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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/01/2016 TO 06/01/2016

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
2016/01/06	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	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
2016/01/06	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	2025	04/02/2016	126.01	Put	Bond Future	4,414.8700	4.4149	4,435.6700	4.4357	0.471	0	0	0
2016/01/06	2025	04/02/2016			Bond Future	121.5951	121.5951	121.5743	121.5743	(0.017)	0.0000	0.0000	2,111
2016/01/06	2025	04/02/2016	126.00	Put	Bond Future	4,404.8700	4.4049	4,425.6700	4.4257	0.472	0	0	0
2016/01/06	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	2025	04/02/2016	125.99	Put	Bond Future	4,394.8700	4.3949	4,415.6700	4.4157	0.473	0	0	0
2016/01/06	2025	05/05/2016			Bond Future	123.7677	123.7677	123.7450	123.7450	(0.018)	0.0000	0.0000	0
2016/01/06	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	2025	05/05/2016	125.99	Put	Bond Future	2,222.3100	2.2223	2,245.0000	2.2450	1.021	0	0	0
2016/01/06	2025	05/05/2016	126.01	Put	Bond Future	2,242.3100	2.2423	2,265.0000	2.2650	1.012	0	0	0
2016/01/06	2025	05/05/2016	126.00	Put	Bond Future	2,232.3100	2.2323	2,255.0000	2.2550	1.016	0	0	0
2016/01/06	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	2030	04/02/2016			Bond Future	10.0570	84.9304	9.9680	85.5199	(0.885)	0.0000	0.0000	18,752
2016/01/06	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	2030	04/02/2016	8.74	Put	Bond Future	9,358.2800	9.3583	8,768.7500	8.7688	(6.300)	0	0	0
2016/01/06	2030	04/02/2016	8.76	Put	Bond Future	9,205.5000	9.2055	8,615.9700	8.6160	(6.404)	0	0	0
2016/01/06	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	2030	04/02/2016	8.75	Put	Bond Future	9,281.8400	9.2818	8,692.3100	8.6923	(6.351)	0	0	0
2016/01/06	2030	05/05/2016	8.99	Put	Bond Future	7,995.2700	7.9953	7,396.6600	7.3967	(7.487)	0	0	0
2016/01/06	2030	05/05/2016	9.01	Put	Bond Future	7,847.9800	7.8480	7,249.3700	7.2494	(7.628)	0	0	0
2016/01/06	2030	05/05/2016			Bond Future	10.1456	86.4623	10.0538	87.0609	(0.905)	0.0000	0.0000	0
2016/01/06	2030	05/05/2016	9.00	Put	Bond Future	7,921.5800	7.9216	7,322.9700	7.3230	(7.557)	0	0	0
2016/01/06	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	2032	04/02/2016			Bond Future	10.1415	88.0822	10.0576	88.6702	(0.827)	0.0000	0.0000	8,437
2016/01/06	2032	04/02/2016	8.69	Put	Bond Future	11,097.5700	11.0976	10,510.6000	10.5106	(5.289)	0	0	0
2016/01/06	2032	04/02/2016	8.71	Put	Bond Future	10,930.9900	10.9310	10,344.1700	10.3442	(5.368)	0	0	0
2016/01/06	2032	04/02/2016	9.20	Call	Bond Future	49.9900	0.0500	68.1900	0.0682	36.407	0	0	0
2016/01/06	2032	04/02/2016	8.70	Put	Bond Future	11,014.2300	11.0142	10,427.3300	10.4273	(5.329)	0	0	0
2016/01/06	2032	04/02/2016	9.30	Call	Bond Future	81.6600	0.0817	109.9400	0.1099	34.631	0	0	0
2016/01/06	2032	04/02/2016	8.71	Call	Bond Future	2.8000	0.0028	4.0200	0.0040	43.571	0	0	0
2016/01/06	2032	04/02/2016	9.20	Put	Bond Future	7,016.5300	7.0165	6,446.6900	6.4467	(8.121)	0	0	22
2016/01/06	2032	04/02/2016	8.69	Call	Bond Future	2.4400	0.0024	3.5100	0.0035	43.852	0	0	0
2016/01/06	2032	04/02/2016	8.70	Call	Bond Future	2.6200	0.0026	3.7600	0.0038	43.511	0	0	0

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2016/01/06	2032	04/02/2016	9.30	Put	Bond Future	6,269.0900		6.2691	5,709.3300	5.7093	(8.929)	0	0	22
2016/01/06	2032	05/05/2016			Bond Future	10.2273		85.5132	10.1408	86.1103	(0.845)	0.0000	0.0000	0
2016/01/06	2032	05/05/2016	8.99	Put	Bond Future	9,630.4100		9.6304	9,106.6300	9.1066	(5.439)	0	0	0
2016/01/06	2032	05/05/2016	9.01	Put	Bond Future	9,488.6600		9.4887	8,967.3000	8.9673	(5.495)	0	0	0
2016/01/06	2032	05/05/2016	9.00	Put	Bond Future	9,559.4200		9.5594	9,036.8400	9.0368	(5.467)	0	0	0
2016/01/06	2032	05/05/2016	9.01	Call	Bond Future	471.5700		0.4716	547.3100	0.5473	16.061	0	0	0
2016/01/06	2032	05/05/2016	8.99	Call	Bond Future	453.6200		0.4536	526.9400	0.5269	16.163	0	0	0
2016/01/06	2032	05/05/2016	9.00	Call	Bond Future	462.5300		0.4625	537.0500	0.5370	16.111	0	0	0
2016/01/06	2032	04/08/2016	9.01	Call	Bond Future	905.7400		0.9057	1,016.7500	1.0167	12.256	0	0	0
2016/01/06	2032	04/08/2016			Bond Future	10.3015		87.1791	10.2124	87.7859	(0.865)	0.0000	0.0000	0
2016/01/06	2032	04/08/2016	8.99	Call	Bond Future	881.1000		0.8811	989.6800	0.9897	12.323	0	0	0
2016/01/06	2032	04/08/2016	9.00	Call	Bond Future	893.3600		0.8934	1,003.1500	1.0031	12.290	0	0	0
2016/01/06	2032	04/08/2016	8.99	Put	Bond Future	10,508.4000		10.5084	10,010.0900	10.0101	(4.742)	0	0	0
2016/01/06	2032	04/08/2016	9.01	Put	Bond Future	10,374.4100		10.3744	9,878.5300	9.8785	(4.780)	0	0	0
2016/01/06	2032	04/08/2016	9.00	Put	Bond Future	10,441.2900		10.4413	9,944.1900	9.9442	(4.761)	0	0	0
2016/01/06	2033	04/02/2016	102.40	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	2033	04/02/2016			Bond Future	101.0324		101.0324	101.0168	101.0168	(0.015)	0.0000	0.0000	185
2016/01/06	2033	04/02/2016	102.41	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	2033	04/02/2016	102.39	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	2033	04/02/2016	102.40	Put	Bond Future	1,367.6300		1.3676	1,383.1600	1.3832	1.136	0	0	0
2016/01/06	2033	04/02/2016	102.39	Put	Bond Future	1,357.6300		1.3576	1,373.1600	1.3732	1.144	0	0	0
2016/01/06	2033	04/02/2016	102.41	Put	Bond Future	1,377.6300		1.3776	1,393.1600	1.3932	1.127	0	0	0
2016/01/06	2033	05/05/2016			Bond Future	101.8621		101.8621	101.8450	101.8450	(0.017)	0.0000	0.0000	0
2016/01/06	2033	05/05/2016	102.39	Put	Bond Future	527.8800		0.5279	545.0200	0.5450	3.247	0	0	0
2016/01/06	2033	05/05/2016	102.40	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	2033	05/05/2016	102.41	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	2033	05/05/2016	102.39	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	2033	05/05/2016	102.41	Put	Bond Future	547.8800		0.5479	565.0200	0.5650	3.128	0	0	0
2016/01/06	2033	05/05/2016	102.40	Put	Bond Future	537.8800		0.5379	555.0200	0.5550	3.187	0	0	0
2016/01/06	2037	04/02/2016	8.74	Call	Bond Future	1.7700		0.0018	2.4700	0.0025	39.548	0	0	0
2016/01/06	2037	04/02/2016	8.75	Put	Bond Future	12,633.9100		12.6339	12,040.7600	12.0408	(4.695)	0	0	0
2016/01/06	2037	04/02/2016	9.43	Call	Bond Future	98.0900		0.0981	128.7300	0.1287	31.237	0	0	0
2016/01/06	2037	04/02/2016			Bond Future	10.2552		85.1908	10.1765	85.7847	(0.767)	0.0000	0.0000	50,569
2016/01/06	2037	04/02/2016	8.75	Call	Bond Future	1.9000		0.0019	2.6500	0.0027	39.474	0	0	0
2016/01/06	2037	04/02/2016	8.76	Call	Bond Future	2.0400		0.0020	2.8400	0.0028	39.216	0	0	0
2016/01/06	2037	04/02/2016	9.30	Call	Bond Future	52.5000		0.0525	69.9100	0.0699	33.162	0	0	0
2016/01/06	2037	04/02/2016	8.74	Put	Bond Future	12,727.4000		12.7274	12,134.2000	12.1342	(4.661)	0	0	0
2016/01/06	2037	04/02/2016	9.43	Put	Bond Future	6,678.2900		6.6783	6,115.0300	6.1150	(8.434)	0	0	16
2016/01/06	2037	04/02/2016	8.76	Put	Bond Future	12,540.5600		12.5406	11,947.4600	11.9475	(4.729)	0	0	0
2016/01/06	2037	04/02/2016	9.30	Put	Bond Future	7,743.2300		7.7432	7,166.7400	7.1667	(7.445)	0	0	16
2016/01/06	2037	05/05/2016	9.00	Put	Bond Future	11,331.9700		11.3320	10,792.1500	10.7921	(4.764)	0	0	0
2016/01/06	2037	05/05/2016	8.99	Call	Bond Future	398.5900		0.3986	460.7400	0.4607	15.592	0	0	0
2016/01/06	2037	05/05/2016			Bond Future	10.3385		86.7274	10.2575	87.3305	(0.783)	0.0000	0.0000	0
2016/01/06	2037	05/05/2016	9.00	Call	Bond Future	406.8400		0.4068	470.0800	0.4701	15.544	0	0	0
2016/01/06	2037	05/05/2016	9.01	Call	Bond Future	415.2300		0.4152	479.5600	0.4796	15.493	0	0	0
2016/01/06	2037	05/05/2016	8.99	Put	Bond Future	11,413.6000		11.4136	10,872.6900	10.8727	(4.739)	0	0	0

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2016/01/06	2037	05/05/2016	9.01	Put	Bond Future	11,250.6100	11.2506	10,711.8800	10.7119	(4.788)	0	0	0
2016/01/06	2037	04/08/2016			Bond Future	10.4125	84.1571	10.3291	84.7700	(0.801)	0.0000	0.0000	0
2016/01/06	2037	04/08/2016	9.24	Put	Bond Future	10,493.7200	10.4937	10,010.9600	10.0110	(4.600)	0	0	0
2016/01/06	2037	04/08/2016	9.26	Put	Bond Future	10,353.3700	10.3534	9,873.3700	9.8734	(4.636)	0	0	0
2016/01/06	2037	04/08/2016	9.25	Put	Bond Future	10,422.9300	10.4229	9,941.5300	9.9415	(4.619)	0	0	0
2016/01/06	2037	04/08/2016	9.24	Call	Bond Future	1,173.2200	1.1732	1,303.4000	1.3034	11.096	0	0	0
2016/01/06	2037	04/08/2016	9.25	Call	Bond Future	1,188.7300	1.1887	1,320.2700	1.3203	11.066	0	0	0
2016/01/06	2037	04/08/2016	9.26	Call	Bond Future	1,205.3400	1.2053	1,338.2800	1.3383	11.029	0	0	0
2016/01/06	2038	04/02/2016			Bond Future	125.9390	125.9390	125.9184	125.9184	(0.016)	0.0000	0.0000	17,818
2016/01/06	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	2038	04/02/2016	130.99	Put	Bond Future	5,050.9900	5.0510	5,071.5800	5.0716	0.408	0	0	0
2016/01/06	2038	04/02/2016	131.01	Put	Bond Future	5,070.9900	5.0710	5,091.5800	5.0916	0.406	0	0	0
2016/01/06	2038	04/02/2016	131.00	Put	Bond Future	5,060.9900	5.0610	5,081.5800	5.0816	0.407	0	0	0
2016/01/06	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	2038	05/05/2016	131.01	Put	Bond Future	2,820.8100	2.8208	2,843.2300	2.8432	0.795	0	0	0
2016/01/06	2038	05/05/2016			Bond Future	128.1892	128.1892	128.1668	128.1668	(0.017)	0.0000	0.0000	0
2016/01/06	2038	05/05/2016	131.00	Put	Bond Future	2,810.8100	2.8108	2,833.2300	2.8332	0.798	0	0	0
2016/01/06	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	2038	05/05/2016	130.99	Put	Bond Future	2,800.8100	2.8008	2,823.2300	2.8232	0.800	0	0	0
2016/01/06	2040	04/02/2016	9.51	Put	Bond Future	7,127.6000	7.1276	6,532.2000	6.5322	(8.353)	0	0	0
2016/01/06	2040	04/02/2016			Bond Future	10.3405	88.4097	10.2618	89.0373	(0.761)	0.0000	0.0000	1,820
2016/01/06	2040	04/02/2016	9.50	Put	Bond Future	7,212.9500	7.2129	6,616.2200	6.6162	(8.273)	0	0	0
2016/01/06	2040	04/02/2016	9.49	Put	Bond Future	7,298.7800	7.2988	6,700.7900	6.7008	(8.193)	0	0	0
2016/01/06	2040	04/02/2016	9.50	Call	Bond Future	99.5000	0.0995	130.4000	0.1304	31.055	0	0	0
2016/01/06	2040	04/02/2016	9.51	Call	Bond Future	104.3300	0.1043	136.5600	0.1366	30.892	0	0	0
2016/01/06	2040	04/02/2016	9.49	Call	Bond Future	95.0000	0.0950	124.6400	0.1246	31.200	0	0	0
2016/01/06	2040	05/05/2016	9.50	Call	Bond Future	967.1700	0.9672	1,095.5300	1.0955	13.272	0	0	0
2016/01/06	2040	05/05/2016			Bond Future	10.4246	90.0043	10.3436	90.6418	(0.777)	0.0000	0.0000	0
2016/01/06	2040	05/05/2016	9.51	Call	Bond Future	984.3500	0.9844	1,114.4900	1.1145	13.221	0	0	0
2016/01/06	2040	05/05/2016	9.49	Call	Bond Future	950.3500	0.9503	1,076.9600	1.0770	13.322	0	0	0
2016/01/06	2040	05/05/2016	9.50	Put	Bond Future	8,728.3200	8.7283	8,219.2500	8.2192	(5.832)	0	0	0
2016/01/06	2040	05/05/2016	9.49	Put	Bond Future	8,801.6100	8.8016	8,290.7900	8.2908	(5.804)	0	0	0
2016/01/06	2040	05/05/2016	9.51	Put	Bond Future	8,655.5300	8.6555	8,148.2400	8.1482	(5.861)	0	0	0
2016/01/06	2040	04/08/2016			Bond Future	10.4998	87.2474	10.4164	87.8952	(0.795)	0.0000	0.0000	0
2016/01/06	2040	04/08/2016	9.49	Put	Bond Future	9,968.5500	9.9686	9,481.3400	9.4813	(4.887)	0	0	0
2016/01/06	2040	04/08/2016	9.50	Call	Bond Future	1,573.4500	1.5734	1,735.6400	1.7356	10.308	0	0	0
2016/01/06	2040	04/08/2016	9.51	Call	Bond Future	1,593.7400	1.5937	1,757.5100	1.7575	10.276	0	0	0
2016/01/06	2040	04/08/2016	9.49	Call	Bond Future	1,554.1800	1.5542	1,714.8300	1.7148	10.337	0	0	0
2016/01/06	2040	04/08/2016	9.51	Put	Bond Future	9,828.5600	9.8286	9,344.4700	9.3445	(4.925)	0	0	0
2016/01/06	2040	04/08/2016	9.50	Put	Bond Future	9,897.9800	9.8980	9,412.3100	9.4123	(4.907)	0	0	0
2016/01/06	2044	04/02/2016	8.99	Put	Bond Future	11,861.8900	11.8619	11,234.4300	11.2344	(5.290)	0	0	0
2016/01/06	2044	04/02/2016			Bond Future	10.3193	85.9148	10.2408	86.5447	(0.761)	0.0000	0.0000	19,969

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
2016/01/06	2044	04/02/2016	9.01	Put	Bond Future	11,663.8600		11.6639	11,036.7200	11.0367	(5.377)	0	0	0
2016/01/06	2044	04/02/2016	9.58	Put	Bond Future	6,420.7600		6.4208	5,836.8500	5.8368	(9.094)	0	0	0
2016/01/06	2044	04/02/2016	9.00	Put	Bond Future	11,762.7700		11.7628	11,135.4700	11.1355	(5.333)	0	0	0
2016/01/06	2044	04/02/2016	9.01	Call	Bond Future	7.3400		0.0073	10.0800	0.0101	37.330	0	0	0
2016/01/06	2044	04/02/2016	8.99	Call	Bond Future	6.4500		0.0065	8.8700	0.0089	37.519	0	0	0
2016/01/06	2044	04/02/2016	9.58	Call	Bond Future	155.7900		0.1558	201.7600	0.2018	29.508	0	0	0
2016/01/06	2044	04/02/2016	9.00	Call	Bond Future	6.8800		0.0069	9.4600	0.0095	37.500	0	0	0
2016/01/06	2044	05/05/2016	8.99	Put	Bond Future	12,850.5100		12.8505	12,269.4800	12.2695	(4.521)	0	0	0
2016/01/06	2044	05/05/2016			Bond Future	10.4001		87.4645	10.3192	88.1043	(0.778)	0.0000	0.0000	0
2016/01/06	2044	05/05/2016	9.01	Put	Bond Future	12,668.1500		12.6682	12,089.2900	12.0893	(4.569)	0	0	0
2016/01/06	2044	05/05/2016	9.00	Put	Bond Future	12,759.1700		12.7592	12,179.2200	12.1792	(4.545)	0	0	0
2016/01/06	2044	05/05/2016	9.01	Call	Bond Future	387.7400		0.3877	448.6400	0.4486	15.706	0	0	0
2016/01/06	2044	05/05/2016	8.99	Call	Bond Future	371.5400		0.3715	430.2700	0.4303	15.807	0	0	0
2016/01/06	2044	05/05/2016	9.00	Call	Bond Future	379.5700		0.3796	439.3800	0.4394	15.757	0	0	0
2016/01/06	2044	04/08/2016	9.50	Call	Bond Future	1,623.7900		1.6238	1,790.3700	1.7904	10.259	0	0	0
2016/01/06	2044	04/08/2016			Bond Future	10.4721		84.7834	10.3888	85.4336	(0.795)	0.0000	0.0000	0
2016/01/06	2044	04/08/2016	9.51	Call	Bond Future	1,644.9300		1.6449	1,813.1300	1.8131	10.225	0	0	0
2016/01/06	2044	04/08/2016	9.49	Put	Bond Future	9,865.9500		9.8660	9,380.7400	9.3807	(4.918)	0	0	0
2016/01/06	2044	04/08/2016	9.51	Put	Bond Future	9,724.9900		9.7250	9,242.9800	9.2430	(4.956)	0	0	0
2016/01/06	2044	04/08/2016	9.49	Call	Bond Future	1,603.8800		1.6039	1,768.8800	1.7689	10.288	0	0	0
2016/01/06	2044	04/08/2016	9.50	Put	Bond Future	9,794.7800		9.7948	9,311.1500	9.3112	(4.938)	0	0	0
2016/01/06	2046	04/02/2016	127.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	2046	04/02/2016			Bond Future	126.0725		126.0725	126.0530	126.0530	(0.015)	0.0000	0.0000	12,126
2016/01/06	2046	04/02/2016	128.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	2046	04/02/2016	128.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	2046	04/02/2016	127.99	Put	Bond Future	1,917.5300		1.9175	1,936.9900	1.9370	1.015	0	0	0
2016/01/06	2046	04/02/2016	128.01	Put	Bond Future	1,937.5300		1.9375	1,956.9900	1.9570	1.004	0	0	0
2016/01/06	2046	04/02/2016	128.00	Put	Bond Future	1,927.5300		1.9275	1,946.9900	1.9470	1.010	0	0	0
2016/01/06	2046	05/05/2016			Bond Future	126.8954		126.8954	126.8739	126.8739	(0.017)	0.0000	0.0000	0
2016/01/06	2046	05/05/2016	129.99	Put	Bond Future	3,094.6200		3.0946	3,116.1000	3.1161	0.694	0	0	0
2016/01/06	2046	05/05/2016	130.01	Put	Bond Future	3,114.6200		3.1146	3,136.1000	3.1361	0.690	0	0	0
2016/01/06	2046	05/05/2016	130.00	Put	Bond Future	3,104.6200		3.1046	3,126.1000	3.1261	0.692	0	0	0
2016/01/06	2046	05/05/2016	130.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	2046	05/05/2016	129.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	2046	05/05/2016	130.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	2050	04/02/2016			Bond Future	134.2032		134.2032	134.1824	134.1824	(0.015)	0.0000	0.0000	13,364
2016/01/06	2050	04/02/2016	138.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	2050	04/02/2016	137.99	Put	Bond Future	3,786.7800		3.7868	3,807.5800	3.8076	0.549	0	0	0
2016/01/06	2050	04/02/2016	138.01	Put	Bond Future	3,806.7800		3.8068	3,827.5800	3.8276	0.546	0	0	0
2016/01/06	2050	04/02/2016	138.00	Put	Bond Future	3,796.7800		3.7968	3,817.5800	3.8176	0.548	0	0	0
2016/01/06	2050	04/02/2016	138.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	2050	04/02/2016	137.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	2050	05/05/2016	138.00	Put	Bond Future	1,398.7300		1.3987	1,421.9500	1.4219	1.660	0	0	0
2016/01/06	2050	05/05/2016			Bond Future	136.6013		136.6013	136.5781	136.5781	(0.017)	0.0000	0.0000	0
2016/01/06	2050	05/05/2016	138.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	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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2016/01/06	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	2050	05/05/2016	137.99	Put	Bond Future	1,388.7300	1.3887	1,411.9500	1.4119	1.672	0	0	0
2016/01/06	2050	05/05/2016	138.01	Put	Bond Future	1,408.7300	1.4087	1,431.9500	1.4319	1.648	0	0	0
2016/01/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	AL37	04/02/2016			Index Future	453.9940	453.9940	456.2010	456.2010	0.486	0.0000	0.0000	2
2016/01/06	AL37	05/05/2016			Index Future	462.1800	462.1800	464.4200	464.4200	0.485	0.0000	0.0000	0
2016/01/06	AL7T	04/02/2016			Index Future	516.9970	516.9970	520.2050	520.2050	0.621	0.0000	0.0000	0
2016/01/06	AL7T	05/05/2016			Index Future	526.3190	526.3190	529.5780	529.5780	0.619	0.0000	0.0000	0
2016/01/06	ALBI	04/02/2016			Index Future	469.3750	469.3750	472.1450	472.1450	0.590	0.0000	0.0000	652
2016/01/06	ALBI	05/05/2016			Index Future	477.8380	477.8380	480.6520	480.6520	0.589	0.0000	0.0000	0
2016/01/06	ALBI	04/08/2016			Index Future	487.0390	487.0390	489.9010	489.9010	0.588	0.0000	0.0000	0
2016/01/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	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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2016/01/06	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/01/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/06	EL28	04/02/2016	128.99	Put	Bond Future	2,701.6700	2.7017	2,718.3800	2.7184	0.619	0	0	0
2016/01/06	EL28	04/02/2016			Bond Future	126.2883	126.2883	126.2716	126.2716	(0.013)	0.0000	0.0000	0
2016/01/06	EL28	04/02/2016	129.01	Put	Bond Future	2,721.6700	2.7217	2,738.3800	2.7384	0.614	0	0	0
2016/01/06	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	EL28	04/02/2016	129.00	Put	Bond Future	2,711.6700	2.7117	2,728.3800	2.7284	0.616	0	0	0
2016/01/06	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	EL28	05/05/2016			Bond Future	126.9695	126.9695	126.9508	126.9508	(0.015)	0.0000	0.0000	0
2016/01/06	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	EL28	05/05/2016	128.99	Put	Bond Future	2,020.4700	2.0205	2,039.1600	2.0392	0.925	0	0	0
2016/01/06	EL28	05/05/2016	129.01	Put	Bond Future	2,040.4700	2.0405	2,059.1600	2.0592	0.916	0	0	0
2016/01/06	EL28	05/05/2016	129.00	Put	Bond Future	2,030.4700	2.0305	2,049.1600	2.0492	0.920	0	0	0
2016/01/06	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	ES33	04/02/2016			Bond Future	11.0666	75.6277	10.9868	76.1098	(0.721)	0.0000	0.0000	8,710
2016/01/06	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	ES33	04/02/2016	9.99	Put	Bond Future	6,945.8600	6.9459	6,463.7700	6.4638	(6.941)	0	0	0
2016/01/06	ES33	04/02/2016	10.01	Put	Bond Future	6,807.7300	6.8077	6,325.6400	6.3256	(7.082)	0	0	0
2016/01/06	ES33	04/02/2016	10.00	Put	Bond Future	6,876.7500	6.8767	6,394.6600	6.3947	(7.010)	0	0	0
2016/01/06	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	ES33	05/05/2016			Bond Future	11.1783	73.2002	11.0960	73.6897	(0.737)	0.0000	0.0000	0
2016/01/06	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	ES33	05/05/2016	9.99	Put	Bond Future	7,590.7200	7.5907	7,101.2300	7.1012	(6.449)	0	0	0
2016/01/06	ES33	05/05/2016	10.01	Put	Bond Future	7,453.0800	7.4531	6,963.5900	6.9636	(6.568)	0	0	0
2016/01/06	ES33	05/05/2016	10.00	Put	Bond Future	7,521.8500	7.5218	7,032.3600	7.0324	(6.508)	0	0	0
2016/01/06	ES33	04/08/2016			Bond Future	11.2793	74.6260	11.1944	75.1235	(0.753)	0.0000	0.0000	0
2016/01/06	ES33	04/08/2016	10.24	Put	Bond Future	6,469.4700	6.4695	5,972.0600	5.9721	(7.689)	0	0	0
2016/01/06	ES33	04/08/2016	10.26	Put	Bond Future	6,336.7200	6.3367	5,839.3100	5.8393	(7.850)	0	0	0
2016/01/06	ES33	04/08/2016	10.25	Put	Bond Future	6,403.0500	6.4030	5,905.6400	5.9056	(7.768)	0	0	0
2016/01/06	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	ES42	04/02/2016			Bond Future	11.1948	79.7710	11.1152	80.3107	(0.711)	0.0000	0.0000	2,750
2016/01/06	ES42	05/05/2016			Bond Future	11.3063	76.9472	11.2241	77.4951	(0.728)	0.0000	0.0000	4,500
2016/01/06	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	GOVI	04/02/2016			GOVI	469.3700	469.3700	472.0500	472.0500	0.571	0.0000	0.0000	489
2016/01/06	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	GOVI	04/02/2016	511.99	Put	GOVI	426,200.0000	42.6200	399,400.0000	39.9400	(6.288)	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
2016/01/06	GOVI	04/02/2016	512.01	Put	GOVI	426,400.0000		42.6400	399,600.0000	39.9600	(6.285)	0	0	0
2016/01/06	GOVI	04/02/2016	512.00	Put	GOVI	426,300.0000		42.6300	399,500.0000	39.9500	(6.287)	0	0	0
2016/01/06	GOVI	05/05/2016	518.01	Put	GOVI	401,770.0000		40.1770	374,550.0000	37.4550	(6.775)	0	0	0
2016/01/06	GOVI	05/05/2016			GOVI	477.8330		477.8330	480.5550	480.5550	0.570	0.0000	0.0000	146
2016/01/06	GOVI	05/05/2016	518.00	Put	GOVI	401,670.0000		40.1670	374,450.0000	37.4450	(6.777)	0	0	0
2016/01/06	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	GOVI	05/05/2016	517.99	Put	GOVI	401,570.0000		40.1570	374,350.0000	37.4350	(6.778)	0	0	0
2016/01/06	GOVI	04/08/2016	520.99	Put	GOVI	339,570.0000		33.9570	311,890.0000	31.1890	(8.151)	0	0	0
2016/01/06	GOVI	04/08/2016			GOVI	487.0330		487.0330	489.8010	489.8010	0.568	0.0000	0.0000	0
2016/01/06	GOVI	04/08/2016	521.01	Put	GOVI	339,770.0000		33.9770	312,090.0000	31.2090	(8.147)	0	0	0
2016/01/06	GOVI	04/08/2016	521.00	Put	GOVI	339,670.0000		33.9670	311,990.0000	31.1990	(8.149)	0	0	0
2016/01/06	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/01/06	IGOV	04/02/2016			Index Future	232.7560		232.7560	232.7430	232.7430	(0.006)	0.0000	0.0000	1,040
2016/01/06	IGOV	05/05/2016			Index Future	236.9150		236.9150	236.8990	236.8990	(0.007)	0.0000	0.0000	21
2016/01/06	IGOV	04/08/2016			Index Future	241.4700		241.4700	241.4510	241.4510	(0.008)	0.0000	0.0000	0
2016/01/06	ILBI	04/02/2016			Index Future	630.9850		630.9850	630.9030	630.9030	(0.013)	0.0000	0.0000	157
2016/01/06	ILBI	05/05/2016			Index Future	641.7360		641.7360	641.6500	641.6500	(0.013)	0.0000	0.0000	0
2016/01/06	IS01	19/12/2016			Interest Rate Swap	100.3237		100.3237	100.2559	100.2559	(0.068)	0.0000	0.0000	0
2016/01/06	IS01	16/03/2017			Interest Rate Swap	100.4876		100.4876	100.3860	100.3860	(0.101)	0.0000	0.0000	0
2016/01/06	IS02	18/12/2017			Interest Rate Swap	101.3355		101.3355	101.1280	101.1280	(0.205)	0.0000	0.0000	0
2016/01/06	IS02	16/03/2018			Interest Rate Swap	100.9581		100.9581	100.7190	100.7190	(0.237)	0.0000	0.0000	0
2016/01/06	IS05	17/12/2020			Interest Rate Swap	103.1926		103.1926	102.8677	102.8677	(0.315)	0.0000	0.0000	0
2016/01/06	IS05	16/03/2021			Interest Rate Swap	102.8343		102.8343	102.4918	102.4918	(0.333)	0.0000	0.0000	0
2016/01/06	IS10	17/12/2025			Interest Rate Swap	106.7879		106.7879	106.3411	106.3411	(0.418)	0.0000	0.0000	0
2016/01/06	IS10	16/03/2026			Interest Rate Swap	104.1923		104.1923	103.7334	103.7334	(0.440)	0.0000	0.0000	0
2016/01/06	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/01/06	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/01/06	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/01/06	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/01/06	JBAF	20/01/2016			Jibar Tradeable Future	6.8500		93.1500	6.8500	93.1500	0.000	0.0000	0.0000	0

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2016/01/06	JBAF	17/02/2016			Jibar Tradeable Future	7.1000	92.9000	7.1000	92.9000	0.000	0.0000	0.0000	2,000
2016/01/06	JBAF	16/03/2016			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2016/01/06	JBAF	20/04/2016			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/01/06	JBAF	18/05/2016			Jibar Tradeable Future	7.6100	92.3900	7.6100	92.3900	0.000	0.0000	0.0000	0
2016/01/06	JBAF	15/06/2016			Jibar Tradeable Future	7.7300	92.2700	7.7300	92.2700	0.000	0.0000	0.0000	0
2016/01/06	JBAF	21/09/2016			Jibar Tradeable Future	8.1600	91.8400	8.1600	91.8400	0.000	0.0000	0.0000	0
2016/01/06	JBAF	21/12/2016			Jibar Tradeable Future	8.4900	91.5100	8.4900	91.5100	0.000	0.0000	0.0000	0
2016/01/06	JBAF	15/03/2017			Jibar Tradeable Future	8.7400	91.2600	8.7400	91.2600	0.000	0.0000	0.0000	0
2016/01/06	JBAF	21/06/2017			Jibar Tradeable Future	8.9700	91.0300	8.9700	91.0300	0.000	0.0000	0.0000	0
2016/01/06	JBAF	20/09/2017			Jibar Tradeable Future	9.1900	90.8100	9.1900	90.8100	0.000	0.0000	0.0000	0
2016/01/06	JBAF	20/12/2017			Jibar Tradeable Future	9.3900	90.6100	9.3900	90.6100	0.000	0.0000	0.0000	0
2016/01/06	R023	04/02/2016	8.01	Put	Bond Future	7,810.8600	7.8109	7,138.5800	7.1386	(8.607)	0	0	0
2016/01/06	R023	04/02/2016			Bond Future	9.5717	94.2702	9.4307	94.9430	(1.474)	0.0000	0.0000	16,317
2016/01/06	R023	04/02/2016	8.00	Put	Bond Future	7,863.4900	7.8635	7,191.1700	7.1912	(8.550)	0	0	0
2016/01/06	R023	04/02/2016	8.01	Call	Bond Future	0.4300	0.0004	1.0200	0.0010	137.209	0	0	0
2016/01/06	R023	04/02/2016	7.99	Call	Bond Future	0.3700	0.0004	0.8800	0.0009	137.838	0	0	0
2016/01/06	R023	04/02/2016	8.00	Call	Bond Future	0.4000	0.0004	0.9500	0.0010	137.500	0	0	0
2016/01/06	R023	04/02/2016	7.99	Put	Bond Future	7,916.1600	7.9162	7,243.8000	7.2438	(8.494)	0	0	0
2016/01/06	R023	05/05/2016			Bond Future	9.6771	92.0402	9.5294	92.7236	(1.526)	0.0000	0.0000	0
2016/01/06	R023	05/05/2016	8.24	Put	Bond Future	7,098.1900	7.0982	6,474.1600	6.4742	(8.791)	0	0	0
2016/01/06	R023	05/05/2016	8.26	Put	Bond Future	7,004.6200	7.0046	6,382.8000	6.3828	(8.877)	0	0	0
2016/01/06	R023	05/05/2016	8.24	Call	Bond Future	162.9300	0.1629	222.3000	0.2223	36.439	0	0	0
2016/01/06	R023	05/05/2016	8.25	Put	Bond Future	7,051.3600	7.0514	6,428.4200	6.4284	(8.834)	0	0	0
2016/01/06	R023	05/05/2016	8.25	Call	Bond Future	166.6000	0.1666	227.0600	0.2271	36.291	0	0	0
2016/01/06	R023	05/05/2016	8.26	Call	Bond Future	170.3300	0.1703	231.9100	0.2319	36.153	0	0	0
2016/01/06	R023	04/08/2016	8.24	Call	Bond Future	361.9100	0.3619	457.3900	0.4574	26.382	0	0	0
2016/01/06	R023	04/08/2016	8.25	Put	Bond Future	7,468.7000	7.4687	6,870.7100	6.8707	(8.007)	0	0	0
2016/01/06	R023	04/08/2016			Bond Future	9.7654	93.8325	9.6108	94.5272	(1.584)	0.0000	0.0000	0
2016/01/06	R023	04/08/2016	8.25	Call	Bond Future	367.5700	0.3676	464.2400	0.4642	26.300	0	0	0
2016/01/06	R023	04/08/2016	8.26	Call	Bond Future	373.2900	0.3733	471.1700	0.4712	26.221	0	0	0
2016/01/06	R023	04/08/2016	8.24	Put	Bond Future	7,512.1600	7.5122	6,912.9800	6.9130	(7.976)	0	0	0
2016/01/06	R023	04/08/2016	8.26	Put	Bond Future	7,425.3300	7.4253	6,828.5500	6.8286	(8.037)	0	0	0
2016/01/06	R186	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2016/01/06	R186	04/02/2016	8.40	Put	Bond Future	9,224.3400	9.2243	8,575.6200	8.5756	(7.033)	0	0	0
2016/01/06	R186	04/02/2016	8.83	Put	Bond Future	6,026.4400	6.0264	5,404.7300	5.4047	(10.316)	0	0	33
2016/01/06	R186	04/02/2016	9.20	Call	Bond Future	340.7100	0.3407	458.7500	0.4588	34.645	0	0	0
2016/01/06	R186	04/02/2016			Bond Future	9.6625	106.9678	9.5683	107.6197	(0.975)	0.0000	0.0000	69,676
2016/01/06	R186	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2016/01/06	R186	04/02/2016	8.02	Put	Bond Future	12,208.2300	12.2082	11,556.5500	11.5565	(5.338)	0	0	0
2016/01/06	R186	04/02/2016	7.90	Call	Bond Future	0.1300	0.0001	0.2200	0.0002	69.231	0	0	680
2016/01/06	R186	04/02/2016	8.45	Call	Bond Future	7.8300	0.0078	12.1400	0.0121	55.045	0	0	350
2016/01/06	R186	04/02/2016	8.75	Call	Bond Future	44.2000	0.0442	65.1000	0.0651	47.285	0	0	0
2016/01/06	R186	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	R186	04/02/2016	7.50	Put	Bond Future	16,471.6500	16.4716	15,819.7500	15.8197	(3.958)	0	0	0
2016/01/06	R186	04/02/2016	8.83	Call	Bond Future	67.1600	0.0672	97.3600	0.0974	44.967	0	0	0
2016/01/06	R186	04/02/2016	8.65	Put	Bond Future	7,333.8600	7.3339	6,694.8000	6.6948	(8.714)	0	0	340

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2016/01/06	R186	04/02/2016	8.70	Put	Bond Future	6,965.1000	6.9651	6,329.6600	6.3297	(9.123)	0	0	5,000
2016/01/06	R186	04/02/2016	8.80	Put	Bond Future	6,240.1200	6.2401	5,614.6000	5.6146	(10.024)	0	0	5,000
2016/01/06	R186	04/02/2016	7.49	Put	Bond Future	16,555.6700	16.5557	15,903.7600	15.9038	(3.938)	0	0	0
2016/01/06	R186	04/02/2016	8.85	Put	Bond Future	5,885.0300	5.8850	5,266.0800	5.2661	(10.517)	0	0	0
2016/01/06	R186	04/02/2016	7.51	Put	Bond Future	16,387.7100	16.3877	15,735.8100	15.7358	(3.978)	0	0	0
2016/01/06	R186	04/02/2016	8.02	Call	Bond Future	0.3600	0.0004	0.5900	0.0006	63.889	0	0	700
2016/01/06	R186	04/02/2016	8.40	Call	Bond Future	5.6800	0.0057	8.8700	0.0089	56.162	0	0	680
2016/01/06	R186	04/02/2016	7.90	Put	Bond Future	13,173.8700	13.1739	12,522.0500	12.5220	(4.948)	0	0	0
2016/01/06	R186	04/02/2016	8.45	Put	Bond Future	8,840.8800	8.8409	8,193.2800	8.1933	(7.325)	0	0	0
2016/01/06	R186	04/02/2016	9.20	Put	Bond Future	3,595.8700	3.5959	3,062.0000	3.0620	(14.847)	0	0	700
2016/01/06	R186	04/02/2016	8.75	Put	Bond Future	6,600.2300	6.6002	5,969.2200	5.9692	(9.560)	0	0	11,695
2016/01/06	R186	04/02/2016	8.65	Call	Bond Future	25.7500	0.0258	38.6000	0.0386	49.903	0	0	0
2016/01/06	R186	04/02/2016	8.85	Call	Bond Future	74.2600	0.0743	107.2200	0.1072	44.385	0	0	0
2016/01/06	R186	04/02/2016	8.70	Call	Bond Future	33.8900	0.0339	50.3600	0.0504	48.598	0	0	0
2016/01/06	R186	04/02/2016	8.80	Call	Bond Future	57.5700	0.0576	83.9600	0.0840	45.840	0	0	0
2016/01/06	R186	05/05/2016			Bond Future	9.7527	108.8969	9.6549	109.5588	(1.002)	0.0000	0.0000	0
2016/01/06	R186	05/05/2016	8.34	Call	Bond Future	258.4000	0.2584	313.0900	0.3131	21.165	0	0	0
2016/01/06	R186	05/05/2016	8.75	Put	Bond Future	7,667.4100	7.6674	7,115.1800	7.1152	(7.202)	0	0	1,900
2016/01/06	R186	05/05/2016	8.35	Call	Bond Future	264.1700	0.2642	319.9000	0.3199	21.096	0	0	0
2016/01/06	R186	05/05/2016	8.85	Put	Bond Future	7,059.8100	7.0598	6,525.4300	6.5254	(7.569)	0	0	5,350
2016/01/06	R186	05/05/2016	8.33	Call	Bond Future	252.7300	0.2527	306.4100	0.3064	21.240	0	0	0
2016/01/06	R186	05/05/2016	8.75	Call	Bond Future	597.3600	0.5974	706.9900	0.7070	18.352	0	0	0
2016/01/06	R186	05/05/2016	8.35	Put	Bond Future	10,336.3600	10.3364	9,730.2300	9.7302	(5.864)	0	0	0
2016/01/06	R186	05/05/2016	7.56	Put	Bond Future	16,364.3000	16.3643	15,711.8500	15.7118	(3.987)	0	0	0
2016/01/06	R186	05/05/2016	8.34	Put	Bond Future	10,407.0400	10.4070	9,799.8700	9.7999	(5.834)	0	0	0
2016/01/06	R186	05/05/2016	8.85	Call	Bond Future	723.6100	0.7236	851.0900	0.8511	17.617	0	0	0
2016/01/06	R186	05/05/2016	7.56	Call	Bond Future	35.0400	0.0350	44.4500	0.0445	26.855	0	0	0
2016/01/06	R186	05/05/2016	8.33	Put	Bond Future	10,477.8800	10.4779	9,869.7000	9.8697	(5.804)	0	0	0
2016/01/06	R186	04/08/2016	8.51	Put	Bond Future	9,969.5700	9.9696	9,409.9000	9.4099	(5.614)	0	0	0
2016/01/06	R186	04/08/2016			Bond Future	9.8287	105.7125	9.7273	106.3849	(1.032)	0.0000	0.0000	0
2016/01/06	R186	04/08/2016	8.50	Put	Bond Future	10,032.9100	10.0329	9,471.9300	9.4719	(5.591)	0	0	0
2016/01/06	R186	04/08/2016	8.51	Call	Bond Future	744.0100	0.7440	856.7500	0.8567	15.153	0	0	0
2016/01/06	R186	04/08/2016	8.49	Call	Bond Future	722.5700	0.7226	832.7000	0.8327	15.241	0	0	0
2016/01/06	R186	04/08/2016	8.50	Call	Bond Future	733.2300	0.7332	844.6600	0.8447	15.197	0	0	0
2016/01/06	R186	04/08/2016	8.49	Put	Bond Future	10,096.4300	10.0964	9,534.1500	9.5341	(5.569)	0	0	0
2016/01/06	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	R197	04/02/2016			Bond Future	289.6446	289.6446	289.5948	289.5948	(0.017)	0.0000	0.0000	714
2016/01/06	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	R197	04/02/2016	296.99	Put	Bond Future	7,345.4000	7.3454	7,395.1700	7.3952	0.678	0	0	0
2016/01/06	R197	04/02/2016	297.01	Put	Bond Future	7,365.4000	7.3654	7,415.1700	7.4152	0.676	0	0	0
2016/01/06	R197	04/02/2016	297.00	Put	Bond Future	7,355.4000	7.3554	7,405.1700	7.4052	0.677	0	0	0
2016/01/06	R197	05/05/2016			Bond Future	294.8199	294.8199	294.7654	294.7654	(0.018)	0.0000	0.0000	0
2016/01/06	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	R197	05/05/2016	299.99	Put	Bond Future	5,170.0700	5.1701	5,224.5700	5.2246	1.054	0	0	0
2016/01/06	R197	05/05/2016	300.01	Put	Bond Future	5,190.0700	5.1901	5,244.5700	5.2446	1.050	0	0	0
2016/01/06	R197	05/05/2016	300.00	Put	Bond Future	5,180.0700	5.1801	5,234.5700	5.2346	1.052	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
2016/01/06	R197	05/05/2016	300.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	R197	05/05/2016	299.99	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	R202	04/02/2016			Bond Future		235.5790	235.5790	235.5412	(0.016)	0.0000	0.0000	42,944
2016/01/06	R202	04/02/2016	239.99	Put	Bond Future		4,410.9800	4.4110	4,448.8400	0.858	0	0	0
2016/01/06	R202	04/02/2016	240.01	Put	Bond Future		4,430.9800	4.4310	4,468.8400	0.854	0	0	0
2016/01/06	R202	04/02/2016	240.00	Put	Bond Future		4,420.9800	4.4210	4,458.8400	0.856	0	0	0
2016/01/06	R202	04/02/2016	239.99	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	R202	04/02/2016	240.00	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	R202	04/02/2016	240.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	R202	05/05/2016	246.99	Put	Bond Future		7,201.5800	7.2016	7,243.3100	0.579	0	0	0
2016/01/06	R202	05/05/2016			Bond Future		239.7884	239.7884	239.7467	(0.017)	0.0000	0.0000	0
2016/01/06	R202	05/05/2016	247.01	Put	Bond Future		7,221.5800	7.2216	7,263.3100	0.578	0	0	0
2016/01/06	R202	05/05/2016	246.99	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	R202	05/05/2016	247.00	Put	Bond Future		7,211.5800	7.2116	7,253.3100	0.579	0	0	0
2016/01/06	R202	05/05/2016	247.00	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	R202	05/05/2016	247.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	R203	04/02/2016	7.25	Put	Bond Future		1,794.5800	1.7946	1,583.4100	(11.767)	0	0	0
2016/01/06	R203	04/02/2016	7.26	Put	Bond Future		1,779.6200	1.7796	1,568.4800	(11.864)	0	0	0
2016/01/06	R203	04/02/2016			Bond Future		8.4620	103.0079	8.3176	(1.706)	0.0000	0.0000	16,689
2016/01/06	R203	04/02/2016	7.26	Call	Bond Future		0.1800	0.0002	0.5300	194.444	0	0	0
2016/01/06	R203	04/02/2016	7.24	Call	Bond Future		0.1500	0.0002	0.4400	193.333	0	0	0
2016/01/06	R203	04/02/2016	7.25	Call	Bond Future		0.1600	0.0002	0.4800	200.000	0	0	0
2016/01/06	R203	04/02/2016	7.24	Put	Bond Future		1,809.5600	1.8096	1,598.3600	(11.671)	0	0	0
2016/01/06	R203	05/05/2016	7.25	Put	Bond Future		1,830.3400	1.8303	1,628.6100	(11.021)	0	0	0
2016/01/06	R203	05/05/2016			Bond Future		8.6847	100.6950	8.5133	(1.974)	0.0000	0.0000	0
2016/01/06	R203	05/05/2016	7.26	Call	Bond Future		23.7000	0.0237	35.7900	51.013	0	0	0
2016/01/06	R203	05/05/2016	7.24	Call	Bond Future		22.4300	0.0224	33.9700	51.449	0	0	0
2016/01/06	R203	05/05/2016	7.25	Call	Bond Future		23.0600	0.0231	34.8700	51.214	0	0	0
2016/01/06	R203	05/05/2016	7.26	Put	Bond Future		1,818.2300	1.8182	1,616.7800	(11.079)	0	0	0
2016/01/06	R203	05/05/2016	7.24	Put	Bond Future		1,842.4700	1.8425	1,640.4700	(10.964)	0	0	0
2016/01/06	R203	04/08/2016	7.26	Call	Bond Future		45.2600	0.0453	64.3700	42.223	0	0	0
2016/01/06	R203	04/08/2016			Bond Future		8.8821	102.6562	8.6714	(2.372)	0.0000	0.0000	0
2016/01/06	R203	04/08/2016	7.24	Call	Bond Future		43.5900	0.0436	62.1000	42.464	0	0	0
2016/01/06	R203	04/08/2016	7.25	Call	Bond Future		44.4200	0.0444	63.2300	42.346	0	0	0
2016/01/06	R203	04/08/2016	7.24	Put	Bond Future		1,741.5500	1.7416	1,544.5600	(11.311)	0	0	0
2016/01/06	R203	04/08/2016	7.26	Put	Bond Future		1,722.2800	1.7223	1,525.8900	(11.403)	0	0	0
2016/01/06	R203	04/08/2016	7.25	Put	Bond Future		1,731.9100	1.7319	1,535.2200	(11.357)	0	0	0
2016/01/06	R204	04/02/2016	7.50	Call	Bond Future		0.2100	0.0002	0.5200	147.619	0	0	0
2016/01/06	R204	04/02/2016			Bond Future		8.8877	98.8743	8.7533	(1.512)	0.0000	0.0000	38,369
2016/01/06	R204	04/02/2016	7.51	Call	Bond Future		0.2300	0.0002	0.5600	143.478	0	0	0
2016/01/06	R204	04/02/2016	7.49	Put	Bond Future		3,497.0400	3.4970	3,167.8100	(9.415)	0	0	0
2016/01/06	R204	04/02/2016	7.51	Put	Bond Future		3,445.9600	3.4460	3,116.7800	(9.553)	0	0	0
2016/01/06	R204	04/02/2016	7.49	Call	Bond Future		0.1900	0.0002	0.4700	147.368	0	0	0
2016/01/06	R204	04/02/2016	7.50	Put	Bond Future		3,471.5000	3.4715	3,142.3000	(9.483)	0	0	0
2016/01/06	R204	05/05/2016	7.75	Call	Bond Future		74.5000	0.0745	103.7900	39.315	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
2016/01/06	R204	05/05/2016			Bond Future	9.0552	100.6575	8.9072	100.9912	(1.635)	0.0000	0.0000	0
2016/01/06	R204	05/05/2016	7.76	Call	Bond Future	76.3100	0.0763	106.1800	0.1062	39.143	0	0	0
2016/01/06	R204	05/05/2016	7.74	Put	Bond Future	3,088.7200	3.0887	2,783.6800	2.7837	(9.876)	0	0	0
2016/01/06	R204	05/05/2016	7.76	Put	Bond Future	3,045.5800	3.0456	2,741.6900	2.7417	(9.978)	0	0	0
2016/01/06	R204	05/05/2016	7.74	Call	Bond Future	72.7200	0.0727	101.4400	0.1014	39.494	0	0	0
2016/01/06	R204	05/05/2016	7.75	Put	Bond Future	3,067.1300	3.0671	2,762.6600	2.7627	(9.927)	0	0	0
2016/01/06	R204	04/08/2016			Bond Future	9.2009	98.5755	9.0363	98.9136	(1.789)	0.0000	0.0000	0
2016/01/06	R204	04/08/2016	7.74	Put	Bond Future	3,191.6800	3.1917	2,895.8000	2.8958	(9.270)	0	0	0
2016/01/06	R204	04/08/2016	7.76	Put	Bond Future	3,153.8200	3.1538	2,859.1200	2.8591	(9.344)	0	0	0
2016/01/06	R204	04/08/2016	7.75	Put	Bond Future	3,172.7300	3.1727	2,877.4400	2.8774	(9.307)	0	0	0
2016/01/06	R204	04/08/2016	7.74	Call	Bond Future	137.4200	0.1374	179.6600	0.1797	30.738	0	0	0
2016/01/06	R204	04/08/2016	7.75	Call	Bond Future	139.7800	0.1398	182.6100	0.1826	30.641	0	0	0
2016/01/06	R204	04/08/2016	7.76	Call	Bond Future	142.1800	0.1422	185.6000	0.1856	30.539	0	0	0
2016/01/06	R207	04/02/2016	7.27	Put	Bond Future	6,158.3200	6.1583	5,728.1200	5.7281	(6.986)	0	0	0
2016/01/06	R207	04/02/2016	7.49	Put	Bond Future	5,421.0600	5.4211	4,990.9200	4.9909	(7.935)	0	0	0
2016/01/06	R207	04/02/2016			Bond Future	9.1713	94.2647	9.0336	94.6949	(1.502)	0.0000	0.0000	46,608
2016/01/06	R207	04/02/2016	7.51	Put	Bond Future	5,354.3700	5.3544	4,924.2400	4.9242	(8.033)	0	0	0
2016/01/06	R207	04/02/2016	7.27	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	43
2016/01/06	R207	04/02/2016	7.50	Call	Bond Future	0.0400	0.0000	0.1200	0.0001	200.000	0	0	19
2016/01/06	R207	04/02/2016	7.51	Call	Bond Future	0.0500	0.0001	0.1300	0.0001	160.000	0	0	0
2016/01/06	R207	04/02/2016	7.49	Call	Bond Future	0.0400	0.0000	0.1100	0.0001	175.000	0	0	0
2016/01/06	R207	04/02/2016	7.50	Put	Bond Future	5,387.7000	5.3877	4,957.5700	4.9576	(7.984)	0	0	0
2016/01/06	R207	05/05/2016	7.86	Put	Bond Future	4,489.9100	4.4899	4,085.3400	4.0853	(9.011)	0	0	0
2016/01/06	R207	05/05/2016			Bond Future	9.3196	95.9647	9.1715	96.4010	(1.588)	0.0000	0.0000	0
2016/01/06	R207	05/05/2016	7.85	Put	Bond Future	4,519.1400	4.5191	4,113.9200	4.1139	(8.967)	0	0	0
2016/01/06	R207	05/05/2016	7.56	Put	Bond Future	5,386.1600	5.3862	4,966.4800	4.9665	(7.792)	0	0	0
2016/01/06	R207	05/05/2016	7.84	Put	Bond Future	4,548.4100	4.5484	4,142.5800	4.1426	(8.922)	0	0	0
2016/01/06	R207	05/05/2016	7.56	Call	Bond Future	36.2300	0.0362	52.8400	0.0528	45.846	0	0	43
2016/01/06	R207	05/05/2016	7.85	Call	Bond Future	76.1500	0.0762	107.2200	0.1072	40.801	0	0	0
2016/01/06	R207	05/05/2016	7.86	Call	Bond Future	78.0100	0.0780	109.7300	0.1097	40.661	0	0	0
2016/01/06	R207	05/05/2016	7.84	Call	Bond Future	74.3100	0.0743	104.7700	0.1048	40.990	0	0	0
2016/01/06	R207	04/08/2016			Bond Future	9.4483	94.1882	9.2884	94.6309	(1.693)	0.0000	0.0000	0
2016/01/06	R207	04/08/2016	7.99	Put	Bond Future	4,338.6900	4.3387	3,956.2000	3.9562	(8.816)	0	0	0
2016/01/06	R207	04/08/2016	8.01	Put	Bond Future	4,287.3300	4.2873	3,906.4300	3.9064	(8.884)	0	0	0
2016/01/06	R207	04/08/2016	8.00	Put	Bond Future	4,312.9900	4.3130	3,931.2900	3.9313	(8.850)	0	0	0
2016/01/06	R207	04/08/2016	8.01	Call	Bond Future	212.1100	0.2121	273.9700	0.2740	29.164	0	0	0
2016/01/06	R207	04/08/2016	7.99	Call	Bond Future	205.2900	0.2053	265.5600	0.2656	29.358	0	0	0
2016/01/06	R207	04/08/2016	8.00	Call	Bond Future	208.6800	0.2087	269.7400	0.2697	29.260	0	0	0
2016/01/06	R208	04/02/2016			Bond Future	9.3293	92.0749	9.1927	92.5896	(1.465)	0.0000	0.0000	41,032
2016/01/06	R208	04/02/2016	7.74	Put	Bond Future	6,213.6500	6.2137	5,699.2300	5.6992	(8.279)	0	0	0
2016/01/06	R208	04/02/2016	7.76	Put	Bond Future	6,132.3100	6.1323	5,617.9300	5.6179	(8.388)	0	0	0
2016/01/06	R208	04/02/2016	7.75	Put	Bond Future	6,172.9600	6.1730	5,658.5600	5.6586	(8.333)	0	0	0
2016/01/06	R208	04/02/2016	7.76	Call	Bond Future	0.2100	0.0002	0.4900	0.0005	133.333	0	0	0
2016/01/06	R208	04/02/2016	7.74	Call	Bond Future	0.1800	0.0002	0.4200	0.0004	133.333	0	0	0
2016/01/06	R208	04/02/2016	7.75	Call	Bond Future	0.1900	0.0002	0.4500	0.0005	136.842	0	0	0
2016/01/06	R208	05/05/2016	7.99	Call	Bond Future	105.3700	0.1054	144.4800	0.1445	37.117	0	0	0

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2016/01/06	R208	05/05/2016	8.00	Put	Bond Future	5,522.0400	5.5220	5,039.5800	5.0396	(8.737)	0	0	0
2016/01/06	R208	05/05/2016			Bond Future	9.4523	90.3338	9.3076	90.8562	(1.531)	0.0000	0.0000	0
2016/01/06	R208	05/05/2016	8.00	Call	Bond Future	107.8600	0.1079	147.7400	0.1477	36.974	0	0	0
2016/01/06	R208	05/05/2016	8.01	Call	Bond Future	110.4000	0.1104	151.0700	0.1511	36.839	0	0	0
2016/01/06	R208	05/05/2016	7.99	Put	Bond Future	5,558.1800	5.5582	5,074.9500	5.0750	(8.694)	0	0	0
2016/01/06	R208	05/05/2016	8.01	Put	Bond Future	5,485.9600	5.4860	5,004.2900	5.0043	(8.780)	0	0	0
2016/01/06	R208	04/08/2016	8.01	Put	Bond Future	5,764.5700	5.7646	5,299.1500	5.2991	(8.074)	0	0	0
2016/01/06	R208	04/08/2016			Bond Future	9.5573	92.0933	9.4037	92.6239	(1.607)	0.0000	0.0000	0
2016/01/06	R208	04/08/2016	8.00	Put	Bond Future	5,797.7100	5.7977	5,331.4300	5.3314	(8.042)	0	0	0
2016/01/06	R208	04/08/2016	7.99	Call	Bond Future	232.4900	0.2325	295.9200	0.2959	27.283	0	0	0
2016/01/06	R208	04/08/2016	8.00	Call	Bond Future	236.3300	0.2363	300.6100	0.3006	27.199	0	0	0
2016/01/06	R208	04/08/2016	8.01	Call	Bond Future	240.2200	0.2402	305.3600	0.3054	27.117	0	0	0
2016/01/06	R208	04/08/2016	7.99	Put	Bond Future	5,830.9100	5.8309	5,363.7800	5.3638	(8.011)	0	0	0
2016/01/06	R209	04/02/2016	8.74	Call	Bond Future	2.9100	0.0029	4.0900	0.0041	40.550	0	0	0
2016/01/06	R209	04/02/2016	8.75	Put	Bond Future	9,640.1500	9.6401	9,148.5300	9.1485	(5.100)	0	0	0
2016/01/06	R209	04/02/2016			Bond Future	10.1376	69.1242	10.0592	69.6170	(0.773)	0.0000	0.0000	41,344
2016/01/06	R209	04/02/2016	8.75	Call	Bond Future	3.1200	0.0031	4.3700	0.0044	40.064	0	0	0
2016/01/06	R209	04/02/2016	8.76	Call	Bond Future	3.3400	0.0033	4.6700	0.0047	39.820	0	0	0
2016/01/06	R209	04/02/2016	9.52	Put	Bond Future	4,239.0900	4.2391	3,801.3900	3.8014	(10.325)	0	0	2,200
2016/01/06	R209	04/02/2016	8.74	Put	Bond Future	9,716.9200	9.7169	9,225.2300	9.2252	(5.060)	0	0	0
2016/01/06	R209	04/02/2016	8.76	Put	Bond Future	9,563.5000	9.5635	9,071.9600	9.0720	(5.140)	0	0	0
2016/01/06	R209	04/02/2016	9.52	Call	Bond Future	194.6300	0.1946	249.8000	0.2498	28.346	0	0	0
2016/01/06	R209	05/05/2016			Bond Future	10.2124	67.2211	10.1318	67.7217	(0.788)	0.0000	0.0000	0
2016/01/06	R209	05/05/2016	9.00	Call	Bond Future	422.8500	0.4228	487.6400	0.4876	15.322	0	0	6,700
2016/01/06	R209	05/05/2016	8.25	Put	Bond Future	14,139.7700	14.1398	13,653.9400	13.6539	(3.436)	0	0	0
2016/01/06	R209	05/05/2016	8.99	Put	Bond Future	8,687.4000	8.6874	8,250.6000	8.2506	(5.028)	0	0	0
2016/01/06	R209	05/05/2016	9.01	Put	Bond Future	8,556.2300	8.5562	8,121.5300	8.1215	(5.081)	0	0	0
2016/01/06	R209	05/05/2016	9.00	Put	Bond Future	8,621.7000	8.6217	8,185.9400	8.1859	(5.054)	0	0	0
2016/01/06	R209	05/05/2016	9.01	Call	Bond Future	431.2000	0.4312	497.0500	0.4970	15.271	0	0	0
2016/01/06	R209	05/05/2016	8.25	Call	Bond Future	75.7400	0.0757	90.4600	0.0905	19.435	0	0	6,700
2016/01/06	R209	05/05/2016	8.99	Call	Bond Future	414.6200	0.4146	478.3700	0.4784	15.376	0	0	0
2016/01/06	R209	04/08/2016	9.26	Call	Bond Future	1,168.1800	1.1682	1,293.0900	1.2931	10.693	0	0	0
2016/01/06	R209	04/08/2016			Bond Future	10.2766	68.5306	10.1939	69.0394	(0.805)	0.0000	0.0000	0
2016/01/06	R209	04/08/2016	10.60	Call	Bond Future	4,537.4500	4.5375	4,848.6500	4.8487	6.858	0	0	6,000
2016/01/06	R209	04/08/2016	9.60	Put	Bond Future	6,126.6700	6.1267	5,787.9600	5.7880	(5.528)	0	0	0
2016/01/06	R209	04/08/2016	9.24	Call	Bond Future	1,138.1000	1.1381	1,260.5600	1.2606	10.760	0	0	0
2016/01/06	R209	04/08/2016	9.25	Call	Bond Future	1,152.6700	1.1527	1,276.3300	1.2763	10.728	0	0	0
2016/01/06	R209	04/08/2016	10.60	Put	Bond Future	2,604.8300	2.6048	2,407.2200	2.4072	(7.586)	0	0	0
2016/01/06	R209	04/08/2016	9.24	Put	Bond Future	7,977.8600	7.9779	7,591.5100	7.5915	(4.843)	0	0	0
2016/01/06	R209	04/08/2016	9.26	Put	Bond Future	7,865.9400	7.8659	7,482.0400	7.4820	(4.881)	0	0	0
2016/01/06	R209	04/08/2016	9.60	Call	Bond Future	1,780.1900	1.7802	1,950.2900	1.9503	9.555	0	0	6,000
2016/01/06	R209	04/08/2016	9.25	Put	Bond Future	7,921.3800	7.9214	7,536.2300	7.5362	(4.862)	0	0	0
2016/01/06	R210	04/02/2016	184.99	Put	Bond Future	4,376.5000	4.3765	4,407.6300	4.4076	0.711	0	0	0
2016/01/06	R210	04/02/2016			Bond Future	180.6135	180.6135	180.5824	180.5824	(0.017)	0.0000	0.0000	3,861
2016/01/06	R210	04/02/2016	185.01	Put	Bond Future	4,396.5000	4.3965	4,427.6300	4.4276	0.708	0	0	0
2016/01/06	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
2016/01/06	R210	04/02/2016	185.00	Put	Bond Future	4,386.5000	4.3865	4,417.6300	4.4176	0.710	0	0	0
2016/01/06	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	R210	05/05/2016			Bond Future	181.6733	181.6733	181.6392	181.6392	(0.019)	0.0000	0.0000	0
2016/01/06	R210	05/05/2016	184.99	Put	Bond Future	3,316.7400	3.3167	3,350.8400	3.3508	1.028	0	0	0
2016/01/06	R210	05/05/2016	185.00	Put	Bond Future	3,326.7400	3.3267	3,360.8400	3.3608	1.025	0	0	0
2016/01/06	R210	05/05/2016	185.01	Put	Bond Future	3,336.7400	3.3367	3,370.8400	3.3708	1.022	0	0	0
2016/01/06	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	R211	04/02/2016			Bond Future	134.5852	134.5852	134.5633	134.5633	(0.016)	0.0000	0.0000	720
2016/01/06	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	R211	04/02/2016	138.99	Put	Bond Future	4,404.8100	4.4048	4,426.7100	4.4267	0.497	0	0	0
2016/01/06	R211	04/02/2016	139.01	Put	Bond Future	4,424.8100	4.4248	4,446.7100	4.4467	0.495	0	0	0
2016/01/06	R211	04/02/2016	139.00	Put	Bond Future	4,414.8100	4.4148	4,436.7100	4.4367	0.496	0	0	0
2016/01/06	R211	05/05/2016	139.01	Put	Bond Future	2,020.0700	2.0201	2,044.1500	2.0441	1.192	0	0	0
2016/01/06	R211	05/05/2016			Bond Future	136.9899	136.9899	136.9658	136.9658	(0.018)	0.0000	0.0000	0
2016/01/06	R211	05/05/2016	139.00	Put	Bond Future	2,010.0700	2.0101	2,034.1500	2.0341	1.198	0	0	0
2016/01/06	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	R211	05/05/2016	138.99	Put	Bond Future	2,000.0700	2.0001	2,024.1500	2.0241	1.204	0	0	0
2016/01/06	R212	04/02/2016			Bond Future	140.0565	140.0565	140.0326	140.0326	(0.017)	0.0000	0.0000	1,569
2016/01/06	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	R212	04/02/2016	145.99	Put	Bond Future	5,933.5000	5.9335	5,957.4100	5.9574	0.403	0	0	0
2016/01/06	R212	04/02/2016	146.01	Put	Bond Future	5,953.5000	5.9535	5,977.4100	5.9774	0.402	0	0	0
2016/01/06	R212	04/02/2016	146.00	Put	Bond Future	5,943.5000	5.9435	5,967.4100	5.9674	0.402	0	0	0
2016/01/06	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	R212	05/05/2016			Bond Future	142.5590	142.5590	142.5327	142.5327	(0.018)	0.0000	0.0000	0
2016/01/06	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	R212	05/05/2016	144.99	Put	Bond Future	2,431.0000	2.4310	2,457.2500	2.4572	1.080	0	0	0
2016/01/06	R212	05/05/2016	145.01	Put	Bond Future	2,451.0000	2.4510	2,477.2500	2.4772	1.071	0	0	0
2016/01/06	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	R212	05/05/2016	145.00	Put	Bond Future	2,441.0000	2.4410	2,467.2500	2.4672	1.075	0	0	0
2016/01/06	R213	04/02/2016			Bond Future	10.0769	79.5421	9.9880	80.1071	(0.882)	0.0000	0.0000	47,764
2016/01/06	R213	04/02/2016	8.75	Call	Bond Future	4.8200	0.0048	7.1400	0.0071	48.133	0	0	0
2016/01/06	R213	04/02/2016	8.74	Put	Bond Future	9,172.6200	9.1726	8,609.7400	8.6097	(6.137)	0	0	0
2016/01/06	R213	04/02/2016	8.76	Put	Bond Future	9,024.8500	9.0249	8,462.2500	8.4623	(6.234)	0	0	0
2016/01/06	R213	04/02/2016	8.75	Put	Bond Future	9,098.6800	9.0987	8,535.9400	8.5359	(6.185)	0	0	0
2016/01/06	R213	04/02/2016	8.76	Call	Bond Future	5.1400	0.0051	7.6000	0.0076	47.860	0	0	0
2016/01/06	R213	04/02/2016	8.74	Call	Bond Future	4.5200	0.0045	6.7000	0.0067	48.230	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
2016/01/06	R213	05/05/2016	8.74	Put	Bond Future	9,898.8800	9.8989	9,377.6200	9.3776	(5.266)	0	0	0
2016/01/06	R213	05/05/2016	8.76	Put	Bond Future	9,763.4400	9.7634	9,244.0700	9.2441	(5.320)	0	0	0
2016/01/06	R213	05/05/2016			Bond Future	10.1573	77.4268	10.0657	78.0007	(0.902)	0.0000	0.0000	0
2016/01/06	R213	05/05/2016	8.75	Put	Bond Future	9,831.0600	9.8311	9,310.7400	9.3107	(5.293)	0	0	0
2016/01/06	R213	05/05/2016	8.74	Call	Bond Future	279.3400	0.2793	331.9700	0.3320	18.841	0	0	0
2016/01/06	R213	05/05/2016	8.75	Call	Bond Future	285.2700	0.2853	338.8400	0.3388	18.779	0	0	0
2016/01/06	R213	05/05/2016	8.76	Call	Bond Future	291.3100	0.2913	345.8300	0.3458	18.715	0	0	0
2016/01/06	R213	04/08/2016			Bond Future	10.2259	78.9346	10.1315	79.5180	(0.922)	0.0000	0.0000	0
2016/01/06	R213	04/08/2016	8.99	Put	Bond Future	9,054.3800	9.0544	8,582.7000	8.5827	(5.209)	0	0	0
2016/01/06	R213	04/08/2016	9.01	Put	Bond Future	8,936.2600	8.9363	8,467.0100	8.4670	(5.251)	0	0	0
2016/01/06	R213	04/08/2016	9.00	Put	Bond Future	8,995.2200	8.9952	8,524.7500	8.5248	(5.230)	0	0	0
2016/01/06	R213	04/08/2016	9.01	Call	Bond Future	899.7500	0.8997	1,013.8700	1.0139	12.684	0	0	0
2016/01/06	R213	04/08/2016	8.99	Call	Bond Future	875.8100	0.8758	987.5000	0.9875	12.753	0	0	0
2016/01/06	R213	04/08/2016	9.00	Call	Bond Future	887.7200	0.8877	1,000.6200	1.0006	12.718	0	0	0
2016/01/06	R214	04/02/2016			Bond Future	10.2440	69.3446	10.1655	69.8502	(0.766)	0.0000	0.0000	29,967
2016/01/06	R214	04/02/2016	7.99	Put	Bond Future	17,529.5200	17.5295	17,023.9000	17.0239	(2.884)	0	0	0
2016/01/06	R214	04/02/2016	9.45	Call	Bond Future	94.1500	0.0941	123.1800	0.1232	30.834	0	0	0
2016/01/06	R214	04/02/2016	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	R214	04/02/2016	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	R214	04/02/2016	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/06	R214	04/02/2016	9.35	Call	Bond Future	58.6500	0.0587	77.6100	0.0776	32.327	0	0	0
2016/01/06	R214	04/02/2016	9.45	Put	Bond Future	5,523.0300	5.5230	5,046.4400	5.0464	(8.629)	0	0	25
2016/01/06	R214	04/02/2016	8.01	Put	Bond Future	17,342.1900	17.3422	16,836.5700	16.8366	(2.916)	0	0	0
2016/01/06	R214	04/02/2016	9.35	Put	Bond Future	6,223.5000	6.2235	5,736.8400	5.7368	(7.820)	0	0	25
2016/01/06	R214	04/02/2016	8.00	Put	Bond Future	17,435.7700	17.4358	16,930.1500	16.9302	(2.900)	0	0	0
2016/01/06	R214	05/05/2016	9.01	Call	Bond Future	364.2200	0.3642	421.2400	0.4212	15.655	0	0	0
2016/01/06	R214	05/05/2016	9.30	Put	Bond Future	7,638.4200	7.6384	7,215.1100	7.2151	(5.542)	0	0	0
2016/01/06	R214	05/05/2016			Bond Future	10.3171	67.2990	10.2364	67.8125	(0.782)	0.0000	0.0000	4,680
2016/01/06	R214	05/05/2016	8.99	Call	Bond Future	349.4900	0.3495	404.5800	0.4046	15.763	0	0	0
2016/01/06	R214	05/05/2016	9.00	Call	Bond Future	356.7900	0.3568	412.8400	0.4128	15.710	0	0	0
2016/01/06	R214	05/05/2016	8.99	Put	Bond Future	9,727.7600	9.7278	9,269.3000	9.2693	(4.713)	0	0	0
2016/01/06	R214	05/05/2016	9.01	Put	Bond Future	9,585.1900	9.5852	9,128.6600	9.1287	(4.763)	0	0	0
2016/01/06	R214	05/05/2016	9.30	Call	Bond Future	639.6900	0.6397	729.9300	0.7299	14.107	0	0	0
2016/01/06	R214	05/05/2016	9.00	Put	Bond Future	9,656.3400	9.6563	9,198.8400	9.1988	(4.738)	0	0	0
2016/01/06	R214	04/08/2016	11.30	Call	Bond Future	6,893.9900	6.8940	7,281.2100	7.2812	5.617	0	0	6,300
2016/01/06	R214	04/08/2016	9.24	Call	Bond Future	1,035.8100	1.0358	1,147.9300	1.1479	10.824	0	0	0
2016/01/06	R214	04/08/2016	9.25	Put	Bond Future	8,811.1500	8.8112	8,402.3600	8.4024	(4.639)	0	0	0
2016/01/06	R214	04/08/2016			Bond Future	10.3797	68.6096	10.2968	69.1317	(0.798)	0.0000	0.0000	0
2016/01/06	R214	04/08/2016	9.30	Call	Bond Future	1,124.5300	1.1245	1,243.9800	1.2440	10.622	0	0	1,300
2016/01/06	R214	04/08/2016	8.55	Put	Bond Future	13,720.6200	13.7206	13,246.1000	13.2461	(3.458)	0	0	0
2016/01/06	R214	04/08/2016	11.30	Put	Bond Future	1,535.1500	1.5351	1,400.2800	1.4003	(8.785)	0	0	0
2016/01/06	R214	04/08/2016	9.25	Call	Bond Future	1,049.6300	1.0496	1,162.9300	1.1629	10.794	0	0	0
2016/01/06	R214	04/08/2016	10.30	Put	Bond Future	3,888.8300	3.8888	3,629.5600	3.6296	(6.667)	0	0	0
2016/01/06	R214	04/08/2016	9.26	Call	Bond Future	1,064.3600	1.0644	1,178.8800	1.1789	10.760	0	0	0
2016/01/06	R214	04/08/2016	9.30	Put	Bond Future	8,511.1000	8.5111	8,108.4600	8.1085	(4.731)	0	0	0
2016/01/06	R214	04/08/2016	8.55	Call	Bond Future	364.3300	0.3643	411.9000	0.4119	13.057	0	0	1,300
2016/01/06	R214	04/08/2016	9.24	Put	Bond Future	8,872.7000	8.8727	8,462.7300	8.4627	(4.621)	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
2016/01/06	R214	04/08/2016	10.30	Call	Bond Future	3,386.8400	3.3868	3,649.6600	3.6497	7.760	0	0	6,300
2016/01/06	R214	04/08/2016	9.26	Put	Bond Future	8,750.6400	8.7506	8,343.0700	8.3431	(4.658)	0	0	0
2016/01/06	R248	04/02/2016	8.99	Put	Bond Future	11,945.1800	11.9452	11,306.3600	11.3064	(5.348)	0	0	0
2016/01/06	R248	04/02/2016	9.55	Put	Bond Future	6,639.7900	6.6398	6,042.4900	6.0425	(8.996)	0	0	75
2016/01/06	R248	04/02/2016			Bond Future	10.3001	89.4581	10.2214	90.0995	(0.763)	0.0000	0.0000	60,433
2016/01/06	R248	04/02/2016	9.00	Put	Bond Future	11,843.4400	11.8434	11,204.7800	11.2048	(5.393)	0	0	0
2016/01/06	R248	04/02/2016	9.01	Put	Bond Future	11,741.9100	11.7419	11,103.4300	11.1034	(5.438)	0	0	0
2016/01/06	R248	04/02/2016	8.99	Call	Bond Future	6.8800	0.0069	9.4700	0.0095	37.645	0	0	0
2016/01/06	R248	04/02/2016	9.00	Call	Bond Future	7.3500	0.0074	10.1000	0.0101	37.415	0	0	0
2016/01/06	R248	04/02/2016	9.45	Put	Bond Future	7,517.4100	7.5174	6,905.1800	6.9052	(8.144)	0	0	75
2016/01/06	R248	04/02/2016	9.01	Call	Bond Future	7.8400	0.0078	10.7700	0.0108	37.372	0	0	0
2016/01/06	R248	04/02/2016	9.45	Call	Bond Future	92.6800	0.0927	121.8600	0.1219	31.485	0	0	0
2016/01/06	R248	04/02/2016	9.55	Call	Bond Future	147.5400	0.1475	191.6500	0.1916	29.897	0	0	0
2016/01/06	R248	05/05/2016			Bond Future	10.3759	86.6342	10.2950	87.2857	(0.780)	0.0000	0.0000	0
2016/01/06	R248	05/05/2016	8.99	Put	Bond Future	12,930.1100	12.9301	12,339.4400	12.3394	(4.568)	0	0	0
2016/01/06	R248	05/05/2016	9.01	Put	Bond Future	12,743.2300	12.7432	12,154.8100	12.1548	(4.618)	0	0	0
2016/01/06	R248	05/05/2016	9.00	Put	Bond Future	12,836.5100	12.8365	12,246.9500	12.2469	(4.593)	0	0	0
2016/01/06	R248	05/05/2016	8.99	Call	Bond Future	391.2700	0.3913	452.0600	0.4521	15.537	0	0	0
2016/01/06	R248	05/05/2016	9.00	Call	Bond Future	399.7600	0.3998	461.6600	0.4617	15.484	0	0	0
2016/01/06	R248	05/05/2016	9.01	Call	Bond Future	408.3800	0.4084	471.4200	0.4714	15.437	0	0	0
2016/01/06	R248	04/08/2016			Bond Future	10.4413	88.3215	10.3581	88.9837	(0.797)	0.0000	0.0000	0
2016/01/06	R248	04/08/2016	9.25	Call	Bond Future	1,225.8300	1.2258	1,360.1900	1.3602	10.961	0	0	0
2016/01/06	R248	04/08/2016	9.24	Put	Bond Future	11,759.6700	11.7597	11,230.3400	11.2303	(4.501)	0	0	0
2016/01/06	R248	04/08/2016	9.26	Put	Bond Future	11,598.5200	11.5985	11,072.1100	11.0721	(4.539)	0	0	0
2016/01/06	R248	04/08/2016	9.25	Put	Bond Future	11,678.9200	11.6789	11,151.0500	11.1511	(4.520)	0	0	0
2016/01/06	R248	04/08/2016	9.26	Call	Bond Future	1,242.6600	1.2427	1,378.4800	1.3785	10.930	0	0	0
2016/01/06	R248	04/08/2016	9.24	Call	Bond Future	1,209.1700	1.2092	1,342.0700	1.3421	10.991	0	0	0

Total

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