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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/04/2016 TO 21/04/2016

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
2016/04/21	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	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
2016/04/21	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	2025	05/05/2016			Bond Future	125.6992	125.6992	125.8121	125.8121	0.090	0.0000	0.0000	4,532
2016/04/21	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2025	05/05/2016	125.99	Put	Bond Future	290.7600	0.2908	177.8800	0.1779	(38.822)	0	0	0
2016/04/21	2025	05/05/2016	126.01	Put	Bond Future	310.7600	0.3108	197.8800	0.1979	(36.324)	0	0	0
2016/04/21	2025	05/05/2016	126.00	Put	Bond Future	300.7600	0.3008	187.8800	0.1879	(37.532)	0	0	0
2016/04/21	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2025	04/08/2016			Bond Future	126.8324	126.8324	126.9468	126.9468	0.090	0.0000	0.0000	1,061
2016/04/21	2025	04/08/2016	123.86	Call	Bond Future	2,972.4000	2.9724	3,086.8500	3.0869	3.850	0	0	0
2016/04/21	2025	04/08/2016	123.87	Call	Bond Future	2,962.4000	2.9624	3,076.8500	3.0769	3.863	0	0	0
2016/04/21	2025	04/08/2016	123.85	Call	Bond Future	2,982.4000	2.9824	3,096.8500	3.0969	3.838	0	0	0
2016/04/21	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2025	03/11/2016			Bond Future	129.2549	129.2549	129.3721	129.3721	0.091	0.0000	0.0000	0
2016/04/21	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2025	03/11/2016	129.21	Call	Bond Future	44.9300	0.0449	162.1400	0.1621	260.872	0	0	0
2016/04/21	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2025	03/11/2016	129.22	Call	Bond Future	34.9300	0.0349	152.1400	0.1521	335.557	0	0	0
2016/04/21	2025	03/11/2016	129.23	Call	Bond Future	24.9300	0.0249	142.1400	0.1421	470.156	0	0	0
2016/04/21	2030	05/05/2016	8.99	Put	Bond Future	2,530.6700	2.5307	2,632.9700	2.6330	4.042	0	0	0
2016/04/21	2030	05/05/2016	9.01	Put	Bond Future	2,383.3800	2.3834	2,485.6800	2.4857	4.292	0	0	0
2016/04/21	2030	05/05/2016			Bond Future	9.3400	91.9269	9.3544	91.8246	0.155	0.0000	0.0000	10,828
2016/04/21	2030	05/05/2016	9.00	Put	Bond Future	2,456.9800	2.4570	2,559.2800	2.5593	4.164	0	0	0
2016/04/21	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2030	04/08/2016	10.17	Call	Bond Future	5,184.8600	5.1849	5,080.2100	5.0802	(2.018)	0	0	0
2016/04/21	2030	04/08/2016			Bond Future	9.3961	89.6667	9.4111	89.5620	0.160	0.0000	0.0000	17,926
2016/04/21	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2030	03/11/2016	9.35	Put	Bond Future	650.9400	0.6509	757.2500	0.7572	16.332	0	0	0
2016/04/21	2030	03/11/2016			Bond Future	9.4439	91.3725	9.4593	91.2662	0.163	0.0000	0.0000	0
2016/04/21	2030	03/11/2016	9.34	Put	Bond Future	720.6400	0.7206	826.9500	0.8269	14.752	0	0	0
2016/04/21	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2030	03/11/2016	9.33	Put	Bond Future	790.4100	0.7904	896.7200	0.8967	13.450	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
2016/04/21	2032	05/05/2016			Bond Future	9.4797	90.8907	9.4942	90.7819	0.153	0.0000	0.0000	9,421
2016/04/21	2032	05/05/2016	8.99	Put	Bond Future	3,879.2000	3.8792	3,969.8600	3.9699	2.337	0	0	0
2016/04/21	2032	05/05/2016	9.01	Put	Bond Future	3,731.2900	3.7313	3,819.9600	3.8200	2.376	0	0	0
2016/04/21	2032	05/05/2016	9.00	Put	Bond Future	3,805.0300	3.8050	3,894.7100	3.8947	2.357	0	0	0
2016/04/21	2032	05/05/2016	9.01	Call	Bond Future	91.6900	0.0917	71.6200	0.0716	(21.889)	0	0	0
2016/04/21	2032	05/05/2016	8.99	Call	Bond Future	79.9000	0.0799	61.8200	0.0618	(22.628)	0	0	0
2016/04/21	2032	05/05/2016	9.00	Call	Bond Future	85.6300	0.0856	66.5700	0.0666	(22.259)	0	0	0
2016/04/21	2032	04/08/2016	9.01	Call	Bond Future	1,325.9300	1.3259	1,280.8000	1.2808	(3.404)	0	0	0
2016/04/21	2032	04/08/2016			Bond Future	9.5350	92.6189	9.5500	92.5077	0.157	0.0000	0.0000	3,948
2016/04/21	2032	04/08/2016	8.99	Call	Bond Future	1,281.1400	1.2811	1,236.9900	1.2370	(3.446)	0	0	0
2016/04/21	2032	04/08/2016	9.00	Call	Bond Future	1,303.4000	1.3034	1,258.7700	1.2588	(3.424)	0	0	0
2016/04/21	2032	04/08/2016	8.99	Put	Bond Future	5,468.5600	5.4686	5,535.6200	5.5356	1.226	0	0	0
2016/04/21	2032	04/08/2016	9.01	Put	Bond Future	5,354.7200	5.3547	5,420.8000	5.4208	1.234	0	0	0
2016/04/21	2032	04/08/2016	9.00	Put	Bond Future	5,411.4500	5.4114	5,478.0300	5.4780	1.230	0	0	0
2016/04/21	2032	03/11/2016			Bond Future	9.5869	90.2218	9.6023	90.1088	0.161	0.0000	0.0000	0
2016/04/21	2032	03/11/2016	10.28	Put	Bond Future	1,983.5100	1.9835	2,007.7400	2.0077	1.222	0	0	0
2016/04/21	2032	03/11/2016	10.30	Put	Bond Future	1,942.2600	1.9423	1,966.0200	1.9660	1.223	0	0	0
2016/04/21	2032	03/11/2016	10.29	Put	Bond Future	1,962.8000	1.9628	1,986.7900	1.9868	1.222	0	0	0
2016/04/21	2032	03/11/2016	10.30	Call	Bond Future	6,959.0700	6.9591	6,869.8500	6.8699	(1.282)	0	0	0
2016/04/21	2032	03/11/2016	10.28	Call	Bond Future	6,865.3300	6.8653	6,776.5800	6.7766	(1.293)	0	0	0
2016/04/21	2032	03/11/2016	10.29	Call	Bond Future	6,912.1500	6.9122	6,823.1600	6.8232	(1.287)	0	0	0
2016/04/21	2032	02/02/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2032	02/02/2017			Bond Future	9.6290	92.0527	9.6456	91.9327	0.172	0.0000	0.0000	0
2016/04/21	2032	02/02/2017	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2032	02/02/2017	9.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2032	02/02/2017	9.51	Put	Bond Future	869.6600	0.8697	989.6400	0.9896	13.796	0	0	0
2016/04/21	2032	02/02/2017	9.53	Put	Bond Future	722.6500	0.7227	842.6300	0.8426	16.603	0	0	0
2016/04/21	2032	02/02/2017	9.52	Put	Bond Future	796.1100	0.7961	916.0900	0.9161	15.071	0	0	0
2016/04/21	2033	05/05/2016			Bond Future	106.1434	106.1434	106.3068	106.3068	0.154	0.0000	0.0000	735
2016/04/21	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2033	05/05/2016	102.40	Call	Bond Future	3,743.3800	3.7434	3,906.8200	3.9068	4.366	0	0	0
2016/04/21	2033	05/05/2016	102.41	Call	Bond Future	3,733.3800	3.7334	3,896.8200	3.8968	4.378	0	0	0
2016/04/21	2033	05/05/2016	102.39	Call	Bond Future	3,753.3800	3.7534	3,916.8200	3.9168	4.354	0	0	0
2016/04/21	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2033	04/08/2016	104.99	Call	Bond Future	3,180.7400	3.1807	3,346.6600	3.3467	5.216	0	0	0
2016/04/21	2033	04/08/2016	105.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2033	04/08/2016			Bond Future	108.1707	108.1707	108.3367	108.3367	0.153	0.0000	0.0000	2,610
2016/04/21	2033	04/08/2016	104.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2033	04/08/2016	105.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2033	04/08/2016	105.00	Call	Bond Future	3,170.7400	3.1707	3,336.6600	3.3367	5.233	0	0	0
2016/04/21	2033	04/08/2016	105.01	Call	Bond Future	3,160.7400	3.1607	3,326.6600	3.3267	5.249	0	0	0
2016/04/21	2033	03/11/2016			Bond Future	109.2073	109.2073	109.3768	109.3768	0.155	0.0000	0.0000	0
2016/04/21	2033	03/11/2016	109.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2033	03/11/2016	109.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2033	03/11/2016	109.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2033	03/11/2016	109.16	Call	Bond Future	47.2700	0.0473	216.8300	0.2168	358.705	0	0	0

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2016/04/21	2033	03/11/2016	109.17	Call	Bond Future	37.2700	0.0373	206.8300	0.2068	454.950	0	0	0
2016/04/21	2033	03/11/2016	109.18	Call	Bond Future	27.2700	0.0273	196.8300	0.1968	621.782	0	0	0
2016/04/21	2037	05/05/2016	8.99	Call	Bond Future	31.5500	0.0315	23.6900	0.0237	(24.913)	0	0	0
2016/04/21	2037	05/05/2016	9.00	Put	Bond Future	5,480.5400	5.4805	5,549.1600	5.5492	1.252	0	0	0
2016/04/21	2037	05/05/2016	9.67	Call	Bond Future	1,294.6500	1.2947	1,214.3000	1.2143	(6.206)	0	0	500
2016/04/21	2037	05/05/2016			Bond Future	9.6350	92.2061	9.6444	92.1291	0.098	0.0000	0.0000	39,944
2016/04/21	2037	05/05/2016	9.00	Call	Bond Future	34.1400	0.0341	25.7700	0.0258	(24.517)	0	0	0
2016/04/21	2037	05/05/2016	9.67	Put	Bond Future	1,008.6400	1.0086	1,005.2800	1.0053	(0.333)	0	0	0
2016/04/21	2037	05/05/2016	9.01	Call	Bond Future	36.9200	0.0369	28.0100	0.0280	(24.133)	0	0	0
2016/04/21	2037	05/05/2016	8.99	Put	Bond Future	5,567.8300	5.5678	5,636.9600	5.6370	1.242	0	0	0
2016/04/21	2037	05/05/2016	9.01	Put	Bond Future	5,393.5700	5.3936	5,461.6500	5.4616	1.262	0	0	0
2016/04/21	2037	04/08/2016			Bond Future	9.6917	89.7007	9.7015	89.6219	0.101	0.0000	0.0000	9,070
2016/04/21	2037	04/08/2016	9.24	Put	Bond Future	5,499.7900	5.4998	5,538.2400	5.5382	0.699	0	0	0
2016/04/21	2037	04/08/2016	9.26	Put	Bond Future	5,382.4400	5.3824	5,420.1600	5.4202	0.701	0	0	0
2016/04/21	2037	04/08/2016	9.24	Call	Bond Future	1,722.9200	1.7229	1,682.5300	1.6825	(2.344)	0	0	0
2016/04/21	2037	04/08/2016	9.25	Put	Bond Future	5,440.8200	5.4408	5,478.9100	5.4789	0.700	0	0	0
2016/04/21	2037	04/08/2016	9.25	Call	Bond Future	1,750.2500	1.7503	1,709.5000	1.7095	(2.328)	0	0	0
2016/04/21	2037	04/08/2016	9.26	Call	Bond Future	1,778.0400	1.7780	1,736.9200	1.7369	(2.313)	0	0	0
2016/04/21	2037	03/11/2016	10.35	Call	Bond Future	7,128.4000	7.1284	7,063.3700	7.0634	(0.912)	0	0	0
2016/04/21	2037	03/11/2016	10.36	Put	Bond Future	2,426.9500	2.4269	2,441.7400	2.4417	0.609	0	0	0
2016/04/21	2037	03/11/2016			Bond Future	9.7408	91.4071	9.7507	91.3272	0.103	0.0000	0.0000	0
2016/04/21	2037	03/11/2016	10.36	Call	Bond Future	7,177.5200	7.1775	7,112.3300	7.1123	(0.908)	0	0	0
2016/04/21	2037	03/11/2016	10.37	Call	Bond Future	7,226.7500	7.2267	7,161.3900	7.1614	(0.904)	0	0	0
2016/04/21	2037	03/11/2016	10.35	Put	Bond Future	2,451.3200	2.4513	2,466.2700	2.4663	0.610	0	0	0
2016/04/21	2037	03/11/2016	10.37	Put	Bond Future	2,402.8000	2.4028	2,417.4200	2.4174	0.608	0	0	0
2016/04/21	2037	02/02/2017	9.68	Put	Bond Future	809.3700	0.8094	895.8200	0.8958	10.681	0	0	0
2016/04/21	2037	02/02/2017			Bond Future	9.7813	89.0050	9.7922	88.9186	0.111	0.0000	0.0000	0
2016/04/21	2037	02/02/2017	9.67	Put	Bond Future	889.9300	0.8899	976.3800	0.9764	9.714	0	0	0
2016/04/21	2037	02/02/2017	9.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2037	02/02/2017	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2037	02/02/2017	9.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2037	02/02/2017	9.66	Put	Bond Future	970.6100	0.9706	1,057.0600	1.0571	8.907	0	0	0
2016/04/21	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2038	05/05/2016			Bond Future	133.1555	133.1555	133.3996	133.3996	0.183	0.0000	0.0000	13,082
2016/04/21	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2038	05/05/2016	131.01	Call	Bond Future	2,145.4900	2.1455	2,389.6300	2.3896	11.379	0	0	0
2016/04/21	2038	05/05/2016	130.99	Call	Bond Future	2,165.4900	2.1655	2,409.6300	2.4096	11.274	0	0	0
2016/04/21	2038	05/05/2016	131.00	Call	Bond Future	2,155.4900	2.1555	2,399.6300	2.3996	11.326	0	0	0
2016/04/21	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2038	04/08/2016			Bond Future	134.2727	134.2727	134.5208	134.5208	0.185	0.0000	0.0000	5,064
2016/04/21	2038	04/08/2016	129.31	Call	Bond Future	4,962.7500	4.9627	5,210.8400	5.2108	4.999	0	0	0
2016/04/21	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2038	04/08/2016	129.32	Call	Bond Future	4,952.7500	4.9527	5,200.8400	5.2008	5.009	0	0	0
2016/04/21	2038	04/08/2016	129.30	Call	Bond Future	4,972.7500	4.9727	5,220.8400	5.2208	4.989	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
2016/04/21	2038	03/11/2016	136.32	Call	Bond Future	517.4700	0.5175	770.9200	0.7709	48.979	0	0	0
2016/04/21	2038	03/11/2016			Bond Future	136.8375	136.8375	137.0909	137.0909	0.185	0.0000	0.0000	0
2016/04/21	2038	03/11/2016	136.33	Call	Bond Future	507.4700	0.5075	760.9200	0.7609	49.944	0	0	0
2016/04/21	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2038	03/11/2016	136.31	Call	Bond Future	527.4700	0.5275	780.9200	0.7809	48.050	0	0	0
2016/04/21	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2040	05/05/2016	9.50	Call	Bond Future	551.3100	0.5513	492.9000	0.4929	(10.595)	0	0	0
2016/04/21	2040	05/05/2016			Bond Future	9.7000	95.9920	9.7094	95.9100	0.097	0.0000	0.0000	1,677
2016/04/21	2040	05/05/2016	9.51	Call	Bond Future	577.1100	0.5771	517.2900	0.5173	(10.365)	0	0	0
2016/04/21	2040	05/05/2016	9.49	Call	Bond Future	526.3300	0.5263	469.3500	0.4694	(10.826)	0	0	0
2016/04/21	2040	05/05/2016	9.50	Put	Bond Future	2,324.7600	2.3248	2,348.3500	2.3484	1.015	0	0	0
2016/04/21	2040	05/05/2016	9.49	Put	Bond Future	2,389.8900	2.3899	2,414.9100	2.4149	1.047	0	0	0
2016/04/21	2040	05/05/2016	9.51	Put	Bond Future	2,260.5900	2.2606	2,282.7700	2.2828	0.981	0	0	0
2016/04/21	2040	04/08/2016			Bond Future	9.7572	93.3081	9.7669	93.2241	0.100	0.0000	0.0000	0
2016/04/21	2040	04/08/2016	9.49	Put	Bond Future	4,821.1600	4.8212	4,854.6300	4.8546	0.694	0	0	0
2016/04/21	2040	04/08/2016	9.50	Call	Bond Future	2,502.5400	2.5025	2,451.6400	2.4516	(2.034)	0	0	0
2016/04/21	2040	04/08/2016	9.51	Call	Bond Future	2,537.6600	2.5377	2,486.4000	2.4864	(2.020)	0	0	0
2016/04/21	2040	04/08/2016	9.49	Call	Bond Future	2,467.5200	2.4675	2,417.0000	2.4170	(2.047)	0	0	0
2016/04/21	2040	04/08/2016	9.51	Put	Bond Future	4,711.7500	4.7118	4,744.4800	4.7445	0.695	0	0	0
2016/04/21	2040	04/08/2016	9.50	Put	Bond Future	4,766.3400	4.7663	4,799.4300	4.7994	0.694	0	0	0
2016/04/21	2040	03/11/2016			Bond Future	9.8067	95.0832	9.8166	94.9979	0.102	0.0000	0.0000	0
2016/04/21	2040	03/11/2016	9.69	Put	Bond Future	1,005.8200	1.0058	1,091.1300	1.0911	8.482	0	0	0
2016/04/21	2040	03/11/2016	9.71	Put	Bond Future	832.1100	0.8321	917.4200	0.9174	10.252	0	0	0
2016/04/21	2040	03/11/2016	9.70	Put	Bond Future	918.9000	0.9189	1,004.2100	1.0042	9.284	0	0	0
2016/04/21	2040	03/11/2016	9.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2040	03/11/2016	9.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2040	03/11/2016	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2044	05/05/2016	8.99	Put	Bond Future	6,972.7200	6.9727	7,050.5500	7.0505	1.116	0	0	0
2016/04/21	2044	05/05/2016			Bond Future	9.7348	92.9869	9.7442	92.9045	0.097	0.0000	0.0000	5,393
2016/04/21	2044	05/05/2016	9.01	Put	Bond Future	6,777.1500	6.7772	6,854.2800	6.8543	1.138	0	0	0
2016/04/21	2044	05/05/2016	9.00	Put	Bond Future	6,874.7700	6.8748	6,952.2600	6.9523	1.127	0	0	0
2016/04/21	2044	05/05/2016	9.01	Call	Bond Future	19.0900	0.0191	13.8000	0.0138	(27.711)	0	0	0
2016/04/21	2044	05/05/2016	8.99	Call	Bond Future	16.1000	0.0161	11.5100	0.0115	(28.509)	0	0	0
2016/04/21	2044	05/05/2016	9.00	Call	Bond Future	17.5200	0.0175	12.5900	0.0126	(28.139)	0	0	0
2016/04/21	2044	04/08/2016	9.50	Call	Bond Future	2,415.8200	2.4158	2,365.7100	2.3657	(2.074)	0	0	0
2016/04/21	2044	04/08/2016			Bond Future	9.7908	90.3710	9.8006	90.2866	0.100	0.0000	0.0000	15,153
2016/04/21	2044	04/08/2016	9.51	Call	Bond Future	2,450.3600	2.4504	2,399.8800	2.3999	(2.060)	0	0	0
2016/04/21	2044	04/08/2016	9.49	Put	Bond Future	5,056.0000	5.0560	5,090.7300	5.0907	0.687	0	0	0
2016/04/21	2044	04/08/2016	9.51	Put	Bond Future	4,942.7800	4.9428	4,976.7600	4.9768	0.687	0	0	0
2016/04/21	2044	04/08/2016	9.49	Call	Bond Future	2,381.5700	2.3816	2,331.8400	2.3318	(2.088)	0	0	0
2016/04/21	2044	04/08/2016	9.50	Put	Bond Future	4,999.1700	4.9992	5,033.5200	5.0335	0.687	0	0	0
2016/04/21	2044	03/11/2016			Bond Future	9.8393	92.0903	9.8493	92.0046	0.102	0.0000	0.0000	0
2016/04/21	2044	03/11/2016	10.42	Call	Bond Future	7,575.6100	7.5756	7,506.2800	7.5063	(0.915)	0	0	0
2016/04/21	2044	03/11/2016	10.41	Put	Bond Future	2,844.1700	2.8442	2,860.7500	2.8607	0.583	0	0	0
2016/04/21	2044	03/11/2016	10.43	Put	Bond Future	2,790.0800	2.7901	2,806.3200	2.8063	0.582	0	0	0

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2016/04/21	2044	03/11/2016	10.42	Put	Bond Future	2,817.1300	2.8171	2,833.5400	2.8335	0.583	0	0	0
2016/04/21	2044	03/11/2016	10.43	Call	Bond Future	7,626.6500	7.6266	7,557.1500	7.5572	(0.911)	0	0	0
2016/04/21	2044	03/11/2016	10.41	Call	Bond Future	7,524.4400	7.5244	7,455.2800	7.4553	(0.919)	0	0	0
2016/04/21	2044	02/02/2017			Bond Future	9.8799	89.5768	9.8907	89.4846	0.110	0.0000	0.0000	0
2016/04/21	2044	02/02/2017	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2044	02/02/2017	9.76	Put	Bond Future	1,031.3200	1.0313	1,123.5700	1.1236	8.945	0	0	0
2016/04/21	2044	02/02/2017	9.78	Put	Bond Future	857.8600	0.8579	950.1100	0.9501	10.754	0	0	0
2016/04/21	2044	02/02/2017	9.77	Put	Bond Future	944.5200	0.9445	1,036.7700	1.0368	9.767	0	0	0
2016/04/21	2044	02/02/2017	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2044	02/02/2017	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2046	05/05/2016			Bond Future	134.0722	134.0722	134.0855	134.0855	0.010	0.0000	0.0000	12,460
2016/04/21	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2046	05/05/2016	130.01	Call	Bond Future	4,062.1600	4.0622	4,075.5400	4.0755	0.329	0	0	0
2016/04/21	2046	05/05/2016	129.99	Call	Bond Future	4,082.1600	4.0822	4,095.5400	4.0955	0.328	0	0	0
2016/04/21	2046	05/05/2016	130.00	Call	Bond Future	4,072.1600	4.0722	4,085.5400	4.0855	0.329	0	0	0
2016/04/21	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2046	04/08/2016			Bond Future	136.6327	136.6327	136.6458	136.6458	0.010	0.0000	0.0000	3,817
2016/04/21	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2046	04/08/2016	129.00	Call	Bond Future	7,632.6800	7.6327	7,645.8000	7.6458	0.172	0	0	0
2016/04/21	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2046	04/08/2016	129.01	Call	Bond Future	7,622.6800	7.6227	7,635.8000	7.6358	0.172	0	0	0
2016/04/21	2046	04/08/2016	129.02	Call	Bond Future	7,612.6800	7.6127	7,625.8000	7.6258	0.172	0	0	0
2016/04/21	2046	03/11/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2046	03/11/2016			Bond Future	137.7264	137.7264	137.7405	137.7405	0.010	0.0000	0.0000	0
2016/04/21	2046	03/11/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2046	03/11/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2046	03/11/2016	137.09	Call	Bond Future	636.4200	0.6364	650.5000	0.6505	2.212	0	0	0
2016/04/21	2046	03/11/2016	137.07	Call	Bond Future	656.4200	0.6564	670.5000	0.6705	2.145	0	0	0
2016/04/21	2046	03/11/2016	137.08	Call	Bond Future	646.4200	0.6464	660.5000	0.6605	2.178	0	0	0
2016/04/21	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2050	05/05/2016			Bond Future	145.9171	145.9171	145.9318	145.9318	0.010	0.0000	0.0000	14,810
2016/04/21	2050	05/05/2016	138.00	Call	Bond Future	7,917.0600	7.9171	7,931.7800	7.9318	0.186	0	0	0
2016/04/21	2050	05/05/2016	137.99	Call	Bond Future	7,927.0600	7.9271	7,941.7800	7.9418	0.186	0	0	0
2016/04/21	2050	05/05/2016	138.01	Call	Bond Future	7,907.0600	7.9071	7,921.7800	7.9218	0.186	0	0	0
2016/04/21	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2050	04/08/2016	139.14	Call	Bond Future	7,986.5000	7.9865	8,000.9100	8.0009	0.180	0	0	0
2016/04/21	2050	04/08/2016			Bond Future	147.1265	147.1265	147.1409	147.1409	0.010	0.0000	0.0000	6,661
2016/04/21	2050	04/08/2016	139.12	Call	Bond Future	8,006.5000	8.0065	8,020.9100	8.0209	0.180	0	0	0
2016/04/21	2050	04/08/2016	139.13	Call	Bond Future	7,996.5000	7.9965	8,010.9100	8.0109	0.180	0	0	0
2016/04/21	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2050	03/11/2016	149.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/04/21	2050	03/11/2016			Bond Future	149.9369	149.9369	149.9518	149.9518	0.010	0.0000	0.0000	0
2016/04/21	2050	03/11/2016	149.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2050	03/11/2016	149.52	Call	Bond Future	416.9300	0.4169	431.8000	0.4318	3.567	0	0	0
2016/04/21	2050	03/11/2016	149.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	2050	03/11/2016	149.53	Call	Bond Future	406.9300	0.4069	421.8000	0.4218	3.654	0	0	0
2016/04/21	2050	03/11/2016	149.54	Call	Bond Future	396.9300	0.3969	411.8000	0.4118	3.746	0	0	0
2016/04/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	AL37	05/05/2016			Index Future	477.8170	477.8170	477.3980	477.3980	(0.088)	0.0000	0.0000	13
2016/04/21	AL37	04/08/2016			Index Future	486.8050	486.8050	486.3760	486.3760	(0.088)	0.0000	0.0000	0
2016/04/21	AL37	03/11/2016			Index Future	496.1650	496.1650	495.7290	495.7290	(0.088)	0.0000	0.0000	0
2016/04/21	AL7T	05/05/2016			Index Future	553.1240	553.1240	552.4400	552.4400	(0.124)	0.0000	0.0000	0
2016/04/21	AL7T	04/08/2016			Index Future	563.5280	563.5280	562.8290	562.8290	(0.124)	0.0000	0.0000	9
2016/04/21	AL7T	03/11/2016			Index Future	574.3630	574.3630	573.6520	573.6520	(0.124)	0.0000	0.0000	0
2016/04/21	ALBI	05/05/2016			Index Future	501.8980	501.8980	501.4280	501.4280	(0.094)	0.0000	0.0000	501
2016/04/21	ALBI	04/08/2016			Index Future	511.3390	511.3390	510.8570	510.8570	(0.094)	0.0000	0.0000	147
2016/04/21	ALBI	03/11/2016			Index Future	521.1700	521.1700	520.6810	520.6810	(0.094)	0.0000	0.0000	0
2016/04/21	ALBI	02/02/2017			Index Future	531.7370	531.7370	531.2120	531.2120	(0.099)	0.0000	0.0000	0
2016/04/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	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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2016/04/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/04/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/21	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	EL28	05/05/2016			Bond Future	128.9059	128.9059	128.9204	128.9204	0.011	0.0000	0.0000	0
2016/04/21	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	EL28	05/05/2016	128.99	Put	Bond Future	84.0800	0.0841	69.5900	0.0696	(17.234)	0	0	0
2016/04/21	EL28	05/05/2016	129.01	Put	Bond Future	104.0800	0.1041	89.5900	0.0896	(13.922)	0	0	0
2016/04/21	EL28	05/05/2016	129.00	Put	Bond Future	94.0800	0.0941	79.5900	0.0796	(15.402)	0	0	0
2016/04/21	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	EL28	04/08/2016			Bond Future	131.3680	131.3680	131.3820	131.3820	0.011	0.0000	0.0000	0
2016/04/21	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	EL28	04/08/2016	126.86	Call	Bond Future	4,508.0300	4.5080	4,522.0000	4.5220	0.310	0	0	0
2016/04/21	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	EL28	04/08/2016	126.87	Call	Bond Future	4,498.0300	4.4980	4,512.0000	4.5120	0.311	0	0	0
2016/04/21	EL28	04/08/2016	126.88	Call	Bond Future	4,488.0300	4.4880	4,502.0000	4.5020	0.311	0	0	0
2016/04/21	EL28	03/11/2016	132.17	Call	Bond Future	32.3200	0.0323	47.1200	0.0471	45.792	0	0	0
2016/04/21	EL28	03/11/2016			Bond Future	132.2023	132.2023	132.2171	132.2171	0.011	0.0000	0.0000	0
2016/04/21	EL28	03/11/2016	132.15	Call	Bond Future	52.3200	0.0523	67.1200	0.0671	28.287	0	0	0
2016/04/21	EL28	03/11/2016	132.16	Call	Bond Future	42.3200	0.0423	57.1200	0.0571	34.972	0	0	0
2016/04/21	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	ES33	05/05/2016			Bond Future	10.4690	77.5910	10.4781	77.5318	0.087	0.0000	0.0000	8,710
2016/04/21	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	ES33	05/05/2016	9.99	Put	Bond Future	3,199.9000	3.1999	3,259.1200	3.2591	1.851	0	0	0
2016/04/21	ES33	05/05/2016	10.01	Put	Bond Future	3,062.2600	3.0623	3,121.4800	3.1215	1.934	0	0	0
2016/04/21	ES33	05/05/2016	10.00	Put	Bond Future	3,131.0300	3.1310	3,190.2500	3.1902	1.891	0	0	0
2016/04/21	ES33	04/08/2016			Bond Future	10.5514	79.0664	10.5609	79.0058	0.090	0.0000	0.0000	350
2016/04/21	ES33	04/08/2016	10.24	Put	Bond Future	2,029.1200	2.0291	2,089.7500	2.0897	2.988	0	0	0
2016/04/21	ES33	04/08/2016	10.26	Put	Bond Future	1,896.3700	1.8964	1,957.0000	1.9570	3.197	0	0	0
2016/04/21	ES33	04/08/2016	10.25	Put	Bond Future	1,962.7000	1.9627	2,023.3300	2.0233	3.089	0	0	0
2016/04/21	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	ES33	03/11/2016			Bond Future	10.6327	76.7777	10.6425	76.7162	0.092	0.0000	0.0000	0
2016/04/21	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	ES33	03/11/2016	11.31	Call	Bond Future	4,091.1300	4.0911	4,029.6100	4.0296	(1.504)	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
2016/04/21	ES33	03/11/2016	11.29	Call	Bond Future	3,975.2200	3.9752	3,913.7000	3.9137	(1.548)	0	0	0
2016/04/21	ES33	03/11/2016	11.30	Call	Bond Future	4,033.2100	4.0332	3,971.6900	3.9717	(1.525)	0	0	0
2016/04/21	ES33	02/02/2017			Bond Future	10.7075	78.3357	10.7183	78.2689	0.100	0.0000	0.0000	0
2016/04/21	ES33	02/02/2017	10.59	Put	Bond Future	736.4300	0.7364	803.2500	0.8033	9.074	0	0	0
2016/04/21	ES33	02/02/2017	10.61	Put	Bond Future	610.3300	0.6103	677.1500	0.6772	10.948	0	0	0
2016/04/21	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	ES33	02/02/2017	10.60	Put	Bond Future	673.3400	0.6733	740.1600	0.7402	9.924	0	0	0
2016/04/21	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	ES42	05/05/2016			Bond Future	10.6490	81.5251	10.6582	81.4582	0.086	0.0000	0.0000	7,250
2016/04/21	ES42	04/08/2016			Bond Future	10.7320	83.0753	10.7415	83.0068	0.088	0.0000	0.0000	4,900
2016/04/21	ES42	03/11/2016			Bond Future	10.8130	80.3930	10.8227	80.3235	0.090	0.0000	0.0000	0
2016/04/21	GOVI	05/05/2016	518.01	Put	GOVI	175,060.0000	17.5060	179,620.0000	17.9620	2.605	0	0	0
2016/04/21	GOVI	05/05/2016			GOVI	500.5040	500.5040	500.0480	500.0480	(0.091)	0.0000	0.0000	476
2016/04/21	GOVI	05/05/2016	518.00	Put	GOVI	174,960.0000	17.4960	179,520.0000	17.9520	2.606	0	0	0
2016/04/21	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	GOVI	05/05/2016	517.99	Put	GOVI	174,860.0000	17.4860	179,420.0000	17.9420	2.608	0	0	0
2016/04/21	GOVI	04/08/2016	520.99	Put	GOVI	110,720.0000	11.0720	115,380.0000	11.5380	4.209	0	0	0
2016/04/21	GOVI	04/08/2016			GOVI	509.9180	509.9180	509.4520	509.4520	(0.091)	0.0000	0.0000	27
2016/04/21	GOVI	04/08/2016	521.01	Put	GOVI	110,920.0000	11.0920	115,580.0000	11.5580	4.201	0	0	0
2016/04/21	GOVI	04/08/2016	521.00	Put	GOVI	110,820.0000	11.0820	115,480.0000	11.5480	4.205	0	0	0
2016/04/21	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	GOVI	03/11/2016	476.11	Call	GOVI	436,120.0000	43.6120	431,390.0000	43.1390	(1.085)	0	0	0
2016/04/21	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	GOVI	03/11/2016			GOVI	519.7220	519.7220	519.2490	519.2490	(0.091)	0.0000	0.0000	0
2016/04/21	GOVI	03/11/2016	476.12	Call	GOVI	436,020.0000	43.6020	431,290.0000	43.1290	(1.085)	0	0	0
2016/04/21	GOVI	03/11/2016	476.13	Call	GOVI	435,920.0000	43.5920	431,190.0000	43.1190	(1.085)	0	0	0
2016/04/21	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	GOVI	02/02/2017			GOVI	530.2600	530.2600	529.7500	529.7500	(0.096)	0.0000	0.0000	0
2016/04/21	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	GOVI	02/02/2017	533.32	Put	GOVI	30,600.0000	3.0600	35,700.0000	3.5700	16.667	0	0	0
2016/04/21	GOVI	02/02/2017	533.34	Put	GOVI	30,800.0000	3.0800	35,900.0000	3.5900	16.558	0	0	0
2016/04/21	GOVI	02/02/2017	533.33	Put	GOVI	30,700.0000	3.0700	35,800.0000	3.5800	16.612	0	0	0
2016/04/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/04/21	IGOV	05/05/2016			Index Future	243.5300	243.5300	243.6130	243.6130	0.034	0.0000	0.0000	920
2016/04/21	IGOV	04/08/2016			Index Future	248.1310	248.1310	248.2140	248.2140	0.033	0.0000	0.0000	170
2016/04/21	IGOV	03/11/2016			Index Future	252.9220	252.9220	253.0080	253.0080	0.034	0.0000	0.0000	0

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2016/04/21	IGOV	02/02/2017			Index Future	258.0690	258.0690	258.1440	258.1440	0.029	0.0000	0.0000	0
2016/04/21	ILBI	05/05/2016			Index Future	658.8080	658.8080	659.0090	659.0090	0.031	0.0000	0.0000	0
2016/04/21	ILBI	04/08/2016			Index Future	670.9190	670.9190	671.1220	671.1220	0.030	0.0000	0.0000	157
2016/04/21	ILBI	03/11/2016			Index Future	683.4940	683.4940	683.7000	683.7000	0.030	0.0000	0.0000	0
2016/04/21	IS01	19/12/2016			Interest Rate Swap	100.1328	100.1328	100.1324	100.1324	0.000	0.0000	0.0000	0
2016/04/21	IS01	16/03/2017			Interest Rate Swap	100.1485	100.1485	100.1509	100.1509	0.002	0.0000	0.0000	0
2016/04/21	IS01	15/06/2017			Interest Rate Swap	99.8680	99.8680	99.8710	99.8710	0.003	0.0000	0.0000	0
2016/04/21	IS02	18/12/2017			Interest Rate Swap	100.4199	100.4199	100.4360	100.4360	0.016	0.0000	0.0000	0
2016/04/21	IS02	16/03/2018			Interest Rate Swap	99.8686	99.8686	99.8550	99.8550	(0.014)	0.0000	0.0000	0
2016/04/21	IS02	15/06/2018			Interest Rate Swap	99.7107	99.7107	99.6677	99.6677	(0.043)	0.0000	0.0000	0
2016/04/21	IS05	17/12/2020			Interest Rate Swap	100.0332	100.0332	100.1058	100.1058	0.073	0.0000	0.0000	0
2016/04/21	IS05	16/03/2021			Interest Rate Swap	99.4939	99.4939	99.5717	99.5717	0.078	0.0000	0.0000	0
2016/04/21	IS05	15/06/2021			Interest Rate Swap	98.9210	98.9210	98.9995	98.9995	0.079	0.0000	0.0000	0
2016/04/21	IS10	17/12/2025			Interest Rate Swap	101.2635	101.2635	101.4265	101.4265	0.161	0.0000	0.0000	0
2016/04/21	IS10	16/03/2026			Interest Rate Swap	98.4625	98.4625	98.6146	98.6146	0.155	0.0000	0.0000	0
2016/04/21	IS10	15/06/2026			Interest Rate Swap	97.3107	97.3107	97.4595	97.4595	0.153	0.0000	0.0000	0
2016/04/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/04/21	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/04/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/04/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/04/21	JBAF	18/05/2016			Jibar Tradeable Future	7.2700	92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2016/04/21	JBAF	15/06/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/04/21	JBAF	20/07/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/04/21	JBAF	17/08/2016			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/04/21	JBAF	21/09/2016			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/04/21	JBAF	21/12/2016			Jibar Tradeable Future	7.8100	92.1900	7.8100	92.1900	0.000	0.0000	0.0000	0
2016/04/21	JBAF	15/03/2017			Jibar Tradeable Future	7.9300	92.0700	7.9300	92.0700	0.000	0.0000	0.0000	0
2016/04/21	JBAF	21/06/2017			Jibar Tradeable Future	8.0600	91.9400	8.0600	91.9400	0.000	0.0000	0.0000	0
2016/04/21	JBAF	20/09/2017			Jibar Tradeable Future	8.1600	91.8400	8.1600	91.8400	0.000	0.0000	0.0000	0
2016/04/21	JBAF	20/12/2017			Jibar Tradeable Future	8.2500	91.7500	8.2500	91.7500	0.000	0.0000	0.0000	0
2016/04/21	JBAF	20/03/2018			Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000	0
2016/04/21	R023	05/05/2016			Bond Future	8.7898	96.2464	8.8144	96.1267	0.280	0.0000	0.0000	5,718
2016/04/21	R023	05/05/2016	8.24	Put	Bond Future	2,750.4600	2.7505	2,862.9400	2.8629	4.089	0	0	0
2016/04/21	R023	05/05/2016	8.26	Put	Bond Future	2,653.3800	2.6534	2,764.7900	2.7648	4.199	0	0	0
2016/04/21	R023	05/05/2016	8.24	Call	Bond Future	21.4000	0.0214	14.1600	0.0142	(33.832)	0	0	0
2016/04/21	R023	05/05/2016	8.25	Put	Bond Future	2,701.8500	2.7019	2,813.8000	2.8138	4.143	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
2016/04/21	R023	05/05/2016	8.25	Call	Bond Future	23.2900	0.0233	15.5200	0.0155	(33.362)	0	0	0
2016/04/21	R023	05/05/2016	8.26	Call	Bond Future	25.2900	0.0253	16.9800	0.0170	(32.859)	0	0	0
2016/04/21	R023	04/08/2016	8.24	Call	Bond Future	614.2700	0.6143	577.8200	0.5778	(5.934)	0	0	0
2016/04/21	R023	04/08/2016	8.25	Put	Bond Future	3,483.7000	3.4837	3,569.2100	3.5692	2.455	0	0	0
2016/04/21	R023	04/08/2016			Bond Future	8.8427	98.0766	8.8686	97.9541	0.293	0.0000	0.0000	3,715
2016/04/21	R023	04/08/2016	8.25	Call	Bond Future	626.6000	0.6266	589.6400	0.5896	(5.898)	0	0	0
2016/04/21	R023	04/08/2016	8.26	Call	Bond Future	638.9300	0.6389	601.4700	0.6015	(5.863)	0	0	0
2016/04/21	R023	04/08/2016	8.24	Put	Bond Future	3,520.4900	3.5205	3,606.5100	3.6065	2.443	0	0	0
2016/04/21	R023	04/08/2016	8.26	Put	Bond Future	3,446.9400	3.4469	3,531.9500	3.5319	2.466	0	0	0
2016/04/21	R023	03/11/2016	9.73	Put	Bond Future	916.7700	0.9168	943.5200	0.9435	2.918	0	0	0
2016/04/21	R023	03/11/2016			Bond Future	8.8967	96.0108	8.9238	95.8864	0.305	0.0000	0.0000	0
2016/04/21	R023	03/11/2016	9.75	Put	Bond Future	895.1400	0.8951	921.3500	0.9214	2.928	0	0	0
2016/04/21	R023	03/11/2016	9.73	Call	Bond Future	4,647.1500	4.6471	4,549.4900	4.5495	(2.102)	0	0	0
2016/04/21	R023	03/11/2016	9.74	Put	Bond Future	905.9000	0.9059	932.3800	0.9324	2.923	0	0	0
2016/04/21	R023	03/11/2016	9.74	Call	Bond Future	4,679.9200	4.6799	4,581.9900	4.5820	(2.093)	0	0	0
2016/04/21	R023	03/11/2016	9.75	Call	Bond Future	4,712.7700	4.7128	4,614.5700	4.6146	(2.084)	0	0	0
2016/04/21	R023	02/02/2017	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R023	02/02/2017			Bond Future	8.9362	97.9587	8.9660	97.8267	0.333	0.0000	0.0000	0
2016/04/21	R023	02/02/2017	8.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R023	02/02/2017	8.84	Put	Bond Future	428.9000	0.4289	560.8800	0.5609	30.772	0	0	0
2016/04/21	R023	02/02/2017	8.86	Put	Bond Future	339.5700	0.3396	471.5500	0.4716	38.867	0	0	0
2016/04/21	R023	02/02/2017	8.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R023	02/02/2017	8.85	Put	Bond Future	384.2200	0.3842	516.2000	0.5162	34.350	0	0	0
2016/04/21	R035	05/05/2016	10.37	Call	Bond Future	6,260.8300	6.2608	6,182.8600	6.1829	(1.245)	0	0	0
2016/04/21	R035	05/05/2016			Bond Future	9.5693	95.6982	9.5787	95.6203	0.099	0.0000	0.0000	5,151
2016/04/21	R035	05/05/2016	10.35	Call	Bond Future	6,112.4800	6.1125	6,034.5100	6.0345	(1.276)	0	0	0
2016/04/21	R035	05/05/2016	10.36	Call	Bond Future	6,186.7100	6.1867	6,108.7400	6.1087	(1.260)	0	0	0
2016/04/21	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R035	04/08/2016			Bond Future	9.6219	97.5180	9.6317	97.4381	0.102	0.0000	0.0000	190
2016/04/21	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R035	04/08/2016	10.35	Call	Bond Future	5,655.9600	5.6560	5,576.0500	5.5761	(1.413)	0	0	0
2016/04/21	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R035	04/08/2016	10.36	Call	Bond Future	5,729.9000	5.7299	5,649.9900	5.6500	(1.395)	0	0	0
2016/04/21	R035	04/08/2016	10.37	Call	Bond Future	5,803.7500	5.8038	5,723.8400	5.7238	(1.377)	0	0	0
2016/04/21	R035	03/11/2016	9.58	Put	Bond Future	763.8400	0.7638	844.8600	0.8449	10.607	0	0	0
2016/04/21	R035	03/11/2016			Bond Future	9.6742	94.8709	9.6842	94.7899	0.104	0.0000	0.0000	0
2016/04/21	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R035	03/11/2016	9.57	Put	Bond Future	845.5100	0.8455	926.5300	0.9265	9.582	0	0	0
2016/04/21	R035	03/11/2016	9.59	Put	Bond Future	682.2800	0.6823	763.3000	0.7633	11.875	0	0	0
2016/04/21	R186	05/05/2016	9.25	Call	Bond Future	2,375.7300	2.3757	2,238.9000	2.2389	(5.759)	0	0	180
2016/04/21	R186	05/05/2016			Bond Future	8.9494	114.5099	8.9690	114.3686	0.218	0.0000	0.0000	63,192

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
2016/04/21	R186	05/05/2016	8.34	Call	Bond Future	22.7300	0.0227	15.3700	0.0154	(32.380)	0	0	0
2016/04/21	R186	05/05/2016	9.89	Call	Bond Future	6,535.3800	6.5354	6,393.7700	6.3938	(2.167)	0	0	0
2016/04/21	R186	05/05/2016	8.35	Call	Bond Future	24.7700	0.0248	16.8600	0.0169	(31.934)	0	0	0
2016/04/21	R186	05/05/2016	8.75	Put	Bond Future	1,833.8400	1.8338	1,913.8500	1.9138	4.363	0	0	1,900
2016/04/21	R186	05/05/2016	9.25	Put	Bond Future	228.3100	0.2283	232.7700	0.2328	1.953	0	0	0
2016/04/21	R186	05/05/2016	8.33	Call	Bond Future	20.8400	0.0208	13.9900	0.0140	(32.869)	0	0	0
2016/04/21	R186	05/05/2016	8.85	Put	Bond Future	1,335.2500	1.3353	1,394.8900	1.3949	4.467	0	0	5,350
2016/04/21	R186	05/05/2016	9.96	Call	Bond Future	6,999.1100	6.9991	6,857.6300	6.8576	(2.021)	0	0	0
2016/04/21	R186	05/05/2016	9.86	Call	Bond Future	6,335.9900	6.3360	6,194.3100	6.1943	(2.236)	0	0	0
2016/04/21	R186	05/05/2016	7.56	Put	Bond Future	10,716.3200	10.7163	10,857.6100	10.8576	1.318	0	0	0
2016/04/21	R186	05/05/2016	8.35	Put	Bond Future	4,484.0200	4.4840	4,617.4000	4.6174	2.975	0	0	0
2016/04/21	R186	05/05/2016	8.75	Call	Bond Future	376.7300	0.3767	315.4500	0.3155	(16.266)	0	0	180
2016/04/21	R186	05/05/2016	8.34	Put	Bond Future	4,558.4300	4.5584	4,692.3600	4.6924	2.938	0	0	0
2016/04/21	R186	05/05/2016	7.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R186	05/05/2016	8.85	Call	Bond Future	611.9900	0.6120	530.3400	0.5303	(13.342)	0	0	0
2016/04/21	R186	05/05/2016	8.33	Put	Bond Future	4,633.0500	4.6331	4,767.4900	4.7675	2.902	0	0	0
2016/04/21	R186	05/05/2016	9.89	Put	Bond Future	2.2100	0.0022	1.8900	0.0019	(14.480)	0	0	180
2016/04/21	R186	05/05/2016	9.96	Put	Bond Future	1.1600	0.0012	0.9700	0.0010	(16.379)	0	0	5,000
2016/04/21	R186	05/05/2016	9.86	Put	Bond Future	2.8900	0.0029	2.5000	0.0025	(13.495)	0	0	5,000
2016/04/21	R186	04/08/2016	10.00	Put	Bond Future	513.5600	0.5136	527.2700	0.5273	2.670	0	0	6,500
2016/04/21	R186	04/08/2016	8.51	Put	Bond Future	4,743.0600	4.7431	4,834.1500	4.8342	1.920	0	0	0
2016/04/21	R186	04/08/2016	9.60	Call	Bond Future	5,182.5800	5.1826	5,064.9700	5.0650	(2.269)	0	0	0
2016/04/21	R186	04/08/2016			Bond Future	9.0003	111.3832	9.0207	111.2387	0.226	0.0000	0.0000	22,497
2016/04/21	R186	04/08/2016	9.25	Put	Bond Future	1,799.7600	1.7998	1,843.7500	1.8438	2.444	0	0	1,000
2016/04/21	R186	04/08/2016	8.50	Put	Bond Future	4,795.7900	4.7958	4,887.5200	4.8875	1.913	0	0	0
2016/04/21	R186	04/08/2016	8.51	Call	Bond Future	1,188.2200	1.1882	1,134.8300	1.1348	(4.493)	0	0	0
2016/04/21	R186	04/08/2016	8.49	Call	Bond Future	1,145.7200	1.1457	1,093.6000	1.0936	(4.549)	0	0	0
2016/04/21	R186	04/08/2016	9.25	Call	Bond Future	3,552.5400	3.5525	3,452.0500	3.4520	(2.829)	0	0	0
2016/04/21	R186	04/08/2016	8.50	Call	Bond Future	1,166.8300	1.1668	1,114.0800	1.1141	(4.521)	0	0	0
2016/04/21	R186	04/08/2016	10.00	Call	Bond Future	7,306.4400	7.3064	7,175.6700	7.1757	(1.790)	0	0	0
2016/04/21	R186	04/08/2016	9.60	Put	Bond Future	1,036.7700	1.0368	1,063.6400	1.0636	2.592	0	0	5,635
2016/04/21	R186	04/08/2016	8.49	Put	Bond Future	4,848.8600	4.8489	4,941.2200	4.9412	1.905	0	0	0
2016/04/21	R186	03/11/2016			Bond Future	9.0460	113.5020	9.0671	113.3552	0.234	0.0000	0.0000	0
2016/04/21	R186	03/11/2016	8.95	Put	Bond Future	670.5200	0.6705	817.3600	0.8174	21.899	0	0	0
2016/04/21	R186	03/11/2016	8.97	Put	Bond Future	530.3700	0.5304	677.2100	0.6772	27.686	0	0	0
2016/04/21	R186	03/11/2016	8.96	Put	Bond Future	600.4100	0.6004	747.2500	0.7472	24.457	0	0	0
2016/04/21	R186	03/11/2016	8.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R186	03/11/2016	8.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R186	03/11/2016	8.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R197	05/05/2016			Bond Future	298.8557	298.8557	298.8844	298.8844	0.010	0.0000	0.0000	1,246
2016/04/21	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R197	05/05/2016	299.99	Put	Bond Future	1,134.2600	1.1343	1,105.6300	1.1056	(2.524)	0	0	0
2016/04/21	R197	05/05/2016	300.01	Put	Bond Future	1,154.2600	1.1543	1,125.6300	1.1256	(2.480)	0	0	0
2016/04/21	R197	05/05/2016	300.00	Put	Bond Future	1,144.2600	1.1443	1,115.6300	1.1156	(2.502)	0	0	0
2016/04/21	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2016/04/21	R197	04/08/2016			Bond Future	298.0672	298.0672	298.0950	298.0950	0.009	0.0000	0.0000	995
2016/04/21	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R197	04/08/2016	293.98	Call	Bond Future	4,087.2300	4.0872	4,114.9700	4.1150	0.679	0	0	0
2016/04/21	R197	04/08/2016	293.96	Call	Bond Future	4,107.2300	4.1072	4,134.9700	4.1350	0.675	0	0	0
2016/04/21	R197	04/08/2016	293.97	Call	Bond Future	4,097.2300	4.0972	4,124.9700	4.1250	0.677	0	0	0
2016/04/21	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R197	03/11/2016	303.56	Call	Bond Future	200.4500	0.2005	229.9100	0.2299	14.697	0	0	0
2016/04/21	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R197	03/11/2016			Bond Future	303.7604	303.7604	303.7899	303.7899	0.010	0.0000	0.0000	0
2016/04/21	R197	03/11/2016	303.57	Call	Bond Future	190.4500	0.1905	219.9100	0.2199	15.469	0	0	0
2016/04/21	R197	03/11/2016	303.58	Call	Bond Future	180.4500	0.1805	209.9100	0.2099	16.326	0	0	0
2016/04/21	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R202	05/05/2016	246.99	Put	Bond Future	1,488.9400	1.4889	1,415.1900	1.4152	(4.953)	0	0	0
2016/04/21	R202	05/05/2016			Bond Future	247.8943	247.8943	247.9189	247.9189	0.010	0.0000	0.0000	36,288
2016/04/21	R202	05/05/2016	247.01	Put	Bond Future	1,497.5300	1.4975	1,423.6900	1.4237	(4.931)	0	0	0
2016/04/21	R202	05/05/2016	246.99	Call	Bond Future	2,393.2600	2.3933	2,344.0900	2.3441	(2.055)	0	0	0
2016/04/21	R202	05/05/2016	247.00	Put	Bond Future	1,493.2300	1.4932	1,419.4400	1.4194	(4.942)	0	0	0
2016/04/21	R202	05/05/2016	247.00	Call	Bond Future	2,387.5500	2.3875	2,338.3400	2.3383	(2.061)	0	0	0
2016/04/21	R202	05/05/2016	247.01	Call	Bond Future	2,381.8500	2.3819	2,332.5900	2.3326	(2.068)	0	0	0
2016/04/21	R202	04/08/2016	243.25	Call	Bond Future	8,260.6600	8.2607	8,257.9500	8.2579	(0.033)	0	0	0
2016/04/21	R202	04/08/2016			Bond Future	249.1781	249.1781	249.2023	249.2023	0.010	0.0000	0.0000	2,960
2016/04/21	R202	04/08/2016	243.26	Call	Bond Future	8,253.8200	8.2538	8,251.1000	8.2511	(0.033)	0	0	0
2016/04/21	R202	04/08/2016	243.24	Put	Bond Future	2,329.3700	2.3294	2,302.5400	2.3025	(1.152)	0	0	0
2016/04/21	R202	04/08/2016	243.26	Put	Bond Future	2,335.7000	2.3357	2,308.8300	2.3088	(1.150)	0	0	0
2016/04/21	R202	04/08/2016	243.24	Call	Bond Future	8,267.4900	8.2675	8,264.8100	8.2648	(0.032)	0	0	0
2016/04/21	R202	04/08/2016	243.25	Put	Bond Future	2,332.5400	2.3325	2,305.6800	2.3057	(1.152)	0	0	0
2016/04/21	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R202	03/11/2016			Bond Future	253.9375	253.9375	253.9630	253.9630	0.010	0.0000	0.0000	0
2016/04/21	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R202	03/11/2016	253.85	Call	Bond Future	87.5200	0.0875	113.0000	0.1130	29.113	0	0	0
2016/04/21	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R202	03/11/2016	253.86	Call	Bond Future	77.5200	0.0775	103.0000	0.1030	32.869	0	0	0
2016/04/21	R202	03/11/2016	253.87	Call	Bond Future	67.5200	0.0675	93.0000	0.0930	37.737	0	0	0
2016/04/21	R203	05/05/2016	7.25	Put	Bond Future	770.9400	0.7709	795.8400	0.7958	3.230	0	0	0
2016/04/21	R203	05/05/2016			Bond Future	7.8570	101.7321	7.8770	101.7069	0.254	0.0000	0.0000	49,921
2016/04/21	R203	05/05/2016	7.26	Call	Bond Future	0.8000	0.0008	0.4600	0.0005	(42.500)	0	0	0
2016/04/21	R203	05/05/2016	7.24	Call	Bond Future	0.6100	0.0006	0.3400	0.0003	(44.262)	0	0	0
2016/04/21	R203	05/05/2016	7.25	Call	Bond Future	0.7000	0.0007	0.4000	0.0004	(42.857)	0	0	0
2016/04/21	R203	05/05/2016	7.24	Put	Bond Future	783.6100	0.7836	808.5400	0.8085	3.181	0	0	0
2016/04/21	R203	05/05/2016	7.26	Put	Bond Future	758.2900	0.7583	783.1500	0.7831	3.278	0	0	0
2016/04/21	R203	04/08/2016	7.26	Call	Bond Future	62.6800	0.0627	57.5700	0.0576	(8.153)	0	0	0
2016/04/21	R203	04/08/2016			Bond Future	7.9000	103.6666	7.9252	103.6404	0.319	0.0000	0.0000	3,401
2016/04/21	R203	04/08/2016	7.24	Call	Bond Future	59.1000	0.0591	54.2100	0.0542	(8.274)	0	0	0
2016/04/21	R203	04/08/2016	7.25	Call	Bond Future	60.8000	0.0608	55.8000	0.0558	(8.224)	0	0	0
2016/04/21	R203	04/08/2016	7.24	Put	Bond Future	746.6600	0.7467	767.9200	0.7679	2.847	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
2016/04/21	R203	04/08/2016	7.26	Put	Bond Future	729.3000	0.7293	750.3400	0.7503	2.885	0	0	0
2016/04/21	R203	04/08/2016	7.25	Put	Bond Future	737.8900	0.7379	759.0400	0.7590	2.866	0	0	0
2016/04/21	R203	03/11/2016	8.86	Call	Bond Future	836.3000	0.8363	814.5900	0.8146	(2.596)	0	0	0
2016/04/21	R203	03/11/2016			Bond Future	7.9371	101.4665	7.9695	101.4402	0.408	0.0000	0.0000	0
2016/04/21	R203	03/11/2016	8.84	Call	Bond Future	823.0100	0.8230	801.4300	0.8014	(2.622)	0	0	0
2016/04/21	R203	03/11/2016	8.85	Call	Bond Future	829.6400	0.8296	808.0000	0.8080	(2.608)	0	0	0
2016/04/21	R203	03/11/2016	8.84	Put	Bond Future	94.9900	0.0950	99.6600	0.0997	4.916	0	0	0
2016/04/21	R203	03/11/2016	8.86	Put	Bond Future	92.2400	0.0922	96.7800	0.0968	4.922	0	0	0
2016/04/21	R203	03/11/2016	8.85	Put	Bond Future	93.6000	0.0936	98.2100	0.0982	4.925	0	0	0
2016/04/21	R203	02/02/2017	7.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R203	02/02/2017	7.71	Put	Bond Future	77.3300	0.0773	109.4500	0.1095	41.536	0	0	0
2016/04/21	R203	02/02/2017			Bond Future	7.8438	103.5253	7.8995	103.4932	0.709	0.0000	0.0000	0
2016/04/21	R203	02/02/2017	7.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R203	02/02/2017	7.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R203	02/02/2017	7.70	Put	Bond Future	83.1100	0.0831	115.2300	0.1152	38.648	0	0	0
2016/04/21	R203	02/02/2017	7.72	Put	Bond Future	71.5400	0.0715	103.6600	0.1037	44.898	0	0	0
2016/04/21	R204	05/05/2016	7.75	Call	Bond Future	9.5900	0.0096	6.8800	0.0069	(28.259)	0	0	0
2016/04/21	R204	05/05/2016			Bond Future	8.2289	102.5388	8.2433	102.5056	0.175	0.0000	0.0000	18,794
2016/04/21	R204	05/05/2016	7.76	Call	Bond Future	10.5300	0.0105	7.6000	0.0076	(27.825)	0	0	0
2016/04/21	R204	05/05/2016	7.74	Put	Bond Future	1,143.3300	1.1433	1,174.0100	1.1740	2.683	0	0	0
2016/04/21	R204	05/05/2016	7.76	Put	Bond Future	1,098.4200	1.0984	1,128.6800	1.1287	2.755	0	0	0
2016/04/21	R204	05/05/2016	7.74	Call	Bond Future	8.7100	0.0087	6.2000	0.0062	(28.817)	0	0	0
2016/04/21	R204	05/05/2016	7.75	Put	Bond Future	1,120.8400	1.1208	1,151.3200	1.1513	2.719	0	0	0
2016/04/21	R204	04/08/2016			Bond Future	8.2988	100.4474	8.3151	100.4131	0.197	0.0000	0.0000	10,021
2016/04/21	R204	04/08/2016	7.74	Put	Bond Future	1,406.2800	1.4063	1,430.2400	1.4302	1.704	0	0	0
2016/04/21	R204	04/08/2016	7.76	Put	Bond Future	1,374.2300	1.3742	1,397.8600	1.3979	1.720	0	0	0
2016/04/21	R204	04/08/2016	7.74	Call	Bond Future	223.9400	0.2239	213.5900	0.2136	(4.622)	0	0	0
2016/04/21	R204	04/08/2016	7.75	Put	Bond Future	1,390.1300	1.3901	1,413.9300	1.4139	1.712	0	0	0
2016/04/21	R204	04/08/2016	7.75	Call	Bond Future	229.1000	0.2291	218.5900	0.2186	(4.588)	0	0	0
2016/04/21	R204	04/08/2016	7.76	Call	Bond Future	234.5100	0.2345	223.8300	0.2238	(4.554)	0	0	0
2016/04/21	R204	03/11/2016			Bond Future	8.3608	102.3582	8.3790	102.3236	0.218	0.0000	0.0000	0
2016/04/21	R204	03/11/2016	9.21	Put	Bond Future	277.5300	0.2775	283.6900	0.2837	2.220	0	0	0
2016/04/21	R204	03/11/2016	9.23	Put	Bond Future	269.7700	0.2698	275.7800	0.2758	2.228	0	0	0
2016/04/21	R204	03/11/2016	9.22	Put	Bond Future	273.5200	0.2735	279.6000	0.2796	2.223	0	0	0
2016/04/21	R204	03/11/2016	9.22	Call	Bond Future	1,887.0200	1.8870	1,858.5100	1.8585	(1.511)	0	0	0
2016/04/21	R204	03/11/2016	9.21	Call	Bond Future	1,872.4400	1.8724	1,844.0100	1.8440	(1.518)	0	0	0
2016/04/21	R204	03/11/2016	9.23	Call	Bond Future	1,901.8500	1.9019	1,873.2700	1.8733	(1.503)	0	0	0
2016/04/21	R204	02/02/2017	8.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R204	02/02/2017			Bond Future	8.3812	100.3924	8.4051	100.3518	0.286	0.0000	0.0000	0
2016/04/21	R204	02/02/2017	8.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R204	02/02/2017	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R204	02/02/2017	8.28	Put	Bond Future	171.2800	0.1713	211.8300	0.2118	23.675	0	0	0
2016/04/21	R204	02/02/2017	8.30	Put	Bond Future	137.3900	0.1374	177.9400	0.1779	29.515	0	0	0
2016/04/21	R204	02/02/2017	8.29	Put	Bond Future	154.3300	0.1543	194.8800	0.1949	26.275	0	0	0
2016/04/21	R207	05/05/2016	7.86	Put	Bond Future	1,724.1900	1.7242	1,780.6600	1.7807	3.275	0	0	0
2016/04/21	R207	05/05/2016			Bond Future	8.4182	98.6601	8.4376	98.6010	0.231	0.0000	0.0000	53,215

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
2016/04/21	R207	05/05/2016	7.85	Put	Bond Future	1,754.5600		1.7546	1,811.2400	1.8112	3.230	0	0	0
2016/04/21	R207	05/05/2016	7.56	Put	Bond Future	2,654.7900		2.6548	2,713.7700	2.7138	2.222	0	0	0
2016/04/21	R207	05/05/2016	7.84	Put	Bond Future	1,785.0100		1.7850	1,841.8900	1.8419	3.187	0	0	0
2016/04/21	R207	05/05/2016	7.56	Call	Bond Future	0.2300		0.0002	0.1200	0.0001	(47.826)	0	0	43
2016/04/21	R207	05/05/2016	7.85	Call	Bond Future	6.9400		0.0069	4.5300	0.0045	(34.726)	0	0	0
2016/04/21	R207	05/05/2016	7.86	Call	Bond Future	7.6600		0.0077	5.0400	0.0050	(34.204)	0	0	0
2016/04/21	R207	05/05/2016	7.84	Call	Bond Future	6.2800		0.0063	4.0700	0.0041	(35.191)	0	0	0
2016/04/21	R207	04/08/2016			Bond Future	8.4858		96.8917	8.5070	96.8310	0.250	0.0000	0.0000	5,832
2016/04/21	R207	04/08/2016	7.99	Put	Bond Future	1,815.6000		1.8156	1,856.3300	1.8563	2.243	0	0	0
2016/04/21	R207	04/08/2016	8.01	Put	Bond Future	1,773.8500		1.7738	1,814.0000	1.8140	2.263	0	0	0
2016/04/21	R207	04/08/2016	8.00	Put	Bond Future	1,794.6600		1.7947	1,835.1000	1.8351	2.253	0	0	0
2016/04/21	R207	04/08/2016	8.01	Call	Bond Future	402.2000		0.4022	381.6700	0.3817	(5.104)	0	0	0
2016/04/21	R207	04/08/2016	7.99	Call	Bond Future	385.7700		0.3858	365.8200	0.3658	(5.171)	0	0	0
2016/04/21	R207	04/08/2016	8.00	Call	Bond Future	393.9200		0.3939	373.6800	0.3737	(5.138)	0	0	0
2016/04/21	R207	02/02/2017	9.24	Call	Bond Future	2,391.3800		2.3914	2,342.7800	2.3428	(2.032)	0	0	0
2016/04/21	R207	02/02/2017			Bond Future	8.5676		97.0944	8.5947	97.0266	0.317	0.0000	0.0000	0
2016/04/21	R207	02/02/2017	8.91	Call	Bond Future	1,857.6000		1.8576	1,814.5900	1.8146	(2.315)	0	0	62
2016/04/21	R207	02/02/2017	9.22	Call	Bond Future	2,357.3100		2.3573	2,309.0300	2.3090	(2.048)	0	0	0
2016/04/21	R207	02/02/2017	9.23	Call	Bond Future	2,374.3200		2.3743	2,325.8800	2.3259	(2.040)	0	0	0
2016/04/21	R207	02/02/2017	8.91	Put	Bond Future	1,007.5200		1.0075	1,032.3200	1.0323	2.461	0	0	0
2016/04/21	R207	02/02/2017	9.22	Put	Bond Future	745.6400		0.7456	765.1700	0.7652	2.619	0	0	0
2016/04/21	R207	02/02/2017	9.24	Put	Bond Future	730.8400		0.7308	750.0500	0.7500	2.628	0	0	0
2016/04/21	R207	02/02/2017	9.23	Put	Bond Future	738.2100		0.7382	757.5800	0.7576	2.624	0	0	0
2016/04/21	R208	05/05/2016	7.99	Call	Bond Future	11.1500		0.0112	7.4500	0.0075	(33.184)	0	0	0
2016/04/21	R208	05/05/2016	8.00	Put	Bond Future	2,130.6900		2.1307	2,200.0000	2.2000	3.253	0	0	0
2016/04/21	R208	05/05/2016			Bond Future	8.5560		93.6295	8.5755	93.5563	0.228	0.0000	0.0000	46,246
2016/04/21	R208	05/05/2016	8.00	Call	Bond Future	12.2100		0.0122	8.2300	0.0082	(32.596)	0	0	0
2016/04/21	R208	05/05/2016	8.01	Call	Bond Future	13.3700		0.0134	9.0700	0.0091	(32.162)	0	0	0
2016/04/21	R208	05/05/2016	7.99	Put	Bond Future	2,168.2600		2.1683	2,237.8500	2.2378	3.209	0	0	0
2016/04/21	R208	05/05/2016	8.01	Put	Bond Future	2,093.2300		2.0932	2,162.2200	2.1622	3.296	0	0	0
2016/04/21	R208	04/08/2016	8.01	Put	Bond Future	2,622.5600		2.6226	2,675.7300	2.6757	2.027	0	0	0
2016/04/21	R208	04/08/2016			Bond Future	8.6149		95.4099	8.6358	95.3348	0.242	0.0000	0.0000	3,130
2016/04/21	R208	04/08/2016	8.00	Put	Bond Future	2,650.8600		2.6509	2,704.3600	2.7044	2.018	0	0	0
2016/04/21	R208	04/08/2016	7.99	Call	Bond Future	397.5300		0.3975	376.2300	0.3762	(5.358)	0	0	0
2016/04/21	R208	04/08/2016	8.00	Call	Bond Future	406.1200		0.4061	384.5000	0.3845	(5.324)	0	0	0
2016/04/21	R208	04/08/2016	8.01	Call	Bond Future	414.8500		0.4148	392.9000	0.3929	(5.291)	0	0	0
2016/04/21	R208	04/08/2016	7.99	Put	Bond Future	2,679.3100		2.6793	2,733.1300	2.7331	2.009	0	0	0
2016/04/21	R208	03/11/2016	9.59	Put	Bond Future	545.0700		0.5451	558.8600	0.5589	2.530	0	0	0
2016/04/21	R208	03/11/2016			Bond Future	8.6691		93.8220	8.6913	93.7458	0.256	0.0000	0.0000	0
2016/04/21	R208	03/11/2016	9.58	Put	Bond Future	552.2200		0.5522	566.1600	0.5662	2.524	0	0	0
2016/04/21	R208	03/11/2016	9.57	Call	Bond Future	3,595.5900		3.5956	3,533.5000	3.5335	(1.727)	0	0	0
2016/04/21	R208	03/11/2016	9.58	Call	Bond Future	3,621.1800		3.6212	3,558.9300	3.5589	(1.719)	0	0	0
2016/04/21	R208	03/11/2016	9.59	Call	Bond Future	3,647.0300		3.6470	3,584.6300	3.5846	(1.711)	0	0	0
2016/04/21	R208	03/11/2016	9.57	Put	Bond Future	559.6500		0.5597	573.7500	0.5738	2.519	0	0	0
2016/04/21	R208	02/02/2017			Bond Future	8.7021		95.7257	8.7274	95.6430	0.290	0.0000	0.0000	0
2016/04/21	R208	02/02/2017	8.64	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R208	02/02/2017	8.63	Put	Bond Future	236.8000		0.2368	319.4500	0.3195	34.903	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
2016/04/21	R208	02/02/2017	8.65	Put	Bond Future	171.0700	0.1711	253.7200	0.2537	48.314	0	0	0
2016/04/21	R208	02/02/2017	8.64	Put	Bond Future	203.9300	0.2039	286.5800	0.2866	40.529	0	0	0
2016/04/21	R208	02/02/2017	8.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R208	02/02/2017	8.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R209	05/05/2016			Bond Future	9.5136	71.7673	9.5231	71.7024	0.100	0.0000	0.0000	24,889
2016/04/21	R209	05/05/2016	9.00	Call	Bond Future	58.7400	0.0587	46.4500	0.0464	(20.923)	0	0	6,700
2016/04/21	R209	05/05/2016	8.25	Put	Bond Future	9,517.8900	9.5179	9,582.8000	9.5828	0.682	0	0	0
2016/04/21	R209	05/05/2016	8.99	Put	Bond Future	3,781.2200	3.7812	3,834.5100	3.8345	1.409	0	0	0
2016/04/21	R209	05/05/2016	9.01	Put	Bond Future	3,642.0300	3.6420	3,693.9800	3.6940	1.426	0	0	0
2016/04/21	R209	05/05/2016	9.00	Put	Bond Future	3,711.4300	3.7114	3,764.0600	3.7641	1.418	0	0	0
2016/04/21	R209	05/05/2016	9.01	Call	Bond Future	63.1600	0.0632	50.1900	0.0502	(20.535)	0	0	0
2016/04/21	R209	05/05/2016	8.25	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	6,700
2016/04/21	R209	05/05/2016	8.99	Call	Bond Future	54.6000	0.0546	42.9700	0.0430	(21.300)	0	0	0
2016/04/21	R209	04/08/2016	9.70	Put	Bond Future	2,175.9900	2.1760	2,192.2200	2.1922	0.746	0	0	250
2016/04/21	R209	04/08/2016	9.26	Call	Bond Future	1,716.2800	1.7163	1,678.5400	1.6785	(2.199)	0	0	0
2016/04/21	R209	04/08/2016			Bond Future	9.5623	73.1319	9.5721	73.0655	0.103	0.0000	0.0000	9,132
2016/04/21	R209	04/08/2016	9.40	Put	Bond Future	3,220.5800	3.2206	3,245.0500	3.2450	0.760	0	0	0
2016/04/21	R209	04/08/2016	9.60	Put	Bond Future	2,491.3100	2.4913	2,510.1200	2.5101	0.755	0	0	0
2016/04/21	R209	04/08/2016	10.60	Call	Bond Future	7,086.9500	7.0870	7,022.8300	7.0228	(0.905)	0	0	5,760
2016/04/21	R209	04/08/2016	9.24	Call	Bond Future	1,664.5600	1.6646	1,627.4400	1.6274	(2.230)	0	0	0
2016/04/21	R209	04/08/2016	9.70	Call	Bond Future	3,100.4200	3.1004	3,050.1600	3.0502	(1.621)	0	0	0
2016/04/21	R209	04/08/2016	10.29	Call	Bond Future	5,598.1200	5.5981	5,536.9600	5.5370	(1.093)	0	0	0
2016/04/21	R209	04/08/2016	9.25	Call	Bond Future	1,690.2200	1.6902	1,652.7900	1.6528	(2.215)	0	0	0
2016/04/21	R209	04/08/2016	9.40	Call	Bond Future	2,106.5500	2.1066	2,064.5300	2.0645	(1.995)	0	0	250
2016/04/21	R209	04/08/2016	10.60	Put	Bond Future	553.0000	0.5530	555.3700	0.5554	0.429	0	0	0
2016/04/21	R209	04/08/2016	9.24	Put	Bond Future	3,902.9900	3.9030	3,932.3600	3.9324	0.753	0	0	0
2016/04/21	R209	04/08/2016	9.60	Call	Bond Future	2,746.1600	2.7462	2,698.4800	2.6985	(1.736)	0	0	5,760
2016/04/21	R209	04/08/2016	9.26	Put	Bond Future	3,812.7100	3.8127	3,841.4600	3.8415	0.754	0	0	0
2016/04/21	R209	04/08/2016	9.25	Put	Bond Future	3,857.6000	3.8576	3,886.6600	3.8867	0.753	0	0	0
2016/04/21	R209	04/08/2016	10.29	Put	Bond Future	914.9200	0.9149	920.2500	0.9203	0.583	0	0	250
2016/04/21	R209	03/11/2016	10.26	Call	Bond Future	6,067.7300	6.0677	6,012.2200	6.0122	(0.915)	0	0	0
2016/04/21	R209	03/11/2016			Bond Future	9.6078	71.3723	9.6178	71.3048	0.105	0.0000	0.0000	0
2016/04/21	R209	03/11/2016	10.24	Call	Bond Future	5,984.4300	5.9844	5,929.2000	5.9292	(0.923)	0	0	0
2016/04/21	R209	03/11/2016	10.25	Call	Bond Future	6,026.0400	6.0260	5,970.6700	5.9707	(0.919)	0	0	0
2016/04/21	R209	03/11/2016	10.24	Put	Bond Future	1,921.9400	1.9219	1,934.2300	1.9342	0.639	0	0	0
2016/04/21	R209	03/11/2016	10.25	Put	Bond Future	1,902.2000	1.9022	1,914.3500	1.9144	0.639	0	0	0
2016/04/21	R209	03/11/2016	10.26	Put	Bond Future	1,882.6400	1.8826	1,894.6500	1.8947	0.638	0	0	0
2016/04/21	R209	02/02/2017	9.55	Put	Bond Future	634.9400	0.6349	707.5500	0.7075	11.436	0	0	0
2016/04/21	R209	02/02/2017			Bond Future	9.6445	72.8207	9.6554	72.7481	0.113	0.0000	0.0000	0
2016/04/21	R209	02/02/2017	9.54	Put	Bond Future	702.6300	0.7026	775.2400	0.7752	10.334	0	0	0
2016/04/21	R209	02/02/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R209	02/02/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R209	02/02/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R209	02/02/2017	9.53	Put	Bond Future	770.4100	0.7704	843.0200	0.8430	9.425	0	0	0
2016/04/21	R210	05/05/2016			Bond Future	184.1601	184.1601	184.1781	184.1781	0.010	0.0000	0.0000	1,441
2016/04/21	R210	05/05/2016	184.99	Put	Bond Future	829.9100	0.8299	811.9300	0.8119	(2.166)	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
2016/04/21	R210	05/05/2016	185.00	Put	Bond Future	839.9100	0.8399	821.9300	0.8219	(2.141)	0	0	0
2016/04/21	R210	05/05/2016	185.01	Put	Bond Future	849.9100	0.8499	831.9300	0.8319	(2.116)	0	0	0
2016/04/21	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R210	04/08/2016			Bond Future	187.6774	187.6774	187.6951	187.6951	0.009	0.0000	0.0000	0
2016/04/21	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R210	04/08/2016	181.50	Call	Bond Future	6,177.4100	6.1774	6,195.0500	6.1950	0.286	0	0	0
2016/04/21	R210	04/08/2016	181.52	Call	Bond Future	6,157.4100	6.1574	6,175.0500	6.1750	0.286	0	0	0
2016/04/21	R210	04/08/2016	181.51	Call	Bond Future	6,167.4100	6.1674	6,185.0500	6.1850	0.286	0	0	0
2016/04/21	R210	03/11/2016			Bond Future	188.9639	188.9639	188.9827	188.9827	0.010	0.0000	0.0000	0
2016/04/21	R210	03/11/2016	188.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R210	03/11/2016	188.92	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R210	03/11/2016	188.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R210	03/11/2016	188.90	Call	Bond Future	63.8800	0.0639	82.7100	0.0827	29.477	0	0	0
2016/04/21	R210	03/11/2016	188.91	Call	Bond Future	53.8800	0.0539	72.7100	0.0727	34.948	0	0	0
2016/04/21	R210	03/11/2016	188.92	Call	Bond Future	43.8800	0.0439	62.7100	0.0627	42.912	0	0	0
2016/04/21	R211	05/05/2016	139.01	Put	Bond Future	769.7800	0.7698	761.1600	0.7612	(1.120)	0	0	0
2016/04/21	R211	05/05/2016			Bond Future	138.2402	138.2402	138.2488	138.2488	0.006	0.0000	0.0000	62
2016/04/21	R211	05/05/2016	139.00	Put	Bond Future	759.7800	0.7598	751.1600	0.7512	(1.135)	0	0	0
2016/04/21	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R211	05/05/2016	138.99	Put	Bond Future	749.7800	0.7498	741.1600	0.7412	(1.150)	0	0	0
2016/04/21	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R211	04/08/2016			Bond Future	139.1208	139.1208	139.1290	139.1290	0.006	0.0000	0.0000	0
2016/04/21	R211	04/08/2016	137.09	Call	Bond Future	2,030.8300	2.0308	2,039.0000	2.0390	0.402	0	0	0
2016/04/21	R211	04/08/2016	137.07	Call	Bond Future	2,050.8300	2.0508	2,059.0000	2.0590	0.398	0	0	0
2016/04/21	R211	04/08/2016	137.08	Call	Bond Future	2,040.8300	2.0408	2,049.0000	2.0490	0.400	0	0	0
2016/04/21	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R211	03/11/2016	141.75	Call	Bond Future	28.1700	0.0282	37.0200	0.0370	31.416	0	0	0
2016/04/21	R211	03/11/2016			Bond Future	141.7782	141.7782	141.7870	141.7870	0.006	0.0000	0.0000	0
2016/04/21	R211	03/11/2016	141.76	Call	Bond Future	18.1700	0.0182	27.0200	0.0270	48.707	0	0	0
2016/04/21	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R211	03/11/2016	141.74	Call	Bond Future	38.1700	0.0382	47.0200	0.0470	23.186	0	0	0
2016/04/21	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R212	05/05/2016			Bond Future	144.5446	144.5446	144.5583	144.5583	0.010	0.0000	0.0000	3,488
2016/04/21	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R212	05/05/2016	144.99	Put	Bond Future	445.4400	0.4454	431.6500	0.4316	(3.096)	0	0	0
2016/04/21	R212	05/05/2016	145.01	Put	Bond Future	465.4400	0.4654	451.6500	0.4516	(2.963)	0	0	0
2016/04/21	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/21	R212	05/05/2016	145.00	Put	Bond Future	455.4400	0.4554	441.6500	0.4416	(3.028)	0	0	0
2016/04/21	R212	04/08/2016	142.43	Call	Bond Future	2,943.7400	2.9437	2,957.2300	2.9572	0.458	0	0	0
2016/04/21	R212	04/08/2016			Bond Future	145.3737	145.3737	145.3872	145.3872	0.009	0.0000	0.0000	1,090
2016/04/21	R212	04/08/2016	142.44	Call	Bond Future	2,933.7400	2.9337	2,947.2300	2.9472	0.460	0	0	0
2016/04/21	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R212	04/08/2016	142.42	Call	Bond Future	2,953.7400	2.9537	2,967.2300	2.9672	0.457	0	0	0
2016/04/21	R212	03/11/2016			Bond Future	148.1506	148.1506	148.1648	148.1648	0.010	0.0000	0.0000	0
2016/04/21	R212	03/11/2016	148.11	Call	Bond Future	40.5800	0.0406	54.8000	0.0548	35.042	0	0	0
2016/04/21	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R212	03/11/2016	148.12	Call	Bond Future	30.5800	0.0306	44.8000	0.0448	46.501	0	0	0
2016/04/21	R212	03/11/2016	148.10	Call	Bond Future	50.5800	0.0506	64.8000	0.0648	28.114	0	0	0
2016/04/21	R213	05/05/2016	8.74	Put	Bond Future	4,524.5200	4.5245	4,617.3200	4.6173	2.051	0	0	0
2016/04/21	R213	05/05/2016	8.76	Put	Bond Future	4,381.0500	4.3811	4,472.9300	4.4729	2.097	0	0	0
2016/04/21	R213	05/05/2016			Bond Future	9.3737	82.5436	9.3882	82.4445	0.155	0.0000	0.0000	32,257
2016/04/21	R213	05/05/2016	8.75	Put	Bond Future	4,452.6700	4.4527	4,545.0200	4.5450	2.074	0	0	0
2016/04/21	R213	05/05/2016	8.74	Call	Bond Future	21.7800	0.0218	15.4400	0.0154	(29.109)	0	0	0
2016/04/21	R213	05/05/2016	8.75	Call	Bond Future	23.6800	0.0237	16.8900	0.0169	(28.674)	0	0	0
2016/04/21	R213	05/05/2016	8.76	Call	Bond Future	25.7200	0.0257	18.4600	0.0185	(28.227)	0	0	0
2016/04/21	R213	04/08/2016			Bond Future	9.4227	84.1133	9.4378	84.0118	0.160	0.0000	0.0000	18,240
2016/04/21	R213	04/08/2016	8.99	Put	Bond Future	4,363.2300	4.3632	4,420.0000	4.4200	1.301	0	0	0
2016/04/21	R213	04/08/2016	9.01	Put	Bond Future	4,266.9000	4.2669	4,322.7500	4.3227	1.309	0	0	0
2016/04/21	R213	04/08/2016	9.00	Put	Bond Future	4,314.9000	4.3149	4,371.2100	4.3712	1.305	0	0	0
2016/04/21	R213	04/08/2016	9.01	Call	Bond Future	1,409.0600	1.4091	1,363.4400	1.3634	(3.238)	0	0	0
2016/04/21	R213	04/08/2016	8.99	Call	Bond Future	1,363.3300	1.3633	1,318.6300	1.3186	(3.279)	0	0	0
2016/04/21	R213	04/08/2016	9.00	Call	Bond Future	1,386.0700	1.3861	1,340.9100	1.3409	(3.258)	0	0	0
2016/04/21	R213	03/11/2016			Bond Future	9.4715	82.1624	9.4870	82.0593	0.163	0.0000	0.0000	0
2016/04/21	R213	03/11/2016	10.18	Put	Bond Future	1,699.6900	1.6997	1,721.3300	1.7213	1.273	0	0	0
2016/04/21	R213	03/11/2016	10.20	Put	Bond Future	1,663.3900	1.6634	1,684.6000	1.6846	1.275	0	0	0
2016/04/21	R213	03/11/2016	10.18	Call	Bond Future	6,241.6700	6.2417	6,160.2300	6.1602	(1.305)	0	0	0
2016/04/21	R213	03/11/2016	10.19	Put	Bond Future	1,681.3500	1.6813	1,702.7800	1.7028	1.275	0	0	0
2016/04/21	R213	03/11/2016	10.19	Call	Bond Future	6,284.8200	6.2848	6,203.1700	6.2032	(1.299)	0	0	0
2016/04/21	R213	03/11/2016	10.20	Call	Bond Future	6,328.2700	6.3283	6,246.4000	6.2464	(1.294)	0	0	0
2016/04/21	R213	02/02/2017	9.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R213	02/02/2017	9.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R213	02/02/2017			Bond Future	9.5118	83.8293	9.5284	83.7199	0.175	0.0000	0.0000	0
2016/04/21	R213	02/02/2017	9.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R213	02/02/2017	9.40	Put	Bond Future	743.1600	0.7432	852.6500	0.8527	14.733	0	0	0
2016/04/21	R213	02/02/2017	9.42	Put	Bond Future	609.5600	0.6096	719.0500	0.7191	17.962	0	0	0
2016/04/21	R213	02/02/2017	9.41	Put	Bond Future	676.3200	0.6763	785.8100	0.7858	16.189	0	0	0
2016/04/21	R214	05/05/2016	9.01	Call	Bond Future	26.4000	0.0264	19.7600	0.0198	(25.152)	0	0	0
2016/04/21	R214	05/05/2016	9.30	Put	Bond Future	2,692.8900	2.6929	2,730.7700	2.7308	1.407	0	0	0
2016/04/21	R214	05/05/2016			Bond Future	9.6434	71.8021	9.6529	71.7350	0.099	0.0000	0.0000	28,628

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
2016/04/21	R214	05/05/2016	8.99	Call	Bond Future	22.3800	0.0224	16.5700	0.0166	(25.961)	0	0	0
2016/04/21	R214	05/05/2016	9.00	Call	Bond Future	24.3200	0.0243	18.1000	0.0181	(25.576)	0	0	0
2016/04/21	R214	05/05/2016	8.99	Put	Bond Future	4,897.4900	4.8975	4,958.7800	4.9588	1.251	0	0	0
2016/04/21	R214	05/05/2016	9.01	Put	Bond Future	4,744.2100	4.7442	4,804.6700	4.8047	1.274	0	0	0
2016/04/21	R214	05/05/2016	9.30	Call	Bond Future	197.3200	0.1973	168.1000	0.1681	(14.808)	0	0	0
2016/04/21	R214	05/05/2016	9.00	Put	Bond Future	4,820.7100	4.8207	4,881.5900	4.8816	1.263	0	0	0
2016/04/21	R214	04/08/2016	9.25	Put	Bond Future	4,674.4300	4.6744	4,708.0600	4.7081	0.719	0	0	0
2016/04/21	R214	04/08/2016	11.30	Call	Bond Future	10,132.1600	10.1322	10,063.6500	10.0637	(0.676)	0	0	5,800
2016/04/21	R214	04/08/2016	9.24	Call	Bond Future	1,447.0600	1.4471	1,412.4100	1.4124	(2.395)	0	0	0
2016/04/21	R214	04/08/2016			Bond Future	9.6912	73.1674	9.7010	73.0988	0.101	0.0000	0.0000	4,488
2016/04/21	R214	04/08/2016	9.30	Call	Bond Future	1,593.0300	1.5930	1,556.4200	1.5564	(2.298)	0	0	1,300
2016/04/21	R214	04/08/2016	8.55	Put	Bond Future	9,172.0100	9.1720	9,226.4300	9.2264	0.593	0	0	0
2016/04/21	R214	04/08/2016	9.25	Call	Bond Future	1,470.7500	1.4707	1,435.7700	1.4358	(2.378)	0	0	0
2016/04/21	R214	04/08/2016	11.30	Put	Bond Future	215.4800	0.2155	215.5800	0.2156	0.046	0	0	0
2016/04/21	R214	04/08/2016	10.30	Put	Bond Future	1,194.0000	1.1940	1,201.1100	1.2011	0.595	0	0	0
2016/04/21	R214	04/08/2016	9.26	Call	Bond Future	1,494.6800	1.4947	1,459.3700	1.4594	(2.362)	0	0	0
2016/04/21	R214	04/08/2016	9.30	Put	Bond Future	4,421.7600	4.4218	4,453.7600	4.4538	0.724	0	0	0
2016/04/21	R214	04/08/2016	8.55	Call	Bond Future	373.5600	0.3736	359.3700	0.3594	(3.799)	0	0	1,300
2016/04/21	R214	04/08/2016	9.24	Put	Bond Future	4,726.1100	4.7261	4,760.0700	4.7601	0.719	0	0	0
2016/04/21	R214	04/08/2016	10.30	Call	Bond Future	5,249.8500	5.2499	5,188.3500	5.1884	(1.171)	0	0	5,800
2016/04/21	R214	04/08/2016	9.26	Put	Bond Future	4,623.1200	4.6231	4,656.4200	4.6564	0.720	0	0	0
2016/04/21	R214	03/11/2016	10.35	Put	Bond Future	2,059.9600	2.0600	2,072.9500	2.0729	0.631	0	0	0
2016/04/21	R214	03/11/2016			Bond Future	9.7385	71.2620	9.7486	71.1922	0.103	0.0000	0.0000	0
2016/04/21	R214	03/11/2016	10.34	Put	Bond Future	2,080.9200	2.0809	2,094.0400	2.0940	0.630	0	0	0
2016/04/21	R214	03/11/2016	10.35	Call	Bond Future	6,100.2700	6.1003	6,043.5000	6.0435	(0.931)	0	0	0
2016/04/21	R214	03/11/2016	10.33	Call	Bond Future	6,016.4300	6.0164	5,959.9300	5.9599	(0.939)	0	0	0
2016/04/21	R214	03/11/2016	10.34	Call	Bond Future	6,058.3100	6.0583	6,001.6700	6.0017	(0.935)	0	0	0
2016/04/21	R214	03/11/2016	10.33	Put	Bond Future	2,102.0700	2.1021	2,115.3300	2.1153	0.631	0	0	0
2016/04/21	R214	02/02/2017			Bond Future	9.7787	72.7079	9.7896	72.6330	0.111	0.0000	0.0000	0
2016/04/21	R214	02/02/2017	9.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R214	02/02/2017	9.66	Put	Bond Future	825.7600	0.8258	900.6400	0.9006	9.068	0	0	0
2016/04/21	R214	02/02/2017	9.68	Put	Bond Future	685.5400	0.6855	760.4200	0.7604	10.923	0	0	0
2016/04/21	R214	02/02/2017	9.67	Put	Bond Future	755.6000	0.7556	830.4800	0.8305	9.910	0	0	0
2016/04/21	R214	02/02/2017	9.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R214	02/02/2017	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R248	05/05/2016			Bond Future	9.7339	92.0621	9.7434	91.9775	0.097	0.0000	0.0000	28,603
2016/04/21	R248	05/05/2016	8.99	Put	Bond Future	7,127.6900	7.1277	7,207.5000	7.2075	1.120	0	0	0
2016/04/21	R248	05/05/2016	9.01	Put	Bond Future	6,926.8000	6.9268	7,005.8900	7.0059	1.142	0	0	0
2016/04/21	R248	05/05/2016	8.99	Call	Bond Future	16.6800	0.0167	11.9300	0.0119	(28.477)	0	0	0
2016/04/21	R248	05/05/2016	9.00	Put	Bond Future	7,027.0700	7.0271	7,106.5300	7.1065	1.131	0	0	0
2016/04/21	R248	05/05/2016	9.00	Call	Bond Future	18.1500	0.0182	13.0500	0.0130	(28.099)	0	0	0
2016/04/21	R248	05/05/2016	9.01	Call	Bond Future	19.7800	0.0198	14.3100	0.0143	(27.654)	0	0	0
2016/04/21	R248	04/08/2016			Bond Future	9.7846	93.8127	9.7944	93.7261	0.100	0.0000	0.0000	35,147
2016/04/21	R248	04/08/2016	9.25	Call	Bond Future	1,705.2800	1.7053	1,663.6000	1.6636	(2.444)	0	0	0
2016/04/21	R248	04/08/2016	9.24	Put	Bond Future	6,736.7000	6.7367	6,782.0500	6.7821	0.673	0	0	0
2016/04/21	R248	04/08/2016	9.26	Put	Bond Future	6,598.0200	6.5980	6,642.5700	6.6426	0.675	0	0	0
2016/04/21	R248	04/08/2016	9.25	Put	Bond Future	6,667.1200	6.6671	6,712.0800	6.7121	0.674	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
2016/04/21	R248	04/08/2016	9.26	Call	Bond Future	1,733.4100	1.7334	1,691.3200	1.6913	(2.428)	0	0	0
2016/04/21	R248	04/08/2016	9.24	Call	Bond Future	1,677.4500	1.6775	1,636.1600	1.6362	(2.461)	0	0	0
2016/04/21	R248	03/11/2016	10.38	Call	Bond Future	7,548.5100	7.5485	7,478.0000	7.4780	(0.934)	0	0	0
2016/04/21	R248	03/11/2016			Bond Future	9.8348	91.1585	9.8449	91.0705	0.102	0.0000	0.0000	0
2016/04/21	R248	03/11/2016	10.39	Call	Bond Future	7,600.0000	7.6000	7,529.3000	7.5293	(0.930)	0	0	0
2016/04/21	R248	03/11/2016	10.37	Put	Bond Future	3,017.8200	3.0178	3,035.4900	3.0355	0.586	0	0	0
2016/04/21	R248	03/11/2016	10.39	Put	Bond Future	2,960.8800	2.9609	2,978.1900	2.9782	0.585	0	0	0
2016/04/21	R248	03/11/2016	10.37	Call	Bond Future	7,497.3700	7.4974	7,427.0300	7.4270	(0.938)	0	0	0
2016/04/21	R248	03/11/2016	10.38	Put	Bond Future	2,989.1000	2.9891	3,006.6000	3.0066	0.585	0	0	0
2016/04/21	R248	02/02/2017	9.76	Put	Bond Future	1,036.5000	1.0365	1,131.0300	1.1310	9.120	0	0	0
2016/04/21	R248	02/02/2017	9.78	Put	Bond Future	859.4200	0.8594	953.9500	0.9539	10.999	0	0	0
2016/04/21	R248	02/02/2017			Bond Future	9.8781	93.0082	9.8890	92.9137	0.110	0.0000	0.0000	0
2016/04/21	R248	02/02/2017	9.77	Put	Bond Future	947.8800	0.9479	1,042.4100	1.0424	9.973	0	0	0
2016/04/21	R248	02/02/2017	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R248	02/02/2017	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/21	R248	02/02/2017	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

793199