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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/02/2016 TO 01/02/2016

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
2016/02/01	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	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
2016/02/01	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	2025	04/02/2016	126.01	Put	Bond Future	4,907.4700	4.9075	4,918.6700	4.9187	0.228	0	0	0
2016/02/01	2025	04/02/2016			Bond Future	121.1025	121.1025	121.0913	121.0913	(0.009)	0.0000	0.0000	2,062
2016/02/01	2025	04/02/2016	126.00	Put	Bond Future	4,897.4700	4.8975	4,908.6700	4.9087	0.229	0	0	0
2016/02/01	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2025	04/02/2016	125.99	Put	Bond Future	4,887.4700	4.8875	4,898.6700	4.8987	0.229	0	0	0
2016/02/01	2025	05/05/2016			Bond Future	123.2525	123.2525	123.2694	123.2694	0.014	0.0000	0.0000	3,919
2016/02/01	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2025	05/05/2016	125.99	Put	Bond Future	2,737.5400	2.7375	2,720.5900	2.7206	(0.619)	0	0	0
2016/02/01	2025	05/05/2016	126.01	Put	Bond Future	2,757.5400	2.7575	2,740.5900	2.7406	(0.615)	0	0	0
2016/02/01	2025	05/05/2016	126.00	Put	Bond Future	2,747.5400	2.7475	2,730.5900	2.7306	(0.617)	0	0	0
2016/02/01	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2025	04/08/2016			Bond Future	124.3451	124.3451	124.3846	124.3846	0.032	0.0000	0.0000	0
2016/02/01	2025	04/08/2016	123.86	Call	Bond Future	485.1400	0.4851	524.5900	0.5246	8.132	0	0	0
2016/02/01	2025	04/08/2016	123.87	Call	Bond Future	475.1400	0.4751	514.5900	0.5146	8.303	0	0	0
2016/02/01	2025	04/08/2016	123.85	Call	Bond Future	495.1400	0.4951	534.5900	0.5346	7.967	0	0	0
2016/02/01	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2030	04/02/2016			Bond Future	9.5550	88.3350	9.7092	87.2684	1.614	0.0000	0.0000	7,171
2016/02/01	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2030	04/02/2016	8.74	Put	Bond Future	5,953.6500	5.9537	7,020.2600	7.0203	17.915	0	0	0
2016/02/01	2030	04/02/2016	8.76	Put	Bond Future	5,800.8700	5.8009	6,867.4800	6.8675	18.387	0	0	0
2016/02/01	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2030	04/02/2016	8.75	Put	Bond Future	5,877.2100	5.8772	6,943.8200	6.9438	18.148	0	0	0
2016/02/01	2030	05/05/2016	8.99	Put	Bond Future	4,542.6400	4.5426	5,608.0500	5.6080	23.454	0	0	0
2016/02/01	2030	05/05/2016	9.01	Put	Bond Future	4,395.3500	4.3954	5,460.7600	5.4608	24.239	0	0	0
2016/02/01	2030	05/05/2016			Bond Future	9.6283	89.9149	9.7848	88.8495	1.625	0.0000	0.0000	16,778
2016/02/01	2030	05/05/2016	9.00	Put	Bond Future	4,468.9500	4.4689	5,534.3600	5.5344	23.840	0	0	0
2016/02/01	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2030	04/08/2016	10.17	Call	Bond Future	3,136.4300	3.1364	2,068.5600	2.0686	(34.047)	0	0	0
2016/02/01	2030	04/08/2016			Bond Future	9.6941	87.6182	9.8534	86.5504	1.643	0.0000	0.0000	0
2016/02/01	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/02/01	2032	04/02/2016			Bond Future	9.6650	91.5068	9.8192	90.3760	1.596	0.0000	0.0000	8,176
2016/02/01	2032	04/02/2016	8.69	Put	Bond Future	7,670.5400	7.6705	8,801.3200	8.8013	14.742	0	0	0
2016/02/01	2032	04/02/2016	8.71	Put	Bond Future	7,503.6000	7.5036	8,634.3800	8.6344	15.070	0	0	0
2016/02/01	2032	04/02/2016	9.20	Call	Bond Future	17.4600	0.0175	0.0400	0.0000	(99.771)	0	0	0
2016/02/01	2032	04/02/2016	8.70	Put	Bond Future	7,587.0200	7.5870	8,717.8000	8.7178	14.904	0	0	0
2016/02/01	2032	04/02/2016	9.30	Call	Bond Future	50.0900	0.0501	0.3900	0.0004	(99.221)	0	0	0
2016/02/01	2032	04/02/2016	8.71	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/02/01	2032	04/02/2016	9.20	Put	Bond Future	3,559.4000	3.5594	4,672.7700	4.6728	31.280	0	0	22
2016/02/01	2032	04/02/2016	8.69	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/02/01	2032	04/02/2016	8.70	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/02/01	2032	04/02/2016	9.30	Put	Bond Future	2,812.9200	2.8129	3,894.0100	3.8940	38.433	0	0	22
2016/02/01	2032	05/05/2016			Bond Future	9.7368	88.9861	9.8932	87.8557	1.607	0.0000	0.0000	7,802
2016/02/01	2032	05/05/2016	8.99	Put	Bond Future	6,630.3900	6.6304	7,496.1700	7.4962	13.058	0	0	0
2016/02/01	2032	05/05/2016	9.01	Put	Bond Future	6,504.9200	6.5049	7,363.1900	7.3632	13.194	0	0	0
2016/02/01	2032	05/05/2016	9.00	Put	Bond Future	6,567.2100	6.5672	7,429.2900	7.4293	13.127	0	0	0
2016/02/01	2032	05/05/2016	9.01	Call	Bond Future	960.7200	0.9607	688.5800	0.6886	(28.327)	0	0	0
2016/02/01	2032	05/05/2016	8.99	Call	Bond Future	926.4900	0.9265	661.8600	0.6619	(28.563)	0	0	0
2016/02/01	2032	05/05/2016	9.00	Call	Bond Future	943.2100	0.9432	674.8800	0.6749	(28.449)	0	0	0
2016/02/01	2032	04/08/2016	9.01	Call	Bond Future	1,672.4100	1.6724	1,339.4700	1.3395	(19.908)	0	0	0
2016/02/01	2032	04/08/2016			Bond Future	9.8001	90.6806	9.9592	89.5463	1.624	0.0000	0.0000	0
2016/02/01	2032	04/08/2016	8.99	Call	Bond Future	1,631.2000	1.6312	1,304.3900	1.3044	(20.035)	0	0	0
2016/02/01	2032	04/08/2016	9.00	Call	Bond Future	1,651.2800	1.6513	1,321.4500	1.3215	(19.974)	0	0	0
2016/02/01	2032	04/08/2016	8.99	Put	Bond Future	7,756.9500	7.7570	8,564.4500	8.5645	10.410	0	0	0
2016/02/01	2032	04/08/2016	9.01	Put	Bond Future	7,639.5300	7.6395	8,440.9000	8.4409	10.490	0	0	0
2016/02/01	2032	04/08/2016	9.00	Put	Bond Future	7,697.6600	7.6977	8,502.1400	8.5021	10.451	0	0	0
2016/02/01	2032	03/11/2016			Bond Future	9.8451	88.3560	10.0057	87.2241	1.631	0.0000	0.0000	0
2016/02/01	2032	03/11/2016	10.28	Put	Bond Future	2,375.1700	2.3752	2,780.2600	2.7803	17.055	0	0	0
2016/02/01	2032	03/11/2016	10.30	Put	Bond Future	2,325.4200	2.3254	2,724.2900	2.7243	17.153	0	0	0
2016/02/01	2032	03/11/2016	10.29	Put	Bond Future	2,350.1900	2.3502	2,752.1700	2.7522	17.104	0	0	0
2016/02/01	2032	03/11/2016	10.30	Call	Bond Future	5,476.3800	5.4764	4,743.3700	4.7434	(13.385)	0	0	0
2016/02/01	2032	03/11/2016	10.28	Call	Bond Future	5,391.1400	5.3911	4,664.3500	4.6644	(13.481)	0	0	0
2016/02/01	2032	03/11/2016	10.29	Call	Bond Future	5,433.6900	5.4337	4,703.7900	4.7038	(13.433)	0	0	0
2016/02/01	2033	04/02/2016	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2033	04/02/2016			Bond Future	102.0533	102.0533	102.0440	102.0440	(0.009)	0.0000	0.0000	185
2016/02/01	2033	04/02/2016	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2033	04/02/2016	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2033	04/02/2016	102.40	Put	Bond Future	346.7500	0.3467	356.0000	0.3560	2.668	0	0	0
2016/02/01	2033	04/02/2016	102.39	Put	Bond Future	336.7500	0.3367	346.0000	0.3460	2.747	0	0	0
2016/02/01	2033	04/02/2016	102.41	Put	Bond Future	356.7500	0.3567	366.0000	0.3660	2.593	0	0	0
2016/02/01	2033	05/05/2016			Bond Future	102.8897	102.8897	102.9040	102.9040	0.014	0.0000	0.0000	1,847
2016/02/01	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2033	05/05/2016	102.40	Call	Bond Future	489.6700	0.4897	503.9700	0.5040	2.920	0	0	0
2016/02/01	2033	05/05/2016	102.41	Call	Bond Future	479.6700	0.4797	493.9700	0.4940	2.981	0	0	0
2016/02/01	2033	05/05/2016	102.39	Call	Bond Future	499.6700	0.4997	513.9700	0.5140	2.862	0	0	0
2016/02/01	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/02/01	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2037	04/02/2016	8.75	Put	Bond Future	9,218.2900	9.2183	10,478.2400	10.4782	13.668	0	0	0
2016/02/01	2037	04/02/2016	9.43	Call	Bond Future	46.0200	0.0460	0.2700	0.0003	(99.413)	0	0	0
2016/02/01	2037	04/02/2016			Bond Future	9.8148	88.6045	9.9741	87.3446	1.623	0.0000	0.0000	20,759
2016/02/01	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2037	04/02/2016	9.30	Call	Bond Future	11.0100	0.0110	0.0100	0.0000	(99.909)	0	0	0
2016/02/01	2037	04/02/2016	8.74	Put	Bond Future	9,311.9100	9.3119	10,571.8600	10.5719	13.531	0	0	0
2016/02/01	2037	04/02/2016	9.43	Put	Bond Future	3,212.5000	3.2125	4,426.7000	4.4267	37.796	0	0	16
2016/02/01	2037	04/02/2016	8.76	Put	Bond Future	9,124.8000	9.1248	10,384.7500	10.3847	13.808	0	0	0
2016/02/01	2037	04/02/2016	9.30	Put	Bond Future	4,288.0200	4.2880	5,536.9700	5.5370	29.126	0	0	16
2016/02/01	2037	05/05/2016	9.00	Put	Bond Future	8,254.9800	8.2550	9,274.6600	9.2747	12.352	0	0	0
2016/02/01	2037	05/05/2016	8.99	Call	Bond Future	776.7400	0.7767	537.8900	0.5379	(30.750)	0	0	0
2016/02/01	2037	05/05/2016			Bond Future	9.8858	90.1893	10.0475	88.9271	1.635	0.0000	0.0000	39,759
2016/02/01	2037	05/05/2016	9.00	Call	Bond Future	791.7600	0.7918	549.2300	0.5492	(30.632)	0	0	0
2016/02/01	2037	05/05/2016	9.01	Call	Bond Future	807.5100	0.8075	561.1800	0.5612	(30.505)	0	0	0
2016/02/01	2037	05/05/2016	8.99	Put	Bond Future	8,329.8400	8.3298	9,353.2000	9.3532	12.285	0	0	0
2016/02/01	2037	05/05/2016	9.01	Put	Bond Future	8,180.9800	8.1810	9,196.8600	9.1969	12.418	0	0	0
2016/02/01	2037	04/08/2016			Bond Future	9.9502	87.6473	10.1147	86.3789	1.654	0.0000	0.0000	0
2016/02/01	2037	04/08/2016	9.24	Put	Bond Future	7,891.1000	7.8911	8,753.8500	8.7538	10.933	0	0	0
2016/02/01	2037	04/08/2016	9.26	Put	Bond Future	7,768.8500	7.7688	8,624.4500	8.6245	11.013	0	0	0
2016/02/01	2037	04/08/2016	9.25	Put	Bond Future	7,829.9300	7.8299	8,689.1000	8.6891	10.973	0	0	0
2016/02/01	2037	04/08/2016	9.24	Call	Bond Future	2,060.8700	2.0609	1,655.1900	1.6552	(19.685)	0	0	0
2016/02/01	2037	04/08/2016	9.25	Call	Bond Future	2,086.0000	2.0860	1,676.7400	1.6767	(19.619)	0	0	0
2016/02/01	2037	04/08/2016	9.26	Call	Bond Future	2,111.0900	2.1111	1,698.2600	1.6983	(19.555)	0	0	0
2016/02/01	2037	03/11/2016	10.36	Put	Bond Future	2,792.2800	2.7923	3,270.9300	3.2709	17.142	0	0	0
2016/02/01	2037	03/11/2016	10.35	Call	Bond Future	5,514.8900	5.5149	4,728.0100	4.7280	(14.268)	0	0	0
2016/02/01	2037	03/11/2016			Bond Future	9.9928	89.4236	10.1589	88.1545	1.662	0.0000	0.0000	0
2016/02/01	2037	03/11/2016	10.36	Call	Bond Future	5,559.3100	5.5593	4,768.8700	4.7689	(14.218)	0	0	0
2016/02/01	2037	03/11/2016	10.37	Call	Bond Future	5,603.8800	5.6039	4,809.8900	4.8099	(14.169)	0	0	0
2016/02/01	2037	03/11/2016	10.35	Put	Bond Future	2,821.3500	2.8213	3,303.5600	3.3036	17.091	0	0	0
2016/02/01	2037	03/11/2016	10.37	Put	Bond Future	2,763.4700	2.7635	3,238.5700	3.2386	17.192	0	0	0
2016/02/01	2038	04/02/2016			Bond Future	126.7360	126.7360	126.7243	126.7243	(0.009)	0.0000	0.0000	5,433
2016/02/01	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2038	04/02/2016	130.99	Put	Bond Future	4,254.0300	4.2540	4,265.7300	4.2657	0.275	0	0	0
2016/02/01	2038	04/02/2016	131.01	Put	Bond Future	4,274.0300	4.2740	4,285.7300	4.2857	0.274	0	0	0
2016/02/01	2038	04/02/2016	131.00	Put	Bond Future	4,264.0300	4.2640	4,275.7300	4.2757	0.274	0	0	0
2016/02/01	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2038	05/05/2016	131.01	Put	Bond Future	2,024.0300	2.0240	2,006.4200	2.0064	(0.870)	0	0	0
2016/02/01	2038	05/05/2016			Bond Future	128.9860	128.9860	129.0036	129.0036	0.014	0.0000	0.0000	16,301
2016/02/01	2038	05/05/2016	131.00	Put	Bond Future	2,014.0300	2.0140	1,996.4200	1.9964	(0.874)	0	0	0
2016/02/01	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2038	05/05/2016	130.99	Put	Bond Future	2,004.0300	2.0040	1,986.4200	1.9864	(0.879)	0	0	0
2016/02/01	2038	04/08/2016			Bond Future	130.0313	130.0313	130.0725	130.0725	0.032	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
2016/02/01	2038	04/08/2016	129.31	Call	Bond Future	721.3000	0.7213	762.5000	0.7625	5.712	0	0	0
2016/02/01	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2038	04/08/2016	129.32	Call	Bond Future	711.3000	0.7113	752.5000	0.7525	5.792	0	0	0
2016/02/01	2038	04/08/2016	129.30	Call	Bond Future	731.3000	0.7313	772.5000	0.7725	5.634	0	0	0
2016/02/01	2040	04/02/2016	9.51	Put	Bond Future	3,416.9800	3.4170	4,702.5900	4.7026	37.624	0	0	0
2016/02/01	2040	04/02/2016			Bond Future	9.8949	92.0666	10.0541	90.7307	1.610	0.0000	0.0000	0
2016/02/01	2040	04/02/2016	9.50	Put	Bond Future	3,502.3600	3.5024	4,792.7100	4.7927	36.842	0	0	0
2016/02/01	2040	04/02/2016	9.49	Put	Bond Future	3,588.2900	3.5883	4,882.9800	4.8830	36.081	0	0	0
2016/02/01	2040	04/02/2016	9.50	Call	Bond Future	45.8300	0.0458	0.2600	0.0003	(99.433)	0	0	0
2016/02/01	2040	04/02/2016	9.51	Call	Bond Future	50.6300	0.0506	0.3200	0.0003	(99.368)	0	0	0
2016/02/01	2040	04/02/2016	9.49	Call	Bond Future	41.4300	0.0414	0.2000	0.0002	(99.517)	0	0	0
2016/02/01	2040	05/05/2016	9.50	Call	Bond Future	1,794.0400	1.7940	1,338.5100	1.3385	(25.391)	0	0	0
2016/02/01	2040	05/05/2016			Bond Future	9.9664	93.7133	10.1282	92.3745	1.623	0.0000	0.0000	1,820
2016/02/01	2040	05/05/2016	9.51	Call	Bond Future	1,822.4100	1.8224	1,361.7100	1.3617	(25.280)	0	0	0
2016/02/01	2040	05/05/2016	9.49	Call	Bond Future	1,766.1300	1.7661	1,315.7300	1.3157	(25.502)	0	0	0
2016/02/01	2040	05/05/2016	9.50	Put	Bond Future	5,846.2500	5.8463	6,729.4900	6.7295	15.108	0	0	0
2016/02/01	2040	05/05/2016	9.49	Put	Bond Future	5,908.4500	5.9085	6,796.8200	6.7968	15.036	0	0	0
2016/02/01	2040	05/05/2016	9.51	Put	Bond Future	5,784.6500	5.7847	6,662.7200	6.6627	15.179	0	0	0
2016/02/01	2040	04/08/2016			Bond Future	10.0317	90.9878	10.1964	89.6422	1.641	0.0000	0.0000	0
2016/02/01	2040	04/08/2016	9.49	Put	Bond Future	7,345.4100	7.3454	8,194.6100	8.1946	11.561	0	0	0
2016/02/01	2040	04/08/2016	9.50	Call	Bond Future	2,701.7300	2.7017	2,201.3700	2.2014	(18.520)	0	0	0
2016/02/01	2040	04/08/2016	9.51	Call	Bond Future	2,732.1500	2.7321	2,227.8500	2.2278	(18.458)	0	0	0
2016/02/01	2040	04/08/2016	9.49	Call	Bond Future	2,671.5100	2.6715	2,175.0800	2.1751	(18.582)	0	0	0
2016/02/01	2040	04/08/2016	9.51	Put	Bond Future	7,226.5000	7.2265	8,067.8300	8.0678	11.642	0	0	0
2016/02/01	2040	04/08/2016	9.50	Put	Bond Future	7,285.7900	7.2858	8,131.0600	8.1311	11.602	0	0	0
2016/02/01	2044	04/02/2016	8.99	Put	Bond Future	8,394.2300	8.3942	9,778.3600	9.7784	16.489	0	0	0
2016/02/01	2044	04/02/2016			Bond Future	9.8997	89.3761	10.0640	87.9919	1.660	0.0000	0.0000	12,802
2016/02/01	2044	04/02/2016	9.01	Put	Bond Future	8,195.3200	8.1953	9,579.4400	9.5794	16.889	0	0	0
2016/02/01	2044	04/02/2016	9.58	Put	Bond Future	2,896.9300	2.8969	4,189.0000	4.1890	44.601	0	0	0
2016/02/01	2044	04/02/2016	9.00	Put	Bond Future	8,294.6800	8.2947	9,678.8100	9.6788	16.687	0	0	0
2016/02/01	2044	04/02/2016	9.01	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/02/01	2044	04/02/2016	8.99	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/02/01	2044	04/02/2016	9.58	Call	Bond Future	93.2000	0.0932	1.1100	0.0011	(98.809)	0	0	0
2016/02/01	2044	04/02/2016	9.00	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/02/01	2044	05/05/2016	8.99	Put	Bond Future	9,676.5900	9.6766	10,835.8400	10.8358	11.980	0	0	0
2016/02/01	2044	05/05/2016			Bond Future	9.9689	90.9746	10.1358	89.5862	1.675	0.0000	0.0000	19,518
2016/02/01	2044	05/05/2016	9.01	Put	Bond Future	9,507.6100	9.5076	10,659.1700	10.6592	12.112	0	0	0
2016/02/01	2044	05/05/2016	9.00	Put	Bond Future	9,591.6000	9.5916	10,747.0900	10.7471	12.047	0	0	0
2016/02/01	2044	05/05/2016	9.01	Call	Bond Future	737.2900	0.7373	500.3900	0.5004	(32.131)	0	0	0
2016/02/01	2044	05/05/2016	8.99	Call	Bond Future	707.7100	0.7077	478.5000	0.4785	(32.388)	0	0	0
2016/02/01	2044	05/05/2016	9.00	Call	Bond Future	722.0900	0.7221	489.1200	0.4891	(32.263)	0	0	0
2016/02/01	2044	04/08/2016	9.50	Call	Bond Future	2,712.0600	2.7121	2,194.4700	2.1945	(19.085)	0	0	0
2016/02/01	2044	04/08/2016			Bond Future	10.0319	88.3224	10.2019	86.9255	1.695	0.0000	0.0000	0
2016/02/01	2044	04/08/2016	9.51	Call	Bond Future	2,742.7200	2.7427	2,221.0200	2.2210	(19.021)	0	0	0

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2016/02/01	2044	04/08/2016	9.49	Put	Bond Future	7,404.7000	7.4047	8,288.1100	8.2881	11.930	0	0	0
2016/02/01	2044	04/08/2016	9.51	Put	Bond Future	7,283.8100	7.2838	8,159.0100	8.1590	12.016	0	0	0
2016/02/01	2044	04/08/2016	9.49	Call	Bond Future	2,681.6000	2.6816	2,168.1100	2.1681	(19.149)	0	0	0
2016/02/01	2044	04/08/2016	9.50	Put	Bond Future	7,344.0800	7.3441	8,223.3900	8.2234	11.973	0	0	0
2016/02/01	2044	03/11/2016			Bond Future	10.0741	90.1123	10.2458	88.7124	1.705	0.0000	0.0000	0
2016/02/01	2044	03/11/2016	10.42	Call	Bond Future	5,865.3700	5.8654	5,002.5400	5.0025	(14.711)	0	0	0
2016/02/01	2044	03/11/2016	10.41	Put	Bond Future	3,116.5700	3.1166	3,657.5900	3.6576	17.359	0	0	0
2016/02/01	2044	03/11/2016	10.43	Put	Bond Future	3,053.7600	3.0538	3,586.9800	3.5870	17.461	0	0	0
2016/02/01	2044	03/11/2016	10.42	Put	Bond Future	3,084.8800	3.0849	3,621.9900	3.6220	17.411	0	0	0
2016/02/01	2044	03/11/2016	10.43	Call	Bond Future	5,912.3400	5.9123	5,045.6200	5.0456	(14.660)	0	0	0
2016/02/01	2044	03/11/2016	10.41	Call	Bond Future	5,818.8500	5.8188	4,959.9300	4.9599	(14.761)	0	0	0
2016/02/01	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2046	04/02/2016			Bond Future	127.2453	127.2453	127.2339	127.2339	(0.009)	0.0000	0.0000	227
2016/02/01	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2046	04/02/2016	127.99	Put	Bond Future	744.6700	0.7447	756.1500	0.7561	1.542	0	0	0
2016/02/01	2046	04/02/2016	128.01	Put	Bond Future	764.6700	0.7647	776.1500	0.7761	1.501	0	0	0
2016/02/01	2046	04/02/2016	128.00	Put	Bond Future	754.6700	0.7547	766.1500	0.7661	1.521	0	0	0
2016/02/01	2046	05/05/2016			Bond Future	128.0745	128.0745	128.0896	128.0896	0.012	0.0000	0.0000	12,580
2016/02/01	2046	05/05/2016	129.99	Put	Bond Future	1,915.4500	1.9154	1,900.3900	1.9004	(0.786)	0	0	0
2016/02/01	2046	05/05/2016	130.01	Put	Bond Future	1,935.4500	1.9354	1,920.3900	1.9204	(0.778)	0	0	0
2016/02/01	2046	05/05/2016	130.00	Put	Bond Future	1,925.4500	1.9254	1,910.3900	1.9104	(0.782)	0	0	0
2016/02/01	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2046	04/08/2016			Bond Future	130.5080	130.5080	130.5491	130.5491	0.031	0.0000	0.0000	0
2016/02/01	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2046	04/08/2016	129.00	Call	Bond Future	1,508.0400	1.5080	1,549.0600	1.5491	2.720	0	0	0
2016/02/01	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2046	04/08/2016	129.01	Call	Bond Future	1,498.0400	1.4980	1,539.0600	1.5391	2.738	0	0	0
2016/02/01	2046	04/08/2016	129.02	Call	Bond Future	1,488.0400	1.4880	1,529.0600	1.5291	2.757	0	0	0
2016/02/01	2050	04/02/2016			Bond Future	137.2523	137.2523	137.2395	137.2395	(0.009)	0.0000	0.0000	1,424
2016/02/01	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2050	04/02/2016	137.99	Put	Bond Future	737.6900	0.7377	750.5400	0.7505	1.742	0	0	0
2016/02/01	2050	04/02/2016	138.01	Put	Bond Future	757.6900	0.7577	770.5400	0.7705	1.696	0	0	0
2016/02/01	2050	04/02/2016	138.00	Put	Bond Future	747.6900	0.7477	760.5400	0.7605	1.719	0	0	0
2016/02/01	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2050	05/05/2016			Bond Future	139.6887	139.6887	139.7081	139.7081	0.014	0.0000	0.0000	16,405
2016/02/01	2050	05/05/2016	138.00	Call	Bond Future	1,688.7200	1.6887	1,708.0600	1.7081	1.145	0	0	0
2016/02/01	2050	05/05/2016	137.99	Call	Bond Future	1,698.7200	1.6987	1,718.0600	1.7181	1.139	0	0	0
2016/02/01	2050	05/05/2016	138.01	Call	Bond Future	1,678.7200	1.6787	1,698.0600	1.6981	1.152	0	0	0
2016/02/01	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/02/01	2050	04/08/2016	139.14	Call	Bond Future	1,638.0500	1.6381	1,682.5400	1.6825	2.716	0	0	0
2016/02/01	2050	04/08/2016			Bond Future	140.7781	140.7781	140.8225	140.8225	0.032	0.0000	0.0000	0
2016/02/01	2050	04/08/2016	139.12	Call	Bond Future	1,658.0500	1.6581	1,702.5400	1.7025	2.683	0	0	0
2016/02/01	2050	04/08/2016	139.13	Call	Bond Future	1,648.0500	1.6481	1,692.5400	1.6925	2.700	0	0	0
2016/02/01	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	AL37	04/02/2016			Index Future	461.8460	461.8460	459.8510	459.8510	(0.432)	0.0000	0.0000	2
2016/02/01	AL37	05/05/2016			Index Future	470.1060	470.1060	468.1810	468.1810	(0.409)	0.0000	0.0000	2
2016/02/01	AL37	04/08/2016			Index Future	478.9610	478.9610	477.0890	477.0890	(0.391)	0.0000	0.0000	0
2016/02/01	AL7T	04/02/2016			Index Future	532.0760	532.0760	527.8120	527.8120	(0.801)	0.0000	0.0000	0
2016/02/01	AL7T	05/05/2016			Index Future	541.5930	541.5930	537.3740	537.3740	(0.779)	0.0000	0.0000	0
2016/02/01	AL7T	04/08/2016			Index Future	551.7930	551.7930	547.5990	547.5990	(0.760)	0.0000	0.0000	0
2016/02/01	ALBI	04/02/2016			Index Future	483.7520	483.7520	479.0200	479.0200	(0.978)	0.0000	0.0000	296
2016/02/01	ALBI	05/05/2016			Index Future	492.4040	492.4040	487.6970	487.6970	(0.956)	0.0000	0.0000	400
2016/02/01	ALBI	04/08/2016			Index Future	501.6780	501.6780	496.9770	496.9770	(0.937)	0.0000	0.0000	133
2016/02/01	ALBI	03/11/2016			Index Future	511.9210	511.9210	507.2630	507.2630	(0.910)	0.0000	0.0000	0
2016/02/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/02/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/02/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	C442	25/04/2042			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
2016/02/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/01	EL28	04/02/2016	128.99	Put	Bond Future	3,518.2100	3.5182	3,528.2600	3.5283	0.286	0	0	0
2016/02/01	EL28	04/02/2016			Bond Future	125.4718	125.4718	125.4617	125.4617	(0.008)	0.0000	0.0000	0
2016/02/01	EL28	04/02/2016	129.01	Put	Bond Future	3,538.2100	3.5382	3,548.2600	3.5483	0.284	0	0	0
2016/02/01	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	EL28	04/02/2016	129.00	Put	Bond Future	3,528.2100	3.5282	3,538.2600	3.5383	0.285	0	0	0
2016/02/01	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	EL28	05/05/2016			Bond Future	126.1241	126.1241	126.1398	126.1398	0.013	0.0000	0.0000	0
2016/02/01	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	EL28	05/05/2016	128.99	Put	Bond Future	2,865.9300	2.8659	2,850.1600	2.8502	(0.550)	0	0	0
2016/02/01	EL28	05/05/2016	129.01	Put	Bond Future	2,885.9300	2.8859	2,870.1600	2.8702	(0.546)	0	0	0
2016/02/01	EL28	05/05/2016	129.00	Put	Bond Future	2,875.9300	2.8759	2,860.1600	2.8602	(0.548)	0	0	0
2016/02/01	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	EL28	04/08/2016			Bond Future	128.5206	128.5206	128.5621	128.5621	0.032	0.0000	0.0000	0
2016/02/01	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	EL28	04/08/2016	126.86	Call	Bond Future	1,660.5600	1.6606	1,702.0600	1.7021	2.499	0	0	0
2016/02/01	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	EL28	04/08/2016	126.87	Call	Bond Future	1,650.5600	1.6506	1,692.0600	1.6921	2.514	0	0	0
2016/02/01	EL28	04/08/2016	126.88	Call	Bond Future	1,640.5600	1.6406	1,682.0600	1.6821	2.530	0	0	0
2016/02/01	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	ES33	04/02/2016			Bond Future	10.6169	78.4113	10.7759	77.4087	1.497	0.0000	0.0000	350
2016/02/01	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	ES33	04/02/2016	9.99	Put	Bond Future	4,162.3500	4.1624	5,164.8800	5.1649	24.086	0	0	0
2016/02/01	ES33	04/02/2016	10.01	Put	Bond Future	4,024.2200	4.0242	5,026.7500	5.0268	24.912	0	0	0
2016/02/01	ES33	04/02/2016	10.00	Put	Bond Future	4,093.2400	4.0932	5,095.7700	5.0958	24.492	0	0	0
2016/02/01	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	ES33	05/05/2016			Bond Future	10.7150	76.0225	10.8766	75.0194	1.508	0.0000	0.0000	8,426
2016/02/01	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	ES33	05/05/2016	9.99	Put	Bond Future	4,768.4100	4.7684	5,771.5500	5.7715	21.037	0	0	0
2016/02/01	ES33	05/05/2016	10.01	Put	Bond Future	4,630.7700	4.6308	5,633.9100	5.6339	21.662	0	0	0
2016/02/01	ES33	05/05/2016	10.00	Put	Bond Future	4,699.5400	4.6995	5,702.6800	5.7027	21.345	0	0	0
2016/02/01	ES33	04/08/2016			Bond Future	10.8055	77.4700	10.9701	76.4629	1.523	0.0000	0.0000	0
2016/02/01	ES33	04/08/2016	10.24	Put	Bond Future	3,625.4800	3.6255	4,632.5800	4.6326	27.778	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
2016/02/01	ES33	04/08/2016	10.26	Put	Bond Future	3,492.7300	3.4927	4,499.8300	4.4998	28.834	0	0	0
2016/02/01	ES33	04/08/2016	10.25	Put	Bond Future	3,559.0600	3.5591	4,566.1600	4.5662	28.297	0	0	0
2016/02/01	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	ES33	03/11/2016			Bond Future	10.8799	75.2440	11.0463	74.2380	1.530	0.0000	0.0000	0
2016/02/01	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	ES33	03/11/2016	11.31	Call	Bond Future	2,557.4500	2.5575	1,551.4100	1.5514	(39.338)	0	0	0
2016/02/01	ES33	03/11/2016	11.29	Call	Bond Future	2,441.5400	2.4415	1,435.5000	1.4355	(41.205)	0	0	0
2016/02/01	ES33	03/11/2016	11.30	Call	Bond Future	2,499.5300	2.4995	1,493.4900	1.4935	(40.249)	0	0	0
2016/02/01	ES42	04/02/2016			Bond Future	10.7466	82.8983	10.9006	81.7990	1.433	0.0000	0.0000	400
2016/02/01	ES42	05/05/2016			Bond Future	10.8440	80.1185	11.0007	79.0184	1.445	0.0000	0.0000	6,850
2016/02/01	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	GOVI	04/02/2016			GOVI	482.6390	482.6390	478.4190	478.4190	(0.874)	0.0000	0.0000	173
2016/02/01	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	GOVI	04/02/2016	511.99	Put	GOVI	293,510.0000	29.3510	335,710.0000	33.5710	14.378	0	0	0
2016/02/01	GOVI	04/02/2016	512.01	Put	GOVI	293,710.0000	29.3710	335,910.0000	33.5910	14.368	0	0	0
2016/02/01	GOVI	04/02/2016	512.00	Put	GOVI	293,610.0000	29.3610	335,810.0000	33.5810	14.373	0	0	0
2016/02/01	GOVI	05/05/2016	518.01	Put	GOVI	267,390.0000	26.7390	309,250.0000	30.9250	15.655	0	0	0
2016/02/01	GOVI	05/05/2016			GOVI	491.2710	491.2710	487.0850	487.0850	(0.852)	0.0000	0.0000	329
2016/02/01	GOVI	05/05/2016	518.00	Put	GOVI	267,290.0000	26.7290	309,150.0000	30.9150	15.661	0	0	0
2016/02/01	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	GOVI	05/05/2016	517.99	Put	GOVI	267,190.0000	26.7190	309,050.0000	30.9050	15.667	0	0	0
2016/02/01	GOVI	04/08/2016	520.99	Put	GOVI	204,660.0000	20.4660	246,370.0000	24.6370	20.380	0	0	0
2016/02/01	GOVI	04/08/2016			GOVI	500.5240	500.5240	496.3530	496.3530	(0.833)	0.0000	0.0000	0
2016/02/01	GOVI	04/08/2016	521.01	Put	GOVI	204,860.0000	20.4860	246,570.0000	24.6570	20.360	0	0	0
2016/02/01	GOVI	04/08/2016	521.00	Put	GOVI	204,760.0000	20.4760	246,470.0000	24.6470	20.370	0	0	0
2016/02/01	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	GOVI	03/11/2016	476.11	Call	GOVI	346,330.0000	34.6330	305,160.0000	30.5160	(11.888)	0	0	0
2016/02/01	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	GOVI	03/11/2016			GOVI	510.7430	510.7430	506.6260	506.6260	(0.806)	0.0000	0.0000	0
2016/02/01	GOVI	03/11/2016	476.12	Call	GOVI	346,230.0000	34.6230	305,060.0000	30.5060	(11.891)	0	0	0
2016/02/01	GOVI	03/11/2016	476.13	Call	GOVI	346,130.0000	34.6130	304,960.0000	30.4960	(11.894)	0	0	0
2016/02/01	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/02/01	IGOV	04/02/2016			Index Future	233.3030	233.3030	233.5010	233.5010	0.085	0.0000	0.0000	538

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
2016/02/01	IGOV	05/05/2016			Index Future	237.4450	237.4450	237.7010	237.7010	0.108	0.0000	0.0000	632
2016/02/01	IGOV	04/08/2016			Index Future	241.9080	241.9080	242.2150	242.2150	0.127	0.0000	0.0000	81
2016/02/01	IGOV	03/11/2016			Index Future	246.8290	246.8290	247.2090	247.2090	0.154	0.0000	0.0000	0
2016/02/01	ILBI	04/02/2016			Index Future	632.0510	632.0510	632.6020	632.6020	0.087	0.0000	0.0000	25
2016/02/01	ILBI	05/05/2016			Index Future	642.7830	642.7830	643.3390	643.3390	0.086	0.0000	0.0000	0
2016/02/01	ILBI	04/08/2016			Index Future	654.4700	654.4700	655.0270	655.0270	0.085	0.0000	0.0000	157
2016/02/01	IS01	19/12/2016			Interest Rate Swap	100.2204	100.2204	100.2257	100.2257	0.005	0.0000	0.0000	0
2016/02/01	IS01	16/03/2017			Interest Rate Swap	100.2785	100.2785	100.2891	100.2891	0.011	0.0000	0.0000	0
2016/02/01	IS02	18/12/2017			Interest Rate Swap	100.7227	100.7227	100.7454	100.7454	0.023	0.0000	0.0000	0
2016/02/01	IS02	16/03/2018			Interest Rate Swap	100.2218	100.2218	100.2443	100.2443	0.022	0.0000	0.0000	0
2016/02/01	IS05	17/12/2020			Interest Rate Swap	101.1198	101.1198	101.4797	101.4797	0.356	0.0000	0.0000	0
2016/02/01	IS05	16/03/2021			Interest Rate Swap	100.6569	100.6569	101.0367	101.0367	0.377	0.0000	0.0000	0
2016/02/01	IS10	17/12/2025			Interest Rate Swap	103.4166	103.4166	103.9497	103.9497	0.516	0.0000	0.0000	0
2016/02/01	IS10	16/03/2026			Interest Rate Swap	100.6963	100.6963	101.2451	101.2451	0.545	0.0000	0.0000	0
2016/02/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/02/01	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/02/01	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/02/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/02/01	JBAF	17/02/2016			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	2,000
2016/02/01	JBAF	16/03/2016			Jibar Tradeable Future	7.1500	92.8500	7.1500	92.8500	0.000	0.0000	0.0000	0
2016/02/01	JBAF	20/04/2016			Jibar Tradeable Future	7.2900	92.7100	7.2900	92.7100	0.000	0.0000	0.0000	0
2016/02/01	JBAF	18/05/2016			Jibar Tradeable Future	7.3800	92.6200	7.3800	92.6200	0.000	0.0000	0.0000	0
2016/02/01	JBAF	15/06/2016			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/02/01	JBAF	20/07/2016			Jibar Tradeable Future	7.5700	92.4300	7.5700	92.4300	0.000	0.0000	0.0000	0
2016/02/01	JBAF	21/09/2016			Jibar Tradeable Future	7.7500	92.2500	7.7500	92.2500	0.000	0.0000	0.0000	0
2016/02/01	JBAF	21/12/2016			Jibar Tradeable Future	7.9400	92.0600	7.9400	92.0600	0.000	0.0000	0.0000	0
2016/02/01	JBAF	15/03/2017			Jibar Tradeable Future	8.0800	91.9200	8.0800	91.9200	0.000	0.0000	0.0000	0
2016/02/01	JBAF	21/06/2017			Jibar Tradeable Future	8.1800	91.8200	8.1800	91.8200	0.000	0.0000	0.0000	0
2016/02/01	JBAF	20/09/2017			Jibar Tradeable Future	8.3100	91.6900	8.3100	91.6900	0.000	0.0000	0.0000	0
2016/02/01	JBAF	20/12/2017			Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000	0
2016/02/01	R023	04/02/2016	8.01	Put	Bond Future	5,370.8900	5.3709	5,952.5500	5.9525	10.830	0	0	0
2016/02/01	R023	04/02/2016			Bond Future	9.0664	96.7097	9.1854	96.1280	1.312	0.0000	0.0000	2,448
2016/02/01	R023	04/02/2016	8.00	Put	Bond Future	5,423.5500	5.4236	6,005.2100	6.0052	10.725	0	0	0
2016/02/01	R023	04/02/2016	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R023	04/02/2016	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R023	04/02/2016	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/01	R023	04/02/2016	7.99	Put	Bond Future	5,476.2500	5.4763	6,057.9100	6.0579	10.622	0	0	0
2016/02/01	R023	05/05/2016			Bond Future	9.1501	94.5096	9.2702	93.9392	1.313	0.0000	0.0000	9,491
2016/02/01	R023	05/05/2016	8.24	Put	Bond Future	4,850.4200	4.8504	5,319.4900	5.3195	9.671	0	0	0
2016/02/01	R023	05/05/2016	8.26	Put	Bond Future	4,765.8200	4.7658	5,231.5100	5.2315	9.771	0	0	0
2016/02/01	R023	05/05/2016	8.24	Call	Bond Future	384.5700	0.3846	283.2000	0.2832	(26.359)	0	0	0
2016/02/01	R023	05/05/2016	8.25	Put	Bond Future	4,807.8500	4.8079	5,275.2700	5.2753	9.722	0	0	0
2016/02/01	R023	05/05/2016	8.25	Call	Bond Future	392.5000	0.3925	289.4800	0.2895	(26.247)	0	0	0
2016/02/01	R023	05/05/2016	8.26	Call	Bond Future	400.9400	0.4009	296.1900	0.2962	(26.126)	0	0	0
2016/02/01	R023	04/08/2016	8.24	Call	Bond Future	752.9500	0.7530	619.7700	0.6198	(17.688)	0	0	0
2016/02/01	R023	04/08/2016	8.25	Put	Bond Future	5,388.1000	5.3881	5,815.9200	5.8159	7.940	0	0	0
2016/02/01	R023	04/08/2016			Bond Future	9.2206	96.3089	9.3427	95.7465	1.325	0.0000	0.0000	0
2016/02/01	R023	04/08/2016	8.25	Call	Bond Future	763.3100	0.7633	628.7300	0.6287	(17.631)	0	0	0
2016/02/01	R023	04/08/2016	8.26	Call	Bond Future	773.7800	0.7738	637.7900	0.6378	(17.575)	0	0	0
2016/02/01	R023	04/08/2016	8.24	Put	Bond Future	5,426.8600	5.4269	5,856.0800	5.8561	7.909	0	0	0
2016/02/01	R023	04/08/2016	8.26	Put	Bond Future	5,349.4800	5.3495	5,775.8900	5.7759	7.971	0	0	0
2016/02/01	R023	03/11/2016	9.73	Put	Bond Future	1,352.4200	1.3524	1,540.0600	1.5401	13.874	0	0	0
2016/02/01	R023	03/11/2016			Bond Future	9.2682	94.3246	9.3905	93.7776	1.320	0.0000	0.0000	0
2016/02/01	R023	03/11/2016	9.75	Put	Bond Future	1,322.3600	1.3224	1,506.8600	1.5069	13.952	0	0	0
2016/02/01	R023	03/11/2016	9.73	Call	Bond Future	3,396.5900	3.3966	3,037.2600	3.0373	(10.579)	0	0	0
2016/02/01	R023	03/11/2016	9.74	Put	Bond Future	1,337.3300	1.3373	1,523.3900	1.5234	13.913	0	0	0
2016/02/01	R023	03/11/2016	9.74	Call	Bond Future	3,425.1400	3.4251	3,064.2300	3.0642	(10.537)	0	0	0
2016/02/01	R023	03/11/2016	9.75	Call	Bond Future	3,453.7800	3.4538	3,091.3100	3.0913	(10.495)	0	0	0
2016/02/01	R035	04/02/2016	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R035	04/02/2016			Bond Future	9.9500	94.8561	9.8944	95.2951	(0.559)	0.0000	0.0000	1,788
2016/02/01	R035	04/02/2016	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R035	04/02/2016	103.99	Call	Bond Future	82,441.9300	82.4419	82,880.9100	82.8809	0.532	0	0	0
2016/02/01	R035	04/02/2016	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R035	04/02/2016	104.00	Call	Bond Future	82,442.7600	82.4428	82,881.7400	82.8817	0.532	0	0	0
2016/02/01	R035	04/02/2016	104.01	Call	Bond Future	82,443.5900	82.4436	82,882.5700	82.8826	0.532	0	0	0
2016/02/01	R035	05/05/2016	10.37	Call	Bond Future	2,576.5000	2.5765	3,083.1700	3.0832	19.665	0	0	0
2016/02/01	R035	05/05/2016			Bond Future	10.0300	92.0139	9.9649	92.5206	(0.649)	0.0000	0.0000	4,105
2016/02/01	R035	05/05/2016	10.35	Call	Bond Future	2,428.1500	2.4281	2,934.8200	2.9348	20.867	0	0	0
2016/02/01	R035	05/05/2016	10.36	Call	Bond Future	2,502.3800	2.5024	3,009.0500	3.0090	20.248	0	0	0
2016/02/01	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R035	04/08/2016			Bond Future	10.0900	93.8192	10.0274	94.3006	(0.621)	0.0000	0.0000	0
2016/02/01	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R035	04/08/2016	10.35	Call	Bond Future	1,957.1400	1.9571	2,438.5900	2.4386	24.600	0	0	0
2016/02/01	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R035	04/08/2016	10.36	Call	Bond Future	2,031.0800	2.0311	2,512.5300	2.5125	23.704	0	0	0
2016/02/01	R035	04/08/2016	10.37	Call	Bond Future	2,104.9300	2.1049	2,586.3800	2.5864	22.872	0	0	0
2016/02/01	R186	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R186	04/02/2016	8.40	Put	Bond Future	6,000.0800	6.0001	6,958.1800	6.9582	15.968	0	0	0
2016/02/01	R186	04/02/2016	8.83	Put	Bond Future	2,775.8200	2.7758	3,699.0700	3.6991	33.260	0	0	33

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2016/02/01	R186	04/02/2016	9.20	Call	Bond Future	646.7200		0.6467	129.5300	0.1295	(79.971)	0	0	0
2016/02/01	R186	04/02/2016			Bond Future	9.2051		110.1864	9.3393	109.2283	1.458	0.0000	0.0000	31,318
2016/02/01	R186	04/02/2016	7.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R186	04/02/2016	8.02	Put	Bond Future	8,989.2100		8.9892	9,947.3900	9.9474	10.659	0	0	0
2016/02/01	R186	04/02/2016	7.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	680
2016/02/01	R186	04/02/2016	8.45	Call	Bond Future	0.1900		0.0002	0.0000	0.0000	(100.000)	0	0	350
2016/02/01	R186	04/02/2016	8.75	Call	Bond Future	14.2700		0.0143	0.0400	0.0000	(99.720)	0	0	0
2016/02/01	R186	04/02/2016	7.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R186	04/02/2016	7.50	Put	Bond Future	13,252.9900		13.2530	14,211.1700	14.2112	7.230	0	0	0
2016/02/01	R186	04/02/2016	8.83	Call	Bond Future	35.2000		0.0352	0.2700	0.0003	(99.233)	0	0	0
2016/02/01	R186	04/02/2016	8.65	Put	Bond Future	4,093.4900		4.0935	5,047.6300	5.0476	23.309	0	0	340
2016/02/01	R186	04/02/2016	8.70	Put	Bond Future	3,720.3100		3.7203	4,670.7400	4.6707	25.547	0	0	5,000
2016/02/01	R186	04/02/2016	8.80	Put	Bond Future	2,989.3000		2.9893	3,922.2000	3.9222	31.208	0	0	5,000
2016/02/01	R186	04/02/2016	7.49	Put	Bond Future	13,337.0100		13.3370	14,295.1900	14.2952	7.184	0	0	0
2016/02/01	R186	04/02/2016	8.85	Put	Bond Future	2,635.4800		2.6355	3,550.7100	3.5507	34.727	0	0	0
2016/02/01	R186	04/02/2016	7.51	Put	Bond Future	13,169.0500		13.1690	14,127.2300	14.1272	7.276	0	0	0
2016/02/01	R186	04/02/2016	8.02	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	700
2016/02/01	R186	04/02/2016	8.40	Call	Bond Future	0.0800		0.0001	0.0000	0.0000	(100.000)	0	0	680
2016/02/01	R186	04/02/2016	7.90	Put	Bond Future	9,955.0800		9.9551	10,913.2600	10.9133	9.625	0	0	0
2016/02/01	R186	04/02/2016	8.45	Put	Bond Future	5,614.5800		5.6146	6,572.5700	6.5726	17.063	0	0	0
2016/02/01	R186	04/02/2016	9.20	Put	Bond Future	683.2200		0.6832	1,124.2100	1.1242	64.546	0	0	700
2016/02/01	R186	04/02/2016	8.75	Put	Bond Future	3,351.6400		3.3516	4,295.5900	4.2956	28.164	0	0	11,695
2016/02/01	R186	04/02/2016	8.65	Call	Bond Future	4.0400		0.0040	0.0000	0.0000	(100.000)	0	0	0
2016/02/01	R186	04/02/2016	8.85	Call	Bond Future	43.3700		0.0434	0.4200	0.0004	(99.032)	0	0	0
2016/02/01	R186	04/02/2016	8.70	Call	Bond Future	7.7600		0.0078	0.0100	0.0000	(99.871)	0	0	0
2016/02/01	R186	04/02/2016	8.80	Call	Bond Future	25.4100		0.0254	0.1300	0.0001	(99.488)	0	0	0
2016/02/01	R186	05/05/2016			Bond Future	9.2791		112.1572	9.4151	111.2073	1.465	0.0000	0.0000	33,397
2016/02/01	R186	05/05/2016	8.34	Call	Bond Future	549.0300		0.5490	389.8900	0.3899	(28.986)	0	0	0
2016/02/01	R186	05/05/2016	8.75	Put	Bond Future	5,013.1700		5.0132	5,672.3400	5.6723	13.149	0	0	1,900
2016/02/01	R186	05/05/2016	8.35	Call	Bond Future	560.4500		0.5605	398.6600	0.3987	(28.868)	0	0	0
2016/02/01	R186	05/05/2016	8.85	Put	Bond Future	4,502.1000		4.5021	5,123.4500	5.1235	13.801	0	0	5,350
2016/02/01	R186	05/05/2016	8.33	Call	Bond Future	537.8000		0.5378	381.2700	0.3813	(29.106)	0	0	0
2016/02/01	R186	05/05/2016	8.75	Call	Bond Future	1,203.4200		1.2034	912.6700	0.9127	(24.160)	0	0	0
2016/02/01	R186	05/05/2016	8.35	Put	Bond Future	7,372.3400		7.3723	8,160.4700	8.1605	10.690	0	0	0
2016/02/01	R186	05/05/2016	7.56	Put	Bond Future	13,150.5500		13.1506	14,068.9200	14.0689	6.984	0	0	0
2016/02/01	R186	05/05/2016	8.34	Put	Bond Future	7,437.3700		7.4374	8,228.1500	8.2282	10.633	0	0	0
2016/02/01	R186	05/05/2016	8.85	Call	Bond Future	1,426.2000		1.4262	1,097.6300	1.0976	(23.038)	0	0	0
2016/02/01	R186	05/05/2016	7.56	Call	Bond Future	81.5900		0.0816	50.0400	0.0500	(38.669)	0	0	0
2016/02/01	R186	05/05/2016	8.33	Put	Bond Future	7,502.6500		7.5026	8,296.0400	8.2960	10.575	0	0	0
2016/02/01	R186	04/08/2016	8.51	Put	Bond Future	7,339.5400		7.3395	8,026.4000	8.0264	9.358	0	0	0
2016/02/01	R186	04/08/2016			Bond Future	9.3428		108.9886	9.4811	108.0424	1.480	0.0000	0.0000	0
2016/02/01	R186	04/08/2016	8.50	Put	Bond Future	7,394.9900		7.3950	8,084.4400	8.0844	9.323	0	0	0
2016/02/01	R186	04/08/2016	8.51	Call	Bond Future	1,390.1500		1.3901	1,130.7900	1.1308	(18.657)	0	0	0
2016/02/01	R186	04/08/2016	8.49	Call	Bond Future	1,353.7500		1.3538	1,099.4900	1.0995	(18.782)	0	0	0
2016/02/01	R186	04/08/2016	8.50	Call	Bond Future	1,371.4800		1.3715	1,114.7100	1.1147	(18.722)	0	0	0
2016/02/01	R186	04/08/2016	8.49	Put	Bond Future	7,451.4400		7.4514	8,143.4000	8.1434	9.286	0	0	0
2016/02/01	R197	04/02/2016	297.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2016/02/01	R197	04/02/2016			Bond Future	287.6669		287.6669	288.7713	288.7713	0.384	0.0000	0.0000	46
2016/02/01	R197	04/02/2016	296.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R197	04/02/2016	297.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R197	04/02/2016	296.99	Put	Bond Future	9,323.1500		9.3232	8,218.7400	8.2187	(11.846)	0	0	0
2016/02/01	R197	04/02/2016	297.01	Put	Bond Future	9,343.1500		9.3432	8,238.7400	8.2387	(11.821)	0	0	0
2016/02/01	R197	04/02/2016	297.00	Put	Bond Future	9,333.1500		9.3332	8,228.7400	8.2287	(11.833)	0	0	0
2016/02/01	R197	05/05/2016			Bond Future	292.7738		292.7738	293.9653	293.9653	0.407	0.0000	0.0000	1,254
2016/02/01	R197	05/05/2016	300.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R197	05/05/2016	299.99	Put	Bond Future	7,216.2300		7.2162	6,024.6700	6.0247	(16.512)	0	0	0
2016/02/01	R197	05/05/2016	300.01	Put	Bond Future	7,236.2300		7.2362	6,044.6700	6.0447	(16.467)	0	0	0
2016/02/01	R197	05/05/2016	300.00	Put	Bond Future	7,226.2300		7.2262	6,034.6700	6.0347	(16.489)	0	0	0
2016/02/01	R197	05/05/2016	300.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R197	05/05/2016	299.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R197	04/08/2016	293.98	Put	Bond Future	2,121.5600		2.1216	862.5900	0.8626	(59.342)	0	0	0
2016/02/01	R197	04/08/2016			Bond Future	291.8584		291.8584	293.1174	293.1174	0.431	0.0000	0.0000	0
2016/02/01	R197	04/08/2016	293.97	Put	Bond Future	2,111.5600		2.1116	852.5900	0.8526	(59.623)	0	0	0
2016/02/01	R197	04/08/2016	293.98	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R197	04/08/2016	293.96	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R197	04/08/2016	293.97	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R197	04/08/2016	293.96	Put	Bond Future	2,101.5600		2.1016	842.5900	0.8426	(59.906)	0	0	0
2016/02/01	R202	04/02/2016			Bond Future	237.4990		237.4990	237.4768	237.4768	(0.009)	0.0000	0.0000	946
2016/02/01	R202	04/02/2016	239.99	Put	Bond Future	2,491.0000		2.4910	2,513.2300	2.5132	0.892	0	0	0
2016/02/01	R202	04/02/2016	240.01	Put	Bond Future	2,511.0000		2.5110	2,533.2300	2.5332	0.885	0	0	0
2016/02/01	R202	04/02/2016	240.00	Put	Bond Future	2,501.0000		2.5010	2,523.2300	2.5232	0.889	0	0	0
2016/02/01	R202	04/02/2016	239.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R202	04/02/2016	240.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R202	04/02/2016	240.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R202	05/05/2016	246.99	Put	Bond Future	5,274.7900		5.2748	5,241.5600	5.2416	(0.630)	0	0	0
2016/02/01	R202	05/05/2016			Bond Future	241.7152		241.7152	241.7484	241.7484	0.014	0.0000	0.0000	42,536
2016/02/01	R202	05/05/2016	247.01	Put	Bond Future	5,294.7900		5.2948	5,261.5600	5.2616	(0.628)	0	0	0
2016/02/01	R202	05/05/2016	246.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R202	05/05/2016	247.00	Put	Bond Future	5,284.7900		5.2848	5,251.5600	5.2516	(0.629)	0	0	0
2016/02/01	R202	05/05/2016	247.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R202	05/05/2016	247.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R202	04/08/2016	243.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R202	04/08/2016			Bond Future	242.8668		242.8668	242.9414	242.9414	0.031	0.0000	0.0000	0
2016/02/01	R202	04/08/2016	243.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R202	04/08/2016	243.24	Put	Bond Future	373.2000		0.3732	298.6300	0.2986	(19.981)	0	0	0
2016/02/01	R202	04/08/2016	243.26	Put	Bond Future	393.2000		0.3932	318.6300	0.3186	(18.965)	0	0	0
2016/02/01	R202	04/08/2016	243.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R202	04/08/2016	243.25	Put	Bond Future	383.2000		0.3832	308.6300	0.3086	(19.460)	0	0	0
2016/02/01	R203	04/02/2016	7.25	Put	Bond Future	1,145.8700		1.1459	1,335.1300	1.3351	16.517	0	0	0
2016/02/01	R203	04/02/2016	7.26	Put	Bond Future	1,130.8900		1.1309	1,320.1500	1.3201	16.735	0	0	0
2016/02/01	R203	04/02/2016			Bond Future	8.0206		103.6565	8.1490	103.4672	1.601	0.0000	0.0000	6,761
2016/02/01	R203	04/02/2016	7.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R203	04/02/2016	7.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/01	R203	04/02/2016	7.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R203	04/02/2016	7.24	Put	Bond Future	1,160.8600	1.1609	1,350.1200	1.3501	16.303	0	0	0
2016/02/01	R203	05/05/2016	7.25	Put	Bond Future	1,224.6300	1.2246	1,372.7400	1.3727	12.094	0	0	0
2016/02/01	R203	05/05/2016			Bond Future	8.1685	101.3401	8.3034	101.1709	1.652	0.0000	0.0000	13,429
2016/02/01	R203	05/05/2016	7.26	Call	Bond Future	64.0800	0.0641	42.5300	0.0425	(33.630)	0	0	0
2016/02/01	R203	05/05/2016	7.24	Call	Bond Future	60.8200	0.0608	40.1800	0.0402	(33.936)	0	0	0
2016/02/01	R203	05/05/2016	7.25	Call	Bond Future	62.3800	0.0624	41.3000	0.0413	(33.793)	0	0	0
2016/02/01	R203	05/05/2016	7.26	Put	Bond Future	1,213.5800	1.2136	1,361.2200	1.3612	12.166	0	0	0
2016/02/01	R203	05/05/2016	7.24	Put	Bond Future	1,235.8300	1.2358	1,384.3800	1.3844	12.020	0	0	0
2016/02/01	R203	04/08/2016	7.26	Call	Bond Future	113.4900	0.1135	86.2900	0.0863	(23.967)	0	0	0
2016/02/01	R203	04/08/2016			Bond Future	8.2841	103.2696	8.4319	103.1175	1.783	0.0000	0.0000	0
2016/02/01	R203	04/08/2016	7.24	Call	Bond Future	109.8000	0.1098	83.3100	0.0833	(24.126)	0	0	0
2016/02/01	R203	04/08/2016	7.25	Call	Bond Future	111.6300	0.1116	84.7900	0.0848	(24.044)	0	0	0
2016/02/01	R203	04/08/2016	7.24	Put	Bond Future	1,194.3500	1.1944	1,319.9100	1.3199	10.513	0	0	0
2016/02/01	R203	04/08/2016	7.26	Put	Bond Future	1,177.1000	1.1771	1,301.9500	1.3019	10.607	0	0	0
2016/02/01	R203	04/08/2016	7.25	Put	Bond Future	1,185.7100	1.1857	1,310.9200	1.3109	10.560	0	0	0
2016/02/01	R203	03/11/2016	8.86	Call	Bond Future	748.8200	0.7488	666.6100	0.6666	(10.979)	0	0	0
2016/02/01	R203	03/11/2016			Bond Future	8.2838	101.1859	8.4402	101.0598	1.887	0.0000	0.0000	0
2016/02/01	R203	03/11/2016	8.84	Call	Bond Future	737.8200	0.7378	656.2200	0.6562	(11.060)	0	0	0
2016/02/01	R203	03/11/2016	8.85	Call	Bond Future	743.3100	0.7433	661.4100	0.6614	(11.018)	0	0	0
2016/02/01	R203	03/11/2016	8.84	Put	Bond Future	290.3800	0.2904	334.8900	0.3349	15.328	0	0	0
2016/02/01	R203	03/11/2016	8.86	Put	Bond Future	285.3400	0.2853	329.2400	0.3292	15.385	0	0	0
2016/02/01	R203	03/11/2016	8.85	Put	Bond Future	287.8500	0.2879	332.0600	0.3321	15.359	0	0	0
2016/02/01	R204	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R204	04/02/2016			Bond Future	8.4636	99.9191	8.5822	99.6254	1.401	0.0000	0.0000	17,190
2016/02/01	R204	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R204	04/02/2016	7.49	Put	Bond Future	2,452.0400	2.4520	2,745.6800	2.7457	11.975	0	0	0
2016/02/01	R204	04/02/2016	7.51	Put	Bond Future	2,400.9200	2.4009	2,694.5600	2.6946	12.230	0	0	0
2016/02/01	R204	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R204	04/02/2016	7.50	Put	Bond Future	2,426.4800	2.4265	2,720.1200	2.7201	12.101	0	0	0
2016/02/01	R204	05/05/2016	7.75	Call	Bond Future	166.7700	0.1668	119.9400	0.1199	(28.081)	0	0	0
2016/02/01	R204	05/05/2016			Bond Future	8.5922	101.7062	8.7133	101.4305	1.410	0.0000	0.0000	28,816
2016/02/01	R204	05/05/2016	7.76	Call	Bond Future	170.6400	0.1706	122.9600	0.1230	(27.942)	0	0	0
2016/02/01	R204	05/05/2016	7.74	Put	Bond Future	2,130.3400	2.1303	2,360.0700	2.3601	10.784	0	0	0
2016/02/01	R204	05/05/2016	7.76	Put	Bond Future	2,091.1600	2.0912	2,319.2100	2.3192	10.905	0	0	0
2016/02/01	R204	05/05/2016	7.74	Call	Bond Future	163.0900	0.1631	117.0900	0.1171	(28.205)	0	0	0
2016/02/01	R204	05/05/2016	7.75	Put	Bond Future	2,110.6500	2.1106	2,339.5500	2.3396	10.845	0	0	0
2016/02/01	R204	04/08/2016			Bond Future	8.7038	99.6014	8.8296	99.3404	1.446	0.0000	0.0000	0
2016/02/01	R204	04/08/2016	7.74	Put	Bond Future	2,312.1200	2.3121	2,517.4900	2.5175	8.882	0	0	0
2016/02/01	R204	04/08/2016	7.76	Put	Bond Future	2,278.4000	2.2784	2,482.4400	2.4824	8.955	0	0	0
2016/02/01	R204	04/08/2016	7.75	Put	Bond Future	2,295.1300	2.2951	2,499.8500	2.4999	8.920	0	0	0
2016/02/01	R204	04/08/2016	7.74	Call	Bond Future	283.7700	0.2838	228.1600	0.2282	(19.597)	0	0	0
2016/02/01	R204	04/08/2016	7.75	Call	Bond Future	288.0900	0.2881	231.8300	0.2318	(19.529)	0	0	0
2016/02/01	R204	04/08/2016	7.76	Call	Bond Future	292.6700	0.2927	235.7300	0.2357	(19.455)	0	0	0
2016/02/01	R204	03/11/2016			Bond Future	8.7526	101.6182	8.8792	101.3805	1.447	0.0000	0.0000	0
2016/02/01	R204	03/11/2016	9.21	Put	Bond Future	524.9000	0.5249	607.3400	0.6073	15.706	0	0	0
2016/02/01	R204	03/11/2016	9.23	Put	Bond Future	512.8200	0.5128	593.8100	0.5938	15.793	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
2016/02/01	R204	03/11/2016	9.22	Put	Bond Future	518.6700	0.5187	600.3800	0.6004	15.754	0	0	0
2016/02/01	R204	03/11/2016	9.22	Call	Bond Future	1,392.1800	1.3922	1,236.2400	1.2362	(11.201)	0	0	0
2016/02/01	R204	03/11/2016	9.21	Call	Bond Future	1,379.8200	1.3798	1,224.6100	1.2246	(11.249)	0	0	0
2016/02/01	R204	03/11/2016	9.23	Call	Bond Future	1,404.9100	1.4049	1,248.2500	1.2483	(11.151)	0	0	0
2016/02/01	R207	04/02/2016	7.27	Put	Bond Future	4,700.9300	4.7009	5,076.9300	5.0769	7.998	0	0	0
2016/02/01	R207	04/02/2016	7.49	Put	Bond Future	3,963.6300	3.9636	4,339.6300	4.3396	9.486	0	0	0
2016/02/01	R207	04/02/2016			Bond Future	8.7078	95.7220	8.8266	95.3460	1.363	0.0000	0.0000	19,910
2016/02/01	R207	04/02/2016	7.51	Put	Bond Future	3,896.9300	3.8969	4,272.9300	4.2729	9.649	0	0	0
2016/02/01	R207	04/02/2016	7.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	43
2016/02/01	R207	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	19
2016/02/01	R207	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R207	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R207	04/02/2016	7.50	Put	Bond Future	3,930.2700	3.9303	4,306.2700	4.3063	9.567	0	0	0
2016/02/01	R207	05/05/2016	7.86	Put	Bond Future	3,128.6600	3.1287	3,436.3300	3.4363	9.834	0	0	0
2016/02/01	R207	05/05/2016			Bond Future	8.8243	97.4341	8.9450	97.0735	1.367	0.0000	0.0000	30,316
2016/02/01	R207	05/05/2016	7.85	Put	Bond Future	3,155.6300	3.1556	3,464.2500	3.4643	9.780	0	0	0
2016/02/01	R207	05/05/2016	7.56	Put	Bond Future	3,971.6400	3.9716	4,302.9300	4.3029	8.341	0	0	0
2016/02/01	R207	05/05/2016	7.84	Put	Bond Future	3,182.6900	3.1827	3,492.2500	3.4923	9.726	0	0	0
2016/02/01	R207	05/05/2016	7.56	Call	Bond Future	91.0600	0.0911	61.7900	0.0618	(32.144)	0	0	43
2016/02/01	R207	05/05/2016	7.85	Call	Bond Future	181.9900	0.1820	130.0500	0.1301	(28.540)	0	0	0
2016/02/01	R207	05/05/2016	7.86	Call	Bond Future	186.1100	0.1861	133.2200	0.1332	(28.419)	0	0	0
2016/02/01	R207	05/05/2016	7.84	Call	Bond Future	177.9400	0.1779	126.9400	0.1269	(28.661)	0	0	0
2016/02/01	R207	04/08/2016			Bond Future	8.9257	95.6445	9.0497	95.2964	1.389	0.0000	0.0000	0
2016/02/01	R207	04/08/2016	7.99	Put	Bond Future	3,110.2100	3.1102	3,377.9300	3.3779	8.608	0	0	0
2016/02/01	R207	04/08/2016	8.01	Put	Bond Future	3,064.6100	3.0646	3,330.5400	3.3305	8.677	0	0	0
2016/02/01	R207	04/08/2016	8.00	Put	Bond Future	3,087.3700	3.0874	3,354.2000	3.3542	8.643	0	0	0
2016/02/01	R207	04/08/2016	8.01	Call	Bond Future	445.7200	0.4457	363.5800	0.3636	(18.429)	0	0	0
2016/02/01	R207	04/08/2016	7.99	Call	Bond Future	433.1400	0.4331	352.7900	0.3528	(18.551)	0	0	0
2016/02/01	R207	04/08/2016	8.00	Call	Bond Future	439.3900	0.4394	358.1500	0.3581	(18.489)	0	0	0
2016/02/01	R208	04/02/2016			Bond Future	8.8768	93.7930	8.9907	93.3569	1.283	0.0000	0.0000	39,607
2016/02/01	R208	04/02/2016	7.74	Put	Bond Future	4,495.4500	4.4955	4,931.5400	4.9315	9.701	0	0	0
2016/02/01	R208	04/02/2016	7.76	Put	Bond Future	4,414.0800	4.4141	4,850.1700	4.8502	9.880	0	0	0
2016/02/01	R208	04/02/2016	7.75	Put	Bond Future	4,454.7500	4.4548	4,890.8400	4.8908	9.789	0	0	0
2016/02/01	R208	04/02/2016	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R208	04/02/2016	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R208	04/02/2016	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R208	05/05/2016	7.99	Call	Bond Future	236.0300	0.2360	172.2900	0.1723	(27.005)	0	0	0
2016/02/01	R208	05/05/2016	8.00	Put	Bond Future	3,920.2300	3.9202	4,277.8900	4.2779	9.123	0	0	0
2016/02/01	R208	05/05/2016			Bond Future	8.9755	92.0690	9.0906	91.6465	1.282	0.0000	0.0000	39,228
2016/02/01	R208	05/05/2016	8.00	Call	Bond Future	241.2200	0.2412	176.3600	0.1764	(26.888)	0	0	0
2016/02/01	R208	05/05/2016	8.01	Call	Bond Future	246.5000	0.2465	180.5000	0.1805	(26.775)	0	0	0
2016/02/01	R208	05/05/2016	7.99	Put	Bond Future	3,953.6700	3.9537	4,312.4500	4.3125	9.075	0	0	0
2016/02/01	R208	05/05/2016	8.01	Put	Bond Future	3,886.8900	3.8869	4,243.4100	4.2434	9.172	0	0	0
2016/02/01	R208	04/08/2016	8.01	Put	Bond Future	4,282.4800	4.2825	4,607.1300	4.6071	7.581	0	0	0
2016/02/01	R208	04/08/2016			Bond Future	9.0609	93.8221	9.1782	93.4100	1.294	0.0000	0.0000	0
2016/02/01	R208	04/08/2016	8.00	Put	Bond Future	4,312.5000	4.3125	4,638.1300	4.6381	7.551	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
2016/02/01	R208	04/08/2016	7.99	Call	Bond Future	473.0100	0.4730	387.4600	0.3875	(18.086)	0	0	0
2016/02/01	R208	04/08/2016	8.00	Call	Bond Future	479.9400	0.4799	393.4300	0.3934	(18.025)	0	0	0
2016/02/01	R208	04/08/2016	8.01	Call	Bond Future	486.9500	0.4870	399.4600	0.3995	(17.967)	0	0	0
2016/02/01	R208	04/08/2016	7.99	Put	Bond Future	4,342.6100	4.3426	4,669.2000	4.6692	7.521	0	0	0
2016/02/01	R208	03/11/2016	9.59	Put	Bond Future	964.8600	0.9649	1,097.5600	1.0976	13.753	0	0	0
2016/02/01	R208	03/11/2016			Bond Future	9.1112	92.3170	9.2284	91.9230	1.286	0.0000	0.0000	0
2016/02/01	R208	03/11/2016	9.58	Put	Bond Future	975.8100	0.9758	1,109.6600	1.1097	13.717	0	0	0
2016/02/01	R208	03/11/2016	9.57	Call	Bond Future	2,518.0500	2.5181	2,259.1000	2.2591	(10.284)	0	0	0
2016/02/01	R208	03/11/2016	9.58	Call	Bond Future	2,539.7200	2.5397	2,279.6100	2.2796	(10.242)	0	0	0
2016/02/01	R208	03/11/2016	9.59	Call	Bond Future	2,561.7700	2.5618	2,300.5100	2.3005	(10.198)	0	0	0
2016/02/01	R208	03/11/2016	9.57	Put	Bond Future	987.1600	0.9872	1,122.1700	1.1222	13.677	0	0	0
2016/02/01	R209	04/02/2016	8.74	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/02/01	R209	04/02/2016	8.75	Put	Bond Future	6,805.7200	6.8057	7,856.7200	7.8567	15.443	0	0	0
2016/02/01	R209	04/02/2016			Bond Future	9.6994	71.9555	9.8588	70.9045	1.643	0.0000	0.0000	30,538
2016/02/01	R209	04/02/2016	8.75	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/02/01	R209	04/02/2016	8.76	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/02/01	R209	04/02/2016	9.52	Put	Bond Future	1,429.5700	1.4296	2,274.4900	2.2745	59.103	0	0	2,200
2016/02/01	R209	04/02/2016	8.74	Put	Bond Future	6,882.7000	6.8827	7,933.7000	7.9337	15.270	0	0	0
2016/02/01	R209	04/02/2016	8.76	Put	Bond Future	6,728.8500	6.7288	7,779.8500	7.7799	15.619	0	0	0
2016/02/01	R209	04/02/2016	9.52	Call	Bond Future	216.4300	0.2164	10.3400	0.0103	(95.222)	0	0	0
2016/02/01	R209	05/05/2016			Bond Future	9.7627	70.0929	9.9243	69.0393	1.655	0.0000	0.0000	13,361
2016/02/01	R209	05/05/2016	9.00	Call	Bond Future	812.6300	0.8126	572.4700	0.5725	(29.553)	0	0	6,700
2016/02/01	R209	05/05/2016	8.25	Put	Bond Future	11,351.1300	11.3511	12,342.9300	12.3429	8.737	0	0	0
2016/02/01	R209	05/05/2016	8.99	Put	Bond Future	6,198.9700	6.1990	7,015.7900	7.0158	13.177	0	0	0
2016/02/01	R209	05/05/2016	9.01	Put	Bond Future	6,081.3500	6.0813	6,891.2400	6.8912	13.318	0	0	0
2016/02/01	R209	05/05/2016	9.00	Put	Bond Future	6,139.7300	6.1397	6,953.1500	6.9532	13.248	0	0	0
2016/02/01	R209	05/05/2016	9.01	Call	Bond Future	828.0700	0.8281	584.3800	0.5844	(29.429)	0	0	0
2016/02/01	R209	05/05/2016	8.25	Call	Bond Future	158.8500	0.1588	97.0700	0.0971	(38.892)	0	0	6,700
2016/02/01	R209	05/05/2016	8.99	Call	Bond Future	797.9400	0.7979	561.1800	0.5612	(29.671)	0	0	0
2016/02/01	R209	04/08/2016	9.26	Call	Bond Future	2,011.1000	2.0111	1,629.1200	1.6291	(18.994)	0	0	0
2016/02/01	R209	04/08/2016			Bond Future	9.8183	71.4276	9.9825	70.3678	1.672	0.0000	0.0000	0
2016/02/01	R209	04/08/2016	10.60	Call	Bond Future	6,456.1900	6.4562	5,678.8700	5.6789	(12.040)	0	0	6,000
2016/02/01	R209	04/08/2016	9.60	Put	Bond Future	4,344.5200	4.3445	4,914.3600	4.9144	13.116	0	0	0
2016/02/01	R209	04/08/2016	9.24	Call	Bond Future	1,965.1000	1.9651	1,589.3400	1.5893	(19.122)	0	0	0
2016/02/01	R209	04/08/2016	9.25	Call	Bond Future	1,987.9200	1.9879	1,609.0600	1.6091	(19.058)	0	0	0
2016/02/01	R209	04/08/2016	10.60	Put	Bond Future	1,626.5500	1.6266	1,909.0700	1.9091	17.369	0	0	0
2016/02/01	R209	04/08/2016	9.24	Put	Bond Future	5,907.8400	5.9078	6,591.9200	6.5919	11.579	0	0	0
2016/02/01	R209	04/08/2016	9.26	Put	Bond Future	5,811.8400	5.8118	6,489.7000	6.4897	11.663	0	0	0
2016/02/01	R209	04/08/2016	9.60	Call	Bond Future	2,895.0600	2.8951	2,405.0600	2.4051	(16.925)	0	0	6,000
2016/02/01	R209	04/08/2016	9.25	Put	Bond Future	5,859.6100	5.8596	6,540.5900	6.5406	11.622	0	0	0
2016/02/01	R209	03/11/2016	10.26	Call	Bond Future	4,765.2600	4.7653	4,091.5700	4.0916	(14.138)	0	0	0
2016/02/01	R209	03/11/2016			Bond Future	9.8577	69.7217	10.0234	68.6604	1.680	0.0000	0.0000	0
2016/02/01	R209	03/11/2016	10.24	Call	Bond Future	4,689.9000	4.6899	4,022.1400	4.0221	(14.238)	0	0	0
2016/02/01	R209	03/11/2016	10.25	Call	Bond Future	4,727.5200	4.7275	4,056.7900	4.0568	(14.188)	0	0	0
2016/02/01	R209	03/11/2016	10.24	Put	Bond Future	2,278.0200	2.2780	2,671.5800	2.6716	17.276	0	0	0
2016/02/01	R209	03/11/2016	10.26	Put	Bond Future	2,230.7800	2.2308	2,618.4100	2.6184	17.376	0	0	0
2016/02/01	R209	03/11/2016	10.25	Put	Bond Future	2,254.2900	2.2543	2,644.8800	2.6449	17.327	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
2016/02/01	R210	04/02/2016	184.99	Put	Bond Future	5,602.7900	5.6028	5,619.5400	5.6195	0.299	0	0	0
2016/02/01	R210	04/02/2016			Bond Future	179.3872	179.3872	179.3705	179.3705	(0.009)	0.0000	0.0000	331
2016/02/01	R210	04/02/2016	185.01	Put	Bond Future	5,622.7900	5.6228	5,639.5400	5.6395	0.298	0	0	0
2016/02/01	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R210	04/02/2016	185.00	Put	Bond Future	5,612.7900	5.6128	5,629.5400	5.6295	0.298	0	0	0
2016/02/01	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R210	05/05/2016			Bond Future	180.4047	180.4047	180.4251	180.4251	0.011	0.0000	0.0000	847
2016/02/01	R210	05/05/2016	184.99	Put	Bond Future	4,585.3400	4.5853	4,564.9000	4.5649	(0.446)	0	0	0
2016/02/01	R210	05/05/2016	185.00	Put	Bond Future	4,595.3400	4.5953	4,574.9000	4.5749	(0.445)	0	0	0
2016/02/01	R210	05/05/2016	185.01	Put	Bond Future	4,605.3400	4.6053	4,584.9000	4.5849	(0.444)	0	0	0
2016/02/01	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R210	04/08/2016			Bond Future	183.8323	183.8323	183.8893	183.8893	0.031	0.0000	0.0000	0
2016/02/01	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R210	04/08/2016	181.50	Call	Bond Future	2,332.2900	2.3323	2,389.3100	2.3893	2.445	0	0	0
2016/02/01	R210	04/08/2016	181.52	Call	Bond Future	2,312.2900	2.3123	2,369.3100	2.3693	2.466	0	0	0
2016/02/01	R210	04/08/2016	181.51	Call	Bond Future	2,322.2900	2.3223	2,379.3100	2.3793	2.455	0	0	0
2016/02/01	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R211	04/02/2016			Bond Future	134.6550	134.6550	134.5764	134.5764	(0.058)	0.0000	0.0000	0
2016/02/01	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R211	04/02/2016	138.99	Put	Bond Future	4,335.0500	4.3350	4,413.5600	4.4136	1.811	0	0	0
2016/02/01	R211	04/02/2016	139.01	Put	Bond Future	4,355.0500	4.3550	4,433.5600	4.4336	1.803	0	0	0
2016/02/01	R211	04/02/2016	139.00	Put	Bond Future	4,345.0500	4.3450	4,423.5600	4.4236	1.807	0	0	0
2016/02/01	R211	05/05/2016	139.01	Put	Bond Future	1,964.5200	1.9645	2,012.9700	2.0130	2.466	0	0	0
2016/02/01	R211	05/05/2016			Bond Future	137.0455	137.0455	136.9970	136.9970	(0.035)	0.0000	0.0000	2
2016/02/01	R211	05/05/2016	139.00	Put	Bond Future	1,954.5200	1.9545	2,002.9700	2.0030	2.479	0	0	0
2016/02/01	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R211	05/05/2016	138.99	Put	Bond Future	1,944.5200	1.9445	1,992.9700	1.9930	2.492	0	0	0
2016/02/01	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R211	04/08/2016			Bond Future	137.9155	137.9155	137.8901	137.8901	(0.018)	0.0000	0.0000	0
2016/02/01	R211	04/08/2016	137.09	Call	Bond Future	825.4700	0.8255	800.0800	0.8001	(3.076)	0	0	0
2016/02/01	R211	04/08/2016	137.07	Call	Bond Future	845.4700	0.8455	820.0800	0.8201	(3.003)	0	0	0
2016/02/01	R211	04/08/2016	137.08	Call	Bond Future	835.4700	0.8355	810.0800	0.8101	(3.039)	0	0	0
2016/02/01	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R212	04/02/2016			Bond Future	139.8320	139.8320	139.9735	139.9735	0.101	0.0000	0.0000	1,005
2016/02/01	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R212	04/02/2016	145.99	Put	Bond Future	6,157.9700	6.1580	6,016.4900	6.0165	(2.298)	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
2016/02/01	R212	04/02/2016	146.01	Put	Bond Future	6,177.9700	6.1780	6,036.4900	6.0365	(2.290)	0	0	0
2016/02/01	R212	04/02/2016	146.00	Put	Bond Future	6,167.9700	6.1680	6,026.4900	6.0265	(2.294)	0	0	0
2016/02/01	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R212	05/05/2016			Bond Future	142.3145	142.3145	142.4912	142.4912	0.124	0.0000	0.0000	914
2016/02/01	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R212	05/05/2016	144.99	Put	Bond Future	2,675.5200	2.6755	2,498.8200	2.4988	(6.604)	0	0	0
2016/02/01	R212	05/05/2016	145.01	Put	Bond Future	2,695.5200	2.6955	2,518.8200	2.5188	(6.555)	0	0	0
2016/02/01	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R212	05/05/2016	145.00	Put	Bond Future	2,685.5200	2.6855	2,508.8200	2.5088	(6.580)	0	0	0
2016/02/01	R212	04/08/2016	142.43	Call	Bond Future	685.4100	0.6854	890.1200	0.8901	29.867	0	0	0
2016/02/01	R212	04/08/2016			Bond Future	143.1154	143.1154	143.3201	143.3201	0.143	0.0000	0.0000	0
2016/02/01	R212	04/08/2016	142.44	Call	Bond Future	675.4100	0.6754	880.1200	0.8801	30.309	0	0	0
2016/02/01	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/01	R212	04/08/2016	142.42	Call	Bond Future	695.4100	0.6954	900.1200	0.9001	29.437	0	0	0
2016/02/01	R213	04/02/2016			Bond Future	9.5800	82.7782	9.7343	81.7528	1.610	0.0000	0.0000	38,041
2016/02/01	R213	04/02/2016	8.75	Call	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	0
2016/02/01	R213	04/02/2016	8.74	Put	Bond Future	5,932.0600	5.9321	6,957.3200	6.9573	17.283	0	0	0
2016/02/01	R213	04/02/2016	8.76	Put	Bond Future	5,783.7000	5.7837	6,808.9300	6.8089	17.726	0	0	0
2016/02/01	R213	04/02/2016	8.75	Put	Bond Future	5,857.8400	5.8578	6,883.0800	6.8831	17.502	0	0	0
2016/02/01	R213	04/02/2016	8.76	Call	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0	0	0
2016/02/01	R213	04/02/2016	8.74	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2016/02/01	R213	05/05/2016	8.74	Put	Bond Future	6,948.0300	6.9480	7,785.9300	7.7859	12.060	0	0	0
2016/02/01	R213	05/05/2016	8.76	Put	Bond Future	6,825.3300	6.8253	7,657.2200	7.6572	12.188	0	0	0
2016/02/01	R213	05/05/2016			Bond Future	9.6463	80.7093	9.8027	79.6839	1.621	0.0000	0.0000	17,214
2016/02/01	R213	05/05/2016	8.75	Put	Bond Future	6,886.2600	6.8863	7,721.2300	7.7212	12.125	0	0	0
2016/02/01	R213	05/05/2016	8.74	Call	Bond Future	610.9100	0.6109	423.4500	0.4234	(30.685)	0	0	0
2016/02/01	R213	05/05/2016	8.75	Call	Bond Future	622.8900	0.6229	432.5000	0.4325	(30.566)	0	0	0
2016/02/01	R213	05/05/2016	8.76	Call	Bond Future	635.6200	0.6356	442.1500	0.4422	(30.438)	0	0	0
2016/02/01	R213	04/08/2016			Bond Future	9.7037	82.2458	9.8626	81.2169	1.637	0.0000	0.0000	0
2016/02/01	R213	04/08/2016	8.99	Put	Bond Future	6,507.5700	6.5076	7,215.0400	7.2150	10.871	0	0	0
2016/02/01	R213	04/08/2016	9.01	Put	Bond Future	6,405.7500	6.4058	7,107.4600	7.1075	10.954	0	0	0
2016/02/01	R213	04/08/2016	9.00	Put	Bond Future	6,456.1200	6.4561	7,160.7500	7.1608	10.914	0	0	0
2016/02/01	R213	04/08/2016	9.01	Call	Bond Future	1,680.3800	1.6804	1,353.2600	1.3533	(19.467)	0	0	0
2016/02/01	R213	04/08/2016	8.99	Call	Bond Future	1,640.1400	1.6401	1,318.7800	1.3188	(19.593)	0	0	0
2016/02/01	R213	04/08/2016	9.00	Call	Bond Future	1,659.7600	1.6598	1,335.5600	1.3356	(19.533)	0	0	0
2016/02/01	R213	03/11/2016			Bond Future	9.7461	80.3576	9.9064	79.3306	1.644	0.0000	0.0000	0
2016/02/01	R213	03/11/2016	10.18	Put	Bond Future	2,118.6100	2.1186	2,485.4200	2.4854	17.314	0	0	0
2016/02/01	R213	03/11/2016	10.20	Put	Bond Future	2,073.5300	2.0735	2,434.6200	2.4346	17.414	0	0	0
2016/02/01	R213	03/11/2016	10.18	Call	Bond Future	4,855.8400	4.8558	4,195.6700	4.1957	(13.595)	0	0	0
2016/02/01	R213	03/11/2016	10.19	Put	Bond Future	2,095.9700	2.0960	2,459.9200	2.4599	17.364	0	0	0
2016/02/01	R213	03/11/2016	10.19	Call	Bond Future	4,894.6900	4.8947	4,231.6600	4.2317	(13.546)	0	0	0
2016/02/01	R213	03/11/2016	10.20	Call	Bond Future	4,933.6600	4.9337	4,267.7700	4.2678	(13.497)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/01	R214	04/02/2016			Bond Future		9.8046	72.2604	9.9590	1.574	0.0000	0.0000	16,298
2016/02/01	R214	04/02/2016	7.99	Put	Bond Future	14,613.6900		14.6137	15,661.9700	7.173	0	0	0
2016/02/01	R214	04/02/2016	9.45	Call	Bond Future	51.7200		0.0517	0.4700	(99.091)	0	0	0
2016/02/01	R214	04/02/2016	8.00	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/02/01	R214	04/02/2016	8.01	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/02/01	R214	04/02/2016	7.99	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/02/01	R214	04/02/2016	9.35	Call	Bond Future	18.2200		0.0182	0.0500	(99.726)	0	0	0
2016/02/01	R214	04/02/2016	9.45	Put	Bond Future	2,564.7700		2.5648	3,561.8000	38.874	0	0	25
2016/02/01	R214	04/02/2016	8.01	Put	Bond Future	14,426.3600		14.4264	15,474.6400	7.266	0	0	0
2016/02/01	R214	04/02/2016	9.35	Put	Bond Future	3,267.2400		3.2672	4,297.3500	31.528	0	0	25
2016/02/01	R214	04/02/2016	8.00	Put	Bond Future	14,519.9400		14.5199	15,568.2200	7.220	0	0	0
2016/02/01	R214	05/05/2016	9.01	Call	Bond Future	713.2900		0.7133	501.3800	(29.709)	0	0	0
2016/02/01	R214	05/05/2016	9.30	Put	Bond Future	5,252.8700		5.2529	5,986.3900	13.964	0	0	0
2016/02/01	R214	05/05/2016			Bond Future	9.8663		70.2568	10.0227	1.585	0.0000	0.0000	17,764
2016/02/01	R214	05/05/2016	8.99	Call	Bond Future	685.9300		0.6859	480.4800	(29.952)	0	0	0
2016/02/01	R214	05/05/2016	9.00	Call	Bond Future	699.2600		0.6993	490.6400	(29.834)	0	0	0
2016/02/01	R214	05/05/2016	8.99	Put	Bond Future	7,106.3400		7.1063	7,951.9700	11.900	0	0	0
2016/02/01	R214	05/05/2016	9.01	Put	Bond Future	6,976.4000		6.9764	7,815.5700	12.029	0	0	0
2016/02/01	R214	05/05/2016	9.30	Call	Bond Future	1,212.0000		1.2120	894.4400	(26.201)	0	0	0
2016/02/01	R214	05/05/2016	9.00	Put	Bond Future	7,040.9500		7.0410	7,883.4100	11.965	0	0	0
2016/02/01	R214	04/08/2016	11.30	Call	Bond Future	9,222.7600		9.2228	8,330.9600	(9.670)	0	0	6,300
2016/02/01	R214	04/08/2016	9.24	Call	Bond Future	1,824.3000		1.8243	1,476.6800	(19.055)	0	0	0
2016/02/01	R214	04/08/2016	9.25	Put	Bond Future	6,623.2300		6.6232	7,329.7400	10.667	0	0	0
2016/02/01	R214	04/08/2016			Bond Future	9.9202		71.5944	10.0791	1.601	0.0000	0.0000	0
2016/02/01	R214	04/08/2016	9.30	Call	Bond Future	1,960.1800		1.9602	1,594.1600	(18.673)	0	0	1,300
2016/02/01	R214	04/08/2016	8.55	Put	Bond Future	11,080.8200		11.0808	11,970.4900	8.029	0	0	0
2016/02/01	R214	04/08/2016	11.30	Put	Bond Future	879.0700		0.8791	1,044.4600	18.814	0	0	0
2016/02/01	R214	04/08/2016	9.25	Call	Bond Future	1,846.5600		1.8466	1,495.8800	(18.991)	0	0	0
2016/02/01	R214	04/08/2016	10.30	Put	Bond Future	2,580.7000		2.5807	2,964.8000	2.9648	0	0	0
2016/02/01	R214	04/08/2016	9.26	Call	Bond Future	1,868.9800		1.8690	1,515.2500	(18.926)	0	0	0
2016/02/01	R214	04/08/2016	9.30	Put	Bond Future	6,361.9000		6.3619	7,053.0700	10.864	0	0	0
2016/02/01	R214	04/08/2016	8.55	Call	Bond Future	709.3800		0.7094	541.8600	(23.615)	0	0	1,300
2016/02/01	R214	04/08/2016	9.24	Put	Bond Future	6,676.3400		6.6763	7,385.9100	10.628	0	0	0
2016/02/01	R214	04/08/2016	10.30	Call	Bond Future	5,063.5600		5.0636	4,390.4700	(13.293)	0	0	6,300
2016/02/01	R214	04/08/2016	9.26	Put	Bond Future	6,570.4100		6.5704	7,273.8700	10.706	0	0	0
2016/02/01	R214	03/11/2016	10.35	Put	Bond Future	2,340.1300		2.3401	2,728.9900	16.617	0	0	0
2016/02/01	R214	03/11/2016			Bond Future	9.9611		69.7445	10.1214	1.609	0.0000	0.0000	0
2016/02/01	R214	03/11/2016	10.34	Put	Bond Future	2,364.6400		2.3646	2,756.4400	16.569	0	0	0
2016/02/01	R214	03/11/2016	10.35	Call	Bond Future	4,863.0100		4.8630	4,192.9800	(13.778)	0	0	0
2016/02/01	R214	03/11/2016	10.33	Call	Bond Future	4,786.2900		4.7863	4,122.1600	(13.876)	0	0	0
2016/02/01	R214	03/11/2016	10.34	Call	Bond Future	4,824.6000		4.8246	4,157.5100	(13.827)	0	0	0
2016/02/01	R214	03/11/2016	10.33	Put	Bond Future	2,389.3600		2.3894	2,784.1200	16.522	0	0	0
2016/02/01	R248	04/02/2016	8.99	Put	Bond Future	8,406.6200		8.4066	9,860.8400	17.299	0	0	0
2016/02/01	R248	04/02/2016	9.55	Put	Bond Future	3,045.3200		3.0453	4,415.5800	44.996	0	0	75
2016/02/01	R248	04/02/2016			Bond Future	8.9798		92.9898	10.0492	1.714	0.0000	0.0000	22,942
2016/02/01	R248	04/02/2016	9.00	Put	Bond Future	8,304.4100		8.3044	9,758.6300	17.511	0	0	0
2016/02/01	R248	04/02/2016	9.01	Put	Bond Future	8,202.4000		8.2024	9,656.6100	17.729	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
2016/02/01	R248 04/02/2016	8.99	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/02/01	R248 04/02/2016	9.00	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/02/01	R248 04/02/2016	9.45	Put	Bond Future	3,924.2200	3.9242	5,347.3500	5.3474	36.265	0	0	75
2016/02/01	R248 04/02/2016	9.01	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2016/02/01	R248 04/02/2016	9.45	Call	Bond Future	31.2100	0.0312	0.0800	0.0001	(99.744)	0	0	0
2016/02/01	R248 04/02/2016	9.55	Call	Bond Future	84.7900	0.0848	0.7900	0.0008	(99.068)	0	0	0
2016/02/01	R248 05/05/2016			Bond Future	9.9443	90.2161	10.1163	88.7563	1.730	0.0000	0.0000	60,865
2016/02/01	R248 05/05/2016	8.99	Put	Bond Future	9,705.7500	9.7058	10,918.7500	10.9188	12.498	0	0	0
2016/02/01	R248 05/05/2016	9.01	Put	Bond Future	9,533.0300	9.5330	10,737.7500	10.7378	12.637	0	0	0
2016/02/01	R248 05/05/2016	9.00	Put	Bond Future	9,618.8800	9.6189	10,827.8200	10.8278	12.568	0	0	0
2016/02/01	R248 05/05/2016	8.99	Call	Bond Future	748.7300	0.7487	501.9400	0.5019	(32.961)	0	0	0
2016/02/01	R248 05/05/2016	9.00	Call	Bond Future	763.9500	0.7639	513.1000	0.5131	(32.836)	0	0	0
2016/02/01	R248 05/05/2016	9.01	Call	Bond Future	780.0000	0.7800	524.9300	0.5249	(32.701)	0	0	0
2016/02/01	R248 04/08/2016			Bond Future	10.0010	91.9337	10.1762	90.4639	1.751	0.0000	0.0000	0
2016/02/01	R248 04/08/2016	9.25	Call	Bond Future	2,109.5000	2.1095	1,663.3500	1.6634	(21.150)	0	0	0
2016/02/01	R248 04/08/2016	9.24	Put	Bond Future	9,022.2900	9.0223	10,049.9600	10.0500	11.390	0	0	0
2016/02/01	R248 04/08/2016	9.26	Put	Bond Future	8,879.9800	8.8800	9,899.4200	9.8994	11.480	0	0	0
2016/02/01	R248 04/08/2016	9.25	Put	Bond Future	8,950.3600	8.9504	9,973.9800	9.9740	11.437	0	0	0
2016/02/01	R248 04/08/2016	9.26	Call	Bond Future	2,136.3500	2.1363	1,686.0200	1.6860	(21.079)	0	0	0
2016/02/01	R248 04/08/2016	9.24	Call	Bond Future	2,084.0200	2.0840	1,641.9200	1.6419	(21.214)	0	0	0
2016/02/01	R248 03/11/2016	10.38	Call	Bond Future	5,920.6700	5.9207	5,017.0200	5.0170	(15.263)	0	0	0
2016/02/01	R248 03/11/2016			Bond Future	10.0446	89.3536	10.2217	87.8793	1.764	0.0000	0.0000	0
2016/02/01	R248 03/11/2016	10.39	Call	Bond Future	5,968.0200	5.9680	5,060.2400	5.0602	(15.211)	0	0	0
2016/02/01	R248 03/11/2016	10.37	Put	Bond Future	3,198.5600	3.1986	3,773.3400	3.7733	17.970	0	0	0
2016/02/01	R248 03/11/2016	10.39	Put	Bond Future	3,133.8400	3.1338	3,700.3500	3.7004	18.077	0	0	0
2016/02/01	R248 03/11/2016	10.38	Put	Bond Future	3,166.2000	3.1662	3,736.8400	3.7368	18.023	0	0	0
2016/02/01	R248 03/11/2016	10.37	Call	Bond Future	5,873.1700	5.8732	4,973.6600	4.9737	(15.316)	0	0	0

Total

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