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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/04/2016 TO 22/04/2016

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
2016/04/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	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
2016/04/22	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	2025	05/05/2016			Bond Future	125.8121	125.8121	126.0385	126.0385	0.180	0.0000	0.0000	4,528
2016/04/22	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	38.5100	0.0385	100.000	0	0	0
2016/04/22	2025	05/05/2016	125.99	Put	Bond Future	177.8800	0.1779	0.0000	0.0000	(100.000)	0	0	0
2016/04/22	2025	05/05/2016	126.01	Put	Bond Future	197.8800	0.1979	0.0000	0.0000	(100.000)	0	0	0
2016/04/22	2025	05/05/2016	126.00	Put	Bond Future	187.8800	0.1879	0.0000	0.0000	(100.000)	0	0	0
2016/04/22	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	28.5100	0.0285	100.000	0	0	0
2016/04/22	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	48.5100	0.0485	100.000	0	0	0
2016/04/22	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2025	04/08/2016			Bond Future	126.9468	126.9468	127.1762	127.1762	0.181	0.0000	0.0000	1,061
2016/04/22	2025	04/08/2016	123.86	Call	Bond Future	3,086.8500	3.0869	3,316.1800	3.3162	7.429	0	0	0
2016/04/22	2025	04/08/2016	123.87	Call	Bond Future	3,076.8500	3.0769	3,306.1800	3.3062	7.453	0	0	0
2016/04/22	2025	04/08/2016	123.85	Call	Bond Future	3,096.8500	3.0969	3,326.1800	3.3262	7.405	0	0	0
2016/04/22	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2025	03/11/2016			Bond Future	129.3721	129.3721	129.6041	129.6041	0.179	0.0000	0.0000	0
2016/04/22	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2025	03/11/2016	129.21	Call	Bond Future	162.1400	0.1621	394.0800	0.3941	143.049	0	0	0
2016/04/22	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2025	03/11/2016	129.22	Call	Bond Future	152.1400	0.1521	384.0800	0.3841	152.452	0	0	0
2016/04/22	2025	03/11/2016	129.23	Call	Bond Future	142.1400	0.1421	374.0800	0.3741	163.177	0	0	0
2016/04/22	2030	05/05/2016	8.99	Put	Bond Future	2,632.9700	2.6330	3,119.2900	3.1193	18.470	0	0	0
2016/04/22	2030	05/05/2016	9.01	Put	Bond Future	2,485.6800	2.4857	2,972.0000	2.9720	19.565	0	0	0
2016/04/22	2030	05/05/2016			Bond Future	9.3544	91.8246	9.4234	91.3383	0.737	0.0000	0.0000	10,828
2016/04/22	2030	05/05/2016	9.00	Put	Bond Future	2,559.2800	2.5593	3,045.6000	3.0456	19.002	0	0	0
2016/04/22	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2030	04/08/2016	10.17	Call	Bond Future	5,080.2100	5.0802	4,583.6900	4.5837	(9.774)	0	0	0
2016/04/22	2030	04/08/2016			Bond Future	9.4111	89.5620	9.4826	89.0655	0.759	0.0000	0.0000	17,926
2016/04/22	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2030	03/11/2016	9.35	Put	Bond Future	757.2500	0.7572	1,264.5800	1.2646	66.996	0	0	0
2016/04/22	2030	03/11/2016			Bond Future	9.4593	91.2662	9.5333	90.7588	0.782	0.0000	0.0000	0
2016/04/22	2030	03/11/2016	9.34	Put	Bond Future	826.9500	0.8269	1,334.2800	1.3343	61.350	0	0	0
2016/04/22	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2030	03/11/2016	9.33	Put	Bond Future	896.7200	0.8967	1,404.0500	1.4041	56.576	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	
2016/04/22	2032	05/05/2016			Bond Future		9.4942	90.7819	9.5632	90.2658	0.727	0.0000	0.0000	9,421
2016/04/22	2032	05/05/2016	8.99	Put	Bond Future	3,969.8600		3.9699	4,454.0900	4.4541	12.198	0	0	0
2016/04/22	2032	05/05/2016	9.01	Put	Bond Future	3,819.9600		3.8200	4,299.8600	4.2999	12.563	0	0	0
2016/04/22	2032	05/05/2016	9.00	Put	Bond Future	3,894.7100		3.8947	4,376.8200	4.3768	12.379	0	0	0
2016/04/22	2032	05/05/2016	9.01	Call	Bond Future	71.6200		0.0716	35.4300	0.0354	(50.531)	0	0	0
2016/04/22	2032	05/05/2016	8.99	Call	Bond Future	61.8200		0.0618	29.9600	0.0300	(51.537)	0	0	0
2016/04/22	2032	05/05/2016	9.00	Call	Bond Future	66.5700		0.0666	32.5900	0.0326	(51.044)	0	0	0
2016/04/22	2032	04/08/2016	9.01	Call	Bond Future	1,280.8000		1.2808	1,119.8400	1.1198	(12.567)	0	0	0
2016/04/22	2032	04/08/2016			Bond Future	9.5500		92.5077	9.6213	91.9810	0.747	0.0000	0.0000	3,961
2016/04/22	2032	04/08/2016	8.99	Call	Bond Future	1,236.9900		1.2370	1,080.0500	1.0800	(12.687)	0	0	0
2016/04/22	2032	04/08/2016	9.00	Call	Bond Future	1,258.7700		1.2588	1,099.8200	1.0998	(12.627)	0	0	0
2016/04/22	2032	04/08/2016	8.99	Put	Bond Future	5,535.6200		5.5356	5,905.4000	5.9054	6.680	0	0	0
2016/04/22	2032	04/08/2016	9.01	Put	Bond Future	5,420.8000		5.4208	5,786.5600	5.7866	6.747	0	0	0
2016/04/22	2032	04/08/2016	9.00	Put	Bond Future	5,478.0300		5.4780	5,845.8000	5.8458	6.714	0	0	0
2016/04/22	2032	03/11/2016			Bond Future	9.6023		90.1088	9.6761	89.5707	0.768	0.0000	0.0000	0
2016/04/22	2032	03/11/2016	10.28	Put	Bond Future	2,007.7400		2.0077	2,162.3400	2.1623	7.700	0	0	0
2016/04/22	2032	03/11/2016	10.30	Put	Bond Future	1,966.0200		1.9660	2,118.1200	2.1181	7.736	0	0	0
2016/04/22	2032	03/11/2016	10.29	Put	Bond Future	1,986.7900		1.9868	2,140.1300	2.1401	7.718	0	0	0
2016/04/22	2032	03/11/2016	10.30	Call	Bond Future	6,869.8500		6.8699	6,483.7900	6.4838	(5.620)	0	0	0
2016/04/22	2032	03/11/2016	10.28	Call	Bond Future	6,776.5800		6.7766	6,393.0200	6.3930	(5.660)	0	0	0
2016/04/22	2032	03/11/2016	10.29	Call	Bond Future	6,823.1600		6.8232	6,438.3400	6.4383	(5.640)	0	0	0
2016/04/22	2032	02/02/2017	9.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2032	02/02/2017			Bond Future	9.6456		91.9327	9.7219	91.3825	0.791	0.0000	0.0000	0
2016/04/22	2032	02/02/2017	9.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2032	02/02/2017	9.52	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2032	02/02/2017	9.51	Put	Bond Future	989.6400		0.9896	1,539.8500	1.5399	55.597	0	0	0
2016/04/22	2032	02/02/2017	9.53	Put	Bond Future	842.6300		0.8426	1,392.8400	1.3928	65.297	0	0	0
2016/04/22	2032	02/02/2017	9.52	Put	Bond Future	916.0900		0.9161	1,466.3000	1.4663	60.061	0	0	0
2016/04/22	2033	05/05/2016			Bond Future	106.3068		106.3068	106.4814	106.4814	0.164	0.0000	0.0000	735
2016/04/22	2033	05/05/2016	102.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2033	05/05/2016	102.40	Call	Bond Future	3,906.8200		3.9068	4,081.4000	4.0814	4.469	0	0	0
2016/04/22	2033	05/05/2016	102.41	Call	Bond Future	3,896.8200		3.8968	4,071.4000	4.0714	4.480	0	0	0
2016/04/22	2033	05/05/2016	102.39	Call	Bond Future	3,916.8200		3.9168	4,091.4000	4.0914	4.457	0	0	0
2016/04/22	2033	05/05/2016	102.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2033	05/05/2016	102.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2033	04/08/2016	104.99	Call	Bond Future	3,346.6600		3.3467	3,523.3900	3.5234	5.281	0	0	0
2016/04/22	2033	04/08/2016	105.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2033	04/08/2016			Bond Future	108.3367		108.3367	108.5134	108.5134	0.163	0.0000	0.0000	2,680
2016/04/22	2033	04/08/2016	104.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2033	04/08/2016	105.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2033	04/08/2016	105.00	Call	Bond Future	3,336.6600		3.3367	3,513.3900	3.5134	5.297	0	0	0
2016/04/22	2033	04/08/2016	105.01	Call	Bond Future	3,326.6600		3.3267	3,503.3900	3.5034	5.313	0	0	0
2016/04/22	2033	03/11/2016			Bond Future	109.3768		109.3768	109.5556	109.5556	0.163	0.0000	0.0000	0
2016/04/22	2033	03/11/2016	109.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2033	03/11/2016	109.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2033	03/11/2016	109.18	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2033	03/11/2016	109.16	Call	Bond Future	216.8300		0.2168	395.5500	0.3955	82.424	0	0	0

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2016/04/22	2033	03/11/2016	109.17	Call	Bond Future	206.8300	0.2068	385.5500	0.3855	86.409	0	0	0
2016/04/22	2033	03/11/2016	109.18	Call	Bond Future	196.8300	0.1968	375.5500	0.3755	90.799	0	0	0
2016/04/22	2037	05/05/2016	8.99	Call	Bond Future	23.6900	0.0237	10.5700	0.0106	(55.382)	0	0	0
2016/04/22	2037	05/05/2016	9.00	Put	Bond Future	5,549.1600	5.5492	6,055.2700	6.0553	9.120	0	0	0
2016/04/22	2037	05/05/2016	9.67	Call	Bond Future	1,214.3000	1.2143	915.0100	0.9150	(24.647)	0	0	500
2016/04/22	2037	05/05/2016			Bond Future	9.6444	92.1291	9.7083	91.6089	0.663	0.0000	0.0000	39,882
2016/04/22	2037	05/05/2016	9.00	Call	Bond Future	25.7700	0.0258	11.6300	0.0116	(54.870)	0	0	0
2016/04/22	2037	05/05/2016	9.67	Put	Bond Future	1,005.2800	1.0053	1,226.2400	1.2262	21.980	0	0	0
2016/04/22	2037	05/05/2016	9.01	Call	Bond Future	28.0100	0.0280	12.7700	0.0128	(54.409)	0	0	0
2016/04/22	2037	05/05/2016	8.99	Put	Bond Future	5,636.9600	5.6370	6,144.0900	6.1441	8.997	0	0	0
2016/04/22	2037	05/05/2016	9.01	Put	Bond Future	5,461.6500	5.4616	5,966.6600	5.9667	9.246	0	0	0
2016/04/22	2037	04/08/2016			Bond Future	9.7015	89.6219	9.7675	89.0908	0.681	0.0000	0.0000	9,132
2016/04/22	2037	04/08/2016	9.24	Put	Bond Future	5,538.2400	5.5382	5,884.7900	5.8848	6.257	0	0	0
2016/04/22	2037	04/08/2016	9.26	Put	Bond Future	5,420.1600	5.4202	5,762.5400	5.7625	6.317	0	0	0
2016/04/22	2037	04/08/2016	9.24	Call	Bond Future	1,682.5300	1.6825	1,498.0100	1.4980	(10.967)	0	0	0
2016/04/22	2037	04/08/2016	9.25	Put	Bond Future	5,478.9100	5.4789	5,823.3800	5.8234	6.287	0	0	0
2016/04/22	2037	04/08/2016	9.25	Call	Bond Future	1,709.5000	1.7095	1,522.9000	1.5229	(10.915)	0	0	0
2016/04/22	2037	04/08/2016	9.26	Call	Bond Future	1,736.9200	1.7369	1,548.2300	1.5482	(10.863)	0	0	0
2016/04/22	2037	03/11/2016	10.35	Call	Bond Future	7,063.3700	7.0634	6,686.4300	6.6864	(5.337)	0	0	0
2016/04/22	2037	03/11/2016	10.36	Put	Bond Future	2,441.7400	2.4417	2,606.0200	2.6060	6.728	0	0	0
2016/04/22	2037	03/11/2016			Bond Future	9.7507	91.3272	9.8189	90.7847	0.699	0.0000	0.0000	0
2016/04/22	2037	03/11/2016	10.36	Call	Bond Future	7,112.3300	7.1123	6,734.1100	6.7341	(5.318)	0	0	0
2016/04/22	2037	03/11/2016	10.37	Call	Bond Future	7,161.3900	7.1614	6,781.9000	6.7819	(5.299)	0	0	0
2016/04/22	2037	03/11/2016	10.35	Put	Bond Future	2,466.2700	2.4663	2,631.8300	2.6318	6.713	0	0	0
2016/04/22	2037	03/11/2016	10.37	Put	Bond Future	2,417.4200	2.4174	2,580.4300	2.5804	6.743	0	0	0
2016/04/22	2037	02/02/2017	9.68	Put	Bond Future	895.8200	0.8958	1,450.4100	1.4504	61.909	0	0	0
2016/04/22	2037	02/02/2017			Bond Future	9.7922	88.9186	9.8625	88.3640	0.718	0.0000	0.0000	0
2016/04/22	2037	02/02/2017	9.67	Put	Bond Future	976.3800	0.9764	1,530.9700	1.5310	56.801	0	0	0
2016/04/22	2037	02/02/2017	9.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2037	02/02/2017	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2037	02/02/2017	9.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2037	02/02/2017	9.66	Put	Bond Future	1,057.0600	1.0571	1,611.6500	1.6116	52.465	0	0	0
2016/04/22	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2038	05/05/2016			Bond Future	133.3996	133.3996	134.1222	134.1222	0.542	0.0000	0.0000	13,082
2016/04/22	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2038	05/05/2016	131.01	Call	Bond Future	2,389.6300	2.3896	3,112.2300	3.1122	30.239	0	0	0
2016/04/22	2038	05/05/2016	130.99	Call	Bond Future	2,409.6300	2.4096	3,132.2300	3.1322	29.988	0	0	0
2016/04/22	2038	05/05/2016	131.00	Call	Bond Future	2,399.6300	2.3996	3,122.2300	3.1222	30.113	0	0	0
2016/04/22	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2038	04/08/2016			Bond Future	134.5208	134.5208	135.2558	135.2558	0.546	0.0000	0.0000	5,064
2016/04/22	2038	04/08/2016	129.31	Call	Bond Future	5,210.8400	5.2108	5,945.8100	5.9458	14.105	0	0	0
2016/04/22	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2038	04/08/2016	129.32	Call	Bond Future	5,200.8400	5.2008	5,935.8100	5.9358	14.132	0	0	0
2016/04/22	2038	04/08/2016	129.30	Call	Bond Future	5,220.8400	5.2208	5,955.8100	5.9558	14.078	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
2016/04/22	2038	03/11/2016	136.32	Call	Bond Future	770.9200	0.7709	1,517.8200	1.5178	96.884	0	0	0
2016/04/22	2038	03/11/2016			Bond Future	137.0909	137.0909	137.8378	137.8378	0.545	0.0000	0.0000	0
2016/04/22	2038	03/11/2016	136.33	Call	Bond Future	760.9200	0.7609	1,507.8200	1.5078	98.157	0	0	0
2016/04/22	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2038	03/11/2016	136.31	Call	Bond Future	780.9200	0.7809	1,527.8200	1.5278	95.644	0	0	0
2016/04/22	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2040	05/05/2016	9.50	Call	Bond Future	492.9000	0.4929	326.6200	0.3266	(33.735)	0	0	0
2016/04/22	2040	05/05/2016			Bond Future	9.7094	95.9100	9.7733	95.3557	0.658	0.0000	0.0000	1,600
2016/04/22	2040	05/05/2016	9.51	Call	Bond Future	517.2900	0.5173	345.0200	0.3450	(33.302)	0	0	0
2016/04/22	2040	05/05/2016	9.49	Call	Bond Future	469.3500	0.4694	308.9700	0.3090	(34.171)	0	0	0
2016/04/22	2040	05/05/2016	9.50	Put	Bond Future	2,348.3500	2.3484	2,736.4400	2.7364	16.526	0	0	0
2016/04/22	2040	05/05/2016	9.49	Put	Bond Future	2,414.9100	2.4149	2,808.9000	2.8089	16.315	0	0	0
2016/04/22	2040	05/05/2016	9.51	Put	Bond Future	2,282.7700	2.2828	2,664.8700	2.6649	16.738	0	0	0
2016/04/22	2040	04/08/2016			Bond Future	9.7669	93.2241	9.8329	92.6582	0.676	0.0000	0.0000	74
2016/04/22	2040	04/08/2016	9.49	Put	Bond Future	4,854.6300	4.8546	5,180.7600	5.1808	6.718	0	0	0
2016/04/22	2040	04/08/2016	9.50	Call	Bond Future	2,451.6400	2.4516	2,209.5900	2.2096	(9.873)	0	0	0
2016/04/22	2040	04/08/2016	9.51	Call	Bond Future	2,486.4000	2.4864	2,242.0700	2.2421	(9.827)	0	0	0
2016/04/22	2040	04/08/2016	9.49	Call	Bond Future	2,417.0000	2.4170	2,177.2200	2.1772	(9.921)	0	0	0
2016/04/22	2040	04/08/2016	9.51	Put	Bond Future	4,744.4800	4.7445	5,066.0600	5.0661	6.778	0	0	0
2016/04/22	2040	04/08/2016	9.50	Put	Bond Future	4,799.4300	4.7994	5,123.2900	5.1233	6.748	0	0	0
2016/04/22	2040	03/11/2016			Bond Future	9.8166	94.9979	9.8848	94.4199	0.694	0.0000	0.0000	0
2016/04/22	2040	03/11/2016	9.69	Put	Bond Future	1,091.1300	1.0911	1,669.2100	1.6692	52.980	0	0	0
2016/04/22	2040	03/11/2016	9.71	Put	Bond Future	917.4200	0.9174	1,495.5000	1.4955	63.011	0	0	0
2016/04/22	2040	03/11/2016	9.70	Put	Bond Future	1,004.2100	1.0042	1,582.2900	1.5823	57.566	0	0	0
2016/04/22	2040	03/11/2016	9.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2040	03/11/2016	9.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2040	03/11/2016	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2044	05/05/2016	8.99	Put	Bond Future	7,050.5500	7.0505	7,557.0900	7.5571	7.184	0	0	0
2016/04/22	2044	05/05/2016			Bond Future	9.7442	92.9045	9.8032	92.3913	0.605	0.0000	0.0000	5,393
2016/04/22	2044	05/05/2016	9.01	Put	Bond Future	6,854.2800	6.8543	7,359.6400	7.3596	7.373	0	0	0
2016/04/22	2044	05/05/2016	9.00	Put	Bond Future	6,952.2600	6.9523	7,458.2400	7.4582	7.278	0	0	0
2016/04/22	2044	05/05/2016	9.01	Call	Bond Future	13.8000	0.0138	6.0300	0.0060	(56.304)	0	0	0
2016/04/22	2044	05/05/2016	8.99	Call	Bond Future	11.5100	0.0115	4.9200	0.0049	(57.255)	0	0	0
2016/04/22	2044	05/05/2016	9.00	Call	Bond Future	12.5900	0.0126	5.4400	0.0054	(56.791)	0	0	0
2016/04/22	2044	04/08/2016	9.50	Call	Bond Future	2,365.7100	2.3657	2,146.2000	2.1462	(9.279)	0	0	0
2016/04/22	2044	04/08/2016			Bond Future	9.8006	90.2866	9.8614	89.7628	0.621	0.0000	0.0000	15,153
2016/04/22	2044	04/08/2016	9.51	Call	Bond Future	2,399.8800	2.3999	2,178.2600	2.1783	(9.235)	0	0	0
2016/04/22	2044	04/08/2016	9.49	Put	Bond Future	5,090.7300	5.0907	5,397.0800	5.3971	6.018	0	0	0
2016/04/22	2044	04/08/2016	9.51	Put	Bond Future	4,976.7600	4.9768	5,278.9100	5.2789	6.071	0	0	0
2016/04/22	2044	04/08/2016	9.49	Call	Bond Future	2,331.8400	2.3318	2,114.4200	2.1144	(9.324)	0	0	0
2016/04/22	2044	04/08/2016	9.50	Put	Bond Future	5,033.5200	5.0335	5,337.7800	5.3378	6.045	0	0	0
2016/04/22	2044	03/11/2016			Bond Future	9.8493	92.0046	9.9120	91.4695	0.637	0.0000	0.0000	0
2016/04/22	2044	03/11/2016	10.42	Call	Bond Future	7,506.2800	7.5063	7,137.6300	7.1376	(4.911)	0	0	0
2016/04/22	2044	03/11/2016	10.41	Put	Bond Future	2,860.7500	2.8607	3,028.4400	3.0284	5.862	0	0	0
2016/04/22	2044	03/11/2016	10.43	Put	Bond Future	2,806.3200	2.8063	2,971.5300	2.9715	5.887	0	0	0

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2016/04/22	2044	03/11/2016	10.42	Put	Bond Future	2,833.5400	2.8335	2,999.9900	3.0000	5.874	0	0	0
2016/04/22	2044	03/11/2016	10.43	Call	Bond Future	7,557.1500	7.5572	7,187.2600	7.1873	(4.895)	0	0	0
2016/04/22	2044	03/11/2016	10.41	Call	Bond Future	7,455.2800	7.4553	7,087.8700	7.0879	(4.928)	0	0	0
2016/04/22	2044	02/02/2017			Bond Future	9.8907	89.4846	9.9554	88.9375	0.654	0.0000	0.0000	0
2016/04/22	2044	02/02/2017	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2044	02/02/2017	9.76	Put	Bond Future	1,123.5700	1.1236	1,670.6300	1.6706	48.689	0	0	0
2016/04/22	2044	02/02/2017	9.78	Put	Bond Future	950.1100	0.9501	1,497.1700	1.4972	57.579	0	0	0
2016/04/22	2044	02/02/2017	9.77	Put	Bond Future	1,036.7700	1.0368	1,583.8300	1.5838	52.766	0	0	0
2016/04/22	2044	02/02/2017	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2044	02/02/2017	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2046	05/05/2016			Bond Future	134.0855	134.0855	134.1135	134.1135	0.021	0.0000	0.0000	12,460
2016/04/22	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2046	05/05/2016	130.01	Call	Bond Future	4,075.5400	4.0755	4,103.4800	4.1035	0.686	0	0	0
2016/04/22	2046	05/05/2016	129.99	Call	Bond Future	4,095.5400	4.0955	4,123.4800	4.1235	0.682	0	0	0
2016/04/22	2046	05/05/2016	130.00	Call	Bond Future	4,085.5400	4.0855	4,113.4800	4.1135	0.684	0	0	0
2016/04/22	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2046	04/08/2016			Bond Future	136.6458	136.6458	136.6726	136.6726	0.020	0.0000	0.0000	3,817
2016/04/22	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2046	04/08/2016	129.00	Call	Bond Future	7,645.8000	7.6458	7,672.6300	7.6726	0.351	0	0	0
2016/04/22	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2046	04/08/2016	129.01	Call	Bond Future	7,635.8000	7.6358	7,662.6300	7.6626	0.351	0	0	0
2016/04/22	2046	04/08/2016	129.02	Call	Bond Future	7,625.8000	7.6258	7,652.6300	7.6526	0.352	0	0	0
2016/04/22	2046	03/11/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2046	03/11/2016			Bond Future	137.7405	137.7405	137.7660	137.7660	0.019	0.0000	0.0000	0
2016/04/22	2046	03/11/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2046	03/11/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2046	03/11/2016	137.09	Call	Bond Future	650.5000	0.6505	676.0400	0.6760	3.926	0	0	0
2016/04/22	2046	03/11/2016	137.07	Call	Bond Future	670.5000	0.6705	696.0400	0.6960	3.809	0	0	0
2016/04/22	2046	03/11/2016	137.08	Call	Bond Future	660.5000	0.6605	686.0400	0.6860	3.867	0	0	0
2016/04/22	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2050	05/05/2016			Bond Future	145.9318	145.9318	146.3141	146.3141	0.262	0.0000	0.0000	14,810
2016/04/22	2050	05/05/2016	138.00	Call	Bond Future	7,931.7800	7.9318	8,314.1400	8.3141	4.821	0	0	0
2016/04/22	2050	05/05/2016	137.99	Call	Bond Future	7,941.7800	7.9418	8,324.1400	8.3241	4.815	0	0	0
2016/04/22	2050	05/05/2016	138.01	Call	Bond Future	7,921.7800	7.9218	8,304.1400	8.3041	4.827	0	0	0
2016/04/22	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2050	04/08/2016	139.14	Call	Bond Future	8,000.9100	8.0009	8,388.7800	8.3888	4.848	0	0	0
2016/04/22	2050	04/08/2016			Bond Future	147.1409	147.1409	147.5288	147.5288	0.264	0.0000	0.0000	6,661
2016/04/22	2050	04/08/2016	139.12	Call	Bond Future	8,020.9100	8.0209	8,408.7800	8.4088	4.836	0	0	0
2016/04/22	2050	04/08/2016	139.13	Call	Bond Future	8,010.9100	8.0109	8,398.7800	8.3988	4.842	0	0	0
2016/04/22	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	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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2016/04/22	2050	03/11/2016			Bond Future	149.9518	149.9518	150.3451	150.3451	0.262	0.0000	0.0000	0
2016/04/22	2050	03/11/2016	149.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2050	03/11/2016	149.52	Call	Bond Future	431.8000	0.4318	825.1200	0.8251	91.088	0	0	0
2016/04/22	2050	03/11/2016	149.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	2050	03/11/2016	149.53	Call	Bond Future	421.8000	0.4218	815.1200	0.8151	93.248	0	0	0
2016/04/22	2050	03/11/2016	149.54	Call	Bond Future	411.8000	0.4118	805.1200	0.8051	95.512	0	0	0
2016/04/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	AL37	05/05/2016			Index Future	477.3980	477.3980	476.0500	476.0500	(0.282)	0.0000	0.0000	13
2016/04/22	AL37	04/08/2016			Index Future	486.3760	486.3760	484.9990	484.9990	(0.283)	0.0000	0.0000	0
2016/04/22	AL37	03/11/2016			Index Future	495.7290	495.7290	494.3180	494.3180	(0.285)	0.0000	0.0000	0
2016/04/22	AL7T	05/05/2016			Index Future	552.4400	552.4400	549.8280	549.8280	(0.473)	0.0000	0.0000	0
2016/04/22	AL7T	04/08/2016			Index Future	562.8290	562.8290	560.1640	560.1640	(0.474)	0.0000	0.0000	9
2016/04/22	AL7T	03/11/2016			Index Future	573.6520	573.6520	570.9280	570.9280	(0.475)	0.0000	0.0000	0
2016/04/22	ALBI	05/05/2016			Index Future	501.4280	501.4280	499.1380	499.1380	(0.457)	0.0000	0.0000	501
2016/04/22	ALBI	04/08/2016			Index Future	510.8570	510.8570	508.5210	508.5210	(0.457)	0.0000	0.0000	147
2016/04/22	ALBI	03/11/2016			Index Future	520.6810	520.6810	518.2930	518.2930	(0.459)	0.0000	0.0000	0
2016/04/22	ALBI	02/02/2017			Index Future	531.2120	531.2120	528.7700	528.7700	(0.460)	0.0000	0.0000	0
2016/04/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	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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2016/04/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/04/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	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
2016/04/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/22	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	EL28	05/05/2016			Bond Future	128.9204	128.9204	128.9498	128.9498	0.023	0.0000	0.0000	0
2016/04/22	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	EL28	05/05/2016	128.99	Put	Bond Future	69.5900	0.0696	40.1900	0.0402	(42.247)	0	0	0
2016/04/22	EL28	05/05/2016	129.01	Put	Bond Future	89.5900	0.0896	60.1900	0.0602	(32.816)	0	0	0
2016/04/22	EL28	05/05/2016	129.00	Put	Bond Future	79.5900	0.0796	50.1900	0.0502	(36.939)	0	0	0
2016/04/22	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	EL28	04/08/2016			Bond Future	131.3820	131.3820	131.4106	131.4106	0.022	0.0000	0.0000	0
2016/04/22	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	EL28	04/08/2016	126.86	Call	Bond Future	4,522.0000	4.5220	4,550.6100	4.5506	0.633	0	0	0
2016/04/22	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	EL28	04/08/2016	126.87	Call	Bond Future	4,512.0000	4.5120	4,540.6100	4.5406	0.634	0	0	0
2016/04/22	EL28	04/08/2016	126.88	Call	Bond Future	4,502.0000	4.5020	4,530.6100	4.5306	0.635	0	0	0
2016/04/22	EL28	03/11/2016	132.17	Call	Bond Future	47.1200	0.0471	74.3700	0.0744	57.831	0	0	0
2016/04/22	EL28	03/11/2016			Bond Future	132.2171	132.2171	132.2444	132.2444	0.021	0.0000	0.0000	0
2016/04/22	EL28	03/11/2016	132.15	Call	Bond Future	67.1200	0.0671	94.3700	0.0944	40.599	0	0	0
2016/04/22	EL28	03/11/2016	132.16	Call	Bond Future	57.1200	0.0571	84.3700	0.0844	47.707	0	0	0
2016/04/22	EL28	03/11/2016	132.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	EL28	03/11/2016	132.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	EL28	03/11/2016	132.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	ES33	05/05/2016			Bond Future	10.4781	77.5318	10.5415	77.1234	0.605	0.0000	0.0000	8,710
2016/04/22	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	ES33	05/05/2016	9.99	Put	Bond Future	3,259.1200	3.2591	3,667.5300	3.6675	12.531	0	0	0
2016/04/22	ES33	05/05/2016	10.01	Put	Bond Future	3,121.4800	3.1215	3,529.8900	3.5299	13.084	0	0	0
2016/04/22	ES33	05/05/2016	10.00	Put	Bond Future	3,190.2500	3.1902	3,598.6600	3.5987	12.802	0	0	0
2016/04/22	ES33	04/08/2016			Bond Future	10.5609	79.0058	10.6266	78.5888	0.622	0.0000	0.0000	350
2016/04/22	ES33	04/08/2016	10.24	Put	Bond Future	2,089.7500	2.0897	2,506.7000	2.5067	19.952	0	0	0
2016/04/22	ES33	04/08/2016	10.26	Put	Bond Future	1,957.0000	1.9570	2,373.9500	2.3740	21.306	0	0	0
2016/04/22	ES33	04/08/2016	10.25	Put	Bond Future	2,023.3300	2.0233	2,440.2800	2.4403	20.607	0	0	0
2016/04/22	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	ES33	03/11/2016			Bond Future	10.6425	76.7162	10.7105	76.2901	0.639	0.0000	0.0000	0
2016/04/22	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	ES33	03/11/2016	11.31	Call	Bond Future	4,029.6100	4.0296	3,603.5700	3.6036	(10.573)	0	0	0

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2016/04/22	ES33	03/11/2016	11.29	Call	Bond Future	3,913.7000	3.9137	3,487.6600	3.4877	(10.886)	0	0	0
2016/04/22	ES33	03/11/2016	11.30	Call	Bond Future	3,971.6900	3.9717	3,545.6500	3.5456	(10.727)	0	0	0
2016/04/22	ES33	02/02/2017			Bond Future	10.7183	78.2689	10.7887	77.8333	0.657	0.0000	0.0000	0
2016/04/22	ES33	02/02/2017	10.59	Put	Bond Future	803.2500	0.8033	1,238.8600	1.2389	54.231	0	0	0
2016/04/22	ES33	02/02/2017	10.61	Put	Bond Future	677.1500	0.6772	1,112.7600	1.1128	64.330	0	0	0
2016/04/22	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	ES33	02/02/2017	10.60	Put	Bond Future	740.1600	0.7402	1,175.7700	1.1758	58.853	0	0	0
2016/04/22	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	ES42	05/05/2016			Bond Future	10.6582	81.4582	10.7215	80.9967	0.595	0.0000	0.0000	7,250
2016/04/22	ES42	04/08/2016			Bond Future	10.7415	83.0068	10.8072	82.5358	0.611	0.0000	0.0000	4,900
2016/04/22	ES42	03/11/2016			Bond Future	10.8227	80.3235	10.8907	79.8422	0.628	0.0000	0.0000	0
2016/04/22	GOVI	05/05/2016	518.01	Put	GOVI	179,620.0000	17.9620	201,430.0000	20.1430	12.142	0	0	0
2016/04/22	GOVI	05/05/2016			GOVI	500.0480	500.0480	497.8670	497.8670	(0.436)	0.0000	0.0000	447
2016/04/22	GOVI	05/05/2016	518.00	Put	GOVI	179,520.0000	17.9520	201,330.0000	20.1330	12.149	0	0	0
2016/04/22	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	GOVI	05/05/2016	517.99	Put	GOVI	179,420.0000	17.9420	201,230.0000	20.1230	12.156	0	0	0
2016/04/22	GOVI	04/08/2016	520.99	Put	GOVI	115,380.0000	11.5380	137,640.0000	13.7640	19.293	0	0	0
2016/04/22	GOVI	04/08/2016			GOVI	509.4520	509.4520	507.2260	507.2260	(0.437)	0.0000	0.0000	27
2016/04/22	GOVI	04/08/2016	521.01	Put	GOVI	115,580.0000	11.5580	137,840.0000	13.7840	19.259	0	0	0
2016/04/22	GOVI	04/08/2016	521.00	Put	GOVI	115,480.0000	11.5480	137,740.0000	13.7740	19.276	0	0	0
2016/04/22	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	GOVI	03/11/2016	476.11	Call	GOVI	431,390.0000	43.1390	408,630.0000	40.8630	(5.276)	0	0	0
2016/04/22	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	GOVI	03/11/2016			GOVI	519.2490	519.2490	516.9730	516.9730	(0.438)	0.0000	0.0000	146
2016/04/22	GOVI	03/11/2016	476.12	Call	GOVI	431,290.0000	43.1290	408,530.0000	40.8530	(5.277)	0	0	0
2016/04/22	GOVI	03/11/2016	476.13	Call	GOVI	431,190.0000	43.1190	408,430.0000	40.8430	(5.278)	0	0	0
2016/04/22	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	GOVI	02/02/2017			GOVI	529.7500	529.7500	527.4230	527.4230	(0.439)	0.0000	0.0000	0
2016/04/22	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	GOVI	02/02/2017	533.32	Put	GOVI	35,700.0000	3.5700	58,970.0000	5.8970	65.182	0	0	0
2016/04/22	GOVI	02/02/2017	533.34	Put	GOVI	35,900.0000	3.5900	59,170.0000	5.9170	64.819	0	0	0
2016/04/22	GOVI	02/02/2017	533.33	Put	GOVI	35,800.0000	3.5800	59,070.0000	5.9070	65.000	0	0	0
2016/04/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/04/22	IGOV	05/05/2016			Index Future	243.6130	243.6130	243.9190	243.9190	0.126	0.0000	0.0000	897
2016/04/22	IGOV	04/08/2016			Index Future	248.2140	248.2140	248.5240	248.5240	0.125	0.0000	0.0000	170
2016/04/22	IGOV	03/11/2016			Index Future	253.0080	253.0080	253.3200	253.3200	0.123	0.0000	0.0000	23

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2016/04/22	IGOV	02/02/2017			Index Future	258.1440	258.1440	258.4600	258.4600	0.122	0.0000	0.0000	0
2016/04/22	ILBI	05/05/2016			Index Future	659.0090	659.0090	659.9460	659.9460	0.142	0.0000	0.0000	0
2016/04/22	ILBI	04/08/2016			Index Future	671.1220	671.1220	672.0750	672.0750	0.142	0.0000	0.0000	157
2016/04/22	ILBI	03/11/2016			Index Future	683.7000	683.7000	684.6700	684.6700	0.142	0.0000	0.0000	0
2016/04/22	IS01	19/12/2016			Interest Rate Swap	100.1324	100.1324	100.1442	100.1442	0.012	0.0000	0.0000	0
2016/04/22	IS01	16/03/2017			Interest Rate Swap	100.1509	100.1509	100.1716	100.1716	0.021	0.0000	0.0000	0
2016/04/22	IS01	15/06/2017			Interest Rate Swap	99.8710	99.8710	99.9211	99.9211	0.050	0.0000	0.0000	0
2016/04/22	IS02	18/12/2017			Interest Rate Swap	100.4360	100.4360	100.5066	100.5066	0.070	0.0000	0.0000	0
2016/04/22	IS02	16/03/2018			Interest Rate Swap	99.8550	99.8550	99.9401	99.9401	0.085	0.0000	0.0000	0
2016/04/22	IS02	15/06/2018			Interest Rate Swap	99.6677	99.6677	99.7682	99.7682	0.101	0.0000	0.0000	0
2016/04/22	IS05	17/12/2020			Interest Rate Swap	100.1058	100.1058	100.3202	100.3202	0.214	0.0000	0.0000	0
2016/04/22	IS05	16/03/2021			Interest Rate Swap	99.5717	99.5717	99.7984	99.7984	0.228	0.0000	0.0000	0
2016/04/22	IS05	15/06/2021			Interest Rate Swap	98.9995	98.9995	99.2413	99.2413	0.244	0.0000	0.0000	0
2016/04/22	IS10	17/12/2025			Interest Rate Swap	101.4265	101.4265	101.8820	101.8820	0.449	0.0000	0.0000	0
2016/04/22	IS10	16/03/2026			Interest Rate Swap	98.6146	98.6146	99.0961	99.0961	0.488	0.0000	0.0000	0
2016/04/22	IS10	15/06/2026			Interest Rate Swap	97.4595	97.4595	97.9547	97.9547	0.508	0.0000	0.0000	0
2016/04/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/04/22	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/04/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/04/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/04/22	JBAF	18/05/2016			Jibar Tradeable Future	7.2700	92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2016/04/22	JBAF	15/06/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/04/22	JBAF	20/07/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/04/22	JBAF	17/08/2016			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/04/22	JBAF	21/09/2016			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/04/22	JBAF	21/12/2016			Jibar Tradeable Future	7.8100	92.1900	7.8100	92.1900	0.000	0.0000	0.0000	0
2016/04/22	JBAF	15/03/2017			Jibar Tradeable Future	7.9300	92.0700	7.9300	92.0700	0.000	0.0000	0.0000	0
2016/04/22	JBAF	21/06/2017			Jibar Tradeable Future	8.0600	91.9400	8.0600	91.9400	0.000	0.0000	0.0000	0
2016/04/22	JBAF	20/09/2017			Jibar Tradeable Future	8.1600	91.8400	8.1600	91.8400	0.000	0.0000	0.0000	0
2016/04/22	JBAF	20/12/2017			Jibar Tradeable Future	8.2500	91.7500	8.2500	91.7500	0.000	0.0000	0.0000	0
2016/04/22	JBAF	20/03/2018			Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000	0
2016/04/22	R023	05/05/2016			Bond Future	8.8144	96.1267	8.8835	95.7909	0.784	0.0000	0.0000	5,718
2016/04/22	R023	05/05/2016	8.24	Put	Bond Future	2,862.9400	2.8629	3,190.2100	3.1902	11.431	0	0	0
2016/04/22	R023	05/05/2016	8.26	Put	Bond Future	2,764.7900	2.7648	3,090.5500	3.0906	11.782	0	0	0
2016/04/22	R023	05/05/2016	8.24	Call	Bond Future	14.1600	0.0142	5.6800	0.0057	(59.887)	0	0	0
2016/04/22	R023	05/05/2016	8.25	Put	Bond Future	2,813.8000	2.8138	3,140.3400	3.1403	11.605	0	0	0

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2016/04/22	R023	05/05/2016	8.25	Call	Bond Future	15.5200	0.0155	6.3100	0.0063	(59.343)	0	0	0
2016/04/22	R023	05/05/2016	8.26	Call	Bond Future	16.9800	0.0170	6.9900	0.0070	(58.834)	0	0	0
2016/04/22	R023	04/08/2016	8.24	Call	Bond Future	577.8200	0.5778	493.4800	0.4935	(14.596)	0	0	0
2016/04/22	R023	04/08/2016	8.25	Put	Bond Future	3,569.2100	3.5692	3,826.6100	3.8266	7.212	0	0	0
2016/04/22	R023	04/08/2016			Bond Future	8.8686	97.9541	8.9413	97.6110	0.821	0.0000	0.0000	3,715
2016/04/22	R023	04/08/2016	8.25	Call	Bond Future	589.6400	0.5896	504.0100	0.5040	(14.522)	0	0	0
2016/04/22	R023	04/08/2016	8.26	Call	Bond Future	601.4700	0.6015	514.5500	0.5145	(14.451)	0	0	0
2016/04/22	R023	04/08/2016	8.24	Put	Bond Future	3,606.5100	3.6065	3,865.2000	3.8652	7.173	0	0	0
2016/04/22	R023	04/08/2016	8.26	Put	Bond Future	3,531.9500	3.5319	3,788.0600	3.7881	7.251	0	0	0
2016/04/22	R023	03/11/2016	9.73	Put	Bond Future	943.5200	0.9435	1,032.1100	1.0321	9.389	0	0	0
2016/04/22	R023	03/11/2016			Bond Future	8.9238	95.8864	9.0006	95.5353	0.861	0.0000	0.0000	0
2016/04/22	R023	03/11/2016	9.75	Put	Bond Future	921.3500	0.9214	1,008.2800	1.0083	9.435	0	0	0
2016/04/22	R023	03/11/2016	9.73	Call	Bond Future	4,549.4900	4.5495	4,287.0400	4.2870	(5.769)	0	0	0
2016/04/22	R023	03/11/2016	9.74	Put	Bond Future	932.3800	0.9324	1,020.1400	1.0201	9.412	0	0	0
2016/04/22	R023	03/11/2016	9.74	Call	Bond Future	4,581.9900	4.5820	4,318.7100	4.3187	(5.746)	0	0	0
2016/04/22	R023	03/11/2016	9.75	Call	Bond Future	4,614.5700	4.6146	4,350.4600	4.3505	(5.723)	0	0	0
2016/04/22	R023	02/02/2017	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R023	02/02/2017			Bond Future	8.9660	97.8267	9.0471	97.4674	0.905	0.0000	0.0000	0
2016/04/22	R023	02/02/2017	8.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R023	02/02/2017	8.84	Put	Bond Future	560.8800	0.5609	920.2100	0.9202	64.065	0	0	0
2016/04/22	R023	02/02/2017	8.86	Put	Bond Future	471.5500	0.4716	830.8800	0.8309	76.202	0	0	0
2016/04/22	R023	02/02/2017	8.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R023	02/02/2017	8.85	Put	Bond Future	516.2000	0.5162	875.5300	0.8755	69.611	0	0	0
2016/04/22	R035	05/05/2016	10.37	Call	Bond Future	6,182.8600	6.1829	5,657.8700	5.6579	(8.491)	0	0	0
2016/04/22	R035	05/05/2016			Bond Future	9.5787	95.6203	9.6427	95.0953	0.668	0.0000	0.0000	5,138
2016/04/22	R035	05/05/2016	10.35	Call	Bond Future	6,034.5100	6.0345	5,509.5200	5.5095	(8.700)	0	0	0
2016/04/22	R035	05/05/2016	10.36	Call	Bond Future	6,108.7400	6.1087	5,583.7500	5.5838	(8.594)	0	0	0
2016/04/22	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R035	04/08/2016			Bond Future	9.6317	97.4381	9.6978	96.9021	0.687	0.0000	0.0000	203
2016/04/22	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R035	04/08/2016	10.35	Call	Bond Future	5,576.0500	5.5761	5,040.0800	5.0401	(9.612)	0	0	0
2016/04/22	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R035	04/08/2016	10.36	Call	Bond Future	5,649.9900	5.6500	5,114.0200	5.1140	(9.486)	0	0	0
2016/04/22	R035	04/08/2016	10.37	Call	Bond Future	5,723.8400	5.7238	5,187.8700	5.1879	(9.364)	0	0	0
2016/04/22	R035	03/11/2016	9.58	Put	Bond Future	844.8600	0.8449	1,392.4300	1.3924	64.812	0	0	0
2016/04/22	R035	03/11/2016			Bond Future	9.6842	94.7899	9.7526	94.2423	0.706	0.0000	0.0000	0
2016/04/22	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R035	03/11/2016	9.57	Put	Bond Future	926.5300	0.9265	1,474.1000	1.4741	59.099	0	0	0
2016/04/22	R035	03/11/2016	9.59	Put	Bond Future	763.3000	0.7633	1,310.8700	1.3109	71.737	0	0	0
2016/04/22	R186	05/05/2016	9.25	Call	Bond Future	2,238.9000	2.2389	1,795.2900	1.7953	(19.814)	0	0	180
2016/04/22	R186	05/05/2016			Bond Future	8.9690	114.3686	9.0431	113.8346	0.826	0.0000	0.0000	63,342

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
2016/04/22	R186	05/05/2016	8.34	Call	Bond Future	15.3700	0.0154	5.7000	0.0057	(62.915)	0	0	0
2016/04/22	R186	05/05/2016	9.89	Call	Bond Future	6,393.7700	6.3938	5,860.7300	5.8607	(8.337)	0	0	0
2016/04/22	R186	05/05/2016	8.35	Call	Bond Future	16.8600	0.0169	6.3300	0.0063	(62.456)	0	0	0
2016/04/22	R186	05/05/2016	8.75	Put	Bond Future	1,913.8500	1.9138	2,317.1800	2.3172	21.074	0	0	1,900
2016/04/22	R186	05/05/2016	9.25	Put	Bond Future	232.7700	0.2328	323.0900	0.3231	38.802	0	0	0
2016/04/22	R186	05/05/2016	8.33	Call	Bond Future	13.9900	0.0140	5.1200	0.0051	(63.402)	0	0	0
2016/04/22	R186	05/05/2016	8.85	Put	Bond Future	1,394.8900	1.3949	1,736.1200	1.7361	24.463	0	0	5,350
2016/04/22	R186	05/05/2016	9.96	Call	Bond Future	6,857.6300	6.8576	6,324.1400	6.3241	(7.780)	0	0	0
2016/04/22	R186	05/05/2016	9.86	Call	Bond Future	6,194.3100	6.1943	5,661.5600	5.6616	(8.601)	0	0	0
2016/04/22	R186	05/05/2016	7.56	Put	Bond Future	10,857.6100	10.8576	11,391.5400	11.3915	4.918	0	0	0
2016/04/22	R186	05/05/2016	8.35	Put	Bond Future	4,617.4000	4.6174	5,140.8000	5.1408	11.335	0	0	0
2016/04/22	R186	05/05/2016	8.75	Call	Bond Future	315.4500	0.3155	184.8500	0.1848	(41.401)	0	0	180
2016/04/22	R186	05/05/2016	8.34	Put	Bond Future	4,692.3600	4.6924	5,216.6200	5.2166	11.173	0	0	0
2016/04/22	R186	05/05/2016	7.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R186	05/05/2016	8.85	Call	Bond Future	530.3400	0.5303	337.6400	0.3376	(36.335)	0	0	0
2016/04/22	R186	05/05/2016	8.33	Put	Bond Future	4,767.4900	4.7675	5,292.5500	5.2925	11.013	0	0	0
2016/04/22	R186	05/05/2016	9.89	Put	Bond Future	1.8900	0.0019	2.7800	0.0028	47.090	0	0	180
2016/04/22	R186	05/05/2016	9.96	Put	Bond Future	0.9700	0.0010	1.4100	0.0014	45.361	0	0	5,000
2016/04/22	R186	05/05/2016	9.86	Put	Bond Future	2.5000	0.0025	3.6800	0.0037	47.200	0	0	5,000
2016/04/22	R186	04/08/2016	10.00	Put	Bond Future	527.2700	0.5273	604.9400	0.6049	14.731	0	0	6,500
2016/04/22	R186	04/08/2016	8.51	Put	Bond Future	4,834.1500	4.8342	5,217.7800	5.2178	7.936	0	0	0
2016/04/22	R186	04/08/2016	9.60	Call	Bond Future	5,064.9700	5.0650	4,657.7000	4.6577	(8.041)	0	0	0
2016/04/22	R186	04/08/2016			Bond Future	9.0207	111.2387	9.0979	110.6935	0.856	0.0000	0.0000	44,610
2016/04/22	R186	04/08/2016	9.25	Put	Bond Future	1,843.7500	1.8438	2,053.2600	2.0533	11.363	0	0	1,000
2016/04/22	R186	04/08/2016	8.50	Put	Bond Future	4,887.5200	4.8875	5,273.3200	5.2733	7.894	0	0	0
2016/04/22	R186	04/08/2016	8.51	Call	Bond Future	1,134.8300	1.1348	973.2800	0.9733	(14.236)	0	0	0
2016/04/22	R186	04/08/2016	8.49	Call	Bond Future	1,093.6000	1.0936	936.3800	0.9364	(14.376)	0	0	0
2016/04/22	R186	04/08/2016	9.25	Call	Bond Future	3,452.0500	3.4520	3,116.3800	3.1164	(9.724)	0	0	0
2016/04/22	R186	04/08/2016	8.50	Call	Bond Future	1,114.0800	1.1141	954.7000	0.9547	(14.306)	0	0	0
2016/04/22	R186	04/08/2016	10.00	Call	Bond Future	7,175.6700	7.1757	6,708.1600	6.7082	(6.515)	0	0	0
2016/04/22	R186	04/08/2016	9.60	Put	Bond Future	1,063.6400	1.0636	1,201.5500	1.2016	12.966	0	0	5,635
2016/04/22	R186	04/08/2016	8.49	Put	Bond Future	4,941.2200	4.9412	5,329.1800	5.3292	7.852	0	0	0
2016/04/22	R186	03/11/2016			Bond Future	9.0671	113.3552	9.1477	112.7979	0.888	0.0000	0.0000	0
2016/04/22	R186	03/11/2016	8.95	Put	Bond Future	817.3600	0.8174	1,374.6300	1.3746	68.179	0	0	0
2016/04/22	R186	03/11/2016	8.97	Put	Bond Future	677.2100	0.6772	1,234.4800	1.2345	82.289	0	0	0
2016/04/22	R186	03/11/2016	8.96	Put	Bond Future	747.2500	0.7472	1,304.5200	1.3045	74.576	0	0	0
2016/04/22	R186	03/11/2016	8.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R186	03/11/2016	8.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R186	03/11/2016	8.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R197	05/05/2016			Bond Future	298.8844	298.8844	298.9430	298.9430	0.020	0.0000	0.0000	1,246
2016/04/22	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R197	05/05/2016	299.99	Put	Bond Future	1,105.6300	1.1056	1,047.0300	1.0470	(5.300)	0	0	0
2016/04/22	R197	05/05/2016	300.01	Put	Bond Future	1,125.6300	1.1256	1,067.0300	1.0670	(5.206)	0	0	0
2016/04/22	R197	05/05/2016	300.00	Put	Bond Future	1,115.6300	1.1156	1,057.0300	1.0570	(5.253)	0	0	0
2016/04/22	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	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
2016/04/22	R197	04/08/2016			Bond Future	298.0950	298.0950	298.1514	298.1514	0.019	0.0000	0.0000	995
2016/04/22	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R197	04/08/2016	293.98	Call	Bond Future	4,114.9700	4.1150	4,171.3700	4.1714	1.371	0	0	0
2016/04/22	R197	04/08/2016	293.96	Call	Bond Future	4,134.9700	4.1350	4,191.3700	4.1914	1.364	0	0	0
2016/04/22	R197	04/08/2016	293.97	Call	Bond Future	4,124.9700	4.1250	4,181.3700	4.1814	1.367	0	0	0
2016/04/22	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R197	03/11/2016	303.56	Call	Bond Future	229.9100	0.2299	283.2700	0.2833	23.209	0	0	0
2016/04/22	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R197	03/11/2016			Bond Future	303.7899	303.7899	303.8433	303.8433	0.018	0.0000	0.0000	0
2016/04/22	R197	03/11/2016	303.57	Call	Bond Future	219.9100	0.2199	273.2700	0.2733	24.264	0	0	0
2016/04/22	R197	03/11/2016	303.58	Call	Bond Future	209.9100	0.2099	263.2700	0.2633	25.420	0	0	0
2016/04/22	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R202	05/05/2016	246.99	Put	Bond Future	1,415.1900	1.4152	1,195.3000	1.1953	(15.538)	0	0	0
2016/04/22	R202	05/05/2016			Bond Future	247.9189	247.9189	248.3075	248.3075	0.157	0.0000	0.0000	36,258
2016/04/22	R202	05/05/2016	247.01	Put	Bond Future	1,423.6900	1.4237	1,203.0600	1.2031	(15.497)	0	0	0
2016/04/22	R202	05/05/2016	246.99	Call	Bond Future	2,344.0900	2.3441	2,512.8000	2.5128	7.197	0	0	0
2016/04/22	R202	05/05/2016	247.00	Put	Bond Future	1,419.4400	1.4194	1,199.1800	1.1992	(15.517)	0	0	0
2016/04/22	R202	05/05/2016	247.00	Call	Bond Future	2,338.3400	2.3383	2,506.6800	2.5067	7.199	0	0	0
2016/04/22	R202	05/05/2016	247.01	Call	Bond Future	2,332.5900	2.3326	2,500.5600	2.5006	7.201	0	0	0
2016/04/22	R202	04/08/2016	243.25	Call	Bond Future	8,257.9500	8.2579	8,516.7100	8.5167	3.133	0	0	0
2016/04/22	R202	04/08/2016			Bond Future	249.2023	249.2023	249.5954	249.5954	0.158	0.0000	0.0000	2,960
2016/04/22	R202	04/08/2016	243.26	Call	Bond Future	8,251.1000	8.2511	8,509.7300	8.5097	3.134	0	0	0
2016/04/22	R202	04/08/2016	243.24	Put	Bond Future	2,302.5400	2.3025	2,168.3300	2.1683	(5.829)	0	0	0
2016/04/22	R202	04/08/2016	243.26	Put	Bond Future	2,308.8300	2.3088	2,174.3700	2.1744	(5.824)	0	0	0
2016/04/22	R202	04/08/2016	243.24	Call	Bond Future	8,264.8100	8.2648	8,523.6900	8.5237	3.132	0	0	0
2016/04/22	R202	04/08/2016	243.25	Put	Bond Future	2,305.6800	2.3057	2,171.3500	2.1713	(5.826)	0	0	0
2016/04/22	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R202	03/11/2016			Bond Future	253.9630	253.9630	254.3604	254.3604	0.156	0.0000	0.0000	0
2016/04/22	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R202	03/11/2016	253.85	Call	Bond Future	113.0000	0.1130	510.3600	0.5104	351.646	0	0	0
2016/04/22	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R202	03/11/2016	253.86	Call	Bond Future	103.0000	0.1030	500.3600	0.5004	385.786	0	0	0
2016/04/22	R202	03/11/2016	253.87	Call	Bond Future	93.0000	0.0930	490.3600	0.4904	427.269	0	0	0
2016/04/22	R203	05/05/2016	7.25	Put	Bond Future	795.8400	0.7958	883.8900	0.8839	11.064	0	0	0
2016/04/22	R203	05/05/2016			Bond Future	7.8770	101.7069	7.9471	101.6185	0.890	0.0000	0.0000	49,921
2016/04/22	R203	05/05/2016	7.26	Call	Bond Future	0.4600	0.0005	0.1100	0.0001	(76.087)	0	0	0
2016/04/22	R203	05/05/2016	7.24	Call	Bond Future	0.3400	0.0003	0.0800	0.0001	(76.471)	0	0	0
2016/04/22	R203	05/05/2016	7.25	Call	Bond Future	0.4000	0.0004	0.1000	0.0001	(75.000)	0	0	0
2016/04/22	R203	05/05/2016	7.24	Put	Bond Future	808.5400	0.8085	896.6300	0.8966	10.895	0	0	0
2016/04/22	R203	05/05/2016	7.26	Put	Bond Future	783.1500	0.7831	871.1500	0.8711	11.237	0	0	0
2016/04/22	R203	04/08/2016	7.26	Call	Bond Future	57.5700	0.0576	43.7700	0.0438	(23.971)	0	0	0
2016/04/22	R203	04/08/2016			Bond Future	7.9252	103.6404	8.0132	103.5494	1.109	0.0000	0.0000	3,401
2016/04/22	R203	04/08/2016	7.24	Call	Bond Future	54.2100	0.0542	41.0700	0.0411	(24.239)	0	0	0
2016/04/22	R203	04/08/2016	7.25	Call	Bond Future	55.8000	0.0558	42.3500	0.0424	(24.104)	0	0	0
2016/04/22	R203	04/08/2016	7.24	Put	Bond Future	767.9200	0.7679	845.8200	0.8458	10.144	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
2016/04/22	R203	04/08/2016	7.26	Put	Bond Future	750.3400	0.7503	827.5800	0.8276	10.294	0	0	0
2016/04/22	R203	04/08/2016	7.25	Put	Bond Future	759.0400	0.7590	836.6300	0.8366	10.222	0	0	0
2016/04/22	R203	03/11/2016	8.86	Call	Bond Future	814.5900	0.8146	740.0000	0.7400	(9.157)	0	0	0
2016/04/22	R203	03/11/2016			Bond Future	7.9695	101.4402	8.0859	101.3459	1.461	0.0000	0.0000	0
2016/04/22	R203	03/11/2016	8.84	Call	Bond Future	801.4300	0.8014	727.3100	0.7273	(9.248)	0	0	0
2016/04/22	R203	03/11/2016	8.85	Call	Bond Future	808.0000	0.8080	733.6400	0.7336	(9.203)	0	0	0
2016/04/22	R203	03/11/2016	8.84	Put	Bond Future	99.6600	0.0997	119.8500	0.1198	20.259	0	0	0
2016/04/22	R203	03/11/2016	8.86	Put	Bond Future	96.7800	0.0968	116.5000	0.1165	20.376	0	0	0
2016/04/22	R203	03/11/2016	8.85	Put	Bond Future	98.2100	0.0982	118.1600	0.1182	20.314	0	0	0
2016/04/22	R203	02/02/2017	7.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R203	02/02/2017	7.71	Put	Bond Future	109.4500	0.1095	206.9500	0.2070	89.082	0	0	0
2016/04/22	R203	02/02/2017			Bond Future	7.8995	103.4932	8.0686	103.3957	2.141	0.0000	0.0000	0
2016/04/22	R203	02/02/2017	7.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R203	02/02/2017	7.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R203	02/02/2017	7.70	Put	Bond Future	115.2300	0.1152	212.7300	0.2127	84.613	0	0	0
2016/04/22	R203	02/02/2017	7.72	Put	Bond Future	103.6600	0.1037	201.1600	0.2012	94.057	0	0	0
2016/04/22	R204	05/05/2016	7.75	Call	Bond Future	6.8800	0.0069	2.4300	0.0024	(64.680)	0	0	0
2016/04/22	R204	05/05/2016			Bond Future	8.2433	102.5056	8.3175	102.3350	0.900	0.0000	0.0000	18,794
2016/04/22	R204	05/05/2016	7.76	Call	Bond Future	7.6000	0.0076	2.7300	0.0027	(64.079)	0	0	0
2016/04/22	R204	05/05/2016	7.74	Put	Bond Future	1,174.0100	1.1740	1,340.6000	1.3406	14.190	0	0	0
2016/04/22	R204	05/05/2016	7.76	Put	Bond Future	1,128.6800	1.1287	1,294.4500	1.2944	14.687	0	0	0
2016/04/22	R204	05/05/2016	7.74	Call	Bond Future	6.2000	0.0062	2.1500	0.0022	(65.323)	0	0	0
2016/04/22	R204	05/05/2016	7.75	Put	Bond Future	1,151.3200	1.1513	1,317.5100	1.3175	14.435	0	0	0
2016/04/22	R204	04/08/2016			Bond Future	8.3151	100.4131	8.3985	100.2382	1.003	0.0000	0.0000	10,021
2016/04/22	R204	04/08/2016	7.74	Put	Bond Future	1,430.2400	1.4302	1,565.6400	1.5656	9.467	0	0	0
2016/04/22	R204	04/08/2016	7.76	Put	Bond Future	1,397.8600	1.3979	1,531.8300	1.5318	9.584	0	0	0
2016/04/22	R204	04/08/2016	7.74	Call	Bond Future	213.5900	0.2136	174.1300	0.1741	(18.475)	0	0	0
2016/04/22	R204	04/08/2016	7.75	Put	Bond Future	1,413.9300	1.4139	1,548.6200	1.5486	9.526	0	0	0
2016/04/22	R204	04/08/2016	7.75	Call	Bond Future	218.5900	0.2186	178.4200	0.1784	(18.377)	0	0	0
2016/04/22	R204	04/08/2016	7.76	Call	Bond Future	223.8300	0.2238	182.9400	0.1829	(18.268)	0	0	0
2016/04/22	R204	03/11/2016			Bond Future	8.3790	102.3236	8.4739	102.1439	1.132	0.0000	0.0000	0
2016/04/22	R204	03/11/2016	9.21	Put	Bond Future	283.6900	0.2837	325.1400	0.3251	14.611	0	0	0
2016/04/22	R204	03/11/2016	9.23	Put	Bond Future	275.7800	0.2758	316.3000	0.3163	14.693	0	0	0
2016/04/22	R204	03/11/2016	9.22	Put	Bond Future	279.6000	0.2796	320.5700	0.3206	14.653	0	0	0
2016/04/22	R204	03/11/2016	9.22	Call	Bond Future	1,858.5100	1.8585	1,719.7600	1.7198	(7.466)	0	0	0
2016/04/22	R204	03/11/2016	9.21	Call	Bond Future	1,844.0100	1.8440	1,705.7400	1.7057	(7.498)	0	0	0
2016/04/22	R204	03/11/2016	9.23	Call	Bond Future	1,873.2700	1.8733	1,734.0700	1.7341	(7.431)	0	0	0
2016/04/22	R204	02/02/2017	8.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R204	02/02/2017			Bond Future	8.4051	100.3518	8.5145	100.1672	1.301	0.0000	0.0000	0
2016/04/22	R204	02/02/2017	8.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R204	02/02/2017	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R204	02/02/2017	8.28	Put	Bond Future	211.8300	0.2118	396.4700	0.3965	87.164	0	0	0
2016/04/22	R204	02/02/2017	8.30	Put	Bond Future	177.9400	0.1779	362.5800	0.3626	103.765	0	0	0
2016/04/22	R204	02/02/2017	8.29	Put	Bond Future	194.8800	0.1949	379.5200	0.3795	94.745	0	0	0
2016/04/22	R207	05/05/2016	7.86	Put	Bond Future	1,780.6600	1.7807	1,986.7100	1.9867	11.572	0	0	0
2016/04/22	R207	05/05/2016			Bond Future	8.4376	98.6010	8.5065	98.3917	0.817	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
2016/04/22	R207	05/05/2016	7.85	Put	Bond Future	1,811.2400		1.8112	2,017.5900	2.0176	11.393	0	0	0
2016/04/22	R207	05/05/2016	7.56	Put	Bond Future	2,713.7700		2.7138	2,922.9800	2.9230	7.709	0	0	0
2016/04/22	R207	05/05/2016	7.84	Put	Bond Future	1,841.8900		1.8419	2,048.5200	2.0485	11.218	0	0	0
2016/04/22	R207	05/05/2016	7.56	Call	Bond Future	0.1200		0.0001	0.0200	0.0000	(83.333)	0	0	43
2016/04/22	R207	05/05/2016	7.85	Call	Bond Future	4.5300		0.0045	1.5700	0.0016	(65.342)	0	0	0
2016/04/22	R207	05/05/2016	7.86	Call	Bond Future	5.0400		0.0050	1.7800	0.0018	(64.683)	0	0	0
2016/04/22	R207	05/05/2016	7.84	Call	Bond Future	4.0700		0.0041	1.3900	0.0014	(65.848)	0	0	0
2016/04/22	R207	04/08/2016			Bond Future	8.5070		96.8310	8.5821	96.6168	0.883	0.0000	0.0000	5,832
2016/04/22	R207	04/08/2016	7.99	Put	Bond Future	1,856.3300		1.8563	2,013.7600	2.0138	8.481	0	0	0
2016/04/22	R207	04/08/2016	8.01	Put	Bond Future	1,814.0000		1.8140	1,969.6200	1.9696	8.579	0	0	0
2016/04/22	R207	04/08/2016	8.00	Put	Bond Future	1,835.1000		1.8351	1,991.6300	1.9916	8.530	0	0	0
2016/04/22	R207	04/08/2016	8.01	Call	Bond Future	381.6700		0.3817	323.0400	0.3230	(15.361)	0	0	0
2016/04/22	R207	04/08/2016	7.99	Call	Bond Future	365.8200		0.3658	309.0000	0.3090	(15.532)	0	0	0
2016/04/22	R207	04/08/2016	8.00	Call	Bond Future	373.6800		0.3737	315.9600	0.3160	(15.446)	0	0	0
2016/04/22	R207	02/02/2017	9.24	Call	Bond Future	2,342.7800		2.3428	2,189.5500	2.1896	(6.541)	0	0	0
2016/04/22	R207	02/02/2017			Bond Future	8.5947		97.0266	8.6853	96.8011	1.053	0.0000	0.0000	0
2016/04/22	R207	02/02/2017	8.91	Call	Bond Future	1,814.5900		1.8146	1,680.6700	1.6807	(7.380)	0	0	62
2016/04/22	R207	02/02/2017	9.22	Call	Bond Future	2,309.0300		2.3090	2,156.9100	2.1569	(6.588)	0	0	0
2016/04/22	R207	02/02/2017	9.23	Call	Bond Future	2,325.8800		2.3259	2,173.2000	2.1732	(6.564)	0	0	0
2016/04/22	R207	02/02/2017	8.91	Put	Bond Future	1,032.3200		1.0323	1,123.8700	1.1239	8.868	0	0	0
2016/04/22	R207	02/02/2017	9.22	Put	Bond Future	765.1700		0.7652	838.5200	0.8385	9.586	0	0	0
2016/04/22	R207	02/02/2017	9.24	Put	Bond Future	750.0500		0.7500	822.2900	0.8223	9.631	0	0	0
2016/04/22	R207	02/02/2017	9.23	Put	Bond Future	757.5800		0.7576	830.3700	0.8304	9.608	0	0	0
2016/04/22	R208	05/05/2016	7.99	Call	Bond Future	7.4500		0.0075	2.7600	0.0028	(62.953)	0	0	0
2016/04/22	R208	05/05/2016	8.00	Put	Bond Future	2,200.0000		2.2000	2,453.6900	2.4537	11.531	0	0	0
2016/04/22	R208	05/05/2016			Bond Future	8.5755		93.5563	8.6446	93.2974	0.805	0.0000	0.0000	46,246
2016/04/22	R208	05/05/2016	8.00	Call	Bond Future	8.2300		0.0082	3.0900	0.0031	(62.454)	0	0	0
2016/04/22	R208	05/05/2016	8.01	Call	Bond Future	9.0700		0.0091	3.4600	0.0035	(61.852)	0	0	0
2016/04/22	R208	05/05/2016	7.99	Put	Bond Future	2,237.8500		2.2378	2,491.9900	2.4920	11.356	0	0	0
2016/04/22	R208	05/05/2016	8.01	Put	Bond Future	2,162.2200		2.1622	2,415.4400	2.4154	11.711	0	0	0
2016/04/22	R208	04/08/2016	8.01	Put	Bond Future	2,675.7300		2.6757	2,879.0500	2.8790	7.599	0	0	0
2016/04/22	R208	04/08/2016			Bond Future	8.6358		95.3348	8.7096	95.0701	0.854	0.0000	0.0000	3,130
2016/04/22	R208	04/08/2016	8.00	Put	Bond Future	2,704.3600		2.7044	2,908.6700	2.9087	7.555	0	0	0
2016/04/22	R208	04/08/2016	7.99	Call	Bond Future	376.2300		0.3762	316.8700	0.3169	(15.778)	0	0	0
2016/04/22	R208	04/08/2016	8.00	Call	Bond Future	384.5000		0.3845	324.1400	0.3241	(15.698)	0	0	0
2016/04/22	R208	04/08/2016	8.01	Call	Bond Future	392.9000		0.3929	331.5500	0.3316	(15.615)	0	0	0
2016/04/22	R208	04/08/2016	7.99	Put	Bond Future	2,733.1300		2.7331	2,938.4400	2.9384	7.512	0	0	0
2016/04/22	R208	03/11/2016	9.59	Put	Bond Future	558.8600		0.5589	619.2400	0.6192	10.804	0	0	0
2016/04/22	R208	03/11/2016			Bond Future	8.6913		93.7458	8.7704	93.4747	0.910	0.0000	0.0000	0
2016/04/22	R208	03/11/2016	9.58	Put	Bond Future	566.1600		0.5662	627.1800	0.6272	10.778	0	0	0
2016/04/22	R208	03/11/2016	9.57	Call	Bond Future	3,533.5000		3.5335	3,324.0400	3.3240	(5.928)	0	0	0
2016/04/22	R208	03/11/2016	9.58	Call	Bond Future	3,558.9300		3.5589	3,348.8200	3.3488	(5.904)	0	0	0
2016/04/22	R208	03/11/2016	9.59	Call	Bond Future	3,584.6300		3.5846	3,373.8800	3.3739	(5.879)	0	0	0
2016/04/22	R208	03/11/2016	9.57	Put	Bond Future	573.7500		0.5738	635.4200	0.6354	10.749	0	0	0
2016/04/22	R208	02/02/2017			Bond Future	8.7274		95.6430	8.8124	95.3652	0.974	0.0000	0.0000	0
2016/04/22	R208	02/02/2017	8.64	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R208	02/02/2017	8.63	Put	Bond Future	319.4500		0.3195	597.2400	0.5972	86.959	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
2016/04/22	R208	02/02/2017	8.65	Put	Bond Future	253.7200	0.2537	531.5100	0.5315	109.487	0	0	0
2016/04/22	R208	02/02/2017	8.64	Put	Bond Future	286.5800	0.2866	564.3700	0.5644	96.933	0	0	0
2016/04/22	R208	02/02/2017	8.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R208	02/02/2017	8.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R209	05/05/2016			Bond Future	9.5231	71.7024	9.5872	71.2663	0.673	0.0000	0.0000	22,350
2016/04/22	R209	05/05/2016	9.00	Call	Bond Future	46.4500	0.0464	22.7500	0.0227	(51.023)	0	0	6,700
2016/04/22	R209	05/05/2016	8.25	Put	Bond Future	9,582.8000	9.5828	10,018.8100	10.0188	4.550	0	0	0
2016/04/22	R209	05/05/2016	8.99	Put	Bond Future	3,834.5100	3.8345	4,248.3900	4.2484	10.794	0	0	0
2016/04/22	R209	05/05/2016	9.01	Put	Bond Future	3,693.9800	3.6940	4,104.6500	4.1046	11.117	0	0	0
2016/04/22	R209	05/05/2016	9.00	Put	Bond Future	3,764.0600	3.7641	4,176.3800	4.1764	10.954	0	0	0
2016/04/22	R209	05/05/2016	9.01	Call	Bond Future	50.1900	0.0502	24.8400	0.0248	(50.508)	0	0	0
2016/04/22	R209	05/05/2016	8.25	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	6,700
2016/04/22	R209	05/05/2016	8.99	Call	Bond Future	42.9700	0.0430	20.8300	0.0208	(51.524)	0	0	0
2016/04/22	R209	04/08/2016	9.70	Put	Bond Future	2,192.2200	2.1922	2,377.2000	2.3772	8.438	0	0	250
2016/04/22	R209	04/08/2016	9.26	Call	Bond Future	1,678.5400	1.6785	1,500.2900	1.5003	(10.619)	0	0	0
2016/04/22	R209	04/08/2016			Bond Future	9.5721	73.0655	9.6382	72.6204	0.690	0.0000	0.0000	11,103
2016/04/22	R209	04/08/2016	9.40	Put	Bond Future	3,245.0500	3.2450	3,485.5600	3.4856	7.412	0	0	0
2016/04/22	R209	04/08/2016	9.60	Put	Bond Future	2,510.1200	2.5101	2,713.2600	2.7133	8.093	0	0	0
2016/04/22	R209	04/08/2016	10.60	Call	Bond Future	7,022.8300	7.0228	6,639.9900	6.6400	(5.451)	0	0	5,760
2016/04/22	R209	04/08/2016	9.24	Call	Bond Future	1,627.4400	1.6274	1,452.9100	1.4529	(10.724)	0	0	0
2016/04/22	R209	04/08/2016	9.70	Call	Bond Future	3,050.1600	3.0502	2,790.1200	2.7901	(8.525)	0	0	0
2016/04/22	R209	04/08/2016	10.29	Call	Bond Future	5,536.9600	5.5370	5,186.7500	5.1867	(6.325)	0	0	0
2016/04/22	R209	04/08/2016	9.25	Call	Bond Future	1,652.7900	1.6528	1,476.4100	1.4764	(10.672)	0	0	0
2016/04/22	R209	04/08/2016	9.40	Call	Bond Future	2,064.5300	2.0645	1,860.0200	1.8600	(9.906)	0	0	250
2016/04/22	R209	04/08/2016	10.60	Put	Bond Future	555.3700	0.5554	617.5500	0.6176	11.196	0	0	0
2016/04/22	R209	04/08/2016	9.24	Put	Bond Future	3,932.3600	3.9324	4,202.8500	4.2029	6.879	0	0	0
2016/04/22	R209	04/08/2016	9.60	Call	Bond Future	2,698.4800	2.6985	2,456.6000	2.4566	(8.964)	0	0	5,760
2016/04/22	R209	04/08/2016	9.26	Put	Bond Future	3,841.4600	3.8415	4,108.2300	4.1082	6.944	0	0	0
2016/04/22	R209	04/08/2016	9.25	Put	Bond Future	3,886.6600	3.8867	4,155.3000	4.1553	6.912	0	0	0
2016/04/22	R209	04/08/2016	10.29	Put	Bond Future	920.2500	0.9203	1,015.0600	1.0151	10.303	0	0	250
2016/04/22	R209	03/11/2016	10.26	Call	Bond Future	6,012.2200	6.0122	5,689.8400	5.6898	(5.362)	0	0	0
2016/04/22	R209	03/11/2016			Bond Future	9.6178	71.3048	9.6859	70.8503	0.707	0.0000	0.0000	0
2016/04/22	R209	03/11/2016	10.24	Call	Bond Future	5,929.2000	5.9292	5,608.9700	5.6090	(5.401)	0	0	0
2016/04/22	R209	03/11/2016	10.25	Call	Bond Future	5,970.6700	5.9707	5,649.3600	5.6494	(5.381)	0	0	0
2016/04/22	R209	03/11/2016	10.24	Put	Bond Future	1,934.2300	1.9342	2,068.5000	2.0685	6.942	0	0	0
2016/04/22	R209	03/11/2016	10.25	Put	Bond Future	1,914.3500	1.9144	2,047.5400	2.0475	6.957	0	0	0
2016/04/22	R209	03/11/2016	10.26	Put	Bond Future	1,894.6500	1.8947	2,026.7700	2.0268	6.973	0	0	0
2016/04/22	R209	02/02/2017	9.55	Put	Bond Future	707.5500	0.7075	1,172.1700	1.1722	65.666	0	0	0
2016/04/22	R209	02/02/2017			Bond Future	9.6554	72.7481	9.7255	72.2835	0.726	0.0000	0.0000	0
2016/04/22	R209	02/02/2017	9.54	Put	Bond Future	775.2400	0.7752	1,239.8600	1.2399	59.932	0	0	0
2016/04/22	R209	02/02/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R209	02/02/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R209	02/02/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R209	02/02/2017	9.53	Put	Bond Future	843.0200	0.8430	1,307.6400	1.3076	55.114	0	0	0
2016/04/22	R210	05/05/2016			Bond Future	184.1781	184.1781	184.2154	184.2154	0.020	0.0000	0.0000	1,441
2016/04/22	R210	05/05/2016	184.99	Put	Bond Future	811.9300	0.8119	774.6400	0.7746	(4.593)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/22	R210	05/05/2016	185.00	Put	Bond Future	821.9300		0.8219	784.6400	0.7846	(4.537)	0	0	0
2016/04/22	R210	05/05/2016	185.01	Put	Bond Future	831.9300		0.8319	794.6400	0.7946	(4.482)	0	0	0
2016/04/22	R210	05/05/2016	184.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R210	05/05/2016	185.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R210	05/05/2016	185.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R210	04/08/2016			Bond Future	187.6951		187.6951	187.7307	187.7307	0.019	0.0000	0.0000	0
2016/04/22	R210	04/08/2016	181.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R210	04/08/2016	181.52	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R210	04/08/2016	181.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R210	04/08/2016	181.50	Call	Bond Future	6,195.0500		6.1950	6,230.6900	6.2307	0.575	0	0	0
2016/04/22	R210	04/08/2016	181.52	Call	Bond Future	6,175.0500		6.1750	6,210.6900	6.2107	0.577	0	0	0
2016/04/22	R210	04/08/2016	181.51	Call	Bond Future	6,185.0500		6.1850	6,220.6900	6.2207	0.576	0	0	0
2016/04/22	R210	03/11/2016			Bond Future	188.9827		188.9827	189.0166	189.0166	0.018	0.0000	0.0000	0
2016/04/22	R210	03/11/2016	188.90	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R210	03/11/2016	188.92	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R210	03/11/2016	188.91	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R210	03/11/2016	188.90	Call	Bond Future	82.7100		0.0827	116.6400	0.1166	41.023	0	0	0
2016/04/22	R210	03/11/2016	188.91	Call	Bond Future	72.7100		0.0727	106.6400	0.1066	46.665	0	0	0
2016/04/22	R210	03/11/2016	188.92	Call	Bond Future	62.7100		0.0627	96.6400	0.0966	54.106	0	0	0
2016/04/22	R211	05/05/2016	139.01	Put	Bond Future	761.1600		0.7612	743.2100	0.7432	(2.358)	0	0	0
2016/04/22	R211	05/05/2016			Bond Future	138.2488		138.2488	138.2668	138.2668	0.013	0.0000	0.0000	62
2016/04/22	R211	05/05/2016	139.00	Put	Bond Future	751.1600		0.7512	733.2100	0.7332	(2.390)	0	0	0
2016/04/22	R211	05/05/2016	139.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R211	05/05/2016	138.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R211	05/05/2016	139.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R211	05/05/2016	138.99	Put	Bond Future	741.1600		0.7412	723.2100	0.7232	(2.422)	0	0	0
2016/04/22	R211	04/08/2016	137.08	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R211	04/08/2016			Bond Future	139.1290		139.1290	139.1457	139.1457	0.012	0.0000	0.0000	0
2016/04/22	R211	04/08/2016	137.09	Call	Bond Future	2,039.0000		2.0390	2,055.7100	2.0557	0.820	0	0	0
2016/04/22	R211	04/08/2016	137.07	Call	Bond Future	2,059.0000		2.0590	2,075.7100	2.0757	0.812	0	0	0
2016/04/22	R211	04/08/2016	137.08	Call	Bond Future	2,049.0000		2.0490	2,065.7100	2.0657	0.816	0	0	0
2016/04/22	R211	04/08/2016	137.07	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R211	04/08/2016	137.09	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R211	03/11/2016	141.75	Call	Bond Future	37.0200		0.0370	52.1600	0.0522	40.897	0	0	0
2016/04/22	R211	03/11/2016			Bond Future	141.7870		141.7870	141.8022	141.8022	0.011	0.0000	0.0000	0
2016/04/22	R211	03/11/2016	141.76	Call	Bond Future	27.0200		0.0270	42.1600	0.0422	56.033	0	0	0
2016/04/22	R211	03/11/2016	141.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R211	03/11/2016	141.76	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R211	03/11/2016	141.74	Call	Bond Future	47.0200		0.0470	62.1600	0.0622	32.199	0	0	0
2016/04/22	R211	03/11/2016	141.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R212	05/05/2016	145.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R212	05/05/2016			Bond Future	144.5583		144.5583	144.5868	144.5868	0.020	0.0000	0.0000	3,488
2016/04/22	R212	05/05/2016	145.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R212	05/05/2016	144.99	Put	Bond Future	431.6500		0.4316	403.2300	0.4032	(6.584)	0	0	0
2016/04/22	R212	05/05/2016	145.01	Put	Bond Future	451.6500		0.4516	423.2300	0.4232	(6.292)	0	0	0
2016/04/22	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
2016/04/22	R212	05/05/2016	145.00	Put	Bond Future	441.6500	0.4416	413.2300	0.4132	(6.435)	0	0	0
2016/04/22	R212	04/08/2016	142.43	Call	Bond Future	2,957.2300	2.9572	2,984.5000	2.9845	0.922	0	0	0
2016/04/22	R212	04/08/2016			Bond Future	145.3872	145.3872	145.4145	145.4145	0.019	0.0000	0.0000	1,090
2016/04/22	R212	04/08/2016	142.44	Call	Bond Future	2,947.2300	2.9472	2,974.5000	2.9745	0.925	0	0	0
2016/04/22	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R212	04/08/2016	142.42	Call	Bond Future	2,967.2300	2.9672	2,994.5000	2.9945	0.919	0	0	0
2016/04/22	R212	03/11/2016			Bond Future	148.1648	148.1648	148.1907	148.1907	0.017	0.0000	0.0000	0
2016/04/22	R212	03/11/2016	148.11	Call	Bond Future	54.8000	0.0548	80.6800	0.0807	47.226	0	0	0
2016/04/22	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R212	03/11/2016	148.12	Call	Bond Future	44.8000	0.0448	70.6800	0.0707	57.768	0	0	0
2016/04/22	R212	03/11/2016	148.10	Call	Bond Future	64.8000	0.0648	90.6800	0.0907	39.938	0	0	0
2016/04/22	R213	05/05/2016	8.74	Put	Bond Future	4,617.3200	4.6173	5,077.9600	5.0780	9.976	0	0	0
2016/04/22	R213	05/05/2016	8.76	Put	Bond Future	4,472.9300	4.4729	4,931.9400	4.9319	10.262	0	0	0
2016/04/22	R213	05/05/2016			Bond Future	9.3882	82.4445	9.4574	81.9746	0.736	0.0000	0.0000	31,279
2016/04/22	R213	05/05/2016	8.75	Put	Bond Future	4,545.0200	4.5450	5,004.8700	5.0049	10.118	0	0	0
2016/04/22	R213	05/05/2016	8.74	Call	Bond Future	15.4400	0.0154	6.2000	0.0062	(59.845)	0	0	0
2016/04/22	R213	05/05/2016	8.75	Call	Bond Future	16.8900	0.0169	6.8600	0.0069	(59.384)	0	0	0
2016/04/22	R213	05/05/2016	8.76	Call	Bond Future	18.4600	0.0185	7.5900	0.0076	(58.884)	0	0	0
2016/04/22	R213	04/08/2016			Bond Future	9.4378	84.0118	9.5092	83.5322	0.757	0.0000	0.0000	18,300
2016/04/22	R213	04/08/2016	8.99	Put	Bond Future	4,420.0000	4.4200	4,737.7100	4.7377	7.188	0	0	0
2016/04/22	R213	04/08/2016	9.01	Put	Bond Future	4,322.7500	4.3227	4,636.5800	4.6366	7.260	0	0	0
2016/04/22	R213	04/08/2016	9.00	Put	Bond Future	4,371.2100	4.3712	4,686.9800	4.6870	7.224	0	0	0
2016/04/22	R213	04/08/2016	9.01	Call	Bond Future	1,363.4400	1.3634	1,197.6500	1.1977	(12.160)	0	0	0
2016/04/22	R213	04/08/2016	8.99	Call	Bond Future	1,318.6300	1.3186	1,156.7200	1.1567	(12.279)	0	0	0
2016/04/22	R213	04/08/2016	9.00	Call	Bond Future	1,340.9100	1.3409	1,177.0600	1.1771	(12.219)	0	0	0
2016/04/22	R213	03/11/2016			Bond Future	9.4870	82.0593	9.5608	81.5693	0.778	0.0000	0.0000	0
2016/04/22	R213	03/11/2016	10.18	Put	Bond Future	1,721.3300	1.7213	1,858.7800	1.8588	7.985	0	0	0
2016/04/22	R213	03/11/2016	10.20	Put	Bond Future	1,684.6000	1.6846	1,819.7500	1.8197	8.023	0	0	0
2016/04/22	R213	03/11/2016	10.18	Call	Bond Future	6,160.2300	6.1602	5,807.7300	5.8077	(5.722)	0	0	0
2016/04/22	R213	03/11/2016	10.19	Put	Bond Future	1,702.7800	1.7028	1,839.0700	1.8391	8.004	0	0	0
2016/04/22	R213	03/11/2016	10.19	Call	Bond Future	6,203.1700	6.2032	5,849.5100	5.8495	(5.701)	0	0	0
2016/04/22	R213	03/11/2016	10.20	Call	Bond Future	6,246.4000	6.2464	5,891.6000	5.8916	(5.680)	0	0	0
2016/04/22	R213	02/02/2017	9.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R213	02/02/2017	9.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R213	02/02/2017			Bond Future	9.5284	83.7199	9.6048	83.2190	0.801	0.0000	0.0000	0
2016/04/22	R213	02/02/2017	9.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R213	02/02/2017	9.40	Put	Bond Future	852.6500	0.8527	1,353.5200	1.3535	58.743	0	0	0
2016/04/22	R213	02/02/2017	9.42	Put	Bond Future	719.0500	0.7191	1,219.9200	1.2199	69.657	0	0	0
2016/04/22	R213	02/02/2017	9.41	Put	Bond Future	785.8100	0.7858	1,286.6800	1.2867	63.739	0	0	0
2016/04/22	R214	05/05/2016	9.01	Call	Bond Future	19.7600	0.0198	8.6900	0.0087	(56.022)	0	0	0
2016/04/22	R214	05/05/2016	9.30	Put	Bond Future	2,730.7700	2.7308	3,110.4300	3.1104	13.903	0	0	0
2016/04/22	R214	05/05/2016			Bond Future	9.6529	71.7350	9.7170	71.2855	0.664	0.0000	0.0000	27,274

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
2016/04/22	R214	05/05/2016	8.99	Call	Bond Future	16.5700	0.0166	7.1200	0.0071	(57.031)	0	0	0
2016/04/22	R214	05/05/2016	9.00	Call	Bond Future	18.1000	0.0181	7.8700	0.0079	(56.519)	0	0	0
2016/04/22	R214	05/05/2016	8.99	Put	Bond Future	4,958.7800	4.9588	5,398.8700	5.3989	8.875	0	0	0
2016/04/22	R214	05/05/2016	9.01	Put	Bond Future	4,804.6700	4.8047	5,243.1400	5.2431	9.126	0	0	0
2016/04/22	R214	05/05/2016	9.30	Call	Bond Future	168.1000	0.1681	98.2200	0.0982	(41.570)	0	0	0
2016/04/22	R214	05/05/2016	9.00	Put	Bond Future	4,881.5900	4.8816	5,320.9000	5.3209	8.999	0	0	0
2016/04/22	R214	04/08/2016	9.25	Put	Bond Future	4,708.0600	4.7081	5,007.1600	5.0072	6.353	0	0	0
2016/04/22	R214	04/08/2016	11.30	Call	Bond Future	10,063.6500	10.0637	9,631.9900	9.6320	(4.289)	0	0	5,800
2016/04/22	R214	04/08/2016	9.24	Call	Bond Future	1,412.4100	1.4124	1,254.5000	1.2545	(11.180)	0	0	0
2016/04/22	R214	04/08/2016			Bond Future	9.7010	73.0988	9.7671	72.6400	0.681	0.0000	0.0000	5,276
2016/04/22	R214	04/08/2016	9.30	Call	Bond Future	1,556.4200	1.5564	1,387.4300	1.3874	(10.858)	0	0	1,300
2016/04/22	R214	04/08/2016	8.55	Put	Bond Future	9,226.4300	9.2264	9,630.1000	9.6301	4.375	0	0	0
2016/04/22	R214	04/08/2016	9.25	Call	Bond Future	1,435.7700	1.4358	1,276.0300	1.2760	(11.126)	0	0	0
2016/04/22	R214	04/08/2016	11.30	Put	Bond Future	215.5800	0.2156	242.7600	0.2428	12.608	0	0	0
2016/04/22	R214	04/08/2016	10.30	Put	Bond Future	1,201.1100	1.2011	1,316.3100	1.3163	9.591	0	0	0
2016/04/22	R214	04/08/2016	9.26	Call	Bond Future	1,459.3700	1.4594	1,297.8000	1.2978	(11.071)	0	0	0
2016/04/22	R214	04/08/2016	9.30	Put	Bond Future	4,453.7600	4.4538	4,743.6100	4.7436	6.508	0	0	0
2016/04/22	R214	04/08/2016	8.55	Call	Bond Future	359.3700	0.3594	304.2000	0.3042	(15.352)	0	0	1,300
2016/04/22	R214	04/08/2016	9.24	Put	Bond Future	4,760.0700	4.7601	5,061.0000	5.0610	6.322	0	0	0
2016/04/22	R214	04/08/2016	10.30	Call	Bond Future	5,188.3500	5.1884	4,844.7100	4.8447	(6.623)	0	0	5,800
2016/04/22	R214	04/08/2016	9.26	Put	Bond Future	4,656.4200	4.6564	4,953.6900	4.9537	6.384	0	0	0
2016/04/22	R214	03/11/2016	10.35	Put	Bond Future	2,072.9500	2.0729	2,214.0600	2.2141	6.807	0	0	0
2016/04/22	R214	03/11/2016			Bond Future	9.7486	71.1922	9.8166	70.7236	0.698	0.0000	0.0000	0
2016/04/22	R214	03/11/2016	10.34	Put	Bond Future	2,094.0400	2.0940	2,236.2700	2.2363	6.792	0	0	0
2016/04/22	R214	03/11/2016	10.35	Call	Bond Future	6,043.5000	6.0435	5,715.9800	5.7160	(5.419)	0	0	0
2016/04/22	R214	03/11/2016	10.33	Call	Bond Future	5,959.9300	5.9599	5,634.6500	5.6347	(5.458)	0	0	0
2016/04/22	R214	03/11/2016	10.34	Call	Bond Future	6,001.6700	6.0017	5,675.2700	5.6753	(5.438)	0	0	0
2016/04/22	R214	03/11/2016	10.33	Put	Bond Future	2,115.3300	2.1153	2,258.6800	2.2587	6.777	0	0	0
2016/04/22	R214	02/02/2017			Bond Future	9.7896	72.6330	9.8597	72.1540	0.716	0.0000	0.0000	0
2016/04/22	R214	02/02/2017	9.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R214	02/02/2017	9.66	Put	Bond Future	900.6400	0.9006	1,379.6400	1.3796	53.184	0	0	0
2016/04/22	R214	02/02/2017	9.68	Put	Bond Future	760.4200	0.7604	1,239.4200	1.2394	62.992	0	0	0
2016/04/22	R214	02/02/2017	9.67	Put	Bond Future	830.4800	0.8305	1,309.4800	1.3095	57.677	0	0	0
2016/04/22	R214	02/02/2017	9.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R214	02/02/2017	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R248	05/05/2016			Bond Future	9.7434	91.9775	9.8024	91.4535	0.606	0.0000	0.0000	28,603
2016/04/22	R248	05/05/2016	8.99	Put	Bond Future	7,207.5000	7.2075	7,724.7200	7.7247	7.176	0	0	0
2016/04/22	R248	05/05/2016	9.01	Put	Bond Future	7,005.8900	7.0059	7,521.8800	7.5219	7.365	0	0	0
2016/04/22	R248	05/05/2016	8.99	Call	Bond Future	11.9300	0.0119	5.1100	0.0051	(57.167)	0	0	0
2016/04/22	R248	05/05/2016	9.00	Put	Bond Future	7,106.5300	7.1065	7,623.1700	7.6232	7.270	0	0	0
2016/04/22	R248	05/05/2016	9.00	Call	Bond Future	13.0500	0.0130	5.6500	0.0056	(56.705)	0	0	0
2016/04/22	R248	05/05/2016	9.01	Call	Bond Future	14.3100	0.0143	6.2600	0.0063	(56.254)	0	0	0
2016/04/22	R248	04/08/2016			Bond Future	9.7944	93.7261	9.8553	93.1912	0.622	0.0000	0.0000	35,147
2016/04/22	R248	04/08/2016	9.25	Call	Bond Future	1,663.6000	1.6636	1,490.7100	1.4907	(10.393)	0	0	0
2016/04/22	R248	04/08/2016	9.24	Put	Bond Future	6,782.0500	6.7821	7,146.0900	7.1461	5.368	0	0	0
2016/04/22	R248	04/08/2016	9.26	Put	Bond Future	6,642.5700	6.6426	7,002.5300	7.0025	5.419	0	0	0
2016/04/22	R248	04/08/2016	9.25	Put	Bond Future	6,712.0800	6.7121	7,074.0800	7.0741	5.393	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
2016/04/22	R248	04/08/2016	9.26	Call	Bond Future	1,691.3200	1.6913	1,516.3900	1.5164	(10.343)	0	0	0
2016/04/22	R248	04/08/2016	9.24	Call	Bond Future	1,636.1600	1.6362	1,465.3100	1.4653	(10.442)	0	0	0
2016/04/22	R248	03/11/2016	10.38	Call	Bond Future	7,478.0000	7.4780	7,106.0300	7.1060	(4.974)	0	0	0
2016/04/22	R248	03/11/2016			Bond Future	9.8449	91.0705	9.9077	90.5242	0.638	0.0000	0.0000	0
2016/04/22	R248	03/11/2016	10.39	Call	Bond Future	7,529.3000	7.5293	7,156.0600	7.1561	(4.957)	0	0	0
2016/04/22	R248	03/11/2016	10.37	Put	Bond Future	3,035.4900	3.0355	3,211.1300	3.2111	5.786	0	0	0
2016/04/22	R248	03/11/2016	10.39	Put	Bond Future	2,978.1900	2.9782	3,151.2800	3.1513	5.812	0	0	0
2016/04/22	R248	03/11/2016	10.37	Call	Bond Future	7,427.0300	7.4270	7,056.3400	7.0563	(4.991)	0	0	0
2016/04/22	R248	03/11/2016	10.38	Put	Bond Future	3,006.6000	3.0066	3,180.9600	3.1810	5.799	0	0	0
2016/04/22	R248	02/02/2017	9.76	Put	Bond Future	1,131.0300	1.1310	1,689.6800	1.6897	49.393	0	0	0
2016/04/22	R248	02/02/2017	9.78	Put	Bond Future	953.9500	0.9539	1,512.6000	1.5126	58.562	0	0	0
2016/04/22	R248	02/02/2017			Bond Future	9.8890	92.9137	9.9537	92.3551	0.655	0.0000	0.0000	0
2016/04/22	R248	02/02/2017	9.77	Put	Bond Future	1,042.4100	1.0424	1,601.0600	1.6011	53.592	0	0	0
2016/04/22	R248	02/02/2017	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R248	02/02/2017	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/22	R248	02/02/2017	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

813573