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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/01/2016 TO 04/01/2016

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
2016/01/04	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	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
2016/01/04	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	2025	04/02/2016	126.01	Put	Bond Future	4,402.4100	4.4024	4,408.4000	4.4084	0.136	0	0	0
2016/01/04	2025	04/02/2016			Bond Future	121.6076	121.6076	121.6016	121.6016	(0.005)	0.0000	0.0000	2,111
2016/01/04	2025	04/02/2016	126.00	Put	Bond Future	4,392.4100	4.3924	4,398.4000	4.3984	0.136	0	0	0
2016/01/04	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	2025	04/02/2016	125.99	Put	Bond Future	4,382.4100	4.3824	4,388.4000	4.3884	0.137	0	0	0
2016/01/04	2025	05/05/2016			Bond Future	123.7846	123.7846	123.7755	123.7755	(0.007)	0.0000	0.0000	0
2016/01/04	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	2025	05/05/2016	125.99	Put	Bond Future	2,205.3700	2.2054	2,214.5500	2.2146	0.416	0	0	0
2016/01/04	2025	05/05/2016	126.01	Put	Bond Future	2,225.3700	2.2254	2,234.5500	2.2346	0.413	0	0	0
2016/01/04	2025	05/05/2016	126.00	Put	Bond Future	2,215.3700	2.2154	2,224.5500	2.2246	0.414	0	0	0
2016/01/04	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	2030	04/02/2016			Bond Future	10.2010	83.9885	10.1441	84.3587	(0.557)	0.0000	0.0000	18,752
2016/01/04	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	2030	04/02/2016	8.74	Put	Bond Future	10,300.1000	10.3001	9,929.9200	9.9299	(3.594)	0	0	0
2016/01/04	2030	04/02/2016	8.76	Put	Bond Future	10,147.3200	10.1473	9,777.1400	9.7771	(3.648)	0	0	0
2016/01/04	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	2030	04/02/2016	8.75	Put	Bond Future	10,223.6600	10.2237	9,853.4800	9.8535	(3.621)	0	0	0
2016/01/04	2030	05/05/2016	8.99	Put	Bond Future	8,950.9000	8.9509	8,576.3700	8.5764	(4.184)	0	0	0
2016/01/04	2030	05/05/2016	9.01	Put	Bond Future	8,803.6100	8.8036	8,429.0800	8.4291	(4.254)	0	0	0
2016/01/04	2030	05/05/2016			Bond Future	10.2941	85.5067	10.2356	85.8812	(0.568)	0.0000	0.0000	0
2016/01/04	2030	05/05/2016	9.00	Put	Bond Future	8,877.2100	8.8772	8,502.6800	8.5027	(4.219)	0	0	0
2016/01/04	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	2032	04/02/2016			Bond Future	10.2904	87.0520	10.2286	87.4777	(0.601)	0.0000	0.0000	8,437
2016/01/04	2032	04/02/2016	8.69	Put	Bond Future	12,127.4900	12.1275	11,701.2700	11.7013	(3.514)	0	0	0
2016/01/04	2032	04/02/2016	8.71	Put	Bond Future	11,960.8500	11.9609	11,534.5800	11.5346	(3.564)	0	0	0
2016/01/04	2032	04/02/2016	9.20	Call	Bond Future	38.6800	0.0387	35.8200	0.0358	(7.394)	0	0	0
2016/01/04	2032	04/02/2016	8.70	Put	Bond Future	12,044.1200	12.0441	11,617.8700	11.6179	(3.539)	0	0	0
2016/01/04	2032	04/02/2016	9.30	Call	Bond Future	62.2000	0.0622	59.3400	0.0593	(4.598)	0	0	0
2016/01/04	2032	04/02/2016	8.71	Call	Bond Future	2.5100	0.0025	1.9000	0.0019	(24.303)	0	0	0
2016/01/04	2032	04/02/2016	9.20	Put	Bond Future	8,035.3700	8.0354	7,606.8500	7.6068	(5.333)	0	0	22
2016/01/04	2032	04/02/2016	8.69	Call	Bond Future	2.2100	0.0022	1.6500	0.0017	(25.339)	0	0	0
2016/01/04	2032	04/02/2016	8.70	Call	Bond Future	2.3600	0.0024	1.7700	0.0018	(25.000)	0	0	0

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2016/01/04	2032	04/02/2016	9.30	Put	Bond Future	7,279.7800	7.2798	6,851.2600	6.8513	(5.886)	0	0	22
2016/01/04	2032	05/05/2016			Bond Future	10.3808	84.4676	10.3172	84.8987	(0.613)	0.0000	0.0000	0
2016/01/04	2032	05/05/2016	8.99	Put	Bond Future	10,583.8100	10.5838	10,177.3300	10.1773	(3.841)	0	0	0
2016/01/04	2032	05/05/2016	9.01	Put	Bond Future	10,438.7400	10.4387	10,033.3000	10.0333	(3.884)	0	0	0
2016/01/04	2032	05/05/2016	9.00	Put	Bond Future	10,511.1700	10.5112	10,105.2000	10.1052	(3.862)	0	0	0
2016/01/04	2032	05/05/2016	9.01	Call	Bond Future	376.1100	0.3761	401.7300	0.4017	6.812	0	0	0
2016/01/04	2032	05/05/2016	8.99	Call	Bond Future	361.4800	0.3615	386.0600	0.3861	6.800	0	0	0
2016/01/04	2032	05/05/2016	9.00	Call	Bond Future	368.7400	0.3687	393.8300	0.3938	6.804	0	0	0
2016/01/04	2032	04/08/2016	9.01	Call	Bond Future	752.3700	0.7524	801.4900	0.8015	6.529	0	0	0
2016/01/04	2032	04/08/2016			Bond Future	10.4589	86.1227	10.3941	86.5551	(0.619)	0.0000	0.0000	0
2016/01/04	2032	04/08/2016	8.99	Call	Bond Future	731.3500	0.7314	779.1900	0.7792	6.541	0	0	0
2016/01/04	2032	04/08/2016	9.00	Call	Bond Future	741.8100	0.7418	790.2800	0.7903	6.534	0	0	0
2016/01/04	2032	04/08/2016	8.99	Put	Bond Future	11,414.9700	11.4150	11,030.4900	11.0305	(3.368)	0	0	0
2016/01/04	2032	04/08/2016	9.01	Put	Bond Future	11,277.3600	11.2774	10,894.1600	10.8942	(3.398)	0	0	0
2016/01/04	2032	04/08/2016	9.00	Put	Bond Future	11,346.0600	11.3461	10,962.2100	10.9622	(3.383)	0	0	0
2016/01/04	2033	04/02/2016	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	2033	04/02/2016			Bond Future	100.3142	100.3142	101.0372	101.0372	0.721	0.0000	0.0000	185
2016/01/04	2033	04/02/2016	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	2033	04/02/2016	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	2033	04/02/2016	102.40	Put	Bond Future	2,085.8000	2.0858	1,362.8400	1.3628	(34.661)	0	0	0
2016/01/04	2033	04/02/2016	102.39	Put	Bond Future	2,075.8000	2.0758	1,352.8400	1.3528	(34.828)	0	0	0
2016/01/04	2033	04/02/2016	102.41	Put	Bond Future	2,095.8000	2.0958	1,372.8400	1.3728	(34.496)	0	0	0
2016/01/04	2033	05/05/2016			Bond Future	101.1349	101.1349	101.8679	101.8679	0.725	0.0000	0.0000	0
2016/01/04	2033	05/05/2016	102.39	Put	Bond Future	1,255.0600	1.2551	522.0700	0.5221	(58.403)	0	0	0
2016/01/04	2033	05/05/2016	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	2033	05/05/2016	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	2033	05/05/2016	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	2033	05/05/2016	102.41	Put	Bond Future	1,275.0600	1.2751	542.0700	0.5421	(57.487)	0	0	0
2016/01/04	2033	05/05/2016	102.40	Put	Bond Future	1,265.0600	1.2651	532.0700	0.5321	(57.941)	0	0	0
2016/01/04	2037	04/02/2016	8.74	Call	Bond Future	1.8800	0.0019	1.3300	0.0013	(29.255)	0	0	0
2016/01/04	2037	04/02/2016	8.75	Put	Bond Future	13,590.7700	13.5908	13,170.1100	13.1701	(3.095)	0	0	0
2016/01/04	2037	04/02/2016	9.43	Call	Bond Future	81.8300	0.0818	76.9300	0.0769	(5.988)	0	0	0
2016/01/04	2037	04/02/2016			Bond Future	10.3838	84.2340	10.3270	84.6541	(0.546)	0.0000	0.0000	50,569
2016/01/04	2037	04/02/2016	8.75	Call	Bond Future	2.0100	0.0020	1.4200	0.0014	(29.353)	0	0	0
2016/01/04	2037	04/02/2016	8.76	Call	Bond Future	2.1400	0.0021	1.5300	0.0015	(28.505)	0	0	0
2016/01/04	2037	04/02/2016	9.30	Call	Bond Future	45.0700	0.0451	40.7200	0.0407	(9.652)	0	0	0
2016/01/04	2037	04/02/2016	8.74	Put	Bond Future	13,684.2600	13.6843	13,263.6400	13.2636	(3.074)	0	0	0
2016/01/04	2037	04/02/2016	9.43	Put	Bond Future	7,618.7800	7.6188	7,193.8100	7.1938	(5.578)	0	0	16
2016/01/04	2037	04/02/2016	8.76	Put	Bond Future	13,497.4100	13.4974	13,076.7300	13.0767	(3.117)	0	0	0
2016/01/04	2037	04/02/2016	9.30	Put	Bond Future	8,692.5500	8.6925	8,268.1300	8.2681	(4.883)	0	0	16
2016/01/04	2037	05/05/2016	9.00	Put	Bond Future	12,233.9200	12.2339	11,827.0000	11.8270	(3.326)	0	0	0
2016/01/04	2037	05/05/2016	8.99	Call	Bond Future	331.0400	0.3310	349.0700	0.3491	5.446	0	0	0
2016/01/04	2037	05/05/2016			Bond Future	10.4708	85.7566	10.4125	86.1819	(0.557)	0.0000	0.0000	0
2016/01/04	2037	05/05/2016	9.00	Call	Bond Future	337.9900	0.3380	356.4300	0.3564	5.456	0	0	0
2016/01/04	2037	05/05/2016	9.01	Call	Bond Future	345.0500	0.3451	363.9200	0.3639	5.469	0	0	0
2016/01/04	2037	05/05/2016	8.99	Put	Bond Future	12,316.8500	12.3168	11,909.5200	11.9095	(3.307)	0	0	0

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2016/01/04	2037	05/05/2016	9.01	Put	Bond Future	12,151.2300	12.1512	11,744.7400	11.7447	(3.345)	0	0	0
2016/01/04	2037	04/08/2016			Bond Future	10.5479	83.1770	10.4887	83.6035	(0.562)	0.0000	0.0000	0
2016/01/04	2037	04/08/2016	9.24	Put	Bond Future	11,310.8300	11.3108	10,940.5800	10.9406	(3.273)	0	0	0
2016/01/04	2037	04/08/2016	9.26	Put	Bond Future	11,166.6900	11.1667	10,797.8900	10.7979	(3.303)	0	0	0
2016/01/04	2037	04/08/2016	9.25	Put	Bond Future	11,238.1900	11.2382	10,868.6500	10.8687	(3.288)	0	0	0
2016/01/04	2037	04/08/2016	9.24	Call	Bond Future	1,010.2200	1.0102	1,066.5100	1.0665	5.572	0	0	0
2016/01/04	2037	04/08/2016	9.25	Call	Bond Future	1,023.8800	1.0239	1,080.8800	1.0809	5.567	0	0	0
2016/01/04	2037	04/08/2016	9.26	Call	Bond Future	1,038.5500	1.0386	1,096.2900	1.0963	5.560	0	0	0
2016/01/04	2038	04/02/2016			Bond Future	125.9512	125.9512	125.9454	125.9454	(0.005)	0.0000	0.0000	17,818
2016/01/04	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	2038	04/02/2016	130.99	Put	Bond Future	5,038.7900	5.0388	5,044.6300	5.0446	0.116	0	0	0
2016/01/04	2038	04/02/2016	131.01	Put	Bond Future	5,058.7900	5.0588	5,064.6300	5.0646	0.115	0	0	0
2016/01/04	2038	04/02/2016	131.00	Put	Bond Future	5,048.7900	5.0488	5,054.6300	5.0546	0.116	0	0	0
2016/01/04	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	2038	05/05/2016	131.01	Put	Bond Future	2,804.0600	2.8041	2,813.1200	2.8131	0.323	0	0	0
2016/01/04	2038	05/05/2016			Bond Future	128.2059	128.2059	128.1969	128.1969	(0.007)	0.0000	0.0000	0
2016/01/04	2038	05/05/2016	131.00	Put	Bond Future	2,794.0600	2.7941	2,803.1200	2.8031	0.324	0	0	0
2016/01/04	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	2038	05/05/2016	130.99	Put	Bond Future	2,784.0600	2.7841	2,793.1200	2.7931	0.325	0	0	0
2016/01/04	2040	04/02/2016	9.51	Put	Bond Future	8,158.3100	8.1583	7,709.7900	7.7098	(5.498)	0	0	0
2016/01/04	2040	04/02/2016			Bond Future	10.4742	87.3603	10.4174	87.8034	(0.542)	0.0000	0.0000	1,820
2016/01/04	2040	04/02/2016	9.50	Put	Bond Future	8,244.6700	8.2447	7,796.1700	7.7962	(5.440)	0	0	0
2016/01/04	2040	04/02/2016	9.49	Put	Bond Future	8,331.4400	8.3314	7,882.9700	7.8830	(5.383)	0	0	0
2016/01/04	2040	04/02/2016	9.50	Call	Bond Future	81.8000	0.0818	76.4000	0.0764	(6.601)	0	0	0
2016/01/04	2040	04/02/2016	9.51	Call	Bond Future	85.6200	0.0856	80.2000	0.0802	(6.330)	0	0	0
2016/01/04	2040	04/02/2016	9.49	Call	Bond Future	78.2400	0.0782	72.8700	0.0729	(6.863)	0	0	0
2016/01/04	2040	05/05/2016	9.50	Call	Bond Future	809.4300	0.8094	854.8700	0.8549	5.614	0	0	0
2016/01/04	2040	05/05/2016			Bond Future	10.5623	88.9393	10.5039	89.3880	(0.552)	0.0000	0.0000	0
2016/01/04	2040	05/05/2016	9.51	Call	Bond Future	824.1600	0.8242	870.4300	0.8704	5.614	0	0	0
2016/01/04	2040	05/05/2016	9.49	Call	Bond Future	795.0300	0.7950	839.6500	0.8397	5.612	0	0	0
2016/01/04	2040	05/05/2016	9.50	Put	Bond Future	9,635.5900	9.6356	9,232.3700	9.2324	(4.185)	0	0	0
2016/01/04	2040	05/05/2016	9.49	Put	Bond Future	9,711.3000	9.7113	9,307.2600	9.3073	(4.161)	0	0	0
2016/01/04	2040	05/05/2016	9.51	Put	Bond Future	9,560.3500	9.5603	9,157.9600	9.1580	(4.209)	0	0	0
2016/01/04	2040	04/08/2016			Bond Future	10.6408	86.1716	10.5815	86.6216	(0.557)	0.0000	0.0000	0
2016/01/04	2040	04/08/2016	9.49	Put	Bond Future	10,827.8900	10.8279	10,450.2400	10.4502	(3.488)	0	0	0
2016/01/04	2040	04/08/2016	9.50	Call	Bond Future	1,354.7200	1.3547	1,427.9600	1.4280	5.406	0	0	0
2016/01/04	2040	04/08/2016	9.51	Call	Bond Future	1,372.6800	1.3727	1,446.7900	1.4468	5.399	0	0	0
2016/01/04	2040	04/08/2016	9.49	Call	Bond Future	1,337.7100	1.3377	1,410.1100	1.4101	5.412	0	0	0
2016/01/04	2040	04/08/2016	9.51	Put	Bond Future	10,683.3100	10.6833	10,307.3700	10.3074	(3.519)	0	0	0
2016/01/04	2040	04/08/2016	9.50	Put	Bond Future	10,755.0600	10.7551	10,378.2500	10.3783	(3.504)	0	0	0
2016/01/04	2044	04/02/2016	8.99	Put	Bond Future	12,835.6200	12.8356	12,389.2700	12.3893	(3.477)	0	0	0
2016/01/04	2044	04/02/2016			Bond Future	10.4428	84.9412	10.3860	85.3861	(0.543)	0.0000	0.0000	19,969

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
2016/01/04	2044	04/02/2016	9.01	Put	Bond Future	12,637.5300	12.6375	12,191.0500	12.1911	(3.533)	0	0	0
2016/01/04	2044	04/02/2016	9.58	Put	Bond Future	7,369.9400	7.3699	6,919.9700	6.9200	(6.105)	0	0	0
2016/01/04	2044	04/02/2016	9.00	Put	Bond Future	12,736.4700	12.7365	12,290.0600	12.2901	(3.505)	0	0	0
2016/01/04	2044	04/02/2016	9.01	Call	Bond Future	7.3400	0.0073	5.7500	0.0057	(21.662)	0	0	0
2016/01/04	2044	04/02/2016	8.99	Call	Bond Future	6.5100	0.0065	5.0500	0.0051	(22.427)	0	0	0
2016/01/04	2044	04/02/2016	9.58	Call	Bond Future	131.3000	0.1313	126.2200	0.1262	(3.869)	0	0	0
2016/01/04	2044	04/02/2016	9.00	Call	Bond Future	6.9100	0.0069	5.3900	0.0054	(21.997)	0	0	0
2016/01/04	2044	05/05/2016	8.99	Put	Bond Future	13,779.0200	13.7790	13,344.8000	13.3448	(3.151)	0	0	0
2016/01/04	2044	05/05/2016			Bond Future	10.5271	86.4765	10.4689	86.9271	(0.554)	0.0000	0.0000	0
2016/01/04	2044	05/05/2016	9.01	Put	Bond Future	13,594.2100	13.5942	13,160.8000	13.1608	(3.188)	0	0	0
2016/01/04	2044	05/05/2016	9.00	Put	Bond Future	13,686.4700	13.6865	13,252.6400	13.2526	(3.170)	0	0	0
2016/01/04	2044	05/05/2016	9.01	Call	Bond Future	325.7200	0.3257	342.9700	0.3430	5.296	0	0	0
2016/01/04	2044	05/05/2016	8.99	Call	Bond Future	311.9700	0.3120	328.4100	0.3284	5.270	0	0	0
2016/01/04	2044	05/05/2016	9.00	Call	Bond Future	318.7900	0.3188	335.6200	0.3356	5.279	0	0	0
2016/01/04	2044	04/08/2016	9.50	Call	Bond Future	1,417.7700	1.4178	1,494.3600	1.4944	5.402	0	0	0
2016/01/04	2044	04/08/2016			Bond Future	10.6021	83.7857	10.5428	84.2379	(0.559)	0.0000	0.0000	0
2016/01/04	2044	04/08/2016	9.51	Call	Bond Future	1,436.6900	1.4367	1,514.1900	1.5142	5.394	0	0	0
2016/01/04	2044	04/08/2016	9.49	Put	Bond Future	10,659.7700	10.6598	10,283.2800	10.2833	(3.532)	0	0	0
2016/01/04	2044	04/08/2016	9.51	Put	Bond Future	10,514.4500	10.5144	10,139.7400	10.1397	(3.564)	0	0	0
2016/01/04	2044	04/08/2016	9.49	Call	Bond Future	1,400.0000	1.4000	1,475.7200	1.4757	5.409	0	0	0
2016/01/04	2044	04/08/2016	9.50	Put	Bond Future	10,586.4600	10.5865	10,210.8400	10.2108	(3.548)	0	0	0
2016/01/04	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	2046	04/02/2016			Bond Future	126.0842	126.0842	126.0787	126.0787	(0.004)	0.0000	0.0000	12,126
2016/01/04	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	2046	04/02/2016	127.99	Put	Bond Future	1,905.7700	1.9058	1,911.3200	1.9113	0.291	0	0	0
2016/01/04	2046	04/02/2016	128.01	Put	Bond Future	1,925.7700	1.9258	1,931.3200	1.9313	0.288	0	0	0
2016/01/04	2046	04/02/2016	128.00	Put	Bond Future	1,915.7700	1.9158	1,921.3200	1.9213	0.290	0	0	0
2016/01/04	2046	05/05/2016			Bond Future	126.9122	126.9122	126.9027	126.9027	(0.007)	0.0000	0.0000	0
2016/01/04	2046	05/05/2016	129.99	Put	Bond Future	3,077.8300	3.0778	3,087.2800	3.0873	0.307	0	0	0
2016/01/04	2046	05/05/2016	130.01	Put	Bond Future	3,097.8300	3.0978	3,107.2800	3.1073	0.305	0	0	0
2016/01/04	2046	05/05/2016	130.00	Put	Bond Future	3,087.8300	3.0878	3,097.2800	3.0973	0.306	0	0	0
2016/01/04	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	2050	04/02/2016			Bond Future	134.2155	134.2155	134.2096	134.2096	(0.004)	0.0000	0.0000	13,364
2016/01/04	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	2050	04/02/2016	137.99	Put	Bond Future	3,774.5500	3.7745	3,780.3700	3.7804	0.154	0	0	0
2016/01/04	2050	04/02/2016	138.01	Put	Bond Future	3,794.5500	3.7945	3,800.3700	3.8004	0.153	0	0	0
2016/01/04	2050	04/02/2016	138.00	Put	Bond Future	3,784.5500	3.7845	3,790.3700	3.7904	0.154	0	0	0
2016/01/04	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	2050	05/05/2016	138.00	Put	Bond Future	1,381.6700	1.3817	1,390.9900	1.3910	0.675	0	0	0
2016/01/04	2050	05/05/2016			Bond Future	136.6183	136.6183	136.6090	136.6090	(0.007)	0.0000	0.0000	0
2016/01/04	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/01/04	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	2050	05/05/2016	137.99	Put	Bond Future	1,371.6700	1.3717	1,380.9900	1.3810	0.679	0	0	0
2016/01/04	2050	05/05/2016	138.01	Put	Bond Future	1,391.6700	1.3917	1,400.9900	1.4010	0.670	0	0	0
2016/01/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	AL37	04/02/2016			Index Future	451.5200	451.5200	452.3790	452.3790	0.190	0.0000	0.0000	2
2016/01/04	AL37	05/05/2016			Index Future	459.6810	459.6810	460.5400	460.5400	0.187	0.0000	0.0000	0
2016/01/04	AL7T	04/02/2016			Index Future	512.6240	512.6240	514.3210	514.3210	0.331	0.0000	0.0000	0
2016/01/04	AL7T	05/05/2016			Index Future	521.8900	521.8900	523.6000	523.6000	0.328	0.0000	0.0000	0
2016/01/04	ALBI	04/02/2016			Index Future	465.1720	465.1720	466.9350	466.9350	0.379	0.0000	0.0000	624
2016/01/04	ALBI	05/05/2016			Index Future	473.5800	473.5800	475.3590	475.3590	0.376	0.0000	0.0000	0
2016/01/04	ALBI	04/08/2016			Index Future	482.7570	482.7570	484.5250	484.5250	0.366	0.0000	0.0000	0
2016/01/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/01/04	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/01/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/01/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/04	EL28	04/02/2016	128.99	Put	Bond Future	2,691.8900	2.6919	2,696.5400	2.6965	0.173	0	0	0
2016/01/04	EL28	04/02/2016			Bond Future	126.2981	126.2981	126.2935	126.2935	(0.004)	0.0000	0.0000	0
2016/01/04	EL28	04/02/2016	129.01	Put	Bond Future	2,711.8900	2.7119	2,716.5400	2.7165	0.171	0	0	0
2016/01/04	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	EL28	04/02/2016	129.00	Put	Bond Future	2,701.8900	2.7019	2,706.5400	2.7065	0.172	0	0	0
2016/01/04	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	EL28	05/05/2016			Bond Future	126.9844	126.9844	126.9759	126.9759	(0.007)	0.0000	0.0000	0
2016/01/04	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	EL28	05/05/2016	128.99	Put	Bond Future	2,005.5800	2.0056	2,014.0600	2.0141	0.423	0	0	0
2016/01/04	EL28	05/05/2016	129.01	Put	Bond Future	2,025.5800	2.0256	2,034.0600	2.0341	0.419	0	0	0
2016/01/04	EL28	05/05/2016	129.00	Put	Bond Future	2,015.5800	2.0156	2,024.0600	2.0241	0.421	0	0	0
2016/01/04	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	ES33	04/02/2016			Bond Future	11.1909	74.8860	11.1338	75.2255	(0.511)	0.0000	0.0000	8,710
2016/01/04	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	ES33	04/02/2016	9.99	Put	Bond Future	7,687.6600	7.6877	7,348.1100	7.3481	(4.417)	0	0	0
2016/01/04	ES33	04/02/2016	10.01	Put	Bond Future	7,549.5300	7.5495	7,209.9800	7.2100	(4.498)	0	0	0
2016/01/04	ES33	04/02/2016	10.00	Put	Bond Future	7,618.5500	7.6186	7,279.0000	7.2790	(4.457)	0	0	0
2016/01/04	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	ES33	05/05/2016			Bond Future	11.3066	72.4478	11.2478	72.7915	(0.520)	0.0000	0.0000	0
2016/01/04	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	ES33	05/05/2016	9.99	Put	Bond Future	8,343.1300	8.3431	7,999.4500	7.9995	(4.119)	0	0	0
2016/01/04	ES33	05/05/2016	10.01	Put	Bond Future	8,205.4900	8.2055	7,861.8100	7.8618	(4.188)	0	0	0
2016/01/04	ES33	05/05/2016	10.00	Put	Bond Future	8,274.2600	8.2743	7,930.5800	7.9306	(4.154)	0	0	0
2016/01/04	ES33	04/08/2016			Bond Future	11.4107	73.8672	11.3508	74.2115	(0.525)	0.0000	0.0000	0
2016/01/04	ES33	04/08/2016	10.24	Put	Bond Future	7,228.3300	7.2283	6,884.0400	6.8840	(4.763)	0	0	0
2016/01/04	ES33	04/08/2016	10.26	Put	Bond Future	7,095.5800	7.0956	6,751.2900	6.7513	(4.852)	0	0	0
2016/01/04	ES33	04/08/2016	10.25	Put	Bond Future	7,161.9100	7.1619	6,817.6200	6.8176	(4.807)	0	0	0
2016/01/04	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	ES42	04/02/2016			Bond Future	11.3241	78.9082	11.2670	79.2872	(0.504)	0.0000	0.0000	2,750
2016/01/04	ES42	05/05/2016			Bond Future	11.4400	76.0717	11.3811	76.4554	(0.515)	0.0000	0.0000	4,500
2016/01/04	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	GOVI	04/02/2016			GOVI	465.4560	465.4560	467.0530	467.0530	0.343	0.0000	0.0000	487
2016/01/04	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	GOVI	04/02/2016	511.99	Put	GOVI	465,340.0000	46.5340	449,370.0000	44.9370	(3.432)	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
2016/01/04	GOVI	04/02/2016	512.01	Put	GOVI	465,540.0000		46.5540	449,570.0000	44.9570	(3.430)	0	0	0
2016/01/04	GOVI	04/02/2016	512.00	Put	GOVI	465,440.0000		46.5440	449,470.0000	44.9470	(3.431)	0	0	0
2016/01/04	GOVI	05/05/2016	518.01	Put	GOVI	441,410.0000		44.1410	425,310.0000	42.5310	(3.647)	0	0	0
2016/01/04	GOVI	05/05/2016			GOVI	473.8690		473.8690	475.4790	475.4790	0.340	0.0000	0.0000	146
2016/01/04	GOVI	05/05/2016	518.00	Put	GOVI	441,310.0000		44.1310	425,210.0000	42.5210	(3.648)	0	0	0
2016/01/04	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	GOVI	05/05/2016	517.99	Put	GOVI	441,210.0000		44.1210	425,110.0000	42.5110	(3.649)	0	0	0
2016/01/04	GOVI	04/08/2016	520.99	Put	GOVI	379,390.0000		37.9390	363,430.0000	36.3430	(4.207)	0	0	0
2016/01/04	GOVI	04/08/2016			GOVI	483.0510		483.0510	484.6470	484.6470	0.330	0.0000	0.0000	0
2016/01/04	GOVI	04/08/2016	521.01	Put	GOVI	379,590.0000		37.9590	363,630.0000	36.3630	(4.205)	0	0	0
2016/01/04	GOVI	04/08/2016	521.00	Put	GOVI	379,490.0000		37.9490	363,530.0000	36.3530	(4.206)	0	0	0
2016/01/04	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/01/04	IGOV	04/02/2016			Index Future	232.7690		232.7690	232.7680	232.7680	0.000	0.0000	0.0000	1,038
2016/01/04	IGOV	05/05/2016			Index Future	236.9370		236.9370	236.9290	236.9290	(0.003)	0.0000	0.0000	21
2016/01/04	IGOV	04/08/2016			Index Future	241.5230		241.5230	241.4920	241.4920	(0.013)	0.0000	0.0000	0
2016/01/04	ILBI	04/02/2016			Index Future	629.8360		629.8360	631.0130	631.0130	0.187	0.0000	0.0000	157
2016/01/04	ILBI	05/05/2016			Index Future	640.5740		640.5740	641.7650	641.7650	0.186	0.0000	0.0000	0
2016/01/04	IS01	19/12/2016			Interest Rate Swap	100.3859		100.3859	100.3770	100.3770	(0.009)	0.0000	0.0000	0
2016/01/04	IS01	16/03/2017			Interest Rate Swap	100.5576		100.5576	100.5603	100.5603	0.003	0.0000	0.0000	0
2016/01/04	IS02	18/12/2017			Interest Rate Swap	101.4871		101.4871	101.4856	101.4856	(0.001)	0.0000	0.0000	0
2016/01/04	IS02	16/03/2018			Interest Rate Swap	101.1458		101.1458	101.1371	101.1371	(0.009)	0.0000	0.0000	0
2016/01/04	IS05	17/12/2020			Interest Rate Swap	103.5318		103.5318	103.6292	103.6292	0.094	0.0000	0.0000	0
2016/01/04	IS05	16/03/2021			Interest Rate Swap	103.1812		103.1812	103.2826	103.2826	0.098	0.0000	0.0000	0
2016/01/04	IS10	17/12/2025			Interest Rate Swap	107.2496		107.2496	107.4035	107.4035	0.144	0.0000	0.0000	0
2016/01/04	IS10	16/03/2026			Interest Rate Swap	104.6826		104.6826	104.8336	104.8336	0.144	0.0000	0.0000	0
2016/01/04	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/01/04	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/01/04	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/01/04	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/01/04	JBAF	20/01/2016			Jibar Tradeable Future	6.7100		93.2900	6.8500	93.1500	2.086	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
2016/01/04	JBAF	17/02/2016			Jibar Tradeable Future	6.9900	93.0100	7.1000	92.9000	1.574	0.0000	0.0000	2,000
2016/01/04	JBAF	16/03/2016			Jibar Tradeable Future	7.0600	92.9400	7.2500	92.7500	2.691	0.0000	0.0000	0
2016/01/04	JBAF	20/04/2016			Jibar Tradeable Future	7.2300	92.7700	7.4600	92.5400	3.181	0.0000	0.0000	0
2016/01/04	JBAF	18/05/2016			Jibar Tradeable Future	7.2800	92.7200	7.6100	92.3900	4.533	0.0000	0.0000	0
2016/01/04	JBAF	15/06/2016			Jibar Tradeable Future	7.4300	92.5700	7.7300	92.2700	4.038	0.0000	0.0000	0
2016/01/04	JBAF	21/09/2016			Jibar Tradeable Future	7.7400	92.2600	8.1600	91.8400	5.426	0.0000	0.0000	0
2016/01/04	JBAF	21/12/2016			Jibar Tradeable Future	8.0700	91.9300	8.4900	91.5100	5.204	0.0000	0.0000	0
2016/01/04	JBAF	15/03/2017			Jibar Tradeable Future	8.2100	91.7900	8.7400	91.2600	6.456	0.0000	0.0000	0
2016/01/04	JBAF	21/06/2017			Jibar Tradeable Future	8.4000	91.6000	8.9700	91.0300	6.786	0.0000	0.0000	0
2016/01/04	JBAF	20/09/2017			Jibar Tradeable Future	8.5300	91.4700	9.1900	90.8100	7.737	0.0000	0.0000	0
2016/01/04	JBAF	20/12/2017			Jibar Tradeable Future	8.6300	91.3700	9.3900	90.6100	8.806	0.0000	0.0000	0
2016/01/04	R023	04/02/2016	8.01	Put	Bond Future	8,498.0500	8.4980	8,274.8900	8.2749	(2.626)	0	0	0
2016/01/04	R023	04/02/2016			Bond Future	9.7172	93.5830	9.6698	93.8060	(0.487)	0.0000	0.0000	16,357
2016/01/04	R023	04/02/2016	8.00	Put	Bond Future	8,550.6800	8.5507	8,327.5300	8.3275	(2.610)	0	0	0
2016/01/04	R023	04/02/2016	8.01	Call	Bond Future	0.4100	0.0004	0.2600	0.0003	(36.585)	0	0	0
2016/01/04	R023	04/02/2016	7.99	Call	Bond Future	0.3500	0.0004	0.2200	0.0002	(37.143)	0	0	0
2016/01/04	R023	04/02/2016	8.00	Call	Bond Future	0.3800	0.0004	0.2400	0.0002	(36.842)	0	0	0
2016/01/04	R023	04/02/2016	7.99	Put	Bond Future	8,603.3500	8.6034	8,380.2100	8.3802	(2.594)	0	0	0
2016/01/04	R023	05/05/2016			Bond Future	9.8289	91.3441	9.7798	91.5686	(0.500)	0.0000	0.0000	0
2016/01/04	R023	05/05/2016	8.24	Put	Bond Future	7,757.9200	7.7579	7,538.3200	7.5383	(2.831)	0	0	0
2016/01/04	R023	05/05/2016	8.26	Put	Bond Future	7,662.8200	7.6628	7,443.4900	7.4435	(2.862)	0	0	0
2016/01/04	R023	05/05/2016	8.24	Call	Bond Future	126.5000	0.1265	131.4700	0.1315	3.929	0	0	0
2016/01/04	R023	05/05/2016	8.25	Put	Bond Future	7,710.3300	7.7103	7,490.8600	7.4909	(2.846)	0	0	0
2016/01/04	R023	05/05/2016	8.25	Call	Bond Future	129.4100	0.1294	134.5100	0.1345	3.941	0	0	0
2016/01/04	R023	05/05/2016	8.26	Call	Bond Future	132.3700	0.1324	137.6100	0.1376	3.959	0	0	0
2016/01/04	R023	04/08/2016	8.24	Call	Bond Future	293.8600	0.2939	307.7500	0.3077	4.727	0	0	0
2016/01/04	R023	04/08/2016	8.25	Put	Bond Future	8,099.1800	8.0992	7,891.9700	7.8920	(2.558)	0	0	0
2016/01/04	R023	04/08/2016			Bond Future	9.9227	93.1331	9.8728	93.3544	(0.503)	0.0000	0.0000	0
2016/01/04	R023	04/08/2016	8.25	Call	Bond Future	298.5800	0.2986	312.6900	0.3127	4.726	0	0	0
2016/01/04	R023	04/08/2016	8.26	Call	Bond Future	303.3500	0.3034	317.6900	0.3177	4.727	0	0	0
2016/01/04	R023	04/08/2016	8.24	Put	Bond Future	8,143.5800	8.1436	7,936.1500	7.9362	(2.547)	0	0	0
2016/01/04	R023	04/08/2016	8.26	Put	Bond Future	8,054.8600	8.0549	7,847.8800	7.8479	(2.570)	0	0	0
2016/01/04	R186	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	R186	04/02/2016	8.40	Put	Bond Future	10,142.5800	10.1426	9,787.1200	9.7871	(3.505)	0	0	0
2016/01/04	R186	04/02/2016	8.83	Put	Bond Future	6,931.3700	6.9314	6,572.6400	6.5726	(5.175)	0	0	33
2016/01/04	R186	04/02/2016	9.20	Call	Bond Future	261.1200	0.2611	262.2000	0.2622	0.414	0	0	0
2016/01/04	R186	04/02/2016			Bond Future	9.7966	106.0489	9.7447	106.4032	(0.530)	0.0000	0.0000	69,534
2016/01/04	R186	04/02/2016	7.51	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/01/04	R186	04/02/2016	8.02	Put	Bond Future	13,127.1000	13.1271	12,772.6600	12.7727	(2.700)	0	0	0
2016/01/04	R186	04/02/2016	7.90	Call	Bond Future	0.1500	0.0002	0.0900	0.0001	(40.000)	0	0	680
2016/01/04	R186	04/02/2016	8.45	Call	Bond Future	6.8700	0.0069	5.4200	0.0054	(21.106)	0	0	350
2016/01/04	R186	04/02/2016	8.75	Call	Bond Future	35.5700	0.0356	31.7400	0.0317	(10.768)	0	0	0
2016/01/04	R186	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	R186	04/02/2016	7.50	Put	Bond Future	17,390.4900	17.3905	17,036.2000	17.0362	(2.037)	0	0	0
2016/01/04	R186	04/02/2016	8.83	Call	Bond Future	53.2500	0.0533	48.8100	0.0488	(8.338)	0	0	0
2016/01/04	R186	04/02/2016	8.65	Put	Bond Future	8,248.1800	8.2482	7,890.9200	7.8909	(4.331)	0	0	340

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
2016/01/04	R186	04/02/2016	8.70	Put	Bond Future	7,877.6400	7.8776	7,519.9400	7.5199	(4.541)	0	0	5,000
2016/01/04	R186	04/02/2016	8.80	Put	Bond Future	7,147.2800	7.1473	6,788.7500	6.7888	(5.016)	0	0	5,000
2016/01/04	R186	04/02/2016	7.49	Put	Bond Future	17,474.5100	17.4745	17,120.2200	17.1202	(2.027)	0	0	0
2016/01/04	R186	04/02/2016	8.85	Put	Bond Future	6,788.3000	6.7883	6,429.4500	6.4295	(5.286)	0	0	0
2016/01/04	R186	04/02/2016	7.51	Put	Bond Future	17,306.5600	17.3066	16,952.2600	16.9523	(2.047)	0	0	0
2016/01/04	R186	04/02/2016	8.02	Call	Bond Future	0.3900	0.0004	0.2400	0.0002	(38.462)	0	0	700
2016/01/04	R186	04/02/2016	8.40	Call	Bond Future	5.0800	0.0051	3.9100	0.0039	(23.031)	0	0	680
2016/01/04	R186	04/02/2016	7.90	Put	Bond Future	14,092.7300	14.0927	13,738.3800	13.7384	(2.514)	0	0	0
2016/01/04	R186	04/02/2016	8.45	Put	Bond Future	9,758.7600	9.7588	9,403.0200	9.4030	(3.645)	0	0	0
2016/01/04	R186	04/02/2016	9.20	Put	Bond Future	4,435.1200	4.4351	4,081.9100	4.0819	(7.964)	0	0	700
2016/01/04	R186	04/02/2016	8.75	Put	Bond Future	7,510.4400	7.5104	7,152.3200	7.1523	(4.768)	0	0	11,695
2016/01/04	R186	04/02/2016	8.65	Call	Bond Future	21.2300	0.0212	18.2600	0.0183	(13.990)	0	0	0
2016/01/04	R186	04/02/2016	8.85	Call	Bond Future	58.6900	0.0587	54.1300	0.0541	(7.770)	0	0	0
2016/01/04	R186	04/02/2016	8.70	Call	Bond Future	27.5900	0.0276	24.1800	0.0242	(12.360)	0	0	0
2016/01/04	R186	04/02/2016	8.80	Call	Bond Future	45.8900	0.0459	41.6500	0.0417	(9.239)	0	0	0
2016/01/04	R186	05/05/2016			Bond Future	9.8917	107.9654	9.8381	108.3233	(0.542)	0.0000	0.0000	0
2016/01/04	R186	05/05/2016	8.34	Call	Bond Future	207.3400	0.2073	217.5900	0.2176	4.944	0	0	0
2016/01/04	R186	05/05/2016	8.75	Put	Bond Future	8,488.7000	8.4887	8,157.2300	8.1572	(3.905)	0	0	1,900
2016/01/04	R186	05/05/2016	8.35	Call	Bond Future	212.0500	0.2120	222.5600	0.2226	4.956	0	0	0
2016/01/04	R186	05/05/2016	8.85	Put	Bond Future	7,860.9000	7.8609	7,535.3700	7.5354	(4.141)	0	0	5,350
2016/01/04	R186	05/05/2016	8.33	Call	Bond Future	202.7200	0.2027	212.7100	0.2127	4.928	0	0	0
2016/01/04	R186	05/05/2016	8.75	Call	Bond Future	487.1600	0.4872	513.5400	0.5135	5.415	0	0	0
2016/01/04	R186	05/05/2016	8.35	Put	Bond Future	11,215.7300	11.2157	10,868.3900	10.8684	(3.097)	0	0	0
2016/01/04	R186	05/05/2016	7.56	Put	Bond Future	17,288.2900	17.2883	16,931.2400	16.9312	(2.065)	0	0	0
2016/01/04	R186	05/05/2016	8.34	Put	Bond Future	11,287.4700	11.2875	10,939.8700	10.9399	(3.080)	0	0	0
2016/01/04	R186	05/05/2016	8.85	Call	Bond Future	593.2100	0.5932	625.5300	0.6255	5.448	0	0	0
2016/01/04	R186	05/05/2016	7.56	Call	Bond Future	27.5400	0.0275	28.3400	0.0283	2.905	0	0	0
2016/01/04	R186	05/05/2016	8.33	Put	Bond Future	11,359.3600	11.3594	11,011.5000	11.0115	(3.062)	0	0	0
2016/01/04	R186	04/08/2016	8.51	Put	Bond Future	10,786.5300	10.7865	10,464.2200	10.4642	(2.988)	0	0	0
2016/01/04	R186	04/08/2016			Bond Future	9.9717	104.7747	9.9172	105.1307	(0.546)	0.0000	0.0000	0
2016/01/04	R186	04/08/2016	8.50	Put	Bond Future	10,851.4000	10.8514	10,528.6200	10.5286	(2.975)	0	0	0
2016/01/04	R186	04/08/2016	8.51	Call	Bond Future	623.2100	0.6232	656.8600	0.6569	5.399	0	0	0
2016/01/04	R186	04/08/2016	8.49	Call	Bond Future	604.8200	0.6048	637.5200	0.6375	5.407	0	0	0
2016/01/04	R186	04/08/2016	8.50	Call	Bond Future	613.9600	0.6140	647.1400	0.6471	5.404	0	0	0
2016/01/04	R186	04/08/2016	8.49	Put	Bond Future	10,916.4400	10.9164	10,593.1800	10.5932	(2.961)	0	0	0
2016/01/04	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	R197	04/02/2016			Bond Future	289.6748	289.6748	289.6603	289.6603	(0.005)	0.0000	0.0000	714
2016/01/04	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	R197	04/02/2016	296.99	Put	Bond Future	7,315.2300	7.3152	7,329.6900	7.3297	0.198	0	0	0
2016/01/04	R197	04/02/2016	297.01	Put	Bond Future	7,335.2300	7.3352	7,349.6900	7.3497	0.197	0	0	0
2016/01/04	R197	04/02/2016	297.00	Put	Bond Future	7,325.2300	7.3252	7,339.6900	7.3397	0.197	0	0	0
2016/01/04	R197	05/05/2016			Bond Future	294.8604	294.8604	294.8385	294.8385	(0.007)	0.0000	0.0000	0
2016/01/04	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	R197	05/05/2016	299.99	Put	Bond Future	5,129.6100	5.1296	5,151.5300	5.1515	0.427	0	0	0
2016/01/04	R197	05/05/2016	300.01	Put	Bond Future	5,149.6100	5.1496	5,171.5300	5.1715	0.426	0	0	0
2016/01/04	R197	05/05/2016	300.00	Put	Bond Future	5,139.6100	5.1396	5,161.5300	5.1615	0.426	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
2016/01/04	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	R202	04/02/2016			Bond Future	235.2765	235.2765	235.5910	235.5910	0.134	0.0000	0.0000	42,944
2016/01/04	R202	04/02/2016	239.99	Put	Bond Future	4,713.5500	4.7136	4,399.0000	4.3990	(6.673)	0	0	0
2016/01/04	R202	04/02/2016	240.01	Put	Bond Future	4,733.5500	4.7336	4,419.0000	4.4190	(6.645)	0	0	0
2016/01/04	R202	04/02/2016	240.00	Put	Bond Future	4,723.5500	4.7236	4,409.0000	4.4090	(6.659)	0	0	0
2016/01/04	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	R202	05/05/2016	246.99	Put	Bond Future	7,501.6500	7.5016	7,187.3400	7.1873	(4.190)	0	0	0
2016/01/04	R202	05/05/2016			Bond Future	239.4883	239.4883	239.8027	239.8027	0.131	0.0000	0.0000	0
2016/01/04	R202	05/05/2016	247.01	Put	Bond Future	7,521.6500	7.5216	7,207.3400	7.2073	(4.179)	0	0	0
2016/01/04	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	R202	05/05/2016	247.00	Put	Bond Future	7,511.6500	7.5116	7,197.3400	7.1973	(4.184)	0	0	0
2016/01/04	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	R203	04/02/2016	7.25	Put	Bond Future	2,043.5200	2.0435	1,969.0400	1.9690	(3.645)	0	0	0
2016/01/04	R203	04/02/2016	7.26	Put	Bond Future	2,028.5500	2.0285	1,954.0600	1.9541	(3.672)	0	0	0
2016/01/04	R203	04/02/2016			Bond Future	8.6325	102.7589	8.5815	102.8334	(0.591)	0.0000	0.0000	16,689
2016/01/04	R203	04/02/2016	7.26	Call	Bond Future	0.1000	0.0001	0.0700	0.0001	(30.000)	0	0	0
2016/01/04	R203	04/02/2016	7.24	Call	Bond Future	0.0800	0.0001	0.0600	0.0001	(25.000)	0	0	0
2016/01/04	R203	04/02/2016	7.25	Call	Bond Future	0.0900	0.0001	0.0700	0.0001	(22.222)	0	0	0
2016/01/04	R203	04/02/2016	7.24	Put	Bond Future	2,058.5000	2.0585	1,984.0200	1.9840	(3.618)	0	0	0
2016/01/04	R203	05/05/2016	7.25	Put	Bond Future	2,071.6600	2.0717	1,999.7600	1.9998	(3.471)	0	0	0
2016/01/04	R203	05/05/2016			Bond Future	8.8858	100.4453	8.8269	100.5184	(0.663)	0.0000	0.0000	0
2016/01/04	R203	05/05/2016	7.26	Call	Bond Future	15.0600	0.0151	16.2800	0.0163	8.101	0	0	0
2016/01/04	R203	05/05/2016	7.24	Call	Bond Future	14.2200	0.0142	15.3700	0.0154	8.087	0	0	0
2016/01/04	R203	05/05/2016	7.25	Call	Bond Future	14.6300	0.0146	15.8200	0.0158	8.134	0	0	0
2016/01/04	R203	05/05/2016	7.26	Put	Bond Future	2,059.3400	2.0593	1,987.4700	1.9875	(3.490)	0	0	0
2016/01/04	R203	05/05/2016	7.24	Put	Bond Future	2,084.0100	2.0840	2,012.0700	2.0121	(3.452)	0	0	0
2016/01/04	R203	04/08/2016	7.26	Call	Bond Future	30.0700	0.0301	32.7400	0.0327	8.879	0	0	0
2016/01/04	R203	04/08/2016			Bond Future	9.1208	102.4129	9.0559	102.4790	(0.712)	0.0000	0.0000	0
2016/01/04	R203	04/08/2016	7.24	Call	Bond Future	28.9000	0.0289	31.4700	0.0315	8.893	0	0	0
2016/01/04	R203	04/08/2016	7.25	Call	Bond Future	29.4800	0.0295	32.1000	0.0321	8.887	0	0	0
2016/01/04	R203	04/08/2016	7.24	Put	Bond Future	1,970.1700	1.9702	1,906.6500	1.9066	(3.224)	0	0	0
2016/01/04	R203	04/08/2016	7.26	Put	Bond Future	1,950.4000	1.9504	1,886.9800	1.8870	(3.252)	0	0	0
2016/01/04	R203	04/08/2016	7.25	Put	Bond Future	1,960.2800	1.9603	1,896.8100	1.8968	(3.238)	0	0	0
2016/01/04	R204	04/02/2016	7.50	Call	Bond Future	0.1500	0.0002	0.1000	0.0001	(33.333)	0	0	0
2016/01/04	R204	04/02/2016			Bond Future	9.0472	98.4847	8.9983	98.6039	(0.540)	0.0000	0.0000	38,369
2016/01/04	R204	04/02/2016	7.51	Call	Bond Future	0.1700	0.0002	0.1100	0.0001	(35.294)	0	0	0
2016/01/04	R204	04/02/2016	7.49	Put	Bond Future	3,886.5500	3.8865	3,767.3300	3.7673	(3.068)	0	0	0
2016/01/04	R204	04/02/2016	7.51	Put	Bond Future	3,835.4600	3.8355	3,716.2300	3.7162	(3.109)	0	0	0
2016/01/04	R204	04/02/2016	7.49	Call	Bond Future	0.1400	0.0001	0.0900	0.0001	(35.714)	0	0	0
2016/01/04	R204	04/02/2016	7.50	Put	Bond Future	3,861.0000	3.8610	3,741.7800	3.7418	(3.088)	0	0	0
2016/01/04	R204	05/05/2016	7.75	Call	Bond Future	53.0700	0.0531	56.2100	0.0562	5.917	0	0	0

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2016/01/04	R204	05/05/2016			Bond Future	9.2303	100.2645	9.1773	100.3832	(0.574)	0.0000	0.0000	0
2016/01/04	R204	05/05/2016	7.76	Call	Bond Future	54.4000	0.0544	57.6300	0.0576	5.938	0	0	0
2016/01/04	R204	05/05/2016	7.74	Put	Bond Future	3,460.6900	3.4607	3,345.0800	3.3451	(3.341)	0	0	0
2016/01/04	R204	05/05/2016	7.76	Put	Bond Future	3,416.6000	3.4166	3,301.1600	3.3012	(3.379)	0	0	0
2016/01/04	R204	05/05/2016	7.74	Call	Bond Future	51.7600	0.0518	54.8200	0.0548	5.912	0	0	0
2016/01/04	R204	05/05/2016	7.75	Put	Bond Future	3,438.6300	3.4386	3,323.1000	3.3231	(3.360)	0	0	0
2016/01/04	R204	04/08/2016			Bond Future	9.3913	98.1859	9.3361	98.2987	(0.588)	0.0000	0.0000	0
2016/01/04	R204	04/08/2016	7.74	Put	Bond Future	3,546.6900	3.5467	3,440.5100	3.4405	(2.994)	0	0	0
2016/01/04	R204	04/08/2016	7.76	Put	Bond Future	3,507.7800	3.5078	3,401.8300	3.4018	(3.020)	0	0	0
2016/01/04	R204	04/08/2016	7.75	Put	Bond Future	3,527.2200	3.5272	3,421.1600	3.4212	(3.007)	0	0	0
2016/01/04	R204	04/08/2016	7.74	Call	Bond Future	102.8600	0.1029	109.4500	0.1095	6.407	0	0	0
2016/01/04	R204	04/08/2016	7.75	Call	Bond Future	104.7000	0.1047	111.4100	0.1114	6.409	0	0	0
2016/01/04	R204	04/08/2016	7.76	Call	Bond Future	106.5700	0.1066	113.3900	0.1134	6.400	0	0	0
2016/01/04	R207	04/02/2016	7.27	Put	Bond Future	6,615.7500	6.6158	6,466.6500	6.4666	(2.254)	0	0	0
2016/01/04	R207	04/02/2016	7.49	Put	Bond Future	5,878.4800	5.8785	5,729.3700	5.7294	(2.537)	0	0	0
2016/01/04	R207	04/02/2016			Bond Future	9.3185	93.8072	9.2704	93.9563	(0.516)	0.0000	0.0000	46,608
2016/01/04	R207	04/02/2016	7.51	Put	Bond Future	5,811.7900	5.8118	5,662.6700	5.6627	(2.566)	0	0	0
2016/01/04	R207	04/02/2016	7.27	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	43
2016/01/04	R207	04/02/2016	7.50	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	19
2016/01/04	R207	04/02/2016	7.51	Call	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	0
2016/01/04	R207	04/02/2016	7.49	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2016/01/04	R207	04/02/2016	7.50	Put	Bond Future	5,845.1200	5.8451	5,696.0100	5.6960	(2.551)	0	0	0
2016/01/04	R207	05/05/2016	7.86	Put	Bond Future	4,932.5000	4.9325	4,786.0200	4.7860	(2.970)	0	0	0
2016/01/04	R207	05/05/2016			Bond Future	9.4773	95.5025	9.4263	95.6518	(0.539)	0.0000	0.0000	0
2016/01/04	R207	05/05/2016	7.85	Put	Bond Future	4,962.1600	4.9622	4,815.6000	4.8156	(2.954)	0	0	0
2016/01/04	R207	05/05/2016	7.56	Put	Bond Future	5,838.8300	5.8388	5,690.6400	5.6906	(2.538)	0	0	0
2016/01/04	R207	05/05/2016	7.84	Put	Bond Future	4,991.8700	4.9919	4,845.2300	4.8452	(2.938)	0	0	0
2016/01/04	R207	05/05/2016	7.56	Call	Bond Future	26.6600	0.0267	27.7600	0.0278	4.126	0	0	43
2016/01/04	R207	05/05/2016	7.85	Call	Bond Future	56.9300	0.0569	59.6600	0.0597	4.795	0	0	0
2016/01/04	R207	05/05/2016	7.86	Call	Bond Future	58.3600	0.0584	61.1700	0.0612	4.815	0	0	0
2016/01/04	R207	05/05/2016	7.84	Call	Bond Future	55.5300	0.0555	58.1800	0.0582	4.772	0	0	0
2016/01/04	R207	04/08/2016			Bond Future	9.6157	93.7275	9.5632	93.8718	(0.547)	0.0000	0.0000	0
2016/01/04	R207	04/08/2016	7.99	Put	Bond Future	4,755.6900	4.7557	4,620.4900	4.6205	(2.843)	0	0	0
2016/01/04	R207	04/08/2016	8.01	Put	Bond Future	4,703.0500	4.7031	4,568.1600	4.5682	(2.868)	0	0	0
2016/01/04	R207	04/08/2016	8.00	Put	Bond Future	4,729.3500	4.7294	4,594.3100	4.5943	(2.855)	0	0	0
2016/01/04	R207	04/08/2016	8.01	Call	Bond Future	167.1800	0.1672	176.6000	0.1766	5.635	0	0	0
2016/01/04	R207	04/08/2016	7.99	Call	Bond Future	161.6400	0.1616	170.7500	0.1707	5.636	0	0	0
2016/01/04	R207	04/08/2016	8.00	Call	Bond Future	164.3900	0.1644	173.6600	0.1737	5.639	0	0	0
2016/01/04	R208	04/02/2016			Bond Future	9.4755	91.5283	9.4279	91.7061	(0.503)	0.0000	0.0000	40,521
2016/01/04	R208	04/02/2016	7.74	Put	Bond Future	6,760.2300	6.7602	6,582.4500	6.5825	(2.630)	0	0	0
2016/01/04	R208	04/02/2016	7.76	Put	Bond Future	6,678.8800	6.6789	6,501.1000	6.5011	(2.662)	0	0	0
2016/01/04	R208	04/02/2016	7.75	Put	Bond Future	6,719.5400	6.7195	6,541.7600	6.5418	(2.646)	0	0	0
2016/01/04	R208	04/02/2016	7.76	Call	Bond Future	0.1900	0.0002	0.1200	0.0001	(36.842)	0	0	0
2016/01/04	R208	04/02/2016	7.74	Call	Bond Future	0.1700	0.0002	0.1000	0.0001	(41.176)	0	0	0
2016/01/04	R208	04/02/2016	7.75	Call	Bond Future	0.1800	0.0002	0.1100	0.0001	(38.889)	0	0	0
2016/01/04	R208	05/05/2016	7.99	Call	Bond Future	80.2400	0.0802	83.7100	0.0837	4.325	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
2016/01/04	R208	05/05/2016	8.00	Put	Bond Future	6,049.4400		6.0494	5,874.5000	5.8745	(2.892)	0	0	0
2016/01/04	R208	05/05/2016			Bond Future	9.6066		89.7808	9.5567	89.9593	(0.520)	0.0000	0.0000	0
2016/01/04	R208	05/05/2016	8.00	Call	Bond Future	82.1800		0.0822	85.7500	0.0857	4.344	0	0	0
2016/01/04	R208	05/05/2016	8.01	Call	Bond Future	84.1600		0.0842	87.8400	0.0878	4.373	0	0	0
2016/01/04	R208	05/05/2016	7.99	Put	Bond Future	6,086.1300		6.0861	5,911.0900	5.9111	(2.876)	0	0	0
2016/01/04	R208	05/05/2016	8.01	Put	Bond Future	6,012.8000		6.0128	5,837.9700	5.8380	(2.908)	0	0	0
2016/01/04	R208	04/08/2016	8.01	Put	Bond Future	6,269.7100		6.2697	6,105.2000	6.1052	(2.624)	0	0	0
2016/01/04	R208	04/08/2016			Bond Future	9.7187		91.5395	9.6677	91.7140	(0.525)	0.0000	0.0000	0
2016/01/04	R208	04/08/2016	8.00	Put	Bond Future	6,303.5400		6.3035	6,138.8700	6.1389	(2.612)	0	0	0
2016/01/04	R208	04/08/2016	7.99	Call	Bond Future	185.2700		0.1853	194.8700	0.1949	5.182	0	0	0
2016/01/04	R208	04/08/2016	8.00	Call	Bond Future	188.4200		0.1884	198.1800	0.1982	5.180	0	0	0
2016/01/04	R208	04/08/2016	8.01	Call	Bond Future	191.6200		0.1916	201.5400	0.2015	5.177	0	0	0
2016/01/04	R208	04/08/2016	7.99	Put	Bond Future	6,337.4300		6.3374	6,172.6000	6.1726	(2.601)	0	0	0
2016/01/04	R209	04/02/2016	8.74	Call	Bond Future	3.0100		0.0030	2.2600	0.0023	(24.917)	0	0	0
2016/01/04	R209	04/02/2016	8.75	Put	Bond Future	10,404.3000		10.4043	10,054.2200	10.0542	(3.365)	0	0	0
2016/01/04	R209	04/02/2016			Bond Future	10.2608		68.3601	10.2042	68.7094	(0.552)	0.0000	0.0000	41,344
2016/01/04	R209	04/02/2016	8.75	Call	Bond Future	3.2100		0.0032	2.4200	0.0024	(24.611)	0	0	0
2016/01/04	R209	04/02/2016	8.76	Call	Bond Future	3.4200		0.0034	2.5900	0.0026	(24.269)	0	0	0
2016/01/04	R209	04/02/2016	9.52	Put	Bond Future	4,968.7900		4.9688	4,617.8900	4.6179	(7.062)	0	0	2,200
2016/01/04	R209	04/02/2016	8.74	Put	Bond Future	10,481.0800		10.4811	10,131.0400	10.1310	(3.340)	0	0	0
2016/01/04	R209	04/02/2016	8.76	Put	Bond Future	10,327.6400		10.3276	9,977.5200	9.9775	(3.390)	0	0	0
2016/01/04	R209	04/02/2016	9.52	Call	Bond Future	160.2700		0.1603	158.6600	0.1587	(1.005)	0	0	0
2016/01/04	R209	05/05/2016			Bond Future	10.3390		66.4458	10.2809	66.7996	(0.562)	0.0000	0.0000	0
2016/01/04	R209	05/05/2016	9.00	Call	Bond Future	355.1000		0.3551	375.3500	0.3753	5.703	0	0	6,700
2016/01/04	R209	05/05/2016	8.25	Put	Bond Future	14,902.1100		14.9021	14,551.0600	14.5511	(2.356)	0	0	0
2016/01/04	R209	05/05/2016	8.99	Put	Bond Future	9,396.2300		9.3962	9,062.2600	9.0623	(3.554)	0	0	0
2016/01/04	R209	05/05/2016	9.01	Put	Bond Future	9,262.5900		9.2626	8,929.4900	8.9295	(3.596)	0	0	0
2016/01/04	R209	05/05/2016	9.00	Put	Bond Future	9,329.3000		9.3293	8,995.7600	8.9958	(3.575)	0	0	0
2016/01/04	R209	05/05/2016	9.01	Call	Bond Future	362.2100		0.3622	382.9000	0.3829	5.712	0	0	0
2016/01/04	R209	05/05/2016	8.25	Call	Bond Future	62.7300		0.0627	65.4700	0.0655	4.368	0	0	6,700
2016/01/04	R209	05/05/2016	8.99	Call	Bond Future	348.1000		0.3481	367.9200	0.3679	5.694	0	0	0
2016/01/04	R209	04/08/2016	9.26	Call	Bond Future	1,016.1500		1.0161	1,072.4900	1.0725	5.544	0	0	0
2016/01/04	R209	04/08/2016			Bond Future	10.4058		67.7477	10.3469	68.1027	(0.566)	0.0000	0.0000	0
2016/01/04	R209	04/08/2016	10.60	Call	Bond Future	4,111.5800		4.1116	4,287.4300	4.2874	4.277	0	0	6,000
2016/01/04	R209	04/08/2016	9.60	Put	Bond Future	6,695.2800		6.6953	6,422.4000	6.4224	(4.076)	0	0	0
2016/01/04	R209	04/08/2016	9.24	Call	Bond Future	989.3700		0.9894	1,044.3700	1.0444	5.559	0	0	0
2016/01/04	R209	04/08/2016	9.25	Call	Bond Future	1,002.3100		1.0023	1,057.9700	1.0580	5.553	0	0	0
2016/01/04	R209	04/08/2016	10.60	Put	Bond Future	2,961.8500		2.9619	2,782.6800	2.7827	(6.049)	0	0	0
2016/01/04	R209	04/08/2016	9.24	Put	Bond Future	8,612.0200		8.6120	8,312.0000	8.3120	(3.484)	0	0	0
2016/01/04	R209	04/08/2016	9.26	Put	Bond Future	8,496.8000		8.4968	8,198.1200	8.1981	(3.515)	0	0	0
2016/01/04	R209	04/08/2016	9.60	Call	Bond Future	1,565.9100		1.5659	1,648.0500	1.6481	5.246	0	0	6,000
2016/01/04	R209	04/08/2016	9.25	Put	Bond Future	8,553.9100		8.5539	8,254.5500	8.2546	(3.500)	0	0	0
2016/01/04	R210	04/02/2016	184.99	Put	Bond Future	4,357.7500		4.3577	4,366.7500	4.3668	0.207	0	0	0
2016/01/04	R210	04/02/2016			Bond Future	180.6322		180.6322	180.6233	180.6233	(0.005)	0.0000	0.0000	3,861
2016/01/04	R210	04/02/2016	185.01	Put	Bond Future	4,377.7500		4.3777	4,386.7500	4.3868	0.206	0	0	0
2016/01/04	R210	04/02/2016	184.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/04	R210	04/02/2016	185.00	Put	Bond Future	4,367.7500	4.3677	4,376.7500	4.3768	0.206	0	0	0
2016/01/04	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	R210	05/05/2016			Bond Future	181.6991	181.6991	181.6848	181.6848	(0.008)	0.0000	0.0000	0
2016/01/04	R210	05/05/2016	184.99	Put	Bond Future	3,290.8800	3.2909	3,305.1800	3.3052	0.435	0	0	0
2016/01/04	R210	05/05/2016	185.00	Put	Bond Future	3,300.8800	3.3009	3,315.1800	3.3152	0.433	0	0	0
2016/01/04	R210	05/05/2016	185.01	Put	Bond Future	3,310.8800	3.3109	3,325.1800	3.3252	0.432	0	0	0
2016/01/04	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	R211	04/02/2016			Bond Future	134.5983	134.5983	134.5920	134.5920	(0.005)	0.0000	0.0000	860
2016/01/04	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	R211	04/02/2016	138.99	Put	Bond Future	4,391.6900	4.3917	4,397.9600	4.3980	0.143	0	0	0
2016/01/04	R211	04/02/2016	139.01	Put	Bond Future	4,411.6900	4.4117	4,417.9600	4.4180	0.142	0	0	0
2016/01/04	R211	04/02/2016	139.00	Put	Bond Future	4,401.6900	4.4017	4,407.9600	4.4080	0.142	0	0	0
2016/01/04	R211	05/05/2016	139.01	Put	Bond Future	2,002.0900	2.0021	2,011.8800	2.0119	0.489	0	0	0
2016/01/04	R211	05/05/2016			Bond Future	137.0079	137.0079	136.9981	136.9981	(0.007)	0.0000	0.0000	0
2016/01/04	R211	05/05/2016	139.00	Put	Bond Future	1,992.0900	1.9921	2,001.8800	2.0019	0.491	0	0	0
2016/01/04	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	R211	05/05/2016	138.99	Put	Bond Future	1,982.0900	1.9821	1,991.8800	1.9919	0.494	0	0	0
2016/01/04	R212	04/02/2016			Bond Future	140.0709	140.0709	140.0641	140.0641	(0.005)	0.0000	0.0000	1,569
2016/01/04	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	R212	04/02/2016	145.99	Put	Bond Future	5,919.0600	5.9191	5,925.9400	5.9259	0.116	0	0	0
2016/01/04	R212	04/02/2016	146.01	Put	Bond Future	5,939.0600	5.9391	5,945.9400	5.9459	0.116	0	0	0
2016/01/04	R212	04/02/2016	146.00	Put	Bond Future	5,929.0600	5.9291	5,935.9400	5.9359	0.116	0	0	0
2016/01/04	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	R212	05/05/2016			Bond Future	142.5785	142.5785	142.5679	142.5679	(0.007)	0.0000	0.0000	0
2016/01/04	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	R212	05/05/2016	144.99	Put	Bond Future	2,411.4600	2.4115	2,422.0700	2.4221	0.440	0	0	0
2016/01/04	R212	05/05/2016	145.01	Put	Bond Future	2,431.4600	2.4315	2,442.0700	2.4421	0.436	0	0	0
2016/01/04	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	R212	05/05/2016	145.00	Put	Bond Future	2,421.4600	2.4215	2,432.0700	2.4321	0.438	0	0	0
2016/01/04	R213	04/02/2016			Bond Future	10.2208	78.6401	10.1589	79.0261	(0.606)	0.0000	0.0000	42,964
2016/01/04	R213	04/02/2016	8.75	Call	Bond Future	4.2500	0.0043	3.3900	0.0034	(20.235)	0	0	0
2016/01/04	R213	04/02/2016	8.74	Put	Bond Future	10,074.0800	10.0741	9,687.2800	9.6873	(3.840)	0	0	0
2016/01/04	R213	04/02/2016	8.76	Put	Bond Future	9,926.2000	9.9262	9,539.3300	9.5393	(3.897)	0	0	0
2016/01/04	R213	04/02/2016	8.75	Put	Bond Future	10,000.0900	10.0001	9,613.2500	9.6133	(3.868)	0	0	0
2016/01/04	R213	04/02/2016	8.76	Call	Bond Future	4.5100	0.0045	3.6200	0.0036	(19.734)	0	0	0
2016/01/04	R213	04/02/2016	8.74	Call	Bond Future	4.0000	0.0040	3.1800	0.0032	(20.500)	0	0	0

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2016/01/04	R213	05/05/2016	8.74	Put	Bond Future	10,757.7600		10.7578	10,381.9100	10.3819	(3.494)	0	0	0
2016/01/04	R213	05/05/2016	8.76	Put	Bond Future	10,620.0700		10.6201	10,244.9200	10.2449	(3.532)	0	0	0
2016/01/04	R213	05/05/2016			Bond Future	10.3055		76.5114	10.2419	76.9023	(0.617)	0.0000	0.0000	0
2016/01/04	R213	05/05/2016	8.75	Put	Bond Future	10,688.8300		10.6888	10,313.3200	10.3133	(3.513)	0	0	0
2016/01/04	R213	05/05/2016	8.74	Call	Bond Future	222.8200		0.2228	237.8800	0.2379	6.759	0	0	0
2016/01/04	R213	05/05/2016	8.75	Call	Bond Future	227.6400		0.2276	243.0400	0.2430	6.765	0	0	0
2016/01/04	R213	05/05/2016	8.76	Call	Bond Future	232.5400		0.2325	248.3000	0.2483	6.777	0	0	0
2016/01/04	R213	04/08/2016			Bond Future	10.3775		78.0100	10.3129	78.4021	(0.623)	0.0000	0.0000	0
2016/01/04	R213	04/08/2016	8.99	Put	Bond Future	9,836.9300		9.8369	9,492.7800	9.4928	(3.499)	0	0	0
2016/01/04	R213	04/08/2016	9.01	Put	Bond Future	9,715.4700		9.7155	9,372.5600	9.3726	(3.530)	0	0	0
2016/01/04	R213	04/08/2016	9.00	Put	Bond Future	9,776.1000		9.7761	9,432.5700	9.4326	(3.514)	0	0	0
2016/01/04	R213	04/08/2016	9.01	Call	Bond Future	754.3400		0.7543	803.5300	0.8035	6.521	0	0	0
2016/01/04	R213	04/08/2016	8.99	Call	Bond Future	733.7400		0.7337	781.6900	0.7817	6.535	0	0	0
2016/01/04	R213	04/08/2016	9.00	Call	Bond Future	743.9800		0.7440	792.5500	0.7925	6.528	0	0	0
2016/01/04	R214	04/02/2016			Bond Future	10.3724		68.5310	10.3158	68.8879	(0.546)	0.0000	0.0000	29,967
2016/01/04	R214	04/02/2016	7.99	Put	Bond Future	18,343.1100		18.3431	17,986.1600	17.9862	(1.946)	0	0	0
2016/01/04	R214	04/02/2016	9.45	Call	Bond Future	78.2100		0.0782	74.0200	0.0740	(5.357)	0	0	0
2016/01/04	R214	04/02/2016	8.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	R214	04/02/2016	8.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	R214	04/02/2016	7.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/04	R214	04/02/2016	9.35	Call	Bond Future	49.7300		0.0497	45.7000	0.0457	(8.104)	0	0	0
2016/01/04	R214	04/02/2016	9.45	Put	Bond Future	6,320.6800		6.3207	5,959.5400	5.9595	(5.714)	0	0	25
2016/01/04	R214	04/02/2016	8.01	Put	Bond Future	18,155.7800		18.1558	17,798.8300	17.7988	(1.966)	0	0	0
2016/01/04	R214	04/02/2016	9.35	Put	Bond Future	7,028.1700		7.0282	6,667.1900	6.6672	(5.136)	0	0	25
2016/01/04	R214	04/02/2016	8.00	Put	Bond Future	18,249.3600		18.2494	17,892.4100	17.8924	(1.956)	0	0	0
2016/01/04	R214	05/05/2016	9.01	Call	Bond Future	302.7900		0.3028	319.3600	0.3194	5.472	0	0	0
2016/01/04	R214	05/05/2016	9.30	Put	Bond Future	8,361.1400		8.3611	8,030.1600	8.0302	(3.959)	0	0	0
2016/01/04	R214	05/05/2016			Bond Future	10.4490		66.4732	10.3909	66.8348	(0.556)	0.0000	0.0000	4,680
2016/01/04	R214	05/05/2016	8.99	Call	Bond Future	290.4000		0.2904	306.2200	0.3062	5.448	0	0	0
2016/01/04	R214	05/05/2016	9.00	Call	Bond Future	296.5400		0.2965	312.7300	0.3127	5.460	0	0	0
2016/01/04	R214	05/05/2016	8.99	Put	Bond Future	10,494.4400		10.4944	10,148.6600	10.1487	(3.295)	0	0	0
2016/01/04	R214	05/05/2016	9.01	Put	Bond Future	10,349.5300		10.3495	10,004.5000	10.0045	(3.334)	0	0	0
2016/01/04	R214	05/05/2016	9.30	Call	Bond Future	536.6400		0.5366	567.2600	0.5673	5.706	0	0	0
2016/01/04	R214	05/05/2016	9.00	Put	Bond Future	10,421.8600		10.4219	10,076.4500	10.0764	(3.314)	0	0	0
2016/01/04	R214	04/08/2016	11.30	Call	Bond Future	6,320.5300		6.3205	6,553.4500	6.5535	3.685	0	0	6,300
2016/01/04	R214	04/08/2016	9.24	Call	Bond Future	893.0300		0.8930	942.4200	0.9424	5.531	0	0	0
2016/01/04	R214	04/08/2016	9.25	Put	Bond Future	9,501.0700		9.5011	9,188.0700	9.1881	(3.294)	0	0	0
2016/01/04	R214	04/08/2016			Bond Future	10.5145		67.7752	10.4555	68.1383	(0.561)	0.0000	0.0000	0
2016/01/04	R214	04/08/2016	9.30	Call	Bond Future	971.5200		0.9715	1,024.8300	1.0248	5.487	0	0	1,300
2016/01/04	R214	04/08/2016	8.55	Put	Bond Future	14,498.6000		14.4986	14,153.2500	14.1533	(2.382)	0	0	0
2016/01/04	R214	04/08/2016	11.30	Put	Bond Future	1,796.0200		1.7960	1,665.9300	1.6659	(7.243)	0	0	0
2016/01/04	R214	04/08/2016	9.25	Call	Bond Future	905.2200		0.9052	955.2300	0.9552	5.525	0	0	0
2016/01/04	R214	04/08/2016	10.30	Put	Bond Future	4,359.4600		4.3595	4,135.7600	4.1358	(5.131)	0	0	0
2016/01/04	R214	04/08/2016	9.26	Call	Bond Future	918.2400		0.9182	968.9100	0.9689	5.518	0	0	0
2016/01/04	R214	04/08/2016	9.30	Put	Bond Future	9,192.4200		9.1924	8,882.7200	8.8827	(3.369)	0	0	0
2016/01/04	R214	04/08/2016	8.55	Call	Bond Future	307.9800		0.3080	325.6400	0.3256	5.734	0	0	1,300
2016/01/04	R214	04/08/2016	9.24	Put	Bond Future	9,564.2500		9.5642	9,250.6300	9.2506	(3.279)	0	0	0

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2016/01/04	R214	04/08/2016	10.30	Call	Bond Future	3,023.1400	3.0231	3,162.4500	3.1625	4.608	0	0	6,300
2016/01/04	R214	04/08/2016	9.26	Put	Bond Future	9,438.8500	9.4388	9,126.5100	9.1265	(3.309)	0	0	0
2016/01/04	R248	04/02/2016	8.99	Put	Bond Future	12,975.4800	12.9755	12,522.0100	12.5220	(3.495)	0	0	0
2016/01/04	R248	04/02/2016	9.55	Put	Bond Future	7,644.7400	7.6447	7,187.4800	7.1875	(5.981)	0	0	75
2016/01/04	R248	04/02/2016			Bond Future	10.4287	88.4276	10.3719	88.8796	(0.544)	0.0000	0.0000	60,433
2016/01/04	R248	04/02/2016	9.00	Put	Bond Future	12,873.7000	12.8737	12,420.1600	12.4202	(3.523)	0	0	0
2016/01/04	R248	04/02/2016	9.01	Put	Bond Future	12,772.1200	12.7721	12,318.5200	12.3185	(3.551)	0	0	0
2016/01/04	R248	04/02/2016	8.99	Call	Bond Future	6.7200	0.0067	5.2200	0.0052	(22.321)	0	0	0
2016/01/04	R248	04/02/2016	9.00	Call	Bond Future	7.1500	0.0072	5.5800	0.0056	(21.958)	0	0	0
2016/01/04	R248	04/02/2016	9.45	Put	Bond Future	8,533.2600	8.5333	8,075.8600	8.0759	(5.360)	0	0	75
2016/01/04	R248	04/02/2016	9.01	Call	Bond Future	7.5900	0.0076	5.9600	0.0060	(21.476)	0	0	0
2016/01/04	R248	04/02/2016	9.45	Call	Bond Future	78.0700	0.0781	72.6400	0.0726	(6.955)	0	0	0
2016/01/04	R248	04/02/2016	9.55	Call	Bond Future	122.0300	0.1220	116.7400	0.1167	(4.335)	0	0	0
2016/01/04	R248	05/05/2016			Bond Future	10.5082	85.5884	10.4499	86.0462	(0.555)	0.0000	0.0000	0
2016/01/04	R248	05/05/2016	8.99	Put	Bond Future	13,909.7000	13.9097	13,469.1300	13.4691	(3.167)	0	0	0
2016/01/04	R248	05/05/2016	9.01	Put	Bond Future	13,720.1000	13.7201	13,280.3800	13.2804	(3.205)	0	0	0
2016/01/04	R248	05/05/2016	9.00	Put	Bond Future	13,814.7400	13.8147	13,374.6000	13.3746	(3.186)	0	0	0
2016/01/04	R248	05/05/2016	8.99	Call	Bond Future	325.0600	0.3251	342.2800	0.3423	5.297	0	0	0
2016/01/04	R248	05/05/2016	9.00	Call	Bond Future	332.1900	0.3322	349.8400	0.3498	5.313	0	0	0
2016/01/04	R248	05/05/2016	9.01	Call	Bond Future	339.4500	0.3395	357.5200	0.3575	5.323	0	0	0
2016/01/04	R248	04/08/2016			Bond Future	10.5766	87.2649	10.5174	87.7245	(0.560)	0.0000	0.0000	0
2016/01/04	R248	04/08/2016	9.25	Call	Bond Future	1,055.9800	1.0560	1,114.2900	1.1143	5.522	0	0	0
2016/01/04	R248	04/08/2016	9.24	Put	Bond Future	12,648.3800	12.6484	12,246.3300	12.2463	(3.179)	0	0	0
2016/01/04	R248	04/08/2016	9.26	Put	Bond Future	12,483.2100	12.4832	12,082.7000	12.0827	(3.208)	0	0	0
2016/01/04	R248	04/08/2016	9.25	Put	Bond Future	12,565.6300	12.5656	12,164.3500	12.1643	(3.193)	0	0	0
2016/01/04	R248	04/08/2016	9.26	Call	Bond Future	1,070.7900	1.0708	1,129.8700	1.1299	5.517	0	0	0
2016/01/04	R248	04/08/2016	9.24	Call	Bond Future	1,041.3200	1.0413	1,098.8600	1.0989	5.526	0	0	0

Total

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