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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/04/2016 TO 26/04/2016

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
2016/04/26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	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
2016/04/26	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	2025	05/05/2016			Bond Future	126.0507	126.0507	126.1473	126.1473	0.077	0.0000	0.0000	4,068
2016/04/26	2025	05/05/2016	126.00	Call	Bond Future	50.7400	0.0507	147.3100	0.1473	190.323	0	0	0
2016/04/26	2025	05/05/2016	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2025	05/05/2016	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2025	05/05/2016	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2025	05/05/2016	126.01	Call	Bond Future	40.7400	0.0407	137.3100	0.1373	237.040	0	0	0
2016/04/26	2025	05/05/2016	125.99	Call	Bond Future	60.7400	0.0607	157.3100	0.1573	158.989	0	0	0
2016/04/26	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2025	04/08/2016			Bond Future	127.1875	127.1875	127.2845	127.2845	0.076	0.0000	0.0000	2,204
2016/04/26	2025	04/08/2016	123.86	Call	Bond Future	3,327.5300	3.3275	3,424.4600	3.4245	2.913	0	0	0
2016/04/26	2025	04/08/2016	123.87	Call	Bond Future	3,317.5300	3.3175	3,414.4600	3.4145	2.922	0	0	0
2016/04/26	2025	04/08/2016	123.85	Call	Bond Future	3,337.5300	3.3375	3,434.4600	3.4345	2.904	0	0	0
2016/04/26	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2025	03/11/2016			Bond Future	129.6157	129.6157	129.7129	129.7129	0.075	0.0000	0.0000	0
2016/04/26	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2025	03/11/2016	129.21	Call	Bond Future	405.6600	0.4057	502.8600	0.5029	23.961	0	0	0
2016/04/26	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2025	03/11/2016	129.22	Call	Bond Future	395.6600	0.3957	492.8600	0.4929	24.567	0	0	0
2016/04/26	2025	03/11/2016	129.23	Call	Bond Future	385.6600	0.3857	482.8600	0.4829	25.204	0	0	0
2016/04/26	2030	05/05/2016	8.99	Put	Bond Future	3,431.2800	3.4313	3,376.1000	3.3761	(1.608)	0	0	0
2016/04/26	2030	05/05/2016	9.01	Put	Bond Future	3,283.9900	3.2840	3,228.8100	3.2288	(1.680)	0	0	0
2016/04/26	2030	05/05/2016			Bond Future	9.4679	91.0263	9.4600	91.0815	(0.083)	0.0000	0.0000	8,120
2016/04/26	2030	05/05/2016	9.00	Put	Bond Future	3,357.5900	3.3576	3,302.4100	3.3024	(1.643)	0	0	0
2016/04/26	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2030	04/08/2016	10.17	Call	Bond Future	4,264.8900	4.2649	4,320.0000	4.3200	1.292	0	0	0
2016/04/26	2030	04/08/2016			Bond Future	9.5287	88.7467	9.5207	88.8018	(0.084)	0.0000	0.0000	23,052
2016/04/26	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2030	03/11/2016	9.35	Put	Bond Future	1,589.2300	1.5892	1,534.0400	1.5340	(3.473)	0	0	0
2016/04/26	2030	03/11/2016			Bond Future	9.5810	90.4342	9.5729	90.4894	(0.085)	0.0000	0.0000	0
2016/04/26	2030	03/11/2016	9.34	Put	Bond Future	1,658.9300	1.6589	1,603.7400	1.6037	(3.327)	0	0	0
2016/04/26	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2030	03/11/2016	9.33	Put	Bond Future	1,728.7000	1.7287	1,673.5100	1.6735	(3.193)	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
2016/04/26	2032	05/05/2016			Bond Future		9.6077	89.9351	9.5999	89.9929	0.0000	0.0000	9,032
2016/04/26	2032	05/05/2016	8.99	Put	Bond Future	4,763.2000		4.7632	4,703.0700	4.7031	0	0	0
2016/04/26	2032	05/05/2016	9.01	Put	Bond Future	4,605.5100		4.6055	4,544.9500	4.5450	0	0	0
2016/04/26	2032	05/05/2016	9.00	Put	Bond Future	4,684.2500		4.6843	4,623.9200	4.6239	0	0	0
2016/04/26	2032	05/05/2016	9.01	Call	Bond Future	10.3100		0.0103	7.5700	0.0076	0	0	0
2016/04/26	2032	05/05/2016	8.99	Call	Bond Future	8.3000		0.0083	5.9900	0.0060	0	0	0
2016/04/26	2032	05/05/2016	9.00	Call	Bond Future	9.2500		0.0093	6.7400	0.0067	0	0	0
2016/04/26	2032	04/08/2016	9.01	Call	Bond Future	998.4700		0.9985	1,002.1200	1.0021	0	0	0
2016/04/26	2032	04/08/2016			Bond Future	9.6675		91.6430	9.6596	91.7008	0.0000	0.0000	6,960
2016/04/26	2032	04/08/2016	8.99	Call	Bond Future	961.5700		0.9616	964.9900	0.9650	0	0	0
2016/04/26	2032	04/08/2016	9.00	Call	Bond Future	979.9000		0.9799	983.4400	0.9834	0	0	0
2016/04/26	2032	04/08/2016	8.99	Put	Bond Future	6,124.9700		6.1250	6,070.6000	6.0706	0	0	0
2016/04/26	2032	04/08/2016	9.01	Put	Bond Future	6,003.2400		6.0032	5,949.1000	5.9491	0	0	0
2016/04/26	2032	04/08/2016	9.00	Put	Bond Future	6,063.9300		6.0639	6,009.6800	6.0097	0	0	0
2016/04/26	2032	03/11/2016			Bond Future	9.7237		89.2264	9.7156	89.2844	0.0000	0.0000	0
2016/04/26	2032	03/11/2016	10.28	Put	Bond Future	2,244.4100		2.2444	2,216.3300	2.2163	0	0	0
2016/04/26	2032	03/11/2016	10.30	Put	Bond Future	2,198.6500		2.1987	2,170.9100	2.1709	0	0	0
2016/04/26	2032	03/11/2016	10.29	Put	Bond Future	2,221.4400		2.2214	2,193.5200	2.1935	0	0	0
2016/04/26	2032	03/11/2016	10.30	Call	Bond Future	6,220.0500		6.2200	6,250.3100	6.2503	0	0	0
2016/04/26	2032	03/11/2016	10.28	Call	Bond Future	6,130.8200		6.1308	6,160.7400	6.1607	0	0	0
2016/04/26	2032	03/11/2016	10.29	Call	Bond Future	6,175.3800		6.1754	6,205.4600	6.2055	0	0	0
2016/04/26	2032	02/02/2017	9.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0	0	0
2016/04/26	2032	02/02/2017			Bond Future	9.7715		91.0274	9.7634	91.0854	0.0000	0.0000	0
2016/04/26	2032	02/02/2017	9.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0	0	0
2016/04/26	2032	02/02/2017	9.52	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0	0	0
2016/04/26	2032	02/02/2017	9.51	Put	Bond Future	1,894.9900		1.8950	1,836.9600	1.8370	0	0	0
2016/04/26	2032	02/02/2017	9.53	Put	Bond Future	1,747.9800		1.7480	1,689.9500	1.6900	0	0	0
2016/04/26	2032	02/02/2017	9.52	Put	Bond Future	1,821.4400		1.8214	1,763.4100	1.7634	0	0	0
2016/04/26	2033	05/05/2016			Bond Future	106.4919		106.4919	106.5743	106.5743	0.0000	0.0000	284
2016/04/26	2033	05/05/2016	102.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0	0	0
2016/04/26	2033	05/05/2016	102.40	Call	Bond Future	4,091.9400		4.0919	4,174.3100	4.1743	0	0	0
2016/04/26	2033	05/05/2016	102.41	Call	Bond Future	4,081.9400		4.0819	4,164.3100	4.1643	0	0	0
2016/04/26	2033	05/05/2016	102.39	Call	Bond Future	4,101.9400		4.1019	4,184.3100	4.1843	0	0	0
2016/04/26	2033	05/05/2016	102.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0	0	0
2016/04/26	2033	05/05/2016	102.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0	0	0
2016/04/26	2033	04/08/2016	104.99	Call	Bond Future	3,533.3100		3.5333	3,615.8500	3.6158	0	0	0
2016/04/26	2033	04/08/2016	105.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0	0	0
2016/04/26	2033	04/08/2016			Bond Future	108.5233		108.5233	108.6058	108.6058	0.0000	0.0000	3,470
2016/04/26	2033	04/08/2016	104.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0	0	0
2016/04/26	2033	04/08/2016	105.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0	0	0
2016/04/26	2033	04/08/2016	105.00	Call	Bond Future	3,523.3100		3.5233	3,605.8500	3.6058	0	0	0
2016/04/26	2033	04/08/2016	105.01	Call	Bond Future	3,513.3100		3.5133	3,595.8500	3.5958	0	0	0
2016/04/26	2033	03/11/2016			Bond Future	109.5655		109.5655	109.6484	109.6484	0.0000	0.0000	0
2016/04/26	2033	03/11/2016	109.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0	0	0
2016/04/26	2033	03/11/2016	109.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0	0	0
2016/04/26	2033	03/11/2016	109.18	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0	0	0
2016/04/26	2033	03/11/2016	109.16	Call	Bond Future	405.4800		0.4055	488.4000	0.4884	0	0	0

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2016/04/26	2033	03/11/2016	109.17	Call	Bond Future	395.4800	0.3955	478.4000	0.4784	20.967	0	0	0
2016/04/26	2033	03/11/2016	109.18	Call	Bond Future	385.4800	0.3855	468.4000	0.4684	21.511	0	0	0
2016/04/26	2037	05/05/2016	8.99	Call	Bond Future	2.1000	0.0021	1.4200	0.0014	(32.381)	0	0	0
2016/04/26	2037	05/05/2016	9.00	Put	Bond Future	6,405.3800	6.4054	6,301.0100	6.3010	(1.629)	0	0	0
2016/04/26	2037	05/05/2016	9.67	Call	Bond Future	633.7100	0.6337	628.8700	0.6289	(0.764)	0	0	500
2016/04/26	2037	05/05/2016			Bond Future	9.7528	91.2495	9.7400	91.3531	(0.132)	0.0000	0.0000	19,357
2016/04/26	2037	05/05/2016	9.00	Call	Bond Future	2.3800	0.0024	1.6200	0.0016	(31.933)	0	0	0
2016/04/26	2037	05/05/2016	9.67	Put	Bond Future	1,304.3000	1.3043	1,195.8500	1.1958	(8.315)	0	0	0
2016/04/26	2037	05/05/2016	9.01	Call	Bond Future	2.6900	0.0027	1.8500	0.0019	(31.227)	0	0	0
2016/04/26	2037	05/05/2016	8.99	Put	Bond Future	6,494.9800	6.4950	6,390.6900	6.3907	(1.606)	0	0	0
2016/04/26	2037	05/05/2016	9.01	Put	Bond Future	6,315.9400	6.3159	6,211.4900	6.2115	(1.654)	0	0	0
2016/04/26	2037	04/08/2016			Bond Future	9.8135	88.7236	9.8004	88.8281	(0.134)	0.0000	0.0000	39,584
2016/04/26	2037	04/08/2016	9.24	Put	Bond Future	6,102.1100	6.1021	6,014.8800	6.0149	(1.430)	0	0	0
2016/04/26	2037	04/08/2016	9.26	Put	Bond Future	5,976.6800	5.9767	5,890.0500	5.8900	(1.449)	0	0	0
2016/04/26	2037	04/08/2016	9.24	Call	Bond Future	1,348.1500	1.3481	1,365.4300	1.3654	1.282	0	0	0
2016/04/26	2037	04/08/2016	9.25	Put	Bond Future	6,039.1100	6.0391	5,952.1800	5.9522	(1.439)	0	0	0
2016/04/26	2037	04/08/2016	9.25	Call	Bond Future	1,371.4500	1.3715	1,389.0300	1.3890	1.282	0	0	0
2016/04/26	2037	04/08/2016	9.26	Call	Bond Future	1,395.1900	1.3952	1,413.0700	1.4131	1.282	0	0	0
2016/04/26	2037	03/11/2016	10.35	Call	Bond Future	6,407.4700	6.4075	6,466.3000	6.4663	0.918	0	0	0
2016/04/26	2037	03/11/2016	10.36	Put	Bond Future	2,700.2100	2.7002	2,653.7500	2.6538	(1.721)	0	0	0
2016/04/26	2037	03/11/2016			Bond Future	9.8662	90.4107	9.8528	90.5162	(0.136)	0.0000	0.0000	0
2016/04/26	2037	03/11/2016	10.36	Call	Bond Future	6,454.3000	6.4543	6,513.4100	6.5134	0.916	0	0	0
2016/04/26	2037	03/11/2016	10.37	Call	Bond Future	6,501.2500	6.5013	6,560.6500	6.5607	0.914	0	0	0
2016/04/26	2037	03/11/2016	10.35	Put	Bond Future	2,726.8700	2.7269	2,680.1300	2.6801	(1.714)	0	0	0
2016/04/26	2037	03/11/2016	10.37	Put	Bond Future	2,673.7800	2.6738	2,627.6100	2.6276	(1.727)	0	0	0
2016/04/26	2037	02/02/2017	9.68	Put	Bond Future	1,835.9200	1.8359	1,729.2900	1.7293	(5.808)	0	0	0
2016/04/26	2037	02/02/2017			Bond Future	9.9118	87.9785	9.8981	88.0851	(0.138)	0.0000	0.0000	0
2016/04/26	2037	02/02/2017	9.67	Put	Bond Future	1,916.4800	1.9165	1,809.8500	1.8099	(5.564)	0	0	0
2016/04/26	2037	02/02/2017	9.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2037	02/02/2017	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2037	02/02/2017	9.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2037	02/02/2017	9.66	Put	Bond Future	1,997.1600	1.9972	1,890.5300	1.8905	(5.339)	0	0	0
2016/04/26	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2038	05/05/2016			Bond Future	134.1357	134.1357	134.2398	134.2398	0.078	0.0000	0.0000	10,578
2016/04/26	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2038	05/05/2016	131.01	Call	Bond Future	3,125.6800	3.1257	3,229.8300	3.2298	3.332	0	0	0
2016/04/26	2038	05/05/2016	130.99	Call	Bond Future	3,145.6800	3.1457	3,249.8300	3.2498	3.311	0	0	0
2016/04/26	2038	05/05/2016	131.00	Call	Bond Future	3,135.6800	3.1357	3,239.8300	3.2398	3.321	0	0	0
2016/04/26	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2038	04/08/2016			Bond Future	135.2681	135.2681	135.3727	135.3727	0.077	0.0000	0.0000	12,055
2016/04/26	2038	04/08/2016	129.31	Call	Bond Future	5,958.0900	5.9581	6,062.7200	6.0627	1.756	0	0	0
2016/04/26	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2038	04/08/2016	129.32	Call	Bond Future	5,948.0900	5.9481	6,052.7200	6.0527	1.759	0	0	0
2016/04/26	2038	04/08/2016	129.30	Call	Bond Future	5,968.0900	5.9681	6,072.7200	6.0727	1.753	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
2016/04/26	2038	03/11/2016	136.32	Call	Bond Future	1,530.6300	1.5306	1,635.4300	1.6354	6.847	0	0	0
2016/04/26	2038	03/11/2016			Bond Future	137.8506	137.8506	137.9554	137.9554	0.076	0.0000	0.0000	0
2016/04/26	2038	03/11/2016	136.33	Call	Bond Future	1,520.6300	1.5206	1,625.4300	1.6254	6.892	0	0	0
2016/04/26	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2038	03/11/2016	136.31	Call	Bond Future	1,540.6300	1.5406	1,645.4300	1.6454	6.802	0	0	0
2016/04/26	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2040	05/05/2016	9.50	Call	Bond Future	171.8700	0.1719	153.2700	0.1533	(10.822)	0	0	0
2016/04/26	2040	05/05/2016			Bond Future	9.8178	94.9729	9.8100	95.0403	(0.080)	0.0000	0.0000	1,600
2016/04/26	2040	05/05/2016	9.51	Call	Bond Future	184.2200	0.1842	165.0400	0.1650	(10.411)	0	0	0
2016/04/26	2040	05/05/2016	9.49	Call	Bond Future	160.2000	0.1602	142.1900	0.1422	(11.242)	0	0	0
2016/04/26	2040	05/05/2016	9.50	Put	Bond Future	2,964.4800	2.9645	2,878.4600	2.8785	(2.902)	0	0	0
2016/04/26	2040	05/05/2016	9.49	Put	Bond Future	3,042.9200	3.0429	2,957.4900	2.9575	(2.808)	0	0	0
2016/04/26	2040	05/05/2016	9.51	Put	Bond Future	2,886.8600	2.8869	2,800.2600	2.8003	(3.000)	0	0	0
2016/04/26	2040	04/08/2016			Bond Future	9.8789	92.2672	9.8710	92.3347	(0.081)	0.0000	0.0000	812
2016/04/26	2040	04/08/2016	9.49	Put	Bond Future	5,378.9500	5.3789	5,320.3000	5.3203	(1.090)	0	0	0
2016/04/26	2040	04/08/2016	9.50	Call	Bond Future	2,015.0700	2.0151	2,024.1800	2.0242	0.452	0	0	0
2016/04/26	2040	04/08/2016	9.51	Call	Bond Future	2,045.8500	2.0459	2,055.1700	2.0552	0.456	0	0	0
2016/04/26	2040	04/08/2016	9.49	Call	Bond Future	1,984.4000	1.9844	1,993.3000	1.9933	0.448	0	0	0
2016/04/26	2040	04/08/2016	9.51	Put	Bond Future	5,260.8500	5.2609	5,202.6200	5.2026	(1.107)	0	0	0
2016/04/26	2040	04/08/2016	9.50	Put	Bond Future	5,319.7800	5.3198	5,261.3400	5.2613	(1.099)	0	0	0
2016/04/26	2040	03/11/2016			Bond Future	9.9321	94.0216	9.9240	94.0895	(0.081)	0.0000	0.0000	0
2016/04/26	2040	03/11/2016	9.69	Put	Bond Future	2,067.4800	2.0675	1,999.6000	1.9996	(3.283)	0	0	0
2016/04/26	2040	03/11/2016	9.71	Put	Bond Future	1,893.7700	1.8938	1,825.8900	1.8259	(3.584)	0	0	0
2016/04/26	2040	03/11/2016	9.70	Put	Bond Future	1,980.5600	1.9806	1,912.6800	1.9127	(3.427)	0	0	0
2016/04/26	2040	03/11/2016	9.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2040	03/11/2016	9.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2040	03/11/2016	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2044	05/05/2016	8.99	Put	Bond Future	7,937.2500	7.9373	7,869.7900	7.8698	(0.850)	0	0	0
2016/04/26	2044	05/05/2016			Bond Future	9.8477	92.0070	9.8399	92.0742	(0.079)	0.0000	0.0000	3,999
2016/04/26	2044	05/05/2016	9.01	Put	Bond Future	7,738.9200	7.7389	7,671.3700	7.6714	(0.873)	0	0	0
2016/04/26	2044	05/05/2016	9.00	Put	Bond Future	7,837.9900	7.8380	7,770.4800	7.7705	(0.861)	0	0	0
2016/04/26	2044	05/05/2016	9.01	Call	Bond Future	0.9900	0.0010	0.5800	0.0006	(41.414)	0	0	0
2016/04/26	2044	05/05/2016	8.99	Call	Bond Future	0.7600	0.0008	0.4400	0.0004	(42.105)	0	0	0
2016/04/26	2044	05/05/2016	9.00	Call	Bond Future	0.8700	0.0009	0.5000	0.0005	(42.529)	0	0	0
2016/04/26	2044	04/08/2016	9.50	Call	Bond Future	1,954.8700	1.9549	1,963.2300	1.9632	0.428	0	0	0
2016/04/26	2044	04/08/2016			Bond Future	9.9074	89.3702	9.8995	89.4375	(0.080)	0.0000	0.0000	20,090
2016/04/26	2044	04/08/2016	9.51	Call	Bond Future	1,985.2300	1.9852	1,993.7900	1.9938	0.431	0	0	0
2016/04/26	2044	04/08/2016	9.49	Put	Bond Future	5,600.0500	5.6000	5,540.9000	5.5409	(1.056)	0	0	0
2016/04/26	2044	04/08/2016	9.51	Put	Bond Future	5,478.4600	5.4785	5,419.7100	5.4197	(1.072)	0	0	0
2016/04/26	2044	04/08/2016	9.49	Call	Bond Future	1,924.8100	1.9248	1,932.9700	1.9330	0.424	0	0	0
2016/04/26	2044	04/08/2016	9.50	Put	Bond Future	5,539.0300	5.5390	5,480.0800	5.4801	(1.064)	0	0	0
2016/04/26	2044	03/11/2016			Bond Future	9.9593	91.0695	9.9513	91.1371	(0.081)	0.0000	0.0000	0
2016/04/26	2044	03/11/2016	10.42	Call	Bond Future	6,841.1300	6.8411	6,873.3000	6.8733	0.470	0	0	0
2016/04/26	2044	03/11/2016	10.41	Put	Bond Future	3,132.7400	3.1327	3,097.1300	3.0971	(1.137)	0	0	0
2016/04/26	2044	03/11/2016	10.43	Put	Bond Future	3,074.0500	3.0740	3,038.8200	3.0388	(1.146)	0	0	0

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2016/04/26	2044	03/11/2016	10.42	Put	Bond Future	3,103.4000	3.1034	3,067.9800	3.0680	(1.141)	0	0	0
2016/04/26	2044	03/11/2016	10.43	Call	Bond Future	6,889.8700	6.8899	6,922.2300	6.9222	0.470	0	0	0
2016/04/26	2044	03/11/2016	10.41	Call	Bond Future	6,792.2600	6.7923	6,824.2400	6.8242	0.471	0	0	0
2016/04/26	2044	02/02/2017			Bond Future	10.0046	88.5256	9.9964	88.5934	(0.081)	0.0000	0.0000	0
2016/04/26	2044	02/02/2017	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2044	02/02/2017	9.76	Put	Bond Future	2,082.5800	2.0826	2,014.7600	2.0148	(3.257)	0	0	0
2016/04/26	2044	02/02/2017	9.78	Put	Bond Future	1,909.1200	1.9091	1,841.3000	1.8413	(3.552)	0	0	0
2016/04/26	2044	02/02/2017	9.77	Put	Bond Future	1,995.7800	1.9958	1,927.9600	1.9280	(3.398)	0	0	0
2016/04/26	2044	02/02/2017	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2044	02/02/2017	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2046	05/05/2016			Bond Future	134.1269	134.1269	134.2317	134.2317	0.078	0.0000	0.0000	12,460
2016/04/26	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2046	05/05/2016	130.01	Call	Bond Future	4,116.8800	4.1169	4,221.7300	4.2217	2.547	0	0	0
2016/04/26	2046	05/05/2016	129.99	Call	Bond Future	4,136.8800	4.1369	4,241.7300	4.2417	2.535	0	0	0
2016/04/26	2046	05/05/2016	130.00	Call	Bond Future	4,126.8800	4.1269	4,231.7300	4.2317	2.541	0	0	0
2016/04/26	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2046	04/08/2016			Bond Future	136.6855	136.6855	136.7905	136.7905	0.077	0.0000	0.0000	3,674
2016/04/26	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2046	04/08/2016	129.00	Call	Bond Future	7,685.4700	7.6855	7,790.5200	7.7905	1.367	0	0	0
2016/04/26	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2046	04/08/2016	129.01	Call	Bond Future	7,675.4700	7.6755	7,780.5200	7.7805	1.369	0	0	0
2016/04/26	2046	04/08/2016	129.02	Call	Bond Future	7,665.4700	7.6655	7,770.5200	7.7705	1.370	0	0	0
2016/04/26	2046	03/11/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2046	03/11/2016			Bond Future	137.7790	137.7790	137.8844	137.8844	0.077	0.0000	0.0000	0
2016/04/26	2046	03/11/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2046	03/11/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2046	03/11/2016	137.09	Call	Bond Future	688.9600	0.6890	794.4000	0.7944	15.304	0	0	0
2016/04/26	2046	03/11/2016	137.07	Call	Bond Future	708.9600	0.7090	814.4000	0.8144	14.872	0	0	0
2016/04/26	2046	03/11/2016	137.08	Call	Bond Future	698.9600	0.6990	804.4000	0.8044	15.085	0	0	0
2016/04/26	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2050	05/05/2016			Bond Future	145.2760	145.2760	145.0410	145.0410	(0.162)	0.0000	0.0000	11,659
2016/04/26	2050	05/05/2016	138.00	Call	Bond Future	7,276.0400	7.2760	7,041.0200	7.0410	(3.230)	0	0	0
2016/04/26	2050	05/05/2016	137.99	Call	Bond Future	7,286.0400	7.2860	7,051.0200	7.0510	(3.226)	0	0	0
2016/04/26	2050	05/05/2016	138.01	Call	Bond Future	7,266.0400	7.2660	7,031.0200	7.0310	(3.234)	0	0	0
2016/04/26	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2050	04/08/2016	139.14	Call	Bond Future	7,329.9400	7.3299	7,088.4400	7.0884	(3.295)	0	0	0
2016/04/26	2050	04/08/2016			Bond Future	146.4699	146.4699	146.2284	146.2284	(0.165)	0.0000	0.0000	8,789
2016/04/26	2050	04/08/2016	139.12	Call	Bond Future	7,349.9400	7.3499	7,108.4400	7.1084	(3.286)	0	0	0
2016/04/26	2050	04/08/2016	139.13	Call	Bond Future	7,339.9400	7.3399	7,098.4400	7.0984	(3.290)	0	0	0
2016/04/26	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2050	03/11/2016	149.52	Put	Bond Future	253.8000	0.2538	501.7100	0.5017	97.679	0	0	0

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2016/04/26	2050	03/11/2016			Bond Future	149.2662	149.2662	149.0183	149.0183	(0.166)	0.0000	0.0000	0
2016/04/26	2050	03/11/2016	149.54	Put	Bond Future	273.8000	0.2738	521.7100	0.5217	90.544	0	0	0
2016/04/26	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2050	03/11/2016	149.53	Put	Bond Future	263.8000	0.2638	511.7100	0.5117	93.976	0	0	0
2016/04/26	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	AL37	05/05/2016			Index Future	475.3640	475.3640	475.8000	475.8000	0.092	0.0000	0.0000	1
2016/04/26	AL37	04/08/2016			Index Future	484.2920	484.2920	484.7350	484.7350	0.091	0.0000	0.0000	13
2016/04/26	AL37	03/11/2016			Index Future	493.5990	493.5990	494.0460	494.0460	0.091	0.0000	0.0000	0
2016/04/26	AL7T	05/05/2016			Index Future	548.3300	548.3300	548.3550	548.3550	0.005	0.0000	0.0000	0
2016/04/26	AL7T	04/08/2016			Index Future	558.6280	558.6280	558.6520	558.6520	0.004	0.0000	0.0000	9
2016/04/26	AL7T	03/11/2016			Index Future	569.3630	569.3630	569.3830	569.3830	0.004	0.0000	0.0000	0
2016/04/26	ALBI	05/05/2016			Index Future	497.7170	497.7170	497.9860	497.9860	0.054	0.0000	0.0000	461
2016/04/26	ALBI	04/08/2016			Index Future	507.0650	507.0650	507.3380	507.3380	0.054	0.0000	0.0000	171
2016/04/26	ALBI	03/11/2016			Index Future	516.8090	516.8090	517.0830	517.0830	0.053	0.0000	0.0000	0
2016/04/26	ALBI	02/02/2017			Index Future	527.2320	527.2320	527.5080	527.5080	0.052	0.0000	0.0000	0
2016/04/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	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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2016/04/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/04/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	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
2016/04/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/26	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	EL28	05/05/2016			Bond Future	128.6975	128.6975	128.8037	128.8037	0.083	0.0000	0.0000	0
2016/04/26	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	EL28	05/05/2016	128.99	Put	Bond Future	292.5100	0.2925	186.2800	0.1863	(36.317)	0	0	0
2016/04/26	EL28	05/05/2016	129.01	Put	Bond Future	312.5100	0.3125	206.2800	0.2063	(33.993)	0	0	0
2016/04/26	EL28	05/05/2016	129.00	Put	Bond Future	302.5100	0.3025	196.2800	0.1963	(35.116)	0	0	0
2016/04/26	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	EL28	04/08/2016			Bond Future	131.1525	131.1525	131.2591	131.2591	0.081	0.0000	0.0000	0
2016/04/26	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	EL28	04/08/2016	126.86	Call	Bond Future	4,292.4800	4.2925	4,399.0800	4.3991	2.483	0	0	0
2016/04/26	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	EL28	04/08/2016	126.87	Call	Bond Future	4,282.4800	4.2825	4,389.0800	4.3891	2.489	0	0	0
2016/04/26	EL28	04/08/2016	126.88	Call	Bond Future	4,272.4800	4.2725	4,379.0800	4.3791	2.495	0	0	0
2016/04/26	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	EL28	03/11/2016			Bond Future	131.9813	131.9813	132.0884	132.0884	0.081	0.0000	0.0000	0
2016/04/26	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	EL28	03/11/2016	132.15	Put	Bond Future	168.6700	0.1687	61.5600	0.0616	(63.503)	0	0	0
2016/04/26	EL28	03/11/2016	132.17	Put	Bond Future	188.6700	0.1887	81.5600	0.0816	(56.771)	0	0	0
2016/04/26	EL28	03/11/2016	132.16	Put	Bond Future	178.6700	0.1787	71.5600	0.0716	(59.949)	0	0	0
2016/04/26	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	ES33	05/05/2016			Bond Future	10.5858	76.8403	10.5768	76.8973	(0.084)	0.0000	0.0000	8,710
2016/04/26	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	ES33	05/05/2016	9.99	Put	Bond Future	3,950.6100	3.9506	3,893.6100	3.8936	(1.443)	0	0	0
2016/04/26	ES33	05/05/2016	10.01	Put	Bond Future	3,812.9700	3.8130	3,755.9700	3.7560	(1.495)	0	0	0
2016/04/26	ES33	05/05/2016	10.00	Put	Bond Future	3,881.7400	3.8817	3,824.7400	3.8247	(1.468)	0	0	0
2016/04/26	ES33	04/08/2016			Bond Future	10.6724	78.2996	10.6634	78.3567	(0.085)	0.0000	0.0000	350
2016/04/26	ES33	04/08/2016	10.24	Put	Bond Future	2,795.9400	2.7959	2,738.8000	2.7388	(2.044)	0	0	0
2016/04/26	ES33	04/08/2016	10.26	Put	Bond Future	2,663.1900	2.6632	2,606.0500	2.6061	(2.146)	0	0	0
2016/04/26	ES33	04/08/2016	10.25	Put	Bond Future	2,729.5200	2.7295	2,672.3800	2.6724	(2.093)	0	0	0
2016/04/26	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	ES33	03/11/2016			Bond Future	10.7578	75.9956	10.7486	76.0530	(0.086)	0.0000	0.0000	0
2016/04/26	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	ES33	03/11/2016	11.31	Call	Bond Future	3,309.0200	3.3090	3,366.4200	3.3664	1.735	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
2016/04/26	ES33	03/11/2016	11.29	Call	Bond Future	3,193.1100	3.1931	3,250.5100	3.2505	1.798	0	0	0
2016/04/26	ES33	03/11/2016	11.30	Call	Bond Future	3,251.1000	3.2511	3,308.5000	3.3085	1.766	0	0	0
2016/04/26	ES33	02/02/2017			Bond Future	10.8382	77.5294	10.8288	77.5870	(0.087)	0.0000	0.0000	0
2016/04/26	ES33	02/02/2017	10.59	Put	Bond Future	1,542.7400	1.5427	1,485.1200	1.4851	(3.735)	0	0	0
2016/04/26	ES33	02/02/2017	10.61	Put	Bond Future	1,416.6400	1.4166	1,359.0200	1.3590	(4.067)	0	0	0
2016/04/26	ES33	02/02/2017	10.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	ES33	02/02/2017	10.60	Put	Bond Future	1,479.6500	1.4797	1,422.0300	1.4220	(3.894)	0	0	0
2016/04/26	ES33	02/02/2017	10.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	ES33	02/02/2017	10.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	ES42	05/05/2016			Bond Future	10.7658	80.6774	10.7568	80.7417	(0.083)	0.0000	0.0000	7,250
2016/04/26	ES42	04/08/2016			Bond Future	10.8530	82.2095	10.8439	82.2741	(0.084)	0.0000	0.0000	4,900
2016/04/26	ES42	03/11/2016			Bond Future	10.9381	79.5099	10.9288	79.5749	(0.085)	0.0000	0.0000	0
2016/04/26	GOVI	05/05/2016	518.01	Put	GOVI	214,900.0000	21.4900	212,200.0000	21.2200	(1.256)	0	0	0
2016/04/26	GOVI	05/05/2016			GOVI	496.5200	496.5200	496.7900	496.7900	0.054	0.0000	0.0000	61
2016/04/26	GOVI	05/05/2016	518.00	Put	GOVI	214,800.0000	21.4800	212,100.0000	21.2100	(1.257)	0	0	0
2016/04/26	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	GOVI	05/05/2016	517.99	Put	GOVI	214,700.0000	21.4700	212,000.0000	21.2000	(1.258)	0	0	0
2016/04/26	GOVI	04/08/2016	520.99	Put	GOVI	151,450.0000	15.1450	148,710.0000	14.8710	(1.809)	0	0	0
2016/04/26	GOVI	04/08/2016			GOVI	505.8450	505.8450	506.1190	506.1190	0.054	0.0000	0.0000	407
2016/04/26	GOVI	04/08/2016	521.01	Put	GOVI	151,650.0000	15.1650	148,910.0000	14.8910	(1.807)	0	0	0
2016/04/26	GOVI	04/08/2016	521.00	Put	GOVI	151,550.0000	15.1550	148,810.0000	14.8810	(1.808)	0	0	0
2016/04/26	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	GOVI	03/11/2016	476.11	Call	GOVI	394,560.0000	39.4560	397,310.0000	39.7310	0.697	0	0	0
2016/04/26	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	GOVI	03/11/2016			GOVI	515.5660	515.5660	515.8410	515.8410	0.053	0.0000	0.0000	146
2016/04/26	GOVI	03/11/2016	476.12	Call	GOVI	394,460.0000	39.4460	397,210.0000	39.7210	0.697	0	0	0
2016/04/26	GOVI	03/11/2016	476.13	Call	GOVI	394,360.0000	39.4360	397,110.0000	39.7110	0.697	0	0	0
2016/04/26	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	GOVI	02/02/2017	533.34	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	GOVI	02/02/2017			GOVI	525.9630	525.9630	526.2410	526.2410	0.053	0.0000	0.0000	0
2016/04/26	GOVI	02/02/2017	533.32	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	GOVI	02/02/2017	533.33	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	GOVI	02/02/2017	533.32	Put	GOVI	73,570.0000	7.3570	70,790.0000	7.0790	(3.779)	0	0	0
2016/04/26	GOVI	02/02/2017	533.34	Put	GOVI	73,770.0000	7.3770	70,990.0000	7.0990	(3.768)	0	0	0
2016/04/26	GOVI	02/02/2017	533.33	Put	GOVI	73,670.0000	7.3670	70,890.0000	7.0890	(3.774)	0	0	0
2016/04/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/04/26	IGOV	05/05/2016			Index Future	243.6980	243.6980	243.6630	243.6630	(0.014)	0.0000	0.0000	474
2016/04/26	IGOV	04/08/2016			Index Future	248.2960	248.2960	248.2590	248.2590	(0.015)	0.0000	0.0000	1,023
2016/04/26	IGOV	03/11/2016			Index Future	253.0870	253.0870	253.0470	253.0470	(0.016)	0.0000	0.0000	23

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
2016/04/26	IGOV	02/02/2017			Index Future	258.2100	258.2100	258.1670	258.1670	(0.017)	0.0000	0.0000	0
2016/04/26	ILBI	05/05/2016			Index Future	659.3470	659.3470	660.1300	660.1300	0.119	0.0000	0.0000	0
2016/04/26	ILBI	04/08/2016			Index Future	671.4580	671.4580	672.2530	672.2530	0.118	0.0000	0.0000	157
2016/04/26	ILBI	03/11/2016			Index Future	684.0420	684.0420	684.8510	684.8510	0.118	0.0000	0.0000	0
2016/04/26	IS01	19/12/2016			Interest Rate Swap	100.1564	100.1564	100.1600	100.1600	0.004	0.0000	0.0000	0
2016/04/26	IS01	16/03/2017			Interest Rate Swap	100.1892	100.1892	100.1964	100.1964	0.007	0.0000	0.0000	0
2016/04/26	IS01	15/06/2017			Interest Rate Swap	99.9341	99.9341	99.9489	99.9489	0.015	0.0000	0.0000	0
2016/04/26	IS02	18/12/2017			Interest Rate Swap	100.5415	100.5415	100.5698	100.5698	0.028	0.0000	0.0000	0
2016/04/26	IS02	16/03/2018			Interest Rate Swap	99.9818	99.9818	100.0177	100.0177	0.036	0.0000	0.0000	0
2016/04/26	IS02	15/06/2018			Interest Rate Swap	99.8193	99.8193	99.8563	99.8563	0.037	0.0000	0.0000	0
2016/04/26	IS05	17/12/2020			Interest Rate Swap	100.4383	100.4383	100.4477	100.4477	0.009	0.0000	0.0000	0
2016/04/26	IS05	16/03/2021			Interest Rate Swap	99.9243	99.9243	99.9324	99.9324	0.008	0.0000	0.0000	0
2016/04/26	IS05	15/06/2021			Interest Rate Swap	99.3744	99.3744	99.3827	99.3827	0.008	0.0000	0.0000	0
2016/04/26	IS10	17/12/2025			Interest Rate Swap	102.0905	102.0905	102.0809	102.0809	(0.009)	0.0000	0.0000	0
2016/04/26	IS10	16/03/2026			Interest Rate Swap	99.3129	99.3129	99.3082	99.3082	(0.005)	0.0000	0.0000	0
2016/04/26	IS10	15/06/2026			Interest Rate Swap	98.1816	98.1816	98.1783	98.1783	(0.003)	0.0000	0.0000	0
2016/04/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/04/26	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/04/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/04/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/04/26	JBAF	18/05/2016			Jibar Tradeable Future	7.2700	92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2016/04/26	JBAF	15/06/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/04/26	JBAF	20/07/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/04/26	JBAF	17/08/2016			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/04/26	JBAF	21/09/2016			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/04/26	JBAF	19/10/2016			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/04/26	JBAF	21/12/2016			Jibar Tradeable Future	7.8100	92.1900	7.8100	92.1900	0.000	0.0000	0.0000	0
2016/04/26	JBAF	15/03/2017			Jibar Tradeable Future	7.9300	92.0700	7.9300	92.0700	0.000	0.0000	0.0000	0
2016/04/26	JBAF	21/06/2017			Jibar Tradeable Future	8.0600	91.9400	8.0600	91.9400	0.000	0.0000	0.0000	0
2016/04/26	JBAF	20/09/2017			Jibar Tradeable Future	8.1600	91.8400	8.1600	91.8400	0.000	0.0000	0.0000	0
2016/04/26	JBAF	20/12/2017			Jibar Tradeable Future	8.2500	91.7500	8.2500	91.7500	0.000	0.0000	0.0000	0
2016/04/26	JBAF	20/03/2018			Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000	0
2016/04/26	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/04/26	R023	05/05/2016			Bond Future	8.9180	95.6236	8.9051	95.6864	(0.145)	0.0000	0.0000	3,138
2016/04/26	R023	05/05/2016	8.24	Put	Bond Future	3,353.0300	3.3530	3,289.9600	3.2900	(1.881)	0	0	0
2016/04/26	R023	05/05/2016	8.26	Put	Bond Future	3,252.4400	3.2524	3,189.2700	3.1893	(1.942)	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
2016/04/26	R023	05/05/2016	8.24	Call	Bond Future	1.2100	0.0012	0.8500	0.0009	(29.752)	0	0	0
2016/04/26	R023	05/05/2016	8.25	Put	Bond Future	3,302.7100	3.3027	3,239.5900	3.2396	(1.911)	0	0	0
2016/04/26	R023	05/05/2016	8.25	Call	Bond Future	1.3900	0.0014	0.9800	0.0010	(29.496)	0	0	0
2016/04/26	R023	05/05/2016	8.26	Call	Bond Future	1.5900	0.0016	1.1300	0.0011	(28.931)	0	0	0
2016/04/26	R023	04/08/2016	8.24	Call	Bond Future	440.8600	0.4409	447.8500	0.4478	1.586	0	0	0
2016/04/26	R023	04/08/2016	8.25	Put	Bond Future	3,944.6600	3.9447	3,889.1300	3.8891	(1.408)	0	0	0
2016/04/26	R023	04/08/2016			Bond Future	8.9778	97.4396	8.9645	97.5023	(0.149)	0.0000	0.0000	5,453
2016/04/26	R023	04/08/2016	8.25	Call	Bond Future	450.6300	0.4506	457.7800	0.4578	1.587	0	0	0
2016/04/26	R023	04/08/2016	8.26	Call	Bond Future	460.4100	0.4604	467.7200	0.4677	1.588	0	0	0
2016/04/26	R023	04/08/2016	8.24	Put	Bond Future	3,984.0100	3.9840	3,928.3200	3.9283	(1.398)	0	0	0
2016/04/26	R023	04/08/2016	8.26	Put	Bond Future	3,905.3500	3.9054	3,849.9800	3.8500	(1.418)	0	0	0
2016/04/26	R023	03/11/2016	9.73	Put	Bond Future	1,065.7700	1.0658	1,042.8700	1.0429	(2.149)	0	0	0
2016/04/26	R023	03/11/2016			Bond Future	9.0389	95.3608	9.0251	95.4237	(0.153)	0.0000	0.0000	0
2016/04/26	R023	03/11/2016	9.75	Put	Bond Future	1,041.1900	1.0412	1,018.6400	1.0186	(2.166)	0	0	0
2016/04/26	R023	03/11/2016	9.73	Call	Bond Future	4,146.2200	4.1462	4,186.1800	4.1862	0.964	0	0	0
2016/04/26	R023	03/11/2016	9.74	Put	Bond Future	1,053.4200	1.0534	1,030.7000	1.0307	(2.157)	0	0	0
2016/04/26	R023	03/11/2016	9.74	Call	Bond Future	4,177.5100	4.1775	4,217.6500	4.2176	0.961	0	0	0
2016/04/26	R023	03/11/2016	9.75	Call	Bond Future	4,208.8900	4.2089	4,249.2000	4.2492	0.958	0	0	0
2016/04/26	R023	02/02/2017	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R023	02/02/2017			Bond Future	9.0884	97.2852	9.0741	97.3482	(0.157)	0.0000	0.0000	0
2016/04/26	R023	02/02/2017	8.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R023	02/02/2017	8.84	Put	Bond Future	1,102.4200	1.1024	1,039.4400	1.0394	(5.713)	0	0	0
2016/04/26	R023	02/02/2017	8.86	Put	Bond Future	1,013.0900	1.0131	950.1100	0.9501	(6.217)	0	0	0
2016/04/26	R023	02/02/2017	8.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R023	02/02/2017	8.85	Put	Bond Future	1,057.7400	1.0577	994.7600	0.9948	(5.954)	0	0	0
2016/04/26	R035	05/05/2016	10.37	Call	Bond Future	5,295.0800	5.2951	5,398.0900	5.3981	1.945	0	0	0
2016/04/26	R035	05/05/2016			Bond Future	9.6873	94.7325	9.6746	94.8355	(0.131)	0.0000	0.0000	3,926
2016/04/26	R035	05/05/2016	10.35	Call	Bond Future	5,146.7300	5.1467	5,249.7400	5.2497	2.001	0	0	0
2016/04/26	R035	05/05/2016	10.36	Call	Bond Future	5,220.9600	5.2210	5,323.9700	5.3240	1.973	0	0	0
2016/04/26	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R035	04/08/2016			Bond Future	9.7439	96.5316	9.7310	96.6353	(0.133)	0.0000	0.0000	5,341
2016/04/26	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R035	04/08/2016	10.35	Call	Bond Future	4,669.5700	4.6696	4,773.2700	4.7733	2.221	0	0	0
2016/04/26	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R035	04/08/2016	10.36	Call	Bond Future	4,743.5100	4.7435	4,847.2100	4.8472	2.186	0	0	0
2016/04/26	R035	04/08/2016	10.37	Call	Bond Future	4,817.3600	4.8174	4,921.0600	4.9211	2.153	0	0	0
2016/04/26	R035	03/11/2016	9.58	Put	Bond Future	1,769.8700	1.7699	1,665.1600	1.6652	(5.916)	0	0	0
2016/04/26	R035	03/11/2016			Bond Future	9.8000	93.8648	9.7868	93.9695	(0.135)	0.0000	0.0000	0
2016/04/26	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R035	03/11/2016	9.57	Put	Bond Future	1,851.5400	1.8515	1,746.8300	1.7468	(5.655)	0	0	0
2016/04/26	R035	03/11/2016	9.59	Put	Bond Future	1,688.3100	1.6883	1,583.6000	1.5836	(6.202)	0	0	0

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2016/04/26	R186	05/05/2016	9.25	Call	Bond Future	1,471.3400	1.4713	1,453.9500	1.4540	(1.182)	0	0	180
2016/04/26	R186	05/05/2016			Bond Future	9.0877	113.5152	9.0849	113.5350	(0.031)	0.0000	0.0000	42,709
2016/04/26	R186	05/05/2016	8.34	Call	Bond Future	0.9500	0.0010	0.5400	0.0005	(43.158)	0	0	0
2016/04/26	R186	05/05/2016	9.89	Call	Bond Future	5,539.6800	5.5397	5,559.0100	5.5590	0.349	0	0	0
2016/04/26	R186	05/05/2016	8.35	Call	Bond Future	1.1000	0.0011	0.6300	0.0006	(42.727)	0	0	0
2016/04/26	R186	05/05/2016	8.75	Put	Bond Future	2,538.9500	2.5390	2,504.7900	2.5048	(1.345)	0	0	1,900
2016/04/26	R186	05/05/2016	9.25	Put	Bond Future	318.6200	0.3186	281.3400	0.2813	(11.700)	0	0	0
2016/04/26	R186	05/05/2016	8.33	Call	Bond Future	0.8300	0.0008	0.4600	0.0005	(44.578)	0	0	0
2016/04/26	R186	05/05/2016	8.85	Put	Bond Future	1,905.5900	1.9056	1,864.0100	1.8640	(2.182)	0	0	5,350
2016/04/26	R186	05/05/2016	9.96	Call	Bond Future	6,003.7800	6.0038	6,023.4000	6.0234	0.327	0	0	0
2016/04/26	R186	05/05/2016	9.86	Call	Bond Future	5,340.1000	5.3401	5,359.2300	5.3592	0.358	0	0	0
2016/04/26	R186	05/05/2016	7.56	Put	Bond Future	11,711.0200	11.7110	11,691.1300	11.6911	(0.170)	0	0	0
2016/04/26	R186	05/05/2016	8.35	Put	Bond Future	5,455.0500	5.4550	5,434.6900	5.4347	(0.373)	0	0	0
2016/04/26	R186	05/05/2016	8.75	Call	Bond Future	87.1400	0.0871	72.8700	0.0729	(16.376)	0	0	180
2016/04/26	R186	05/05/2016	8.34	Put	Bond Future	5,531.3500	5.5313	5,511.0500	5.5111	(0.367)	0	0	0
2016/04/26	R186	05/05/2016	7.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R186	05/05/2016	8.85	Call	Bond Future	187.6300	0.1876	165.9400	0.1659	(11.560)	0	0	0
2016/04/26	R186	05/05/2016	8.33	Put	Bond Future	5,607.7400	5.6077	5,587.4800	5.5875	(0.361)	0	0	0
2016/04/26	R186	05/05/2016	9.89	Put	Bond Future	1.2100	0.0012	0.6500	0.0007	(46.281)	0	0	180
2016/04/26	R186	05/05/2016	9.96	Put	Bond Future	0.5300	0.0005	0.2600	0.0003	(50.943)	0	0	5,000
2016/04/26	R186	05/05/2016	9.86	Put	Bond Future	1.7000	0.0017	0.9400	0.0009	(44.706)	0	0	5,000
2016/04/26	R186	04/08/2016	10.00	Put	Bond Future	636.0700	0.6361	624.4200	0.6244	(1.832)	0	0	6,500
2016/04/26	R186	04/08/2016	8.51	Put	Bond Future	5,432.7600	5.4328	5,408.9100	5.4089	(0.439)	0	0	0
2016/04/26	R186	04/08/2016	9.60	Call	Bond Future	4,394.0800	4.3941	4,396.2000	4.3962	0.048	0	0	0
2016/04/26	R186	04/08/2016			Bond Future	9.1444	110.3668	9.1417	110.3857	(0.029)	0.0000	0.0000	74,928
2016/04/26	R186	04/08/2016	9.25	Put	Bond Future	2,157.8400	2.1578	2,137.1600	2.1372	(0.958)	0	0	1,000
2016/04/26	R186	04/08/2016	8.50	Put	Bond Future	5,489.7500	5.4898	5,465.9100	5.4659	(0.434)	0	0	0
2016/04/26	R186	04/08/2016	8.51	Call	Bond Future	861.5700	0.8616	856.5700	0.8566	(0.580)	0	0	0
2016/04/26	R186	04/08/2016	8.49	Call	Bond Future	827.5600	0.8276	822.5800	0.8226	(0.602)	0	0	0
2016/04/26	R186	04/08/2016	9.25	Call	Bond Future	2,894.2700	2.8943	2,892.4400	2.8924	(0.063)	0	0	0
2016/04/26	R186	04/08/2016	8.50	Call	Bond Future	844.4400	0.8444	839.4500	0.8394	(0.591)	0	0	0
2016/04/26	R186	04/08/2016	10.00	Call	Bond Future	6,412.6000	6.4126	6,419.8000	6.4198	0.112	0	0	0
2016/04/26	R186	04/08/2016	9.60	Put	Bond Future	1,264.6200	1.2646	1,247.8900	1.2479	(1.323)	0	0	5,635
2016/04/26	R186	04/08/2016	8.49	Put	Bond Future	5,547.0500	5.5471	5,523.2200	5.5232	(0.430)	0	0	0
2016/04/26	R186	03/11/2016			Bond Future	9.1960	112.4652	9.1934	112.4833	(0.029)	0.0000	0.0000	0
2016/04/26	R186	03/11/2016	8.95	Put	Bond Future	1,707.3200	1.7073	1,689.1900	1.6892	(1.062)	0	0	0
2016/04/26	R186	03/11/2016	8.97	Put	Bond Future	1,567.1700	1.5672	1,549.0400	1.5490	(1.157)	0	0	0
2016/04/26	R186	03/11/2016	8.96	Put	Bond Future	1,637.2100	1.6372	1,619.0800	1.6191	(1.107)	0	0	0
2016/04/26	R186	03/11/2016	8.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R186	03/11/2016	8.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R186	03/11/2016	8.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R197	05/05/2016			Bond Future	298.6874	298.6874	298.9149	298.9149	0.076	0.0000	0.0000	1,246
2016/04/26	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R197	05/05/2016	299.99	Put	Bond Future	1,302.6000	1.3026	1,075.1100	1.0751	(17.464)	0	0	0
2016/04/26	R197	05/05/2016	300.01	Put	Bond Future	1,322.6000	1.3226	1,095.1100	1.0951	(17.200)	0	0	0
2016/04/26	R197	05/05/2016	300.00	Put	Bond Future	1,312.6000	1.3126	1,085.1100	1.0851	(17.331)	0	0	0
2016/04/26	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/04/26	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R197	04/08/2016			Bond Future	297.8884	297.8884	298.1165	298.1165	0.077	0.0000	0.0000	1,502
2016/04/26	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R197	04/08/2016	293.98	Call	Bond Future	3,908.4000	3.9084	4,136.4600	4.1365	5.835	0	0	0
2016/04/26	R197	04/08/2016	293.96	Call	Bond Future	3,928.4000	3.9284	4,156.4600	4.1565	5.805	0	0	0
2016/04/26	R197	04/08/2016	293.97	Call	Bond Future	3,918.4000	3.9184	4,146.4600	4.1465	5.820	0	0	0
2016/04/26	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R197	03/11/2016	303.56	Call	Bond Future	15.5100	0.0155	244.1100	0.2441	1473.888	0	0	0
2016/04/26	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R197	03/11/2016			Bond Future	303.5755	303.5755	303.8041	303.8041	0.075	0.0000	0.0000	0
2016/04/26	R197	03/11/2016	303.57	Call	Bond Future	5.5100	0.0055	234.1100	0.2341	4148.820	0	0	0
2016/04/26	R197	03/11/2016	303.58	Call	Bond Future	0.0000	0.0000	224.1100	0.2241	100.000	0	0	0
2016/04/26	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R197	03/11/2016	303.58	Put	Bond Future	4.4900	0.0045	0.0000	0.0000	(100.000)	0	0	0
2016/04/26	R202	05/05/2016	246.99	Put	Bond Future	978.5200	0.9785	836.7500	0.8367	(14.488)	0	0	0
2016/04/26	R202	05/05/2016			Bond Future	248.3321	248.3321	248.5245	248.5245	0.077	0.0000	0.0000	25,703
2016/04/26	R202	05/05/2016	247.01	Put	Bond Future	985.9100	0.9859	843.6100	0.8436	(14.433)	0	0	0
2016/04/26	R202	05/05/2016	246.99	Call	Bond Future	2,320.6500	2.3206	2,371.2900	2.3713	2.182	0	0	0
2016/04/26	R202	05/05/2016	247.00	Put	Bond Future	982.2100	0.9822	840.1800	0.8402	(14.460)	0	0	0
2016/04/26	R202	05/05/2016	247.00	Call	Bond Future	2,314.3400	2.3143	2,364.7200	2.3647	2.177	0	0	0
2016/04/26	R202	05/05/2016	247.01	Call	Bond Future	2,308.0400	2.3080	2,358.1500	2.3581	2.171	0	0	0
2016/04/26	R202	04/08/2016	243.25	Call	Bond Future	8,474.8100	8.4748	8,594.0700	8.5941	1.407	0	0	0
2016/04/26	R202	04/08/2016			Bond Future	249.6185	249.6185	249.8112	249.8112	0.077	0.0000	0.0000	20,214
2016/04/26	R202	04/08/2016	243.26	Call	Bond Future	8,467.8000	8.4678	8,587.0000	8.5870	1.408	0	0	0
2016/04/26	R202	04/08/2016	243.24	Put	Bond Future	2,103.2800	2.1033	2,029.9800	2.0300	(3.485)	0	0	0
2016/04/26	R202	04/08/2016	243.26	Put	Bond Future	2,109.2600	2.1093	2,035.8200	2.0358	(3.482)	0	0	0
2016/04/26	R202	04/08/2016	243.24	Call	Bond Future	8,481.8200	8.4818	8,601.1600	8.6012	1.407	0	0	0
2016/04/26	R202	04/08/2016	243.25	Put	Bond Future	2,106.2700	2.1063	2,032.8900	2.0329	(3.484)	0	0	0
2016/04/26	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R202	03/11/2016			Bond Future	254.3839	254.3839	254.5775	254.5775	0.076	0.0000	0.0000	0
2016/04/26	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R202	03/11/2016	253.85	Call	Bond Future	533.8700	0.5339	727.4800	0.7275	36.265	0	0	0
2016/04/26	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R202	03/11/2016	253.86	Call	Bond Future	523.8700	0.5239	717.4800	0.7175	36.958	0	0	0
2016/04/26	R202	03/11/2016	253.87	Call	Bond Future	513.8700	0.5139	707.4800	0.7075	37.677	0	0	0
2016/04/26	R203	05/05/2016	7.25	Put	Bond Future	927.9400	0.9279	896.8300	0.8968	(3.353)	0	0	0
2016/04/26	R203	05/05/2016			Bond Future	7.9821	101.5744	7.9574	101.6055	(0.309)	0.0000	0.0000	8,714
2016/04/26	R203	05/05/2016	7.26	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2016/04/26	R203	05/05/2016	7.24	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/04/26	R203	05/05/2016	7.25	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2016/04/26	R203	05/05/2016	7.24	Put	Bond Future	940.7000	0.9407	909.5800	0.9096	(3.308)	0	0	0
2016/04/26	R203	05/05/2016	7.26	Put	Bond Future	915.1900	0.9152	884.0800	0.8841	(3.399)	0	0	0
2016/04/26	R203	04/08/2016	7.26	Call	Bond Future	36.2800	0.0363	39.1300	0.0391	7.856	0	0	0
2016/04/26	R203	04/08/2016			Bond Future	8.0576	103.5034	8.0282	103.5338	(0.365)	0.0000	0.0000	55,083
2016/04/26	R203	04/08/2016	7.24	Call	Bond Future	33.9400	0.0339	36.6300	0.0366	7.926	0	0	0

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2016/04/26	R203	04/08/2016	7.25	Call	Bond Future	35.0500	0.0350	37.8100	0.0378	7.874	0	0	0
2016/04/26	R203	04/08/2016	7.24	Put	Bond Future	884.6700	0.8847	856.9400	0.8569	(3.135)	0	0	0
2016/04/26	R203	04/08/2016	7.26	Put	Bond Future	866.0700	0.8661	838.5000	0.8385	(3.183)	0	0	0
2016/04/26	R203	04/08/2016	7.25	Put	Bond Future	875.3100	0.8753	847.6500	0.8477	(3.160)	0	0	0
2016/04/26	R203	03/11/2016	8.86	Call	Bond Future	702.4400	0.7024	724.4800	0.7245	3.138	0	0	0
2016/04/26	R203	03/11/2016			Bond Future	8.1436	101.2993	8.1066	101.3292	(0.455)	0.0000	0.0000	0
2016/04/26	R203	03/11/2016	8.84	Call	Bond Future	689.9800	0.6900	711.8500	0.7119	3.170	0	0	0
2016/04/26	R203	03/11/2016	8.85	Call	Bond Future	696.2000	0.6962	718.1500	0.7181	3.153	0	0	0
2016/04/26	R203	03/11/2016	8.84	Put	Bond Future	129.2000	0.1292	121.1100	0.1211	(6.262)	0	0	0
2016/04/26	R203	03/11/2016	8.86	Put	Bond Future	125.6200	0.1256	117.7000	0.1177	(6.305)	0	0	0
2016/04/26	R203	03/11/2016	8.85	Put	Bond Future	127.4000	0.1274	119.3900	0.1194	(6.287)	0	0	0
2016/04/26	R203	02/02/2017	7.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R203	02/02/2017	7.71	Put	Bond Future	259.0300	0.2590	229.6800	0.2297	(11.331)	0	0	0
2016/04/26	R203	02/02/2017			Bond Future	8.1590	103.3436	8.1080	103.3729	(0.625)	0.0000	0.0000	0
2016/04/26	R203	02/02/2017	7.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R203	02/02/2017	7.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R203	02/02/2017	7.70	Put	Bond Future	264.8100	0.2648	235.4600	0.2355	(11.083)	0	0	0
2016/04/26	R203	02/02/2017	7.72	Put	Bond Future	253.2400	0.2532	223.8900	0.2239	(11.590)	0	0	0
2016/04/26	R204	05/05/2016	7.75	Call	Bond Future	0.4900	0.0005	0.4200	0.0004	(14.286)	0	0	0
2016/04/26	R204	05/05/2016			Bond Future	8.3520	102.2557	8.3275	102.3120	(0.294)	0.0000	0.0000	10,611
2016/04/26	R204	05/05/2016	7.76	Call	Bond Future	0.5800	0.0006	0.5000	0.0005	(13.793)	0	0	0
2016/04/26	R204	05/05/2016	7.74	Put	Bond Future	1,418.2100	1.4182	1,361.8100	1.3618	(3.977)	0	0	0
2016/04/26	R204	05/05/2016	7.76	Put	Bond Future	1,371.6400	1.3716	1,315.2200	1.3152	(4.113)	0	0	0
2016/04/26	R204	05/05/2016	7.74	Call	Bond Future	0.4200	0.0004	0.3600	0.0004	(14.286)	0	0	0
2016/04/26	R204	05/05/2016	7.75	Put	Bond Future	1,394.9100	1.3949	1,338.5000	1.3385	(4.044)	0	0	0
2016/04/26	R204	04/08/2016			Bond Future	8.4376	100.1564	8.4108	100.2125	(0.318)	0.0000	0.0000	28,705
2016/04/26	R204	04/08/2016	7.74	Put	Bond Future	1,625.8300	1.6258	1,577.9200	1.5779	(2.947)	0	0	0
2016/04/26	R204	04/08/2016	7.76	Put	Bond Future	1,591.2500	1.5913	1,543.7000	1.5437	(2.988)	0	0	0
2016/04/26	R204	04/08/2016	7.74	Call	Bond Future	152.4600	0.1525	160.6700	0.1607	5.385	0	0	0
2016/04/26	R204	04/08/2016	7.75	Put	Bond Future	1,608.4300	1.6084	1,560.7000	1.5607	(2.967)	0	0	0
2016/04/26	R204	04/08/2016	7.75	Call	Bond Future	156.3700	0.1564	164.7600	0.1648	5.365	0	0	0
2016/04/26	R204	04/08/2016	7.76	Call	Bond Future	160.5000	0.1605	169.0700	0.1691	5.340	0	0	0
2016/04/26	R204	03/11/2016			Bond Future	8.5179	102.0606	8.4882	102.1168	(0.349)	0.0000	0.0000	0
2016/04/26	R204	03/11/2016	9.21	Put	Bond Future	341.3600	0.3414	324.9900	0.3250	(4.796)	0	0	0
2016/04/26	R204	03/11/2016	9.23	Put	Bond Future	332.1200	0.3321	316.0800	0.3161	(4.830)	0	0	0
2016/04/26	R204	03/11/2016	9.22	Put	Bond Future	336.5900	0.3366	320.3900	0.3204	(4.813)	0	0	0
2016/04/26	R204	03/11/2016	9.22	Call	Bond Future	1,652.5400	1.6525	1,692.5300	1.6925	2.420	0	0	0
2016/04/26	R204	03/11/2016	9.21	Call	Bond Future	1,638.7200	1.6387	1,678.5400	1.6785	2.430	0	0	0
2016/04/26	R204	03/11/2016	9.23	Call	Bond Future	1,666.6500	1.6666	1,706.8000	1.7068	2.409	0	0	0
2016/04/26	R204	02/02/2017	8.28	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R204	02/02/2017			Bond Future	8.5675	100.0779	8.5342	100.1339	(0.388)	0.0000	0.0000	0
2016/04/26	R204	02/02/2017	8.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R204	02/02/2017	8.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R204	02/02/2017	8.28	Put	Bond Future	485.7800	0.4858	429.7200	0.4297	(11.540)	0	0	0
2016/04/26	R204	02/02/2017	8.30	Put	Bond Future	451.8900	0.4519	395.8300	0.3958	(12.406)	0	0	0
2016/04/26	R204	02/02/2017	8.29	Put	Bond Future	468.8300	0.4688	412.7700	0.4128	(11.957)	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
2016/04/26	R207	05/05/2016	7.86	Put	Bond Future	2,104.9100	2.1049	2,016.5400	2.0165	(4.198)	0	0	0
2016/04/26	R207	05/05/2016			Bond Future	8.5460	98.2720	8.5169	98.3603	(0.341)	0.0000	0.0000	13,853
2016/04/26	R207	05/05/2016	7.85	Put	Bond Future	2,135.9600	2.1360	2,047.6000	2.0476	(4.137)	0	0	0
2016/04/26	R207	05/05/2016	7.56	Put	Bond Future	3,042.6600	3.0427	2,954.3300	2.9543	(2.903)	0	0	0
2016/04/26	R207	05/05/2016	7.84	Put	Bond Future	2,167.0400	2.1670	2,078.6700	2.0787	(4.078)	0	0	0
2016/04/26	R207	05/05/2016	7.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	43
2016/04/26	R207	05/05/2016	7.85	Call	Bond Future	0.2400	0.0002	0.2100	0.0002	(12.500)	0	0	0
2016/04/26	R207	05/05/2016	7.86	Call	Bond Future	0.2800	0.0003	0.2400	0.0002	(14.286)	0	0	0
2016/04/26	R207	05/05/2016	7.84	Call	Bond Future	0.2100	0.0002	0.1700	0.0002	(19.048)	0	0	0
2016/04/26	R207	04/08/2016			Bond Future	8.6253	96.4939	8.5941	96.5826	(0.362)	0.0000	0.0000	78,094
2016/04/26	R207	04/08/2016	7.99	Put	Bond Future	2,099.2000	2.0992	2,026.6300	2.0266	(3.457)	0	0	0
2016/04/26	R207	04/08/2016	8.01	Put	Bond Future	2,053.9100	2.0539	1,981.9500	1.9819	(3.504)	0	0	0
2016/04/26	R207	04/08/2016	8.00	Put	Bond Future	2,076.5000	2.0765	2,004.2300	2.0042	(3.480)	0	0	0
2016/04/26	R207	04/08/2016	8.01	Call	Bond Future	284.4200	0.2844	301.2000	0.3012	5.900	0	0	0
2016/04/26	R207	04/08/2016	7.99	Call	Bond Future	271.5300	0.2715	287.7000	0.2877	5.955	0	0	0
2016/04/26	R207	04/08/2016	8.00	Call	Bond Future	277.9200	0.2779	294.3900	0.2944	5.926	0	0	0
2016/04/26	R207	02/02/2017	9.24	Call	Bond Future	2,096.7200	2.0967	2,152.9500	2.1529	2.682	0	0	0
2016/04/26	R207	02/02/2017			Bond Future	8.7384	96.6692	8.7021	96.7593	(0.415)	0.0000	0.0000	0
2016/04/26	R207	02/02/2017	8.91	Call	Bond Future	1,599.1400	1.5991	1,647.2800	1.6473	3.010	0	0	62
2016/04/26	R207	02/02/2017	9.22	Call	Bond Future	2,064.7100	2.0647	2,120.4800	2.1205	2.701	0	0	0
2016/04/26	R207	02/02/2017	9.23	Call	Bond Future	2,080.6900	2.0807	2,136.6900	2.1367	2.691	0	0	0
2016/04/26	R207	02/02/2017	8.91	Put	Bond Future	1,174.2500	1.1742	1,132.3200	1.1323	(3.571)	0	0	0
2016/04/26	R207	02/02/2017	9.22	Put	Bond Future	878.2300	0.8782	843.9300	0.8439	(3.906)	0	0	0
2016/04/26	R207	02/02/2017	9.24	Put	Bond Future	861.3700	0.8614	827.5300	0.8275	(3.929)	0	0	0
2016/04/26	R207	02/02/2017	9.23	Put	Bond Future	869.7700	0.8698	835.7000	0.8357	(3.917)	0	0	0
2016/04/26	R208	05/05/2016	7.99	Call	Bond Future	0.4800	0.0005	0.4700	0.0005	(2.083)	0	0	0
2016/04/26	R208	05/05/2016	8.00	Put	Bond Future	2,599.0400	2.5990	2,455.1900	2.4552	(5.535)	0	0	0
2016/04/26	R208	05/05/2016			Bond Future	8.6841	93.1495	8.6457	93.2934	(0.443)	0.0000	0.0000	12,693
2016/04/26	R208	05/05/2016	8.00	Call	Bond Future	0.5500	0.0006	0.5500	0.0006	0.000	0	0	0
2016/04/26	R208	05/05/2016	8.01	Call	Bond Future	0.6400	0.0006	0.6400	0.0006	0.000	0	0	0
2016/04/26	R208	05/05/2016	7.99	Put	Bond Future	2,637.6000	2.6376	2,493.7400	2.4937	(5.454)	0	0	0
2016/04/26	R208	05/05/2016	8.01	Put	Bond Future	2,560.5100	2.5605	2,416.6600	2.4167	(5.618)	0	0	0
2016/04/26	R208	04/08/2016	8.01	Put	Bond Future	2,989.5100	2.9895	2,867.9200	2.8679	(4.067)	0	0	0
2016/04/26	R208	04/08/2016			Bond Future	8.7520	94.9185	8.7113	95.0639	(0.464)	0.0000	0.0000	48,309
2016/04/26	R208	04/08/2016	8.00	Put	Bond Future	3,019.7900	3.0198	2,897.7400	2.8977	(4.042)	0	0	0
2016/04/26	R208	04/08/2016	7.99	Call	Bond Future	276.9800	0.2770	299.9100	0.2999	8.279	0	0	0
2016/04/26	R208	04/08/2016	8.00	Call	Bond Future	283.6100	0.2836	306.9800	0.3070	8.240	0	0	0
2016/04/26	R208	04/08/2016	8.01	Call	Bond Future	290.3600	0.2904	314.1900	0.3142	8.207	0	0	0
2016/04/26	R208	04/08/2016	7.99	Put	Bond Future	3,050.2000	3.0502	2,927.7100	2.9277	(4.016)	0	0	0
2016/04/26	R208	03/11/2016	9.59	Put	Bond Future	647.5500	0.6475	607.4700	0.6075	(6.189)	0	0	0
2016/04/26	R208	03/11/2016			Bond Future	8.8155	93.3203	8.7725	93.4676	(0.489)	0.0000	0.0000	0
2016/04/26	R208	03/11/2016	9.58	Put	Bond Future	655.8200	0.6558	615.3600	0.6154	(6.169)	0	0	0
2016/04/26	R208	03/11/2016	9.57	Call	Bond Future	3,198.6500	3.1987	3,305.0500	3.3050	3.326	0	0	0
2016/04/26	R208	03/11/2016	9.58	Call	Bond Future	3,223.0800	3.2231	3,329.8800	3.3299	3.314	0	0	0
2016/04/26	R208	03/11/2016	9.59	Call	Bond Future	3,247.8100	3.2478	3,354.9900	3.3550	3.300	0	0	0
2016/04/26	R208	03/11/2016	9.57	Put	Bond Future	664.4100	0.6644	623.5500	0.6235	(6.150)	0	0	0
2016/04/26	R208	02/02/2017			Bond Future	8.8619	95.2036	8.8162	95.3527	(0.516)	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
2016/04/26	R208	02/02/2017	8.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R208	02/02/2017	8.63	Put	Bond Future	758.8300	0.7588	609.7700	0.6098	(19.643)	0	0	0
2016/04/26	R208	02/02/2017	8.65	Put	Bond Future	693.1000	0.6931	544.0400	0.5440	(21.506)	0	0	0
2016/04/26	R208	02/02/2017	8.64	Put	Bond Future	725.9600	0.7260	576.9000	0.5769	(20.533)	0	0	0
2016/04/26	R208	02/02/2017	8.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R208	02/02/2017	8.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R209	05/05/2016			Bond Future	9.6317	70.9655	9.6193	71.0494	(0.129)	0.0000	0.0000	9,030
2016/04/26	R209	05/05/2016	9.00	Call	Bond Future	5.9500	0.0060	4.4600	0.0045	(25.042)	0	0	6,700
2016/04/26	R209	05/05/2016	8.25	Put	Bond Future	10,319.6800	10.3197	10,235.7200	10.2357	(0.814)	0	0	0
2016/04/26	R209	05/05/2016	8.99	Put	Bond Future	4,533.7400	4.5337	4,448.4100	4.4484	(1.882)	0	0	0
2016/04/26	R209	05/05/2016	9.01	Put	Bond Future	4,387.3500	4.3874	4,301.7600	4.3018	(1.951)	0	0	0
2016/04/26	R209	05/05/2016	9.00	Put	Bond Future	4,460.4500	4.4605	4,375.0000	4.3750	(1.916)	0	0	0
2016/04/26	R209	05/05/2016	9.01	Call	Bond Future	6.6700	0.0067	5.0400	0.0050	(24.438)	0	0	0
2016/04/26	R209	05/05/2016	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,700
2016/04/26	R209	05/05/2016	8.99	Call	Bond Future	5.3100	0.0053	3.9400	0.0039	(25.800)	0	0	0
2016/04/26	R209	04/08/2016	9.70	Put	Bond Future	2,483.1300	2.4831	2,430.4700	2.4305	(2.121)	0	0	250
2016/04/26	R209	04/08/2016	9.26	Call	Bond Future	1,358.1500	1.3581	1,375.6800	1.3757	1.291	0	0	0
2016/04/26	R209	04/08/2016			Bond Future	9.6841	72.3131	9.6714	72.3978	(0.131)	0.0000	0.0000	52,096
2016/04/26	R209	04/08/2016	9.40	Put	Bond Future	3,631.2400	3.6312	3,568.3300	3.5683	(1.732)	0	0	0
2016/04/26	R209	04/08/2016	9.60	Put	Bond Future	2,831.9400	2.8319	2,775.7400	2.7757	(1.985)	0	0	0
2016/04/26	R209	04/08/2016	10.60	Call	Bond Future	6,359.8400	6.3598	6,421.6800	6.4217	0.972	0	0	5,760
2016/04/26	R209	04/08/2016	9.24	Call	Bond Future	1,313.5500	1.3135	1,330.5200	1.3305	1.292	0	0	0
2016/04/26	R209	04/08/2016	9.70	Call	Bond Future	2,588.7400	2.5887	2,620.7800	2.6208	1.238	0	0	0
2016/04/26	R209	04/08/2016	10.29	Call	Bond Future	4,925.8000	4.9258	4,978.5100	4.9785	1.070	0	0	0
2016/04/26	R209	04/08/2016	9.25	Call	Bond Future	1,335.6600	1.3357	1,352.9100	1.3529	1.291	0	0	0
2016/04/26	R209	04/08/2016	9.40	Call	Bond Future	1,698.3900	1.6984	1,720.1800	1.7202	1.283	0	0	250
2016/04/26	R209	04/08/2016	10.60	Put	Bond Future	644.7100	0.6447	621.8500	0.6219	(3.546)	0	0	0
2016/04/26	R209	04/08/2016	9.24	Put	Bond Future	4,370.8000	4.3708	4,303.0700	4.3031	(1.550)	0	0	0
2016/04/26	R209	04/08/2016	9.60	Call	Bond Future	2,267.9700	2.2680	2,296.4700	2.2965	1.257	0	0	5,760
2016/04/26	R209	04/08/2016	9.26	Put	Bond Future	4,273.4000	4.2734	4,206.2300	4.2062	(1.572)	0	0	0
2016/04/26	R209	04/08/2016	9.25	Put	Bond Future	4,321.8600	4.3219	4,254.4100	4.2544	(1.561)	0	0	0
2016/04/26	R209	04/08/2016	10.29	Put	Bond Future	1,061.4200	1.0614	1,029.4300	1.0294	(3.014)	0	0	250
2016/04/26	R209	03/11/2016	10.26	Call	Bond Future	5,452.6000	5.4526	5,501.6000	5.5016	0.899	0	0	0
2016/04/26	R209	03/11/2016			Bond Future	9.7331	70.5373	9.7202	70.6228	(0.133)	0.0000	0.0000	0
2016/04/26	R209	03/11/2016	10.24	Call	Bond Future	5,373.1500	5.3732	5,421.6800	5.4217	0.903	0	0	0
2016/04/26	R209	03/11/2016	10.25	Call	Bond Future	5,412.8300	5.4128	5,461.6000	5.4616	0.901	0	0	0
2016/04/26	R209	03/11/2016	10.24	Put	Bond Future	2,145.6900	2.1457	2,108.7200	2.1087	(1.723)	0	0	0
2016/04/26	R209	03/11/2016	10.25	Put	Bond Future	2,124.0200	2.1240	2,087.2900	2.0873	(1.729)	0	0	0
2016/04/26	R209	03/11/2016	10.26	Put	Bond Future	2,102.5400	2.1025	2,066.0400	2.0660	(1.736)	0	0	0
2016/04/26	R209	02/02/2017	9.55	Put	Bond Future	1,494.6200	1.4946	1,408.2200	1.4082	(5.781)	0	0	0
2016/04/26	R209	02/02/2017			Bond Future	9.7746	71.9610	9.7614	72.0474	(0.135)	0.0000	0.0000	0
2016/04/26	R209	02/02/2017	9.54	Put	Bond Future	1,562.3100	1.5623	1,475.9100	1.4759	(5.530)	0	0	0
2016/04/26	R209	02/02/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R209	02/02/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R209	02/02/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R209	02/02/2017	9.53	Put	Bond Future	1,630.0900	1.6301	1,543.6900	1.5437	(5.300)	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
2016/04/26	R210	05/05/2016			Bond Future	183.8540		183.8540	183.9961	0.077	0.0000	0.0000	739
2016/04/26	R210	05/05/2016	184.99	Put	Bond Future	1,136.0200	1.1360	993.9100	0.9939	(12.509)	0	0	0
2016/04/26	R210	05/05/2016	185.00	Put	Bond Future	1,146.0200	1.1460	1,003.9100	1.0039	(12.400)	0	0	0
2016/04/26	R210	05/05/2016	185.01	Put	Bond Future	1,156.0200	1.1560	1,013.9100	1.0139	(12.293)	0	0	0
2016/04/26	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R210	04/08/2016			Bond Future	187.3609		187.3609	187.5034	0.076	0.0000	0.0000	691
2016/04/26	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R210	04/08/2016	181.50	Call	Bond Future	5,860.9000	5.8609	6,003.4400	6.0034	2.432	0	0	0
2016/04/26	R210	04/08/2016	181.52	Call	Bond Future	5,840.9000	5.8409	5,983.4400	5.9834	2.440	0	0	0
2016/04/26	R210	04/08/2016	181.51	Call	Bond Future	5,850.9000	5.8509	5,993.4400	5.9934	2.436	0	0	0
2016/04/26	R210	03/11/2016			Bond Future	188.6397		188.6397	188.7826	0.076	0.0000	0.0000	0
2016/04/26	R210	03/11/2016	188.90	Put	Bond Future	260.3200	0.2603	117.3900	0.1174	(54.906)	0	0	0
2016/04/26	R210	03/11/2016	188.92	Put	Bond Future	280.3200	0.2803	137.3900	0.1374	(50.988)	0	0	0
2016/04/26	R210	03/11/2016	188.91	Put	Bond Future	270.3200	0.2703	127.3900	0.1274	(52.874)	0	0	0
2016/04/26	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R211	05/05/2016	139.01	Put	Bond Future	734.6500	0.7347	648.0200	0.6480	(11.792)	0	0	0
2016/04/26	R211	05/05/2016			Bond Future	138.2753		138.2753	138.3620	0.063	0.0000	0.0000	62
2016/04/26	R211	05/05/2016	139.00	Put	Bond Future	724.6500	0.7247	638.0200	0.6380	(11.955)	0	0	0
2016/04/26	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R211	05/05/2016	138.99	Put	Bond Future	714.6500	0.7147	628.0200	0.6280	(12.122)	0	0	0
2016/04/26	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R211	04/08/2016			Bond Future	139.1533		139.1533	139.2398	0.062	0.0000	0.0000	0
2016/04/26	R211	04/08/2016	137.09	Call	Bond Future	2,063.2800	2.0633	2,149.8400	2.1498	4.195	0	0	0
2016/04/26	R211	04/08/2016	137.07	Call	Bond Future	2,083.2800	2.0833	2,169.8400	2.1698	4.155	0	0	0
2016/04/26	R211	04/08/2016	137.08	Call	Bond Future	2,073.2800	2.0733	2,159.8400	2.1598	4.175	0	0	0
2016/04/26	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R211	03/11/2016	141.75	Call	Bond Future	59.8800	0.0599	146.3800	0.1464	144.456	0	0	0
2016/04/26	R211	03/11/2016			Bond Future	141.8099		141.8099	141.8964	0.061	0.0000	0.0000	0
2016/04/26	R211	03/11/2016	141.76	Call	Bond Future	49.8800	0.0499	136.3800	0.1364	173.416	0	0	0
2016/04/26	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R211	03/11/2016	141.74	Call	Bond Future	69.8800	0.0699	156.3800	0.1564	123.784	0	0	0
2016/04/26	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R212	05/05/2016			Bond Future	144.6005		144.6005	144.7104	0.076	0.0000	0.0000	3,488
2016/04/26	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R212	05/05/2016	144.99	Put	Bond Future	389.5100	0.3895	279.5600	0.2796	(28.228)	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
2016/04/26	R212	05/05/2016	145.01	Put	Bond Future	409.5100	0.4095	299.5600	0.2996	(26.849)	0	0	0
2016/04/26	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R212	05/05/2016	145.00	Put	Bond Future	399.5100	0.3995	289.5600	0.2896	(27.521)	0	0	0
2016/04/26	R212	04/08/2016	142.43	Call	Bond Future	2,997.3300	2.9973	3,107.5300	3.1075	3.677	0	0	0
2016/04/26	R212	04/08/2016			Bond Future	145.4273	145.4273	145.5375	145.5375	0.076	0.0000	0.0000	1,294
2016/04/26	R212	04/08/2016	142.44	Call	Bond Future	2,987.3300	2.9873	3,097.5300	3.0975	3.689	0	0	0
2016/04/26	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R212	04/08/2016	142.42	Call	Bond Future	3,007.3300	3.0073	3,117.5300	3.1175	3.664	0	0	0
2016/04/26	R212	03/11/2016			Bond Future	148.2038	148.2038	148.3142	148.3142	0.075	0.0000	0.0000	0
2016/04/26	R212	03/11/2016	148.11	Call	Bond Future	93.7600	0.0938	204.2100	0.2042	117.801	0	0	0
2016/04/26	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R212	03/11/2016	148.12	Call	Bond Future	83.7600	0.0838	194.2100	0.1942	131.865	0	0	0
2016/04/26	R212	03/11/2016	148.10	Call	Bond Future	103.7600	0.1038	214.2100	0.2142	106.448	0	0	0
2016/04/26	R213	05/05/2016	8.74	Put	Bond Future	5,373.9000	5.3739	5,322.7400	5.3227	(0.952)	0	0	0
2016/04/26	R213	05/05/2016	8.76	Put	Bond Future	5,226.8200	5.2268	5,175.5500	5.1755	(0.981)	0	0	0
2016/04/26	R213	05/05/2016			Bond Future	9.5019	81.6736	9.4944	81.7243	(0.079)	0.0000	0.0000	16,322
2016/04/26	R213	05/05/2016	8.75	Put	Bond Future	5,300.3100	5.3003	5,249.0900	5.2491	(0.966)	0	0	0
2016/04/26	R213	05/05/2016	8.74	Call	Bond Future	1.0900	0.0011	0.6700	0.0007	(38.532)	0	0	0
2016/04/26	R213	05/05/2016	8.75	Call	Bond Future	1.2500	0.0013	0.7700	0.0008	(38.400)	0	0	0
2016/04/26	R213	05/05/2016	8.76	Call	Bond Future	1.4200	0.0014	0.8900	0.0009	(37.324)	0	0	0
2016/04/26	R213	04/08/2016			Bond Future	9.5553	83.2246	9.5477	83.2753	(0.080)	0.0000	0.0000	40,194
2016/04/26	R213	04/08/2016	8.99	Put	Bond Future	4,924.5000	4.9245	4,877.7500	4.8777	(0.949)	0	0	0
2016/04/26	R213	04/08/2016	9.01	Put	Bond Future	4,820.6200	4.8206	4,774.1200	4.7741	(0.965)	0	0	0
2016/04/26	R213	04/08/2016	9.00	Put	Bond Future	4,872.4000	4.8724	4,825.7700	4.8258	(0.957)	0	0	0
2016/04/26	R213	04/08/2016	9.01	Call	Bond Future	1,074.0600	1.0741	1,078.2700	1.0783	0.392	0	0	0
2016/04/26	R213	04/08/2016	8.99	Call	Bond Future	1,035.8800	1.0359	1,039.8400	1.0398	0.382	0	0	0
2016/04/26	R213	04/08/2016	9.00	Call	Bond Future	1,054.8500	1.0548	1,058.9300	1.0589	0.387	0	0	0
2016/04/26	R213	03/11/2016			Bond Future	9.6084	81.2560	9.6006	81.3068	(0.081)	0.0000	0.0000	0
2016/04/26	R213	03/11/2016	10.18	Put	Bond Future	1,932.0700	1.9321	1,907.7600	1.9078	(1.258)	0	0	0
2016/04/26	R213	03/11/2016	10.20	Put	Bond Future	1,891.6300	1.8916	1,867.6200	1.8676	(1.269)	0	0	0
2016/04/26	R213	03/11/2016	10.18	Call	Bond Future	5,567.6500	5.5676	5,594.2300	5.5942	0.477	0	0	0
2016/04/26	R213	03/11/2016	10.19	Put	Bond Future	1,911.6500	1.9116	1,887.5000	1.8875	(1.263)	0	0	0
2016/04/26	R213	03/11/2016	10.19	Call	Bond Future	5,608.7200	5.6087	5,635.4600	5.6355	0.477	0	0	0
2016/04/26	R213	03/11/2016	10.20	Call	Bond Future	5,650.1100	5.6501	5,676.9900	5.6770	0.476	0	0	0
2016/04/26	R213	02/02/2017	9.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R213	02/02/2017	9.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R213	02/02/2017			Bond Future	9.6544	82.8958	9.6466	82.9467	(0.081)	0.0000	0.0000	0
2016/04/26	R213	02/02/2017	9.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R213	02/02/2017	9.40	Put	Bond Future	1,676.7300	1.6767	1,625.8500	1.6259	(3.034)	0	0	0
2016/04/26	R213	02/02/2017	9.42	Put	Bond Future	1,543.1300	1.5431	1,492.2500	1.4922	(3.297)	0	0	0
2016/04/26	R213	02/02/2017	9.41	Put	Bond Future	1,609.8900	1.6099	1,559.0100	1.5590	(3.160)	0	0	0
2016/04/26	R214	05/05/2016	9.01	Call	Bond Future	1.6900	0.0017	1.0600	0.0011	(37.278)	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
2016/04/26	R214	05/05/2016	9.30	Put	Bond Future	3,361.4000	3.3614	3,302.7300	3.3027	(1.745)	0	0	0
2016/04/26	R214	05/05/2016			Bond Future	9.7616	70.9755	9.7542	71.0269	(0.076)	0.0000	0.0000	14,307
2016/04/26	R214	05/05/2016	8.99	Call	Bond Future	1.3100	0.0013	0.8000	0.0008	(38.931)	0	0	0
2016/04/26	R214	05/05/2016	9.00	Call	Bond Future	1.4900	0.0015	0.9300	0.0009	(37.584)	0	0	0
2016/04/26	R214	05/05/2016	8.99	Put	Bond Future	5,703.0500	5.7030	5,651.1200	5.6511	(0.911)	0	0	0
2016/04/26	R214	05/05/2016	9.01	Put	Bond Future	5,546.1300	5.5461	5,494.0800	5.4941	(0.938)	0	0	0
2016/04/26	R214	05/05/2016	9.30	Call	Bond Future	39.2000	0.0392	31.9500	0.0319	(18.495)	0	0	0
2016/04/26	R214	05/05/2016	9.00	Put	Bond Future	5,624.5100	5.6245	5,572.5300	5.5725	(0.924)	0	0	0
2016/04/26	R214	04/08/2016	9.25	Put	Bond Future	5,194.7500	5.1948	5,147.0300	5.1470	(0.919)	0	0	0
2016/04/26	R214	04/08/2016	11.30	Call	Bond Future	9,324.4400	9.3244	9,367.0600	9.3671	0.457	0	0	5,800
2016/04/26	R214	04/08/2016	9.24	Call	Bond Future	1,126.9300	1.1269	1,130.5800	1.1306	0.324	0	0	0
2016/04/26	R214	04/08/2016			Bond Future	9.8130	72.3234	9.8055	72.3749	(0.076)	0.0000	0.0000	27,625
2016/04/26	R214	04/08/2016	9.30	Call	Bond Future	1,251.3900	1.2514	1,255.8000	1.2558	0.352	0	0	1,300
2016/04/26	R214	04/08/2016	8.55	Put	Bond Future	9,900.5000	9.9005	9,848.3900	9.8484	(0.526)	0	0	0
2016/04/26	R214	04/08/2016	9.25	Call	Bond Future	1,147.0500	1.1470	1,150.8200	1.1508	0.329	0	0	0
2016/04/26	R214	04/08/2016	11.30	Put	Bond Future	251.7800	0.2518	242.9100	0.2429	(3.523)	0	0	0
2016/04/26	R214	04/08/2016	10.30	Put	Bond Future	1,374.1000	1.3741	1,346.9400	1.3469	(1.977)	0	0	0
2016/04/26	R214	04/08/2016	9.26	Call	Bond Future	1,167.4100	1.1674	1,171.3100	1.1713	0.334	0	0	0
2016/04/26	R214	04/08/2016	9.30	Put	Bond Future	4,924.1400	4.9241	4,877.0600	4.8771	(0.956)	0	0	0
2016/04/26	R214	04/08/2016	8.55	Call	Bond Future	258.0300	0.2580	257.4100	0.2574	(0.240)	0	0	1,300
2016/04/26	R214	04/08/2016	9.24	Put	Bond Future	5,250.0000	5.2500	5,202.1600	5.2022	(0.911)	0	0	0
2016/04/26	R214	04/08/2016	10.30	Call	Bond Future	4,585.9300	4.5859	4,610.2600	4.6103	0.531	0	0	5,800
2016/04/26	R214	04/08/2016	9.26	Put	Bond Future	5,139.8700	5.1399	5,092.2800	5.0923	(0.926)	0	0	0
2016/04/26	R214	03/11/2016	10.35	Put	Bond Future	2,295.0700	2.2951	2,268.5600	2.2686	(1.155)	0	0	0
2016/04/26	R214	03/11/2016			Bond Future	9.8638	70.4012	9.8562	70.4529	(0.077)	0.0000	0.0000	0
2016/04/26	R214	03/11/2016	10.34	Put	Bond Future	2,318.0200	2.3180	2,291.3600	2.2914	(1.150)	0	0	0
2016/04/26	R214	03/11/2016	10.35	Call	Bond Future	5,474.5900	5.4746	5,499.7900	5.4998	0.460	0	0	0
2016/04/26	R214	03/11/2016	10.33	Call	Bond Future	5,394.7400	5.3947	5,419.6400	5.4196	0.462	0	0	0
2016/04/26	R214	03/11/2016	10.34	Call	Bond Future	5,434.6200	5.4346	5,459.6700	5.4597	0.461	0	0	0
2016/04/26	R214	03/11/2016	10.33	Put	Bond Future	2,341.1700	2.3412	2,314.3600	2.3144	(1.145)	0	0	0
2016/04/26	R214	02/02/2017			Bond Future	9.9087	71.8219	9.9010	71.8739	(0.078)	0.0000	0.0000	0
2016/04/26	R214	02/02/2017	9.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R214	02/02/2017	9.66	Put	Bond Future	1,711.7100	1.7117	1,659.7500	1.6597	(3.036)	0	0	0
2016/04/26	R214	02/02/2017	9.68	Put	Bond Future	1,571.4900	1.5715	1,519.5300	1.5195	(3.306)	0	0	0
2016/04/26	R214	02/02/2017	9.67	Put	Bond Future	1,641.5500	1.6416	1,589.5900	1.5896	(3.165)	0	0	0
2016/04/26	R214	02/02/2017	9.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R214	02/02/2017	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R248	05/05/2016			Bond Future	9.8470	91.0615	9.8394	91.1276	(0.077)	0.0000	0.0000	12,810
2016/04/26	R248	05/05/2016	8.99	Put	Bond Future	8,112.4300	8.1124	8,045.9800	8.0460	(0.819)	0	0	0
2016/04/26	R248	05/05/2016	9.01	Put	Bond Future	7,908.6800	7.9087	7,842.1400	7.8421	(0.841)	0	0	0
2016/04/26	R248	05/05/2016	8.99	Call	Bond Future	0.8000	0.0008	0.4600	0.0005	(42.500)	0	0	0
2016/04/26	R248	05/05/2016	9.00	Put	Bond Future	8,010.4500	8.0104	7,943.9600	7.9440	(0.830)	0	0	0
2016/04/26	R248	05/05/2016	9.00	Call	Bond Future	0.9100	0.0009	0.5300	0.0005	(41.758)	0	0	0
2016/04/26	R248	05/05/2016	9.01	Call	Bond Future	1.0400	0.0010	0.6100	0.0006	(41.346)	0	0	0
2016/04/26	R248	04/08/2016			Bond Future	9.9013	92.7908	9.8937	92.8571	(0.077)	0.0000	0.0000	56,483
2016/04/26	R248	04/08/2016	9.25	Call	Bond Future	1,337.7100	1.3377	1,341.2900	1.3413	0.268	0	0	0
2016/04/26	R248	04/08/2016	9.24	Put	Bond Future	7,395.1900	7.3952	7,332.3700	7.3324	(0.849)	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
2016/04/26	R248	04/08/2016	9.26	Put	Bond Future	7,248.2000	7.2482	7,185.6500	7.1857	(0.863)	0	0	0
2016/04/26	R248	04/08/2016	9.25	Put	Bond Future	7,321.4600	7.3215	7,258.7700	7.2588	(0.856)	0	0	0
2016/04/26	R248	04/08/2016	9.26	Call	Bond Future	1,361.6800	1.3617	1,365.4000	1.3654	0.273	0	0	0
2016/04/26	R248	04/08/2016	9.24	Call	Bond Future	1,314.0300	1.3140	1,317.4800	1.3175	0.263	0	0	0
2016/04/26	R248	03/11/2016	10.38	Call	Bond Future	6,806.6900	6.8067	6,837.2700	6.8373	0.449	0	0	0
2016/04/26	R248	03/11/2016			Bond Future	9.9550	90.1163	9.9473	90.1829	(0.078)	0.0000	0.0000	0
2016/04/26	R248	03/11/2016	10.39	Call	Bond Future	6,855.8000	6.8558	6,886.5600	6.8866	0.449	0	0	0
2016/04/26	R248	03/11/2016	10.37	Put	Bond Future	3,320.6100	3.3206	3,284.4300	3.2844	(1.090)	0	0	0
2016/04/26	R248	03/11/2016	10.39	Put	Bond Future	3,258.9000	3.2589	3,223.1000	3.2231	(1.099)	0	0	0
2016/04/26	R248	03/11/2016	10.37	Call	Bond Future	6,757.9400	6.7579	6,788.3200	6.7883	0.450	0	0	0
2016/04/26	R248	03/11/2016	10.38	Put	Bond Future	3,289.5000	3.2895	3,253.5200	3.2535	(1.094)	0	0	0
2016/04/26	R248	02/02/2017	9.76	Put	Bond Future	2,109.7100	2.1097	2,042.8400	2.0428	(3.170)	0	0	0
2016/04/26	R248	02/02/2017	9.78	Put	Bond Future	1,932.6300	1.9326	1,865.7600	1.8658	(3.460)	0	0	0
2016/04/26	R248	02/02/2017			Bond Future	10.0029	91.9350	9.9951	92.0019	(0.079)	0.0000	0.0000	0
2016/04/26	R248	02/02/2017	9.77	Put	Bond Future	2,021.0900	2.0211	1,954.2200	1.9542	(3.309)	0	0	0
2016/04/26	R248	02/02/2017	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R248	02/02/2017	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/26	R248	02/02/2017	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**972766**