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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/01/2016 TO 22/01/2016

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
2016/01/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/22	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	2025	04/02/2016	126.01	Put	Bond Future	4,341.7000	4.3417	4,348.6700	4.3487	0.161	0	0	0
2016/01/22	2025	04/02/2016			Bond Future	121.6683	121.6683	121.6613	121.6613	(0.006)	0.0000	0.0000	2,062
2016/01/22	2025	04/02/2016	126.00	Put	Bond Future	4,331.7000	4.3317	4,338.6700	4.3387	0.161	0	0	0
2016/01/22	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2025	04/02/2016	125.99	Put	Bond Future	4,321.7000	4.3217	4,328.6700	4.3287	0.161	0	0	0
2016/01/22	2025	05/05/2016			Bond Future	123.8327	123.8327	123.8252	123.8252	(0.006)	0.0000	0.0000	2,357
2016/01/22	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2025	05/05/2016	125.99	Put	Bond Future	2,157.2600	2.1573	2,164.8200	2.1648	0.350	0	0	0
2016/01/22	2025	05/05/2016	126.01	Put	Bond Future	2,177.2600	2.1773	2,184.8200	2.1848	0.347	0	0	0
2016/01/22	2025	05/05/2016	126.00	Put	Bond Future	2,167.2600	2.1673	2,174.8200	2.1748	0.349	0	0	0
2016/01/22	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2025	04/08/2016			Bond Future	124.9532	124.9532	124.9421	124.9421	(0.009)	0.0000	0.0000	0
2016/01/22	2025	04/08/2016	123.86	Call	Bond Future	1,093.1800	1.0932	1,082.1300	1.0821	(1.011)	0	0	0
2016/01/22	2025	04/08/2016	123.87	Call	Bond Future	1,083.1800	1.0832	1,072.1300	1.0721	(1.020)	0	0	0
2016/01/22	2025	04/08/2016	123.85	Call	Bond Future	1,103.1800	1.1032	1,092.1300	1.0921	(1.002)	0	0	0
2016/01/22	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2030	04/02/2016			Bond Future	9.9685	85.5172	9.9273	85.7916	(0.413)	0.0000	0.0000	14,792
2016/01/22	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2030	04/02/2016	8.74	Put	Bond Future	8,771.4800	8.7715	8,497.0400	8.4970	(3.129)	0	0	0
2016/01/22	2030	04/02/2016	8.76	Put	Bond Future	8,618.7000	8.6187	8,344.2600	8.3443	(3.184)	0	0	0
2016/01/22	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2030	04/02/2016	8.75	Put	Bond Future	8,695.0400	8.6950	8,420.6000	8.4206	(3.156)	0	0	0
2016/01/22	2030	05/05/2016	8.99	Put	Bond Future	7,406.8200	7.4068	7,127.9400	7.1279	(3.765)	0	0	0
2016/01/22	2030	05/05/2016	9.01	Put	Bond Future	7,259.5300	7.2595	6,980.6500	6.9807	(3.842)	0	0	0
2016/01/22	2030	05/05/2016			Bond Future	10.0553	87.0507	10.0128	87.3296	(0.422)	0.0000	0.0000	0
2016/01/22	2030	05/05/2016	9.00	Put	Bond Future	7,333.1300	7.3331	7,054.2500	7.0542	(3.803)	0	0	0
2016/01/22	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2030	04/08/2016	10.17	Call	Bond Future	228.9200	0.2289	510.9100	0.5109	123.183	0	0	0
2016/01/22	2030	04/08/2016			Bond Future	10.1344	84.7107	10.0908	84.9927	(0.431)	0.0000	0.0000	0
2016/01/22	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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2016/01/22	2032	04/02/2016			Bond Future	10.0786		88.5226	10.0375	88.8128	(0.408)	0.0000	0.0000	8,437
2016/01/22	2032	04/02/2016	8.69	Put	Bond Future	10,654.8000		10.6548	10,364.5200	10.3645	(2.724)	0	0	0
2016/01/22	2032	04/02/2016	8.71	Put	Bond Future	10,487.8800		10.4879	10,197.6000	10.1976	(2.768)	0	0	0
2016/01/22	2032	04/02/2016	9.20	Call	Bond Future	8.3500		0.0084	8.6400	0.0086	3.473	0	0	0
2016/01/22	2032	04/02/2016	8.70	Put	Bond Future	10,571.2900		10.5713	10,281.0100	10.2810	(2.746)	0	0	0
2016/01/22	2032	04/02/2016	9.30	Call	Bond Future	18.2200		0.0182	19.3000	0.0193	5.928	0	0	0
2016/01/22	2032	04/02/2016	8.71	Call	Bond Future	0.0700		0.0001	0.0600	0.0001	(14.286)	0	0	0
2016/01/22	2032	04/02/2016	9.20	Put	Bond Future	6,534.5100		6.5345	6,244.5300	6.2445	(4.438)	0	0	22
2016/01/22	2032	04/02/2016	8.69	Call	Bond Future	0.0500		0.0001	0.0400	0.0000	(20.000)	0	0	0
2016/01/22	2032	04/02/2016	8.70	Call	Bond Future	0.0600		0.0001	0.0500	0.0001	(16.667)	0	0	0
2016/01/22	2032	04/02/2016	9.30	Put	Bond Future	5,765.2700		5.7653	5,476.0800	5.4761	(5.016)	0	0	22
2016/01/22	2032	05/05/2016			Bond Future	10.1636		85.9526	10.1211	86.2476	(0.418)	0.0000	0.0000	856
2016/01/22	2032	05/05/2016	8.99	Put	Bond Future	9,225.1600		9.2252	8,963.8700	8.9639	(2.832)	0	0	0
2016/01/22	2032	05/05/2016	9.01	Put	Bond Future	9,084.7600		9.0848	8,824.6300	8.8246	(2.863)	0	0	0
2016/01/22	2032	05/05/2016	9.00	Put	Bond Future	9,154.8400		9.1548	8,894.1200	8.8941	(2.848)	0	0	0
2016/01/22	2032	05/05/2016	9.01	Call	Bond Future	507.1500		0.5072	541.9400	0.5419	6.860	0	0	0
2016/01/22	2032	05/05/2016	8.99	Call	Bond Future	487.8500		0.4878	521.4800	0.5215	6.894	0	0	0
2016/01/22	2032	05/05/2016	9.00	Call	Bond Future	497.4300		0.4974	531.6300	0.5316	6.875	0	0	0
2016/01/22	2032	04/08/2016	9.01	Call	Bond Future	1,036.5600		1.0366	1,090.9100	1.0909	5.243	0	0	0
2016/01/22	2032	04/08/2016			Bond Future	10.2395		87.6007	10.1959	87.8990	(0.426)	0.0000	0.0000	0
2016/01/22	2032	04/08/2016	8.99	Call	Bond Future	1,009.5600		1.0096	1,062.7400	1.0627	5.268	0	0	0
2016/01/22	2032	04/08/2016	9.00	Call	Bond Future	1,023.0000		1.0230	1,076.7600	1.0768	5.255	0	0	0
2016/01/22	2032	04/08/2016	8.99	Put	Bond Future	10,215.2600		10.2153	9,970.1000	9.9701	(2.400)	0	0	0
2016/01/22	2032	04/08/2016	9.01	Put	Bond Future	10,083.6300		10.0836	9,839.6400	9.8396	(2.420)	0	0	0
2016/01/22	2032	04/08/2016	9.00	Put	Bond Future	10,149.3300		10.1493	9,904.7500	9.9048	(2.410)	0	0	0
2016/01/22	2032	03/11/2016			Bond Future	10.3000		85.2052	10.2550	85.5095	(0.437)	0.0000	0.0000	0
2016/01/22	2032	03/11/2016	10.28	Put	Bond Future	3,749.2400		3.7492	3,597.4800	3.5975	(4.048)	0	0	0
2016/01/22	2032	03/11/2016	10.30	Put	Bond Future	3,680.2400		3.6802	3,530.2600	3.5303	(4.075)	0	0	0
2016/01/22	2032	03/11/2016	10.29	Put	Bond Future	3,714.6200		3.7146	3,563.7500	3.5638	(4.062)	0	0	0
2016/01/22	2032	03/11/2016	10.30	Call	Bond Future	3,680.4400		3.6804	3,834.7200	3.8347	4.192	0	0	0
2016/01/22	2032	03/11/2016	10.28	Call	Bond Future	3,614.4500		3.6144	3,766.9500	3.7669	4.219	0	0	0
2016/01/22	2032	03/11/2016	10.29	Call	Bond Future	3,647.3600		3.6474	3,800.7500	3.8007	4.206	0	0	0
2016/01/22	2033	04/02/2016	102.40	Call	Bond Future	596.2800		0.5963	293.6000	0.2936	(50.761)	0	0	0
2016/01/22	2033	04/02/2016			Bond Future	102.9963		102.9963	102.6936	102.6936	(0.294)	0.0000	0.0000	185
2016/01/22	2033	04/02/2016	102.41	Call	Bond Future	586.2800		0.5863	283.6000	0.2836	(51.627)	0	0	0
2016/01/22	2033	04/02/2016	102.39	Call	Bond Future	606.2800		0.6063	303.6000	0.3036	(49.924)	0	0	0
2016/01/22	2033	04/02/2016	102.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2033	04/02/2016	102.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2033	04/02/2016	102.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2033	05/05/2016			Bond Future	103.8533		103.8533	103.5448	103.5448	(0.297)	0.0000	0.0000	972
2016/01/22	2033	05/05/2016	102.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2033	05/05/2016	102.40	Call	Bond Future	1,453.2800		1.4533	1,144.7500	1.1447	(21.230)	0	0	0
2016/01/22	2033	05/05/2016	102.41	Call	Bond Future	1,443.2800		1.4433	1,134.7500	1.1347	(21.377)	0	0	0
2016/01/22	2033	05/05/2016	102.39	Call	Bond Future	1,463.2800		1.4633	1,154.7500	1.1547	(21.085)	0	0	0
2016/01/22	2033	05/05/2016	102.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	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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2016/01/22	2037	04/02/2016	8.74	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2016/01/22	2037	04/02/2016	8.75	Put	Bond Future	12,123.2100	12.1232	12,040.1800	12.0402	(0.685)	0	0	0
2016/01/22	2037	04/02/2016	9.43	Call	Bond Future	23.7100	0.0237	20.1300	0.0201	(15.099)	0	0	0
2016/01/22	2037	04/02/2016			Bond Future	10.1877	85.6996	10.1768	85.7826	(0.107)	0.0000	0.0000	42,596
2016/01/22	2037	04/02/2016	8.75	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2016/01/22	2037	04/02/2016	8.76	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2016/01/22	2037	04/02/2016	9.30	Call	Bond Future	8.6500	0.0087	6.9500	0.0070	(19.653)	0	0	0
2016/01/22	2037	04/02/2016	8.74	Put	Bond Future	12,216.8300	12.2168	12,133.8000	12.1338	(0.680)	0	0	0
2016/01/22	2037	04/02/2016	9.43	Put	Bond Future	6,095.0800	6.0951	6,008.4800	6.0085	(1.421)	0	0	16
2016/01/22	2037	04/02/2016	8.76	Put	Bond Future	12,029.7300	12.0297	11,946.6900	11.9467	(0.690)	0	0	0
2016/01/22	2037	04/02/2016	9.30	Put	Bond Future	7,190.5500	7.1905	7,105.8300	7.1058	(1.178)	0	0	16
2016/01/22	2037	05/05/2016	9.00	Put	Bond Future	10,854.9000	10.8549	10,773.3000	10.7733	(0.752)	0	0	0
2016/01/22	2037	05/05/2016	8.99	Call	Bond Future	429.9900	0.4300	432.2800	0.4323	0.533	0	0	0
2016/01/22	2037	05/05/2016			Bond Future	10.2700	87.2365	10.2588	87.3205	(0.109)	0.0000	0.0000	2,155
2016/01/22	2037	05/05/2016	9.00	Call	Bond Future	438.9100	0.4389	441.2700	0.4413	0.538	0	0	0
2016/01/22	2037	05/05/2016	9.01	Call	Bond Future	447.9700	0.4480	450.4100	0.4504	0.545	0	0	0
2016/01/22	2037	05/05/2016	8.99	Put	Bond Future	10,935.8600	10.9359	10,854.1900	10.8542	(0.747)	0	0	0
2016/01/22	2037	05/05/2016	9.01	Put	Bond Future	10,774.2100	10.7742	10,692.6900	10.6927	(0.757)	0	0	0
2016/01/22	2037	04/08/2016			Bond Future	10.3454	84.6496	10.3341	84.7328	(0.109)	0.0000	0.0000	0
2016/01/22	2037	04/08/2016	9.24	Put	Bond Future	10,165.3000	10.1653	10,093.1500	10.0932	(0.710)	0	0	0
2016/01/22	2037	04/08/2016	9.26	Put	Bond Future	10,026.8400	10.0268	9,954.9900	9.9550	(0.717)	0	0	0
2016/01/22	2037	04/08/2016	9.25	Put	Bond Future	10,095.9300	10.0959	10,023.9300	10.0239	(0.713)	0	0	0
2016/01/22	2037	04/08/2016	9.24	Call	Bond Future	1,337.3100	1.3373	1,348.4200	1.3484	0.831	0	0	0
2016/01/22	2037	04/08/2016	9.25	Call	Bond Future	1,354.2400	1.3542	1,365.5000	1.3655	0.831	0	0	0
2016/01/22	2037	04/08/2016	9.26	Call	Bond Future	1,371.3200	1.3713	1,382.7300	1.3827	0.832	0	0	0
2016/01/22	2037	03/11/2016	10.36	Put	Bond Future	4,180.1500	4.1801	4,131.7900	4.1318	(1.157)	0	0	0
2016/01/22	2037	03/11/2016	10.35	Call	Bond Future	3,845.1100	3.8451	3,881.4200	3.8814	0.944	0	0	0
2016/01/22	2037	03/11/2016			Bond Future	10.4010	86.3565	10.3894	86.4414	(0.112)	0.0000	0.0000	0
2016/01/22	2037	03/11/2016	10.36	Call	Bond Future	3,880.0900	3.8801	3,916.6400	3.9166	0.942	0	0	0
2016/01/22	2037	03/11/2016	10.37	Call	Bond Future	3,915.2300	3.9152	3,952.0200	3.9520	0.940	0	0	0
2016/01/22	2037	03/11/2016	10.35	Put	Bond Future	4,218.6600	4.2187	4,170.0600	4.1701	(1.152)	0	0	0
2016/01/22	2037	03/11/2016	10.37	Put	Bond Future	4,141.9100	4.1419	4,093.7900	4.0938	(1.162)	0	0	0
2016/01/22	2038	04/02/2016			Bond Future	127.0266	127.0266	127.0195	127.0195	(0.006)	0.0000	0.0000	6,318
2016/01/22	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2038	04/02/2016	130.99	Put	Bond Future	3,963.3800	3.9634	3,970.4700	3.9705	0.179	0	0	0
2016/01/22	2038	04/02/2016	131.01	Put	Bond Future	3,983.3800	3.9834	3,990.4700	3.9905	0.178	0	0	0
2016/01/22	2038	04/02/2016	131.00	Put	Bond Future	3,973.3800	3.9734	3,980.4700	3.9805	0.178	0	0	0
2016/01/22	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2038	05/05/2016	131.01	Put	Bond Future	1,723.5400	1.7235	1,731.3100	1.7313	0.451	0	0	0
2016/01/22	2038	05/05/2016			Bond Future	129.2865	129.2865	129.2787	129.2787	(0.006)	0.0000	0.0000	11,874
2016/01/22	2038	05/05/2016	131.00	Put	Bond Future	1,713.5400	1.7135	1,721.3100	1.7213	0.453	0	0	0
2016/01/22	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2038	05/05/2016	130.99	Put	Bond Future	1,703.5400	1.7035	1,711.3100	1.7113	0.456	0	0	0
2016/01/22	2038	04/08/2016			Bond Future	130.3551	130.3551	130.3438	130.3438	(0.009)	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
2016/01/22	2038	04/08/2016	129.31	Call	Bond Future	1,045.1500	1.0452	1,033.8000	1.0338	(1.086)	0	0	0
2016/01/22	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2038	04/08/2016	129.32	Call	Bond Future	1,035.1500	1.0352	1,023.8000	1.0238	(1.096)	0	0	0
2016/01/22	2038	04/08/2016	129.30	Call	Bond Future	1,055.1500	1.0552	1,043.8000	1.0438	(1.076)	0	0	0
2016/01/22	2040	04/02/2016	9.51	Put	Bond Future	6,469.8000	6.4698	6,378.1100	6.3781	(1.417)	0	0	0
2016/01/22	2040	04/02/2016			Bond Future	10.2678	88.9890	10.2569	89.0768	(0.107)	0.0000	0.0000	0
2016/01/22	2040	04/02/2016	9.50	Put	Bond Future	6,558.1200	6.5581	6,466.6300	6.4666	(1.395)	0	0	0
2016/01/22	2040	04/02/2016	9.49	Put	Bond Future	6,646.7400	6.6467	6,555.4300	6.5554	(1.374)	0	0	0
2016/01/22	2040	04/02/2016	9.50	Call	Bond Future	24.0100	0.0240	20.3200	0.0203	(15.369)	0	0	0
2016/01/22	2040	04/02/2016	9.51	Call	Bond Future	25.8700	0.0259	21.9800	0.0220	(15.037)	0	0	0
2016/01/22	2040	04/02/2016	9.49	Call	Bond Future	22.3000	0.0223	18.7900	0.0188	(15.740)	0	0	0
2016/01/22	2040	05/05/2016	9.50	Call	Bond Future	1,049.0700	1.0491	1,056.7700	1.0568	0.734	0	0	0
2016/01/22	2040	05/05/2016			Bond Future	10.3508	90.5849	10.3396	90.6738	(0.108)	0.0000	0.0000	1,820
2016/01/22	2040	05/05/2016	9.51	Call	Bond Future	1,067.5500	1.0675	1,075.4200	1.0754	0.737	0	0	0
2016/01/22	2040	05/05/2016	9.49	Call	Bond Future	1,030.8200	1.0308	1,038.3500	1.0383	0.730	0	0	0
2016/01/22	2040	05/05/2016	9.50	Put	Bond Future	8,229.6600	8.2297	8,148.5100	8.1485	(0.986)	0	0	0
2016/01/22	2040	05/05/2016	9.49	Put	Bond Future	8,301.5200	8.3015	8,220.2000	8.2202	(0.980)	0	0	0
2016/01/22	2040	05/05/2016	9.51	Put	Bond Future	8,158.1700	8.1582	8,077.1900	8.0772	(0.993)	0	0	0
2016/01/22	2040	04/08/2016			Bond Future	10.4271	87.8116	10.4158	87.8998	(0.108)	0.0000	0.0000	0
2016/01/22	2040	04/08/2016	9.49	Put	Bond Future	9,608.4200	9.6084	9,534.7300	9.5347	(0.767)	0	0	0
2016/01/22	2040	04/08/2016	9.50	Call	Bond Future	1,779.1500	1.7791	1,793.9100	1.7939	0.830	0	0	0
2016/01/22	2040	04/08/2016	9.51	Call	Bond Future	1,801.3000	1.8013	1,816.2300	1.8162	0.829	0	0	0
2016/01/22	2040	04/08/2016	9.49	Call	Bond Future	1,758.2500	1.7582	1,772.8300	1.7728	0.829	0	0	0
2016/01/22	2040	04/08/2016	9.51	Put	Bond Future	9,471.9200	9.4719	9,398.5800	9.3986	(0.774)	0	0	0
2016/01/22	2040	04/08/2016	9.50	Put	Bond Future	9,539.4800	9.5395	9,465.9700	9.4660	(0.771)	0	0	0
2016/01/22	2044	04/02/2016	8.99	Put	Bond Future	11,359.7400	11.3597	11,312.3000	11.3123	(0.418)	0	0	0
2016/01/22	2044	04/02/2016			Bond Future	10.2574	86.4108	10.2515	86.4581	(0.057)	0.0000	0.0000	20,089
2016/01/22	2044	04/02/2016	9.01	Put	Bond Future	11,160.8800	11.1609	11,113.4200	11.1134	(0.425)	0	0	0
2016/01/22	2044	04/02/2016	9.58	Put	Bond Future	5,814.1600	5.8142	5,759.7700	5.7598	(0.935)	0	0	0
2016/01/22	2044	04/02/2016	9.00	Put	Bond Future	11,260.2200	11.2602	11,212.7700	11.2128	(0.421)	0	0	0
2016/01/22	2044	04/02/2016	9.01	Call	Bond Future	0.2900	0.0003	0.1800	0.0002	(37.931)	0	0	0
2016/01/22	2044	04/02/2016	8.99	Call	Bond Future	0.2300	0.0002	0.1400	0.0001	(39.130)	0	0	0
2016/01/22	2044	04/02/2016	9.58	Call	Bond Future	45.1200	0.0451	38.0800	0.0381	(15.603)	0	0	0
2016/01/22	2044	04/02/2016	9.00	Call	Bond Future	0.2600	0.0003	0.1600	0.0002	(38.462)	0	0	0
2016/01/22	2044	05/05/2016	8.99	Put	Bond Future	12,377.7200	12.3777	12,327.6400	12.3276	(0.405)	0	0	0
2016/01/22	2044	05/05/2016			Bond Future	10.3373	87.9604	10.3313	88.0081	(0.058)	0.0000	0.0000	400
2016/01/22	2044	05/05/2016	9.01	Put	Bond Future	12,196.4600	12.1965	12,146.3600	12.1464	(0.411)	0	0	0
2016/01/22	2044	05/05/2016	9.00	Put	Bond Future	12,286.9300	12.2869	12,236.8400	12.2368	(0.408)	0	0	0
2016/01/22	2044	05/05/2016	9.01	Call	Bond Future	411.9300	0.4119	409.5500	0.4095	(0.578)	0	0	0
2016/01/22	2044	05/05/2016	8.99	Call	Bond Future	394.6300	0.3946	392.2700	0.3923	(0.598)	0	0	0
2016/01/22	2044	05/05/2016	9.00	Call	Bond Future	403.2100	0.4032	400.8400	0.4008	(0.588)	0	0	0
2016/01/22	2044	04/08/2016	9.50	Call	Bond Future	1,811.7800	1.8118	1,815.0500	1.8150	0.180	0	0	0
2016/01/22	2044	04/08/2016			Bond Future	10.4107	85.2620	10.4048	85.3084	(0.057)	0.0000	0.0000	0
2016/01/22	2044	04/08/2016	9.51	Call	Bond Future	1,834.1600	1.8342	1,837.5000	1.8375	0.182	0	0	0

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2016/01/22	2044	04/08/2016	9.49	Put	Bond Future	9,573.9000	9.5739	9,530.6900	9.5307	(0.451)	0	0	0
2016/01/22	2044	04/08/2016	9.51	Put	Bond Future	9,435.6300	9.4356	9,392.5700	9.3926	(0.456)	0	0	0
2016/01/22	2044	04/08/2016	9.49	Call	Bond Future	1,790.4200	1.7904	1,793.6100	1.7936	0.178	0	0	0
2016/01/22	2044	04/08/2016	9.50	Put	Bond Future	9,504.1800	9.5042	9,461.0500	9.4611	(0.454)	0	0	0
2016/01/22	2044	03/11/2016			Bond Future	10.4650	86.9814	10.4589	87.0287	(0.058)	0.0000	0.0000	0
2016/01/22	2044	03/11/2016	10.42	Call	Bond Future	4,135.8800	4.1359	4,152.6100	4.1526	0.405	0	0	0
2016/01/22	2044	03/11/2016	10.41	Put	Bond Future	4,527.5300	4.5275	4,496.8600	4.4969	(0.677)	0	0	0
2016/01/22	2044	03/11/2016	10.43	Put	Bond Future	4,445.6600	4.4457	4,415.2600	4.4153	(0.684)	0	0	0
2016/01/22	2044	03/11/2016	10.42	Put	Bond Future	4,486.3000	4.4863	4,455.7600	4.4558	(0.681)	0	0	0
2016/01/22	2044	03/11/2016	10.43	Call	Bond Future	4,173.3300	4.1733	4,190.2000	4.1902	0.404	0	0	0
2016/01/22	2044	03/11/2016	10.41	Call	Bond Future	4,098.9000	4.0989	4,115.5000	4.1155	0.405	0	0	0
2016/01/22	2046	04/02/2016	127.99	Call	Bond Future	148.5700	0.1486	418.0900	0.4181	181.409	0	0	0
2016/01/22	2046	04/02/2016			Bond Future	128.1386	128.1386	128.4081	128.4081	0.210	0.0000	0.0000	227
2016/01/22	2046	04/02/2016	128.00	Call	Bond Future	138.5700	0.1386	408.0900	0.4081	194.501	0	0	0
2016/01/22	2046	04/02/2016	128.01	Call	Bond Future	128.5700	0.1286	398.0900	0.3981	209.629	0	0	0
2016/01/22	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2046	05/05/2016			Bond Future	128.9886	128.9886	129.2624	129.2624	0.212	0.0000	0.0000	12,563
2016/01/22	2046	05/05/2016	129.99	Put	Bond Future	1,001.3800	1.0014	727.6400	0.7276	(27.336)	0	0	0
2016/01/22	2046	05/05/2016	130.01	Put	Bond Future	1,021.3800	1.0214	747.6400	0.7476	(26.801)	0	0	0
2016/01/22	2046	05/05/2016	130.00	Put	Bond Future	1,011.3800	1.0114	737.6400	0.7376	(27.066)	0	0	0
2016/01/22	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2046	04/08/2016			Bond Future	131.4566	131.4566	131.7322	131.7322	0.210	0.0000	0.0000	0
2016/01/22	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2046	04/08/2016	129.00	Call	Bond Future	2,456.6200	2.4566	2,732.2200	2.7322	11.219	0	0	0
2016/01/22	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2046	04/08/2016	129.01	Call	Bond Future	2,446.6200	2.4466	2,722.2200	2.7222	11.265	0	0	0
2016/01/22	2046	04/08/2016	129.02	Call	Bond Future	2,436.6200	2.4366	2,712.2200	2.7122	11.311	0	0	0
2016/01/22	2050	04/02/2016			Bond Future	136.9973	136.9973	136.9898	136.9898	(0.006)	0.0000	0.0000	2,277
2016/01/22	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2050	04/02/2016	137.99	Put	Bond Future	992.6600	0.9927	1,000.2200	1.0002	0.762	0	0	0
2016/01/22	2050	04/02/2016	138.01	Put	Bond Future	1,012.6600	1.0127	1,020.2200	1.0202	0.747	0	0	0
2016/01/22	2050	04/02/2016	138.00	Put	Bond Future	1,002.6600	1.0027	1,010.2200	1.0102	0.754	0	0	0
2016/01/22	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2050	05/05/2016			Bond Future	139.4345	139.4345	139.4263	139.4263	(0.006)	0.0000	0.0000	14,147
2016/01/22	2050	05/05/2016	138.00	Call	Bond Future	1,434.5400	1.4345	1,426.2600	1.4263	(0.577)	0	0	0
2016/01/22	2050	05/05/2016	137.99	Call	Bond Future	1,444.5400	1.4445	1,436.2600	1.4363	(0.573)	0	0	0
2016/01/22	2050	05/05/2016	138.01	Call	Bond Future	1,424.5400	1.4245	1,416.2600	1.4163	(0.581)	0	0	0
2016/01/22	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	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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2016/01/22	2050	04/08/2016	139.14	Call	Bond Future	1,397.8100	1.3978	1,385.8300	1.3858	(0.857)	0	0	0
2016/01/22	2050	04/08/2016			Bond Future	140.5378	140.5378	140.5258	140.5258	(0.009)	0.0000	0.0000	0
2016/01/22	2050	04/08/2016	139.12	Call	Bond Future	1,417.8100	1.4178	1,405.8300	1.4058	(0.845)	0	0	0
2016/01/22	2050	04/08/2016	139.13	Call	Bond Future	1,407.8100	1.4078	1,395.8300	1.3958	(0.851)	0	0	0
2016/01/22	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	AL37	04/02/2016			Index Future	453.8800	453.8800	455.2560	455.2560	0.303	0.0000	0.0000	2
2016/01/22	AL37	05/05/2016			Index Future	462.0200	462.0200	463.4180	463.4180	0.303	0.0000	0.0000	2
2016/01/22	AL37	04/08/2016			Index Future	470.7810	470.7810	472.1930	472.1930	0.300	0.0000	0.0000	0
2016/01/22	AL7T	04/02/2016			Index Future	517.8780	517.8780	519.9540	519.9540	0.401	0.0000	0.0000	0
2016/01/22	AL7T	05/05/2016			Index Future	527.1650	527.1650	529.2760	529.2760	0.400	0.0000	0.0000	0
2016/01/22	AL7T	04/08/2016			Index Future	537.1620	537.1620	539.2990	539.2990	0.398	0.0000	0.0000	0
2016/01/22	ALBI	04/02/2016			Index Future	470.9270	470.9270	472.0710	472.0710	0.243	0.0000	0.0000	639
2016/01/22	ALBI	05/05/2016			Index Future	479.3720	479.3720	480.5340	480.5340	0.242	0.0000	0.0000	44
2016/01/22	ALBI	04/08/2016			Index Future	488.4620	488.4620	489.6340	489.6340	0.240	0.0000	0.0000	0
2016/01/22	ALBI	03/11/2016			Index Future	498.3880	498.3880	499.5830	499.5830	0.240	0.0000	0.0000	0
2016/01/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	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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2016/01/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/01/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	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
2016/01/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/22	EL28	04/02/2016	128.99	Put	Bond Future	3,330.4100	3.3304	3,467.0100	3.4670	4.102	0	0	0
2016/01/22	EL28	04/02/2016			Bond Future	125.6596	125.6596	125.5230	125.5230	(0.109)	0.0000	0.0000	0
2016/01/22	EL28	04/02/2016	129.01	Put	Bond Future	3,350.4100	3.3504	3,487.0100	3.4870	4.077	0	0	0
2016/01/22	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	EL28	04/02/2016	129.00	Put	Bond Future	3,340.4100	3.3404	3,477.0100	3.4770	4.089	0	0	0
2016/01/22	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	EL28	05/05/2016			Bond Future	126.3199	126.3199	126.1803	126.1803	(0.111)	0.0000	0.0000	0
2016/01/22	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	EL28	05/05/2016	128.99	Put	Bond Future	2,670.1100	2.6701	2,809.7400	2.8097	5.229	0	0	0
2016/01/22	EL28	05/05/2016	129.01	Put	Bond Future	2,690.1100	2.6901	2,829.7400	2.8297	5.190	0	0	0
2016/01/22	EL28	05/05/2016	129.00	Put	Bond Future	2,680.1100	2.6801	2,819.7400	2.8197	5.210	0	0	0
2016/01/22	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	EL28	04/08/2016			Bond Future	128.7372	128.7372	128.5917	128.5917	(0.113)	0.0000	0.0000	0
2016/01/22	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	EL28	04/08/2016	126.86	Call	Bond Future	1,877.1600	1.8772	1,731.6800	1.7317	(7.750)	0	0	0
2016/01/22	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	EL28	04/08/2016	126.87	Call	Bond Future	1,867.1600	1.8672	1,721.6800	1.7217	(7.792)	0	0	0
2016/01/22	EL28	04/08/2016	126.88	Call	Bond Future	1,857.1600	1.8572	1,711.6800	1.7117	(7.833)	0	0	0
2016/01/22	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	ES33	04/02/2016			Bond Future	11.0030	76.0113	10.9867	76.1106	(0.149)	0.0000	0.0000	2,000
2016/01/22	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	ES33	04/02/2016	9.99	Put	Bond Future	6,562.3100	6.5623	6,463.0400	6.4630	(1.513)	0	0	0
2016/01/22	ES33	04/02/2016	10.01	Put	Bond Future	6,424.1800	6.4242	6,324.9100	6.3249	(1.545)	0	0	0
2016/01/22	ES33	04/02/2016	10.00	Put	Bond Future	6,493.2000	6.4932	6,393.9300	6.3939	(1.529)	0	0	0
2016/01/22	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	ES33	05/05/2016			Bond Future	11.1139	73.5831	11.0970	73.6837	(0.152)	0.0000	0.0000	6,776
2016/01/22	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	ES33	05/05/2016	9.99	Put	Bond Future	7,207.8300	7.2078	7,107.2000	7.1072	(1.396)	0	0	0
2016/01/22	ES33	05/05/2016	10.01	Put	Bond Future	7,070.1900	7.0702	6,969.5600	6.9696	(1.423)	0	0	0
2016/01/22	ES33	05/05/2016	10.00	Put	Bond Future	7,138.9600	7.1390	7,038.3300	7.0383	(1.410)	0	0	0
2016/01/22	ES33	04/08/2016			Bond Future	11.2164	74.9938	11.1993	75.0944	(0.153)	0.0000	0.0000	0
2016/01/22	ES33	04/08/2016	10.24	Put	Bond Future	6,101.7400	6.1017	6,001.0700	6.0011	(1.650)	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
2016/01/22	ES33	04/08/2016	10.26	Put	Bond Future	5,968.9900	5.9690	5,868.3200	5.8683	(1.687)	0	0	0
2016/01/22	ES33	04/08/2016	10.25	Put	Bond Future	6,035.3200	6.0353	5,934.6500	5.9347	(1.668)	0	0	0
2016/01/22	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	ES33	03/11/2016			Bond Future	11.3059	72.7104	11.2882	72.8130	(0.157)	0.0000	0.0000	0
2016/01/22	ES33	03/11/2016	11.29	Put	Bond Future	92.0500	0.0921	0.0000	0.0000	(100.000)	0	0	0
2016/01/22	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	ES33	03/11/2016	11.30	Put	Bond Future	34.0600	0.0341	0.0000	0.0000	(100.000)	0	0	0
2016/01/22	ES33	03/11/2016	11.31	Call	Bond Future	23.8600	0.0239	126.4700	0.1265	430.050	0	0	0
2016/01/22	ES33	03/11/2016	11.29	Call	Bond Future	0.0000	0.0000	10.5600	0.0106	100.000	0	0	0
2016/01/22	ES33	03/11/2016	11.30	Call	Bond Future	0.0000	0.0000	68.5500	0.0686	100.000	0	0	0
2016/01/22	ES42	04/02/2016			Bond Future	11.1222	80.2628	11.1159	80.3055	(0.056)	0.0000	0.0000	2,750
2016/01/22	ES42	05/05/2016			Bond Future	11.2323	77.4397	11.2259	77.4826	(0.057)	0.0000	0.0000	4,500
2016/01/22	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	GOVI	04/02/2016			GOVI	470.6620	470.6620	471.9540	471.9540	0.275	0.0000	0.0000	483
2016/01/22	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	GOVI	04/02/2016	511.99	Put	GOVI	413,280.0000	41.3280	400,360.0000	40.0360	(3.126)	0	0	0
2016/01/22	GOVI	04/02/2016	512.01	Put	GOVI	413,480.0000	41.3480	400,560.0000	40.0560	(3.125)	0	0	0
2016/01/22	GOVI	04/02/2016	512.00	Put	GOVI	413,380.0000	41.3380	400,460.0000	40.0460	(3.125)	0	0	0
2016/01/22	GOVI	05/05/2016	518.01	Put	GOVI	389,080.0000	38.9080	375,950.0000	37.5950	(3.375)	0	0	0
2016/01/22	GOVI	05/05/2016			GOVI	479.1020	479.1020	480.4150	480.4150	0.274	0.0000	0.0000	146
2016/01/22	GOVI	05/05/2016	518.00	Put	GOVI	388,980.0000	38.8980	375,850.0000	37.5850	(3.375)	0	0	0
2016/01/22	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	GOVI	05/05/2016	517.99	Put	GOVI	388,880.0000	38.8880	375,750.0000	37.5750	(3.376)	0	0	0
2016/01/22	GOVI	04/08/2016	520.99	Put	GOVI	328,020.0000	32.8020	314,770.0000	31.4770	(4.039)	0	0	0
2016/01/22	GOVI	04/08/2016			GOVI	488.1880	488.1880	489.5130	489.5130	0.271	0.0000	0.0000	0
2016/01/22	GOVI	04/08/2016	521.01	Put	GOVI	328,220.0000	32.8220	314,970.0000	31.4970	(4.037)	0	0	0
2016/01/22	GOVI	04/08/2016	521.00	Put	GOVI	328,120.0000	32.8120	314,870.0000	31.4870	(4.038)	0	0	0
2016/01/22	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	GOVI	03/11/2016	476.11	Call	GOVI	219,980.0000	21.9980	233,500.0000	23.3500	6.146	0	0	0
2016/01/22	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	GOVI	03/11/2016			GOVI	498.1080	498.1080	499.4600	499.4600	0.271	0.0000	0.0000	0
2016/01/22	GOVI	03/11/2016	476.12	Call	GOVI	219,880.0000	21.9880	233,400.0000	23.3400	6.149	0	0	0
2016/01/22	GOVI	03/11/2016	476.13	Call	GOVI	219,780.0000	21.9780	233,300.0000	23.3300	6.152	0	0	0
2016/01/22	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/01/22	IGOV	04/02/2016			Index Future	233.9980	233.9980	233.9860	233.9860	(0.005)	0.0000	0.0000	700

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
2016/01/22	IGOV	05/05/2016			Index Future	238.1610	238.1610	238.1480	238.1480	(0.005)	0.0000	0.0000	554
2016/01/22	IGOV	04/08/2016			Index Future	242.6700	242.6700	242.6500	242.6500	(0.008)	0.0000	0.0000	0
2016/01/22	IGOV	03/11/2016			Index Future	247.5830	247.5830	247.5620	247.5620	(0.008)	0.0000	0.0000	0
2016/01/22	ILBI	04/02/2016			Index Future	633.8320	633.8320	633.7980	633.7980	(0.005)	0.0000	0.0000	157
2016/01/22	ILBI	05/05/2016			Index Future	644.6060	644.6060	644.5700	644.5700	(0.006)	0.0000	0.0000	0
2016/01/22	ILBI	04/08/2016			Index Future	656.3500	656.3500	656.3100	656.3100	(0.006)	0.0000	0.0000	0
2016/01/22	IS01	19/12/2016			Interest Rate Swap	100.3130	100.3130	100.2780	100.2780	(0.035)	0.0000	0.0000	0
2016/01/22	IS01	16/03/2017			Interest Rate Swap	100.4112	100.4112	100.3884	100.3884	(0.023)	0.0000	0.0000	0
2016/01/22	IS02	18/12/2017			Interest Rate Swap	101.1791	101.1791	101.0995	101.0995	(0.079)	0.0000	0.0000	0
2016/01/22	IS02	16/03/2018			Interest Rate Swap	100.7858	100.7858	100.6888	100.6888	(0.096)	0.0000	0.0000	0
2016/01/22	IS05	17/12/2020			Interest Rate Swap	102.9989	102.9989	102.7325	102.7325	(0.259)	0.0000	0.0000	0
2016/01/22	IS05	16/03/2021			Interest Rate Swap	102.6215	102.6215	102.3512	102.3512	(0.263)	0.0000	0.0000	0
2016/01/22	IS10	17/12/2025			Interest Rate Swap	106.4032	106.4032	106.0984	106.0984	(0.286)	0.0000	0.0000	0
2016/01/22	IS10	16/03/2026			Interest Rate Swap	103.7892	103.7892	103.4699	103.4699	(0.308)	0.0000	0.0000	0
2016/01/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/01/22	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/01/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/01/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/01/22	JBAF	17/02/2016			Jibar Tradeable Future	6.9300	93.0700	6.9200	93.0800	(0.144)	0.0000	0.0000	2,000
2016/01/22	JBAF	16/03/2016			Jibar Tradeable Future	7.1800	92.8200	7.1700	92.8300	(0.139)	0.0000	0.0000	0
2016/01/22	JBAF	20/04/2016			Jibar Tradeable Future	7.3100	92.6900	7.2800	92.7200	(0.410)	0.0000	0.0000	0
2016/01/22	JBAF	18/05/2016			Jibar Tradeable Future	7.4800	92.5200	7.4500	92.5500	(0.401)	0.0000	0.0000	0
2016/01/22	JBAF	15/06/2016			Jibar Tradeable Future	7.5800	92.4200	7.5300	92.4700	(0.660)	0.0000	0.0000	0
2016/01/22	JBAF	20/07/2016			Jibar Tradeable Future	7.6700	92.3300	7.7300	92.2700	0.782	0.0000	0.0000	0
2016/01/22	JBAF	21/09/2016			Jibar Tradeable Future	7.9300	92.0700	7.8700	92.1300	(0.757)	0.0000	0.0000	0
2016/01/22	JBAF	21/12/2016			Jibar Tradeable Future	8.2300	91.7700	8.1600	91.8400	(0.851)	0.0000	0.0000	0
2016/01/22	JBAF	15/03/2017			Jibar Tradeable Future	8.4400	91.5600	8.3700	91.6300	(0.829)	0.0000	0.0000	0
2016/01/22	JBAF	21/06/2017			Jibar Tradeable Future	8.6400	91.3600	8.5700	91.4300	(0.810)	0.0000	0.0000	500
2016/01/22	JBAF	20/09/2017			Jibar Tradeable Future	8.7900	91.2100	8.7100	91.2900	(0.910)	0.0000	0.0000	0
2016/01/22	JBAF	20/12/2017			Jibar Tradeable Future	8.9400	91.0600	8.8500	91.1500	(1.007)	0.0000	0.0000	0
2016/01/22	R023	04/02/2016	8.01	Put	Bond Future	7,555.5600	7.5556	7,164.5500	7.1646	(5.175)	0	0	0
2016/01/22	R023	04/02/2016			Bond Future	9.5182	94.5250	9.4363	94.9160	(0.860)	0.0000	0.0000	11,776
2016/01/22	R023	04/02/2016	8.00	Put	Bond Future	7,608.2200	7.6082	7,217.2000	7.2172	(5.139)	0	0	0
2016/01/22	R023	04/02/2016	8.01	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2016/01/22	R023	04/02/2016	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/22	R023	04/02/2016	7.99	Put	Bond Future	7,660.9200		7.6609	7,269.9000	7.2699	(5.104)	0	0	0
2016/01/22	R023	05/05/2016			Bond Future	9.6229		92.2903	9.5371	92.6878	(0.891)	0.0000	0.0000	0
2016/01/22	R023	05/05/2016	8.24	Put	Bond Future	6,861.5000		6.8615	6,496.6600	6.4967	(5.317)	0	0	0
2016/01/22	R023	05/05/2016	8.26	Put	Bond Future	6,768.5000		6.7685	6,404.9100	6.4049	(5.372)	0	0	0
2016/01/22	R023	05/05/2016	8.24	Call	Bond Future	176.3000		0.1763	208.9900	0.2090	18.542	0	0	0
2016/01/22	R023	05/05/2016	8.25	Put	Bond Future	6,814.9500		6.8150	6,450.7300	6.4507	(5.344)	0	0	0
2016/01/22	R023	05/05/2016	8.25	Call	Bond Future	180.2500		0.1802	213.5600	0.2136	18.480	0	0	0
2016/01/22	R023	05/05/2016	8.26	Call	Bond Future	184.2700		0.1843	218.2100	0.2182	18.419	0	0	0
2016/01/22	R023	04/08/2016	8.24	Call	Bond Future	422.1800		0.4222	478.3500	0.4784	13.305	0	0	0
2016/01/22	R023	04/08/2016	8.25	Put	Bond Future	7,302.8500		7.3028	6,957.0000	6.9570	(4.736)	0	0	0
2016/01/22	R023	04/08/2016			Bond Future	9.7148		94.0593	9.6252	94.4620	(0.922)	0.0000	0.0000	0
2016/01/22	R023	04/08/2016	8.25	Call	Bond Future	428.4700		0.4285	485.3200	0.4853	13.268	0	0	0
2016/01/22	R023	04/08/2016	8.26	Call	Bond Future	434.8300		0.4348	492.3700	0.4924	13.233	0	0	0
2016/01/22	R023	04/08/2016	8.24	Put	Bond Future	7,345.6800		7.3457	6,999.1500	6.9991	(4.717)	0	0	0
2016/01/22	R023	04/08/2016	8.26	Put	Bond Future	7,260.1200		7.2601	6,914.9600	6.9150	(4.754)	0	0	0
2016/01/22	R023	03/11/2016	9.73	Put	Bond Future	2,406.1100		2.4061	2,200.2400	2.2002	(8.556)	0	0	0
2016/01/22	R023	03/11/2016			Bond Future	9.7897		92.0204	9.6955	92.4312	(0.962)	0.0000	0.0000	0
2016/01/22	R023	03/11/2016	9.75	Put	Bond Future	2,361.3900		2.3614	2,158.0300	2.1580	(8.612)	0	0	0
2016/01/22	R023	03/11/2016	9.73	Call	Bond Future	2,146.0900		2.1461	2,351.0100	2.3510	9.549	0	0	0
2016/01/22	R023	03/11/2016	9.74	Put	Bond Future	2,383.6800		2.3837	2,179.0600	2.1791	(8.584)	0	0	0
2016/01/22	R023	03/11/2016	9.74	Call	Bond Future	2,167.3000		2.1673	2,373.4700	2.3735	9.513	0	0	0
2016/01/22	R023	03/11/2016	9.75	Call	Bond Future	2,188.6200		2.1886	2,396.0500	2.3960	9.478	0	0	0
2016/01/22	R035	04/02/2016	103.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R035	04/02/2016			Bond Future	10.3550		91.7565	10.3550	91.7565	0.000	0.0000	0.0000	3,249
2016/01/22	R035	04/02/2016	104.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R035	04/02/2016	103.99	Call	Bond Future	79,342.3200		79.3423	79,342.3200	79.3423	0.000	0	0	0
2016/01/22	R035	04/02/2016	104.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R035	04/02/2016	104.00	Call	Bond Future	79,343.1500		79.3431	79,343.1500	79.3431	0.000	0	0	0
2016/01/22	R035	04/02/2016	104.01	Call	Bond Future	79,343.9800		79.3440	79,343.9800	79.3440	0.000	0	0	0
2016/01/22	R035	05/05/2016	10.37	Call	Bond Future	111.2200		0.1112	111.2200	0.1112	0.000	0	0	0
2016/01/22	R035	05/05/2016			Bond Future	10.3550		89.5486	10.3550	89.5486	0.000	0.0000	0.0000	856
2016/01/22	R035	05/05/2016	10.35	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R035	05/05/2016	10.36	Call	Bond Future	37.1000		0.0371	37.1000	0.0371	0.000	0	0	0
2016/01/22	R035	05/05/2016	10.35	Put	Bond Future	37.1300		0.0371	37.1300	0.0371	0.000	0	0	0
2016/01/22	R035	05/05/2016	10.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R035	05/05/2016	10.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R035	04/08/2016			Bond Future	10.3550		91.8250	10.3550	91.8250	0.000	0.0000	0.0000	0
2016/01/22	R035	04/08/2016	10.35	Put	Bond Future	36.9800		0.0370	36.9800	0.0370	0.000	0	0	0
2016/01/22	R035	04/08/2016	10.37	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R035	04/08/2016	10.35	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R035	04/08/2016	10.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R035	04/08/2016	10.36	Call	Bond Future	36.9600		0.0370	36.9600	0.0370	0.000	0	0	0
2016/01/22	R035	04/08/2016	10.37	Call	Bond Future	110.8100		0.1108	110.8100	0.1108	0.000	0	0	0
2016/01/22	R186	04/02/2016	7.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R186	04/02/2016	8.40	Put	Bond Future	9,058.5700		9.0586	8,633.7100	8.6337	(4.690)	0	0	0
2016/01/22	R186	04/02/2016	8.83	Put	Bond Future	5,809.6400		5.8096	5,387.4200	5.3874	(7.268)	0	0	33

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2016/01/22	R186	04/02/2016	9.20	Call	Bond Future	139.1700		0.1392	174.3000	0.1743	25.243	0	0	0
2016/01/22	R186	04/02/2016			Bond Future	9.6393		107.1280	9.5779	107.5529	(0.636)	0.0000	0.0000	59,464
2016/01/22	R186	04/02/2016	7.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R186	04/02/2016	8.02	Put	Bond Future	12,047.6100		12.0476	11,622.7300	11.6227	(3.527)	0	0	0
2016/01/22	R186	04/02/2016	7.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	680
2016/01/22	R186	04/02/2016	8.45	Call	Bond Future	0.2900		0.0003	0.3400	0.0003	17.241	0	0	350
2016/01/22	R186	04/02/2016	8.75	Call	Bond Future	5.4200		0.0054	6.7300	0.0067	24.170	0	0	0
2016/01/22	R186	04/02/2016	7.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R186	04/02/2016	7.50	Put	Bond Future	16,311.3900		16.3114	15,886.5100	15.8865	(2.605)	0	0	0
2016/01/22	R186	04/02/2016	8.83	Call	Bond Future	10.6200		0.0106	13.2800	0.0133	25.047	0	0	0
2016/01/22	R186	04/02/2016	8.65	Put	Bond Future	7,150.0500		7.1500	6,725.6500	6.7257	(5.936)	0	0	340
2016/01/22	R186	04/02/2016	8.70	Put	Bond Future	6,774.4300		6.7744	6,350.3600	6.3504	(6.260)	0	0	5,000
2016/01/22	R186	04/02/2016	8.80	Put	Bond Future	6,030.5900		6.0306	5,607.7600	5.6078	(7.011)	0	0	5,000
2016/01/22	R186	04/02/2016	7.49	Put	Bond Future	16,395.4100		16.3954	15,970.5300	15.9705	(2.591)	0	0	0
2016/01/22	R186	04/02/2016	8.85	Put	Bond Future	5,662.9800		5.6630	5,241.2600	5.2413	(7.447)	0	0	0
2016/01/22	R186	04/02/2016	7.51	Put	Bond Future	16,227.4500		16.2274	15,802.5700	15.8026	(2.618)	0	0	0
2016/01/22	R186	04/02/2016	8.02	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	700
2016/01/22	R186	04/02/2016	8.40	Call	Bond Future	0.1700		0.0002	0.1900	0.0002	11.765	0	0	680
2016/01/22	R186	04/02/2016	7.90	Put	Bond Future	13,013.4800		13.0135	12,588.6000	12.5886	(3.265)	0	0	0
2016/01/22	R186	04/02/2016	8.45	Put	Bond Future	8,673.0800		8.6731	8,248.2500	8.2483	(4.898)	0	0	0
2016/01/22	R186	04/02/2016	9.20	Put	Bond Future	3,234.0700		3.2341	2,844.3200	2.8443	(12.051)	0	0	700
2016/01/22	R186	04/02/2016	8.75	Put	Bond Future	6,401.1900		6.4012	5,977.6200	5.9776	(6.617)	0	0	11,695
2016/01/22	R186	04/02/2016	8.65	Call	Bond Future	2.2000		0.0022	2.6800	0.0027	21.818	0	0	0
2016/01/22	R186	04/02/2016	8.85	Call	Bond Future	12.4700		0.0125	15.6300	0.0156	25.341	0	0	0
2016/01/22	R186	04/02/2016	8.70	Call	Bond Future	3.4800		0.0035	4.2900	0.0043	23.276	0	0	0
2016/01/22	R186	04/02/2016	8.80	Call	Bond Future	8.3000		0.0083	10.3500	0.0103	24.699	0	0	0
2016/01/22	R186	05/05/2016			Bond Future	9.7301		109.0492	9.6664	109.4810	(0.655)	0.0000	0.0000	16,565
2016/01/22	R186	05/05/2016	8.34	Call	Bond Future	258.8700		0.2589	292.2400	0.2922	12.891	0	0	0
2016/01/22	R186	05/05/2016	8.75	Put	Bond Future	7,520.7200		7.5207	7,157.1700	7.1572	(4.834)	0	0	1,900
2016/01/22	R186	05/05/2016	8.35	Call	Bond Future	264.7100		0.2647	298.7300	0.2987	12.852	0	0	0
2016/01/22	R186	05/05/2016	8.85	Put	Bond Future	6,914.9300		6.9149	6,562.8300	6.5628	(5.092)	0	0	5,350
2016/01/22	R186	05/05/2016	8.33	Call	Bond Future	253.1300		0.2531	285.8700	0.2859	12.934	0	0	0
2016/01/22	R186	05/05/2016	8.75	Call	Bond Future	602.9100		0.6029	671.2200	0.6712	11.330	0	0	0
2016/01/22	R186	05/05/2016	8.35	Put	Bond Future	10,184.6600		10.1847	9,786.8200	9.7868	(3.906)	0	0	0
2016/01/22	R186	05/05/2016	7.56	Put	Bond Future	16,211.3200		16.2113	15,784.9100	15.7849	(2.630)	0	0	0
2016/01/22	R186	05/05/2016	8.34	Put	Bond Future	10,255.2700		10.2553	9,856.7800	9.8568	(3.886)	0	0	0
2016/01/22	R186	05/05/2016	8.85	Call	Bond Future	730.9700		0.7310	810.7300	0.8107	10.912	0	0	0
2016/01/22	R186	05/05/2016	7.56	Call	Bond Future	34.3000		0.0343	39.7500	0.0398	15.889	0	0	0
2016/01/22	R186	05/05/2016	8.33	Put	Bond Future	10,326.0400		10.3260	9,926.9200	9.9269	(3.865)	0	0	0
2016/01/22	R186	04/08/2016	8.51	Put	Bond Future	9,918.0000		9.9180	9,553.9600	9.5540	(3.670)	0	0	0
2016/01/22	R186	04/08/2016			Bond Future	9.8101		105.8353	9.7442	106.2727	(0.672)	0.0000	0.0000	0
2016/01/22	R186	04/08/2016	8.50	Put	Bond Future	9,980.7300		9.9807	9,615.8600	9.6159	(3.656)	0	0	0
2016/01/22	R186	04/08/2016	8.51	Call	Bond Future	815.2500		0.8153	888.6200	0.8886	9.000	0	0	0
2016/01/22	R186	04/08/2016	8.49	Call	Bond Future	792.5900		0.7926	864.3100	0.8643	9.049	0	0	0
2016/01/22	R186	04/08/2016	8.50	Call	Bond Future	803.8600		0.8039	876.4000	0.8764	9.024	0	0	0
2016/01/22	R186	04/08/2016	8.49	Put	Bond Future	10,043.6400		10.0436	9,677.9500	9.6779	(3.641)	0	0	0
2016/01/22	R197	04/02/2016	297.00	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/22	R197	04/02/2016			Bond Future	288.7714		288.7714	288.7550	288.7550	(0.006)	0.0000	0.0000	57
2016/01/22	R197	04/02/2016	296.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R197	04/02/2016	297.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R197	04/02/2016	296.99	Put	Bond Future	8,218.5600		8.2186	8,234.9600	8.2350	0.200	0	0	0
2016/01/22	R197	04/02/2016	297.01	Put	Bond Future	8,238.5600		8.2386	8,254.9600	8.2550	0.199	0	0	0
2016/01/22	R197	04/02/2016	297.00	Put	Bond Future	8,228.5600		8.2286	8,244.9600	8.2450	0.199	0	0	0
2016/01/22	R197	05/05/2016			Bond Future	293.9087		293.9087	293.8906	293.8906	(0.006)	0.0000	0.0000	1,177
2016/01/22	R197	05/05/2016	300.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R197	05/05/2016	299.99	Put	Bond Future	6,081.2600		6.0813	6,099.3600	6.0994	0.298	0	0	0
2016/01/22	R197	05/05/2016	300.01	Put	Bond Future	6,101.2600		6.1013	6,119.3600	6.1194	0.297	0	0	0
2016/01/22	R197	05/05/2016	300.00	Put	Bond Future	6,091.2600		6.0913	6,109.3600	6.1094	0.297	0	0	0
2016/01/22	R197	05/05/2016	300.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R197	05/05/2016	299.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R197	04/08/2016	293.98	Put	Bond Future	925.6900		0.9257	951.6800	0.9517	2.808	0	0	0
2016/01/22	R197	04/08/2016			Bond Future	293.0543		293.0543	293.0283	293.0283	(0.009)	0.0000	0.0000	0
2016/01/22	R197	04/08/2016	293.97	Put	Bond Future	915.6900		0.9157	941.6800	0.9417	2.838	0	0	0
2016/01/22	R197	04/08/2016	293.98	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R197	04/08/2016	293.96	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R197	04/08/2016	293.97	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R197	04/08/2016	293.96	Put	Bond Future	905.6900		0.9057	931.6800	0.9317	2.870	0	0	0
2016/01/22	R202	04/02/2016			Bond Future	238.6164		238.6164	238.6029	238.6029	(0.006)	0.0000	0.0000	2,867
2016/01/22	R202	04/02/2016	239.99	Put	Bond Future	1,373.6300		1.3736	1,387.1100	1.3871	0.981	0	0	0
2016/01/22	R202	04/02/2016	240.01	Put	Bond Future	1,393.6300		1.3936	1,407.1100	1.4071	0.967	0	0	0
2016/01/22	R202	04/02/2016	240.00	Put	Bond Future	1,383.6300		1.3836	1,397.1100	1.3971	0.974	0	0	0
2016/01/22	R202	04/02/2016	239.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R202	04/02/2016	240.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R202	04/02/2016	240.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R202	05/05/2016	246.99	Put	Bond Future	4,128.6500		4.1287	4,143.7600	4.1438	0.366	0	0	0
2016/01/22	R202	05/05/2016			Bond Future	242.8613		242.8613	242.8462	242.8462	(0.006)	0.0000	0.0000	40,471
2016/01/22	R202	05/05/2016	247.01	Put	Bond Future	4,148.6500		4.1487	4,163.7600	4.1638	0.364	0	0	0
2016/01/22	R202	05/05/2016	246.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R202	05/05/2016	247.00	Put	Bond Future	4,138.6500		4.1387	4,153.7600	4.1538	0.365	0	0	0
2016/01/22	R202	05/05/2016	247.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R202	05/05/2016	247.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R202	04/08/2016	243.25	Call	Bond Future	817.2300		0.8172	795.5800	0.7956	(2.649)	0	0	0
2016/01/22	R202	04/08/2016			Bond Future	244.0672		244.0672	244.0456	244.0456	(0.009)	0.0000	0.0000	0
2016/01/22	R202	04/08/2016	243.26	Call	Bond Future	807.2300		0.8072	785.5800	0.7856	(2.682)	0	0	0
2016/01/22	R202	04/08/2016	243.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R202	04/08/2016	243.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R202	04/08/2016	243.24	Call	Bond Future	827.2300		0.8272	805.5800	0.8056	(2.617)	0	0	0
2016/01/22	R202	04/08/2016	243.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R203	04/02/2016	7.25	Put	Bond Future	1,799.2500		1.7993	1,690.6200	1.6906	(6.038)	0	0	0
2016/01/22	R203	04/02/2016	7.26	Put	Bond Future	1,784.2700		1.7843	1,675.6400	1.6756	(6.088)	0	0	0
2016/01/22	R203	04/02/2016			Bond Future	8.4653		103.0031	8.3911	103.1117	(0.877)	0.0000	0.0000	19,561
2016/01/22	R203	04/02/2016	7.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	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
2016/01/22	R203	04/02/2016	7.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R203	04/02/2016	7.24	Put	Bond Future	1,814.2400	1.8142	1,705.6100	1.7056	(5.988)	0	0	0
2016/01/22	R203	05/05/2016	7.25	Put	Bond Future	1,844.3500	1.8444	1,739.6900	1.7397	(5.675)	0	0	0
2016/01/22	R203	05/05/2016			Bond Future	8.6969	100.6798	8.6086	100.7898	(1.016)	0.0000	0.0000	0
2016/01/22	R203	05/05/2016	7.26	Call	Bond Future	22.4600	0.0225	27.9200	0.0279	24.310	0	0	0
2016/01/22	R203	05/05/2016	7.24	Call	Bond Future	21.2500	0.0213	26.4500	0.0265	24.471	0	0	0
2016/01/22	R203	05/05/2016	7.25	Call	Bond Future	21.8500	0.0219	27.1700	0.0272	24.348	0	0	0
2016/01/22	R203	05/05/2016	7.26	Put	Bond Future	1,832.2100	1.8322	1,727.6900	1.7277	(5.705)	0	0	0
2016/01/22	R203	05/05/2016	7.24	Put	Bond Future	1,856.5100	1.8565	1,751.7300	1.7517	(5.644)	0	0	0
2016/01/22	R203	04/08/2016	7.26	Call	Bond Future	47.0300	0.0470	56.4400	0.0564	20.009	0	0	0
2016/01/22	R203	04/08/2016			Bond Future	8.9275	102.6099	8.8203	102.7194	(1.201)	0.0000	0.0000	0
2016/01/22	R203	04/08/2016	7.24	Call	Bond Future	45.3400	0.0453	54.4700	0.0545	20.137	0	0	0
2016/01/22	R203	04/08/2016	7.25	Call	Bond Future	46.1800	0.0462	55.4500	0.0554	20.074	0	0	0
2016/01/22	R203	04/08/2016	7.24	Put	Bond Future	1,789.6000	1.7896	1,689.2300	1.6892	(5.609)	0	0	0
2016/01/22	R203	04/08/2016	7.26	Put	Bond Future	1,770.3500	1.7703	1,670.2600	1.6703	(5.654)	0	0	0
2016/01/22	R203	04/08/2016	7.25	Put	Bond Future	1,779.9700	1.7800	1,679.7400	1.6797	(5.631)	0	0	0
2016/01/22	R203	03/11/2016	8.86	Call	Bond Future	401.1000	0.4011	450.5400	0.4505	12.326	0	0	0
2016/01/22	R203	03/11/2016			Bond Future	9.1344	100.5029	8.9948	100.6145	(1.529)	0.0000	0.0000	0
2016/01/22	R203	03/11/2016	8.84	Call	Bond Future	394.2600	0.3943	443.1500	0.4431	12.400	0	0	0
2016/01/22	R203	03/11/2016	8.85	Call	Bond Future	397.6700	0.3977	446.8400	0.4468	12.365	0	0	0
2016/01/22	R203	03/11/2016	8.84	Put	Bond Future	629.8600	0.6299	567.1400	0.5671	(9.958)	0	0	0
2016/01/22	R203	03/11/2016	8.86	Put	Bond Future	620.6600	0.6207	558.4900	0.5585	(10.017)	0	0	0
2016/01/22	R203	03/11/2016	8.85	Put	Bond Future	625.2500	0.6252	562.8100	0.5628	(9.986)	0	0	0
2016/01/22	R204	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R204	04/02/2016			Bond Future	8.9214	98.7916	8.8334	99.0072	(0.987)	0.0000	0.0000	30,669
2016/01/22	R204	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R204	04/02/2016	7.49	Put	Bond Future	3,579.5100	3.5795	3,363.9000	3.3639	(6.023)	0	0	0
2016/01/22	R204	04/02/2016	7.51	Put	Bond Future	3,528.3900	3.5284	3,312.7800	3.3128	(6.111)	0	0	0
2016/01/22	R204	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R204	04/02/2016	7.50	Put	Bond Future	3,553.9500	3.5539	3,338.3400	3.3383	(6.067)	0	0	0
2016/01/22	R204	05/05/2016	7.75	Call	Bond Future	67.0100	0.0670	83.0800	0.0831	23.981	0	0	0
2016/01/22	R204	05/05/2016			Bond Future	9.0971	100.5632	8.9998	100.7822	(1.069)	0.0000	0.0000	0
2016/01/22	R204	05/05/2016	7.76	Call	Bond Future	68.6700	0.0687	85.0800	0.0851	23.897	0	0	0
2016/01/22	R204	05/05/2016	7.74	Put	Bond Future	3,175.6000	3.1756	2,972.4200	2.9724	(6.398)	0	0	0
2016/01/22	R204	05/05/2016	7.76	Put	Bond Future	3,132.1500	3.1321	2,929.6400	2.9296	(6.466)	0	0	0
2016/01/22	R204	05/05/2016	7.74	Call	Bond Future	65.3900	0.0654	81.1300	0.0811	24.071	0	0	0
2016/01/22	R204	05/05/2016	7.75	Put	Bond Future	3,153.8500	3.1538	2,951.0000	2.9510	(6.432)	0	0	0
2016/01/22	R204	04/08/2016			Bond Future	9.2624	98.4495	9.1548	98.6700	(1.162)	0.0000	0.0000	0
2016/01/22	R204	04/08/2016	7.74	Put	Bond Future	3,319.7300	3.3197	3,124.6900	3.1247	(5.875)	0	0	0
2016/01/22	R204	04/08/2016	7.76	Put	Bond Future	3,281.8000	3.2818	3,087.4500	3.0875	(5.922)	0	0	0
2016/01/22	R204	04/08/2016	7.75	Put	Bond Future	3,300.7500	3.3007	3,106.0500	3.1061	(5.899)	0	0	0
2016/01/22	R204	04/08/2016	7.74	Call	Bond Future	139.4700	0.1395	164.9600	0.1650	18.276	0	0	0
2016/01/22	R204	04/08/2016	7.75	Call	Bond Future	141.8000	0.1418	167.6300	0.1676	18.216	0	0	0
2016/01/22	R204	04/08/2016	7.76	Call	Bond Future	144.1600	0.1442	170.3400	0.1703	18.160	0	0	0
2016/01/22	R204	03/11/2016			Bond Future	9.3880	100.4331	9.2667	100.6580	(1.293)	0.0000	0.0000	0
2016/01/22	R204	03/11/2016	9.21	Put	Bond Future	1,091.5900	1.0916	970.0800	0.9701	(11.131)	0	0	0
2016/01/22	R204	03/11/2016	9.23	Put	Bond Future	1,071.1900	1.0712	951.1200	0.9511	(11.209)	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
2016/01/22	R204	03/11/2016	9.22	Put	Bond Future	1,081.5400	1.0815	960.7500	0.9608	(11.168)	0	0	0
2016/01/22	R204	03/11/2016	9.22	Call	Bond Future	769.9500	0.7700	874.0800	0.8741	13.524	0	0	0
2016/01/22	R204	03/11/2016	9.23	Call	Bond Future	778.1800	0.7782	883.0300	0.8830	13.474	0	0	0
2016/01/22	R204	03/11/2016	9.21	Call	Bond Future	761.4100	0.7614	864.8200	0.8648	13.581	0	0	0
2016/01/22	R207	04/02/2016	7.27	Put	Bond Future	6,148.6000	6.1486	5,891.1600	5.8912	(4.187)	0	0	0
2016/01/22	R207	04/02/2016	7.49	Put	Bond Future	5,411.3000	5.4113	5,153.8600	5.1539	(4.757)	0	0	0
2016/01/22	R207	04/02/2016			Bond Future	9.1682	94.2744	9.0857	94.5318	(0.900)	0.0000	0.0000	39,806
2016/01/22	R207	04/02/2016	7.51	Put	Bond Future	5,344.6000	5.3446	5,087.1600	5.0872	(4.817)	0	0	0
2016/01/22	R207	04/02/2016	7.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	43
2016/01/22	R207	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	19
2016/01/22	R207	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R207	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R207	04/02/2016	7.50	Put	Bond Future	5,377.9400	5.3779	5,120.5000	5.1205	(4.787)	0	0	0
2016/01/22	R207	05/05/2016	7.86	Put	Bond Future	4,488.0900	4.4881	4,242.8900	4.2429	(5.463)	0	0	0
2016/01/22	R207	05/05/2016			Bond Future	9.3195	95.9650	9.2306	96.2265	(0.953)	0.0000	0.0000	0
2016/01/22	R207	05/05/2016	7.85	Put	Bond Future	4,517.3400	4.5173	4,271.8000	4.2718	(5.435)	0	0	0
2016/01/22	R207	05/05/2016	7.56	Put	Bond Future	5,384.9700	5.3850	5,131.7800	5.1318	(4.702)	0	0	0
2016/01/22	R207	05/05/2016	7.84	Put	Bond Future	4,546.6400	4.5466	4,300.7700	4.3008	(5.408)	0	0	0
2016/01/22	R207	05/05/2016	7.56	Call	Bond Future	35.3300	0.0353	43.6400	0.0436	23.521	0	0	43
2016/01/22	R207	05/05/2016	7.85	Call	Bond Future	74.6400	0.0746	90.6000	0.0906	21.383	0	0	0
2016/01/22	R207	05/05/2016	7.86	Call	Bond Future	76.4800	0.0765	92.7800	0.0928	21.313	0	0	0
2016/01/22	R207	05/05/2016	7.84	Call	Bond Future	72.8300	0.0728	88.4600	0.0885	21.461	0	0	0
2016/01/22	R207	04/08/2016			Bond Future	9.4586	94.1597	9.3631	94.4238	(1.010)	0.0000	0.0000	0
2016/01/22	R207	04/08/2016	7.99	Put	Bond Future	4,386.2000	4.3862	4,156.2300	4.1562	(5.243)	0	0	0
2016/01/22	R207	04/08/2016	8.01	Put	Bond Future	4,335.1600	4.3352	4,106.0800	4.1061	(5.284)	0	0	0
2016/01/22	R207	04/08/2016	8.00	Put	Bond Future	4,360.6600	4.3607	4,131.1300	4.1311	(5.264)	0	0	0
2016/01/22	R207	04/08/2016	8.01	Call	Bond Future	231.5100	0.2315	266.4900	0.2665	15.109	0	0	0
2016/01/22	R207	04/08/2016	7.99	Call	Bond Future	224.3700	0.2244	258.4600	0.2585	15.194	0	0	0
2016/01/22	R207	04/08/2016	8.00	Call	Bond Future	227.9200	0.2279	262.4500	0.2625	15.150	0	0	0
2016/01/22	R208	04/02/2016			Bond Future	9.3399	92.0354	9.2578	92.3440	(0.879)	0.0000	0.0000	48,729
2016/01/22	R208	04/02/2016	7.74	Put	Bond Future	6,252.9700	6.2530	5,944.4200	5.9444	(4.934)	0	0	0
2016/01/22	R208	04/02/2016	7.76	Put	Bond Future	6,171.6000	6.1716	5,863.0500	5.8630	(5.000)	0	0	0
2016/01/22	R208	04/02/2016	7.75	Put	Bond Future	6,212.2700	6.2123	5,903.7200	5.9037	(4.967)	0	0	0
2016/01/22	R208	04/02/2016	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R208	04/02/2016	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R208	04/02/2016	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R208	05/05/2016	7.99	Call	Bond Future	100.2800	1.0103	120.5000	1.1205	20.164	0	0	0
2016/01/22	R208	05/05/2016	8.00	Put	Bond Future	5,566.3400	5.5663	5,273.4000	5.2734	(5.263)	0	0	0
2016/01/22	R208	05/05/2016			Bond Future	9.4661	90.2844	9.3790	90.5979	(0.920)	0.0000	0.0000	5
2016/01/22	R208	05/05/2016	8.00	Call	Bond Future	102.6800	0.1027	123.3200	0.1233	20.101	0	0	0
2016/01/22	R208	05/05/2016	8.01	Call	Bond Future	105.1300	0.1051	126.1800	0.1262	20.023	0	0	0
2016/01/22	R208	05/05/2016	7.99	Put	Bond Future	5,602.5700	5.6026	5,309.2100	5.3092	(5.236)	0	0	0
2016/01/22	R208	05/05/2016	8.01	Put	Bond Future	5,530.1700	5.5302	5,237.6400	5.2376	(5.290)	0	0	0
2016/01/22	R208	04/08/2016	8.01	Put	Bond Future	5,858.6800	5.8587	5,578.7900	5.5788	(4.777)	0	0	0
2016/01/22	R208	04/08/2016			Bond Future	9.5799	92.0152	9.4879	92.3325	(0.961)	0.0000	0.0000	0
2016/01/22	R208	04/08/2016	8.00	Put	Bond Future	5,891.7000	5.8917	5,611.3300	5.6113	(4.759)	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
2016/01/22	R208	04/08/2016	7.99	Call	Bond Future	248.3200	0.2483	284.7200	0.2847	14.659	0	0	0
2016/01/22	R208	04/08/2016	8.00	Call	Bond Future	252.2800	0.2523	289.1600	0.2892	14.619	0	0	0
2016/01/22	R208	04/08/2016	8.01	Call	Bond Future	256.2900	0.2563	293.6500	0.2936	14.577	0	0	0
2016/01/22	R208	04/08/2016	7.99	Put	Bond Future	5,924.7800	5.9248	5,643.9300	5.6439	(4.740)	0	0	0
2016/01/22	R208	03/11/2016	9.59	Put	Bond Future	1,819.8800	1.8199	1,655.3300	1.6553	(9.042)	0	0	0
2016/01/22	R208	03/11/2016			Bond Future	9.6675	90.4646	9.5694	90.7881	(1.015)	0.0000	0.0000	0
2016/01/22	R208	03/11/2016	9.58	Put	Bond Future	1,837.2100	1.8372	1,671.6600	1.6717	(9.011)	0	0	0
2016/01/22	R208	03/11/2016	9.57	Call	Bond Future	1,532.8600	1.5329	1,689.8300	1.6898	10.240	0	0	0
2016/01/22	R208	03/11/2016	9.58	Call	Bond Future	1,548.7500	1.5488	1,706.7300	1.7067	10.200	0	0	0
2016/01/22	R208	03/11/2016	9.59	Call	Bond Future	1,564.4200	1.5644	1,723.4000	1.7234	10.162	0	0	0
2016/01/22	R208	03/11/2016	9.57	Put	Bond Future	1,854.3400	1.8543	1,687.7800	1.6878	(8.982)	0	0	0
2016/01/22	R209	04/02/2016	8.74	Call	Bond Future	0.0700	0.0001	0.0400	0.0000	(42.857)	0	0	0
2016/01/22	R209	04/02/2016	8.75	Put	Bond Future	9,287.6600	9.2877	9,187.1600	9.1872	(1.082)	0	0	0
2016/01/22	R209	04/02/2016			Bond Future	10.0819	69.4736	10.0660	69.5741	(0.158)	0.0000	0.0000	37,526
2016/01/22	R209	04/02/2016	8.75	Call	Bond Future	0.0800	0.0001	0.0500	0.0001	(37.500)	0	0	0
2016/01/22	R209	04/02/2016	8.76	Call	Bond Future	0.0900	0.0001	0.0600	0.0001	(33.333)	0	0	0
2016/01/22	R209	04/02/2016	9.52	Put	Bond Future	3,767.0200	3.7670	3,661.9100	3.6619	(2.790)	0	0	2,200
2016/01/22	R209	04/02/2016	8.74	Put	Bond Future	9,364.6300	9.3646	9,264.1300	9.2641	(1.073)	0	0	0
2016/01/22	R209	04/02/2016	8.76	Put	Bond Future	9,210.8000	9.2108	9,110.3000	9.1103	(1.091)	0	0	0
2016/01/22	R209	04/02/2016	9.52	Call	Bond Future	72.0100	0.0720	67.3700	0.0674	(6.444)	0	0	0
2016/01/22	R209	05/05/2016			Bond Future	10.1562	67.5699	10.1398	67.6718	(0.161)	0.0000	0.0000	2,307
2016/01/22	R209	05/05/2016	9.00	Call	Bond Future	447.3400	0.4473	454.6700	0.4547	1.639	0	0	6,700
2016/01/22	R209	05/05/2016	8.25	Put	Bond Future	13,794.5200	13.7945	13,693.6100	13.6936	(0.732)	0	0	0
2016/01/22	R209	05/05/2016	8.99	Put	Bond Future	8,362.6400	8.3626	8,267.8900	8.2679	(1.133)	0	0	0
2016/01/22	R209	05/05/2016	9.01	Put	Bond Future	8,232.4800	8.2325	8,138.0400	8.1380	(1.147)	0	0	0
2016/01/22	R209	05/05/2016	9.00	Put	Bond Future	8,297.4400	8.2974	8,202.8400	8.2028	(1.140)	0	0	0
2016/01/22	R209	05/05/2016	9.01	Call	Bond Future	456.2000	0.4562	463.6900	0.4637	1.642	0	0	0
2016/01/22	R209	05/05/2016	8.25	Call	Bond Future	79.2400	0.0792	80.2600	0.0803	1.287	0	0	6,700
2016/01/22	R209	05/05/2016	8.99	Call	Bond Future	438.6100	0.4386	445.7900	0.4458	1.637	0	0	0
2016/01/22	R209	04/08/2016	9.26	Call	Bond Future	1,302.9000	1.3029	1,322.5800	1.3226	1.510	0	0	0
2016/01/22	R209	04/08/2016			Bond Future	10.2221	68.8655	10.2055	68.9675	(0.162)	0.0000	0.0000	0
2016/01/22	R209	04/08/2016	10.60	Call	Bond Future	4,798.5300	4.7985	4,853.8500	4.8538	1.153	0	0	6,000
2016/01/22	R209	04/08/2016	9.60	Put	Bond Future	5,960.6800	5.9607	5,886.3900	5.8864	(1.246)	0	0	0
2016/01/22	R209	04/08/2016	9.24	Call	Bond Future	1,270.7200	1.2707	1,289.9700	1.2900	1.515	0	0	0
2016/01/22	R209	04/08/2016	9.25	Call	Bond Future	1,286.3300	1.2863	1,305.8000	1.3058	1.514	0	0	0
2016/01/22	R209	04/08/2016	10.60	Put	Bond Future	2,531.0700	2.5311	2,484.3300	2.4843	(1.847)	0	0	0
2016/01/22	R209	04/08/2016	9.24	Put	Bond Future	7,775.6400	7.7756	7,692.8300	7.6928	(1.065)	0	0	0
2016/01/22	R209	04/08/2016	9.26	Put	Bond Future	7,665.8200	7.6658	7,583.4400	7.5834	(1.075)	0	0	0
2016/01/22	R209	04/08/2016	9.60	Call	Bond Future	1,949.0400	1.9490	1,976.8100	1.9768	1.425	0	0	6,000
2016/01/22	R209	04/08/2016	9.25	Put	Bond Future	7,720.2000	7.7202	7,637.6100	7.6376	(1.070)	0	0	0
2016/01/22	R209	03/11/2016	10.26	Call	Bond Future	3,295.9600	3.2960	3,344.6100	3.3446	1.476	0	0	0
2016/01/22	R209	03/11/2016			Bond Future	10.2741	67.1010	10.2571	67.2051	(0.166)	0.0000	0.0000	0
2016/01/22	R209	03/11/2016	10.24	Call	Bond Future	3,236.4400	3.2364	3,284.4800	3.2845	1.484	0	0	0
2016/01/22	R209	03/11/2016	10.25	Call	Bond Future	3,265.7800	3.2658	3,314.1300	3.3141	1.481	0	0	0
2016/01/22	R209	03/11/2016	10.24	Put	Bond Future	3,445.2600	3.4453	3,389.2000	3.3892	(1.627)	0	0	0
2016/01/22	R209	03/11/2016	10.26	Put	Bond Future	3,382.1800	3.3822	3,326.7300	3.3267	(1.639)	0	0	0
2016/01/22	R209	03/11/2016	10.25	Put	Bond Future	3,413.2500	3.4132	3,357.5000	3.3575	(1.633)	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
2016/01/22	R210	04/02/2016	184.99	Put	Bond Future	5,315.8100	5.3158	5,512.9000	5.5129	3.708	0	0	0
2016/01/22	R210	04/02/2016			Bond Future	179.6742	179.6742	179.4771	179.4771	(0.110)	0.0000	0.0000	379
2016/01/22	R210	04/02/2016	185.01	Put	Bond Future	5,335.8100	5.3358	5,532.9000	5.5329	3.694	0	0	0
2016/01/22	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R210	04/02/2016	185.00	Put	Bond Future	5,325.8100	5.3258	5,522.9000	5.5229	3.701	0	0	0
2016/01/22	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R210	05/05/2016			Bond Future	180.7032	180.7032	180.5018	180.5018	(0.111)	0.0000	0.0000	985
2016/01/22	R210	05/05/2016	184.99	Put	Bond Future	4,286.7900	4.2868	4,488.2300	4.4882	4.699	0	0	0
2016/01/22	R210	05/05/2016	185.00	Put	Bond Future	4,296.7900	4.2968	4,498.2300	4.4982	4.688	0	0	0
2016/01/22	R210	05/05/2016	185.01	Put	Bond Future	4,306.7900	4.3068	4,508.2300	4.5082	4.677	0	0	0
2016/01/22	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R210	04/08/2016			Bond Future	184.1610	184.1610	183.9511	183.9511	(0.114)	0.0000	0.0000	0
2016/01/22	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R210	04/08/2016	181.50	Call	Bond Future	2,661.0400	2.6610	2,451.1000	2.4511	(7.889)	0	0	0
2016/01/22	R210	04/08/2016	181.52	Call	Bond Future	2,641.0400	2.6410	2,431.1000	2.4311	(7.949)	0	0	0
2016/01/22	R210	04/08/2016	181.51	Call	Bond Future	2,651.0400	2.6510	2,441.1000	2.4411	(7.919)	0	0	0
2016/01/22	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R211	04/02/2016			Bond Future	134.6526	134.6526	134.7118	134.7118	0.044	0.0000	0.0000	720
2016/01/22	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R211	04/02/2016	138.99	Put	Bond Future	4,337.4400	4.3374	4,278.2200	4.2782	(1.365)	0	0	0
2016/01/22	R211	04/02/2016	139.01	Put	Bond Future	4,357.4400	4.3574	4,298.2200	4.2982	(1.359)	0	0	0
2016/01/22	R211	04/02/2016	139.00	Put	Bond Future	4,347.4400	4.3474	4,288.2200	4.2882	(1.362)	0	0	0
2016/01/22	R211	05/05/2016	139.01	Put	Bond Future	1,962.0000	1.9620	1,902.3200	1.9023	(3.042)	0	0	0
2016/01/22	R211	05/05/2016			Bond Future	137.0480	137.0480	137.1077	137.1077	0.044	0.0000	0.0000	2
2016/01/22	R211	05/05/2016	139.00	Put	Bond Future	1,952.0000	1.9520	1,892.3200	1.8923	(3.057)	0	0	0
2016/01/22	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R211	05/05/2016	138.99	Put	Bond Future	1,942.0000	1.9420	1,882.3200	1.8823	(3.073)	0	0	0
2016/01/22	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R211	04/08/2016			Bond Future	137.9365	137.9365	137.9938	137.9938	0.042	0.0000	0.0000	0
2016/01/22	R211	04/08/2016	137.09	Call	Bond Future	846.5200	0.8465	903.7700	0.9038	6.763	0	0	0
2016/01/22	R211	04/08/2016	137.07	Call	Bond Future	866.5200	0.8665	923.7700	0.9238	6.607	0	0	0
2016/01/22	R211	04/08/2016	137.08	Call	Bond Future	856.5200	0.8565	913.7700	0.9138	6.684	0	0	0
2016/01/22	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R212	04/02/2016			Bond Future	140.0653	140.0653	140.0573	140.0573	(0.006)	0.0000	0.0000	1,005
2016/01/22	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R212	04/02/2016	145.99	Put	Bond Future	5,924.7000	5.9247	5,932.7300	5.9327	0.136	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/22	R212	04/02/2016	146.01	Put	Bond Future	5,944.7000	5.9447	5,952.7300	5.9527	0.135	0	0	0
2016/01/22	R212	04/02/2016	146.00	Put	Bond Future	5,934.7000	5.9347	5,942.7300	5.9427	0.135	0	0	0
2016/01/22	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R212	05/05/2016			Bond Future	142.5570	142.5570	142.5483	142.5483	(0.006)	0.0000	0.0000	914
2016/01/22	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R212	05/05/2016	144.99	Put	Bond Future	2,432.9500	2.4329	2,441.7200	2.4417	0.360	0	0	0
2016/01/22	R212	05/05/2016	145.01	Put	Bond Future	2,452.9500	2.4529	2,461.7200	2.4617	0.358	0	0	0
2016/01/22	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R212	05/05/2016	145.00	Put	Bond Future	2,442.9500	2.4429	2,451.7200	2.4517	0.359	0	0	0
2016/01/22	R212	04/08/2016	142.43	Call	Bond Future	951.7200	0.9517	939.0700	0.9391	(1.329)	0	0	0
2016/01/22	R212	04/08/2016			Bond Future	143.3817	143.3817	143.3691	143.3691	(0.009)	0.0000	0.0000	0
2016/01/22	R212	04/08/2016	142.44	Call	Bond Future	941.7200	0.9417	929.0700	0.9291	(1.343)	0	0	0
2016/01/22	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R212	04/08/2016	142.42	Call	Bond Future	961.7200	0.9617	949.0700	0.9491	(1.315)	0	0	0
2016/01/22	R213	04/02/2016			Bond Future	9.9887	80.1027	9.9475	80.3663	(0.412)	0.0000	0.0000	38,041
2016/01/22	R213	04/02/2016	8.75	Call	Bond Future	0.2300	0.0002	0.2100	0.0002	(8.696)	0	0	0
2016/01/22	R213	04/02/2016	8.74	Put	Bond Future	8,607.6500	8.6076	8,344.0500	8.3440	(3.062)	0	0	0
2016/01/22	R213	04/02/2016	8.76	Put	Bond Future	8,459.3100	8.4593	8,195.7100	8.1957	(3.116)	0	0	0
2016/01/22	R213	04/02/2016	8.75	Put	Bond Future	8,533.4300	8.5334	8,269.8300	8.2698	(3.089)	0	0	0
2016/01/22	R213	04/02/2016	8.76	Call	Bond Future	0.2600	0.0003	0.2400	0.0002	(7.692)	0	0	0
2016/01/22	R213	04/02/2016	8.74	Call	Bond Future	0.2100	0.0002	0.1900	0.0002	(9.524)	0	0	0
2016/01/22	R213	05/05/2016	8.74	Put	Bond Future	9,373.0400	9.3730	9,128.0600	9.1281	(2.614)	0	0	0
2016/01/22	R213	05/05/2016	8.76	Put	Bond Future	9,239.0900	9.2391	8,994.9700	8.9950	(2.642)	0	0	0
2016/01/22	R213	05/05/2016			Bond Future	10.0675	77.9896	10.0250	78.2576	(0.421)	0.0000	0.0000	0
2016/01/22	R213	05/05/2016	8.75	Put	Bond Future	9,305.9600	9.3060	9,061.4100	9.0614	(2.628)	0	0	0
2016/01/22	R213	05/05/2016	8.74	Call	Bond Future	316.3100	0.3163	339.2400	0.3392	7.249	0	0	0
2016/01/22	R213	05/05/2016	8.75	Call	Bond Future	322.9800	0.3230	346.3400	0.3463	7.233	0	0	0
2016/01/22	R213	05/05/2016	8.76	Call	Bond Future	329.7700	0.3298	353.5600	0.3536	7.214	0	0	0
2016/01/22	R213	04/08/2016			Bond Future	10.1369	79.4845	10.0934	79.7556	(0.429)	0.0000	0.0000	0
2016/01/22	R213	04/08/2016	8.99	Put	Bond Future	8,659.8400	8.6598	8,442.3400	8.4423	(2.512)	0	0	0
2016/01/22	R213	04/08/2016	9.01	Put	Bond Future	8,544.6000	8.5446	8,328.2300	8.3282	(2.532)	0	0	0
2016/01/22	R213	04/08/2016	9.00	Put	Bond Future	8,602.1100	8.6021	8,385.1800	8.3852	(2.522)	0	0	0
2016/01/22	R213	04/08/2016	9.01	Call	Bond Future	1,058.0200	1.0580	1,112.6600	1.1127	5.164	0	0	0
2016/01/22	R213	04/08/2016	8.99	Call	Bond Future	1,031.2000	1.0312	1,084.7100	1.0847	5.189	0	0	0
2016/01/22	R213	04/08/2016	9.00	Call	Bond Future	1,044.5400	1.0445	1,098.6200	1.0986	5.177	0	0	0
2016/01/22	R213	03/11/2016			Bond Future	10.1942	77.5329	10.1493	77.8093	(0.440)	0.0000	0.0000	0
2016/01/22	R213	03/11/2016	10.18	Put	Bond Future	3,376.1200	3.3761	3,238.7200	3.2387	(4.070)	0	0	0
2016/01/22	R213	03/11/2016	10.20	Put	Bond Future	3,313.5200	3.3135	3,177.7400	3.1777	(4.098)	0	0	0
2016/01/22	R213	03/11/2016	10.18	Call	Bond Future	3,288.6500	3.2887	3,427.6300	3.4276	4.226	0	0	0
2016/01/22	R213	03/11/2016	10.19	Put	Bond Future	3,344.7100	3.3447	3,208.1200	3.2081	(4.084)	0	0	0
2016/01/22	R213	03/11/2016	10.19	Call	Bond Future	3,318.7300	3.3187	3,458.5200	3.4585	4.212	0	0	0
2016/01/22	R213	03/11/2016	10.20	Call	Bond Future	3,348.9500	3.3489	3,489.5500	3.4895	4.198	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	
2016/01/22	R214	04/02/2016			Bond Future		10.1775	69.7725	10.1716	69.8108	(0.058)	0.0000	0.0000	29,454
2016/01/22	R214	04/02/2016	7.99	Put	Bond Future	17,101.6200		17.1016	17,063.3000	17.0633	(0.224)	0	0	0
2016/01/22	R214	04/02/2016	9.45	Call	Bond Future	24.1500		0.0242	19.9400	0.0199	(17.433)	0	0	0
2016/01/22	R214	04/02/2016	8.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R214	04/02/2016	8.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R214	04/02/2016	7.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/22	R214	04/02/2016	9.35	Call	Bond Future	11.2900		0.0113	8.9200	0.0089	(20.992)	0	0	0
2016/01/22	R214	04/02/2016	9.45	Put	Bond Future	5,025.1300		5.0251	4,982.6000	4.9826	(0.846)	0	0	25
2016/01/22	R214	04/02/2016	8.01	Put	Bond Future	16,914.2900		16.9143	16,875.9700	16.8760	(0.227)	0	0	0
2016/01/22	R214	04/02/2016	9.35	Put	Bond Future	5,748.2400		5.7482	5,707.5500	5.7075	(0.708)	0	0	25
2016/01/22	R214	04/02/2016	8.00	Put	Bond Future	17,007.8700		17.0079	16,969.5500	16.9695	(0.225)	0	0	0
2016/01/22	R214	05/05/2016	9.01	Call	Bond Future	392.3400		0.3923	390.4800	0.3905	(0.474)	0	0	0
2016/01/22	R214	05/05/2016	9.30	Put	Bond Future	7,258.6100		7.2586	7,218.5700	7.2186	(0.552)	0	0	0
2016/01/22	R214	05/05/2016			Bond Future	10.2496		67.7277	10.2436	67.7663	(0.059)	0.0000	0.0000	5,193
2016/01/22	R214	05/05/2016	8.99	Call	Bond Future	376.4600		0.3765	374.5900	0.3746	(0.497)	0	0	0
2016/01/22	R214	05/05/2016	9.00	Call	Bond Future	384.3400		0.3843	382.4700	0.3825	(0.487)	0	0	0
2016/01/22	R214	05/05/2016	8.99	Put	Bond Future	9,325.9900		9.3260	9,285.5500	9.2855	(0.434)	0	0	0
2016/01/22	R214	05/05/2016	9.01	Put	Bond Future	9,184.5700		9.1846	9,144.1400	9.1441	(0.440)	0	0	0
2016/01/22	R214	05/05/2016	9.30	Call	Bond Future	688.6200		0.6886	687.1500	0.6872	(0.213)	0	0	0
2016/01/22	R214	05/05/2016	9.00	Put	Bond Future	9,255.1500		9.2551	9,214.7100	9.2147	(0.437)	0	0	0
2016/01/22	R214	04/08/2016	11.30	Call	Bond Future	7,245.5500		7.2455	7,266.3900	7.2664	0.288	0	0	6,300
2016/01/22	R214	04/08/2016	9.24	Call	Bond Future	1,173.9900		1.1740	1,175.7700	1.1758	0.152	0	0	0
2016/01/22	R214	04/08/2016	9.25	Put	Bond Future	8,534.1500		8.5341	8,498.4600	8.4985	(0.418)	0	0	0
2016/01/22	R214	04/08/2016			Bond Future	10.3135		69.0260	10.3076	69.0635	(0.057)	0.0000	0.0000	0
2016/01/22	R214	04/08/2016	9.30	Call	Bond Future	1,270.0300		1.2700	1,272.1300	1.2721	0.165	0	0	1,300
2016/01/22	R214	04/08/2016	8.55	Put	Bond Future	13,370.7400		13.3707	13,332.9700	13.3330	(0.282)	0	0	0
2016/01/22	R214	04/08/2016	11.30	Put	Bond Future	1,470.3300		1.4703	1,453.6400	1.4536	(1.135)	0	0	0
2016/01/22	R214	04/08/2016	9.25	Call	Bond Future	1,189.0100		1.1890	1,190.8500	1.1908	0.155	0	0	0
2016/01/22	R214	04/08/2016	10.30	Put	Bond Future	3,739.7200		3.7397	3,712.4200	3.7124	(0.730)	0	0	0
2016/01/22	R214	04/08/2016	9.26	Call	Bond Future	1,204.9600		1.2050	1,206.8500	1.2069	0.157	0	0	0
2016/01/22	R214	04/08/2016	9.30	Put	Bond Future	8,240.2200		8.2402	8,204.7900	8.2048	(0.430)	0	0	0
2016/01/22	R214	04/08/2016	8.55	Call	Bond Future	430.8300		0.4308	430.5900	0.4306	(0.056)	0	0	1,300
2016/01/22	R214	04/08/2016	9.24	Put	Bond Future	8,594.5000		8.5945	8,558.7500	8.5588	(0.416)	0	0	0
2016/01/22	R214	04/08/2016	10.30	Call	Bond Future	3,654.1100		3.6541	3,664.3400	3.6643	0.280	0	0	6,300
2016/01/22	R214	04/08/2016	9.26	Put	Bond Future	8,474.8600		8.4749	8,439.2200	8.4392	(0.421)	0	0	0
2016/01/22	R214	03/11/2016	10.35	Put	Bond Future	3,494.4700		3.4945	3,470.2000	3.4702	(0.695)	0	0	0
2016/01/22	R214	03/11/2016			Bond Future	10.3666		67.1175	10.3605	67.1557	(0.059)	0.0000	0.0000	0
2016/01/22	R214	03/11/2016	10.34	Put	Bond Future	3,526.9800		3.5270	3,502.6000	3.5026	(0.691)	0	0	0
2016/01/22	R214	03/11/2016	10.35	Call	Bond Future	3,390.3000		3.3903	3,404.2400	3.4042	0.411	0	0	0
2016/01/22	R214	03/11/2016	10.33	Call	Bond Future	3,329.8600		3.3299	3,343.5700	3.3436	0.412	0	0	0
2016/01/22	R214	03/11/2016	10.34	Call	Bond Future	3,359.8900		3.3599	3,373.7200	3.3737	0.412	0	0	0
2016/01/22	R214	03/11/2016	10.33	Put	Bond Future	3,559.9800		3.5600	3,535.4800	3.5355	(0.688)	0	0	0
2016/01/22	R248	04/02/2016	8.99	Put	Bond Future	11,391.7600		11.3918	11,342.8500	11.3429	(0.429)	0	0	0
2016/01/22	R248	04/02/2016	9.55	Put	Bond Future	5,987.9300		5.9879	5,932.3800	5.9324	(0.928)	0	0	75
2016/01/22	R248	04/02/2016			Bond Future	10.2330		90.0049	10.2270	90.0537	(0.058)	0.0000	0.0000	59,278
2016/01/22	R248	04/02/2016	9.00	Put	Bond Future	11,289.5800		11.2896	11,240.6600	11.2407	(0.433)	0	0	0
2016/01/22	R248	04/02/2016	9.01	Put	Bond Future	11,187.5900		11.1876	11,138.6700	11.1387	(0.437)	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
2016/01/22	R248	04/02/2016	8.99	Call	Bond Future	0.2700	0.0003	0.1600	0.0002	(40.741)	0	0	0
2016/01/22	R248	04/02/2016	9.00	Call	Bond Future	0.3000	0.0003	0.1800	0.0002	(40.000)	0	0	0
2016/01/22	R248	04/02/2016	9.45	Put	Bond Future	6,898.1900	6.8982	6,845.4700	6.8455	(0.764)	0	0	75
2016/01/22	R248	04/02/2016	9.01	Call	Bond Future	0.3300	0.0003	0.2100	0.0002	(36.364)	0	0	0
2016/01/22	R248	04/02/2016	9.45	Call	Bond Future	20.2700	0.0203	16.3500	0.0164	(19.339)	0	0	0
2016/01/22	R248	04/02/2016	9.55	Call	Bond Future	42.4900	0.0425	35.7400	0.0357	(15.886)	0	0	0
2016/01/22	R248	05/05/2016			Bond Future	10.3078	87.1820	10.3017	87.2312	(0.059)	0.0000	0.0000	2,989
2016/01/22	R248	05/05/2016	8.99	Put	Bond Future	12,410.2000	12.4102	12,358.6600	12.3587	(0.415)	0	0	0
2016/01/22	R248	05/05/2016	9.01	Put	Bond Future	12,224.6200	12.2246	12,173.0700	12.1731	(0.422)	0	0	0
2016/01/22	R248	05/05/2016	9.00	Put	Bond Future	12,317.2400	12.3172	12,265.6900	12.2657	(0.419)	0	0	0
2016/01/22	R248	05/05/2016	8.99	Call	Bond Future	419.1000	0.4191	416.7600	0.4168	(0.558)	0	0	0
2016/01/22	R248	05/05/2016	9.00	Call	Bond Future	428.2300	0.4282	425.8800	0.4259	(0.549)	0	0	0
2016/01/22	R248	05/05/2016	9.01	Call	Bond Future	437.5100	0.4375	435.1600	0.4352	(0.537)	0	0	0
2016/01/22	R248	04/08/2016			Bond Future	10.3744	88.8532	10.3684	88.9010	(0.058)	0.0000	0.0000	0
2016/01/22	R248	04/08/2016	9.25	Call	Bond Future	1,392.4200	1.3924	1,394.4000	1.3944	0.142	0	0	0
2016/01/22	R248	04/08/2016	9.24	Put	Bond Future	11,393.0100	11.3930	11,347.1200	11.3471	(0.403)	0	0	0
2016/01/22	R248	04/08/2016	9.26	Put	Bond Future	11,234.9000	11.2349	11,189.1300	11.1891	(0.407)	0	0	0
2016/01/22	R248	04/08/2016	9.25	Put	Bond Future	11,313.7800	11.3138	11,267.9500	11.2680	(0.405)	0	0	0
2016/01/22	R248	04/08/2016	9.26	Call	Bond Future	1,410.7700	1.4108	1,412.8100	1.4128	0.145	0	0	0
2016/01/22	R248	04/08/2016	9.24	Call	Bond Future	1,374.2400	1.3742	1,376.1600	1.3762	0.140	0	0	0
2016/01/22	R248	03/11/2016	10.38	Call	Bond Future	4,180.5200	4.1805	4,197.8200	4.1978	0.414	0	0	0
2016/01/22	R248	03/11/2016			Bond Future	10.4299	86.2023	10.4238	86.2510	(0.059)	0.0000	0.0000	0
2016/01/22	R248	03/11/2016	10.39	Call	Bond Future	4,218.2500	4.2182	4,235.6800	4.2357	0.413	0	0	0
2016/01/22	R248	03/11/2016	10.37	Put	Bond Future	4,619.3600	4.6194	4,587.8400	4.5878	(0.682)	0	0	0
2016/01/22	R248	03/11/2016	10.39	Put	Bond Future	4,535.3800	4.5354	4,504.1300	4.5041	(0.689)	0	0	0
2016/01/22	R248	03/11/2016	10.38	Put	Bond Future	4,577.3600	4.5774	4,545.9800	4.5460	(0.686)	0	0	0
2016/01/22	R248	03/11/2016	10.37	Call	Bond Future	4,142.6600	4.1427	4,159.8200	4.1598	0.414	0	0	0

Total

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