	8.931	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
2016/05/05	R203	04/08/2016			Bond Future	8.0314	103.5305	7.9999	103.5632	(0.393)	0.0000	0.0000	58,097
2016/05/05	R203	04/08/2016	7.24	Call	Bond Future	31.2000	0.0312	34.0200	0.0340	9.038	0	0	0
2016/05/05	R203	04/08/2016	7.25	Call	Bond Future	32.2800	0.0323	35.1800	0.0352	8.984	0	0	0
2016/05/05	R203	04/08/2016	7.24	Put	Bond Future	854.8100	0.8548	825.0000	0.8250	(3.487)	0	0	0
2016/05/05	R203	04/08/2016	7.26	Put	Bond Future	836.1500	0.8361	806.5100	0.8065	(3.545)	0	0	0
2016/05/05	R203	04/08/2016	7.25	Put	Bond Future	845.4200	0.8454	815.6900	0.8157	(3.517)	0	0	0
2016/05/05	R203	03/11/2016	8.86	Call	Bond Future	716.0200	0.7160	740.1600	0.7402	3.371	0	0	0
2016/05/05	R203	03/11/2016			Bond Future	8.1149	101.3225	8.0751	101.3547	(0.490)	0.0000	0.0000	0
2016/05/05	R203	03/11/2016	8.84	Call	Bond Future	703.4000	0.7034	727.3500	0.7273	3.405	0	0	0
2016/05/05	R203	03/11/2016	8.85	Call	Bond Future	709.7000	0.7097	733.7400	0.7337	3.387	0	0	0
2016/05/05	R203	03/11/2016	8.84	Put	Bond Future	119.3700	0.1194	111.1100	0.1111	(6.920)	0	0	0
2016/05/05	R203	03/11/2016	8.86	Put	Bond Future	115.9500	0.1160	107.8800	0.1079	(6.960)	0	0	0
2016/05/05	R203	03/11/2016	8.85	Put	Bond Future	117.6500	0.1177	109.4800	0.1095	(6.944)	0	0	0
2016/05/05	R203	02/02/2017	7.70	Call	Bond Future	167.4200	0.1674	178.8800	0.1789	6.845	0	0	0
2016/05/05	R203	02/02/2017	7.71	Put	Bond Future	423.5800	0.4236	402.4000	0.4024	(5.000)	0	0	0
2016/05/05	R203	02/02/2017			Bond Future	8.1504	103.3485	8.0936	103.3812	(0.698)	0.0000	0.0000	0
2016/05/05	R203	02/02/2017	7.71	Call	Bond Future	169.4800	0.1695	181.0300	0.1810	6.815	0	0	0
2016/05/05	R203	02/02/2017	7.72	Call	Bond Future	171.8900	0.1719	183.5500	0.1836	6.783	0	0	0
2016/05/05	R203	02/02/2017	7.70	Put	Bond Future	427.3000	0.4273	406.0300	0.4060	(4.978)	0	0	0
2016/05/05	R203	02/02/2017	7.72	Put	Bond Future	420.2000	0.4202	399.1300	0.3991	(5.014)	0	0	0
2016/05/05	R204	05/05/2016	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R204	05/05/2016			Bond Future	8.3411	102.2807	8.3750	102.2029	0.406	0.0000	0.0000	0
2016/05/05	R204	05/05/2016	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R204	05/05/2016	7.74	Put	Bond Future	1,392.7800	1.3928	1,470.5600	1.4706	5.585	0	0	0
2016/05/05	R204	05/05/2016	7.76	Put	Bond Future	1,346.0500	1.3460	1,423.8300	1.4238	5.778	0	0	0
2016/05/05	R204	05/05/2016	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R204	05/05/2016	7.75	Put	Bond Future	1,369.4100	1.3694	1,447.1900	1.4472	5.680	0	0	0
2016/05/05	R204	04/08/2016			Bond Future	8.4284	100.1756	8.4164	100.2008	(0.142)	0.0000	0.0000	34,905
2016/05/05	R204	04/08/2016	7.74	Put	Bond Future	1,592.6300	1.5926	1,569.7400	1.5697	(1.437)	0	0	0
2016/05/05	R204	04/08/2016	7.76	Put	Bond Future	1,557.7200	1.5577	1,534.9600	1.5350	(1.461)	0	0	0
2016/05/05	R204	04/08/2016	7.74	Call	Bond Future	138.5200	0.1385	140.7700	0.1408	1.624	0	0	0
2016/05/05	R204	04/08/2016	7.75	Put	Bond Future	1,575.0700	1.5751	1,552.2400	1.5522	(1.449)	0	0	0
2016/05/05	R204	04/08/2016	7.75	Call	Bond Future	142.2700	0.1423	144.5800	0.1446	1.624	0	0	0
2016/05/05	R204	04/08/2016	7.76	Call	Bond Future	146.2300	0.1462	148.6100	0.1486	1.628	0	0	0
2016/05/05	R204	03/11/2016			Bond Future	8.5098	102.0759	8.4968	102.1005	(0.153)	0.0000	0.0000	0
2016/05/05	R204	03/11/2016	9.21	Put	Bond Future	332.8500	0.3328	324.6500	0.3247	(2.464)	0	0	0
2016/05/05	R204	03/11/2016	9.23	Put	Bond Future	323.7300	0.3237	315.6900	0.3157	(2.484)	0	0	0
2016/05/05	R204	03/11/2016	9.22	Put	Bond Future	328.1500	0.3281	320.0300	0.3200	(2.474)	0	0	0
2016/05/05	R204	03/11/2016	9.22	Call	Bond Future	1,659.3800	1.6594	1,675.8400	1.6758	0.992	0	0	0
2016/05/05	R204	03/11/2016	9.21	Call	Bond Future	1,645.4900	1.6455	1,661.8700	1.6619	0.995	0	0	0
2016/05/05	R204	03/11/2016	9.23	Call	Bond Future	1,673.5400	1.6735	1,690.0800	1.6901	0.988	0	0	0
2016/05/05	R204	02/02/2017	8.28	Call	Bond Future	642.2800	0.6423	651.1400	0.6511	1.379	0	0	0
2016/05/05	R204	02/02/2017			Bond Future	8.5693	100.0748	8.5545	100.0998	(0.173)	0.0000	0.0000	0
2016/05/05	R204	02/02/2017	8.29	Call	Bond Future	649.5300	0.6495	658.4700	0.6585	1.376	0	0	0
2016/05/05	R204	02/02/2017	8.30	Call	Bond Future	656.8400	0.6568	665.8400	0.6658	1.370	0	0	0
2016/05/05	R204	02/02/2017	8.28	Put	Bond Future	1,131.0900	1.1311	1,115.0200	1.1150	(1.421)	0	0	0
2016/05/05	R204	02/02/2017	8.30	Put	Bond Future	1,111.7600	1.1118	1,095.8300	1.0958	(1.433)	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
2016/05/05	R204	02/02/2017	8.29	Put	Bond Future	1,121.3900	1.1214	1,105.4000	1.1054	(1.426)	0	0	0
2016/05/05	R207	05/05/2016	7.86	Put	Bond Future	2,180.3400	2.1803	2,298.0600	2.2981	5.399	0	0	0
2016/05/05	R207	05/05/2016			Bond Future	8.5711	98.1963	8.6100	98.0786	0.454	0.0000	0.0000	0
2016/05/05	R207	05/05/2016	7.85	Put	Bond Future	2,211.4300	2.2114	2,329.1500	2.3291	5.323	0	0	0
2016/05/05	R207	05/05/2016	7.56	Put	Bond Future	3,118.3700	3.1184	3,236.0900	3.2361	3.775	0	0	0
2016/05/05	R207	05/05/2016	7.84	Put	Bond Future	2,242.5400	2.2425	2,360.2600	2.3603	5.249	0	0	0
2016/05/05	R207	05/05/2016	7.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R207	05/05/2016	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R207	05/05/2016	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R207	05/05/2016	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R207	04/08/2016			Bond Future	8.6546	96.4107	8.6538	96.4131	(0.010)	0.0000	0.0000	76,765
2016/05/05	R207	04/08/2016	7.99	Put	Bond Future	2,131.2000	2.1312	2,126.1400	2.1261	(0.237)	0	0	0
2016/05/05	R207	04/08/2016	8.01	Put	Bond Future	2,084.4800	2.0845	2,079.3600	2.0794	(0.246)	0	0	0
2016/05/05	R207	04/08/2016	8.00	Put	Bond Future	2,107.7800	2.1078	2,102.6900	2.1027	(0.241)	0	0	0
2016/05/05	R207	04/08/2016	8.01	Call	Bond Future	231.8000	0.2318	229.0400	0.2290	(1.191)	0	0	0
2016/05/05	R207	04/08/2016	7.99	Call	Bond Future	220.3400	0.2203	217.6400	0.2176	(1.225)	0	0	0
2016/05/05	R207	04/08/2016	8.00	Call	Bond Future	226.0100	0.2260	223.2800	0.2233	(1.208)	0	0	0
2016/05/05	R207	02/02/2017	9.24	Call	Bond Future	2,028.0600	2.0281	2,026.4800	2.0265	(0.078)	0	0	0
2016/05/05	R207	02/02/2017			Bond Future	8.7822	96.5605	8.7817	96.5618	(0.006)	0.0000	0.0000	0
2016/05/05	R207	02/02/2017	8.91	Call	Bond Future	1,541.9400	1.5419	1,540.1500	1.5401	(0.116)	0	0	62
2016/05/05	R207	02/02/2017	9.22	Call	Bond Future	1,996.6500	1.9966	1,995.0500	1.9950	(0.080)	0	0	0
2016/05/05	R207	02/02/2017	9.23	Call	Bond Future	2,012.3300	2.0123	2,010.7300	2.0107	(0.080)	0	0	0
2016/05/05	R207	02/02/2017	8.91	Put	Bond Future	1,225.8000	1.2258	1,222.7000	1.2227	(0.253)	0	0	0
2016/05/05	R207	02/02/2017	9.22	Put	Bond Future	918.9200	0.9189	916.0100	0.9160	(0.317)	0	0	0
2016/05/05	R207	02/02/2017	9.24	Put	Bond Future	901.4600	0.9015	898.5700	0.8986	(0.321)	0	0	0
2016/05/05	R207	02/02/2017	9.23	Put	Bond Future	910.1600	0.9102	907.2500	0.9072	(0.320)	0	0	0
2016/05/05	R208	05/05/2016	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R208	05/05/2016	8.00	Put	Bond Future	2,660.9500	2.6610	2,806.8700	2.8069	5.484	0	0	0
2016/05/05	R208	05/05/2016			Bond Future	8.7009	93.0871	8.7400	92.9411	0.450	0.0000	0.0000	0
2016/05/05	R208	05/05/2016	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R208	05/05/2016	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R208	05/05/2016	7.99	Put	Bond Future	2,699.5800	2.6996	2,845.5000	2.8455	5.405	0	0	0
2016/05/05	R208	05/05/2016	8.01	Put	Bond Future	2,622.3300	2.6223	2,768.2500	2.7682	5.565	0	0	0
2016/05/05	R208	04/08/2016	8.01	Put	Bond Future	3,002.8100	3.0028	2,997.0700	2.9971	(0.191)	0	0	0
2016/05/05	R208	04/08/2016			Bond Future	8.7714	94.8491	8.7707	94.8516	(0.008)	0.0000	0.0000	48,309
2016/05/05	R208	04/08/2016	8.00	Put	Bond Future	3,033.8700	3.0339	3,028.1800	3.0282	(0.188)	0	0	0
2016/05/05	R208	04/08/2016	7.99	Call	Bond Future	222.5000	0.2225	219.3000	0.2193	(1.438)	0	0	0
2016/05/05	R208	04/08/2016	8.00	Call	Bond Future	228.3400	0.2283	225.1100	0.2251	(1.415)	0	0	0
2016/05/05	R208	04/08/2016	8.01	Call	Bond Future	234.3100	0.2343	231.0300	0.2310	(1.400)	0	0	0
2016/05/05	R208	04/08/2016	7.99	Put	Bond Future	3,065.0700	3.0651	3,059.4100	3.0594	(0.185)	0	0	0
2016/05/05	R208	03/11/2016	9.59	Put	Bond Future	611.8100	0.6118	607.9500	0.6080	(0.631)	0	0	0
2016/05/05	R208	03/11/2016			Bond Future	8.8374	93.2456	8.8370	93.2472	(0.005)	0.0000	0.0000	0
2016/05/05	R208	03/11/2016	9.58	Put	Bond Future	620.0000	0.6200	616.1300	0.6161	(0.624)	0	0	0
2016/05/05	R208	03/11/2016	9.57	Call	Bond Future	3,088.0300	3.0880	3,085.7000	3.0857	(0.075)	0	0	0
2016/05/05	R208	03/11/2016	9.58	Call	Bond Future	3,112.5500	3.1125	3,110.2500	3.1102	(0.074)	0	0	0
2016/05/05	R208	03/11/2016	9.59	Call	Bond Future	3,137.3600	3.1374	3,135.0700	3.1351	(0.073)	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
2016/05/05	R208	03/11/2016	9.57	Put	Bond Future	628.5000	0.6285	624.6000	0.6246	(0.621)	0	0	0
2016/05/05	R208	02/02/2017			Bond Future	8.8907	95.1101	8.8902	95.1116	(0.005)	0.0000	0.0000	0
2016/05/05	R208	02/02/2017	8.64	Call	Bond Future	1,424.9500	1.4250	1,422.3500	1.4224	(0.182)	0	0	0
2016/05/05	R208	02/02/2017	8.63	Put	Bond Future	2,262.9200	2.2629	2,258.8500	2.2588	(0.180)	0	0	0
2016/05/05	R208	02/02/2017	8.65	Put	Bond Future	2,226.0200	2.2260	2,221.9500	2.2219	(0.183)	0	0	0
2016/05/05	R208	02/02/2017	8.64	Put	Bond Future	2,244.4200	2.2444	2,240.3500	2.2403	(0.181)	0	0	0
2016/05/05	R208	02/02/2017	8.65	Call	Bond Future	1,439.4100	1.4394	1,436.8100	1.4368	(0.181)	0	0	0
2016/05/05	R208	02/02/2017	8.63	Call	Bond Future	1,410.5800	1.4106	1,407.9800	1.4080	(0.184)	0	0	0
2016/05/05	R209	05/05/2016			Bond Future	9.7056	70.4710	9.7450	70.2099	0.406	0.0000	0.0000	0
2016/05/05	R209	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R209	05/05/2016	8.25	Put	Bond Future	10,814.1000	10.8141	11,075.2600	11.0753	2.415	0	0	0
2016/05/05	R209	05/05/2016	8.99	Put	Bond Future	5,022.8500	5.0229	5,284.0100	5.2840	5.199	0	0	0
2016/05/05	R209	05/05/2016	9.01	Put	Bond Future	4,875.1000	4.8751	5,136.2600	5.1363	5.357	0	0	0
2016/05/05	R209	05/05/2016	9.00	Put	Bond Future	4,948.9200	4.9489	5,210.0800	5.2101	5.277	0	0	0
2016/05/05	R209	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R209	05/05/2016	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R209	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R209	04/08/2016	9.70	Put	Bond Future	2,553.4500	2.5534	2,556.1500	2.5562	0.106	0	0	250
2016/05/05	R209	04/08/2016	9.26	Call	Bond Future	1,026.6100	1.0266	1,006.9700	1.0070	(1.913)	0	0	0
2016/05/05	R209	04/08/2016			Bond Future	9.7608	71.8050	9.7654	71.7748	0.047	0.0000	0.0000	54,865
2016/05/05	R209	04/08/2016	9.40	Put	Bond Future	3,766.6500	3.7667	3,774.4600	3.7745	0.207	0	0	0
2016/05/05	R209	04/08/2016	9.60	Put	Bond Future	2,919.7800	2.9198	2,924.0500	2.9240	0.146	0	0	0
2016/05/05	R209	04/08/2016	10.60	Call	Bond Future	5,817.2800	5.8173	5,783.8000	5.7838	(0.576)	0	0	5,760
2016/05/05	R209	04/08/2016	9.24	Call	Bond Future	987.9500	0.9880	968.7100	0.9687	(1.947)	0	0	0
2016/05/05	R209	04/08/2016	9.70	Call	Bond Future	2,150.8900	2.1509	2,123.4300	2.1234	(1.277)	0	0	0
2016/05/05	R209	04/08/2016	10.29	Call	Bond Future	4,406.2000	4.4062	4,373.2900	4.3733	(0.747)	0	0	0
2016/05/05	R209	04/08/2016	9.25	Call	Bond Future	1,007.1500	1.0072	987.7100	0.9877	(1.930)	0	0	0
2016/05/05	R209	04/08/2016	9.40	Call	Bond Future	1,325.6300	1.3256	1,303.2800	1.3033	(1.686)	0	0	250
2016/05/05	R209	04/08/2016	10.60	Put	Bond Future	610.3200	0.6103	607.0000	0.6070	(0.544)	0	0	0
2016/05/05	R209	04/08/2016	9.24	Put	Bond Future	4,553.3700	4.5534	4,564.2900	4.5643	0.240	0	0	0
2016/05/05	R209	04/08/2016	9.60	Call	Bond Future	1,847.6400	1.8476	1,821.7500	1.8218	(1.401)	0	0	5,760
2016/05/05	R209	04/08/2016	9.26	Put	Bond Future	4,450.0300	4.4500	4,460.5500	4.4606	0.236	0	0	0
2016/05/05	R209	04/08/2016	9.25	Put	Bond Future	4,501.5200	4.5015	4,512.2400	4.5122	0.238	0	0	0
2016/05/05	R209	04/08/2016	10.29	Put	Bond Future	1,049.9900	1.0500	1,047.2400	1.0472	(0.262)	0	0	250
2016/05/05	R209	03/11/2016	10.26	Call	Bond Future	4,894.3100	4.8943	4,865.2000	4.8652	(0.595)	0	0	0
2016/05/05	R209	03/11/2016			Bond Future	9.8125	70.0164	9.8173	69.9850	0.049	0.0000	0.0000	0
2016/05/05	R209	03/11/2016	10.24	Call	Bond Future	4,816.4000	4.8164	4,787.4300	4.7874	(0.601)	0	0	0
2016/05/05	R209	03/11/2016	10.25	Call	Bond Future	4,855.3000	4.8553	4,826.2600	4.8263	(0.598)	0	0	0
2016/05/05	R209	03/11/2016	10.24	Put	Bond Future	2,109.8200	2.1098	2,112.3000	2.1123	0.118	0	0	0
2016/05/05	R209	03/11/2016	10.25	Put	Bond Future	2,087.3700	2.0874	2,089.7800	2.0898	0.115	0	0	0
2016/05/05	R209	03/11/2016	10.26	Put	Bond Future	2,065.1300	2.0651	2,067.4700	2.0675	0.113	0	0	0
2016/05/05	R209	02/02/2017	9.55	Put	Bond Future	5,153.8800	5.1539	5,164.4000	5.1644	0.204	0	0	0
2016/05/05	R209	02/02/2017			Bond Future	9.8582	71.4166	9.8631	71.3844	0.050	0.0000	0.0000	0
2016/05/05	R209	02/02/2017	9.54	Put	Bond Future	5,193.8100	5.1938	5,204.4300	5.2044	0.204	0	0	0
2016/05/05	R209	02/02/2017	9.55	Call	Bond Future	3,114.8500	3.1149	3,093.2200	3.0932	(0.694)	0	0	0
2016/05/05	R209	02/02/2017	9.53	Call	Bond Future	3,059.7100	3.0597	3,038.2700	3.0383	(0.701)	0	0	0
2016/05/05	R209	02/02/2017	9.54	Call	Bond Future	3,087.0900	3.0871	3,065.5600	3.0656	(0.697)	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
2016/05/05	R209	02/02/2017	9.53	Put	Bond Future	5,234.2100	5.2342	5,244.9200	5.2449	0.205	0	0	0
2016/05/05	R210	05/05/2016			Bond Future	183.8370	183.8370	183.8893	183.8893	0.028	0.0000	0.0000	0
2016/05/05	R210	05/05/2016	184.99	Put	Bond Future	1,153.0200	1.1530	1,100.7000	1.1007	(4.538)	0	0	0
2016/05/05	R210	05/05/2016	185.00	Put	Bond Future	1,163.0200	1.1630	1,110.7000	1.1107	(4.499)	0	0	0
2016/05/05	R210	05/05/2016	185.01	Put	Bond Future	1,173.0200	1.1730	1,120.7000	1.1207	(4.460)	0	0	0
2016/05/05	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R210	04/08/2016			Bond Future	187.3322	187.3322	187.3841	187.3841	0.028	0.0000	0.0000	1,391
2016/05/05	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R210	04/08/2016	181.50	Call	Bond Future	5,832.2200	5.8322	5,884.1300	5.8841	0.890	0	0	0
2016/05/05	R210	04/08/2016	181.52	Call	Bond Future	5,812.2200	5.8122	5,864.1300	5.8641	0.893	0	0	0
2016/05/05	R210	04/08/2016	181.51	Call	Bond Future	5,822.2200	5.8222	5,874.1300	5.8741	0.892	0	0	0
2016/05/05	R210	03/11/2016			Bond Future	188.6106	188.6106	188.6610	188.6610	0.027	0.0000	0.0000	0
2016/05/05	R210	03/11/2016	188.90	Put	Bond Future	289.4000	0.2894	238.9700	0.2390	(17.426)	0	0	0
2016/05/05	R210	03/11/2016	188.92	Put	Bond Future	309.4000	0.3094	258.9700	0.2590	(16.299)	0	0	0
2016/05/05	R210	03/11/2016	188.91	Put	Bond Future	299.4000	0.2994	248.9700	0.2490	(16.844)	0	0	0
2016/05/05	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R211	05/05/2016	139.01	Put	Bond Future	442.4500	0.4424	408.1800	0.4082	(7.746)	0	0	0
2016/05/05	R211	05/05/2016			Bond Future	138.5675	138.5675	138.6018	138.6018	0.025	0.0000	0.0000	0
2016/05/05	R211	05/05/2016	139.00	Put	Bond Future	432.4500	0.4324	398.1800	0.3982	(7.925)	0	0	0
2016/05/05	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R211	05/05/2016	138.99	Put	Bond Future	422.4500	0.4224	388.1800	0.3882	(8.112)	0	0	0
2016/05/05	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R211	04/08/2016			Bond Future	139.4552	139.4552	139.4891	139.4891	0.024	0.0000	0.0000	62
2016/05/05	R211	04/08/2016	137.09	Call	Bond Future	2,365.2500	2.3653	2,399.1400	2.3991	1.433	0	0	0
2016/05/05	R211	04/08/2016	137.07	Call	Bond Future	2,385.2500	2.3853	2,419.1400	2.4191	1.421	0	0	0
2016/05/05	R211	04/08/2016	137.08	Call	Bond Future	2,375.2500	2.3753	2,409.1400	2.4091	1.427	0	0	0
2016/05/05	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R211	03/11/2016	141.75	Call	Bond Future	361.8200	0.3618	394.4200	0.3944	9.010	0	0	0
2016/05/05	R211	03/11/2016			Bond Future	142.1118	142.1118	142.1444	142.1444	0.023	0.0000	0.0000	0
2016/05/05	R211	03/11/2016	141.76	Call	Bond Future	351.8200	0.3518	384.4200	0.3844	9.266	0	0	0
2016/05/05	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R211	03/11/2016	141.74	Call	Bond Future	371.8200	0.3718	404.4200	0.4044	8.768	0	0	0
2016/05/05	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R212	05/05/2016	145.00	Call	Bond Future	30.9200	0.0309	71.6000	0.0716	131.565	0	0	0
2016/05/05	R212	05/05/2016			Bond Future	145.0309	145.0309	145.0716	145.0716	0.028	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
2016/05/05	R212	05/05/2016	145.01	Call	Bond Future	20.9200	0.0209	61.6000	0.0616	194.455	0	0	0
2016/05/05	R212	05/05/2016	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R212	05/05/2016	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R212	05/05/2016	144.99	Call	Bond Future	40.9200	0.0409	81.6000	0.0816	99.413	0	0	0
2016/05/05	R212	05/05/2016	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R212	04/08/2016	142.43	Call	Bond Future	3,441.0300	3.4410	3,481.4000	3.4814	1.173	0	0	0
2016/05/05	R212	04/08/2016			Bond Future	145.8710	145.8710	145.9114	145.9114	0.028	0.0000	0.0000	3,880
2016/05/05	R212	04/08/2016	142.44	Call	Bond Future	3,431.0300	3.4310	3,471.4000	3.4714	1.177	0	0	0
2016/05/05	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R212	04/08/2016	142.42	Call	Bond Future	3,451.0300	3.4510	3,491.4000	3.4914	1.170	0	0	0
2016/05/05	R212	03/11/2016			Bond Future	148.6498	148.6498	148.6889	148.6889	0.026	0.0000	0.0000	0
2016/05/05	R212	03/11/2016	148.11	Call	Bond Future	539.8200	0.5398	578.8800	0.5789	7.236	0	0	0
2016/05/05	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R212	03/11/2016	148.12	Call	Bond Future	529.8200	0.5298	568.8800	0.5689	7.372	0	0	0
2016/05/05	R212	03/11/2016	148.10	Call	Bond Future	549.8200	0.5498	588.8800	0.5889	7.104	0	0	0
2016/05/05	R213	05/05/2016	8.74	Put	Bond Future	5,934.0100	5.9340	6,228.8400	6.2288	4.968	0	0	0
2016/05/05	R213	05/05/2016	8.76	Put	Bond Future	5,786.6000	5.7866	6,081.4300	6.0814	5.095	0	0	0
2016/05/05	R213	05/05/2016			Bond Future	9.5857	81.1124	9.6300	80.8175	0.462	0.0000	0.0000	0
2016/05/05	R213	05/05/2016	8.75	Put	Bond Future	5,860.2600	5.8603	6,155.0900	6.1551	5.031	0	0	0
2016/05/05	R213	05/05/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R213	05/05/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R213	05/05/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R213	04/08/2016			Bond Future	9.6425	82.6478	9.6470	82.6176	0.047	0.0000	0.0000	44,354
2016/05/05	R213	04/08/2016	8.99	Put	Bond Future	5,193.8900	5.1939	5,207.8600	5.2079	0.269	0	0	0
2016/05/05	R213	04/08/2016	9.01	Put	Bond Future	5,083.3000	5.0833	5,096.8700	5.0969	0.267	0	0	0
2016/05/05	R213	04/08/2016	9.00	Put	Bond Future	5,138.4900	5.1385	5,152.2700	5.1523	0.268	0	0	0
2016/05/05	R213	04/08/2016	9.01	Call	Bond Future	759.9700	0.7600	743.3900	0.7434	(2.182)	0	0	0
2016/05/05	R213	04/08/2016	8.99	Call	Bond Future	728.5000	0.7285	712.3200	0.7123	(2.221)	0	0	0
2016/05/05	R213	04/08/2016	9.00	Call	Bond Future	744.1700	0.7442	727.8000	0.7278	(2.200)	0	0	0
2016/05/05	R213	03/11/2016			Bond Future	9.6988	80.6647	9.7036	80.6332	0.050	0.0000	0.0000	0
2016/05/05	R213	03/11/2016	10.18	Put	Bond Future	1,967.0400	1.9670	1,969.3200	1.9693	0.116	0	0	0
2016/05/05	R213	03/11/2016	10.20	Put	Bond Future	1,924.4700	1.9245	1,926.6200	1.9266	0.112	0	0	0
2016/05/05	R213	03/11/2016	10.18	Call	Bond Future	5,011.3900	5.0114	4,982.1300	4.9821	(0.584)	0	0	0
2016/05/05	R213	03/11/2016	10.19	Put	Bond Future	1,945.7600	1.9458	1,947.9800	1.9480	0.114	0	0	0
2016/05/05	R213	03/11/2016	10.19	Call	Bond Future	5,051.6000	5.0516	5,022.2800	5.0223	(0.580)	0	0	0
2016/05/05	R213	03/11/2016	10.20	Call	Bond Future	5,091.7200	5.0917	5,062.3300	5.0623	(0.577)	0	0	0
2016/05/05	R213	02/02/2017	9.40	Call	Bond Future	2,937.0300	2.9370	2,916.0200	2.9160	(0.715)	0	0	0
2016/05/05	R213	02/02/2017	9.42	Call	Bond Future	2,991.1900	2.9912	2,969.9800	2.9700	(0.709)	0	0	0
2016/05/05	R213	02/02/2017			Bond Future	9.7501	82.2776	9.7551	82.2453	0.052	0.0000	0.0000	0
2016/05/05	R213	02/02/2017	9.41	Call	Bond Future	2,964.0400	2.9640	2,942.9300	2.9429	(0.712)	0	0	0
2016/05/05	R213	02/02/2017	9.40	Put	Bond Future	5,231.9100	5.2319	5,243.2100	5.2432	0.216	0	0	0
2016/05/05	R213	02/02/2017	9.42	Put	Bond Future	5,152.4700	5.1525	5,163.5700	5.1636	0.215	0	0	0
2016/05/05	R213	02/02/2017	9.41	Put	Bond Future	5,192.0800	5.1921	5,203.2800	5.2033	0.216	0	0	0

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2016/05/05	R214	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R214	05/05/2016	9.30	Put	Bond Future	3,865.7800	3.8658	4,134.0200	4.1340	6.939	0	0	0
2016/05/05	R214	05/05/2016			Bond Future	9.8406	70.4319	9.8800	70.1637	0.400	0.0000	0.0000	0
2016/05/05	R214	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R214	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R214	05/05/2016	8.99	Put	Bond Future	6,245.3200	6.2453	6,513.5600	6.5136	4.295	0	0	0
2016/05/05	R214	05/05/2016	9.01	Put	Bond Future	6,088.0200	6.0880	6,356.2600	6.3563	4.406	0	0	0
2016/05/05	R214	05/05/2016	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R214	05/05/2016	9.00	Put	Bond Future	6,166.6000	6.1666	6,434.8400	6.4348	4.350	0	0	0
2016/05/05	R214	04/08/2016	9.25	Put	Bond Future	5,417.6400	5.4176	5,404.6400	5.4046	(0.240)	0	0	0
2016/05/05	R214	04/08/2016	11.30	Call	Bond Future	8,724.7200	8.7247	8,723.5200	8.7235	(0.014)	0	0	5,800
2016/05/05	R214	04/08/2016	9.24	Call	Bond Future	795.0400	0.7950	785.9100	0.7859	(1.148)	0	0	0
2016/05/05	R214	04/08/2016			Bond Future	9.8950	71.7651	9.8944	71.7689	(0.006)	0.0000	0.0000	30,123
2016/05/05	R214	04/08/2016	9.30	Call	Bond Future	898.4100	0.8984	888.8400	0.8888	(1.065)	0	0	1,300
2016/05/05	R214	04/08/2016	8.55	Put	Bond Future	10,340.0900	10.3401	10,332.8600	10.3329	(0.070)	0	0	0
2016/05/05	R214	04/08/2016	9.25	Call	Bond Future	811.6800	0.8117	802.4700	0.8025	(1.135)	0	0	0
2016/05/05	R214	04/08/2016	11.30	Put	Bond Future	210.3200	0.2103	205.3300	0.2053	(2.373)	0	0	0
2016/05/05	R214	04/08/2016	10.30	Put	Bond Future	1,340.7900	1.3408	1,327.5000	1.3275	(0.991)	0	0	0
2016/05/05	R214	04/08/2016	9.26	Call	Bond Future	828.5500	0.8286	819.2800	0.8193	(1.119)	0	0	0
2016/05/05	R214	04/08/2016	9.30	Put	Bond Future	5,129.4200	5.1294	5,116.0600	5.1161	(0.260)	0	0	0
2016/05/05	R214	04/08/2016	8.55	Call	Bond Future	139.3600	0.1394	135.9200	0.1359	(2.468)	0	0	1,300
2016/05/05	R214	04/08/2016	9.24	Put	Bond Future	5,476.3700	5.4764	5,463.4500	5.4635	(0.236)	0	0	0
2016/05/05	R214	04/08/2016	10.30	Call	Bond Future	3,994.3600	3.9944	3,984.8600	3.9849	(0.238)	0	0	5,800
2016/05/05	R214	04/08/2016	9.26	Put	Bond Future	5,359.2700	5.3593	5,346.2100	5.3462	(0.244)	0	0	0
2016/05/05	R214	03/11/2016	10.35	Put	Bond Future	2,304.6600	2.3047	2,294.5200	2.2945	(0.440)	0	0	0
2016/05/05	R214	03/11/2016			Bond Future	9.9485	69.8292	9.9480	69.8324	(0.005)	0.0000	0.0000	0
2016/05/05	R214	03/11/2016	10.34	Put	Bond Future	2,328.6300	2.3286	2,318.4600	2.3185	(0.437)	0	0	0
2016/05/05	R214	03/11/2016	10.35	Call	Bond Future	4,912.2300	4.9122	4,905.2500	4.9052	(0.142)	0	0	0
2016/05/05	R214	03/11/2016	10.33	Call	Bond Future	4,834.4400	4.8344	4,827.4000	4.8274	(0.146)	0	0	0
2016/05/05	R214	03/11/2016	10.34	Call	Bond Future	4,873.2800	4.8733	4,866.2700	4.8663	(0.144)	0	0	0
2016/05/05	R214	03/11/2016	10.33	Put	Bond Future	2,352.8200	2.3528	2,342.6200	2.3426	(0.434)	0	0	0
2016/05/05	R214	02/02/2017			Bond Future	9.9978	71.2256	9.9973	71.2287	(0.005)	0.0000	0.0000	0
2016/05/05	R214	02/02/2017	9.67	Call	Bond Future	3,224.3000	3.2243	3,218.1100	3.2181	(0.192)	0	0	0
2016/05/05	R214	02/02/2017	9.66	Put	Bond Future	5,504.0200	5.5040	5,494.7100	5.4947	(0.169)	0	0	0
2016/05/05	R214	02/02/2017	9.68	Put	Bond Future	5,420.4500	5.4204	5,411.1400	5.4111	(0.172)	0	0	0
2016/05/05	R214	02/02/2017	9.67	Put	Bond Future	5,462.2400	5.4622	5,452.9200	5.4529	(0.171)	0	0	0
2016/05/05	R214	02/02/2017	9.68	Call	Bond Future	3,252.5700	3.2526	3,246.3900	3.2464	(0.190)	0	0	0
2016/05/05	R214	02/02/2017	9.66	Call	Bond Future	3,195.9200	3.1959	3,189.7400	3.1897	(0.193)	0	0	0
2016/05/05	R248	05/05/2016			Bond Future	9.9257	90.3766	9.9650	90.0379	0.396	0.0000	0.0000	0
2016/05/05	R248	05/05/2016	8.99	Put	Bond Future	8,796.4700	8.7965	9,135.1600	9.1352	3.850	0	0	0
2016/05/05	R248	05/05/2016	9.01	Put	Bond Future	8,592.4800	8.5925	8,931.1700	8.9312	3.942	0	0	0
2016/05/05	R248	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R248	05/05/2016	9.00	Put	Bond Future	8,694.3800	8.6944	9,033.0700	9.0331	3.896	0	0	0
2016/05/05	R248	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R248	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/05/05	R248	04/08/2016			Bond Future	9.9830	92.0875	9.9876	92.0485	0.046	0.0000	0.0000	59,523

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
2016/05/05	R248	04/08/2016	9.25	Call	Bond Future	944.4000	0.9444	923.3600	0.9234	(2.228)	0	0	0
2016/05/05	R248	04/08/2016	9.24	Put	Bond Future	7,709.4800	7.7095	7,727.6500	7.7276	0.236	0	0	0
2016/05/05	R248	04/08/2016	9.26	Put	Bond Future	7,553.9700	7.5540	7,571.6300	7.5716	0.234	0	0	0
2016/05/05	R248	04/08/2016	9.25	Put	Bond Future	7,631.4900	7.6315	7,649.4100	7.6494	0.235	0	0	0
2016/05/05	R248	04/08/2016	9.26	Call	Bond Future	964.1100	0.9641	942.8100	0.9428	(2.209)	0	0	0
2016/05/05	R248	04/08/2016	9.24	Call	Bond Future	924.9800	0.9250	904.1900	0.9042	(2.248)	0	0	0
2016/05/05	R248	03/11/2016	10.38	Call	Bond Future	6,079.9000	6.0799	6,042.6400	6.0426	(0.613)	0	0	0
2016/05/05	R248	03/11/2016			Bond Future	10.0396	89.3957	10.0444	89.3551	0.048	0.0000	0.0000	0
2016/05/05	R248	03/11/2016	10.39	Call	Bond Future	6,127.7400	6.1277	6,090.3900	6.0904	(0.610)	0	0	0
2016/05/05	R248	03/11/2016	10.37	Put	Bond Future	3,315.2300	3.3152	3,318.6400	3.3186	0.103	0	0	0
2016/05/05	R248	03/11/2016	10.39	Put	Bond Future	3,251.4500	3.2514	3,254.6800	3.2547	0.099	0	0	0
2016/05/05	R248	03/11/2016	10.37	Call	Bond Future	6,031.9500	6.0320	5,994.7800	5.9948	(0.616)	0	0	0
2016/05/05	R248	03/11/2016	10.38	Put	Bond Future	3,283.3200	3.2833	3,286.6400	3.2866	0.101	0	0	0
2016/05/05	R248	02/02/2017	9.76	Put	Bond Future	7,072.7500	7.0727	7,085.8600	7.0859	0.185	0	0	0
2016/05/05	R248	02/02/2017	9.78	Put	Bond Future	6,967.8400	6.9678	6,980.7200	6.9807	0.185	0	0	0
2016/05/05	R248	02/02/2017			Bond Future	10.0920	91.1833	10.0970	91.1418	0.049	0.0000	0.0000	0
2016/05/05	R248	02/02/2017	9.77	Put	Bond Future	7,020.2900	7.0203	7,033.2800	7.0333	0.185	0	0	0
2016/05/05	R248	02/02/2017	9.76	Call	Bond Future	4,211.3100	4.2113	4,182.9000	4.1829	(0.675)	0	0	0
2016/05/05	R248	02/02/2017	9.77	Call	Bond Future	4,247.4700	4.2475	4,218.9400	4.2189	(0.672)	0	0	0
2016/05/05	R248	02/02/2017	9.78	Call	Bond Future	4,283.4800	4.2835	4,254.8400	4.2548	(0.669)	0	0	0

Total

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