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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/03/2016 TO 30/03/2016

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
2016/03/30	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/30	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	2025	05/05/2016			Bond Future	123.5938	123.5938	123.6330	123.6330	0.032	0.0000	0.0000	4,532
2016/03/30	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	2025	05/05/2016	125.99	Put	Bond Future	2,396.1800	2.3962	2,357.0400	2.3570	(1.633)	0	0	0
2016/03/30	2025	05/05/2016	126.01	Put	Bond Future	2,416.1800	2.4162	2,377.0400	2.3770	(1.620)	0	0	0
2016/03/30	2025	05/05/2016	126.00	Put	Bond Future	2,406.1800	2.4062	2,367.0400	2.3670	(1.627)	0	0	0
2016/03/30	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	2025	04/08/2016			Bond Future	124.7001	124.7001	124.7397	124.7397	0.032	0.0000	0.0000	0
2016/03/30	2025	04/08/2016	123.86	Call	Bond Future	840.0800	0.8401	879.6600	0.8797	4.711	0	0	0
2016/03/30	2025	04/08/2016	123.87	Call	Bond Future	830.0800	0.8301	869.6600	0.8697	4.768	0	0	0
2016/03/30	2025	04/08/2016	123.85	Call	Bond Future	850.0800	0.8501	889.6600	0.8897	4.656	0	0	0
2016/03/30	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	2030	05/05/2016	8.99	Put	Bond Future	5,551.7400	5.5517	4,220.4200	4.2204	(23.980)	0	0	0
2016/03/30	2030	05/05/2016	9.01	Put	Bond Future	5,404.4500	5.4045	4,073.1300	4.0731	(24.634)	0	0	0
2016/03/30	2030	05/05/2016			Bond Future	9.7765	88.9058	9.5815	90.2371	(1.994)	0.0000	0.0000	17,364
2016/03/30	2030	05/05/2016	9.00	Put	Bond Future	5,478.0500	5.4780	4,146.7300	4.1467	(24.303)	0	0	0
2016/03/30	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	2030	04/08/2016	10.17	Call	Bond Future	2,116.2300	2.1162	3,472.6400	3.4726	64.096	0	0	0
2016/03/30	2030	04/08/2016			Bond Future	9.8462	86.5980	9.6445	87.9544	(2.048)	0.0000	0.0000	0
2016/03/30	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	2032	05/05/2016			Bond Future	9.9104	87.7332	9.7207	89.1032	(1.914)	0.0000	0.0000	9,481
2016/03/30	2032	05/05/2016	8.99	Put	Bond Future	7,072.1400	7.0721	5,808.4900	5.8085	(17.868)	0	0	0
2016/03/30	2032	05/05/2016	9.01	Put	Bond Future	6,922.0200	6.9220	5,665.4900	5.6655	(18.153)	0	0	0
2016/03/30	2032	05/05/2016	9.00	Put	Bond Future	6,996.8800	6.9969	5,736.7100	5.7367	(18.010)	0	0	0
2016/03/30	2032	05/05/2016	9.01	Call	Bond Future	124.9600	0.1250	238.4700	0.2385	90.837	0	0	0
2016/03/30	2032	05/05/2016	8.99	Call	Bond Future	115.3800	0.1154	221.7700	0.2218	92.208	0	0	0
2016/03/30	2032	05/05/2016	9.00	Call	Bond Future	120.0200	0.1200	229.8900	0.2299	91.543	0	0	0
2016/03/30	2032	04/08/2016	9.01	Call	Bond Future	879.7300	0.8797	1,190.8400	1.1908	35.364	0	0	0
2016/03/30	2032	04/08/2016			Bond Future	9.9784	89.4112	9.7825	90.8071	(1.963)	0.0000	0.0000	76
2016/03/30	2032	04/08/2016	8.99	Call	Bond Future	850.9700	0.8510	1,154.3900	1.1544	35.656	0	0	0
2016/03/30	2032	04/08/2016	9.00	Call	Bond Future	864.9600	0.8650	1,172.1700	1.1722	35.517	0	0	0
2016/03/30	2032	04/08/2016	8.99	Put	Bond Future	8,246.1400	8.2461	7,153.6400	7.1536	(13.249)	0	0	0
2016/03/30	2032	04/08/2016	9.01	Put	Bond Future	8,116.2700	8.1163	7,031.4600	7.0315	(13.366)	0	0	0
2016/03/30	2032	04/08/2016	9.00	Put	Bond Future	8,180.7600	8.1808	7,092.0500	7.0921	(13.308)	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
2016/03/30	2032	03/11/2016			Bond Future	10.0432	86.9631	9.8411	88.3845	(2.012)	0.0000	0.0000	0
2016/03/30	2032	03/11/2016	10.28	Put	Bond Future	3,453.1200	3.4531	2,890.3300	2.8903	(16.298)	0	0	0
2016/03/30	2032	03/11/2016	10.30	Put	Bond Future	3,394.8500	3.3949	2,839.0200	2.8390	(16.373)	0	0	0
2016/03/30	2032	03/11/2016	10.29	Put	Bond Future	3,423.7500	3.4238	2,864.4500	2.8644	(16.336)	0	0	0
2016/03/30	2032	03/11/2016	10.30	Call	Bond Future	5,152.9300	5.1529	6,018.5200	6.0185	16.798	0	0	0
2016/03/30	2032	03/11/2016	10.28	Call	Bond Future	5,076.2100	5.0762	5,934.8400	5.9348	16.915	0	0	0
2016/03/30	2032	03/11/2016	10.29	Call	Bond Future	5,114.3700	5.1144	5,976.4900	5.9765	16.857	0	0	0
2016/03/30	2033	05/05/2016			Bond Future	103.4696	103.4696	103.5025	103.5025	0.032	0.0000	0.0000	1,032
2016/03/30	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	2033	05/05/2016	102.40	Call	Bond Future	1,069.5700	1.0696	1,102.5400	1.1025	3.083	0	0	0
2016/03/30	2033	05/05/2016	102.41	Call	Bond Future	1,059.5700	1.0596	1,092.5400	1.0925	3.112	0	0	0
2016/03/30	2033	05/05/2016	102.39	Call	Bond Future	1,079.5700	1.0796	1,112.5400	1.1125	3.054	0	0	0
2016/03/30	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	2037	05/05/2016	8.99	Call	Bond Future	73.0900	0.0731	140.2400	0.1402	91.873	0	0	0
2016/03/30	2037	05/05/2016	9.00	Put	Bond Future	8,827.2500	8.8273	7,494.3500	7.4943	(15.100)	0	0	0
2016/03/30	2037	05/05/2016	9.67	Call	Bond Future	799.3700	0.7994	1,234.6800	1.2347	54.457	0	0	500
2016/03/30	2037	05/05/2016			Bond Future	10.0508	88.9016	9.8713	90.3041	(1.786)	0.0000	0.0000	39,888
2016/03/30	2037	05/05/2016	9.00	Call	Bond Future	76.2900	0.0763	145.9200	0.1459	91.270	0	0	0
2016/03/30	2037	05/05/2016	9.67	Put	Bond Future	3,817.9200	3.8179	2,850.7000	2.8507	(25.334)	0	0	0
2016/03/30	2037	05/05/2016	9.01	Call	Bond Future	79.7100	0.0797	151.9400	0.1519	90.616	0	0	0
2016/03/30	2037	05/05/2016	8.99	Put	Bond Future	8,913.9300	8.9139	7,578.5500	7.5786	(14.981)	0	0	0
2016/03/30	2037	05/05/2016	9.01	Put	Bond Future	8,740.9200	8.7409	7,410.6200	7.4106	(15.219)	0	0	0
2016/03/30	2037	04/08/2016			Bond Future	10.1194	86.3431	9.9342	87.7722	(1.830)	0.0000	0.0000	221
2016/03/30	2037	04/08/2016	9.24	Put	Bond Future	8,266.1500	8.2662	7,194.0900	7.1941	(12.969)	0	0	0
2016/03/30	2037	04/08/2016	9.26	Put	Bond Future	8,129.8500	8.1299	7,066.2100	7.0662	(13.083)	0	0	0
2016/03/30	2037	04/08/2016	9.24	Call	Bond Future	1,131.6900	1.1317	1,488.7100	1.4887	31.548	0	0	0
2016/03/30	2037	04/08/2016	9.25	Put	Bond Future	8,197.4400	8.1974	7,129.5300	7.1295	(13.027)	0	0	0
2016/03/30	2037	04/08/2016	9.25	Call	Bond Future	1,149.2800	1.1493	1,510.4500	1.5104	31.426	0	0	0
2016/03/30	2037	04/08/2016	9.26	Call	Bond Future	1,167.8600	1.1679	1,533.3000	1.5333	31.291	0	0	0
2016/03/30	2037	03/11/2016	10.35	Call	Bond Future	5,264.3100	5.2643	6,118.3300	6.1183	16.223	0	0	0
2016/03/30	2037	03/11/2016	10.36	Put	Bond Future	3,965.4500	3.9655	3,367.8700	3.3679	(15.070)	0	0	0
2016/03/30	2037	03/11/2016			Bond Future	10.1799	87.9957	9.9892	89.4509	(1.873)	0.0000	0.0000	0
2016/03/30	2037	03/11/2016	10.36	Call	Bond Future	5,304.5700	5.3046	6,162.1900	6.1622	16.168	0	0	0
2016/03/30	2037	03/11/2016	10.37	Call	Bond Future	5,344.6800	5.3447	6,205.8900	6.2059	16.113	0	0	0
2016/03/30	2037	03/11/2016	10.35	Put	Bond Future	3,998.6800	3.9987	3,397.5000	3.3975	(15.034)	0	0	0
2016/03/30	2037	03/11/2016	10.37	Put	Bond Future	3,932.1800	3.9322	3,338.1900	3.3382	(15.106)	0	0	0
2016/03/30	2038	05/05/2016	131.01	Put	Bond Future	2,483.6800	2.4837	2,441.7900	2.4418	(1.687)	0	0	0
2016/03/30	2038	05/05/2016			Bond Future	128.5263	128.5263	128.5682	128.5682	0.033	0.0000	0.0000	16,932
2016/03/30	2038	05/05/2016	131.00	Put	Bond Future	2,473.6800	2.4737	2,431.7900	2.4318	(1.693)	0	0	0
2016/03/30	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	2038	05/05/2016	130.99	Put	Bond Future	2,463.6800	2.4637	2,421.7900	2.4218	(1.700)	0	0	0
2016/03/30	2038	04/08/2016			Bond Future	129.5688	129.5688	129.6111	129.6111	0.033	0.0000	0.0000	0

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2016/03/30	2038	04/08/2016	129.31	Call	Bond Future	258.8100	0.2588	301.1400	0.3011	16.356	0	0	0
2016/03/30	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	2038	04/08/2016	129.32	Call	Bond Future	248.8100	0.2488	291.1400	0.2911	17.013	0	0	0
2016/03/30	2038	04/08/2016	129.30	Call	Bond Future	268.8100	0.2688	311.1400	0.3111	15.747	0	0	0
2016/03/30	2040	05/05/2016	9.50	Call	Bond Future	411.8100	0.4118	653.8500	0.6539	58.775	0	0	0
2016/03/30	2040	05/05/2016			Bond Future	10.1260	92.3923	9.9617	93.7534	(1.623)	0.0000	0.0000	1,812
2016/03/30	2040	05/05/2016	9.51	Call	Bond Future	425.4300	0.4254	673.5800	0.6736	58.329	0	0	0
2016/03/30	2040	05/05/2016	9.49	Call	Bond Future	398.5900	0.3986	634.6400	0.6346	59.221	0	0	0
2016/03/30	2040	05/05/2016	9.50	Put	Bond Future	5,785.0500	5.7850	4,665.9900	4.6660	(19.344)	0	0	0
2016/03/30	2040	05/05/2016	9.49	Put	Bond Future	5,861.9400	5.8619	4,736.8900	4.7369	(19.192)	0	0	0
2016/03/30	2040	05/05/2016	9.51	Put	Bond Future	5,708.7000	5.7087	4,595.7500	4.5957	(19.496)	0	0	0
2016/03/30	2040	04/08/2016			Bond Future	10.1954	89.6500	10.0258	91.0368	(1.663)	0.0000	0.0000	0
2016/03/30	2040	04/08/2016	9.49	Put	Bond Future	7,610.7600	7.6108	6,642.8000	6.6428	(12.718)	0	0	0
2016/03/30	2040	04/08/2016	9.50	Call	Bond Future	1,622.7100	1.6227	2,045.9800	2.0460	26.084	0	0	0
2016/03/30	2040	04/08/2016	9.51	Call	Bond Future	1,646.5900	1.6466	2,074.2800	2.0743	25.974	0	0	0
2016/03/30	2040	04/08/2016	9.49	Call	Bond Future	1,599.0600	1.5991	2,017.9200	2.0179	26.194	0	0	0
2016/03/30	2040	04/08/2016	9.51	Put	Bond Future	7,478.7400	7.4787	6,519.6100	6.5196	(12.825)	0	0	0
2016/03/30	2040	04/08/2016	9.50	Put	Bond Future	7,544.5700	7.5446	6,581.0200	6.5810	(12.771)	0	0	0
2016/03/30	2044	05/05/2016	8.99	Put	Bond Future	10,405.5100	10.4055	9,004.0900	9.0041	(13.468)	0	0	0
2016/03/30	2044	05/05/2016			Bond Future	10.1351	89.5922	9.9607	91.0435	(1.721)	0.0000	0.0000	20,223
2016/03/30	2044	05/05/2016	9.01	Put	Bond Future	10,212.1000	10.2121	8,814.7200	8.8147	(13.684)	0	0	0
2016/03/30	2044	05/05/2016	9.00	Put	Bond Future	10,308.6700	10.3087	8,909.2300	8.9092	(13.575)	0	0	0
2016/03/30	2044	05/05/2016	9.01	Call	Bond Future	59.3100	0.0593	113.2500	0.1132	90.946	0	0	0
2016/03/30	2044	05/05/2016	8.99	Call	Bond Future	54.1600	0.0542	104.0600	0.1041	92.134	0	0	0
2016/03/30	2044	05/05/2016	9.00	Call	Bond Future	56.6900	0.0567	108.5700	0.1086	91.515	0	0	0
2016/03/30	2044	04/08/2016	9.50	Call	Bond Future	1,612.1600	1.6122	2,063.6500	2.0637	28.005	0	0	0
2016/03/30	2044	04/08/2016			Bond Future	10.2024	86.9217	10.0225	88.4004	(1.763)	0.0000	0.0000	0
2016/03/30	2044	04/08/2016	9.51	Call	Bond Future	1,636.0400	1.6360	2,092.2800	2.0923	27.887	0	0	0
2016/03/30	2044	04/08/2016	9.49	Put	Bond Future	7,712.3100	7.7123	6,680.3300	6.6803	(13.381)	0	0	0
2016/03/30	2044	04/08/2016	9.51	Put	Bond Future	7,577.8400	7.5778	6,555.3300	6.5553	(13.493)	0	0	0
2016/03/30	2044	04/08/2016	9.49	Call	Bond Future	1,588.5000	1.5885	2,035.2700	2.0353	28.125	0	0	0
2016/03/30	2044	04/08/2016	9.50	Put	Bond Future	7,644.8900	7.6449	6,617.6300	6.6176	(13.437)	0	0	0
2016/03/30	2044	03/11/2016			Bond Future	10.2616	88.5854	10.0766	90.0911	(1.803)	0.0000	0.0000	0
2016/03/30	2044	03/11/2016	10.42	Call	Bond Future	5,614.4900	5.6145	6,493.7900	6.4938	15.661	0	0	0
2016/03/30	2044	03/11/2016	10.41	Put	Bond Future	4,396.7800	4.3968	3,766.6100	3.7666	(14.333)	0	0	0
2016/03/30	2044	03/11/2016	10.43	Put	Bond Future	4,325.0800	4.3251	3,702.2800	3.7023	(14.400)	0	0	0
2016/03/30	2044	03/11/2016	10.42	Put	Bond Future	4,360.9400	4.3609	3,734.4600	3.7345	(14.366)	0	0	0
2016/03/30	2044	03/11/2016	10.43	Call	Bond Future	5,656.7200	5.6567	6,539.7000	6.5397	15.609	0	0	0
2016/03/30	2044	03/11/2016	10.41	Call	Bond Future	5,572.1200	5.5721	6,447.7300	6.4477	15.714	0	0	0
2016/03/30	2046	05/05/2016			Bond Future	128.6123	128.6123	128.6540	128.6540	0.032	0.0000	0.0000	12,687
2016/03/30	2046	05/05/2016	129.99	Put	Bond Future	1,377.7300	1.3777	1,335.9900	1.3360	(3.030)	0	0	0
2016/03/30	2046	05/05/2016	130.01	Put	Bond Future	1,397.7300	1.3977	1,355.9900	1.3560	(2.986)	0	0	0
2016/03/30	2046	05/05/2016	130.00	Put	Bond Future	1,387.7300	1.3877	1,345.9900	1.3460	(3.008)	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
2016/03/30	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	2046	04/08/2016			Bond Future	131.0826	131.0826	131.1249	131.1249	0.032	0.0000	0.0000	0
2016/03/30	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	2046	04/08/2016	129.00	Call	Bond Future	2,082.5800	2.0826	2,124.9400	2.1249	2.034	0	0	0
2016/03/30	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	2046	04/08/2016	129.01	Call	Bond Future	2,072.5800	2.0726	2,114.9400	2.1149	2.044	0	0	0
2016/03/30	2046	04/08/2016	129.02	Call	Bond Future	2,062.5800	2.0626	2,104.9400	2.1049	2.054	0	0	0
2016/03/30	2050	05/05/2016	138.00	Put	Bond Future	576.1200	0.5761	530.9800	0.5310	(7.835)	0	0	0
2016/03/30	2050	05/05/2016			Bond Future	137.4239	137.4239	137.4690	137.4690	0.033	0.0000	0.0000	14,861
2016/03/30	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	2050	05/05/2016	137.99	Put	Bond Future	566.1200	0.5661	520.9800	0.5210	(7.974)	0	0	0
2016/03/30	2050	05/05/2016	138.01	Put	Bond Future	586.1200	0.5861	540.9800	0.5410	(7.701)	0	0	0
2016/03/30	2050	04/08/2016	139.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	2050	04/08/2016			Bond Future	138.4859	138.4859	138.5315	138.5315	0.033	0.0000	0.0000	0
2016/03/30	2050	04/08/2016	139.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	2050	04/08/2016	139.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	2050	04/08/2016	139.12	Put	Bond Future	634.0600	0.6341	588.5000	0.5885	(7.185)	0	0	0
2016/03/30	2050	04/08/2016	139.14	Put	Bond Future	654.0600	0.6541	608.5000	0.6085	(6.966)	0	0	0
2016/03/30	2050	04/08/2016	139.13	Put	Bond Future	644.0600	0.6441	598.5000	0.5985	(7.074)	0	0	0
2016/03/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	AL37	05/05/2016			Index Future	469.4980	469.4980	473.3720	473.3720	0.825	0.0000	0.0000	5
2016/03/30	AL37	04/08/2016			Index Future	478.3790	478.3790	482.3270	482.3270	0.825	0.0000	0.0000	0
2016/03/30	AL7T	05/05/2016			Index Future	538.3220	538.3220	544.5540	544.5540	1.158	0.0000	0.0000	0
2016/03/30	AL7T	04/08/2016			Index Future	548.5050	548.5050	554.8550	554.8550	1.158	0.0000	0.0000	0
2016/03/30	ALBI	05/05/2016			Index Future	487.9110	487.9110	493.8990	493.8990	1.227	0.0000	0.0000	510
2016/03/30	ALBI	04/08/2016			Index Future	497.1410	497.1410	503.2430	503.2430	1.227	0.0000	0.0000	133
2016/03/30	ALBI	03/11/2016			Index Future	506.7560	506.7560	512.9690	512.9690	1.226	0.0000	0.0000	0
2016/03/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	C023	28/02/2023			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
2016/03/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/03/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/03/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/03/30	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	EL28	05/05/2016			Bond Future	126.8207	126.8207	126.8660	126.8660	0.036	0.0000	0.0000	0
2016/03/30	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	EL28	05/05/2016	128.99	Put	Bond Future	2,169.2700	2.1693	2,123.9800	2.1240	(2.088)	0	0	0
2016/03/30	EL28	05/05/2016	129.01	Put	Bond Future	2,189.2700	2.1893	2,143.9800	2.1440	(2.069)	0	0	0
2016/03/30	EL28	05/05/2016	129.00	Put	Bond Future	2,179.2700	2.1793	2,133.9800	2.1340	(2.078)	0	0	0
2016/03/30	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	EL28	04/08/2016			Bond Future	129.2568	129.2568	129.3026	129.3026	0.035	0.0000	0.0000	0
2016/03/30	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	EL28	04/08/2016	126.86	Call	Bond Future	2,396.8200	2.3968	2,442.6300	2.4426	1.911	0	0	0
2016/03/30	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	EL28	04/08/2016	126.87	Call	Bond Future	2,386.8200	2.3868	2,432.6300	2.4326	1.919	0	0	0
2016/03/30	EL28	04/08/2016	126.88	Call	Bond Future	2,376.8200	2.3768	2,422.6300	2.4226	1.927	0	0	0
2016/03/30	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	ES33	05/05/2016			Bond Future	10.9066	74.8351	10.7312	75.9210	(1.608)	0.0000	0.0000	8,776
2016/03/30	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	ES33	05/05/2016	9.99	Put	Bond Future	5,955.8700	5.9559	4,869.8800	4.8699	(18.234)	0	0	0
2016/03/30	ES33	05/05/2016	10.01	Put	Bond Future	5,818.2300	5.8182	4,732.2400	4.7322	(18.665)	0	0	0
2016/03/30	ES33	05/05/2016	10.00	Put	Bond Future	5,887.0000	5.8870	4,801.0100	4.8010	(18.447)	0	0	0
2016/03/30	ES33	04/08/2016			Bond Future	11.0026	76.2664	10.8212	77.3729	(1.648)	0.0000	0.0000	0
2016/03/30	ES33	04/08/2016	10.24	Put	Bond Future	4,829.1100	4.8291	3,722.6500	3.7226	(22.912)	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
2016/03/30	ES33	04/08/2016	10.26	Put	Bond Future	4,696.3600	4.6964	3,589.9000	3.5899	(23.560)	0	0	0
2016/03/30	ES33	04/08/2016	10.25	Put	Bond Future	4,762.6900	4.7627	3,656.2300	3.6562	(23.232)	0	0	0
2016/03/30	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	ES33	03/11/2016			Bond Future	11.0975	73.9330	10.9102	75.0595	(1.688)	0.0000	0.0000	0
2016/03/30	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	ES33	03/11/2016	11.31	Call	Bond Future	1,246.4200	1.2464	2,372.9800	2.3730	90.384	0	0	0
2016/03/30	ES33	03/11/2016	11.29	Call	Bond Future	1,130.5100	1.1305	2,257.0700	2.2571	99.651	0	0	0
2016/03/30	ES33	03/11/2016	11.30	Call	Bond Future	1,188.5000	1.1885	2,315.0600	2.3151	94.788	0	0	0
2016/03/30	ES42	05/05/2016			Bond Future	11.0730	78.5196	10.8973	79.7411	(1.587)	0.0000	0.0000	7,270
2016/03/30	GOVI	05/05/2016	518.01	Put	GOVI	306,980.0000	30.6980	249,990.0000	24.9990	(18.565)	0	0	0
2016/03/30	GOVI	05/05/2016			GOVI	487.3120	487.3120	493.0110	493.0110	1.169	0.0000	0.0000	480
2016/03/30	GOVI	05/05/2016	518.00	Put	GOVI	306,880.0000	30.6880	249,890.0000	24.9890	(18.571)	0	0	0
2016/03/30	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	GOVI	05/05/2016	517.99	Put	GOVI	306,780.0000	30.6780	249,790.0000	24.9790	(18.577)	0	0	0
2016/03/30	GOVI	04/08/2016	520.99	Put	GOVI	244,600.0000	24.4600	186,530.0000	18.6530	(23.741)	0	0	0
2016/03/30	GOVI	04/08/2016			GOVI	496.5300	496.5300	502.3370	502.3370	1.170	0.0000	0.0000	26
2016/03/30	GOVI	04/08/2016	521.01	Put	GOVI	244,800.0000	24.4800	186,730.0000	18.6730	(23.721)	0	0	0
2016/03/30	GOVI	04/08/2016	521.00	Put	GOVI	244,700.0000	24.4700	186,630.0000	18.6630	(23.731)	0	0	0
2016/03/30	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	GOVI	03/11/2016	476.11	Call	GOVI	300,230.0000	30.0230	359,360.0000	35.9360	19.695	0	0	0
2016/03/30	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	GOVI	03/11/2016			GOVI	506.1330	506.1330	512.0460	512.0460	1.168	0.0000	0.0000	0
2016/03/30	GOVI	03/11/2016	476.12	Call	GOVI	300,130.0000	30.0130	359,260.0000	35.9260	19.701	0	0	0
2016/03/30	GOVI	03/11/2016	476.13	Call	GOVI	300,030.0000	30.0030	359,160.0000	35.9160	19.708	0	0	0
2016/03/30	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/03/30	IGOV	05/05/2016			Index Future	237.6810	237.6810	237.6650	237.6650	(0.007)	0.0000	0.0000	977
2016/03/30	IGOV	04/08/2016			Index Future	242.1970	242.1970	242.1800	242.1800	(0.007)	0.0000	0.0000	81
2016/03/30	IGOV	03/11/2016			Index Future	246.8990	246.8990	246.8800	246.8800	(0.008)	0.0000	0.0000	0
2016/03/30	ILBI	05/05/2016			Index Future	644.2840	644.2840	644.5000	644.5000	0.034	0.0000	0.0000	0
2016/03/30	ILBI	04/08/2016			Index Future	656.1740	656.1740	656.3920	656.3920	0.033	0.0000	0.0000	157
2016/03/30	IS01	19/12/2016			Interest Rate Swap	100.1903	100.1903	100.1514	100.1514	(0.039)	0.0000	0.0000	0
2016/03/30	IS01	16/03/2017			Interest Rate Swap	100.2573	100.2573	100.1875	100.1875	(0.070)	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
2016/03/30	IS01	15/06/2017			Interest Rate Swap	100.0399	100.0399	99.9333	99.9333	(0.107)	0.0000	0.0000	0
2016/03/30	IS02	18/12/2017			Interest Rate Swap	100.7493	100.7493	100.5593	100.5593	(0.189)	0.0000	0.0000	0
2016/03/30	IS02	16/03/2018			Interest Rate Swap	100.2409	100.2409	100.0435	100.0435	(0.197)	0.0000	0.0000	0
2016/03/30	IS02	15/06/2018			Interest Rate Swap	100.1358	100.1358	99.9114	99.9114	(0.224)	0.0000	0.0000	0
2016/03/30	IS05	17/12/2020			Interest Rate Swap	101.3079	101.3079	100.6520	100.6520	(0.647)	0.0000	0.0000	0
2016/03/30	IS05	16/03/2021			Interest Rate Swap	100.8431	100.8431	100.1530	100.1530	(0.684)	0.0000	0.0000	0
2016/03/30	IS05	15/06/2021			Interest Rate Swap	100.3480	100.3480	99.6148	99.6148	(0.731)	0.0000	0.0000	0
2016/03/30	IS10	17/12/2025			Interest Rate Swap	103.4032	103.4032	102.2143	102.2143	(1.150)	0.0000	0.0000	0
2016/03/30	IS10	16/03/2026			Interest Rate Swap	100.6409	100.6409	99.4055	99.4055	(1.228)	0.0000	0.0000	0
2016/03/30	IS10	15/06/2026			Interest Rate Swap	99.5151	99.5151	98.2445	98.2445	(1.277)	0.0000	0.0000	0
2016/03/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/03/30	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/03/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/03/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/03/30	JBAF	20/04/2016			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2016/03/30	JBAF	18/05/2016			Jibar Tradeable Future	7.3600	92.6400	7.3600	92.6400	0.000	0.0000	0.0000	0
2016/03/30	JBAF	15/06/2016			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/03/30	JBAF	20/07/2016			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/03/30	JBAF	17/08/2016			Jibar Tradeable Future	7.6300	92.3700	7.6300	92.3700	0.000	0.0000	0.0000	0
2016/03/30	JBAF	21/09/2016			Jibar Tradeable Future	7.7400	92.2600	7.7400	92.2600	0.000	0.0000	0.0000	0
2016/03/30	JBAF	21/12/2016			Jibar Tradeable Future	7.9500	92.0500	7.9500	92.0500	0.000	0.0000	0.0000	0
2016/03/30	JBAF	15/03/2017			Jibar Tradeable Future	8.1100	91.8900	8.1100	91.8900	0.000	0.0000	0.0000	0
2016/03/30	JBAF	21/06/2017			Jibar Tradeable Future	8.2500	91.7500	8.2500	91.7500	0.000	0.0000	0.0000	0
2016/03/30	JBAF	20/09/2017			Jibar Tradeable Future	8.3700	91.6300	8.3700	91.6300	0.000	0.0000	0.0000	0
2016/03/30	JBAF	20/12/2017			Jibar Tradeable Future	8.4400	91.5600	8.4400	91.5600	0.000	0.0000	0.0000	0
2016/03/30	JBAF	20/03/2018			Jibar Tradeable Future	8.5100	91.4900	8.5100	91.4900	0.000	0.0000	0.0000	0
2016/03/30	R023	05/05/2016			Bond Future	9.2384	94.0899	9.0372	95.0495	(2.178)	0.0000	0.0000	8,731
2016/03/30	R023	05/05/2016	8.24	Put	Bond Future	4,922.1400	4.9221	4,008.6100	4.0086	(18.560)	0	0	0
2016/03/30	R023	05/05/2016	8.26	Put	Bond Future	4,824.7600	4.8248	3,914.9200	3.9149	(18.858)	0	0	0
2016/03/30	R023	05/05/2016	8.24	Call	Bond Future	36.5200	0.0365	82.6600	0.0827	126.342	0	0	0
2016/03/30	R023	05/05/2016	8.25	Put	Bond Future	4,873.3600	4.8734	3,961.6200	3.9616	(18.709)	0	0	0
2016/03/30	R023	05/05/2016	8.25	Call	Bond Future	38.2400	0.0382	86.1700	0.0862	125.340	0	0	0
2016/03/30	R023	05/05/2016	8.26	Call	Bond Future	40.1100	0.0401	89.9400	0.0899	124.233	0	0	0
2016/03/30	R023	04/08/2016	8.24	Call	Bond Future	373.2700	0.3733	543.9000	0.5439	45.712	0	0	0
2016/03/30	R023	04/08/2016	8.25	Put	Bond Future	5,424.5100	5.4245	4,619.9900	4.6200	(14.831)	0	0	0
2016/03/30	R023	04/08/2016			Bond Future	9.3116	95.8895	9.1003	96.8671	(2.269)	0.0000	0.0000	0
2016/03/30	R023	04/08/2016	8.25	Call	Bond Future	380.3200	0.3803	553.4400	0.5534	45.520	0	0	0
2016/03/30	R023	04/08/2016	8.26	Call	Bond Future	387.7600	0.3878	563.4400	0.5634	45.306	0	0	0

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2016/03/30	R023	04/08/2016	8.24	Put	Bond Future	5,466.5800	5.4666	4,659.5700	4.6596	(14.763)	0	0	0
2016/03/30	R023	04/08/2016	8.26	Put	Bond Future	5,382.8600	5.3829	4,580.9000	4.5809	(14.898)	0	0	0
2016/03/30	R023	03/11/2016	9.73	Put	Bond Future	1,867.7900	1.8678	1,499.9300	1.4999	(19.695)	0	0	0
2016/03/30	R023	03/11/2016			Bond Future	9.3871	93.7928	9.1653	94.7878	(2.363)	0.0000	0.0000	0
2016/03/30	R023	03/11/2016	9.75	Put	Bond Future	1,833.6000	1.8336	1,470.8000	1.4708	(19.786)	0	0	0
2016/03/30	R023	03/11/2016	9.73	Call	Bond Future	3,380.1900	3.3802	4,007.3900	4.0074	18.555	0	0	0
2016/03/30	R023	03/11/2016	9.74	Put	Bond Future	1,850.6300	1.8506	1,485.3000	1.4853	(19.741)	0	0	0
2016/03/30	R023	03/11/2016	9.74	Call	Bond Future	3,406.6700	3.4067	4,036.4000	4.0364	18.485	0	0	0
2016/03/30	R023	03/11/2016	9.75	Call	Bond Future	3,433.2500	3.4332	4,065.5100	4.0655	18.416	0	0	0
2016/03/30	R035	05/05/2016	10.37	Call	Bond Future	2,698.7900	2.6988	4,109.0800	4.1091	52.256	0	0	0
2016/03/30	R035	05/05/2016			Bond Future	10.0142	92.1362	9.8349	93.5465	(1.791)	0.0000	0.0000	5,096
2016/03/30	R035	05/05/2016	10.35	Call	Bond Future	2,550.4400	2.5504	3,960.7300	3.9607	55.296	0	0	0
2016/03/30	R035	05/05/2016	10.36	Call	Bond Future	2,624.6700	2.6247	4,034.9600	4.0350	53.732	0	0	0
2016/03/30	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	R035	04/08/2016			Bond Future	10.0797	93.8984	9.8946	95.3353	(1.836)	0.0000	0.0000	155
2016/03/30	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	R035	04/08/2016	10.35	Call	Bond Future	2,036.3700	2.0364	3,473.3100	3.4733	70.564	0	0	0
2016/03/30	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	R035	04/08/2016	10.36	Call	Bond Future	2,110.3100	2.1103	3,547.2500	3.5473	68.091	0	0	0
2016/03/30	R035	04/08/2016	10.37	Call	Bond Future	2,184.1600	2.1842	3,621.1000	3.6211	65.789	0	0	0
2016/03/30	R186	05/05/2016	9.25	Call	Bond Future	1,204.0500	1.2041	1,807.9500	1.8079	50.156	0	0	180
2016/03/30	R186	05/05/2016			Bond Future	9.3809	111.4449	9.1957	112.7459	(1.974)	9.1850	9.1850	55,887
2016/03/30	R186	05/05/2016	8.34	Call	Bond Future	51.0900	0.0511	106.6300	0.1066	108.710	0	0	0
2016/03/30	R186	05/05/2016	9.89	Call	Bond Future	3,920.4400	3.9204	5,009.2800	5.0093	27.773	0	0	0
2016/03/30	R186	05/05/2016	8.35	Call	Bond Future	53.4800	0.0535	111.2000	0.1112	107.928	0	0	0
2016/03/30	R186	05/05/2016	8.75	Put	Bond Future	4,795.7300	4.7957	3,708.9600	3.7090	(22.661)	0	0	1,900
2016/03/30	R186	05/05/2016	9.25	Put	Bond Future	2,121.6000	2.1216	1,424.4500	1.4244	(32.860)	0	0	0
2016/03/30	R186	05/05/2016	8.33	Call	Bond Future	48.8000	0.0488	102.2200	0.1022	109.467	0	0	0
2016/03/30	R186	05/05/2016	8.85	Put	Bond Future	4,174.5900	4.1746	3,150.9500	3.1510	(24.521)	0	0	5,350
2016/03/30	R186	05/05/2016	9.96	Call	Bond Future	4,301.3400	4.3013	5,424.1600	5.4242	26.104	0	0	0
2016/03/30	R186	05/05/2016	9.86	Call	Bond Future	3,760.8100	3.7608	4,833.7900	4.8338	28.531	0	0	0
2016/03/30	R186	05/05/2016	7.56	Put	Bond Future	13,781.8800	13.7819	12,481.8900	12.4819	(9.433)	0	0	0
2016/03/30	R186	05/05/2016	8.35	Put	Bond Future	7,577.7000	7.5777	6,334.3700	6.3344	(16.408)	0	0	0
2016/03/30	R186	05/05/2016	8.75	Call	Bond Future	273.6500	0.2736	487.9300	0.4879	78.304	0	0	180
2016/03/30	R186	05/05/2016	8.34	Put	Bond Future	7,651.7600	7.6518	6,406.2500	6.4063	(16.277)	0	0	0
2016/03/30	R186	05/05/2016	7.56	Call	Bond Future	0.5900	0.0006	1.6500	0.0017	179.661	0	0	0
2016/03/30	R186	05/05/2016	8.85	Call	Bond Future	386.3600	0.3864	663.7700	0.6638	71.801	0	0	0
2016/03/30	R186	05/05/2016	8.33	Put	Bond Future	7,725.9800	7.7260	6,478.3500	6.4784	(16.149)	0	0	0
2016/03/30	R186	05/05/2016	9.89	Put	Bond Future	452.2400	0.4522	240.0300	0.2400	(46.924)	0	0	180
2016/03/30	R186	05/05/2016	9.96	Put	Bond Future	368.3600	0.3684	190.1300	0.1901	(48.385)	0	0	5,000
2016/03/30	R186	05/05/2016	9.86	Put	Bond Future	492.6800	0.4927	264.6100	0.2646	(46.292)	0	0	5,000
2016/03/30	R186	04/08/2016	8.51	Put	Bond Future	7,441.7700	7.4418	6,403.2900	6.4033	(13.955)	0	0	0
2016/03/30	R186	04/08/2016	10.00	Put	Bond Future	1,526.1900	1.5262	1,156.3800	1.1564	(24.231)	0	0	6,500

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2016/03/30	R186	04/08/2016			Bond Future	9.4474	108.2721	9.2547	109.5976	(2.039)	0.0000	0.0000	521
2016/03/30	R186	04/08/2016	8.50	Put	Bond Future	7,502.1900	7.5022	6,459.9200	6.4599	(13.893)	0	0	0
2016/03/30	R186	04/08/2016	8.51	Call	Bond Future	775.8500	0.7758	1,062.9100	1.0629	36.999	0	0	0
2016/03/30	R186	04/08/2016	8.49	Call	Bond Future	749.1500	0.7492	1,028.7500	1.0288	37.322	0	0	0
2016/03/30	R186	04/08/2016	8.50	Call	Bond Future	762.1500	0.7622	1,045.4200	1.0454	37.167	0	0	0
2016/03/30	R186	04/08/2016	10.00	Call	Bond Future	5,207.9900	5.2080	6,163.7200	6.1637	18.351	0	0	0
2016/03/30	R186	04/08/2016	8.49	Put	Bond Future	7,563.3700	7.5634	6,517.4300	6.5174	(13.829)	0	0	0
2016/03/30	R197	05/05/2016			Bond Future	294.8348	294.8348	294.9258	294.9258	0.031	0.0000	0.0000	2,130
2016/03/30	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	R197	05/05/2016	299.99	Put	Bond Future	5,155.1600	5.1552	5,064.1500	5.0642	(1.765)	0	0	0
2016/03/30	R197	05/05/2016	300.01	Put	Bond Future	5,175.1600	5.1752	5,084.1500	5.0842	(1.759)	0	0	0
2016/03/30	R197	05/05/2016	300.00	Put	Bond Future	5,165.1600	5.1652	5,074.1500	5.0742	(1.762)	0	0	0
2016/03/30	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	R197	04/08/2016			Bond Future	294.0011	294.0011	294.0929	294.0929	0.031	0.0000	0.0000	0
2016/03/30	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	R197	04/08/2016	293.98	Call	Bond Future	21.1200	0.0211	112.9300	0.1129	434.706	0	0	0
2016/03/30	R197	04/08/2016	293.96	Call	Bond Future	41.1200	0.0411	132.9300	0.1329	223.273	0	0	0
2016/03/30	R197	04/08/2016	293.97	Call	Bond Future	31.1200	0.0311	122.9300	0.1229	295.019	0	0	0
2016/03/30	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	R202	05/05/2016	246.99	Put	Bond Future	6,390.0000	6.3900	6,300.1700	6.3002	(1.406)	0	0	0
2016/03/30	R202	05/05/2016			Bond Future	241.6145	241.6145	241.6919	241.6919	0.032	0.0000	0.0000	42,974
2016/03/30	R202	05/05/2016	247.01	Put	Bond Future	6,405.4200	6.4054	6,315.5900	6.3156	(1.402)	0	0	0
2016/03/30	R202	05/05/2016	246.99	Call	Bond Future	1,014.5100	1.0145	1,002.0600	1.0021	(1.227)	0	0	0
2016/03/30	R202	05/05/2016	247.00	Put	Bond Future	6,397.7100	6.3977	6,307.8800	6.3079	(1.404)	0	0	0
2016/03/30	R202	05/05/2016	247.00	Call	Bond Future	1,012.2200	1.0122	999.7700	0.9998	(1.230)	0	0	0
2016/03/30	R202	05/05/2016	247.01	Call	Bond Future	1,009.9300	1.0099	997.4800	0.9975	(1.233)	0	0	0
2016/03/30	R202	04/08/2016	243.25	Call	Bond Future	4,895.3600	4.8954	4,914.2000	4.9142	0.385	0	0	0
2016/03/30	R202	04/08/2016			Bond Future	242.8044	242.8044	242.8824	242.8824	0.032	0.0000	0.0000	0
2016/03/30	R202	04/08/2016	243.26	Call	Bond Future	4,890.6000	4.8906	4,909.4200	4.9094	0.385	0	0	0
2016/03/30	R202	04/08/2016	243.24	Put	Bond Future	5,335.7200	5.3357	5,276.5600	5.2766	(1.109)	0	0	0
2016/03/30	R202	04/08/2016	243.26	Put	Bond Future	5,346.2100	5.3462	5,287.0000	5.2870	(1.108)	0	0	0
2016/03/30	R202	04/08/2016	243.24	Call	Bond Future	4,900.1100	4.9001	4,918.9800	4.9190	0.385	0	0	0
2016/03/30	R202	04/08/2016	243.25	Put	Bond Future	5,340.9700	5.3410	5,281.7800	5.2818	(1.108)	0	0	0
2016/03/30	R203	05/05/2016	7.25	Put	Bond Future	1,338.0500	1.3381	1,094.5300	1.0945	(18.200)	0	0	0
2016/03/30	R203	05/05/2016			Bond Future	8.3063	101.1672	8.1080	101.4160	(2.388)	0.0000	0.0000	53,939
2016/03/30	R203	05/05/2016	7.26	Call	Bond Future	3.1400	0.0031	8.7300	0.0087	178.025	0	0	0
2016/03/30	R203	05/05/2016	7.24	Call	Bond Future	2.7800	0.0028	7.8200	0.0078	181.295	0	0	0
2016/03/30	R203	05/05/2016	7.25	Call	Bond Future	2.9500	0.0030	8.2500	0.0083	179.661	0	0	0
2016/03/30	R203	05/05/2016	7.24	Put	Bond Future	1,350.6400	1.3506	1,106.8600	1.1069	(18.049)	0	0	0
2016/03/30	R203	05/05/2016	7.26	Put	Bond Future	1,325.4900	1.3255	1,082.2600	1.0823	(18.350)	0	0	0
2016/03/30	R203	04/08/2016	7.26	Call	Bond Future	42.9300	0.0429	73.2700	0.0733	70.673	0	0	0
2016/03/30	R203	04/08/2016			Bond Future	8.4468	103.1022	8.2009	103.3554	(2.911)	0.0000	0.0000	0
2016/03/30	R203	04/08/2016	7.24	Call	Bond Future	40.9600	0.0410	70.2100	0.0702	71.411	0	0	0

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2016/03/30	R203	04/08/2016	7.25	Call	Bond Future	41.9400	0.0419	71.7300	0.0717	71.030	0	0	0
2016/03/30	R203	04/08/2016	7.24	Put	Bond Future	1,292.8900	1.2929	1,068.9200	1.0689	(17.323)	0	0	0
2016/03/30	R203	04/08/2016	7.26	Put	Bond Future	1,273.9200	1.2739	1,051.0400	1.0510	(17.496)	0	0	0
2016/03/30	R203	04/08/2016	7.25	Put	Bond Future	1,283.4000	1.2834	1,059.9700	1.0600	(17.409)	0	0	0
2016/03/30	R203	03/11/2016	8.86	Call	Bond Future	519.7500	0.5198	677.0000	0.6770	30.255	0	0	0
2016/03/30	R203	03/11/2016			Bond Future	8.6350	100.9030	8.3164	101.1596	(3.690)	0.0000	0.0000	0
2016/03/30	R203	03/11/2016	8.84	Call	Bond Future	510.1200	0.5101	665.9200	0.6659	30.542	0	0	0
2016/03/30	R203	03/11/2016	8.85	Call	Bond Future	514.9200	0.5149	671.4500	0.6714	30.399	0	0	0
2016/03/30	R203	03/11/2016	8.84	Put	Bond Future	345.6100	0.3456	244.7600	0.2448	(29.180)	0	0	0
2016/03/30	R203	03/11/2016	8.86	Put	Bond Future	339.2000	0.3392	239.8000	0.2398	(29.304)	0	0	0
2016/03/30	R203	03/11/2016	8.85	Put	Bond Future	342.3900	0.3424	242.2700	0.2423	(29.242)	0	0	0
2016/03/30	R204	05/05/2016	7.75	Call	Bond Future	15.4600	0.0155	36.8300	0.0368	138.228	0	0	0
2016/03/30	R204	05/05/2016			Bond Future	8.6783	101.5100	8.4814	101.9591	(2.269)	0.0000	0.0000	33,412
2016/03/30	R204	05/05/2016	7.76	Call	Bond Future	16.3000	0.0163	38.6100	0.0386	136.871	0	0	0
2016/03/30	R204	05/05/2016	7.74	Put	Bond Future	2,178.1600	2.1782	1,749.5600	1.7496	(19.677)	0	0	0
2016/03/30	R204	05/05/2016	7.76	Put	Bond Future	2,133.0300	2.1330	1,706.2300	1.7062	(20.009)	0	0	0
2016/03/30	R204	05/05/2016	7.74	Call	Bond Future	14.7000	0.0147	35.2100	0.0352	139.524	0	0	0
2016/03/30	R204	05/05/2016	7.75	Put	Bond Future	2,155.5500	2.1556	1,727.8100	1.7278	(19.844)	0	0	0
2016/03/30	R204	04/08/2016			Bond Future	8.7960	99.4101	8.5759	99.8674	(2.501)	0.0000	0.0000	0
2016/03/30	R204	04/08/2016	7.74	Put	Bond Future	2,351.6700	2.3517	1,966.1000	1.9661	(16.396)	0	0	0
2016/03/30	R204	04/08/2016	7.76	Put	Bond Future	2,314.8200	2.3148	1,931.6400	1.9316	(16.553)	0	0	0
2016/03/30	R204	04/08/2016	7.74	Call	Bond Future	132.0300	0.1320	203.8000	0.2038	54.359	0	0	0
2016/03/30	R204	04/08/2016	7.75	Put	Bond Future	2,333.1600	2.3332	1,948.7600	1.9488	(16.476)	0	0	0
2016/03/30	R204	04/08/2016	7.75	Call	Bond Future	134.8300	0.1348	207.7700	0.2078	54.098	0	0	0
2016/03/30	R204	04/08/2016	7.76	Call	Bond Future	137.8000	0.1378	211.9600	0.2120	53.817	0	0	0
2016/03/30	R204	03/11/2016			Bond Future	8.9155	101.3126	8.6680	101.7773	(2.776)	0.0000	0.0000	0
2016/03/30	R204	03/11/2016	9.21	Put	Bond Future	767.8800	0.7679	591.3200	0.5913	(22.993)	0	0	0
2016/03/30	R204	03/11/2016	9.23	Put	Bond Future	753.3000	0.7533	579.2600	0.5793	(23.104)	0	0	0
2016/03/30	R204	03/11/2016	9.22	Put	Bond Future	760.4100	0.7604	585.1200	0.5851	(23.052)	0	0	0
2016/03/30	R204	03/11/2016	9.22	Call	Bond Future	1,328.3400	1.3283	1,617.7500	1.6178	21.787	0	0	0
2016/03/30	R204	03/11/2016	9.21	Call	Bond Future	1,317.2200	1.3172	1,605.3600	1.6054	21.875	0	0	0
2016/03/30	R204	03/11/2016	9.23	Call	Bond Future	1,339.8100	1.3398	1,630.4700	1.6305	21.694	0	0	0
2016/03/30	R207	05/05/2016	7.86	Put	Bond Future	3,056.6500	3.0567	2,481.6800	2.4817	(18.810)	0	0	0
2016/03/30	R207	05/05/2016			Bond Future	8.8567	97.3372	8.6572	97.9362	(2.252)	0.0000	0.0000	53,093
2016/03/30	R207	05/05/2016	7.85	Put	Bond Future	3,086.9000	3.0869	2,510.9500	2.5109	(18.658)	0	0	0
2016/03/30	R207	05/05/2016	7.56	Put	Bond Future	3,980.8200	3.9808	3,387.7500	3.3877	(14.898)	0	0	0
2016/03/30	R207	05/05/2016	7.84	Put	Bond Future	3,117.2100	3.1172	2,540.3000	2.5403	(18.507)	0	0	0
2016/03/30	R207	05/05/2016	7.56	Call	Bond Future	3.3500	0.0034	9.3100	0.0093	177.910	0	0	43
2016/03/30	R207	05/05/2016	7.85	Call	Bond Future	16.3700	0.0164	39.4500	0.0394	140.990	0	0	0
2016/03/30	R207	05/05/2016	7.86	Call	Bond Future	17.2100	0.0172	41.2700	0.0413	139.802	0	0	0
2016/03/30	R207	05/05/2016	7.84	Call	Bond Future	15.5700	0.0156	37.6900	0.0377	142.068	0	0	0
2016/03/30	R207	04/08/2016			Bond Future	8.9577	95.5544	8.7414	96.1645	(2.415)	0.0000	0.0000	0
2016/03/30	R207	04/08/2016	7.99	Put	Bond Future	3,000.3500	3.0004	2,504.4700	2.5045	(16.527)	0	0	0
2016/03/30	R207	04/08/2016	8.01	Put	Bond Future	2,951.6900	2.9517	2,459.2800	2.4593	(16.682)	0	0	0
2016/03/30	R207	04/08/2016	8.00	Put	Bond Future	2,975.8400	2.9758	2,481.6600	2.4817	(16.606)	0	0	0
2016/03/30	R207	04/08/2016	8.01	Call	Bond Future	242.7300	0.2427	360.4200	0.3604	48.486	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
2016/03/30	R207	04/08/2016	7.99	Call	Bond Future	233.2100	0.2332	347.4300	0.3474	48.977	0	0	0
2016/03/30	R207	04/08/2016	8.00	Call	Bond Future	237.7900	0.2378	353.7100	0.3537	48.749	0	0	0
2016/03/30	R207	02/02/2017	9.24	Call	Bond Future	1,748.6200	1.7486	2,107.4500	2.1075	20.521	0	0	0
2016/03/30	R207	02/02/2017			Bond Future	9.1099	95.7524	8.8532	96.3847	(2.818)	0.0000	0.0000	0
2016/03/30	R207	02/02/2017	8.91	Call	Bond Future	1,338.8800	1.3389	1,646.4400	1.6464	22.971	0	0	62
2016/03/30	R207	02/02/2017	9.22	Call	Bond Future	1,722.0900	1.7221	2,077.8800	2.0779	20.660	0	0	0
2016/03/30	R207	02/02/2017	9.23	Call	Bond Future	1,735.5000	1.7355	2,092.8100	2.0928	20.588	0	0	0
2016/03/30	R207	02/02/2017	8.91	Put	Bond Future	1,830.7900	1.8308	1,506.0600	1.5061	(17.737)	0	0	0
2016/03/30	R207	02/02/2017	9.22	Put	Bond Future	1,452.4100	1.4524	1,175.9100	1.1759	(19.037)	0	0	0
2016/03/30	R207	02/02/2017	9.24	Put	Bond Future	1,430.0700	1.4301	1,156.6100	1.1566	(19.122)	0	0	0
2016/03/30	R207	02/02/2017	9.23	Put	Bond Future	1,441.3800	1.4414	1,166.4000	1.1664	(19.078)	0	0	0
2016/03/30	R208	05/05/2016	7.99	Call	Bond Future	25.3700	0.0254	63.8600	0.0639	151.715	0	0	0
2016/03/30	R208	05/05/2016	8.00	Put	Bond Future	3,695.5800	3.6956	2,928.9600	2.9290	(20.744)	0	0	0
2016/03/30	R208	05/05/2016			Bond Future	8.9728	92.0791	8.7549	92.8857	(2.428)	0.0000	0.0000	46,771
2016/03/30	R208	05/05/2016	8.00	Call	Bond Future	26.6200	0.0266	66.6500	0.0667	150.376	0	0	0
2016/03/30	R208	05/05/2016	8.01	Call	Bond Future	27.9600	0.0280	69.6200	0.0696	148.999	0	0	0
2016/03/30	R208	05/05/2016	7.99	Put	Bond Future	3,732.9600	3.7330	2,964.8000	2.9648	(20.578)	0	0	0
2016/03/30	R208	05/05/2016	8.01	Put	Bond Future	3,658.3000	3.6583	2,893.3100	2.8933	(20.911)	0	0	0
2016/03/30	R208	04/08/2016	8.01	Put	Bond Future	4,046.4200	4.0464	3,368.3000	3.3683	(16.759)	0	0	0
2016/03/30	R208	04/08/2016			Bond Future	9.0558	93.8402	8.8239	94.6619	(2.561)	0.0000	0.0000	0
2016/03/30	R208	04/08/2016	8.00	Put	Bond Future	4,077.9900	4.0780	3,397.6700	3.3977	(16.683)	0	0	0
2016/03/30	R208	04/08/2016	7.99	Call	Bond Future	258.3900	0.2584	397.7000	0.3977	53.915	0	0	0
2016/03/30	R208	04/08/2016	8.00	Call	Bond Future	263.5100	0.2635	404.9300	0.4049	53.668	0	0	0
2016/03/30	R208	04/08/2016	8.01	Call	Bond Future	268.9700	0.2690	412.5900	0.4126	53.396	0	0	0
2016/03/30	R208	04/08/2016	7.99	Put	Bond Future	4,109.9100	4.1099	3,427.4800	3.4275	(16.604)	0	0	0
2016/03/30	R208	03/11/2016	9.59	Put	Bond Future	1,195.5700	1.1956	915.6700	0.9157	(23.411)	0	0	0
2016/03/30	R208	03/11/2016			Bond Future	9.1361	92.2330	8.8892	93.0692	(2.703)	0.0000	0.0000	0
2016/03/30	R208	03/11/2016	9.58	Put	Bond Future	1,207.4200	1.2074	925.3900	0.9254	(23.358)	0	0	0
2016/03/30	R208	03/11/2016	9.57	Call	Bond Future	2,666.6000	2.6666	3,218.5500	3.2186	20.699	0	0	0
2016/03/30	R208	03/11/2016	9.58	Call	Bond Future	2,687.4100	2.6874	3,241.5100	3.2415	20.618	0	0	0
2016/03/30	R208	03/11/2016	9.59	Call	Bond Future	2,708.5600	2.7086	3,264.7900	3.2648	20.536	0	0	0
2016/03/30	R208	03/11/2016	9.57	Put	Bond Future	1,219.6300	1.2196	935.4500	0.9355	(23.301)	0	0	0
2016/03/30	R209	05/05/2016			Bond Future	9.9419	68.9259	9.7679	70.0586	(1.750)	0.0000	0.0000	29,682
2016/03/30	R209	05/05/2016	9.00	Call	Bond Future	94.9100	0.0949	173.7700	0.1738	83.089	0	0	6,700
2016/03/30	R209	05/05/2016	8.25	Put	Bond Future	12,361.2900	12.3613	11,231.4200	11.2314	(9.140)	0	0	0
2016/03/30	R209	05/05/2016	8.99	Put	Bond Future	6,659.1000	6.6591	5,602.7100	5.6027	(15.864)	0	0	0
2016/03/30	R209	05/05/2016	9.01	Put	Bond Future	6,519.1600	6.5192	5,468.1300	5.4681	(16.122)	0	0	0
2016/03/30	R209	05/05/2016	9.00	Put	Bond Future	6,588.9400	6.5889	5,535.1700	5.5352	(15.993)	0	0	0
2016/03/30	R209	05/05/2016	9.01	Call	Bond Future	98.9500	0.0989	180.5500	0.1805	82.466	0	0	0
2016/03/30	R209	05/05/2016	8.25	Call	Bond Future	2.0800	0.0021	4.8400	0.0048	132.692	0	0	6,700
2016/03/30	R209	05/05/2016	8.99	Call	Bond Future	91.1400	0.0911	167.3800	0.1674	83.652	0	0	0
2016/03/30	R209	04/08/2016	9.26	Call	Bond Future	1,150.8200	1.1508	1,484.5900	1.4846	29.003	0	0	0
2016/03/30	R209	04/08/2016			Bond Future	10.0019	70.2443	9.8228	71.3983	(1.790)	0.0000	0.0000	190
2016/03/30	R209	04/08/2016	9.60	Put	Bond Future	4,486.1700	4.4862	3,796.7200	3.7967	(15.368)	0	0	0
2016/03/30	R209	04/08/2016	10.60	Call	Bond Future	5,140.5300	5.1405	5,975.7300	5.9757	16.247	0	0	5,760
2016/03/30	R209	04/08/2016	9.24	Call	Bond Future	1,116.1800	1.1162	1,442.6800	1.4427	29.252	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
2016/03/30	R209	04/08/2016	9.25	Call	Bond Future	1,133.4800	1.1335	1,463.6100	1.4636	29.125	0	0	0
2016/03/30	R209	04/08/2016	10.60	Put	Bond Future	1,494.2600	1.4943	1,175.4200	1.1754	(21.338)	0	0	0
2016/03/30	R209	04/08/2016	9.24	Put	Bond Future	6,242.2900	6.2423	5,414.7500	5.4148	(13.257)	0	0	0
2016/03/30	R209	04/08/2016	9.26	Put	Bond Future	6,134.9300	6.1349	5,314.6600	5.3147	(13.370)	0	0	0
2016/03/30	R209	04/08/2016	9.60	Call	Bond Future	1,853.3400	1.8533	2,317.9300	2.3179	25.068	0	0	5,760
2016/03/30	R209	04/08/2016	9.25	Put	Bond Future	6,188.5400	6.1885	5,364.6300	5.3646	(13.313)	0	0	0
2016/03/30	R209	03/11/2016	10.26	Call	Bond Future	4,491.0000	4.4910	5,190.9900	5.1910	15.587	0	0	0
2016/03/30	R209	03/11/2016			Bond Future	10.0587	68.4377	9.8746	69.6128	(1.830)	0.0000	0.0000	0
2016/03/30	R209	03/11/2016	10.24	Call	Bond Future	4,423.3900	4.4234	5,117.5700	5.1176	15.693	0	0	0
2016/03/30	R209	03/11/2016	10.25	Call	Bond Future	4,457.1400	4.4571	5,154.2300	5.1542	15.640	0	0	0
2016/03/30	R209	03/11/2016	10.24	Put	Bond Future	3,295.5900	3.2956	2,814.6300	2.8146	(14.594)	0	0	0
2016/03/30	R209	03/11/2016	10.25	Put	Bond Future	3,267.9900	3.2680	2,789.9400	2.7899	(14.628)	0	0	0
2016/03/30	R209	03/11/2016	10.26	Put	Bond Future	3,240.6000	3.2406	2,765.4500	2.7655	(14.662)	0	0	0
2016/03/30	R210	05/05/2016			Bond Future	181.2559	181.2559	181.3128	181.3128	0.031	0.0000	0.0000	1,441
2016/03/30	R210	05/05/2016	184.99	Put	Bond Future	3,734.1000	3.7341	3,677.2200	3.6772	(1.523)	0	0	0
2016/03/30	R210	05/05/2016	185.00	Put	Bond Future	3,744.1000	3.7441	3,687.2200	3.6872	(1.519)	0	0	0
2016/03/30	R210	05/05/2016	185.01	Put	Bond Future	3,754.1000	3.7541	3,697.2200	3.6972	(1.515)	0	0	0
2016/03/30	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	R210	04/08/2016			Bond Future	184.7374	184.7374	184.7947	184.7947	0.031	0.0000	0.0000	0
2016/03/30	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	R210	04/08/2016	181.50	Call	Bond Future	3,237.4400	3.2374	3,294.7400	3.2947	1.770	0	0	0
2016/03/30	R210	04/08/2016	181.52	Call	Bond Future	3,217.4400	3.2174	3,274.7400	3.2747	1.781	0	0	0
2016/03/30	R210	04/08/2016	181.51	Call	Bond Future	3,227.4400	3.2274	3,284.7400	3.2847	1.775	0	0	0
2016/03/30	R211	05/05/2016	139.01	Put	Bond Future	1,379.8500	1.3799	1,349.0700	1.3491	(2.231)	0	0	0
2016/03/30	R211	05/05/2016			Bond Future	137.6301	137.6301	137.6609	137.6609	0.022	0.0000	0.0000	62
2016/03/30	R211	05/05/2016	139.00	Put	Bond Future	1,369.8500	1.3699	1,339.0700	1.3391	(2.247)	0	0	0
2016/03/30	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	R211	05/05/2016	138.99	Put	Bond Future	1,359.8500	1.3599	1,329.0700	1.3291	(2.263)	0	0	0
2016/03/30	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	R211	04/08/2016			Bond Future	138.5140	138.5140	138.5450	138.5450	0.022	0.0000	0.0000	0
2016/03/30	R211	04/08/2016	137.09	Call	Bond Future	1,424.0300	1.4240	1,454.9700	1.4550	2.173	0	0	0
2016/03/30	R211	04/08/2016	137.07	Call	Bond Future	1,444.0300	1.4440	1,474.9700	1.4750	2.143	0	0	0
2016/03/30	R211	04/08/2016	137.08	Call	Bond Future	1,434.0300	1.4340	1,464.9700	1.4650	2.158	0	0	0
2016/03/30	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	R212	05/05/2016			Bond Future	143.0486	143.0486	143.0926	143.0926	0.031	0.0000	0.0000	3,488
2016/03/30	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	R212	05/05/2016	144.99	Put	Bond Future	1,941.4100	1.9414	1,897.4400	1.8974	(2.265)	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
2016/03/30	R212	05/05/2016	145.01	Put	Bond Future	1,961.4100	1.9614	1,917.4400	1.9174	(2.242)	0	0	0
2016/03/30	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	R212	05/05/2016	145.00	Put	Bond Future	1,951.4100	1.9514	1,907.4400	1.9074	(2.253)	0	0	0
2016/03/30	R212	04/08/2016	142.43	Call	Bond Future	1,434.7400	1.4347	1,479.1000	1.4791	3.092	0	0	0
2016/03/30	R212	04/08/2016			Bond Future	143.8647	143.8647	143.9091	143.9091	0.031	0.0000	0.0000	0
2016/03/30	R212	04/08/2016	142.44	Call	Bond Future	1,424.7400	1.4247	1,469.1000	1.4691	3.114	0	0	0
2016/03/30	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/03/30	R212	04/08/2016	142.42	Call	Bond Future	1,444.7400	1.4447	1,489.1000	1.4891	3.070	0	0	0
2016/03/30	R213	05/05/2016	8.74	Put	Bond Future	7,417.2700	7.4173	6,229.8600	6.2299	(16.009)	0	0	0
2016/03/30	R213	05/05/2016	8.76	Put	Bond Future	7,274.9400	7.2749	6,091.9200	6.0919	(16.262)	0	0	0
2016/03/30	R213	05/05/2016			Bond Future	9.8026	79.6840	9.6133	80.9286	(1.932)	0.0000	0.0000	47,458
2016/03/30	R213	05/05/2016	8.75	Put	Bond Future	7,345.9700	7.3460	6,160.7000	6.1607	(16.135)	0	0	0
2016/03/30	R213	05/05/2016	8.74	Call	Bond Future	54.8600	0.0549	112.1100	0.1121	104.357	0	0	0
2016/03/30	R213	05/05/2016	8.75	Call	Bond Future	57.3100	0.0573	116.7000	0.1167	103.629	0	0	0
2016/03/30	R213	05/05/2016	8.76	Call	Bond Future	59.9400	0.0599	121.5800	0.1216	102.836	0	0	0
2016/03/30	R213	04/08/2016			Bond Future	9.8640	81.2080	9.6686	82.4762	(1.981)	0.0000	0.0000	462
2016/03/30	R213	04/08/2016	8.99	Put	Bond Future	6,823.5500	6.8236	5,870.2600	5.8703	(13.971)	0	0	0
2016/03/30	R213	04/08/2016	9.01	Put	Bond Future	6,711.8000	6.7118	5,766.0800	5.7661	(14.090)	0	0	0
2016/03/30	R213	04/08/2016	9.00	Put	Bond Future	6,767.5400	6.7675	5,818.0300	5.8180	(14.030)	0	0	0
2016/03/30	R213	04/08/2016	9.01	Call	Bond Future	948.6800	0.9487	1,271.1600	1.2712	33.992	0	0	0
2016/03/30	R213	04/08/2016	8.99	Call	Bond Future	918.3700	0.9184	1,233.2800	1.2333	34.290	0	0	0
2016/03/30	R213	04/08/2016	9.00	Call	Bond Future	933.4300	0.9334	1,252.1200	1.2521	34.142	0	0	0
2016/03/30	R213	03/11/2016			Bond Future	9.9253	79.2109	9.7238	80.5022	(2.030)	0.0000	0.0000	0
2016/03/30	R213	03/11/2016	10.18	Put	Bond Future	3,040.4300	3.0404	2,536.2100	2.5362	(16.584)	0	0	0
2016/03/30	R213	03/11/2016	10.20	Put	Bond Future	2,987.8700	2.9879	2,490.0400	2.4900	(16.662)	0	0	0
2016/03/30	R213	03/11/2016	10.18	Call	Bond Future	4,630.9300	4.6309	5,418.0700	5.4181	16.997	0	0	0
2016/03/30	R213	03/11/2016	10.19	Put	Bond Future	3,014.0600	3.0141	2,513.0300	2.5130	(16.623)	0	0	0
2016/03/30	R213	03/11/2016	10.19	Call	Bond Future	4,666.0500	4.6661	5,456.3800	5.4564	16.938	0	0	0
2016/03/30	R213	03/11/2016	10.20	Call	Bond Future	4,701.2700	4.7013	5,494.8000	5.4948	16.879	0	0	0
2016/03/30	R214	05/05/2016	9.01	Call	Bond Future	68.2000	0.0682	127.4700	0.1275	86.906	0	0	0
2016/03/30	R214	05/05/2016	9.30	Put	Bond Future	5,464.7000	5.4647	4,451.3700	4.4514	(18.543)	0	0	0
2016/03/30	R214	05/05/2016			Bond Future	10.0461	69.0507	9.8722	70.2165	(1.731)	0.0000	0.0000	32,449
2016/03/30	R214	05/05/2016	8.99	Call	Bond Future	62.4600	0.0625	117.5100	0.1175	88.136	0	0	0
2016/03/30	R214	05/05/2016	9.00	Call	Bond Future	65.2300	0.0652	122.3300	0.1223	87.536	0	0	0
2016/03/30	R214	05/05/2016	8.99	Put	Bond Future	7,688.9600	7.6890	6,578.2000	6.5782	(14.446)	0	0	0
2016/03/30	R214	05/05/2016	9.01	Put	Bond Future	7,537.4000	7.5374	6,430.8600	6.4309	(14.681)	0	0	0
2016/03/30	R214	05/05/2016	9.30	Call	Bond Future	217.7400	0.2177	370.2200	0.3702	70.028	0	0	0
2016/03/30	R214	05/05/2016	9.00	Put	Bond Future	7,613.0100	7.6130	6,504.3000	6.5043	(14.563)	0	0	0
2016/03/30	R214	04/08/2016	9.25	Put	Bond Future	7,003.4100	7.0034	6,118.6700	6.1187	(12.633)	0	0	0
2016/03/30	R214	04/08/2016	11.30	Call	Bond Future	7,851.2300	7.8512	8,860.0000	8.8600	12.849	0	0	5,800
2016/03/30	R214	04/08/2016	9.24	Call	Bond Future	988.2600	0.9883	1,287.9000	1.2879	30.320	0	0	0
2016/03/30	R214	04/08/2016			Bond Future	10.1044	70.3714	9.9254	71.5593	(1.771)	0.0000	0.0000	0
2016/03/30	R214	04/08/2016	9.30	Call	Bond Future	1,086.9700	1.0870	1,408.2900	1.4083	29.561	0	0	1,300
2016/03/30	R214	04/08/2016	8.55	Put	Bond Future	11,876.6000	11.8766	10,799.7800	10.7998	(9.067)	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
2016/03/30	R214	04/08/2016	9.25	Call	Bond Future	1,003.7500	1.0038	1,306.9000	1.3069	30.202	0	0	0
2016/03/30	R214	04/08/2016	11.30	Put	Bond Future	730.5300	0.7305	551.4100	0.5514	(24.519)	0	0	0
2016/03/30	R214	04/08/2016	10.30	Put	Bond Future	2,473.1900	2.4732	2,005.6000	2.0056	(18.906)	0	0	0
2016/03/30	R214	04/08/2016	9.26	Call	Bond Future	1,020.0500	1.0200	1,326.8100	1.3268	30.073	0	0	0
2016/03/30	R214	04/08/2016	9.30	Put	Bond Future	6,711.6800	6.7117	5,845.1100	5.8451	(12.911)	0	0	0
2016/03/30	R214	04/08/2016	8.55	Call	Bond Future	282.1700	0.2822	393.2400	0.3932	39.363	0	0	1,300
2016/03/30	R214	04/08/2016	9.24	Put	Bond Future	7,063.2900	7.0633	6,175.0400	6.1750	(12.576)	0	0	0
2016/03/30	R214	04/08/2016	10.30	Call	Bond Future	3,733.0600	3.7331	4,453.3600	4.4534	19.295	0	0	5,800
2016/03/30	R214	04/08/2016	9.26	Put	Bond Future	6,944.4700	6.9445	6,063.3400	6.0633	(12.688)	0	0	0
2016/03/30	R214	03/11/2016	10.35	Put	Bond Future	3,384.3600	3.3844	2,891.9000	2.8919	(14.551)	0	0	0
2016/03/30	R214	03/11/2016			Bond Future	10.1622	68.4205	9.9782	69.6302	(1.810)	0.0000	0.0000	0
2016/03/30	R214	03/11/2016	10.34	Put	Bond Future	3,412.8400	3.4128	2,917.3900	2.9174	(14.517)	0	0	0
2016/03/30	R214	03/11/2016	10.35	Call	Bond Future	4,583.2400	4.5832	5,300.4800	5.3005	15.649	0	0	0
2016/03/30	R214	03/11/2016	10.33	Call	Bond Future	4,514.4500	4.5144	5,225.7200	5.2257	15.755	0	0	0
2016/03/30	R214	03/11/2016	10.34	Call	Bond Future	4,548.8000	4.5488	5,263.0500	5.2630	15.702	0	0	0
2016/03/30	R214	03/11/2016	10.33	Put	Bond Future	3,441.5200	3.4415	2,943.0900	2.9431	(14.483)	0	0	0
2016/03/30	R248	05/05/2016			Bond Future	10.1173	88.7482	9.9432	90.2253	(1.721)	0.0000	0.0000	62,502
2016/03/30	R248	05/05/2016	8.99	Put	Bond Future	10,483.2100	10.4832	9,059.4100	9.0594	(13.582)	0	0	0
2016/03/30	R248	05/05/2016	9.01	Put	Bond Future	10,284.7600	10.2848	8,865.2800	8.8653	(13.802)	0	0	0
2016/03/30	R248	05/05/2016	8.99	Call	Bond Future	58.2900	0.0583	111.6100	0.1116	91.474	0	0	0
2016/03/30	R248	05/05/2016	9.00	Put	Bond Future	10,383.8400	10.3838	8,962.1600	8.9622	(13.691)	0	0	0
2016/03/30	R248	05/05/2016	9.00	Call	Bond Future	61.0100	0.0610	116.4500	0.1164	90.870	0	0	0
2016/03/30	R248	05/05/2016	9.01	Call	Bond Future	63.8300	0.0638	121.4700	0.1215	90.302	0	0	0
2016/03/30	R248	04/08/2016			Bond Future	10.1784	90.4457	9.9990	91.9506	(1.762)	0.0000	0.0000	0
2016/03/30	R248	04/08/2016	9.25	Call	Bond Future	1,140.5000	1.1405	1,492.6700	1.4927	30.879	0	0	0
2016/03/30	R248	04/08/2016	9.24	Put	Bond Future	9,548.5600	9.5486	8,391.4700	8.3915	(12.118)	0	0	0
2016/03/30	R248	04/08/2016	9.26	Put	Bond Future	9,391.4000	9.3914	8,242.9900	8.2430	(12.228)	0	0	0
2016/03/30	R248	04/08/2016	9.25	Put	Bond Future	9,469.3900	9.4694	8,316.5700	8.3166	(12.174)	0	0	0
2016/03/30	R248	04/08/2016	9.26	Call	Bond Future	1,159.7400	1.1597	1,516.3200	1.5163	30.747	0	0	0
2016/03/30	R248	04/08/2016	9.24	Call	Bond Future	1,122.2600	1.1223	1,470.1600	1.4702	31.000	0	0	0
2016/03/30	R248	03/11/2016	10.38	Call	Bond Future	5,631.4300	5.6314	6,521.1300	6.5211	15.799	0	0	0
2016/03/30	R248	03/11/2016			Bond Future	10.2390	87.7375	10.0545	89.2700	(1.803)	0.0000	0.0000	0
2016/03/30	R248	03/11/2016	10.39	Call	Bond Future	5,674.3500	5.6743	6,567.8100	6.5678	15.746	0	0	0
2016/03/30	R248	03/11/2016	10.37	Put	Bond Future	4,530.4300	4.5304	3,883.7800	3.8838	(14.273)	0	0	0
2016/03/30	R248	03/11/2016	10.39	Put	Bond Future	4,456.3000	4.4563	3,817.2100	3.8172	(14.341)	0	0	0
2016/03/30	R248	03/11/2016	10.37	Call	Bond Future	5,588.9100	5.5889	6,474.8100	6.4748	15.851	0	0	0
2016/03/30	R248	03/11/2016	10.38	Put	Bond Future	4,493.0900	4.4931	3,850.2400	3.8502	(14.308)	0	0	0

**Total**

**701982**