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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/01/2016 TO 25/01/2016

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
2016/01/25	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	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
2016/01/25	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	2025	04/02/2016	126.01	Put	Bond Future	4,348.6700	4.3487	4,854.5600	4.8546	11.633	0	0	0
2016/01/25	2025	04/02/2016			Bond Future	121.6613	121.6613	121.1554	121.1554	(0.416)	0.0000	0.0000	2,062
2016/01/25	2025	04/02/2016	126.00	Put	Bond Future	4,338.6700	4.3387	4,844.5600	4.8446	11.660	0	0	0
2016/01/25	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2025	04/02/2016	125.99	Put	Bond Future	4,328.6700	4.3287	4,834.5600	4.8346	11.687	0	0	0
2016/01/25	2025	05/05/2016			Bond Future	123.8252	123.8252	123.3088	123.3088	(0.417)	0.0000	0.0000	2,637
2016/01/25	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2025	05/05/2016	125.99	Put	Bond Future	2,164.8200	2.1648	2,681.2100	2.6812	23.854	0	0	0
2016/01/25	2025	05/05/2016	126.01	Put	Bond Future	2,184.8200	2.1848	2,701.2100	2.7012	23.635	0	0	0
2016/01/25	2025	05/05/2016	126.00	Put	Bond Future	2,174.8200	2.1748	2,691.2100	2.6912	23.744	0	0	0
2016/01/25	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2025	04/08/2016			Bond Future	124.9421	124.9421	124.4108	124.4108	(0.425)	0.0000	0.0000	0
2016/01/25	2025	04/08/2016	123.86	Call	Bond Future	1,082.1300	1.0821	550.7900	0.5508	(49.101)	0	0	0
2016/01/25	2025	04/08/2016	123.87	Call	Bond Future	1,072.1300	1.0721	540.7900	0.5408	(49.559)	0	0	0
2016/01/25	2025	04/08/2016	123.85	Call	Bond Future	1,092.1300	1.0921	560.7900	0.5608	(48.652)	0	0	0
2016/01/25	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2030	04/02/2016			Bond Future	9.9273	85.7916	9.9515	85.6298	0.244	0.0000	0.0000	14,792
2016/01/25	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2030	04/02/2016	8.74	Put	Bond Future	8,497.0400	8.4970	8,658.8400	8.6588	1.904	0	0	0
2016/01/25	2030	04/02/2016	8.76	Put	Bond Future	8,344.2600	8.3443	8,506.0600	8.5061	1.939	0	0	0
2016/01/25	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2030	04/02/2016	8.75	Put	Bond Future	8,420.6000	8.4206	8,582.4000	8.5824	1.921	0	0	0
2016/01/25	2030	05/05/2016	8.99	Put	Bond Future	7,127.9400	7.1279	7,293.7700	7.2938	2.326	0	0	0
2016/01/25	2030	05/05/2016	9.01	Put	Bond Future	6,980.6500	6.9807	7,146.4800	7.1465	2.376	0	0	0
2016/01/25	2030	05/05/2016			Bond Future	10.0128	87.3296	10.0381	87.1638	0.252	0.0000	0.0000	0
2016/01/25	2030	05/05/2016	9.00	Put	Bond Future	7,054.2500	7.0542	7,220.0800	7.2201	2.351	0	0	0
2016/01/25	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2030	04/08/2016	10.17	Call	Bond Future	510.9100	0.5109	338.2900	0.3383	(33.787)	0	0	0
2016/01/25	2030	04/08/2016			Bond Future	10.0908	84.9927	10.1175	84.8201	0.264	0.0000	0.0000	0
2016/01/25	2030	04/08/2016	10.17	Put	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
2016/01/25	2032	04/02/2016			Bond Future	10.0375	88.8128	10.0616	88.6421	0.241	0.0000	0.0000	8,437
2016/01/25	2032	04/02/2016	8.69	Put	Bond Future	10,364.5200	10.3645	10,535.2100	10.5352	1.647	0	0	0
2016/01/25	2032	04/02/2016	8.71	Put	Bond Future	10,197.6000	10.1976	10,368.2700	10.3683	1.674	0	0	0
2016/01/25	2032	04/02/2016	9.20	Call	Bond Future	8.6400	0.0086	2.1300	0.0021	(75.347)	0	0	0
2016/01/25	2032	04/02/2016	8.70	Put	Bond Future	10,281.0100	10.2810	10,451.6900	10.4517	1.660	0	0	0
2016/01/25	2032	04/02/2016	9.30	Call	Bond Future	19.3000	0.0193	5.9300	0.0059	(69.275)	0	0	0
2016/01/25	2032	04/02/2016	8.71	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2016/01/25	2032	04/02/2016	9.20	Put	Bond Future	6,244.5300	6.2445	6,408.7500	6.4088	2.630	0	0	22
2016/01/25	2032	04/02/2016	8.69	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/01/25	2032	04/02/2016	8.70	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2016/01/25	2032	04/02/2016	9.30	Put	Bond Future	5,476.0800	5.4761	5,633.4400	5.6334	2.874	0	0	22
2016/01/25	2032	05/05/2016			Bond Future	10.1211	86.2476	10.1463	86.0726	0.249	0.0000	0.0000	856
2016/01/25	2032	05/05/2016	8.99	Put	Bond Future	8,963.8700	8.9639	9,090.7800	9.0908	1.416	0	0	0
2016/01/25	2032	05/05/2016	9.01	Put	Bond Future	8,824.6300	8.8246	8,950.2400	8.9502	1.423	0	0	0
2016/01/25	2032	05/05/2016	9.00	Put	Bond Future	8,894.1200	8.8941	9,020.3800	9.0204	1.420	0	0	0
2016/01/25	2032	05/05/2016	9.01	Call	Bond Future	541.9400	0.5419	492.6200	0.4926	(9.101)	0	0	0
2016/01/25	2032	05/05/2016	8.99	Call	Bond Future	521.4800	0.5215	473.4600	0.4735	(9.208)	0	0	0
2016/01/25	2032	05/05/2016	9.00	Call	Bond Future	531.6300	0.5316	482.9600	0.4830	(9.155)	0	0	0
2016/01/25	2032	04/08/2016	9.01	Call	Bond Future	1,090.9100	1.0909	1,032.1400	1.0321	(5.387)	0	0	0
2016/01/25	2032	04/08/2016			Bond Future	10.1959	87.8990	10.2225	87.7171	0.260	0.0000	0.0000	0
2016/01/25	2032	04/08/2016	8.99	Call	Bond Future	1,062.7400	1.0627	1,005.0000	1.0050	(5.433)	0	0	0
2016/01/25	2032	04/08/2016	9.00	Call	Bond Future	1,076.7600	1.0768	1,018.5100	1.0185	(5.410)	0	0	0
2016/01/25	2032	04/08/2016	8.99	Put	Bond Future	9,970.1000	9.9701	10,094.2600	10.0943	1.245	0	0	0
2016/01/25	2032	04/08/2016	9.01	Put	Bond Future	9,839.6400	9.8396	9,962.7700	9.9628	1.251	0	0	0
2016/01/25	2032	04/08/2016	9.00	Put	Bond Future	9,904.7500	9.9048	10,028.4000	10.0284	1.248	0	0	0
2016/01/25	2032	03/11/2016			Bond Future	10.2550	85.5095	10.2813	85.3315	0.256	0.0000	0.0000	0
2016/01/25	2032	03/11/2016	10.28	Put	Bond Future	3,597.4800	3.5975	3,662.6900	3.6627	1.813	0	0	0
2016/01/25	2032	03/11/2016	10.30	Put	Bond Future	3,530.2600	3.5303	3,594.4500	3.5944	1.818	0	0	0
2016/01/25	2032	03/11/2016	10.29	Put	Bond Future	3,563.7500	3.5638	3,628.4500	3.6285	1.816	0	0	0
2016/01/25	2032	03/11/2016	10.30	Call	Bond Future	3,834.7200	3.8347	3,720.9300	3.7209	(2.967)	0	0	0
2016/01/25	2032	03/11/2016	10.28	Call	Bond Future	3,766.9500	3.7669	3,654.1800	3.6542	(2.994)	0	0	0
2016/01/25	2032	03/11/2016	10.29	Call	Bond Future	3,800.7500	3.8007	3,687.4700	3.6875	(2.980)	0	0	0
2016/01/25	2033	04/02/2016	102.40	Call	Bond Future	293.6000	0.2936	287.6800	0.2877	(2.016)	0	0	0
2016/01/25	2033	04/02/2016			Bond Future	102.6936	102.6936	102.6877	102.6877	(0.006)	0.0000	0.0000	185
2016/01/25	2033	04/02/2016	102.41	Call	Bond Future	283.6000	0.2836	277.6800	0.2777	(2.087)	0	0	0
2016/01/25	2033	04/02/2016	102.39	Call	Bond Future	303.6000	0.3036	297.6800	0.2977	(1.950)	0	0	0
2016/01/25	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2033	05/05/2016			Bond Future	103.5448	103.5448	103.5375	103.5375	(0.007)	0.0000	0.0000	972
2016/01/25	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2033	05/05/2016	102.40	Call	Bond Future	1,144.7500	1.1447	1,137.5000	1.1375	(0.633)	0	0	0
2016/01/25	2033	05/05/2016	102.41	Call	Bond Future	1,134.7500	1.1347	1,127.5000	1.1275	(0.639)	0	0	0
2016/01/25	2033	05/05/2016	102.39	Call	Bond Future	1,154.7500	1.1547	1,147.5000	1.1475	(0.628)	0	0	0
2016/01/25	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	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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2016/01/25	2037	04/02/2016	8.74	Call	Bond Future		0.0200	0.0000	0.0000	(100.000)	0	0	0
2016/01/25	2037	04/02/2016	8.75	Put	Bond Future	12,040.1800		12.0402	12,186.0000	1.211	0	0	0
2016/01/25	2037	04/02/2016	9.43	Call	Bond Future	20.1300	0.0201	6.4200	0.0064	(68.107)	0	0	0
2016/01/25	2037	04/02/2016			Bond Future	10.1768	85.7826	10.1960	85.6368	0.189	0.0000	0.0000	42,036
2016/01/25	2037	04/02/2016	8.75	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/01/25	2037	04/02/2016	8.76	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/01/25	2037	04/02/2016	9.30	Call	Bond Future	6.9500	0.0070	1.6700	0.0017	(75.971)	0	0	0
2016/01/25	2037	04/02/2016	8.74	Put	Bond Future	12,133.8000	12.1338	12,279.6200	12.2796	1.202	0	0	0
2016/01/25	2037	04/02/2016	9.43	Put	Bond Future	6,008.4800	6.0085	6,140.6100	6.1406	2.199	0	0	16
2016/01/25	2037	04/02/2016	8.76	Put	Bond Future	11,946.6900	11.9467	12,092.5100	12.0925	1.221	0	0	0
2016/01/25	2037	04/02/2016	9.30	Put	Bond Future	7,105.8300	7.1058	7,246.3900	7.2464	1.978	0	0	16
2016/01/25	2037	05/05/2016	9.00	Put	Bond Future	10,773.3000	10.7733	10,883.5300	10.8835	1.023	0	0	0
2016/01/25	2037	05/05/2016	8.99	Call	Bond Future	432.2800	0.4323	393.5200	0.3935	(8.966)	0	0	0
2016/01/25	2037	05/05/2016			Bond Future	10.2588	87.3205	10.2788	87.1709	0.195	0.0000	0.0000	2,555
2016/01/25	2037	05/05/2016	9.00	Call	Bond Future	441.2700	0.4413	401.9400	0.4019	(8.913)	0	0	0
2016/01/25	2037	05/05/2016	9.01	Call	Bond Future	450.4100	0.4504	410.5100	0.4105	(8.859)	0	0	0
2016/01/25	2037	05/05/2016	8.99	Put	Bond Future	10,854.1900	10.8542	10,964.9900	10.9650	1.021	0	0	0
2016/01/25	2037	05/05/2016	9.01	Put	Bond Future	10,692.6900	10.6927	10,802.3500	10.8023	1.026	0	0	0
2016/01/25	2037	04/08/2016			Bond Future	10.3341	84.7328	10.3553	84.5768	0.205	0.0000	0.0000	0
2016/01/25	2037	04/08/2016	9.24	Put	Bond Future	10,093.1500	10.0932	10,188.6800	10.1887	0.946	0	0	0
2016/01/25	2037	04/08/2016	9.26	Put	Bond Future	9,954.9900	9.9550	10,049.5300	10.0495	0.950	0	0	0
2016/01/25	2037	04/08/2016	9.25	Put	Bond Future	10,023.9300	10.0239	10,118.9600	10.1190	0.948	0	0	0
2016/01/25	2037	04/08/2016	9.24	Call	Bond Future	1,348.4200	1.3484	1,287.9400	1.2879	(4.485)	0	0	0
2016/01/25	2037	04/08/2016	9.25	Call	Bond Future	1,365.5000	1.3655	1,304.5200	1.3045	(4.466)	0	0	0
2016/01/25	2037	04/08/2016	9.26	Call	Bond Future	1,382.7300	1.3827	1,321.2600	1.3213	(4.446)	0	0	0
2016/01/25	2037	03/11/2016	10.36	Put	Bond Future	4,131.7900	4.1318	4,184.7400	4.1847	1.282	0	0	0
2016/01/25	2037	03/11/2016	10.35	Call	Bond Future	3,881.4200	3.8814	3,783.1400	3.7831	(2.532)	0	0	0
2016/01/25	2037	03/11/2016			Bond Future	10.3894	86.4414	10.4101	86.2897	0.200	0.0000	0.0000	0
2016/01/25	2037	03/11/2016	10.36	Call	Bond Future	3,916.6400	3.9166	3,817.9200	3.8179	(2.521)	0	0	0
2016/01/25	2037	03/11/2016	10.37	Call	Bond Future	3,952.0200	3.9520	3,852.8600	3.8529	(2.509)	0	0	0
2016/01/25	2037	03/11/2016	10.35	Put	Bond Future	4,170.0600	4.1701	4,223.4500	4.2235	1.280	0	0	0
2016/01/25	2037	03/11/2016	10.37	Put	Bond Future	4,093.7900	4.0938	4,146.3000	4.1463	1.283	0	0	0
2016/01/25	2038	04/02/2016			Bond Future	127.0195	127.0195	127.0122	127.0122	(0.006)	0.0000	0.0000	5,433
2016/01/25	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2038	04/02/2016	130.99	Put	Bond Future	3,970.4700	3.9705	3,977.7700	3.9778	0.184	0	0	0
2016/01/25	2038	04/02/2016	131.01	Put	Bond Future	3,990.4700	3.9905	3,997.7700	3.9978	0.183	0	0	0
2016/01/25	2038	04/02/2016	131.00	Put	Bond Future	3,980.4700	3.9805	3,987.7700	3.9878	0.183	0	0	0
2016/01/25	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2038	05/05/2016	131.01	Put	Bond Future	1,731.3100	1.7313	1,740.4100	1.7404	0.526	0	0	0
2016/01/25	2038	05/05/2016			Bond Future	129.2787	129.2787	129.2696	129.2696	(0.007)	0.0000	0.0000	13,650
2016/01/25	2038	05/05/2016	131.00	Put	Bond Future	1,721.3100	1.7213	1,730.4100	1.7304	0.529	0	0	0
2016/01/25	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2038	05/05/2016	130.99	Put	Bond Future	1,711.3100	1.7113	1,720.4100	1.7204	0.532	0	0	0
2016/01/25	2038	04/08/2016			Bond Future	130.3438	130.3438	130.3291	130.3291	(0.011)	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
2016/01/25	2038	04/08/2016	129.31	Call	Bond Future	1,033.8000	1.0338	1,019.1100	1.0191	(1.421)	0	0	0
2016/01/25	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2038	04/08/2016	129.32	Call	Bond Future	1,023.8000	1.0238	1,009.1100	1.0091	(1.435)	0	0	0
2016/01/25	2038	04/08/2016	129.30	Call	Bond Future	1,043.8000	1.0438	1,029.1100	1.0291	(1.407)	0	0	0
2016/01/25	2040	04/02/2016	9.51	Put	Bond Future	6,378.1100	6.3781	6,517.3500	6.5174	2.183	0	0	0
2016/01/25	2040	04/02/2016			Bond Future	10.2569	89.0768	10.2761	88.9227	0.187	0.0000	0.0000	0
2016/01/25	2040	04/02/2016	9.50	Put	Bond Future	6,466.6300	6.4666	6,606.8600	6.6069	2.169	0	0	0
2016/01/25	2040	04/02/2016	9.49	Put	Bond Future	6,555.4300	6.5554	6,696.5900	6.6966	2.153	0	0	0
2016/01/25	2040	04/02/2016	9.50	Call	Bond Future	20.3200	0.0203	6.4000	0.0064	(68.504)	0	0	0
2016/01/25	2040	04/02/2016	9.51	Call	Bond Future	21.9800	0.0220	7.0700	0.0071	(67.834)	0	0	0
2016/01/25	2040	04/02/2016	9.49	Call	Bond Future	18.7900	0.0188	5.8000	0.0058	(69.133)	0	0	0
2016/01/25	2040	05/05/2016	9.50	Call	Bond Future	1,056.7700	1.0568	985.3300	0.9853	(6.760)	0	0	0
2016/01/25	2040	05/05/2016			Bond Future	10.3396	90.6738	10.3596	90.5156	0.193	0.0000	0.0000	1,820
2016/01/25	2040	05/05/2016	9.51	Call	Bond Future	1,075.4200	1.0754	1,003.2100	1.0032	(6.715)	0	0	0
2016/01/25	2040	05/05/2016	9.49	Call	Bond Future	1,038.3500	1.0383	967.6800	0.9677	(6.806)	0	0	0
2016/01/25	2040	05/05/2016	9.50	Put	Bond Future	8,148.5100	8.1485	8,235.2000	8.2352	1.064	0	0	0
2016/01/25	2040	05/05/2016	9.49	Put	Bond Future	8,220.2000	8.2202	8,307.6600	8.3077	1.064	0	0	0
2016/01/25	2040	05/05/2016	9.51	Put	Bond Future	8,077.1900	8.0772	8,163.1100	8.1631	1.064	0	0	0
2016/01/25	2040	04/08/2016			Bond Future	10.4158	87.8998	10.4369	87.7350	0.203	0.0000	0.0000	0
2016/01/25	2040	04/08/2016	9.49	Put	Bond Future	9,534.7300	9.5347	9,626.3200	9.6263	0.961	0	0	0
2016/01/25	2040	04/08/2016	9.50	Call	Bond Future	1,793.9100	1.7939	1,720.1000	1.7201	(4.114)	0	0	0
2016/01/25	2040	04/08/2016	9.51	Call	Bond Future	1,816.2300	1.8162	1,741.8700	1.7419	(4.094)	0	0	0
2016/01/25	2040	04/08/2016	9.49	Call	Bond Future	1,772.8300	1.7728	1,699.5600	1.6996	(4.133)	0	0	0
2016/01/25	2040	04/08/2016	9.51	Put	Bond Future	9,398.5800	9.3986	9,489.0800	9.4891	0.963	0	0	0
2016/01/25	2040	04/08/2016	9.50	Put	Bond Future	9,465.9700	9.4660	9,557.0200	9.5570	0.962	0	0	0
2016/01/25	2044	04/02/2016	8.99	Put	Bond Future	11,312.3000	11.3123	11,507.2300	11.5072	1.723	0	0	0
2016/01/25	2044	04/02/2016			Bond Future	10.2515	86.4581	10.2758	86.2631	0.237	0.0000	0.0000	20,089
2016/01/25	2044	04/02/2016	9.01	Put	Bond Future	11,113.4200	11.1134	11,308.3100	11.3083	1.754	0	0	0
2016/01/25	2044	04/02/2016	9.58	Put	Bond Future	5,759.7700	5.7598	5,930.2600	5.9303	2.960	0	0	0
2016/01/25	2044	04/02/2016	9.00	Put	Bond Future	11,212.7700	11.2128	11,407.6800	11.4077	1.738	0	0	0
2016/01/25	2044	04/02/2016	9.01	Call	Bond Future	0.1800	0.0002	0.0100	0.0000	(94.444)	0	0	0
2016/01/25	2044	04/02/2016	8.99	Call	Bond Future	0.1400	0.0001	0.0100	0.0000	(92.857)	0	0	0
2016/01/25	2044	04/02/2016	9.58	Call	Bond Future	38.0800	0.0381	13.5100	0.0135	(64.522)	0	0	0
2016/01/25	2044	04/02/2016	9.00	Call	Bond Future	0.1600	0.0002	0.0100	0.0000	(93.750)	0	0	0
2016/01/25	2044	05/05/2016	8.99	Put	Bond Future	12,327.6400	12.3276	12,486.7500	12.4867	1.291	0	0	0
2016/01/25	2044	05/05/2016			Bond Future	10.3313	88.0081	10.3565	87.8083	0.244	0.0000	0.0000	400
2016/01/25	2044	05/05/2016	9.01	Put	Bond Future	12,146.3600	12.1464	12,304.1700	12.3042	1.299	0	0	0
2016/01/25	2044	05/05/2016	9.00	Put	Bond Future	12,236.8400	12.2368	12,395.3000	12.3953	1.295	0	0	0
2016/01/25	2044	05/05/2016	9.01	Call	Bond Future	409.5500	0.4095	367.5500	0.3676	(10.255)	0	0	0
2016/01/25	2044	05/05/2016	8.99	Call	Bond Future	392.2700	0.3923	351.5700	0.3516	(10.376)	0	0	0
2016/01/25	2044	05/05/2016	9.00	Call	Bond Future	400.8400	0.4008	359.4900	0.3595	(10.316)	0	0	0
2016/01/25	2044	04/08/2016	9.50	Call	Bond Future	1,815.0500	1.8150	1,729.1700	1.7292	(4.732)	0	0	0
2016/01/25	2044	04/08/2016			Bond Future	10.4048	85.3084	10.4312	85.1012	0.254	0.0000	0.0000	0
2016/01/25	2044	04/08/2016	9.51	Call	Bond Future	1,837.5000	1.8375	1,750.9500	1.7509	(4.710)	0	0	0

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2016/01/25	2044	04/08/2016	9.49	Put	Bond Future	9,530.6900	9.5307	9,652.6400	9.6526	1.280	0	0	0
2016/01/25	2044	04/08/2016	9.51	Put	Bond Future	9,392.5700	9.3926	9,513.2100	9.5132	1.284	0	0	0
2016/01/25	2044	04/08/2016	9.49	Call	Bond Future	1,793.6100	1.7936	1,708.3700	1.7084	(4.752)	0	0	0
2016/01/25	2044	04/08/2016	9.50	Put	Bond Future	9,461.0500	9.4611	9,582.3600	9.5824	1.282	0	0	0
2016/01/25	2044	03/11/2016			Bond Future	10.4589	87.0287	10.4852	86.8248	0.251	0.0000	0.0000	0
2016/01/25	2044	03/11/2016	10.42	Call	Bond Future	4,152.6100	4.1526	4,026.1700	4.0262	(3.045)	0	0	0
2016/01/25	2044	03/11/2016	10.41	Put	Bond Future	4,496.8600	4.4969	4,574.8400	4.5748	1.734	0	0	0
2016/01/25	2044	03/11/2016	10.43	Put	Bond Future	4,415.2600	4.4153	4,492.0500	4.4920	1.739	0	0	0
2016/01/25	2044	03/11/2016	10.42	Put	Bond Future	4,455.7600	4.4558	4,533.1500	4.5331	1.737	0	0	0
2016/01/25	2044	03/11/2016	10.43	Call	Bond Future	4,190.2000	4.1902	4,063.1600	4.0632	(3.032)	0	0	0
2016/01/25	2044	03/11/2016	10.41	Call	Bond Future	4,115.5000	4.1155	3,989.6500	3.9896	(3.058)	0	0	0
2016/01/25	2046	04/02/2016	127.99	Call	Bond Future	418.0900	0.4181	134.5000	0.1345	(67.830)	0	0	0
2016/01/25	2046	04/02/2016			Bond Future	128.4081	128.4081	128.1245	128.1245	(0.221)	0.0000	0.0000	227
2016/01/25	2046	04/02/2016	128.00	Call	Bond Future	408.0900	0.4081	124.5000	0.1245	(69.492)	0	0	0
2016/01/25	2046	04/02/2016	128.01	Call	Bond Future	398.0900	0.3981	114.5000	0.1145	(71.238)	0	0	0
2016/01/25	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2046	05/05/2016			Bond Future	129.2624	129.2624	128.9720	128.9720	(0.225)	0.0000	0.0000	12,563
2016/01/25	2046	05/05/2016	129.99	Put	Bond Future	727.6400	0.7276	1,018.0300	1.0180	39.908	0	0	0
2016/01/25	2046	05/05/2016	130.01	Put	Bond Future	747.6400	0.7476	1,038.0300	1.0380	38.841	0	0	0
2016/01/25	2046	05/05/2016	130.00	Put	Bond Future	737.6400	0.7376	1,028.0300	1.0280	39.367	0	0	0
2016/01/25	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2046	04/08/2016			Bond Future	131.7322	131.7322	131.4310	131.4310	(0.229)	0.0000	0.0000	0
2016/01/25	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2046	04/08/2016	129.00	Call	Bond Future	2,732.2200	2.7322	2,430.9700	2.4310	(11.026)	0	0	0
2016/01/25	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2046	04/08/2016	129.01	Call	Bond Future	2,722.2200	2.7222	2,420.9700	2.4210	(11.066)	0	0	0
2016/01/25	2046	04/08/2016	129.02	Call	Bond Future	2,712.2200	2.7122	2,410.9700	2.4110	(11.107)	0	0	0
2016/01/25	2050	04/02/2016			Bond Future	136.9898	136.9898	136.9822	136.9822	(0.006)	0.0000	0.0000	1,424
2016/01/25	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2050	04/02/2016	137.99	Put	Bond Future	1,000.2200	1.0002	1,007.7800	1.0078	0.756	0	0	0
2016/01/25	2050	04/02/2016	138.01	Put	Bond Future	1,020.2200	1.0202	1,027.7800	1.0278	0.741	0	0	0
2016/01/25	2050	04/02/2016	138.00	Put	Bond Future	1,010.2200	1.0102	1,017.7800	1.0178	0.748	0	0	0
2016/01/25	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2050	05/05/2016			Bond Future	139.4263	139.4263	139.4167	139.4167	(0.007)	0.0000	0.0000	16,373
2016/01/25	2050	05/05/2016	138.00	Call	Bond Future	1,426.2600	1.4263	1,416.6600	1.4167	(0.673)	0	0	0
2016/01/25	2050	05/05/2016	137.99	Call	Bond Future	1,436.2600	1.4363	1,426.6600	1.4267	(0.668)	0	0	0
2016/01/25	2050	05/05/2016	138.01	Call	Bond Future	1,416.2600	1.4163	1,406.6600	1.4067	(0.678)	0	0	0
2016/01/25	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	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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2016/01/25	2050	04/08/2016	139.14	Call	Bond Future	1,385.8300	1.3858	1,370.1900	1.3702	(1.129)	0	0	0
2016/01/25	2050	04/08/2016			Bond Future	140.5258	140.5258	140.5102	140.5102	(0.011)	0.0000	0.0000	0
2016/01/25	2050	04/08/2016	139.12	Call	Bond Future	1,405.8300	1.4058	1,390.1900	1.3902	(1.113)	0	0	0
2016/01/25	2050	04/08/2016	139.13	Call	Bond Future	1,395.8300	1.3958	1,380.1900	1.3802	(1.120)	0	0	0
2016/01/25	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	AL37	04/02/2016			Index Future	455.2560	455.2560	454.9860	454.9860	(0.059)	0.0000	0.0000	2
2016/01/25	AL37	05/05/2016			Index Future	463.4180	463.4180	463.1350	463.1350	(0.061)	0.0000	0.0000	2
2016/01/25	AL37	04/08/2016			Index Future	472.1930	472.1930	471.8830	471.8830	(0.066)	0.0000	0.0000	0
2016/01/25	AL7T	04/02/2016			Index Future	519.9540	519.9540	519.2800	519.2800	(0.130)	0.0000	0.0000	0
2016/01/25	AL7T	05/05/2016			Index Future	529.2760	529.2760	528.5800	528.5800	(0.132)	0.0000	0.0000	0
2016/01/25	AL7T	04/08/2016			Index Future	539.2990	539.2990	538.5640	538.5640	(0.136)	0.0000	0.0000	0
2016/01/25	ALBI	04/02/2016			Index Future	472.0710	472.0710	471.5000	471.5000	(0.121)	0.0000	0.0000	639
2016/01/25	ALBI	05/05/2016			Index Future	480.5340	480.5340	479.9440	479.9440	(0.123)	0.0000	0.0000	44
2016/01/25	ALBI	04/08/2016			Index Future	489.6340	489.6340	489.0100	489.0100	(0.127)	0.0000	0.0000	0
2016/01/25	ALBI	03/11/2016			Index Future	499.5830	499.5830	498.9830	498.9830	(0.120)	0.0000	0.0000	0
2016/01/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	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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2016/01/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/01/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	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
2016/01/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/25	EL28	04/02/2016	128.99	Put	Bond Future	3,467.0100	3.4670	3,538.1800	3.5382	2.053	0	0	0
2016/01/25	EL28	04/02/2016			Bond Future	125.5230	125.5230	125.4518	125.4518	(0.057)	0.0000	0.0000	0
2016/01/25	EL28	04/02/2016	129.01	Put	Bond Future	3,487.0100	3.4870	3,558.1800	3.5582	2.041	0	0	0
2016/01/25	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	EL28	04/02/2016	129.00	Put	Bond Future	3,477.0100	3.4770	3,548.1800	3.5482	2.047	0	0	0
2016/01/25	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	EL28	05/05/2016			Bond Future	126.1803	126.1803	126.1063	126.1063	(0.059)	0.0000	0.0000	0
2016/01/25	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	EL28	05/05/2016	128.99	Put	Bond Future	2,809.7400	2.8097	2,883.7000	2.8837	2.632	0	0	0
2016/01/25	EL28	05/05/2016	129.01	Put	Bond Future	2,829.7400	2.8297	2,903.7000	2.9037	2.614	0	0	0
2016/01/25	EL28	05/05/2016	129.00	Put	Bond Future	2,819.7400	2.8197	2,893.7000	2.8937	2.623	0	0	0
2016/01/25	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	EL28	04/08/2016			Bond Future	128.5917	128.5917	128.5109	128.5109	(0.063)	0.0000	0.0000	0
2016/01/25	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	EL28	04/08/2016	126.86	Call	Bond Future	1,731.6800	1.7317	1,650.9000	1.6509	(4.665)	0	0	0
2016/01/25	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	EL28	04/08/2016	126.87	Call	Bond Future	1,721.6800	1.7217	1,640.9000	1.6409	(4.692)	0	0	0
2016/01/25	EL28	04/08/2016	126.88	Call	Bond Future	1,711.6800	1.7117	1,630.9000	1.6309	(4.719)	0	0	0
2016/01/25	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	ES33	04/02/2016			Bond Future	10.9867	76.1106	10.9955	76.0572	0.080	0.0000	0.0000	2,000
2016/01/25	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	ES33	04/02/2016	9.99	Put	Bond Future	6,463.0400	6.4630	6,516.4600	6.5165	0.827	0	0	0
2016/01/25	ES33	04/02/2016	10.01	Put	Bond Future	6,324.9100	6.3249	6,378.3300	6.3783	0.845	0	0	0
2016/01/25	ES33	04/02/2016	10.00	Put	Bond Future	6,393.9300	6.3939	6,447.3500	6.4474	0.835	0	0	0
2016/01/25	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	ES33	05/05/2016			Bond Future	11.0970	73.6837	11.1063	73.6284	0.084	0.0000	0.0000	6,776
2016/01/25	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	ES33	05/05/2016	9.99	Put	Bond Future	7,107.2000	7.1072	7,162.5600	7.1626	0.779	0	0	0
2016/01/25	ES33	05/05/2016	10.01	Put	Bond Future	6,969.5600	6.9696	7,024.9200	7.0249	0.794	0	0	0
2016/01/25	ES33	05/05/2016	10.00	Put	Bond Future	7,038.3300	7.0383	7,093.6900	7.0937	0.787	0	0	0
2016/01/25	ES33	04/08/2016			Bond Future	11.1993	75.0944	11.2094	75.0349	0.090	0.0000	0.0000	0
2016/01/25	ES33	04/08/2016	10.24	Put	Bond Future	6,001.0700	6.0011	6,060.5700	6.0606	0.991	0	0	0

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2016/01/25	ES33	04/08/2016	10.26	Put	Bond Future	5,868.3200	5.8683	5,927.8200	5.9278	1.014	0	0	0
2016/01/25	ES33	04/08/2016	10.25	Put	Bond Future	5,934.6500	5.9347	5,994.1500	5.9941	1.003	0	0	0
2016/01/25	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	ES33	03/11/2016			Bond Future	11.2882	72.8130	11.2975	72.7587	0.083	0.0000	0.0000	0
2016/01/25	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	43.7300	0.0437	100.000	0	0	0
2016/01/25	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	ES33	03/11/2016	11.31	Call	Bond Future	126.4700	0.1265	72.1800	0.0722	(42.927)	0	0	0
2016/01/25	ES33	03/11/2016	11.29	Call	Bond Future	10.5600	0.0106	0.0000	0.0000	(100.000)	0	0	0
2016/01/25	ES33	03/11/2016	11.30	Call	Bond Future	68.5500	0.0686	14.2600	0.0143	(79.198)	0	0	0
2016/01/25	ES42	04/02/2016			Bond Future	11.1159	80.3055	11.1348	80.1768	0.170	0.0000	0.0000	2,750
2016/01/25	ES42	05/05/2016			Bond Future	11.2259	77.4826	11.2457	77.3505	0.176	0.0000	0.0000	4,500
2016/01/25	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	GOVI	04/02/2016			GOVI	471.9540	471.9540	471.4230	471.4230	(0.113)	0.0000	0.0000	483
2016/01/25	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	GOVI	04/02/2016	511.99	Put	GOVI	400,360.0000	40.0360	405,670.0000	40.5670	1.326	0	0	0
2016/01/25	GOVI	04/02/2016	512.01	Put	GOVI	400,560.0000	40.0560	405,870.0000	40.5870	1.326	0	0	0
2016/01/25	GOVI	04/02/2016	512.00	Put	GOVI	400,460.0000	40.0460	405,770.0000	40.5770	1.326	0	0	0
2016/01/25	GOVI	05/05/2016	518.01	Put	GOVI	375,950.0000	37.5950	381,440.0000	38.1440	1.460	0	0	0
2016/01/25	GOVI	05/05/2016			GOVI	480.4150	480.4150	479.8660	479.8660	(0.114)	0.0000	0.0000	146
2016/01/25	GOVI	05/05/2016	518.00	Put	GOVI	375,850.0000	37.5850	381,340.0000	38.1340	1.461	0	0	0
2016/01/25	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	GOVI	05/05/2016	517.99	Put	GOVI	375,750.0000	37.5750	381,240.0000	38.1240	1.461	0	0	0
2016/01/25	GOVI	04/08/2016	520.99	Put	GOVI	314,770.0000	31.4770	320,600.0000	32.0600	1.852	0	0	0
2016/01/25	GOVI	04/08/2016			GOVI	489.5130	489.5130	488.9300	488.9300	(0.119)	0.0000	0.0000	0
2016/01/25	GOVI	04/08/2016	521.01	Put	GOVI	314,970.0000	31.4970	320,800.0000	32.0800	1.851	0	0	0
2016/01/25	GOVI	04/08/2016	521.00	Put	GOVI	314,870.0000	31.4870	320,700.0000	32.0700	1.852	0	0	0
2016/01/25	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	GOVI	03/11/2016	476.11	Call	GOVI	233,500.0000	23.3500	227,910.0000	22.7910	(2.394)	0	0	0
2016/01/25	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	GOVI	03/11/2016			GOVI	499.4600	499.4600	498.9010	498.9010	(0.112)	0.0000	0.0000	0
2016/01/25	GOVI	03/11/2016	476.12	Call	GOVI	233,400.0000	23.3400	227,810.0000	22.7810	(2.395)	0	0	0
2016/01/25	GOVI	03/11/2016	476.13	Call	GOVI	233,300.0000	23.3300	227,710.0000	22.7710	(2.396)	0	0	0
2016/01/25	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/01/25	IGOV	04/02/2016			Index Future	233.9860	233.9860	233.5830	233.5830	(0.172)	0.0000	0.0000	700

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2016/01/25	IGOV	05/05/2016			Index Future	238.1480		238.1480	237.7340	237.7340	(0.174)	0.0000	0.0000	554
2016/01/25	IGOV	04/08/2016			Index Future	242.6500		242.6500	242.2170	242.2170	(0.178)	0.0000	0.0000	0
2016/01/25	IGOV	03/11/2016			Index Future	247.5620		247.5620	247.1370	247.1370	(0.172)	0.0000	0.0000	0
2016/01/25	ILBI	04/02/2016			Index Future	633.7980		633.7980	632.8460	632.8460	(0.150)	0.0000	0.0000	157
2016/01/25	ILBI	05/05/2016			Index Future	644.5700		644.5700	643.5970	643.5970	(0.151)	0.0000	0.0000	0
2016/01/25	ILBI	04/08/2016			Index Future	656.3100		656.3100	655.3110	655.3110	(0.152)	0.0000	0.0000	0
2016/01/25	IS01	19/12/2016			Interest Rate Swap	100.2780		100.2780	100.2847	100.2847	0.007	0.0000	0.0000	0
2016/01/25	IS01	16/03/2017			Interest Rate Swap	100.3884		100.3884	100.3776	100.3776	(0.011)	0.0000	0.0000	0
2016/01/25	IS02	18/12/2017			Interest Rate Swap	101.0995		101.0995	101.0736	101.0736	(0.026)	0.0000	0.0000	0
2016/01/25	IS02	16/03/2018			Interest Rate Swap	100.6888		100.6888	100.6442	100.6442	(0.044)	0.0000	0.0000	0
2016/01/25	IS05	17/12/2020			Interest Rate Swap	102.7325		102.7325	102.7113	102.7113	(0.021)	0.0000	0.0000	0
2016/01/25	IS05	16/03/2021			Interest Rate Swap	102.3512		102.3512	102.3311	102.3311	(0.020)	0.0000	0.0000	0
2016/01/25	IS10	17/12/2025			Interest Rate Swap	106.0984		106.0984	106.0944	106.0944	(0.004)	0.0000	0.0000	0
2016/01/25	IS10	16/03/2026			Interest Rate Swap	103.4699		103.4699	103.4629	103.4629	(0.007)	0.0000	0.0000	0
2016/01/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.1077	0.000	0.0000	0.0000	0
2016/01/25	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.0847	0.000	0.0000	0.0000	0
2016/01/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.0958	0.000	0.0000	0.0000	0
2016/01/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.0691	0.000	0.0000	0.0000	0
2016/01/25	JBAF	17/02/2016			Jibar Tradeable Future	6.9200	93.0800	6.8900	93.1100	93.1100	(0.434)	0.0000	0.0000	2,000
2016/01/25	JBAF	16/03/2016			Jibar Tradeable Future	7.1700	92.8300	7.1200	92.8800	92.8800	(0.697)	0.0000	0.0000	0
2016/01/25	JBAF	20/04/2016			Jibar Tradeable Future	7.2800	92.7200	7.2700	92.7300	92.7300	(0.137)	0.0000	0.0000	0
2016/01/25	JBAF	18/05/2016			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	92.5500	0.000	0.0000	0.0000	0
2016/01/25	JBAF	15/06/2016			Jibar Tradeable Future	7.5300	92.4700	7.5200	92.4800	92.4800	(0.133)	0.0000	0.0000	0
2016/01/25	JBAF	20/07/2016			Jibar Tradeable Future	7.7300	92.2700	7.7000	92.3000	92.3000	(0.388)	0.0000	0.0000	0
2016/01/25	JBAF	21/09/2016			Jibar Tradeable Future	7.8700	92.1300	8.1400	91.8600	91.8600	3.431	0.0000	0.0000	0
2016/01/25	JBAF	21/12/2016			Jibar Tradeable Future	8.1600	91.8400	8.3400	91.6600	91.6600	2.206	0.0000	0.0000	0
2016/01/25	JBAF	15/03/2017			Jibar Tradeable Future	8.3700	91.6300	8.5500	91.4500	91.4500	2.151	0.0000	0.0000	0
2016/01/25	JBAF	21/06/2017			Jibar Tradeable Future	8.5700	91.4300	8.5600	91.4400	91.4400	(0.117)	0.0000	0.0000	500
2016/01/25	JBAF	20/09/2017			Jibar Tradeable Future	8.7100	91.2900	8.6300	91.3700	91.3700	(0.918)	0.0000	0.0000	0
2016/01/25	JBAF	20/12/2017			Jibar Tradeable Future	8.8500	91.1500	8.8200	91.1800	91.1800	(0.339)	0.0000	0.0000	0
2016/01/25	R023	04/02/2016	8.01	Put	Bond Future	7,164.5500	7.1646	7,255.1600	7.2552	7.2552	1.265	0	0	0
2016/01/25	R023	04/02/2016			Bond Future	9.4363	94.9160	9.4552	94.8254	94.8254	0.201	0.0000	0.0000	11,776
2016/01/25	R023	04/02/2016	8.00	Put	Bond Future	7,217.2000	7.2172	7,307.8200	7.3078	7.3078	1.256	0	0	0
2016/01/25	R023	04/02/2016	8.01	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/01/25	R023	04/02/2016	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R023	04/02/2016	8.00	Call	Bond Future	0.0000	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
2016/01/25	R023	04/02/2016	7.99	Put	Bond Future	7,269.9000	7.2699	7,360.5200	7.3605	1.247	0	0	0
2016/01/25	R023	05/05/2016			Bond Future	9.5371	92.6878	9.5573	92.5943	0.211	0.0000	0.0000	0
2016/01/25	R023	05/05/2016	8.24	Put	Bond Future	6,496.6600	6.4967	6,569.9900	6.5700	1.129	0	0	0
2016/01/25	R023	05/05/2016	8.26	Put	Bond Future	6,404.9100	6.4049	6,477.6100	6.4776	1.135	0	0	0
2016/01/25	R023	05/05/2016	8.24	Call	Bond Future	208.9900	0.2090	188.8500	0.1889	(9.637)	0	0	0
2016/01/25	R023	05/05/2016	8.25	Put	Bond Future	6,450.7300	6.4507	6,523.7500	6.5238	1.132	0	0	0
2016/01/25	R023	05/05/2016	8.25	Call	Bond Future	213.5600	0.2136	193.1100	0.1931	(9.576)	0	0	0
2016/01/25	R023	05/05/2016	8.26	Call	Bond Future	218.2100	0.2182	197.4400	0.1974	(9.518)	0	0	0
2016/01/25	R023	04/08/2016	8.24	Call	Bond Future	478.3500	0.4784	452.1900	0.4522	(5.469)	0	0	0
2016/01/25	R023	04/08/2016	8.25	Put	Bond Future	6,957.0000	6.9570	7,029.6800	7.0297	1.045	0	0	0
2016/01/25	R023	04/08/2016			Bond Future	9.6252	94.4620	9.6472	94.3629	0.229	0.0000	0.0000	0
2016/01/25	R023	04/08/2016	8.25	Call	Bond Future	485.3200	0.4853	458.8900	0.4589	(5.446)	0	0	0
2016/01/25	R023	04/08/2016	8.26	Call	Bond Future	492.3700	0.4924	465.6700	0.4657	(5.423)	0	0	0
2016/01/25	R023	04/08/2016	8.24	Put	Bond Future	6,999.1500	6.9991	7,072.1000	7.0721	1.042	0	0	0
2016/01/25	R023	04/08/2016	8.26	Put	Bond Future	6,914.9600	6.9150	6,987.3700	6.9874	1.047	0	0	0
2016/01/25	R023	03/11/2016	9.73	Put	Bond Future	2,200.2400	2.2002	2,233.0300	2.2330	1.490	0	0	0
2016/01/25	R023	03/11/2016			Bond Future	9.6955	92.4312	9.7168	92.3380	0.220	0.0000	0.0000	0
2016/01/25	R023	03/11/2016	9.75	Put	Bond Future	2,158.0300	2.1580	2,190.2500	2.1903	1.493	0	0	0
2016/01/25	R023	03/11/2016	9.73	Call	Bond Future	2,351.0100	2.3510	2,290.6800	2.2907	(2.566)	0	0	0
2016/01/25	R023	03/11/2016	9.74	Put	Bond Future	2,179.0600	2.1791	2,211.5600	2.2116	1.491	0	0	0
2016/01/25	R023	03/11/2016	9.74	Call	Bond Future	2,373.4700	2.3735	2,312.8500	2.3128	(2.554)	0	0	0
2016/01/25	R023	03/11/2016	9.75	Call	Bond Future	2,396.0500	2.3960	2,335.1500	2.3351	(2.542)	0	0	0
2016/01/25	R035	04/02/2016	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R035	04/02/2016			Bond Future	10.3550	91.7565	10.3550	91.7565	0.000	0.0000	0.0000	3,249
2016/01/25	R035	04/02/2016	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R035	04/02/2016	103.99	Call	Bond Future	79,342.3200	79.3423	79,342.3200	79.3423	0.000	0	0	0
2016/01/25	R035	04/02/2016	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R035	04/02/2016	104.00	Call	Bond Future	79,343.1500	79.3431	79,343.1500	79.3431	0.000	0	0	0
2016/01/25	R035	04/02/2016	104.01	Call	Bond Future	79,343.9800	79.3440	79,343.9800	79.3440	0.000	0	0	0
2016/01/25	R035	05/05/2016	10.37	Call	Bond Future	111.2200	0.1112	111.2200	0.1112	0.000	0	0	0
2016/01/25	R035	05/05/2016			Bond Future	10.3550	89.5486	10.3550	89.5486	0.000	0.0000	0.0000	856
2016/01/25	R035	05/05/2016	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R035	05/05/2016	10.36	Call	Bond Future	37.1000	0.0371	37.1000	0.0371	0.000	0	0	0
2016/01/25	R035	05/05/2016	10.35	Put	Bond Future	37.1300	0.0371	37.1300	0.0371	0.000	0	0	0
2016/01/25	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R035	04/08/2016			Bond Future	10.3550	91.8250	10.3550	91.8250	0.000	0.0000	0.0000	0
2016/01/25	R035	04/08/2016	10.35	Put	Bond Future	36.9800	0.0370	36.9800	0.0370	0.000	0	0	0
2016/01/25	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R035	04/08/2016	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R035	04/08/2016	10.36	Call	Bond Future	36.9600	0.0370	36.9600	0.0370	0.000	0	0	0
2016/01/25	R035	04/08/2016	10.37	Call	Bond Future	110.8100	0.1108	110.8100	0.1108	0.000	0	0	0
2016/01/25	R186	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R186	04/02/2016	8.40	Put	Bond Future	8,633.7100	8.6337	8,801.2100	8.8012	1.940	0	0	0
2016/01/25	R186	04/02/2016	8.83	Put	Bond Future	5,387.4200	5.3874	5,545.5300	5.5455	2.935	0	0	33

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
2016/01/25	R186	04/02/2016	9.20	Call	Bond Future	174.3000	0.1743	95.1800	0.0952	(45.393)	0	0	0
2016/01/25	R186	04/02/2016			Bond Future	9.5779	107.5529	9.6021	107.3852	0.252	0.0000	0.0000	59,464
2016/01/25	R186	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R186	04/02/2016	8.02	Put	Bond Future	11,622.7300	11.6227	11,790.4000	11.7904	1.443	0	0	0
2016/01/25	R186	04/02/2016	7.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	680
2016/01/25	R186	04/02/2016	8.45	Call	Bond Future	0.3400	0.0003	0.0300	0.0000	(91.176)	0	0	350
2016/01/25	R186	04/02/2016	8.75	Call	Bond Future	6.7300	0.0067	1.5600	0.0016	(76.820)	0	0	0
2016/01/25	R186	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R186	04/02/2016	7.50	Put	Bond Future	15,886.5100	15.8865	16,054.1800	16.0542	1.055	0	0	0
2016/01/25	R186	04/02/2016	8.83	Call	Bond Future	13.2800	0.0133	3.7200	0.0037	(71.988)	0	0	0
2016/01/25	R186	04/02/2016	8.65	Put	Bond Future	6,725.6500	6.7257	6,891.1200	6.8911	2.460	0	0	340
2016/01/25	R186	04/02/2016	8.70	Put	Bond Future	6,350.3600	6.3504	6,514.6200	6.5146	2.587	0	0	5,000
2016/01/25	R186	04/02/2016	8.80	Put	Bond Future	5,607.7600	5.6078	5,767.7900	5.7678	2.854	0	0	5,000
2016/01/25	R186	04/02/2016	7.49	Put	Bond Future	15,970.5300	15.9705	16,138.2000	16.1382	1.050	0	0	0
2016/01/25	R186	04/02/2016	8.85	Put	Bond Future	5,241.2600	5.2413	5,397.8800	5.3979	2.988	0	0	0
2016/01/25	R186	04/02/2016	7.51	Put	Bond Future	15,802.5700	15.8026	15,970.2400	15.9702	1.061	0	0	0
2016/01/25	R186	04/02/2016	8.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2016/01/25	R186	04/02/2016	8.40	Call	Bond Future	0.1900	0.0002	0.0200	0.0000	(89.474)	0	0	680
2016/01/25	R186	04/02/2016	7.90	Put	Bond Future	12,588.6000	12.5886	12,756.2700	12.7563	1.332	0	0	0
2016/01/25	R186	04/02/2016	8.45	Put	Bond Future	8,248.2500	8.2483	8,415.6100	8.4156	2.029	0	0	0
2016/01/25	R186	04/02/2016	9.20	Put	Bond Future	2,844.3200	2.8443	2,932.8700	2.9329	3.113	0	0	700
2016/01/25	R186	04/02/2016	8.75	Put	Bond Future	5,977.6200	5.9776	6,140.1200	6.1401	2.718	0	0	11,695
2016/01/25	R186	04/02/2016	8.65	Call	Bond Future	2.6800	0.0027	0.4800	0.0005	(82.090)	0	0	0
2016/01/25	R186	04/02/2016	8.85	Call	Bond Future	15.6300	0.0156	4.5800	0.0046	(70.697)	0	0	0
2016/01/25	R186	04/02/2016	8.70	Call	Bond Future	4.2900	0.0043	0.8800	0.0009	(79.487)	0	0	0
2016/01/25	R186	04/02/2016	8.80	Call	Bond Future	10.3500	0.0103	2.7100	0.0027	(73.816)	0	0	0
2016/01/25	R186	05/05/2016			Bond Future	9.6664	109.4810	9.6917	109.3089	0.262	0.0000	0.0000	16,565
2016/01/25	R186	05/05/2016	8.34	Call	Bond Future	292.2400	0.2922	260.6000	0.2606	(10.827)	0	0	0
2016/01/25	R186	05/05/2016	8.75	Put	Bond Future	7,157.1700	7.1572	7,272.2700	7.2723	1.608	0	0	1,900
2016/01/25	R186	05/05/2016	8.35	Call	Bond Future	298.7300	0.2987	266.5700	0.2666	(10.766)	0	0	0
2016/01/25	R186	05/05/2016	8.85	Put	Bond Future	6,562.8300	6.5628	6,670.4000	6.6704	1.639	0	0	5,350
2016/01/25	R186	05/05/2016	8.33	Call	Bond Future	285.8700	0.2859	254.7300	0.2547	(10.893)	0	0	0
2016/01/25	R186	05/05/2016	8.75	Call	Bond Future	671.2200	0.6712	614.2300	0.6142	(8.491)	0	0	0
2016/01/25	R186	05/05/2016	8.35	Put	Bond Future	9,786.8200	9.7868	9,926.7500	9.9267	1.430	0	0	0
2016/01/25	R186	05/05/2016	7.56	Put	Bond Future	15,784.9100	15.7849	15,950.5000	15.9505	1.049	0	0	0
2016/01/25	R186	05/05/2016	8.34	Put	Bond Future	9,856.7800	9.8568	9,997.2300	9.9972	1.425	0	0	0
2016/01/25	R186	05/05/2016	8.85	Call	Bond Future	810.7300	0.8107	746.2100	0.7462	(7.958)	0	0	0
2016/01/25	R186	05/05/2016	7.56	Call	Bond Future	39.7500	0.0398	33.2500	0.0333	(16.352)	0	0	0
2016/01/25	R186	05/05/2016	8.33	Put	Bond Future	9,926.9200	9.9269	10,067.8700	10.0679	1.420	0	0	0
2016/01/25	R186	04/08/2016	8.51	Put	Bond Future	9,553.9600	9.5540	9,682.3600	9.6824	1.344	0	0	0
2016/01/25	R186	04/08/2016			Bond Future	9.7442	106.2727	9.7713	106.0928	0.278	0.0000	0.0000	0
2016/01/25	R186	04/08/2016	8.50	Put	Bond Future	9,615.8600	9.6159	9,744.7500	9.7448	1.340	0	0	0
2016/01/25	R186	04/08/2016	8.51	Call	Bond Future	888.6200	0.8886	837.1000	0.8371	(5.798)	0	0	0
2016/01/25	R186	04/08/2016	8.49	Call	Bond Future	864.3100	0.8643	813.7700	0.8138	(5.847)	0	0	0
2016/01/25	R186	04/08/2016	8.50	Call	Bond Future	876.4000	0.8764	825.3700	0.8254	(5.823)	0	0	0
2016/01/25	R186	04/08/2016	8.49	Put	Bond Future	9,677.9500	9.6779	9,807.3300	9.8073	1.337	0	0	0
2016/01/25	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	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/25	R197	04/02/2016			Bond Future	288.7550		287.7926		(0.333)	0.0000	0.0000	57
2016/01/25	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R197	04/02/2016	296.99	Put	Bond Future	8,234.9600	8.2350	9,197.3500	9.1974	11.687	0	0	0
2016/01/25	R197	04/02/2016	297.01	Put	Bond Future	8,254.9600	8.2550	9,217.3500	9.2174	11.658	0	0	0
2016/01/25	R197	04/02/2016	297.00	Put	Bond Future	8,244.9600	8.2450	9,207.3500	9.2074	11.672	0	0	0
2016/01/25	R197	05/05/2016			Bond Future	293.8906	293.8906	292.9076	292.9076	(0.334)	0.0000	0.0000	1,177
2016/01/25	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R197	05/05/2016	299.99	Put	Bond Future	6,099.3600	6.0994	7,082.3500	7.0824	16.116	0	0	0
2016/01/25	R197	05/05/2016	300.01	Put	Bond Future	6,119.3600	6.1194	7,102.3500	7.1024	16.064	0	0	0
2016/01/25	R197	05/05/2016	300.00	Put	Bond Future	6,109.3600	6.1094	7,092.3500	7.0924	16.090	0	0	0
2016/01/25	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R197	04/08/2016	293.98	Put	Bond Future	951.6800	0.9517	1,965.7600	1.9658	106.557	0	0	0
2016/01/25	R197	04/08/2016			Bond Future	293.0283	293.0283	292.0142	292.0142	(0.346)	0.0000	0.0000	0
2016/01/25	R197	04/08/2016	293.97	Put	Bond Future	941.6800	0.9417	1,955.7600	1.9558	107.688	0	0	0
2016/01/25	R197	04/08/2016	293.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R197	04/08/2016	293.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R197	04/08/2016	293.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R197	04/08/2016	293.96	Put	Bond Future	931.6800	0.9317	1,945.7600	1.9458	108.844	0	0	0
2016/01/25	R202	04/02/2016			Bond Future	238.6029	238.6029	238.5888	238.5888	(0.006)	0.0000	0.0000	2,846
2016/01/25	R202	04/02/2016	239.99	Put	Bond Future	1,387.1100	1.3871	1,401.2400	1.4012	1.019	0	0	0
2016/01/25	R202	04/02/2016	240.01	Put	Bond Future	1,407.1100	1.4071	1,421.2400	1.4212	1.004	0	0	0
2016/01/25	R202	04/02/2016	240.00	Put	Bond Future	1,397.1100	1.3971	1,411.2400	1.4112	1.011	0	0	0
2016/01/25	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R202	05/05/2016	246.99	Put	Bond Future	4,143.7600	4.1438	4,160.8500	4.1608	0.412	0	0	0
2016/01/25	R202	05/05/2016			Bond Future	242.8462	242.8462	242.8292	242.8292	(0.007)	0.0000	0.0000	40,492
2016/01/25	R202	05/05/2016	247.01	Put	Bond Future	4,163.7600	4.1638	4,180.8500	4.1808	0.410	0	0	0
2016/01/25	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R202	05/05/2016	247.00	Put	Bond Future	4,153.7600	4.1538	4,170.8500	4.1708	0.411	0	0	0
2016/01/25	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R202	04/08/2016	243.25	Call	Bond Future	795.5800	0.7956	768.0300	0.7680	(3.463)	0	0	0
2016/01/25	R202	04/08/2016			Bond Future	244.0456	244.0456	244.0180	244.0180	(0.011)	0.0000	0.0000	0
2016/01/25	R202	04/08/2016	243.26	Call	Bond Future	785.5800	0.7856	758.0300	0.7580	(3.507)	0	0	0
2016/01/25	R202	04/08/2016	243.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R202	04/08/2016	243.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R202	04/08/2016	243.24	Call	Bond Future	805.5800	0.8056	778.0300	0.7780	(3.420)	0	0	0
2016/01/25	R202	04/08/2016	243.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R203	04/02/2016	7.25	Put	Bond Future	1,690.6200	1.6906	1,687.3800	1.6874	(0.192)	0	0	0
2016/01/25	R203	04/02/2016	7.26	Put	Bond Future	1,675.6400	1.6756	1,672.4000	1.6724	(0.193)	0	0	0
2016/01/25	R203	04/02/2016			Bond Future	8.3911	103.1117	8.3889	103.1150	(0.026)	0.0000	0.0000	19,561
2016/01/25	R203	04/02/2016	7.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	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
2016/01/25	R203	04/02/2016	7.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R203	04/02/2016	7.24	Put	Bond Future	1,705.6100	1.7056	1,702.3700	1.7024	(0.190)	0	0	0
2016/01/25	R203	05/05/2016	7.25	Put	Bond Future	1,739.6900	1.7397	1,736.0300	1.7360	(0.210)	0	0	0
2016/01/25	R203	05/05/2016			Bond Future	8.6086	100.7898	8.6070	100.7918	(0.018)	0.0000	0.0000	0
2016/01/25	R203	05/05/2016	7.26	Call	Bond Future	27.9200	0.0279	26.1900	0.0262	(6.196)	0	0	0
2016/01/25	R203	05/05/2016	7.24	Call	Bond Future	26.4500	0.0265	24.7800	0.0248	(6.314)	0	0	0
2016/01/25	R203	05/05/2016	7.25	Call	Bond Future	27.1700	0.0272	25.4800	0.0255	(6.220)	0	0	0
2016/01/25	R203	05/05/2016	7.26	Put	Bond Future	1,727.6900	1.7277	1,723.9900	1.7240	(0.214)	0	0	0
2016/01/25	R203	05/05/2016	7.24	Put	Bond Future	1,751.7300	1.7517	1,748.0900	1.7481	(0.208)	0	0	0
2016/01/25	R203	04/08/2016	7.26	Call	Bond Future	56.4400	0.0564	54.5900	0.0546	(3.278)	0	0	0
2016/01/25	R203	04/08/2016			Bond Future	8.8203	102.7194	8.8225	102.7171	0.025	0.0000	0.0000	0
2016/01/25	R203	04/08/2016	7.24	Call	Bond Future	54.4700	0.0545	52.6600	0.0527	(3.323)	0	0	0
2016/01/25	R203	04/08/2016	7.25	Call	Bond Future	55.4500	0.0554	53.6200	0.0536	(3.300)	0	0	0
2016/01/25	R203	04/08/2016	7.24	Put	Bond Future	1,689.2300	1.6892	1,689.6800	1.6897	0.027	0	0	0
2016/01/25	R203	04/08/2016	7.26	Put	Bond Future	1,670.2600	1.6703	1,670.6700	1.6707	0.025	0	0	0
2016/01/25	R203	04/08/2016	7.25	Put	Bond Future	1,679.7400	1.6797	1,680.1700	1.6802	0.026	0	0	0
2016/01/25	R203	03/11/2016	8.86	Call	Bond Future	450.5400	0.4505	450.9500	0.4509	0.091	0	0	0
2016/01/25	R203	03/11/2016			Bond Future	8.9948	100.6145	8.9867	100.6210	(0.090)	0.0000	0.0000	0
2016/01/25	R203	03/11/2016	8.84	Call	Bond Future	443.1500	0.4431	443.5300	0.4435	0.086	0	0	0
2016/01/25	R203	03/11/2016	8.85	Call	Bond Future	446.8400	0.4468	447.2300	0.4472	0.087	0	0	0
2016/01/25	R203	03/11/2016	8.84	Put	Bond Future	567.1400	0.5671	561.0300	0.5610	(1.077)	0	0	0
2016/01/25	R203	03/11/2016	8.86	Put	Bond Future	558.4900	0.5585	552.4100	0.5524	(1.089)	0	0	0
2016/01/25	R203	03/11/2016	8.85	Put	Bond Future	562.8100	0.5628	556.7100	0.5567	(1.084)	0	0	0
2016/01/25	R204	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R204	04/02/2016			Bond Future	8.8334	99.0072	8.8418	98.9865	0.096	0.0000	0.0000	30,490
2016/01/25	R204	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R204	04/02/2016	7.49	Put	Bond Future	3,363.9000	3.3639	3,384.5900	3.3846	0.615	0	0	0
2016/01/25	R204	04/02/2016	7.51	Put	Bond Future	3,312.7800	3.3128	3,333.4700	3.3335	0.625	0	0	0
2016/01/25	R204	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R204	04/02/2016	7.50	Put	Bond Future	3,338.3400	3.3383	3,359.0300	3.3590	0.620	0	0	0
2016/01/25	R204	05/05/2016	7.75	Call	Bond Future	83.0800	0.0831	76.4900	0.0765	(7.932)	0	0	0
2016/01/25	R204	05/05/2016			Bond Future	8.9998	100.7822	9.0097	100.7598	0.110	0.0000	0.0000	179
2016/01/25	R204	05/05/2016	7.76	Call	Bond Future	85.0800	0.0851	78.3700	0.0784	(7.887)	0	0	0
2016/01/25	R204	05/05/2016	7.74	Put	Bond Future	2,972.4200	2.9724	2,988.2800	2.9883	0.534	0	0	0
2016/01/25	R204	05/05/2016	7.76	Put	Bond Future	2,929.6400	2.9296	2,945.2800	2.9453	0.534	0	0	0
2016/01/25	R204	05/05/2016	7.74	Call	Bond Future	81.1300	0.0811	74.6400	0.0746	(8.000)	0	0	0
2016/01/25	R204	05/05/2016	7.75	Put	Bond Future	2,951.0000	2.9510	2,966.7600	2.9668	0.534	0	0	0
2016/01/25	R204	04/08/2016			Bond Future	9.1548	98.6700	9.1679	98.6431	0.143	0.0000	0.0000	0
2016/01/25	R204	04/08/2016	7.74	Put	Bond Future	3,124.6900	3.1247	3,144.0300	3.1440	0.619	0	0	0
2016/01/25	R204	04/08/2016	7.76	Put	Bond Future	3,087.4500	3.0875	3,106.6300	3.1066	0.621	0	0	0
2016/01/25	R204	04/08/2016	7.75	Put	Bond Future	3,106.0500	3.1061	3,125.3100	3.1253	0.620	0	0	0
2016/01/25	R204	04/08/2016	7.74	Call	Bond Future	164.9600	0.1650	157.3700	0.1574	(4.601)	0	0	0
2016/01/25	R204	04/08/2016	7.75	Call	Bond Future	167.6300	0.1676	159.9600	0.1600	(4.576)	0	0	0
2016/01/25	R204	04/08/2016	7.76	Call	Bond Future	170.3400	0.1703	162.5900	0.1626	(4.550)	0	0	0
2016/01/25	R204	03/11/2016			Bond Future	9.2667	100.6580	9.2768	100.6391	0.110	0.0000	0.0000	0
2016/01/25	R204	03/11/2016	9.21	Put	Bond Future	970.0800	0.9701	974.9900	0.9750	0.506	0	0	0
2016/01/25	R204	03/11/2016	9.23	Put	Bond Future	951.1200	0.9511	955.9100	0.9559	0.504	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
2016/01/25	R204	03/11/2016	9.22	Put	Bond Future	960.7500	0.9608	965.5900	0.9656	0.504	0	0	0
2016/01/25	R204	03/11/2016	9.22	Call	Bond Future	874.0800	0.8741	860.0600	0.8601	(1.604)	0	0	0
2016/01/25	R204	03/11/2016	9.23	Call	Bond Future	883.0300	0.8830	868.9600	0.8690	(1.593)	0	0	0
2016/01/25	R204	03/11/2016	9.21	Call	Bond Future	864.8200	0.8648	850.8700	0.8509	(1.613)	0	0	0
2016/01/25	R207	04/02/2016	7.27	Put	Bond Future	5,891.1600	5.8912	5,949.5600	5.9496	0.991	0	0	0
2016/01/25	R207	04/02/2016	7.49	Put	Bond Future	5,153.8600	5.1539	5,212.2600	5.2123	1.133	0	0	0
2016/01/25	R207	04/02/2016			Bond Future	9.0857	94.5318	9.1043	94.4734	0.206	0.0000	0.0000	39,063
2016/01/25	R207	04/02/2016	7.51	Put	Bond Future	5,087.1600	5.0872	5,145.5600	5.1456	1.148	0	0	0
2016/01/25	R207	04/02/2016	7.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	43
2016/01/25	R207	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	19
2016/01/25	R207	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R207	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R207	04/02/2016	7.50	Put	Bond Future	5,120.5000	5.1205	5,178.9000	5.1789	1.141	0	0	0
2016/01/25	R207	05/05/2016	7.86	Put	Bond Future	4,242.8900	4.2429	4,293.6500	4.2937	1.196	0	0	0
2016/01/25	R207	05/05/2016			Bond Future	9.2306	96.2265	9.2512	96.1658	0.223	0.0000	0.0000	743
2016/01/25	R207	05/05/2016	7.85	Put	Bond Future	4,271.8000	4.2718	4,322.7300	4.3227	1.192	0	0	0
2016/01/25	R207	05/05/2016	7.56	Put	Bond Future	5,131.7800	5.1318	5,186.9100	5.1869	1.074	0	0	0
2016/01/25	R207	05/05/2016	7.84	Put	Bond Future	4,300.7700	4.3008	4,351.8700	4.3519	1.188	0	0	0
2016/01/25	R207	05/05/2016	7.56	Call	Bond Future	43.6400	0.0436	38.0800	0.0381	(12.741)	0	0	43
2016/01/25	R207	05/05/2016	7.85	Call	Bond Future	90.6000	0.0906	80.8400	0.0808	(10.773)	0	0	0
2016/01/25	R207	05/05/2016	7.86	Call	Bond Future	92.7800	0.0928	82.8500	0.0829	(10.703)	0	0	0
2016/01/25	R207	05/05/2016	7.84	Call	Bond Future	88.4600	0.0885	78.8700	0.0789	(10.841)	0	0	0
2016/01/25	R207	04/08/2016			Bond Future	9.3631	94.4238	9.3869	94.3580	0.254	0.0000	0.0000	0
2016/01/25	R207	04/08/2016	7.99	Put	Bond Future	4,156.2300	4.1562	4,206.6300	4.2066	1.213	0	0	0
2016/01/25	R207	04/08/2016	8.01	Put	Bond Future	4,106.0800	4.1061	4,156.1300	4.1561	1.219	0	0	0
2016/01/25	R207	04/08/2016	8.00	Put	Bond Future	4,131.1300	4.1311	4,181.3600	4.1814	1.216	0	0	0
2016/01/25	R207	04/08/2016	8.01	Call	Bond Future	266.4900	0.2665	250.7000	0.2507	(5.925)	0	0	0
2016/01/25	R207	04/08/2016	7.99	Call	Bond Future	258.4600	0.2585	243.0200	0.2430	(5.974)	0	0	0
2016/01/25	R207	04/08/2016	8.00	Call	Bond Future	262.4500	0.2625	246.8400	0.2468	(5.948)	0	0	0
2016/01/25	R208	04/02/2016			Bond Future	9.2578	92.3440	9.2766	92.2730	0.204	0.0000	0.0000	47,774
2016/01/25	R208	04/02/2016	7.74	Put	Bond Future	5,944.4200	5.9444	6,015.3900	6.0154	1.194	0	0	0
2016/01/25	R208	04/02/2016	7.76	Put	Bond Future	5,863.0500	5.8630	5,934.0200	5.9340	1.210	0	0	0
2016/01/25	R208	04/02/2016	7.75	Put	Bond Future	5,903.7200	5.9037	5,974.6900	5.9747	1.202	0	0	0
2016/01/25	R208	04/02/2016	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R208	04/02/2016	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R208	04/02/2016	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R208	05/05/2016	7.99	Call	Bond Future	120.5000	0.1205	107.8700	0.1079	(10.481)	0	0	0
2016/01/25	R208	05/05/2016	8.00	Put	Bond Future	5,273.4000	5.2734	5,333.9600	5.3340	1.148	0	0	0
2016/01/25	R208	05/05/2016			Bond Future	9.3790	90.5979	9.3994	90.5245	0.217	0.0000	0.0000	960
2016/01/25	R208	05/05/2016	8.00	Call	Bond Future	123.3200	0.1233	110.4600	0.1105	(10.428)	0	0	0
2016/01/25	R208	05/05/2016	8.01	Call	Bond Future	126.1800	0.1262	113.1100	0.1131	(10.358)	0	0	0
2016/01/25	R208	05/05/2016	7.99	Put	Bond Future	5,309.2100	5.3092	5,370.0000	5.3700	1.145	0	0	0
2016/01/25	R208	05/05/2016	8.01	Put	Bond Future	5,237.6400	5.2376	5,297.9900	5.2980	1.152	0	0	0
2016/01/25	R208	04/08/2016	8.01	Put	Bond Future	5,578.7900	5.5788	5,639.9400	5.6399	1.096	0	0	0
2016/01/25	R208	04/08/2016			Bond Future	9.4879	92.3325	9.5107	92.2538	0.240	0.0000	0.0000	0
2016/01/25	R208	04/08/2016	8.00	Put	Bond Future	5,611.3300	5.6113	5,672.6700	5.6727	1.093	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
2016/01/25	R208	04/08/2016	7.99	Call	Bond Future	284.7200	0.2847	267.5800	0.2676	(6.020)	0	0	0
2016/01/25	R208	04/08/2016	8.00	Call	Bond Future	289.1600	0.2892	271.8200	0.2718	(5.997)	0	0	0
2016/01/25	R208	04/08/2016	8.01	Call	Bond Future	293.6500	0.2936	276.1200	0.2761	(5.970)	0	0	0
2016/01/25	R208	04/08/2016	7.99	Put	Bond Future	5,643.9300	5.6439	5,705.4700	5.7055	1.090	0	0	0
2016/01/25	R208	03/11/2016	9.59	Put	Bond Future	1,655.3300	1.6553	1,681.7300	1.6817	1.595	0	0	0
2016/01/25	R208	03/11/2016			Bond Future	9.5694	90.7881	9.5913	90.7158	0.229	0.0000	0.0000	0
2016/01/25	R208	03/11/2016	9.58	Put	Bond Future	1,671.6600	1.6717	1,698.2800	1.6983	1.592	0	0	0
2016/01/25	R208	03/11/2016	9.57	Call	Bond Future	1,689.8300	1.6898	1,644.3500	1.6444	(2.691)	0	0	0
2016/01/25	R208	03/11/2016	9.58	Call	Bond Future	1,706.7300	1.7067	1,661.0200	1.6610	(2.678)	0	0	0
2016/01/25	R208	03/11/2016	9.59	Call	Bond Future	1,723.4000	1.7234	1,677.4700	1.6775	(2.665)	0	0	0
2016/01/25	R208	03/11/2016	9.57	Put	Bond Future	1,687.7800	1.6878	1,714.6300	1.7146	1.591	0	0	0
2016/01/25	R209	04/02/2016	8.74	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/01/25	R209	04/02/2016	8.75	Put	Bond Future	9,187.1600	9.1872	9,245.3600	9.2454	0.633	0	0	0
2016/01/25	R209	04/02/2016			Bond Future	10.0660	69.5741	10.0752	69.5158	0.092	0.0000	0.0000	37,526
2016/01/25	R209	04/02/2016	8.75	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2016/01/25	R209	04/02/2016	8.76	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2016/01/25	R209	04/02/2016	9.52	Put	Bond Future	3,661.9100	3.6619	3,686.0400	3.6860	0.659	0	0	2,200
2016/01/25	R209	04/02/2016	8.74	Put	Bond Future	9,264.1300	9.2641	9,322.3400	9.3223	0.628	0	0	0
2016/01/25	R209	04/02/2016	8.76	Put	Bond Future	9,110.3000	9.1103	9,168.4900	9.1685	0.639	0	0	0
2016/01/25	R209	04/02/2016	9.52	Call	Bond Future	67.3700	0.0674	33.2500	0.0333	(50.646)	0	0	0
2016/01/25	R209	05/05/2016			Bond Future	10.1398	67.6718	10.1495	67.6116	0.095	0.0000	0.0000	2,307
2016/01/25	R209	05/05/2016	9.00	Call	Bond Future	454.6700	0.4547	425.2700	0.4253	(6.466)	0	0	6,700
2016/01/25	R209	05/05/2016	8.25	Put	Bond Future	13,693.6100	13.6936	13,745.3100	13.7453	0.378	0	0	0
2016/01/25	R209	05/05/2016	8.99	Put	Bond Future	8,267.8900	8.2679	8,299.0900	8.2991	0.377	0	0	0
2016/01/25	R209	05/05/2016	9.01	Put	Bond Future	8,138.0400	8.1380	8,168.5000	8.1685	0.374	0	0	0
2016/01/25	R209	05/05/2016	9.00	Put	Bond Future	8,202.8400	8.2028	8,233.6700	8.2337	0.376	0	0	0
2016/01/25	R209	05/05/2016	9.01	Call	Bond Future	463.6900	0.4637	433.9200	0.4339	(6.420)	0	0	0
2016/01/25	R209	05/05/2016	8.25	Call	Bond Future	80.2600	0.0803	71.7300	0.0717	(10.628)	0	0	6,700
2016/01/25	R209	05/05/2016	8.99	Call	Bond Future	445.7900	0.4458	416.7600	0.4168	(6.512)	0	0	0
2016/01/25	R209	04/08/2016	9.26	Call	Bond Future	1,322.5800	1.3226	1,283.7100	1.2837	(2.939)	0	0	0
2016/01/25	R209	04/08/2016			Bond Future	10.2055	68.9675	10.2159	68.9033	0.102	0.0000	0.0000	0
2016/01/25	R209	04/08/2016	10.60	Call	Bond Future	4,853.8500	4.8538	4,787.0800	4.7871	(1.376)	0	0	6,000
2016/01/25	R209	04/08/2016	9.60	Put	Bond Future	5,886.3900	5.8864	5,902.6800	5.9027	0.277	0	0	0
2016/01/25	R209	04/08/2016	9.24	Call	Bond Future	1,289.9700	1.2900	1,251.6400	1.2516	(2.971)	0	0	0
2016/01/25	R209	04/08/2016	9.25	Call	Bond Future	1,305.8000	1.3058	1,267.2000	1.2672	(2.956)	0	0	0
2016/01/25	R209	04/08/2016	10.60	Put	Bond Future	2,484.3300	2.4843	2,481.7600	2.4818	(0.103)	0	0	0
2016/01/25	R209	04/08/2016	9.24	Put	Bond Future	7,692.8300	7.6928	7,718.7000	7.7187	0.336	0	0	0
2016/01/25	R209	04/08/2016	9.26	Put	Bond Future	7,583.4400	7.5834	7,608.7700	7.6088	0.334	0	0	0
2016/01/25	R209	04/08/2016	9.60	Call	Bond Future	1,976.8100	1.9768	1,928.9000	1.9289	(2.424)	0	0	6,000
2016/01/25	R209	04/08/2016	9.25	Put	Bond Future	7,637.6100	7.6376	7,663.2100	7.6632	0.335	0	0	0
2016/01/25	R209	03/11/2016	10.26	Call	Bond Future	3,344.6100	3.3446	3,295.8500	3.2958	(1.458)	0	0	0
2016/01/25	R209	03/11/2016			Bond Future	10.2571	67.2051	10.2668	67.1455	0.095	0.0000	0.0000	0
2016/01/25	R209	03/11/2016	10.24	Call	Bond Future	3,284.4800	3.2845	3,236.0600	3.2361	(1.474)	0	0	0
2016/01/25	R209	03/11/2016	10.25	Call	Bond Future	3,314.1300	3.3141	3,265.5400	3.2655	(1.466)	0	0	0
2016/01/25	R209	03/11/2016	10.24	Put	Bond Future	3,389.2000	3.3892	3,400.3900	3.4004	0.330	0	0	0
2016/01/25	R209	03/11/2016	10.26	Put	Bond Future	3,326.7300	3.3267	3,337.5800	3.3376	0.326	0	0	0
2016/01/25	R209	03/11/2016	10.25	Put	Bond Future	3,357.5000	3.3575	3,368.5200	3.3685	0.328	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
2016/01/25	R210	04/02/2016	184.99	Put	Bond Future	5,512.9000	5.5129	5,616.7500	5.6167	1.884	0	0	0
2016/01/25	R210	04/02/2016			Bond Future	179.4771	179.4771	179.3733	179.3733	(0.058)	0.0000	0.0000	379
2016/01/25	R210	04/02/2016	185.01	Put	Bond Future	5,532.9000	5.5329	5,636.7500	5.6367	1.877	0	0	0
2016/01/25	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R210	04/02/2016	185.00	Put	Bond Future	5,522.9000	5.5229	5,626.7500	5.6267	1.880	0	0	0
2016/01/25	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R210	05/05/2016			Bond Future	180.5018	180.5018	180.3939	180.3939	(0.060)	0.0000	0.0000	799
2016/01/25	R210	05/05/2016	184.99	Put	Bond Future	4,488.2300	4.4882	4,596.0700	4.5961	2.403	0	0	0
2016/01/25	R210	05/05/2016	185.00	Put	Bond Future	4,498.2300	4.4982	4,606.0700	4.6061	2.397	0	0	0
2016/01/25	R210	05/05/2016	185.01	Put	Bond Future	4,508.2300	4.5082	4,616.0700	4.6161	2.392	0	0	0
2016/01/25	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R210	04/08/2016			Bond Future	183.9511	183.9511	183.8334	183.8334	(0.064)	0.0000	0.0000	0
2016/01/25	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R210	04/08/2016	181.50	Call	Bond Future	2,451.1000	2.4511	2,333.3900	2.3334	(4.802)	0	0	0
2016/01/25	R210	04/08/2016	181.52	Call	Bond Future	2,431.1000	2.4311	2,313.3900	2.3134	(4.842)	0	0	0
2016/01/25	R210	04/08/2016	181.51	Call	Bond Future	2,441.1000	2.4411	2,323.3900	2.3234	(4.822)	0	0	0
2016/01/25	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R211	04/02/2016			Bond Future	134.7118	134.7118	134.7168	134.7168	0.004	0.0000	0.0000	720
2016/01/25	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R211	04/02/2016	138.99	Put	Bond Future	4,278.2200	4.2782	4,273.1600	4.2732	(0.118)	0	0	0
2016/01/25	R211	04/02/2016	139.01	Put	Bond Future	4,298.2200	4.2982	4,293.1600	4.2932	(0.118)	0	0	0
2016/01/25	R211	04/02/2016	139.00	Put	Bond Future	4,288.2200	4.2882	4,283.1600	4.2832	(0.118)	0	0	0
2016/01/25	R211	05/05/2016	139.01	Put	Bond Future	1,902.3200	1.9023	1,898.7700	1.8988	(0.187)	0	0	0
2016/01/25	R211	05/05/2016			Bond Future	137.1077	137.1077	137.1112	137.1112	0.003	0.0000	0.0000	2
2016/01/25	R211	05/05/2016	139.00	Put	Bond Future	1,892.3200	1.8923	1,888.7700	1.8888	(0.188)	0	0	0
2016/01/25	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R211	05/05/2016	138.99	Put	Bond Future	1,882.3200	1.8823	1,878.7700	1.8788	(0.189)	0	0	0
2016/01/25	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R211	04/08/2016			Bond Future	137.9938	137.9938	137.9916	137.9916	(0.002)	0.0000	0.0000	0
2016/01/25	R211	04/08/2016	137.09	Call	Bond Future	903.7700	0.9038	901.6100	0.9016	(0.239)	0	0	0
2016/01/25	R211	04/08/2016	137.07	Call	Bond Future	923.7700	0.9238	921.6100	0.9216	(0.234)	0	0	0
2016/01/25	R211	04/08/2016	137.08	Call	Bond Future	913.7700	0.9138	911.6100	0.9116	(0.236)	0	0	0
2016/01/25	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R212	04/02/2016			Bond Future	140.0573	140.0573	139.6616	139.6616	(0.283)	0.0000	0.0000	1,005
2016/01/25	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R212	04/02/2016	145.99	Put	Bond Future	5,932.7300	5.9327	6,328.4400	6.3284	6.670	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
2016/01/25	R212	04/02/2016	146.01	Put	Bond Future	5,952.7300	5.9527	6,348.4400	6.3484	6.648	0	0	0
2016/01/25	R212	04/02/2016	146.00	Put	Bond Future	5,942.7300	5.9427	6,338.4400	6.3384	6.659	0	0	0
2016/01/25	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R212	05/05/2016			Bond Future	142.5483	142.5483	142.1438	142.1438	(0.284)	0.0000	0.0000	914
2016/01/25	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R212	05/05/2016	144.99	Put	Bond Future	2,441.7200	2.4417	2,846.1600	2.8462	16.564	0	0	0
2016/01/25	R212	05/05/2016	145.01	Put	Bond Future	2,461.7200	2.4617	2,866.1600	2.8662	16.429	0	0	0
2016/01/25	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R212	05/05/2016	145.00	Put	Bond Future	2,451.7200	2.4517	2,856.1600	2.8562	16.496	0	0	0
2016/01/25	R212	04/08/2016	142.43	Call	Bond Future	939.0700	0.9391	520.9100	0.5209	(44.529)	0	0	0
2016/01/25	R212	04/08/2016			Bond Future	143.3691	143.3691	142.9509	142.9509	(0.292)	0.0000	0.0000	0
2016/01/25	R212	04/08/2016	142.44	Call	Bond Future	929.0700	0.9291	510.9100	0.5109	(45.008)	0	0	0
2016/01/25	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R212	04/08/2016	142.42	Call	Bond Future	949.0700	0.9491	530.9100	0.5309	(44.060)	0	0	0
2016/01/25	R213	04/02/2016			Bond Future	9.9475	80.3663	9.9667	80.2435	0.193	0.0000	0.0000	38,041
2016/01/25	R213	04/02/2016	8.75	Call	Bond Future	0.2100	0.0002	0.0200	0.0000	(90.476)	0	0	0
2016/01/25	R213	04/02/2016	8.74	Put	Bond Future	8,344.0500	8.3440	8,466.6800	8.4667	1.470	0	0	0
2016/01/25	R213	04/02/2016	8.76	Put	Bond Future	8,195.7100	8.1957	8,318.2900	8.3183	1.496	0	0	0
2016/01/25	R213	04/02/2016	8.75	Put	Bond Future	8,269.8300	8.2698	8,392.4400	8.3924	1.483	0	0	0
2016/01/25	R213	04/02/2016	8.76	Call	Bond Future	0.2400	0.0002	0.0200	0.0000	(91.667)	0	0	0
2016/01/25	R213	04/02/2016	8.74	Call	Bond Future	0.1900	0.0002	0.0200	0.0000	(89.474)	0	0	0
2016/01/25	R213	05/05/2016	8.74	Put	Bond Future	9,128.0600	9.1281	9,223.1200	9.2231	1.041	0	0	0
2016/01/25	R213	05/05/2016	8.76	Put	Bond Future	8,994.9700	8.9950	9,089.1100	9.0891	1.047	0	0	0
2016/01/25	R213	05/05/2016			Bond Future	10.0250	78.2576	10.0450	78.1314	0.199	0.0000	0.0000	0
2016/01/25	R213	05/05/2016	8.75	Put	Bond Future	9,061.4100	9.0614	9,156.0100	9.1560	1.044	0	0	0
2016/01/25	R213	05/05/2016	8.74	Call	Bond Future	339.2400	0.3392	308.1600	0.3082	(9.162)	0	0	0
2016/01/25	R213	05/05/2016	8.75	Call	Bond Future	346.3400	0.3463	314.8000	0.3148	(9.107)	0	0	0
2016/01/25	R213	05/05/2016	8.76	Call	Bond Future	353.5600	0.3536	321.5600	0.3216	(9.051)	0	0	0
2016/01/25	R213	04/08/2016			Bond Future	10.0934	79.7556	10.1145	79.6238	0.209	0.0000	0.0000	0
2016/01/25	R213	04/08/2016	8.99	Put	Bond Future	8,442.3400	8.4423	8,524.6500	8.5247	0.975	0	0	0
2016/01/25	R213	04/08/2016	9.01	Put	Bond Future	8,328.2300	8.3282	8,409.7200	8.4097	0.978	0	0	0
2016/01/25	R213	04/08/2016	9.00	Put	Bond Future	8,385.1800	8.3852	8,467.0800	8.4671	0.977	0	0	0
2016/01/25	R213	04/08/2016	9.01	Call	Bond Future	1,112.6600	1.1127	1,062.3400	1.0623	(4.522)	0	0	0
2016/01/25	R213	04/08/2016	8.99	Call	Bond Future	1,084.7100	1.0847	1,035.2100	1.0352	(4.563)	0	0	0
2016/01/25	R213	04/08/2016	9.00	Call	Bond Future	1,098.6200	1.0986	1,048.7100	1.0487	(4.543)	0	0	0
2016/01/25	R213	03/11/2016			Bond Future	10.1493	77.8093	10.1700	77.6816	0.204	0.0000	0.0000	0
2016/01/25	R213	03/11/2016	10.18	Put	Bond Future	3,238.7200	3.2387	3,281.5600	3.2816	1.323	0	0	0
2016/01/25	R213	03/11/2016	10.20	Put	Bond Future	3,177.7400	3.1777	3,219.8400	3.2198	1.325	0	0	0
2016/01/25	R213	03/11/2016	10.18	Call	Bond Future	3,427.6300	3.4276	3,342.8200	3.3428	(2.474)	0	0	0
2016/01/25	R213	03/11/2016	10.19	Put	Bond Future	3,208.1200	3.2081	3,250.5900	3.2506	1.324	0	0	0
2016/01/25	R213	03/11/2016	10.19	Call	Bond Future	3,458.5200	3.4585	3,373.3400	3.3733	(2.463)	0	0	0
2016/01/25	R213	03/11/2016	10.20	Call	Bond Future	3,489.5500	3.4895	3,404.0000	3.4040	(2.452)	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
2016/01/25	R214	04/02/2016			Bond Future	10.1716	69.8108	10.1908	69.6865	0.189	0.0000	0.0000	29,454
2016/01/25	R214	04/02/2016	7.99	Put	Bond Future	17,063.3000	17.0633	17,187.5800	17.1876	0.728	0	0	0
2016/01/25	R214	04/02/2016	9.45	Call	Bond Future	19.9400	0.0199	6.6200	0.0066	(66.800)	0	0	0
2016/01/25	R214	04/02/2016	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R214	04/02/2016	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R214	04/02/2016	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/25	R214	04/02/2016	9.35	Call	Bond Future	8.9200	0.0089	2.3900	0.0024	(73.206)	0	0	0
2016/01/25	R214	04/02/2016	9.45	Put	Bond Future	4,982.6000	4.9826	5,093.5600	5.0936	2.227	0	0	25
2016/01/25	R214	04/02/2016	8.01	Put	Bond Future	16,875.9700	16.8760	17,000.2500	17.0003	0.736	0	0	0
2016/01/25	R214	04/02/2016	9.35	Put	Bond Future	5,707.5500	5.7075	5,825.3000	5.8253	2.063	0	0	25
2016/01/25	R214	04/02/2016	8.00	Put	Bond Future	16,969.5500	16.9695	17,093.8300	17.0938	0.732	0	0	0
2016/01/25	R214	05/05/2016	9.01	Call	Bond Future	390.4800	0.3905	355.9900	0.3560	(8.833)	0	0	0
2016/01/25	R214	05/05/2016	9.30	Put	Bond Future	7,218.5700	7.2186	7,295.5500	7.2955	1.066	0	0	0
2016/01/25	R214	05/05/2016			Bond Future	10.2436	67.7663	10.2636	67.6389	0.195	0.0000	0.0000	5,193
2016/01/25	R214	05/05/2016	8.99	Call	Bond Future	374.5900	0.3746	341.0900	0.3411	(8.943)	0	0	0
2016/01/25	R214	05/05/2016	9.00	Call	Bond Future	382.4700	0.3825	348.4800	0.3485	(8.887)	0	0	0
2016/01/25	R214	05/05/2016	8.99	Put	Bond Future	9,285.5500	9.2855	9,379.4600	9.3795	1.011	0	0	0
2016/01/25	R214	05/05/2016	9.01	Put	Bond Future	9,144.1400	9.1441	9,237.0600	9.2371	1.016	0	0	0
2016/01/25	R214	05/05/2016	9.30	Call	Bond Future	687.1500	0.6872	636.7200	0.6367	(7.339)	0	0	0
2016/01/25	R214	05/05/2016	9.00	Put	Bond Future	9,214.7100	9.2147	9,308.1300	9.3081	1.014	0	0	0
2016/01/25	R214	04/08/2016	11.30	Call	Bond Future	7,266.3900	7.2664	7,142.8100	7.1428	(1.701)	0	0	6,300
2016/01/25	R214	04/08/2016	9.24	Call	Bond Future	1,175.7700	1.1758	1,123.4700	1.1235	(4.448)	0	0	0
2016/01/25	R214	04/08/2016	9.25	Put	Bond Future	8,498.4600	8.4985	8,578.4000	8.5784	0.941	0	0	0
2016/01/25	R214	04/08/2016			Bond Future	10.3076	69.0635	10.3286	68.9308	0.204	0.0000	0.0000	0
2016/01/25	R214	04/08/2016	9.30	Call	Bond Future	1,272.1300	1.2721	1,217.1500	1.2172	(4.322)	0	0	1,300
2016/01/25	R214	04/08/2016	8.55	Put	Bond Future	13,332.9700	13.3330	13,439.4800	13.4395	0.799	0	0	0
2016/01/25	R214	04/08/2016	11.30	Put	Bond Future	1,453.6400	1.4536	1,462.7300	1.4627	0.625	0	0	0
2016/01/25	R214	04/08/2016	9.25	Call	Bond Future	1,190.8500	1.1908	1,138.1200	1.1381	(4.428)	0	0	0
2016/01/25	R214	04/08/2016	10.30	Put	Bond Future	3,712.4200	3.7124	3,747.4600	3.7475	0.944	0	0	0
2016/01/25	R214	04/08/2016	9.26	Call	Bond Future	1,206.8500	1.2069	1,153.6700	1.1537	(4.407)	0	0	0
2016/01/25	R214	04/08/2016	9.30	Put	Bond Future	8,204.7900	8.2048	8,282.4800	8.2825	0.947	0	0	0
2016/01/25	R214	04/08/2016	8.55	Call	Bond Future	430.5900	0.4306	404.4300	0.4044	(6.075)	0	0	1,300
2016/01/25	R214	04/08/2016	9.24	Put	Bond Future	8,558.7500	8.5588	8,639.1200	8.6391	0.939	0	0	0
2016/01/25	R214	04/08/2016	10.30	Call	Bond Future	3,664.3400	3.6643	3,566.7100	3.5667	(2.664)	0	0	6,300
2016/01/25	R214	04/08/2016	9.26	Put	Bond Future	8,439.2200	8.4392	8,518.7100	8.5187	0.942	0	0	0
2016/01/25	R214	03/11/2016	10.35	Put	Bond Future	3,470.2000	3.4702	3,514.3700	3.5144	1.273	0	0	0
2016/01/25	R214	03/11/2016			Bond Future	10.3605	67.1557	10.3812	67.0262	0.199	0.0000	0.0000	0
2016/01/25	R214	03/11/2016	10.34	Put	Bond Future	3,502.6000	3.5026	3,547.1500	3.5471	1.272	0	0	0
2016/01/25	R214	03/11/2016	10.35	Call	Bond Future	3,404.2400	3.4042	3,318.9500	3.3189	(2.505)	0	0	0
2016/01/25	R214	03/11/2016	10.33	Call	Bond Future	3,343.5700	3.3436	3,259.0400	3.2590	(2.528)	0	0	0
2016/01/25	R214	03/11/2016	10.34	Call	Bond Future	3,373.7200	3.3737	3,288.8100	3.2888	(2.517)	0	0	0
2016/01/25	R214	03/11/2016	10.33	Put	Bond Future	3,535.4800	3.5355	3,580.4100	3.5804	1.271	0	0	0
2016/01/25	R248	04/02/2016	8.99	Put	Bond Future	11,342.8500	11.3429	11,582.0100	11.5820	2.108	0	0	0
2016/01/25	R248	04/02/2016	9.55	Put	Bond Future	5,932.3800	5.9324	6,147.8300	6.1478	3.632	0	0	75
2016/01/25	R248	04/02/2016			Bond Future	10.2270	90.0537	10.2563	89.8144	0.286	0.0000	0.0000	59,278
2016/01/25	R248	04/02/2016	9.00	Put	Bond Future	11,240.6600	11.2407	11,479.8000	11.4798	2.127	0	0	0
2016/01/25	R248	04/02/2016	9.01	Put	Bond Future	11,138.6700	11.1387	11,377.7900	11.3778	2.147	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
2016/01/25	R248	04/02/2016	8.99	Call	Bond Future	0.1600	0.0002	0.0100	0.0000	(93.750)	0	0	0
2016/01/25	R248	04/02/2016	9.00	Call	Bond Future	0.1800	0.0002	0.0100	0.0000	(94.444)	0	0	0
2016/01/25	R248	04/02/2016	9.45	Put	Bond Future	6,845.4700	6.8455	7,072.8100	7.0728	3.321	0	0	75
2016/01/25	R248	04/02/2016	9.01	Call	Bond Future	0.2100	0.0002	0.0200	0.0000	(90.476)	0	0	0
2016/01/25	R248	04/02/2016	9.45	Call	Bond Future	16.3500	0.0164	4.3800	0.0044	(73.211)	0	0	0
2016/01/25	R248	04/02/2016	9.55	Call	Bond Future	35.7400	0.0357	11.8800	0.0119	(66.760)	0	0	0
2016/01/25	R248	05/05/2016			Bond Future	10.3017	87.2312	10.3320	86.9864	0.294	0.0000	0.0000	2,989
2016/01/25	R248	05/05/2016	8.99	Put	Bond Future	12,358.6600	12.3587	12,556.6100	12.5566	1.602	0	0	0
2016/01/25	R248	05/05/2016	9.01	Put	Bond Future	12,173.0700	12.1731	12,369.5000	12.3695	1.614	0	0	0
2016/01/25	R248	05/05/2016	9.00	Put	Bond Future	12,265.6900	12.2657	12,462.8900	12.4629	1.608	0	0	0
2016/01/25	R248	05/05/2016	8.99	Call	Bond Future	416.7600	0.4168	369.9500	0.3699	(11.232)	0	0	0
2016/01/25	R248	05/05/2016	9.00	Call	Bond Future	425.8800	0.4259	378.3200	0.3783	(11.167)	0	0	0
2016/01/25	R248	05/05/2016	9.01	Call	Bond Future	435.1600	0.4352	386.8300	0.3868	(11.106)	0	0	0
2016/01/25	R248	04/08/2016			Bond Future	10.3684	88.9010	10.4001	88.6480	0.306	0.0000	0.0000	0
2016/01/25	R248	04/08/2016	9.25	Call	Bond Future	1,394.4000	1.3944	1,312.5000	1.3125	(5.873)	0	0	0
2016/01/25	R248	04/08/2016	9.24	Put	Bond Future	11,347.1200	11.3471	11,518.9800	11.5190	1.515	0	0	0
2016/01/25	R248	04/08/2016	9.26	Put	Bond Future	11,189.1300	11.1891	11,359.5200	11.3595	1.523	0	0	0
2016/01/25	R248	04/08/2016	9.25	Put	Bond Future	11,267.9500	11.2680	11,439.0700	11.4391	1.519	0	0	0
2016/01/25	R248	04/08/2016	9.26	Call	Bond Future	1,412.8100	1.4128	1,330.1800	1.3302	(5.849)	0	0	0
2016/01/25	R248	04/08/2016	9.24	Call	Bond Future	1,376.1600	1.3762	1,295.0000	1.2950	(5.898)	0	0	0
2016/01/25	R248	03/11/2016	10.38	Call	Bond Future	4,197.8200	4.1978	4,047.6100	4.0476	(3.578)	0	0	0
2016/01/25	R248	03/11/2016			Bond Future	10.4238	86.2510	10.4555	86.0004	0.304	0.0000	0.0000	0
2016/01/25	R248	03/11/2016	10.39	Call	Bond Future	4,235.6800	4.2357	4,084.7500	4.0848	(3.563)	0	0	0
2016/01/25	R248	03/11/2016	10.37	Put	Bond Future	4,587.8400	4.5878	4,688.9700	4.6890	2.204	0	0	0
2016/01/25	R248	03/11/2016	10.39	Put	Bond Future	4,504.1300	4.5041	4,603.8100	4.6038	2.213	0	0	0
2016/01/25	R248	03/11/2016	10.38	Put	Bond Future	4,545.9800	4.5460	4,646.3800	4.6464	2.209	0	0	0
2016/01/25	R248	03/11/2016	10.37	Call	Bond Future	4,159.8200	4.1598	4,010.3400	4.0103	(3.593)	0	0	0

Total

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