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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/04/2016 TO 28/04/2016

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
2016/04/28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	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
2016/04/28	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	2025	05/05/2016			Bond Future	126.1473	126.1473	126.1829	126.1829	0.028	0.0000	0.0000	4,068
2016/04/28	2025	05/05/2016	126.00	Call	Bond Future	147.3100	0.1473	182.9400	0.1829	24.187	0	0	0
2016/04/28	2025	05/05/2016	125.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2025	05/05/2016	126.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2025	05/05/2016	126.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2025	05/05/2016	126.01	Call	Bond Future	137.3100	0.1373	172.9400	0.1729	25.949	0	0	0
2016/04/28	2025	05/05/2016	125.99	Call	Bond Future	157.3100	0.1573	192.9400	0.1929	22.650	0	0	0
2016/04/28	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2025	04/08/2016			Bond Future	127.2845	127.2845	127.3192	127.3192	0.027	0.0000	0.0000	2,204
2016/04/28	2025	04/08/2016	123.86	Call	Bond Future	3,424.4600	3.4245	3,459.2300	3.4592	1.015	0	0	0
2016/04/28	2025	04/08/2016	123.87	Call	Bond Future	3,414.4600	3.4145	3,449.2300	3.4492	1.018	0	0	0
2016/04/28	2025	04/08/2016	123.85	Call	Bond Future	3,434.4600	3.4345	3,469.2300	3.4692	1.012	0	0	0
2016/04/28	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2025	03/11/2016			Bond Future	129.7129	129.7129	129.7485	129.7485	0.027	0.0000	0.0000	0
2016/04/28	2025	03/11/2016	129.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2025	03/11/2016	129.23	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2025	03/11/2016	129.21	Call	Bond Future	502.8600	0.5029	538.5300	0.5385	7.093	0	0	0
2016/04/28	2025	03/11/2016	129.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2025	03/11/2016	129.22	Call	Bond Future	492.8600	0.4929	528.5300	0.5285	7.237	0	0	0
2016/04/28	2025	03/11/2016	129.23	Call	Bond Future	482.8600	0.4829	518.5300	0.5185	7.387	0	0	0
2016/04/28	2030	05/05/2016	8.99	Put	Bond Future	3,376.1000	3.3761	3,125.2600	3.1253	(7.430)	0	0	0
2016/04/28	2030	05/05/2016	9.01	Put	Bond Future	3,228.8100	3.2288	2,977.9700	2.9780	(7.769)	0	0	0
2016/04/28	2030	05/05/2016			Bond Future	9.4600	91.0815	9.4242	91.3323	(0.378)	0.0000	0.0000	8,120
2016/04/28	2030	05/05/2016	9.00	Put	Bond Future	3,302.4100	3.3024	3,051.5700	3.0516	(7.596)	0	0	0
2016/04/28	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2030	04/08/2016	10.17	Call	Bond Future	4,320.0000	4.3200	4,574.5600	4.5746	5.893	0	0	0
2016/04/28	2030	04/08/2016			Bond Future	9.5207	88.8018	9.4839	89.0564	(0.387)	0.0000	0.0000	23,052
2016/04/28	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2030	03/11/2016	9.35	Put	Bond Future	1,534.0400	1.5340	1,274.7500	1.2747	(16.902)	0	0	0
2016/04/28	2030	03/11/2016			Bond Future	9.5729	90.4894	9.5348	90.7487	(0.397)	0.0000	0.0000	0
2016/04/28	2030	03/11/2016	9.34	Put	Bond Future	1,603.7400	1.6037	1,344.4500	1.3444	(16.168)	0	0	0
2016/04/28	2030	03/11/2016	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2030	03/11/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2030	03/11/2016	9.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2030	03/11/2016	9.33	Put	Bond Future	1,673.5100	1.6735	1,414.2200	1.4142	(15.494)	0	0	0

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2016/04/28	2032	05/05/2016			Bond Future	9.5999		89.9929	9.5641	90.2586	(0.372)	0.0000	0.0000	9,032
2016/04/28	2032	05/05/2016	8.99	Put	Bond Future	4,703.0700		4.7031	4,434.5800	4.4346	(5.709)	0	0	0
2016/04/28	2032	05/05/2016	9.01	Put	Bond Future	4,544.9500		4.5450	4,275.9200	4.2759	(5.919)	0	0	0
2016/04/28	2032	05/05/2016	9.00	Put	Bond Future	4,623.9200		4.6239	4,355.1700	4.3552	(5.812)	0	0	0
2016/04/28	2032	05/05/2016	9.01	Call	Bond Future	7.5700		0.0076	4.2700	0.0043	(43.593)	0	0	0
2016/04/28	2032	05/05/2016	8.99	Call	Bond Future	5.9900		0.0060	3.2300	0.0032	(46.077)	0	0	0
2016/04/28	2032	05/05/2016	9.00	Call	Bond Future	6.7400		0.0067	3.7200	0.0037	(44.807)	0	0	0
2016/04/28	2032	04/08/2016	9.01	Call	Bond Future	1,002.1200		1.0021	1,049.4800	1.0495	4.726	0	0	0
2016/04/28	2032	04/08/2016			Bond Future	9.6596		91.7008	9.6228	91.9706	(0.381)	0.0000	0.0000	7,093
2016/04/28	2032	04/08/2016	8.99	Call	Bond Future	964.9900		0.9650	1,010.7500	1.0108	4.742	0	0	0
2016/04/28	2032	04/08/2016	9.00	Call	Bond Future	983.4400		0.9834	1,029.9900	1.0300	4.733	0	0	0
2016/04/28	2032	04/08/2016	8.99	Put	Bond Future	6,070.6000		6.0706	5,846.5400	5.8465	(3.691)	0	0	0
2016/04/28	2032	04/08/2016	9.01	Put	Bond Future	5,949.1000		5.9491	5,726.6400	5.7266	(3.739)	0	0	0
2016/04/28	2032	04/08/2016	9.00	Put	Bond Future	6,009.6800		6.0097	5,786.4100	5.7864	(3.715)	0	0	0
2016/04/28	2032	03/11/2016			Bond Future	9.7156		89.2844	9.6777	89.5592	(0.391)	0.0000	0.0000	0
2016/04/28	2032	03/11/2016	10.28	Put	Bond Future	2,216.3300		2.2163	2,110.6600	2.1107	(4.768)	0	0	0
2016/04/28	2032	03/11/2016	10.30	Put	Bond Future	2,170.9100		2.1709	2,066.7000	2.0667	(4.800)	0	0	0
2016/04/28	2032	03/11/2016	10.29	Put	Bond Future	2,193.5200		2.1935	2,088.5800	2.0886	(4.784)	0	0	0
2016/04/28	2032	03/11/2016	10.30	Call	Bond Future	6,250.3100		6.2503	6,420.9000	6.4209	2.729	0	0	0
2016/04/28	2032	03/11/2016	10.28	Call	Bond Future	6,160.7400		6.1607	6,329.8700	6.3299	2.745	0	0	0
2016/04/28	2032	03/11/2016	10.29	Call	Bond Future	6,205.4600		6.2055	6,375.3200	6.3753	2.737	0	0	0
2016/04/28	2032	02/02/2017	9.53	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2032	02/02/2017			Bond Future	9.7634		91.0854	9.7250	91.3598	(0.393)	0.0000	0.0000	0
2016/04/28	2032	02/02/2017	9.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2032	02/02/2017	9.52	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2032	02/02/2017	9.51	Put	Bond Future	1,836.9600		1.8370	1,562.6000	1.5626	(14.936)	0	0	0
2016/04/28	2032	02/02/2017	9.53	Put	Bond Future	1,689.9500		1.6900	1,415.5900	1.4156	(16.235)	0	0	0
2016/04/28	2032	02/02/2017	9.52	Put	Bond Future	1,763.4100		1.7634	1,489.0500	1.4891	(15.558)	0	0	0
2016/04/28	2033	05/05/2016			Bond Future	106.5743		106.5743	106.6044	106.6044	0.028	0.0000	0.0000	181
2016/04/28	2033	05/05/2016	102.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2033	05/05/2016	102.40	Call	Bond Future	4,174.3100		4.1743	4,204.4300	4.2044	0.722	0	0	0
2016/04/28	2033	05/05/2016	102.41	Call	Bond Future	4,164.3100		4.1643	4,194.4300	4.1944	0.723	0	0	0
2016/04/28	2033	05/05/2016	102.39	Call	Bond Future	4,184.3100		4.1843	4,214.4300	4.2144	0.720	0	0	0
2016/04/28	2033	05/05/2016	102.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2033	05/05/2016	102.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2033	04/08/2016	104.99	Call	Bond Future	3,615.8500		3.6158	3,645.4700	3.6455	0.819	0	0	0
2016/04/28	2033	04/08/2016	105.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2033	04/08/2016			Bond Future	108.6058		108.6058	108.6355	108.6355	0.027	0.0000	0.0000	3,573
2016/04/28	2033	04/08/2016	104.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2033	04/08/2016	105.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2033	04/08/2016	105.00	Call	Bond Future	3,605.8500		3.6058	3,635.4700	3.6355	0.821	0	0	0
2016/04/28	2033	04/08/2016	105.01	Call	Bond Future	3,595.8500		3.5958	3,625.4700	3.6255	0.824	0	0	0
2016/04/28	2033	03/11/2016			Bond Future	109.6484		109.6484	109.6786	109.6786	0.028	0.0000	0.0000	0
2016/04/28	2033	03/11/2016	109.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2033	03/11/2016	109.17	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2033	03/11/2016	109.18	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2033	03/11/2016	109.16	Call	Bond Future	488.4000		0.4884	518.6500	0.5187	6.194	0	0	0

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2016/04/28	2033	03/11/2016	109.17	Call	Bond Future	478.4000	0.4784	508.6500	0.5087	6.323	0	0	0
2016/04/28	2033	03/11/2016	109.18	Call	Bond Future	468.4000	0.4684	498.6500	0.4987	6.458	0	0	0
2016/04/28	2037	05/05/2016	8.99	Call	Bond Future	1.4200	0.0014	0.6000	0.0006	(57.746)	0	0	0
2016/04/28	2037	05/05/2016	9.00	Put	Bond Future	6,301.0100	6.3010	5,970.3300	5.9703	(5.248)	0	0	0
2016/04/28	2037	05/05/2016	9.67	Call	Bond Future	628.8700	0.6289	667.7600	0.6678	6.184	0	0	500
2016/04/28	2037	05/05/2016			Bond Future	9.7400	91.3531	9.6992	91.6829	(0.419)	0.0000	0.0000	19,357
2016/04/28	2037	05/05/2016	9.00	Call	Bond Future	1.6200	0.0016	0.7100	0.0007	(56.173)	0	0	0
2016/04/28	2037	05/05/2016	9.67	Put	Bond Future	1,195.8500	1.1958	904.9700	0.9050	(24.324)	0	0	0
2016/04/28	2037	05/05/2016	9.01	Call	Bond Future	1.8500	0.0019	0.8300	0.0008	(55.135)	0	0	0
2016/04/28	2037	05/05/2016	8.99	Put	Bond Future	6,390.6900	6.3907	6,060.1000	6.0601	(5.173)	0	0	0
2016/04/28	2037	05/05/2016	9.01	Put	Bond Future	6,211.4900	6.2115	5,880.7000	5.8807	(5.325)	0	0	0
2016/04/28	2037	04/08/2016			Bond Future	9.8004	88.8281	9.7585	89.1631	(0.428)	0.0000	0.0000	39,843
2016/04/28	2037	04/08/2016	9.24	Put	Bond Future	6,014.8800	6.0149	5,753.3200	5.7533	(4.349)	0	0	0
2016/04/28	2037	04/08/2016	9.26	Put	Bond Future	5,890.0500	5.8900	5,630.7200	5.6307	(4.403)	0	0	0
2016/04/28	2037	04/08/2016	9.24	Call	Bond Future	1,365.4300	1.3654	1,438.8700	1.4389	5.379	0	0	0
2016/04/28	2037	04/08/2016	9.25	Put	Bond Future	5,952.1800	5.9522	5,691.7300	5.6917	(4.376)	0	0	0
2016/04/28	2037	04/08/2016	9.25	Call	Bond Future	1,389.0300	1.3890	1,463.5800	1.4636	5.367	0	0	0
2016/04/28	2037	04/08/2016	9.26	Call	Bond Future	1,413.0700	1.4131	1,488.7400	1.4887	5.355	0	0	0
2016/04/28	2037	03/11/2016	10.35	Call	Bond Future	6,466.3000	6.4663	6,672.2600	6.6723	3.185	0	0	0
2016/04/28	2037	03/11/2016	10.36	Put	Bond Future	2,653.7500	2.6538	2,519.3200	2.5193	(5.066)	0	0	0
2016/04/28	2037	03/11/2016			Bond Future	9.8528	90.5162	9.8097	90.8575	(0.438)	0.0000	0.0000	0
2016/04/28	2037	03/11/2016	10.36	Call	Bond Future	6,513.4100	6.5134	6,720.2700	6.7203	3.176	0	0	0
2016/04/28	2037	03/11/2016	10.37	Call	Bond Future	6,560.6500	6.5607	6,768.4000	6.7684	3.167	0	0	0
2016/04/28	2037	03/11/2016	10.35	Put	Bond Future	2,680.1300	2.6801	2,544.8000	2.5448	(5.049)	0	0	0
2016/04/28	2037	03/11/2016	10.37	Put	Bond Future	2,627.6100	2.6276	2,494.0700	2.4941	(5.082)	0	0	0
2016/04/28	2037	02/02/2017	9.68	Put	Bond Future	1,729.2900	1.7293	1,387.2100	1.3872	(19.782)	0	0	0
2016/04/28	2037	02/02/2017			Bond Future	9.8981	88.0851	9.8544	88.4272	(0.441)	0.0000	0.0000	0
2016/04/28	2037	02/02/2017	9.67	Put	Bond Future	1,809.8500	1.8099	1,467.7700	1.4678	(18.901)	0	0	0
2016/04/28	2037	02/02/2017	9.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2037	02/02/2017	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2037	02/02/2017	9.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2037	02/02/2017	9.66	Put	Bond Future	1,890.5300	1.8905	1,548.4500	1.5484	(18.094)	0	0	0
2016/04/28	2038	05/05/2016	131.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2038	05/05/2016			Bond Future	134.2398	134.2398	134.2779	134.2779	0.028	0.0000	0.0000	4,785
2016/04/28	2038	05/05/2016	131.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2038	05/05/2016	131.01	Call	Bond Future	3,229.8300	3.2298	3,267.8900	3.2679	1.178	0	0	0
2016/04/28	2038	05/05/2016	130.99	Call	Bond Future	3,249.8300	3.2498	3,287.8900	3.2879	1.171	0	0	0
2016/04/28	2038	05/05/2016	131.00	Call	Bond Future	3,239.8300	3.2398	3,277.8900	3.2779	1.175	0	0	0
2016/04/28	2038	05/05/2016	130.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2038	04/08/2016			Bond Future	135.3727	135.3727	135.4101	135.4101	0.028	0.0000	0.0000	21,545
2016/04/28	2038	04/08/2016	129.31	Call	Bond Future	6,062.7200	6.0627	6,100.1000	6.1001	0.617	0	0	0
2016/04/28	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2038	04/08/2016	129.32	Call	Bond Future	6,052.7200	6.0527	6,090.1000	6.0901	0.618	0	0	0
2016/04/28	2038	04/08/2016	129.30	Call	Bond Future	6,072.7200	6.0727	6,110.1000	6.1101	0.616	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
2016/04/28	2038	03/11/2016	136.32	Call	Bond Future	1,635.4300	1.6354	1,673.6500	1.6737	2.337	0	0	0
2016/04/28	2038	03/11/2016			Bond Future	137.9554	137.9554	137.9936	137.9936	0.028	0.0000	0.0000	0
2016/04/28	2038	03/11/2016	136.33	Call	Bond Future	1,625.4300	1.6254	1,663.6500	1.6637	2.351	0	0	0
2016/04/28	2038	03/11/2016	136.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2038	03/11/2016	136.33	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2038	03/11/2016	136.31	Call	Bond Future	1,645.4300	1.6454	1,683.6500	1.6837	2.323	0	0	0
2016/04/28	2038	03/11/2016	136.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2040	05/05/2016	9.50	Call	Bond Future	153.2700	0.1533	139.8000	0.1398	(8.788)	0	0	0
2016/04/28	2040	05/05/2016			Bond Future	9.8100	95.0403	9.7692	95.3914	(0.416)	0.0000	0.0000	1,600
2016/04/28	2040	05/05/2016	9.51	Call	Bond Future	165.0400	0.1650	151.9300	0.1519	(7.944)	0	0	0
2016/04/28	2040	05/05/2016	9.49	Call	Bond Future	142.1900	0.1422	128.4500	0.1285	(9.663)	0	0	0
2016/04/28	2040	05/05/2016	9.50	Put	Bond Future	2,878.4600	2.8785	2,513.8700	2.5139	(12.666)	0	0	0
2016/04/28	2040	05/05/2016	9.49	Put	Bond Future	2,957.4900	2.9575	2,592.6300	2.5926	(12.337)	0	0	0
2016/04/28	2040	05/05/2016	9.51	Put	Bond Future	2,800.2600	2.8003	2,436.0300	2.4360	(13.007)	0	0	0
2016/04/28	2040	04/08/2016			Bond Future	9.8710	92.3347	9.8290	92.6915	(0.425)	0.0000	0.0000	812
2016/04/28	2040	04/08/2016	9.49	Put	Bond Future	5,320.3000	5.3203	5,064.5000	5.0645	(4.808)	0	0	0
2016/04/28	2040	04/08/2016	9.50	Call	Bond Future	2,024.1800	2.0242	2,126.4000	2.1264	5.050	0	0	0
2016/04/28	2040	04/08/2016	9.51	Call	Bond Future	2,055.1700	2.0552	2,158.7100	2.1587	5.038	0	0	0
2016/04/28	2040	04/08/2016	9.49	Call	Bond Future	1,993.3000	1.9933	2,094.2300	2.0942	5.063	0	0	0
2016/04/28	2040	04/08/2016	9.51	Put	Bond Future	5,202.6200	5.2026	4,949.4300	4.9494	(4.867)	0	0	0
2016/04/28	2040	04/08/2016	9.50	Put	Bond Future	5,261.3400	5.2613	5,006.8300	5.0068	(4.837)	0	0	0
2016/04/28	2040	03/11/2016			Bond Future	9.9240	94.0895	9.8809	94.4528	(0.435)	0.0000	0.0000	0
2016/04/28	2040	03/11/2016	9.69	Put	Bond Future	1,999.6000	1.9996	1,636.2600	1.6363	(18.171)	0	0	0
2016/04/28	2040	03/11/2016	9.71	Put	Bond Future	1,825.8900	1.8259	1,462.5500	1.4625	(19.899)	0	0	0
2016/04/28	2040	03/11/2016	9.70	Put	Bond Future	1,912.6800	1.9127	1,549.3400	1.5493	(18.996)	0	0	0
2016/04/28	2040	03/11/2016	9.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2040	03/11/2016	9.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2040	03/11/2016	9.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2044	05/05/2016	8.99	Put	Bond Future	7,869.7900	7.8698	7,560.7100	7.5607	(3.927)	0	0	0
2016/04/28	2044	05/05/2016			Bond Future	9.8399	92.0742	9.8041	92.3829	(0.363)	0.0000	0.0000	3,911
2016/04/28	2044	05/05/2016	9.01	Put	Bond Future	7,671.3700	7.6714	7,362.2100	7.3622	(4.030)	0	0	0
2016/04/28	2044	05/05/2016	9.00	Put	Bond Future	7,770.4800	7.7705	7,461.3700	7.4614	(3.978)	0	0	0
2016/04/28	2044	05/05/2016	9.01	Call	Bond Future	0.5800	0.0006	0.1900	0.0002	(67.241)	0	0	0
2016/04/28	2044	05/05/2016	8.99	Call	Bond Future	0.4400	0.0004	0.1300	0.0001	(70.455)	0	0	0
2016/04/28	2044	05/05/2016	9.00	Call	Bond Future	0.5000	0.0005	0.1600	0.0002	(68.000)	0	0	0
2016/04/28	2044	04/08/2016	9.50	Call	Bond Future	1,963.2300	1.9632	2,045.8000	2.0458	4.206	0	0	0
2016/04/28	2044	04/08/2016			Bond Future	9.8995	89.4375	9.8628	89.7512	(0.371)	0.0000	0.0000	20,366
2016/04/28	2044	04/08/2016	9.51	Call	Bond Future	1,993.7900	1.9938	2,077.4700	2.0775	4.197	0	0	0
2016/04/28	2044	04/08/2016	9.49	Put	Bond Future	5,540.9000	5.5409	5,308.7300	5.3087	(4.190)	0	0	0
2016/04/28	2044	04/08/2016	9.51	Put	Bond Future	5,419.7100	5.4197	5,189.7700	5.1898	(4.243)	0	0	0
2016/04/28	2044	04/08/2016	9.49	Call	Bond Future	1,932.9700	1.9330	2,014.4200	2.0144	4.214	0	0	0
2016/04/28	2044	04/08/2016	9.50	Put	Bond Future	5,480.0800	5.4801	5,249.0300	5.2490	(4.216)	0	0	0
2016/04/28	2044	03/11/2016			Bond Future	9.9513	91.1371	9.9135	91.4567	(0.380)	0.0000	0.0000	0
2016/04/28	2044	03/11/2016	10.42	Call	Bond Future	6,873.3000	6.8733	7,059.4400	7.0594	2.708	0	0	0
2016/04/28	2044	03/11/2016	10.41	Put	Bond Future	3,097.1300	3.0971	2,962.8600	2.9629	(4.335)	0	0	0
2016/04/28	2044	03/11/2016	10.43	Put	Bond Future	3,038.8200	3.0388	2,906.2100	2.9062	(4.364)	0	0	0

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2016/04/28	2044	03/11/2016	10.42	Put	Bond Future	3,067.9800	3.0680	2,934.5300	2.9345	(4.350)	0	0	0
2016/04/28	2044	03/11/2016	10.43	Call	Bond Future	6,922.2300	6.9222	7,109.2100	7.1092	2.701	0	0	0
2016/04/28	2044	03/11/2016	10.41	Call	Bond Future	6,824.2400	6.8242	7,009.5600	7.0096	2.716	0	0	0
2016/04/28	2044	02/02/2017			Bond Future	9.9964	88.5934	9.9583	88.9133	(0.382)	0.0000	0.0000	0
2016/04/28	2044	02/02/2017	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2044	02/02/2017	9.76	Put	Bond Future	2,014.7600	2.0148	1,694.8600	1.6949	(15.878)	0	0	0
2016/04/28	2044	02/02/2017	9.78	Put	Bond Future	1,841.3000	1.8413	1,521.4000	1.5214	(17.374)	0	0	0
2016/04/28	2044	02/02/2017	9.77	Put	Bond Future	1,927.9600	1.9280	1,608.0600	1.6081	(16.593)	0	0	0
2016/04/28	2044	02/02/2017	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2044	02/02/2017	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2046	05/05/2016			Bond Future	134.2317	134.2317	134.2702	134.2702	0.029	0.0000	0.0000	4,718
2016/04/28	2046	05/05/2016	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2046	05/05/2016	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2046	05/05/2016	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2046	05/05/2016	130.01	Call	Bond Future	4,221.7300	4.2217	4,260.2100	4.2602	0.911	0	0	0
2016/04/28	2046	05/05/2016	129.99	Call	Bond Future	4,241.7300	4.2417	4,280.2100	4.2802	0.907	0	0	0
2016/04/28	2046	05/05/2016	130.00	Call	Bond Future	4,231.7300	4.2317	4,270.2100	4.2702	0.909	0	0	0
2016/04/28	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2046	04/08/2016			Bond Future	136.7905	136.7905	136.8282	136.8282	0.028	0.0000	0.0000	16,134
2016/04/28	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2046	04/08/2016	129.00	Call	Bond Future	7,790.5200	7.7905	7,828.1900	7.8282	0.484	0	0	0
2016/04/28	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2046	04/08/2016	129.01	Call	Bond Future	7,780.5200	7.7805	7,818.1900	7.8182	0.484	0	0	0
2016/04/28	2046	04/08/2016	129.02	Call	Bond Future	7,770.5200	7.7705	7,808.1900	7.8082	0.485	0	0	0
2016/04/28	2046	03/11/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2046	03/11/2016			Bond Future	137.8844	137.8844	137.9229	137.9229	0.028	0.0000	0.0000	0
2016/04/28	2046	03/11/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2046	03/11/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2046	03/11/2016	137.09	Call	Bond Future	794.4000	0.7944	832.9000	0.8329	4.846	0	0	0
2016/04/28	2046	03/11/2016	137.07	Call	Bond Future	814.4000	0.8144	852.9000	0.8529	4.727	0	0	0
2016/04/28	2046	03/11/2016	137.08	Call	Bond Future	804.4000	0.8044	842.9000	0.8429	4.786	0	0	0
2016/04/28	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2050	05/05/2016			Bond Future	145.0410	145.0410	145.2569	145.2569	0.149	0.0000	0.0000	6,935
2016/04/28	2050	05/05/2016	138.00	Call	Bond Future	7,041.0200	7.0410	7,256.8700	7.2569	3.066	0	0	0
2016/04/28	2050	05/05/2016	137.99	Call	Bond Future	7,051.0200	7.0510	7,266.8700	7.2669	3.061	0	0	0
2016/04/28	2050	05/05/2016	138.01	Call	Bond Future	7,031.0200	7.0310	7,246.8700	7.2469	3.070	0	0	0
2016/04/28	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2050	04/08/2016	139.14	Call	Bond Future	7,088.4400	7.0884	7,306.8900	7.3069	3.082	0	0	0
2016/04/28	2050	04/08/2016			Bond Future	146.2284	146.2284	146.4469	146.4469	0.149	0.0000	0.0000	20,448
2016/04/28	2050	04/08/2016	139.12	Call	Bond Future	7,108.4400	7.1084	7,326.8900	7.3269	3.073	0	0	0
2016/04/28	2050	04/08/2016	139.13	Call	Bond Future	7,098.4400	7.0984	7,316.8900	7.3169	3.077	0	0	0
2016/04/28	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2050	03/11/2016	149.52	Put	Bond Future	501.7100	0.5017	279.1400	0.2791	(44.362)	0	0	0

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2016/04/28	2050	03/11/2016			Bond Future	149.0183	149.0183	149.2409	149.2409	0.149	0.0000	0.0000	0
2016/04/28	2050	03/11/2016	149.54	Put	Bond Future	521.7100	0.5217	299.1400	0.2991	(42.662)	0	0	0
2016/04/28	2050	03/11/2016	149.52	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2050	03/11/2016	149.53	Put	Bond Future	511.7100	0.5117	289.1400	0.2891	(43.495)	0	0	0
2016/04/28	2050	03/11/2016	149.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	2050	03/11/2016	149.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	AL37	05/05/2016			Index Future	475.8000	475.8000	476.7050	476.7050	0.190	0.0000	0.0000	1
2016/04/28	AL37	04/08/2016			Index Future	484.7350	484.7350	485.6500	485.6500	0.189	0.0000	0.0000	0
2016/04/28	AL37	03/11/2016			Index Future	494.0460	494.0460	494.9780	494.9780	0.189	0.0000	0.0000	0
2016/04/28	AL7T	05/05/2016			Index Future	548.3550	548.3550	549.6240	549.6240	0.231	0.0000	0.0000	0
2016/04/28	AL7T	04/08/2016			Index Future	558.6520	558.6520	559.9380	559.9380	0.230	0.0000	0.0000	9
2016/04/28	AL7T	03/11/2016			Index Future	569.3830	569.3830	570.6920	570.6920	0.230	0.0000	0.0000	0
2016/04/28	ALBI	05/05/2016			Index Future	497.9860	497.9860	499.3220	499.3220	0.268	0.0000	0.0000	328
2016/04/28	ALBI	04/08/2016			Index Future	507.3380	507.3380	508.6920	508.6920	0.267	0.0000	0.0000	314
2016/04/28	ALBI	03/11/2016			Index Future	517.0830	517.0830	518.4620	518.4620	0.267	0.0000	0.0000	0
2016/04/28	ALBI	02/02/2017			Index Future	527.5080	527.5080	528.8800	528.8800	0.260	0.0000	0.0000	0
2016/04/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	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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2016/04/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/04/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/04/28	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	EL28	05/05/2016			Bond Future	128.8037	128.8037	128.7753	128.7753	(0.022)	0.0000	0.0000	0
2016/04/28	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	EL28	05/05/2016	128.99	Put	Bond Future	186.2800	0.1863	214.7100	0.2147	15.262	0	0	0
2016/04/28	EL28	05/05/2016	129.01	Put	Bond Future	206.2800	0.2063	234.7100	0.2347	13.782	0	0	0
2016/04/28	EL28	05/05/2016	129.00	Put	Bond Future	196.2800	0.1963	224.7100	0.2247	14.484	0	0	0
2016/04/28	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	EL28	04/08/2016			Bond Future	131.2591	131.2591	131.2287	131.2287	(0.023)	0.0000	0.0000	0
2016/04/28	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	EL28	04/08/2016	126.86	Call	Bond Future	4,399.0800	4.3991	4,368.6700	4.3687	(0.691)	0	0	0
2016/04/28	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	EL28	04/08/2016	126.87	Call	Bond Future	4,389.0800	4.3891	4,358.6700	4.3587	(0.693)	0	0	0
2016/04/28	EL28	04/08/2016	126.88	Call	Bond Future	4,379.0800	4.3791	4,348.6700	4.3487	(0.694)	0	0	0
2016/04/28	EL28	03/11/2016	132.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	EL28	03/11/2016			Bond Future	132.0884	132.0884	132.0576	132.0576	(0.023)	0.0000	0.0000	0
2016/04/28	EL28	03/11/2016	132.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	EL28	03/11/2016	132.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	EL28	03/11/2016	132.15	Put	Bond Future	61.5600	0.0616	92.4400	0.0924	50.162	0	0	0
2016/04/28	EL28	03/11/2016	132.17	Put	Bond Future	81.5600	0.0816	112.4400	0.1124	37.862	0	0	0
2016/04/28	EL28	03/11/2016	132.16	Put	Bond Future	71.5600	0.0716	102.4400	0.1024	43.153	0	0	0
2016/04/28	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	ES33	05/05/2016			Bond Future	10.5768	76.8973	10.5358	77.1602	(0.388)	0.0000	0.0000	1,934
2016/04/28	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	ES33	05/05/2016	9.99	Put	Bond Future	3,893.6100	3.8936	3,630.7500	3.6307	(6.751)	0	0	0
2016/04/28	ES33	05/05/2016	10.01	Put	Bond Future	3,755.9700	3.7560	3,493.1100	3.4931	(6.998)	0	0	0
2016/04/28	ES33	05/05/2016	10.00	Put	Bond Future	3,824.7400	3.8247	3,561.8800	3.5619	(6.873)	0	0	0
2016/04/28	ES33	04/08/2016			Bond Future	10.6634	78.3567	10.6211	78.6236	(0.396)	0.0000	0.0000	8,776
2016/04/28	ES33	04/08/2016	10.24	Put	Bond Future	2,738.8000	2.7388	2,471.8900	2.4719	(9.746)	0	0	0
2016/04/28	ES33	04/08/2016	10.26	Put	Bond Future	2,606.0500	2.6061	2,339.1400	2.3391	(10.242)	0	0	0
2016/04/28	ES33	04/08/2016	10.25	Put	Bond Future	2,672.3800	2.6724	2,405.4700	2.4055	(9.988)	0	0	0
2016/04/28	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	ES33	03/11/2016			Bond Future	10.7486	76.0530	10.7049	76.3249	(0.406)	0.0000	0.0000	0
2016/04/28	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	ES33	03/11/2016	11.31	Call	Bond Future	3,366.4200	3.3664	3,638.3400	3.6383	8.077	0	0	0

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2016/04/28	ES33	03/11/2016	11.29	Call	Bond Future	3,250.5100		3.2505	3,522.4300	3.5224	8.365	0	0	0
2016/04/28	ES33	03/11/2016	11.30	Call	Bond Future	3,308.5000		3.3085	3,580.4200	3.5804	8.219	0	0	0
2016/04/28	ES33	02/02/2017			Bond Future	10.8288		77.5870	10.7845	77.8594	(0.409)	0.0000	0.0000	0
2016/04/28	ES33	02/02/2017	10.59	Put	Bond Future	1,485.1200		1.4851	1,212.8100	1.2128	(18.336)	0	0	0
2016/04/28	ES33	02/02/2017	10.61	Put	Bond Future	1,359.0200		1.3590	1,086.7100	1.0867	(20.037)	0	0	0
2016/04/28	ES33	02/02/2017	10.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	ES33	02/02/2017	10.60	Put	Bond Future	1,422.0300		1.4220	1,149.7200	1.1497	(19.149)	0	0	0
2016/04/28	ES33	02/02/2017	10.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	ES33	02/02/2017	10.61	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	ES42	05/05/2016			Bond Future	10.7568		80.7417	10.7158	81.0384	(0.382)	0.0000	0.0000	7,250
2016/04/28	ES42	04/08/2016			Bond Future	10.8439		82.2741	10.8016	82.5754	(0.390)	0.0000	0.0000	7,270
2016/04/28	ES42	03/11/2016			Bond Future	10.9288		79.5749	10.8851	79.8819	(0.400)	0.0000	0.0000	0
2016/04/28	GOVI	05/05/2016	518.01	Put	GOVI	212,200.0000		21.2200	199,690.0000	19.9690	(5.895)	0	0	0
2016/04/28	GOVI	05/05/2016			GOVI	496.7900		496.7900	498.0410	498.0410	0.252	0.0000	0.0000	61
2016/04/28	GOVI	05/05/2016	518.00	Put	GOVI	212,100.0000		21.2100	199,590.0000	19.9590	(5.898)	0	0	0
2016/04/28	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	GOVI	05/05/2016	517.99	Put	GOVI	212,000.0000		21.2000	199,490.0000	19.9490	(5.901)	0	0	0
2016/04/28	GOVI	04/08/2016	520.99	Put	GOVI	148,710.0000		14.8710	136,040.0000	13.6040	(8.520)	0	0	0
2016/04/28	GOVI	04/08/2016			GOVI	506.1190		506.1190	507.3860	507.3860	0.250	0.0000	0.0000	407
2016/04/28	GOVI	04/08/2016	521.01	Put	GOVI	148,910.0000		14.8910	136,240.0000	13.6240	(8.508)	0	0	0
2016/04/28	GOVI	04/08/2016	521.00	Put	GOVI	148,810.0000		14.8810	136,140.0000	13.6140	(8.514)	0	0	0
2016/04/28	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	GOVI	03/11/2016	476.11	Call	GOVI	397,310.0000		39.7310	410,210.0000	41.0210	3.247	0	0	0
2016/04/28	GOVI	03/11/2016	476.12	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	GOVI	03/11/2016			GOVI	515.8410		515.8410	517.1310	517.1310	0.250	0.0000	0.0000	146
2016/04/28	GOVI	03/11/2016	476.12	Call	GOVI	397,210.0000		39.7210	410,110.0000	41.0110	3.248	0	0	0
2016/04/28	GOVI	03/11/2016	476.13	Call	GOVI	397,110.0000		39.7110	410,010.0000	41.0010	3.248	0	0	0
2016/04/28	GOVI	03/11/2016	476.11	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	GOVI	03/11/2016	476.13	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	GOVI	02/02/2017	533.34	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	GOVI	02/02/2017			GOVI	526.2410		526.2410	527.5220	527.5220	0.243	0.0000	0.0000	0
2016/04/28	GOVI	02/02/2017	533.32	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	GOVI	02/02/2017	533.33	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	GOVI	02/02/2017	533.32	Put	GOVI	70,790.0000		7.0790	57,980.0000	5.7980	(18.096)	0	0	0
2016/04/28	GOVI	02/02/2017	533.34	Put	GOVI	70,990.0000		7.0990	58,180.0000	5.8180	(18.045)	0	0	0
2016/04/28	GOVI	02/02/2017	533.33	Put	GOVI	70,890.0000		7.0890	58,080.0000	5.8080	(18.070)	0	0	0
2016/04/28	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/04/28	IGOV	05/05/2016			Index Future	243.6630		243.6630	243.7610	243.7610	0.040	0.0000	0.0000	474
2016/04/28	IGOV	04/08/2016			Index Future	248.2590		248.2590	248.3550	248.3550	0.039	0.0000	0.0000	1,023
2016/04/28	IGOV	03/11/2016			Index Future	253.0470		253.0470	253.1450	253.1450	0.039	0.0000	0.0000	23

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2016/04/28	IGOV	02/02/2017			Index Future	258.1670	258.1670	258.2500	258.2500	0.032	0.0000	0.0000	0
2016/04/28	ILBI	05/05/2016			Index Future	660.1300	660.1300	660.0470	660.0470	(0.013)	0.0000	0.0000	0
2016/04/28	ILBI	04/08/2016			Index Future	672.2530	672.2530	672.1640	672.1640	(0.013)	0.0000	0.0000	157
2016/04/28	ILBI	03/11/2016			Index Future	684.8510	684.8510	684.7600	684.7600	(0.013)	0.0000	0.0000	0
2016/04/28	IS01	19/12/2016			Interest Rate Swap	100.1600	100.1600	100.1527	100.1527	(0.007)	0.0000	0.0000	0
2016/04/28	IS01	16/03/2017			Interest Rate Swap	100.1964	100.1964	100.1809	100.1809	(0.016)	0.0000	0.0000	0
2016/04/28	IS01	15/06/2017			Interest Rate Swap	99.9489	99.9489	99.9371	99.9371	(0.012)	0.0000	0.0000	0
2016/04/28	IS02	18/12/2017			Interest Rate Swap	100.5698	100.5698	100.5383	100.5383	(0.031)	0.0000	0.0000	0
2016/04/28	IS02	16/03/2018			Interest Rate Swap	100.0177	100.0177	99.9734	99.9734	(0.044)	0.0000	0.0000	0
2016/04/28	IS02	15/06/2018			Interest Rate Swap	99.8563	99.8563	99.7980	99.7980	(0.058)	0.0000	0.0000	0
2016/04/28	IS05	17/12/2020			Interest Rate Swap	100.4477	100.4477	100.2619	100.2619	(0.185)	0.0000	0.0000	0
2016/04/28	IS05	16/03/2021			Interest Rate Swap	99.9324	99.9324	99.7364	99.7364	(0.196)	0.0000	0.0000	0
2016/04/28	IS05	15/06/2021			Interest Rate Swap	99.3827	99.3827	99.1743	99.1743	(0.210)	0.0000	0.0000	0
2016/04/28	IS10	17/12/2025			Interest Rate Swap	102.0809	102.0809	101.7897	101.7897	(0.285)	0.0000	0.0000	0
2016/04/28	IS10	16/03/2026			Interest Rate Swap	99.3082	99.3082	99.0020	99.0020	(0.308)	0.0000	0.0000	0
2016/04/28	IS10	15/06/2026			Interest Rate Swap	98.1783	98.1783	97.8625	97.8625	(0.322)	0.0000	0.0000	0
2016/04/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/04/28	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/04/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/04/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/04/28	JBAF	18/05/2016			Jibar Tradeable Future	7.2700	92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2016/04/28	JBAF	15/06/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/04/28	JBAF	20/07/2016			Jibar Tradeable Future	7.4300	92.5700	7.4300	92.5700	0.000	0.0000	0.0000	0
2016/04/28	JBAF	17/08/2016			Jibar Tradeable Future	7.5300	92.4700	7.5300	92.4700	0.000	0.0000	0.0000	0
2016/04/28	JBAF	21/09/2016			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/04/28	JBAF	19/10/2016			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/04/28	JBAF	21/12/2016			Jibar Tradeable Future	7.8100	92.1900	7.8100	92.1900	0.000	0.0000	0.0000	0
2016/04/28	JBAF	15/03/2017			Jibar Tradeable Future	7.9300	92.0700	7.9300	92.0700	0.000	0.0000	0.0000	0
2016/04/28	JBAF	21/06/2017			Jibar Tradeable Future	8.0600	91.9400	8.0600	91.9400	0.000	0.0000	0.0000	0
2016/04/28	JBAF	20/09/2017			Jibar Tradeable Future	8.1600	91.8400	8.1600	91.8400	0.000	0.0000	0.0000	0
2016/04/28	JBAF	20/12/2017			Jibar Tradeable Future	8.2500	91.7500	8.2500	91.7500	0.000	0.0000	0.0000	0
2016/04/28	JBAF	20/03/2018			Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000	0
2016/04/28	JBAF	19/10/2018			Jibar Tradeable Future	8.3000	91.7000	8.3000	91.7000	0.000	0.0000	0.0000	0
2016/04/28	R023	05/05/2016			Bond Future	8.9051	95.6864	8.8592	95.9085	(0.515)	0.0000	0.0000	3,138
2016/04/28	R023	05/05/2016	8.24	Put	Bond Future	3,289.9600	3.2900	3,067.3600	3.0674	(6.766)	0	0	0
2016/04/28	R023	05/05/2016	8.26	Put	Bond Future	3,189.2700	3.1893	2,966.5700	2.9666	(6.983)	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
2016/04/28	R023	05/05/2016	8.24	Call	Bond Future	0.8500	0.0009	0.4300	0.0004	(49.412)	0	0	0
2016/04/28	R023	05/05/2016	8.25	Put	Bond Future	3,239.5900	3.2396	3,016.9500	3.0169	(6.872)	0	0	0
2016/04/28	R023	05/05/2016	8.25	Call	Bond Future	0.9800	0.0010	0.5200	0.0005	(46.939)	0	0	0
2016/04/28	R023	05/05/2016	8.26	Call	Bond Future	1.1300	0.0011	0.6100	0.0006	(46.018)	0	0	0
2016/04/28	R023	04/08/2016	8.24	Call	Bond Future	447.8500	0.4478	483.4900	0.4835	7.958	0	0	0
2016/04/28	R023	04/08/2016	8.25	Put	Bond Future	3,889.1300	3.8891	3,700.1000	3.7001	(4.860)	0	0	0
2016/04/28	R023	04/08/2016			Bond Future	8.9645	97.5023	8.9166	97.7276	(0.534)	0.0000	0.0000	5,600
2016/04/28	R023	04/08/2016	8.25	Call	Bond Future	457.7800	0.4578	494.0900	0.4941	7.932	0	0	0
2016/04/28	R023	04/08/2016	8.26	Call	Bond Future	467.7200	0.4677	504.7000	0.5047	7.906	0	0	0
2016/04/28	R023	04/08/2016	8.24	Put	Bond Future	3,928.3200	3.9283	3,738.6200	3.7386	(4.829)	0	0	0
2016/04/28	R023	04/08/2016	8.26	Put	Bond Future	3,849.9800	3.8500	3,661.6200	3.6616	(4.892)	0	0	0
2016/04/28	R023	03/11/2016	9.73	Put	Bond Future	1,042.8700	1.0429	969.9200	0.9699	(6.995)	0	0	0
2016/04/28	R023	03/11/2016			Bond Future	9.0251	95.4237	8.9748	95.6532	(0.558)	0.0000	0.0000	0
2016/04/28	R023	03/11/2016	9.75	Put	Bond Future	1,018.6400	1.0186	946.9200	0.9469	(7.041)	0	0	0
2016/04/28	R023	03/11/2016	9.73	Call	Bond Future	4,186.1800	4.1862	4,342.7500	4.3427	3.740	0	0	0
2016/04/28	R023	03/11/2016	9.74	Put	Bond Future	1,030.7000	1.0307	958.3600	0.9584	(7.019)	0	0	0
2016/04/28	R023	03/11/2016	9.74	Call	Bond Future	4,217.6500	4.2176	4,374.8300	4.3748	3.727	0	0	0
2016/04/28	R023	03/11/2016	9.75	Call	Bond Future	4,249.2000	4.2492	4,407.0000	4.4070	3.714	0	0	0
2016/04/28	R023	02/02/2017	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R023	02/02/2017			Bond Future	9.0741	97.3482	9.0226	97.5759	(0.569)	0.0000	0.0000	0
2016/04/28	R023	02/02/2017	8.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R023	02/02/2017	8.84	Put	Bond Future	1,039.4400	1.0394	811.6400	0.8116	(21.916)	0	0	0
2016/04/28	R023	02/02/2017	8.86	Put	Bond Future	950.1100	0.9501	722.3100	0.7223	(23.976)	0	0	0
2016/04/28	R023	02/02/2017	8.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R023	02/02/2017	8.85	Put	Bond Future	994.7600	0.9948	766.9600	0.7670	(22.900)	0	0	0
2016/04/28	R035	05/05/2016	10.37	Call	Bond Future	5,398.0900	5.3981	5,730.1000	5.7301	6.151	0	0	0
2016/04/28	R035	05/05/2016			Bond Future	9.6746	94.8355	9.6339	95.1675	(0.421)	0.0000	0.0000	3,926
2016/04/28	R035	05/05/2016	10.35	Call	Bond Future	5,249.7400	5.2497	5,581.7500	5.5817	6.324	0	0	0
2016/04/28	R035	05/05/2016	10.36	Call	Bond Future	5,323.9700	5.3240	5,655.9800	5.6560	6.236	0	0	0
2016/04/28	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R035	04/08/2016			Bond Future	9.7310	96.6353	9.6891	96.9725	(0.430)	0.0000	0.0000	5,341
2016/04/28	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R035	04/08/2016	10.35	Call	Bond Future	4,773.2700	4.7733	5,110.4800	5.1105	7.065	0	0	0
2016/04/28	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R035	04/08/2016	10.36	Call	Bond Future	4,847.2100	4.8472	5,184.4200	5.1844	6.957	0	0	0
2016/04/28	R035	04/08/2016	10.37	Call	Bond Future	4,921.0600	4.9211	5,258.2700	5.2583	6.852	0	0	0
2016/04/28	R035	03/11/2016	9.58	Put	Bond Future	1,665.1600	1.6652	1,321.5600	1.3216	(20.635)	0	0	0
2016/04/28	R035	03/11/2016			Bond Future	9.7868	93.9695	9.7437	94.3132	(0.441)	0.0000	0.0000	0
2016/04/28	R035	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R035	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R035	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R035	03/11/2016	9.57	Put	Bond Future	1,746.8300	1.7468	1,403.2300	1.4032	(19.670)	0	0	0
2016/04/28	R035	03/11/2016	9.59	Put	Bond Future	1,583.6000	1.5836	1,240.0000	1.2400	(21.697)	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
2016/04/28	R186	05/05/2016	9.25	Call	Bond Future	1,453.9500		1.4540	1,590.4900	1.5905	9.391	0	0	180
2016/04/28	R186	05/05/2016			Bond Future	9.0849		113.5350	9.0491	113.7914	(0.394)	0.0000	0.0000	34,778
2016/04/28	R186	05/05/2016	8.34	Call	Bond Future	0.5400		0.0005	0.1900	0.0002	(64.815)	0	0	0
2016/04/28	R186	05/05/2016	9.89	Call	Bond Future	5,559.0100		5.5590	5,814.7300	5.8147	4.600	0	0	0
2016/04/28	R186	05/05/2016	8.35	Call	Bond Future	0.6300		0.0006	0.2300	0.0002	(63.492)	0	0	0
2016/04/28	R186	05/05/2016	8.75	Put	Bond Future	2,504.7900		2.5048	2,237.5000	2.2375	(10.671)	0	0	1,900
2016/04/28	R186	05/05/2016	9.25	Put	Bond Future	281.3400		0.2813	161.5800	0.1616	(42.568)	0	0	0
2016/04/28	R186	05/05/2016	8.33	Call	Bond Future	0.4600		0.0005	0.1600	0.0002	(65.217)	0	0	0
2016/04/28	R186	05/05/2016	8.85	Put	Bond Future	1,864.0100		1.8640	1,598.4500	1.5984	(14.247)	0	0	5,350
2016/04/28	R186	05/05/2016	9.96	Call	Bond Future	6,023.4000		6.0234	6,279.4600	6.2795	4.251	0	0	0
2016/04/28	R186	05/05/2016	9.86	Call	Bond Future	5,359.2300		5.3592	5,614.7000	5.6147	4.767	0	0	0
2016/04/28	R186	05/05/2016	7.56	Put	Bond Future	11,691.1300		11.6911	11,434.8300	11.4348	(2.192)	0	0	0
2016/04/28	R186	05/05/2016	8.35	Put	Bond Future	5,434.6900		5.4347	5,177.9900	5.1780	(4.723)	0	0	0
2016/04/28	R186	05/05/2016	8.75	Call	Bond Future	72.8700		0.0729	61.8800	0.0619	(15.082)	0	0	180
2016/04/28	R186	05/05/2016	8.34	Put	Bond Future	5,511.0500		5.5111	5,254.4000	5.2544	(4.657)	0	0	0
2016/04/28	R186	05/05/2016	7.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R186	05/05/2016	8.85	Call	Bond Future	165.9400		0.1659	156.6800	0.1567	(5.580)	0	0	0
2016/04/28	R186	05/05/2016	8.33	Put	Bond Future	5,587.4800		5.5875	5,330.8800	5.3309	(4.592)	0	0	0
2016/04/28	R186	05/05/2016	9.89	Put	Bond Future	0.6500		0.0007	0.0700	0.0001	(89.231)	0	0	180
2016/04/28	R186	05/05/2016	9.96	Put	Bond Future	0.2600		0.0003	0.0200	0.0000	(92.308)	0	0	5,000
2016/04/28	R186	05/05/2016	9.86	Put	Bond Future	0.9400		0.0009	0.1100	0.0001	(88.298)	0	0	5,000
2016/04/28	R186	04/08/2016	10.00	Put	Bond Future	624.4200		0.6244	564.5600	0.5646	(9.586)	0	0	6,500
2016/04/28	R186	04/08/2016	8.51	Put	Bond Future	5,408.9100		5.4089	5,193.9200	5.1939	(3.975)	0	0	0
2016/04/28	R186	04/08/2016	9.60	Call	Bond Future	4,396.2000		4.3962	4,558.4500	4.5585	3.691	0	0	0
2016/04/28	R186	04/08/2016			Bond Future	9.1417		110.3857	9.1047	110.6456	(0.405)	0.0000	0.0000	64,928
2016/04/28	R186	04/08/2016	9.25	Put	Bond Future	2,137.1600		2.1372	1,999.9600	2.0000	(6.420)	0	0	1,000
2016/04/28	R186	04/08/2016	8.50	Put	Bond Future	5,465.9100		5.4659	5,250.1200	5.2501	(3.948)	0	0	0
2016/04/28	R186	04/08/2016	8.51	Call	Bond Future	856.5700		0.8566	901.4500	0.9014	5.240	0	0	0
2016/04/28	R186	04/08/2016	8.49	Call	Bond Future	822.5800		0.8226	865.8600	0.8659	5.261	0	0	0
2016/04/28	R186	04/08/2016	9.25	Call	Bond Future	2,892.4400		2.8924	3,015.1100	3.0151	4.241	0	0	0
2016/04/28	R186	04/08/2016	8.50	Call	Bond Future	839.4500		0.8394	883.5300	0.8835	5.251	0	0	0
2016/04/28	R186	04/08/2016	10.00	Call	Bond Future	6,419.8000		6.4198	6,619.8100	6.6198	3.116	0	0	0
2016/04/28	R186	04/08/2016	9.60	Put	Bond Future	1,247.8900		1.2479	1,150.2700	1.1503	(7.823)	0	0	5,635
2016/04/28	R186	04/08/2016	8.49	Put	Bond Future	5,523.2200		5.5232	5,306.6300	5.3066	(3.921)	0	0	0
2016/04/28	R186	03/11/2016			Bond Future	9.1934		112.4833	9.1549	112.7480	(0.418)	0.0000	0.0000	0
2016/04/28	R186	03/11/2016	8.95	Put	Bond Future	1,689.1900		1.6892	1,424.5400	1.4245	(15.667)	0	0	0
2016/04/28	R186	03/11/2016	8.97	Put	Bond Future	1,549.0400		1.5490	1,284.3900	1.2844	(17.085)	0	0	0
2016/04/28	R186	03/11/2016	8.96	Put	Bond Future	1,619.0800		1.6191	1,354.4300	1.3544	(16.346)	0	0	0
2016/04/28	R186	03/11/2016	8.97	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R186	03/11/2016	8.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R186	03/11/2016	8.96	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R197	05/05/2016			Bond Future	298.9149		298.9149	298.9988	298.9988	0.028	0.0000	0.0000	804
2016/04/28	R197	05/05/2016	300.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R197	05/05/2016	299.99	Put	Bond Future	1,075.1100		1.0751	991.2500	0.9913	(7.800)	0	0	0
2016/04/28	R197	05/05/2016	300.01	Put	Bond Future	1,095.1100		1.0951	1,011.2500	1.0113	(7.658)	0	0	0
2016/04/28	R197	05/05/2016	300.00	Put	Bond Future	1,085.1100		1.0851	1,001.2500	1.0013	(7.728)	0	0	0
2016/04/28	R197	05/05/2016	300.01	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/04/28	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R197	04/08/2016	293.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R197	04/08/2016			Bond Future	298.1165	298.1165	298.1986	298.1986	0.028	0.0000	0.0000	1,944
2016/04/28	R197	04/08/2016	293.97	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R197	04/08/2016	293.98	Call	Bond Future	4,136.4600	4.1365	4,218.5900	4.2186	1.986	0	0	0
2016/04/28	R197	04/08/2016	293.96	Call	Bond Future	4,156.4600	4.1565	4,238.5900	4.2386	1.976	0	0	0
2016/04/28	R197	04/08/2016	293.97	Call	Bond Future	4,146.4600	4.1465	4,228.5900	4.2286	1.981	0	0	0
2016/04/28	R197	04/08/2016	293.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R197	03/11/2016	303.56	Call	Bond Future	244.1100	0.2441	328.2000	0.3282	34.448	0	0	0
2016/04/28	R197	03/11/2016	303.57	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R197	03/11/2016			Bond Future	303.8041	303.8041	303.8882	303.8882	0.028	0.0000	0.0000	0
2016/04/28	R197	03/11/2016	303.57	Call	Bond Future	234.1100	0.2341	318.2000	0.3182	35.919	0	0	0
2016/04/28	R197	03/11/2016	303.58	Call	Bond Future	224.1100	0.2241	308.2000	0.3082	37.522	0	0	0
2016/04/28	R197	03/11/2016	303.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R197	03/11/2016	303.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R202	05/05/2016	246.99	Put	Bond Future	836.7500	0.8367	605.3700	0.6054	(27.652)	0	0	0
2016/04/28	R202	05/05/2016			Bond Future	248.5245	248.5245	248.7641	248.7641	0.096	0.0000	0.0000	8,713
2016/04/28	R202	05/05/2016	247.01	Put	Bond Future	843.6100	0.8436	611.3100	0.6113	(27.536)	0	0	0
2016/04/28	R202	05/05/2016	246.99	Call	Bond Future	2,371.2900	2.3713	2,379.4900	2.3795	0.346	0	0	0
2016/04/28	R202	05/05/2016	247.00	Put	Bond Future	840.1800	0.8402	608.3400	0.6083	(27.594)	0	0	0
2016/04/28	R202	05/05/2016	247.00	Call	Bond Future	2,364.7200	2.3647	2,372.4600	2.3725	0.327	0	0	0
2016/04/28	R202	05/05/2016	247.01	Call	Bond Future	2,358.1500	2.3581	2,365.4300	2.3654	0.309	0	0	0
2016/04/28	R202	04/08/2016	243.25	Call	Bond Future	8,594.0700	8.5941	8,731.1600	8.7312	1.595	0	0	0
2016/04/28	R202	04/08/2016			Bond Future	249.8112	249.8112	250.0528	250.0528	0.097	0.0000	0.0000	37,204
2016/04/28	R202	04/08/2016	243.26	Call	Bond Future	8,587.0000	8.5870	8,723.9900	8.7240	1.595	0	0	0
2016/04/28	R202	04/08/2016	243.24	Put	Bond Future	2,029.9800	2.0300	1,925.5100	1.9255	(5.146)	0	0	0
2016/04/28	R202	04/08/2016	243.26	Put	Bond Future	2,035.8200	2.0358	1,931.1700	1.9312	(5.140)	0	0	0
2016/04/28	R202	04/08/2016	243.24	Call	Bond Future	8,601.1600	8.6012	8,738.3300	8.7383	1.595	0	0	0
2016/04/28	R202	04/08/2016	243.25	Put	Bond Future	2,032.8900	2.0329	1,928.3400	1.9283	(5.143)	0	0	0
2016/04/28	R202	03/11/2016	253.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R202	03/11/2016			Bond Future	254.5775	254.5775	254.8238	254.8238	0.097	0.0000	0.0000	0
2016/04/28	R202	03/11/2016	253.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R202	03/11/2016	253.85	Call	Bond Future	727.4800	0.7275	973.7700	0.9738	33.855	0	0	0
2016/04/28	R202	03/11/2016	253.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R202	03/11/2016	253.86	Call	Bond Future	717.4800	0.7175	963.7700	0.9638	34.327	0	0	0
2016/04/28	R202	03/11/2016	253.87	Call	Bond Future	707.4800	0.7075	953.7700	0.9538	34.812	0	0	0
2016/04/28	R203	05/05/2016	7.25	Put	Bond Future	896.8300	0.8968	825.4000	0.8254	(7.965)	0	0	0
2016/04/28	R203	05/05/2016			Bond Future	7.9574	101.6055	7.9008	101.6769	(0.712)	0.0000	0.0000	4,183
2016/04/28	R203	05/05/2016	7.26	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/04/28	R203	05/05/2016	7.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R203	05/05/2016	7.25	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/04/28	R203	05/05/2016	7.24	Put	Bond Future	909.5800	0.9096	838.1600	0.8382	(7.852)	0	0	0
2016/04/28	R203	05/05/2016	7.26	Put	Bond Future	884.0800	0.8841	812.6500	0.8127	(8.080)	0	0	0
2016/04/28	R203	04/08/2016	7.26	Call	Bond Future	39.1300	0.0391	46.9200	0.0469	19.908	0	0	0
2016/04/28	R203	04/08/2016			Bond Future	8.0282	103.5338	7.9590	103.6054	(0.862)	0.0000	0.0000	54,863
2016/04/28	R203	04/08/2016	7.24	Call	Bond Future	36.6300	0.0366	44.0000	0.0440	20.120	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		
2016/04/28	R203	04/08/2016	7.25	Call	Bond Future		37.8100		0.0378	45.3900	0.0454	20.048	0	0	0
2016/04/28	R203	04/08/2016	7.24	Put	Bond Future		856.9400		0.8569	792.7000	0.7927	(7.496)	0	0	0
2016/04/28	R203	04/08/2016	7.26	Put	Bond Future		838.5000		0.8385	774.6800	0.7747	(7.611)	0	0	0
2016/04/28	R203	04/08/2016	7.25	Put	Bond Future		847.6500		0.8477	783.6200	0.7836	(7.554)	0	0	0
2016/04/28	R203	03/11/2016	8.86	Call	Bond Future		724.4800		0.7245	779.8300	0.7798	7.640	0	0	0
2016/04/28	R203	03/11/2016			Bond Future		8.1066		101.3292	8.0166	101.4021	(1.110)	0.0000	0.0000	0
2016/04/28	R203	03/11/2016	8.84	Call	Bond Future		711.8500		0.7119	766.8000	0.7668	7.719	0	0	0
2016/04/28	R203	03/11/2016	8.85	Call	Bond Future		718.1500		0.7181	773.3000	0.7733	7.679	0	0	0
2016/04/28	R203	03/11/2016	8.84	Put	Bond Future		121.1100		0.1211	103.2000	0.1032	(14.788)	0	0	0
2016/04/28	R203	03/11/2016	8.86	Put	Bond Future		117.7000		0.1177	100.1900	0.1002	(14.877)	0	0	0
2016/04/28	R203	03/11/2016	8.85	Put	Bond Future		119.3900		0.1194	101.6800	0.1017	(14.834)	0	0	0
2016/04/28	R203	02/02/2017	7.70	Call	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R203	02/02/2017	7.71	Put	Bond Future		229.6800		0.2297	162.1300	0.1621	(29.410)	0	0	0
2016/04/28	R203	02/02/2017			Bond Future		8.1080		103.3729	7.9908	103.4405	(1.446)	0.0000	0.0000	0
2016/04/28	R203	02/02/2017	7.71	Call	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R203	02/02/2017	7.72	Call	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R203	02/02/2017	7.70	Put	Bond Future		235.4600		0.2355	167.9100	0.1679	(28.689)	0	0	0
2016/04/28	R203	02/02/2017	7.72	Put	Bond Future		223.8900		0.2239	156.3400	0.1563	(30.171)	0	0	0
2016/04/28	R204	05/05/2016	7.75	Call	Bond Future		0.4200		0.0004	0.3000	0.0003	(28.571)	0	0	0
2016/04/28	R204	05/05/2016			Bond Future		8.3275		102.3120	8.2711	102.4417	(0.677)	0.0000	0.0000	10,611
2016/04/28	R204	05/05/2016	7.76	Call	Bond Future		0.5000		0.0005	0.3600	0.0004	(28.000)	0	0	0
2016/04/28	R204	05/05/2016	7.74	Put	Bond Future		1,361.8100		1.3618	1,232.0000	1.2320	(9.532)	0	0	0
2016/04/28	R204	05/05/2016	7.76	Put	Bond Future		1,315.2200		1.3152	1,185.3800	1.1854	(9.872)	0	0	0
2016/04/28	R204	05/05/2016	7.74	Call	Bond Future		0.3600		0.0004	0.2500	0.0003	(30.556)	0	0	0
2016/04/28	R204	05/05/2016	7.75	Put	Bond Future		1,338.5000		1.3385	1,208.6800	1.2087	(9.699)	0	0	0
2016/04/28	R204	04/08/2016			Bond Future		8.4108		100.2125	8.3483	100.3435	(0.743)	0.0000	0.0000	29,010
2016/04/28	R204	04/08/2016	7.74	Put	Bond Future		1,577.9200		1.5779	1,468.4400	1.4684	(6.938)	0	0	0
2016/04/28	R204	04/08/2016	7.76	Put	Bond Future		1,543.7000		1.5437	1,435.1400	1.4351	(7.032)	0	0	0
2016/04/28	R204	04/08/2016	7.74	Call	Bond Future		160.6700		0.1607	182.1900	0.1822	13.394	0	0	0
2016/04/28	R204	04/08/2016	7.75	Put	Bond Future		1,560.7000		1.5607	1,451.6700	1.4517	(6.986)	0	0	0
2016/04/28	R204	04/08/2016	7.75	Call	Bond Future		164.7600		0.1648	186.7300	0.1867	13.335	0	0	0
2016/04/28	R204	04/08/2016	7.76	Call	Bond Future		169.0700		0.1691	191.5100	0.1915	13.273	0	0	0
2016/04/28	R204	03/11/2016			Bond Future		8.4882		102.1168	8.4178	102.2502	(0.830)	0.0000	0.0000	0
2016/04/28	R204	03/11/2016	9.21	Put	Bond Future		324.9900		0.3250	288.9400	0.2889	(11.093)	0	0	0
2016/04/28	R204	03/11/2016	9.23	Put	Bond Future		316.0800		0.3161	280.7800	0.2808	(11.168)	0	0	0
2016/04/28	R204	03/11/2016	9.22	Put	Bond Future		320.3900		0.3204	284.7200	0.2847	(11.133)	0	0	0
2016/04/28	R204	03/11/2016	9.22	Call	Bond Future		1,692.5300		1.6925	1,790.2200	1.7902	5.772	0	0	0
2016/04/28	R204	03/11/2016	9.21	Call	Bond Future		1,678.5400		1.6785	1,775.8500	1.7759	5.797	0	0	0
2016/04/28	R204	03/11/2016	9.23	Call	Bond Future		1,706.8000		1.7068	1,804.8600	1.8049	5.745	0	0	0
2016/04/28	R204	02/02/2017	8.28	Call	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R204	02/02/2017			Bond Future		8.5342		100.1339	8.4575	100.2633	(0.899)	0.0000	0.0000	0
2016/04/28	R204	02/02/2017	8.29	Call	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R204	02/02/2017	8.30	Call	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R204	02/02/2017	8.28	Put	Bond Future		429.7200		0.4297	300.3500	0.3004	(30.106)	0	0	0
2016/04/28	R204	02/02/2017	8.30	Put	Bond Future		395.8300		0.3958	266.4600	0.2665	(32.683)	0	0	0
2016/04/28	R204	02/02/2017	8.29	Put	Bond Future		412.7700		0.4128	283.4000	0.2834	(31.342)	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
2016/04/28	R207	05/05/2016	7.86	Put	Bond Future	2,016.5400	2.0165	1,876.3400	1.8763	(6.953)	0	0	0
2016/04/28	R207	05/05/2016			Bond Future	8.5169	98.3603	8.4707	98.5004	(0.542)	0.0000	0.0000	13,853
2016/04/28	R207	05/05/2016	7.85	Put	Bond Future	2,047.6000	2.0476	1,907.4100	1.9074	(6.847)	0	0	0
2016/04/28	R207	05/05/2016	7.56	Put	Bond Future	2,954.3300	2.9543	2,814.2500	2.8143	(4.742)	0	0	0
2016/04/28	R207	05/05/2016	7.84	Put	Bond Future	2,078.6700	2.0787	1,938.5000	1.9385	(6.743)	0	0	0
2016/04/28	R207	05/05/2016	7.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	43
2016/04/28	R207	05/05/2016	7.85	Call	Bond Future	0.2100	0.0002	0.1000	0.0001	(52.381)	0	0	0
2016/04/28	R207	05/05/2016	7.86	Call	Bond Future	0.2400	0.0002	0.1200	0.0001	(50.000)	0	0	0
2016/04/28	R207	05/05/2016	7.84	Call	Bond Future	0.1700	0.0002	0.0800	0.0001	(52.941)	0	0	0
2016/04/28	R207	04/08/2016			Bond Future	8.5941	96.5826	8.5444	96.7242	(0.578)	0.0000	0.0000	76,765
2016/04/28	R207	04/08/2016	7.99	Put	Bond Future	2,026.6300	2.0266	1,911.1200	1.9111	(5.700)	0	0	0
2016/04/28	R207	04/08/2016	8.01	Put	Bond Future	1,981.9500	1.9819	1,867.4500	1.8675	(5.777)	0	0	0
2016/04/28	R207	04/08/2016	8.00	Put	Bond Future	2,004.2300	2.0042	1,889.2200	1.8892	(5.738)	0	0	0
2016/04/28	R207	04/08/2016	8.01	Call	Bond Future	301.2000	0.3012	328.3200	0.3283	9.004	0	0	0
2016/04/28	R207	04/08/2016	7.99	Call	Bond Future	287.7000	0.2877	313.8100	0.3138	9.075	0	0	0
2016/04/28	R207	04/08/2016	8.00	Call	Bond Future	294.3900	0.2944	321.0000	0.3210	9.039	0	0	0
2016/04/28	R207	02/02/2017	9.24	Call	Bond Future	2,152.9500	2.1529	2,241.5400	2.2415	4.115	0	0	0
2016/04/28	R207	02/02/2017			Bond Future	8.7021	96.7593	8.6456	96.8999	(0.650)	0.0000	0.0000	0
2016/04/28	R207	02/02/2017	8.91	Call	Bond Future	1,647.2800	1.6473	1,723.2600	1.7233	4.612	0	0	62
2016/04/28	R207	02/02/2017	9.22	Call	Bond Future	2,120.4800	2.1205	2,208.3300	2.2083	4.143	0	0	0
2016/04/28	R207	02/02/2017	9.23	Call	Bond Future	2,136.6900	2.1367	2,224.9100	2.2249	4.129	0	0	0
2016/04/28	R207	02/02/2017	8.91	Put	Bond Future	1,132.3200	1.1323	1,067.6800	1.0677	(5.709)	0	0	0
2016/04/28	R207	02/02/2017	9.22	Put	Bond Future	843.9300	0.8439	791.1600	0.7912	(6.253)	0	0	0
2016/04/28	R207	02/02/2017	9.24	Put	Bond Future	827.5300	0.8275	775.5000	0.7755	(6.287)	0	0	0
2016/04/28	R207	02/02/2017	9.23	Put	Bond Future	835.7000	0.8357	783.3000	0.7833	(6.270)	0	0	0
2016/04/28	R208	05/05/2016	7.99	Call	Bond Future	0.4700	0.0005	0.2400	0.0002	(48.936)	0	0	0
2016/04/28	R208	05/05/2016	8.00	Put	Bond Future	2,455.1900	2.4552	2,282.8000	2.2828	(7.021)	0	0	0
2016/04/28	R208	05/05/2016			Bond Future	8.6457	93.2934	8.5997	93.4655	(0.531)	0.0000	0.0000	12,693
2016/04/28	R208	05/05/2016	8.00	Call	Bond Future	0.5500	0.0006	0.2900	0.0003	(47.273)	0	0	0
2016/04/28	R208	05/05/2016	8.01	Call	Bond Future	0.6400	0.0006	0.3400	0.0003	(46.875)	0	0	0
2016/04/28	R208	05/05/2016	7.99	Put	Bond Future	2,493.7400	2.4937	2,321.3800	2.3214	(6.912)	0	0	0
2016/04/28	R208	05/05/2016	8.01	Put	Bond Future	2,416.6600	2.4167	2,244.2300	2.2442	(7.135)	0	0	0
2016/04/28	R208	04/08/2016	8.01	Put	Bond Future	2,867.9200	2.8679	2,720.9300	2.7209	(5.125)	0	0	0
2016/04/28	R208	04/08/2016			Bond Future	8.7113	95.0639	8.6627	95.2383	(0.558)	0.0000	0.0000	48,309
2016/04/28	R208	04/08/2016	8.00	Put	Bond Future	2,897.7400	2.8977	2,750.2200	2.7502	(5.091)	0	0	0
2016/04/28	R208	04/08/2016	7.99	Call	Bond Future	299.9100	0.2999	326.1900	0.3262	8.763	0	0	0
2016/04/28	R208	04/08/2016	8.00	Call	Bond Future	306.9800	0.3070	333.8000	0.3338	8.737	0	0	0
2016/04/28	R208	04/08/2016	8.01	Call	Bond Future	314.1900	0.3142	341.5400	0.3415	8.705	0	0	0
2016/04/28	R208	04/08/2016	7.99	Put	Bond Future	2,927.7100	2.9277	2,779.6500	2.7796	(5.057)	0	0	0
2016/04/28	R208	03/11/2016	9.59	Put	Bond Future	607.4700	0.6075	558.9100	0.5589	(7.994)	0	0	0
2016/04/28	R208	03/11/2016			Bond Future	8.7725	93.4676	8.7207	93.6451	(0.591)	0.0000	0.0000	0
2016/04/28	R208	03/11/2016	9.58	Put	Bond Future	615.3600	0.6154	566.3400	0.5663	(7.966)	0	0	0
2016/04/28	R208	03/11/2016	9.57	Call	Bond Future	3,305.0500	3.3050	3,433.0800	3.4331	3.874	0	0	0
2016/04/28	R208	03/11/2016	9.58	Call	Bond Future	3,329.8800	3.3299	3,458.3900	3.4584	3.859	0	0	0
2016/04/28	R208	03/11/2016	9.59	Call	Bond Future	3,354.9900	3.3550	3,483.9600	3.4840	3.844	0	0	0
2016/04/28	R208	03/11/2016	9.57	Put	Bond Future	623.5500	0.6235	574.0500	0.5741	(7.938)	0	0	0
2016/04/28	R208	02/02/2017			Bond Future	8.8162	95.3527	8.7626	95.5276	(0.607)	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
2016/04/28	R208	02/02/2017	8.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R208	02/02/2017	8.63	Put	Bond Future	609.7700	0.6098	434.8900	0.4349	(28.680)	0	0	0
2016/04/28	R208	02/02/2017	8.65	Put	Bond Future	544.0400	0.5440	369.1600	0.3692	(32.145)	0	0	0
2016/04/28	R208	02/02/2017	8.64	Put	Bond Future	576.9000	0.5769	402.0200	0.4020	(30.314)	0	0	0
2016/04/28	R208	02/02/2017	8.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R208	02/02/2017	8.63	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R209	05/05/2016			Bond Future	9.6193	71.0494	9.5786	71.3243	(0.423)	0.0000	0.0000	8,615
2016/04/28	R209	05/05/2016	9.00	Call	Bond Future	4.4600	0.0045	2.4900	0.0025	(44.170)	0	0	6,700
2016/04/28	R209	05/05/2016	8.25	Put	Bond Future	10,235.7200	10.2357	9,960.8100	9.9608	(2.686)	0	0	0
2016/04/28	R209	05/05/2016	8.99	Put	Bond Future	4,448.4100	4.4484	4,171.7200	4.1717	(6.220)	0	0	0
2016/04/28	R209	05/05/2016	9.01	Put	Bond Future	4,301.7600	4.3018	4,024.6900	4.0247	(6.441)	0	0	0
2016/04/28	R209	05/05/2016	9.00	Put	Bond Future	4,375.0000	4.3750	4,098.1200	4.0981	(6.329)	0	0	0
2016/04/28	R209	05/05/2016	9.01	Call	Bond Future	5.0400	0.0050	2.8800	0.0029	(42.857)	0	0	0
2016/04/28	R209	05/05/2016	8.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	6,700
2016/04/28	R209	05/05/2016	8.99	Call	Bond Future	3.9400	0.0039	2.1600	0.0022	(45.178)	0	0	0
2016/04/28	R209	04/08/2016	9.70	Put	Bond Future	2,430.4700	2.4305	2,276.1300	2.2761	(6.350)	0	0	250
2016/04/28	R209	04/08/2016	9.26	Call	Bond Future	1,375.6800	1.3757	1,450.5700	1.4506	5.444	0	0	0
2016/04/28	R209	04/08/2016			Bond Future	9.6714	72.3978	9.6297	72.6772	(0.431)	0.0000	0.0000	54,355
2016/04/28	R209	04/08/2016	9.40	Put	Bond Future	3,568.3300	3.5683	3,379.0600	3.3791	(5.304)	0	0	0
2016/04/28	R209	04/08/2016	9.60	Put	Bond Future	2,775.7400	2.7757	2,609.5500	2.6095	(5.987)	0	0	0
2016/04/28	R209	04/08/2016	10.60	Call	Bond Future	6,421.6800	6.4217	6,639.2500	6.6392	3.388	0	0	5,760
2016/04/28	R209	04/08/2016	9.24	Call	Bond Future	1,330.5200	1.3305	1,403.3200	1.4033	5.472	0	0	0
2016/04/28	R209	04/08/2016	9.70	Call	Bond Future	2,620.7800	2.6208	2,745.7600	2.7458	4.769	0	0	0
2016/04/28	R209	04/08/2016	10.29	Call	Bond Future	4,978.5100	4.9785	5,168.9600	5.1690	3.825	0	0	0
2016/04/28	R209	04/08/2016	9.25	Call	Bond Future	1,352.9100	1.3529	1,426.7500	1.4268	5.458	0	0	0
2016/04/28	R209	04/08/2016	9.40	Call	Bond Future	1,720.1800	1.7202	1,810.2300	1.8102	5.235	0	0	250
2016/04/28	R209	04/08/2016	10.60	Put	Bond Future	621.8500	0.6219	560.1000	0.5601	(9.930)	0	0	0
2016/04/28	R209	04/08/2016	9.24	Put	Bond Future	4,303.0700	4.3031	4,096.5500	4.0965	(4.799)	0	0	0
2016/04/28	R209	04/08/2016	9.60	Call	Bond Future	2,296.4700	2.2965	2,409.6000	2.4096	4.926	0	0	5,760
2016/04/28	R209	04/08/2016	9.26	Put	Bond Future	4,206.2300	4.2062	4,001.8000	4.0018	(4.860)	0	0	0
2016/04/28	R209	04/08/2016	9.25	Put	Bond Future	4,254.4100	4.2544	4,048.9300	4.0489	(4.830)	0	0	0
2016/04/28	R209	04/08/2016	10.29	Put	Bond Future	1,029.4300	1.0294	940.5600	0.9406	(8.633)	0	0	250
2016/04/28	R209	03/11/2016	10.26	Call	Bond Future	5,501.6000	5.5016	5,678.3100	5.6783	3.212	0	0	0
2016/04/28	R209	03/11/2016			Bond Future	9.7202	70.6228	9.6773	70.9074	(0.441)	0.0000	0.0000	0
2016/04/28	R209	03/11/2016	10.24	Call	Bond Future	5,421.6800	5.4217	5,596.8700	5.5969	3.231	0	0	0
2016/04/28	R209	03/11/2016	10.25	Call	Bond Future	5,461.6000	5.4616	5,637.5500	5.6375	3.222	0	0	0
2016/04/28	R209	03/11/2016	10.24	Put	Bond Future	2,108.7200	2.1087	1,999.3400	1.9993	(5.187)	0	0	0
2016/04/28	R209	03/11/2016	10.25	Put	Bond Future	2,087.2900	2.0873	1,978.6700	1.9787	(5.204)	0	0	0
2016/04/28	R209	03/11/2016	10.26	Put	Bond Future	2,066.0400	2.0660	1,958.1800	1.9582	(5.221)	0	0	0
2016/04/28	R209	02/02/2017	9.55	Put	Bond Future	1,408.2200	1.4082	1,122.6800	1.1227	(20.277)	0	0	0
2016/04/28	R209	02/02/2017			Bond Future	9.7614	72.0474	9.7180	72.3329	(0.444)	0.0000	0.0000	0
2016/04/28	R209	02/02/2017	9.54	Put	Bond Future	1,475.9100	1.4759	1,190.3700	1.1904	(19.347)	0	0	0
2016/04/28	R209	02/02/2017	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R209	02/02/2017	9.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R209	02/02/2017	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R209	02/02/2017	9.53	Put	Bond Future	1,543.6900	1.5437	1,258.1500	1.2581	(18.497)	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	
2016/04/28	R210	05/05/2016			Bond Future	183.9961		183.9961	183.9536	183.9536	(0.023)	0.0000	0.0000	20
2016/04/28	R210	05/05/2016	184.99	Put	Bond Future	993.9100	0.9939	1,036.4400	1.0364	4.279	0	0	0	
2016/04/28	R210	05/05/2016	185.00	Put	Bond Future	1,003.9100	1.0039	1,046.4400	1.0464	4.236	0	0	0	
2016/04/28	R210	05/05/2016	185.01	Put	Bond Future	1,013.9100	1.0139	1,056.4400	1.0564	4.195	0	0	0	
2016/04/28	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/28	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/28	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/28	R210	04/08/2016			Bond Future	187.5034		187.5034	187.4581	(0.024)	0.0000	0.0000	1,410	
2016/04/28	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/28	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/28	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/28	R210	04/08/2016	181.50	Call	Bond Future	6,003.4400	6.0034	5,958.1000	5.9581	(0.755)	0	0	0	
2016/04/28	R210	04/08/2016	181.52	Call	Bond Future	5,983.4400	5.9834	5,938.1000	5.9381	(0.758)	0	0	0	
2016/04/28	R210	04/08/2016	181.51	Call	Bond Future	5,993.4400	5.9934	5,948.1000	5.9481	(0.756)	0	0	0	
2016/04/28	R210	03/11/2016			Bond Future	188.7826		188.7826	188.7366	(0.024)	0.0000	0.0000	0	
2016/04/28	R210	03/11/2016	188.90	Put	Bond Future	117.3900	0.1174	163.3700	0.1634	39.169	0	0	0	
2016/04/28	R210	03/11/2016	188.92	Put	Bond Future	137.3900	0.1374	183.3700	0.1834	33.467	0	0	0	
2016/04/28	R210	03/11/2016	188.91	Put	Bond Future	127.3900	0.1274	173.3700	0.1734	36.094	0	0	0	
2016/04/28	R210	03/11/2016	188.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/28	R210	03/11/2016	188.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/28	R210	03/11/2016	188.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/28	R211	05/05/2016	139.01	Put	Bond Future	648.0200	0.6480	613.8700	0.6139	(5.270)	0	0	0	
2016/04/28	R211	05/05/2016			Bond Future	138.3620		138.3620	138.3961	0.025	0.0000	0.0000	2	
2016/04/28	R211	05/05/2016	139.00	Put	Bond Future	638.0200	0.6380	603.8700	0.6039	(5.352)	0	0	0	
2016/04/28	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/28	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/28	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/28	R211	05/05/2016	138.99	Put	Bond Future	628.0200	0.6280	593.8700	0.5939	(5.438)	0	0	0	
2016/04/28	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/28	R211	04/08/2016			Bond Future	139.2398		139.2398	139.2731	0.024	0.0000	0.0000	62	
2016/04/28	R211	04/08/2016	137.09	Call	Bond Future	2,149.8400	2.1498	2,183.0800	2.1831	1.546	0	0	0	
2016/04/28	R211	04/08/2016	137.07	Call	Bond Future	2,169.8400	2.1698	2,203.0800	2.2031	1.532	0	0	0	
2016/04/28	R211	04/08/2016	137.08	Call	Bond Future	2,159.8400	2.1598	2,193.0800	2.1931	1.539	0	0	0	
2016/04/28	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/28	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/28	R211	03/11/2016	141.75	Call	Bond Future	146.3800	0.1464	180.4200	0.1804	23.255	0	0	0	
2016/04/28	R211	03/11/2016			Bond Future	141.8964		141.8964	141.9304	0.024	0.0000	0.0000	0	
2016/04/28	R211	03/11/2016	141.76	Call	Bond Future	136.3800	0.1364	170.4200	0.1704	24.960	0	0	0	
2016/04/28	R211	03/11/2016	141.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/28	R211	03/11/2016	141.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/28	R211	03/11/2016	141.74	Call	Bond Future	156.3800	0.1564	190.4200	0.1904	21.767	0	0	0	
2016/04/28	R211	03/11/2016	141.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/28	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/28	R212	05/05/2016			Bond Future	144.7104		144.7104	144.7509	0.028	0.0000	0.0000	3,238	
2016/04/28	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2016/04/28	R212	05/05/2016	144.99	Put	Bond Future	279.5600	0.2796	239.0500	0.2391	(14.491)	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
2016/04/28	R212	05/05/2016	145.01	Put	Bond Future	299.5600	0.2996	259.0500	0.2591	(13.523)	0	0	0
2016/04/28	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R212	05/05/2016	145.00	Put	Bond Future	289.5600	0.2896	249.0500	0.2491	(13.990)	0	0	0
2016/04/28	R212	04/08/2016	142.43	Call	Bond Future	3,107.5300	3.1075	3,147.2400	3.1472	1.278	0	0	0
2016/04/28	R212	04/08/2016			Bond Future	145.5375	145.5375	145.5772	145.5772	0.027	0.0000	0.0000	1,544
2016/04/28	R212	04/08/2016	142.44	Call	Bond Future	3,097.5300	3.0975	3,137.2400	3.1372	1.282	0	0	0
2016/04/28	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R212	04/08/2016	142.42	Call	Bond Future	3,117.5300	3.1175	3,157.2400	3.1572	1.274	0	0	0
2016/04/28	R212	03/11/2016			Bond Future	148.3142	148.3142	148.3549	148.3549	0.027	0.0000	0.0000	0
2016/04/28	R212	03/11/2016	148.11	Call	Bond Future	204.2100	0.2042	244.8600	0.2449	19.906	0	0	0
2016/04/28	R212	03/11/2016	148.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R212	03/11/2016	148.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R212	03/11/2016	148.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R212	03/11/2016	148.12	Call	Bond Future	194.2100	0.1942	234.8600	0.2349	20.931	0	0	0
2016/04/28	R212	03/11/2016	148.10	Call	Bond Future	214.2100	0.2142	254.8600	0.2549	18.977	0	0	0
2016/04/28	R213	05/05/2016	8.74	Put	Bond Future	5,322.7400	5.3227	5,081.2700	5.0813	(4.537)	0	0	0
2016/04/28	R213	05/05/2016	8.76	Put	Bond Future	5,175.5500	5.1755	4,933.9600	4.9340	(4.668)	0	0	0
2016/04/28	R213	05/05/2016			Bond Future	9.4944	81.7243	9.4587	81.9653	(0.376)	0.0000	0.0000	16,322
2016/04/28	R213	05/05/2016	8.75	Put	Bond Future	5,249.0900	5.2491	5,007.5700	5.0076	(4.601)	0	0	0
2016/04/28	R213	05/05/2016	8.74	Call	Bond Future	0.6700	0.0007	0.2400	0.0002	(64.179)	0	0	0
2016/04/28	R213	05/05/2016	8.75	Call	Bond Future	0.7700	0.0008	0.2900	0.0003	(62.338)	0	0	0
2016/04/28	R213	05/05/2016	8.76	Call	Bond Future	0.8900	0.0009	0.3400	0.0003	(61.798)	0	0	0
2016/04/28	R213	04/08/2016			Bond Future	9.5477	83.2753	9.5110	83.5200	(0.384)	0.0000	0.0000	40,194
2016/04/28	R213	04/08/2016	8.99	Put	Bond Future	4,877.7500	4.8777	4,682.5800	4.6826	(4.001)	0	0	0
2016/04/28	R213	04/08/2016	9.01	Put	Bond Future	4,774.1200	4.7741	4,580.5800	4.5806	(4.054)	0	0	0
2016/04/28	R213	04/08/2016	9.00	Put	Bond Future	4,825.7700	4.8258	4,631.4100	4.6314	(4.028)	0	0	0
2016/04/28	R213	04/08/2016	9.01	Call	Bond Future	1,078.2700	1.0783	1,129.4100	1.1294	4.743	0	0	0
2016/04/28	R213	04/08/2016	8.99	Call	Bond Future	1,039.8400	1.0398	1,089.3500	1.0894	4.761	0	0	0
2016/04/28	R213	04/08/2016	9.00	Call	Bond Future	1,058.9300	1.0589	1,109.2500	1.1092	4.752	0	0	0
2016/04/28	R213	03/11/2016			Bond Future	9.6006	81.3068	9.5628	81.5560	(0.394)	0.0000	0.0000	0
2016/04/28	R213	03/11/2016	10.18	Put	Bond Future	1,907.7600	1.9078	1,814.2000	1.8142	(4.904)	0	0	0
2016/04/28	R213	03/11/2016	10.20	Put	Bond Future	1,867.6200	1.8676	1,775.4000	1.7754	(4.938)	0	0	0
2016/04/28	R213	03/11/2016	10.18	Call	Bond Future	5,594.2300	5.5942	5,749.8700	5.7499	2.782	0	0	0
2016/04/28	R213	03/11/2016	10.19	Put	Bond Future	1,887.5000	1.8875	1,794.6100	1.7946	(4.921)	0	0	0
2016/04/28	R213	03/11/2016	10.19	Call	Bond Future	5,635.4600	5.6355	5,791.7700	5.7918	2.774	0	0	0
2016/04/28	R213	03/11/2016	10.20	Call	Bond Future	5,676.9900	5.6770	5,833.9700	5.8340	2.765	0	0	0
2016/04/28	R213	02/02/2017	9.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R213	02/02/2017	9.42	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R213	02/02/2017			Bond Future	9.6466	82.9467	9.6084	83.1955	(0.396)	0.0000	0.0000	0
2016/04/28	R213	02/02/2017	9.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R213	02/02/2017	9.40	Put	Bond Future	1,625.8500	1.6259	1,377.0300	1.3770	(15.304)	0	0	0
2016/04/28	R213	02/02/2017	9.42	Put	Bond Future	1,492.2500	1.4922	1,243.4300	1.2434	(16.674)	0	0	0
2016/04/28	R213	02/02/2017	9.41	Put	Bond Future	1,559.0100	1.5590	1,310.1900	1.3102	(15.960)	0	0	0
2016/04/28	R214	05/05/2016	9.01	Call	Bond Future	1.0600	0.0011	0.4500	0.0005	(57.547)	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
2016/04/28	R214	05/05/2016	9.30	Put	Bond Future	3,302.7300	3.3027	3,012.3400	3.0123	(8.792)	0	0	0
2016/04/28	R214	05/05/2016			Bond Future	9.7542	71.0269	9.7135	71.3098	(0.417)	0.0000	0.0000	11,906
2016/04/28	R214	05/05/2016	8.99	Call	Bond Future	0.8000	0.0008	0.3200	0.0003	(60.000)	0	0	0
2016/04/28	R214	05/05/2016	9.00	Call	Bond Future	0.9300	0.0009	0.3800	0.0004	(59.140)	0	0	0
2016/04/28	R214	05/05/2016	8.99	Put	Bond Future	5,651.1200	5.6511	5,367.7900	5.3678	(5.014)	0	0	0
2016/04/28	R214	05/05/2016	9.01	Put	Bond Future	5,494.0800	5.4941	5,210.6200	5.2106	(5.159)	0	0	0
2016/04/28	R214	05/05/2016	9.30	Call	Bond Future	31.9500	0.0319	24.4100	0.0244	(23.599)	0	0	0
2016/04/28	R214	05/05/2016	9.00	Put	Bond Future	5,572.5300	5.5725	5,289.1300	5.2891	(5.086)	0	0	0
2016/04/28	R214	04/08/2016	9.25	Put	Bond Future	5,147.0300	5.1470	4,922.5100	4.9225	(4.362)	0	0	0
2016/04/28	R214	04/08/2016	11.30	Call	Bond Future	9,367.0600	9.3671	9,624.5600	9.6246	2.749	0	0	5,800
2016/04/28	R214	04/08/2016	9.24	Call	Bond Future	1,130.5800	1.1306	1,192.5100	1.1925	5.478	0	0	0
2016/04/28	R214	04/08/2016			Bond Future	9.8055	72.3749	9.7638	72.6623	(0.425)	0.0000	0.0000	30,077
2016/04/28	R214	04/08/2016	9.30	Call	Bond Future	1,255.8000	1.2558	1,323.6200	1.3236	5.401	0	0	1,300
2016/04/28	R214	04/08/2016	8.55	Put	Bond Future	9,848.3900	9.8484	9,576.5700	9.5766	(2.760)	0	0	0
2016/04/28	R214	04/08/2016	9.25	Call	Bond Future	1,150.8200	1.1508	1,213.7100	1.2137	5.465	0	0	0
2016/04/28	R214	04/08/2016	11.30	Put	Bond Future	242.9100	0.2429	213.0000	0.2130	(12.313)	0	0	0
2016/04/28	R214	04/08/2016	10.30	Put	Bond Future	1,346.9400	1.3469	1,240.5700	1.2406	(7.897)	0	0	0
2016/04/28	R214	04/08/2016	9.26	Call	Bond Future	1,171.3100	1.1713	1,235.1700	1.2352	5.452	0	0	0
2016/04/28	R214	04/08/2016	9.30	Put	Bond Future	4,877.0600	4.8771	4,657.4700	4.6575	(4.503)	0	0	0
2016/04/28	R214	04/08/2016	8.55	Call	Bond Future	257.4100	0.2574	273.0000	0.2730	6.056	0	0	1,300
2016/04/28	R214	04/08/2016	9.24	Put	Bond Future	5,202.1600	5.2022	4,976.6800	4.9767	(4.334)	0	0	0
2016/04/28	R214	04/08/2016	10.30	Call	Bond Future	4,610.2600	4.6103	4,791.3000	4.7913	3.927	0	0	5,800
2016/04/28	R214	04/08/2016	9.26	Put	Bond Future	5,092.2800	5.0923	4,868.7300	4.8687	(4.390)	0	0	0
2016/04/28	R214	03/11/2016	10.35	Put	Bond Future	2,268.5600	2.2686	2,153.4800	2.1535	(5.073)	0	0	0
2016/04/28	R214	03/11/2016			Bond Future	9.8562	70.4529	9.8133	70.7457	(0.435)	0.0000	0.0000	0
2016/04/28	R214	03/11/2016	10.34	Put	Bond Future	2,291.3600	2.2914	2,175.5000	2.1755	(5.056)	0	0	0
2016/04/28	R214	03/11/2016	10.35	Call	Bond Future	5,499.7900	5.4998	5,677.5400	5.6775	3.232	0	0	0
2016/04/28	R214	03/11/2016	10.33	Call	Bond Future	5,419.6400	5.4196	5,595.8300	5.5958	3.251	0	0	0
2016/04/28	R214	03/11/2016	10.34	Call	Bond Future	5,459.6700	5.4597	5,636.6400	5.6366	3.241	0	0	0
2016/04/28	R214	03/11/2016	10.33	Put	Bond Future	2,314.3600	2.3144	2,197.7200	2.1977	(5.040)	0	0	0
2016/04/28	R214	02/02/2017			Bond Future	9.9010	71.8739	9.8576	72.1679	(0.438)	0.0000	0.0000	0
2016/04/28	R214	02/02/2017	9.67	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R214	02/02/2017	9.66	Put	Bond Future	1,659.7500	1.6597	1,365.7700	1.3658	(17.712)	0	0	0
2016/04/28	R214	02/02/2017	9.68	Put	Bond Future	1,519.5300	1.5195	1,225.5500	1.2256	(19.347)	0	0	0
2016/04/28	R214	02/02/2017	9.67	Put	Bond Future	1,589.5900	1.5896	1,295.6100	1.2956	(18.494)	0	0	0
2016/04/28	R214	02/02/2017	9.68	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R214	02/02/2017	9.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R248	05/05/2016			Bond Future	9.8394	91.1276	9.8037	91.4417	(0.363)	0.0000	0.0000	11,645
2016/04/28	R248	05/05/2016	8.99	Put	Bond Future	8,045.9800	8.0460	7,731.5800	7.7316	(3.908)	0	0	0
2016/04/28	R248	05/05/2016	9.01	Put	Bond Future	7,842.1400	7.8421	7,527.6400	7.5276	(4.010)	0	0	0
2016/04/28	R248	05/05/2016	8.99	Call	Bond Future	0.4600	0.0005	0.1400	0.0001	(69.565)	0	0	0
2016/04/28	R248	05/05/2016	9.00	Put	Bond Future	7,943.9600	7.9440	7,629.5100	7.6295	(3.958)	0	0	0
2016/04/28	R248	05/05/2016	9.00	Call	Bond Future	0.5300	0.0005	0.1600	0.0002	(69.811)	0	0	0
2016/04/28	R248	05/05/2016	9.01	Call	Bond Future	0.6100	0.0006	0.1900	0.0002	(68.852)	0	0	0
2016/04/28	R248	04/08/2016			Bond Future	9.8937	92.8571	9.8570	93.1760	(0.370)	0.0000	0.0000	58,163
2016/04/28	R248	04/08/2016	9.25	Call	Bond Future	1,341.2900	1.3413	1,399.4300	1.3994	4.335	0	0	0
2016/04/28	R248	04/08/2016	9.24	Put	Bond Future	7,332.3700	7.3324	7,070.6400	7.0706	(3.570)	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
2016/04/28	R248	04/08/2016	9.26	Put	Bond Future	7,185.6500	7.1857	6,925.8300	6.9258	(3.616)	0	0	0
2016/04/28	R248	04/08/2016	9.25	Put	Bond Future	7,258.7700	7.2588	6,998.0000	6.9980	(3.592)	0	0	0
2016/04/28	R248	04/08/2016	9.26	Call	Bond Future	1,365.4000	1.3654	1,424.4900	1.4245	4.328	0	0	0
2016/04/28	R248	04/08/2016	9.24	Call	Bond Future	1,317.4800	1.3175	1,374.6600	1.3747	4.340	0	0	0
2016/04/28	R248	03/11/2016	10.38	Call	Bond Future	6,837.2700	6.8373	7,023.4200	7.0234	2.723	0	0	0
2016/04/28	R248	03/11/2016			Bond Future	9.9473	90.1829	9.9096	90.5079	(0.379)	0.0000	0.0000	0
2016/04/28	R248	03/11/2016	10.39	Call	Bond Future	6,886.5600	6.8866	7,073.5600	7.0736	2.715	0	0	0
2016/04/28	R248	03/11/2016	10.37	Put	Bond Future	3,284.4300	3.2844	3,144.7600	3.1448	(4.252)	0	0	0
2016/04/28	R248	03/11/2016	10.39	Put	Bond Future	3,223.1000	3.2231	3,085.1300	3.0851	(4.281)	0	0	0
2016/04/28	R248	03/11/2016	10.37	Call	Bond Future	6,788.3200	6.7883	6,973.6200	6.9736	2.730	0	0	0
2016/04/28	R248	03/11/2016	10.38	Put	Bond Future	3,253.5200	3.2535	3,114.7000	3.1147	(4.267)	0	0	0
2016/04/28	R248	02/02/2017	9.76	Put	Bond Future	2,042.8400	2.0428	1,717.4500	1.7175	(15.928)	0	0	0
2016/04/28	R248	02/02/2017	9.78	Put	Bond Future	1,865.7600	1.8658	1,540.3700	1.5404	(17.440)	0	0	0
2016/04/28	R248	02/02/2017			Bond Future	9.9951	92.0019	9.9570	92.3273	(0.381)	0.0000	0.0000	0
2016/04/28	R248	02/02/2017	9.77	Put	Bond Future	1,954.2200	1.9542	1,628.8300	1.6288	(16.651)	0	0	0
2016/04/28	R248	02/02/2017	9.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R248	02/02/2017	9.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/04/28	R248	02/02/2017	9.78	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

971566