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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/01/2016 TO 28/01/2016

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
2016/01/28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/28	0957	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	0986	31/03/2036			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	1386	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	1409	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	2025	04/02/2016	126.01	Put	Bond Future	4,881.4100		4.8814	4,894.4900	4.8945	0.268	0	0	0
2016/01/28	2025	04/02/2016			Bond Future	121.1286		121.1286	121.1155	121.1155	(0.011)	0.0000	0.0000	2,062
2016/01/28	2025	04/02/2016	126.00	Put	Bond Future	4,871.4100		4.8714	4,884.4900	4.8845	0.269	0	0	0
2016/01/28	2025	04/02/2016	126.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2025	04/02/2016	125.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2025	04/02/2016	126.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2025	04/02/2016	125.99	Put	Bond Future	4,861.4100		4.8614	4,874.4900	4.8745	0.269	0	0	0
2016/01/28	2025	05/05/2016			Bond Future	123.2800		123.2800	123.2663	123.2663	(0.011)	0.0000	0.0000	3,038
2016/01/28	2025	05/05/2016	126.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2025	05/05/2016	125.99	Put	Bond Future	2,709.9600		2.7100	2,723.7500	2.7238	0.509	0	0	0
2016/01/28	2025	05/05/2016	126.01	Put	Bond Future	2,729.9600		2.7300	2,743.7500	2.7438	0.505	0	0	0
2016/01/28	2025	05/05/2016	126.00	Put	Bond Future	2,719.9600		2.7200	2,733.7500	2.7338	0.507	0	0	0
2016/01/28	2025	05/05/2016	126.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2025	05/05/2016	125.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2025	04/08/2016	123.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2025	04/08/2016			Bond Future	124.3776		124.3776	124.3613	124.3613	(0.013)	0.0000	0.0000	0
2016/01/28	2025	04/08/2016	123.86	Call	Bond Future	517.6200		0.5176	501.3300	0.5013	(3.147)	0	0	0
2016/01/28	2025	04/08/2016	123.87	Call	Bond Future	507.6200		0.5076	491.3300	0.4913	(3.209)	0	0	0
2016/01/28	2025	04/08/2016	123.85	Call	Bond Future	527.6200		0.5276	511.3300	0.5113	(3.087)	0	0	0
2016/01/28	2025	04/08/2016	123.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2025	04/08/2016	123.87	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2030	04/02/2016	8.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2030	04/02/2016			Bond Future	9.9478		85.6550	9.7914	86.7078	(1.572)	0.0000	0.0000	9,496
2016/01/28	2030	04/02/2016	8.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2030	04/02/2016	8.74	Put	Bond Future	8,633.6800		8.6337	7,580.8600	7.5809	(12.194)	0	0	0
2016/01/28	2030	04/02/2016	8.76	Put	Bond Future	8,480.9000		8.4809	7,428.0800	7.4281	(12.414)	0	0	0
2016/01/28	2030	04/02/2016	8.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2030	04/02/2016	8.75	Put	Bond Future	8,557.2400		8.5572	7,504.4200	7.5044	(12.303)	0	0	0
2016/01/28	2030	05/05/2016	8.99	Put	Bond Future	7,269.6100		7.2696	6,198.4600	6.1985	(14.735)	0	0	0
2016/01/28	2030	05/05/2016	9.01	Put	Bond Future	7,122.3200		7.1223	6,051.1700	6.0512	(15.039)	0	0	0
2016/01/28	2030	05/05/2016			Bond Future	10.0344		87.1879	9.8727	88.2591	(1.611)	0.0000	0.0000	6,972
2016/01/28	2030	05/05/2016	9.00	Put	Bond Future	7,195.9200		7.1959	6,124.7700	6.1248	(14.886)	0	0	0
2016/01/28	2030	05/05/2016	8.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2030	05/05/2016	9.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2030	05/05/2016	9.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2030	04/08/2016	10.17	Call	Bond Future	360.3200		0.3603	1,450.6100	1.4506	302.589	0	0	0
2016/01/28	2030	04/08/2016			Bond Future	10.1141		84.8421	9.9468	85.9324	(1.653)	0.0000	0.0000	0
2016/01/28	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
2016/01/28	2032	04/02/2016			Bond Future	10.0628	88.6341	9.8964	89.8186	(1.654)	0.0000	0.0000	8,319
2016/01/28	2032	04/02/2016	8.69	Put	Bond Future	10,543.2400	10.5432	9,358.7400	9.3587	(11.235)	0	0	0
2016/01/28	2032	04/02/2016	8.71	Put	Bond Future	10,376.3000	10.3763	9,191.8000	9.1918	(11.415)	0	0	0
2016/01/28	2032	04/02/2016	9.20	Call	Bond Future	0.6200	0.0006	2.3700	0.0024	282.258	0	0	0
2016/01/28	2032	04/02/2016	8.70	Put	Bond Future	10,459.7200	10.4597	9,275.2200	9.2752	(11.324)	0	0	0
2016/01/28	2032	04/02/2016	9.30	Call	Bond Future	2.1300	0.0021	7.7400	0.0077	263.380	0	0	0
2016/01/28	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2032	04/02/2016	9.20	Put	Bond Future	6,415.2700	6.4153	5,232.5200	5.2325	(18.436)	0	0	22
2016/01/28	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2032	04/02/2016	9.30	Put	Bond Future	5,637.6700	5.6377	4,458.7800	4.4588	(20.911)	0	0	22
2016/01/28	2032	05/05/2016			Bond Future	10.1476	86.0630	9.9757	87.2682	(1.694)	0.0000	0.0000	964
2016/01/28	2032	05/05/2016	8.99	Put	Bond Future	9,083.7100	9.0837	8,051.9500	8.0520	(11.358)	0	0	0
2016/01/28	2032	05/05/2016	9.01	Put	Bond Future	8,942.7800	8.9428	7,916.6700	7.9167	(11.474)	0	0	0
2016/01/28	2032	05/05/2016	9.00	Put	Bond Future	9,013.1200	9.0131	7,984.1700	7.9842	(11.416)	0	0	0
2016/01/28	2032	05/05/2016	9.01	Call	Bond Future	475.5200	0.4755	654.5900	0.6546	37.658	0	0	0
2016/01/28	2032	05/05/2016	8.99	Call	Bond Future	456.7500	0.4567	630.1700	0.6302	37.968	0	0	0
2016/01/28	2032	05/05/2016	9.00	Call	Bond Future	466.0600	0.4661	642.2900	0.6423	37.813	0	0	0
2016/01/28	2032	04/08/2016	9.01	Call	Bond Future	1,015.5600	1.0156	1,276.6900	1.2767	25.713	0	0	0
2016/01/28	2032	04/08/2016			Bond Future	10.2243	87.7047	10.0468	88.9315	(1.736)	0.0000	0.0000	0
2016/01/28	2032	04/08/2016	8.99	Call	Bond Future	988.6500	0.9886	1,244.4300	1.2444	25.872	0	0	0
2016/01/28	2032	04/08/2016	9.00	Call	Bond Future	1,002.0400	1.0020	1,260.4900	1.2605	25.792	0	0	0
2016/01/28	2032	04/08/2016	8.99	Put	Bond Future	10,090.3600	10.0904	9,119.2600	9.1193	(9.624)	0	0	0
2016/01/28	2032	04/08/2016	9.01	Put	Bond Future	9,958.6400	9.9586	8,992.8900	8.9929	(9.698)	0	0	0
2016/01/28	2032	04/08/2016	9.00	Put	Bond Future	10,024.3800	10.0244	9,055.9500	9.0560	(9.661)	0	0	0
2016/01/28	2032	03/11/2016			Bond Future	10.2829	85.3202	10.0995	86.5727	(1.784)	0.0000	0.0000	0
2016/01/28	2032	03/11/2016	10.28	Put	Bond Future	3,655.1600	3.6552	3,081.9600	3.0820	(15.682)	0	0	0
2016/01/28	2032	03/11/2016	10.30	Put	Bond Future	3,586.8500	3.5869	3,020.9800	3.0210	(15.776)	0	0	0
2016/01/28	2032	03/11/2016	10.29	Put	Bond Future	3,620.8900	3.6209	3,051.3600	3.0514	(15.729)	0	0	0
2016/01/28	2032	03/11/2016	10.30	Call	Bond Future	3,702.0500	3.7020	4,388.7300	4.3887	18.549	0	0	0
2016/01/28	2032	03/11/2016	10.28	Call	Bond Future	3,635.3700	3.6354	4,314.7200	4.3147	18.687	0	0	0
2016/01/28	2032	03/11/2016	10.29	Call	Bond Future	3,668.6300	3.6686	4,351.6500	4.3517	18.618	0	0	0
2016/01/28	2033	04/02/2016	102.40	Call	Bond Future	265.2100	0.2652	254.2600	0.2543	(4.129)	0	0	0
2016/01/28	2033	04/02/2016			Bond Future	102.6652	102.6652	102.6543	102.6543	(0.011)	0.0000	0.0000	185
2016/01/28	2033	04/02/2016	102.41	Call	Bond Future	255.2100	0.2552	244.2600	0.2443	(4.291)	0	0	0
2016/01/28	2033	04/02/2016	102.39	Call	Bond Future	275.2100	0.2752	264.2600	0.2643	(3.979)	0	0	0
2016/01/28	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2033	05/05/2016			Bond Future	103.5134	103.5134	103.5018	103.5018	(0.011)	0.0000	0.0000	1,547
2016/01/28	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2033	05/05/2016	102.40	Call	Bond Future	1,113.3800	1.1134	1,101.8400	1.1018	(1.036)	0	0	0
2016/01/28	2033	05/05/2016	102.41	Call	Bond Future	1,103.3800	1.1034	1,091.8400	1.0918	(1.046)	0	0	0
2016/01/28	2033	05/05/2016	102.39	Call	Bond Future	1,123.3800	1.1234	1,111.8400	1.1118	(1.027)	0	0	0
2016/01/28	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	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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2016/01/28	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2037	04/02/2016	8.75	Put	Bond Future	12,310.4400	12.3104	10,805.4000	10.8054	(12.226)	0	0	0
2016/01/28	2037	04/02/2016	9.43	Call	Bond Future	1.9300	0.0019	9.6700	0.0097	401.036	0	0	0
2016/01/28	2037	04/02/2016			Bond Future	10.2125	85.5124	10.0161	87.0174	(1.923)	0.0000	0.0000	30,766
2016/01/28	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2037	04/02/2016	9.30	Call	Bond Future	0.3700	0.0004	2.0600	0.0021	456.757	0	0	0
2016/01/28	2037	04/02/2016	8.74	Put	Bond Future	12,404.0600	12.4041	10,899.0200	10.8990	(12.133)	0	0	0
2016/01/28	2037	04/02/2016	9.43	Put	Bond Future	6,260.5600	6.2606	4,763.2600	4.7633	(23.916)	0	0	16
2016/01/28	2037	04/02/2016	8.76	Put	Bond Future	12,216.9500	12.2169	10,711.9100	10.7119	(12.319)	0	0	0
2016/01/28	2037	04/02/2016	9.30	Put	Bond Future	7,369.5300	7.3695	5,866.1800	5.8662	(20.400)	0	0	16
2016/01/28	2037	05/05/2016	9.00	Put	Bond Future	10,983.4700	10.9835	9,633.5700	9.6336	(12.290)	0	0	0
2016/01/28	2037	05/05/2016	8.99	Call	Bond Future	365.7500	0.3658	544.2600	0.5443	48.807	0	0	0
2016/01/28	2037	05/05/2016			Bond Future	10.2960	87.0428	10.0933	88.5743	(1.968)	0.0000	0.0000	28,483
2016/01/28	2037	05/05/2016	9.00	Call	Bond Future	373.7500	0.3738	555.4000	0.5554	48.602	0	0	0
2016/01/28	2037	05/05/2016	9.01	Call	Bond Future	381.8800	0.3819	566.7100	0.5667	48.400	0	0	0
2016/01/28	2037	05/05/2016	8.99	Put	Bond Future	11,065.3500	11.0654	9,712.3100	9.7123	(12.228)	0	0	0
2016/01/28	2037	05/05/2016	9.01	Put	Bond Future	10,901.8500	10.9018	9,555.1300	9.5551	(12.353)	0	0	0
2016/01/28	2037	04/08/2016			Bond Future	10.3734	84.4437	10.1642	86.0032	(2.016)	0.0000	0.0000	0
2016/01/28	2037	04/08/2016	9.24	Put	Bond Future	10,275.7400	10.2757	9,088.2100	9.0882	(11.557)	0	0	0
2016/01/28	2037	04/08/2016	9.26	Put	Bond Future	10,135.8100	10.1358	8,955.6000	8.9556	(11.644)	0	0	0
2016/01/28	2037	04/08/2016	9.25	Put	Bond Future	10,205.6400	10.2056	9,021.7600	9.0218	(11.600)	0	0	0
2016/01/28	2037	04/08/2016	9.24	Call	Bond Future	1,241.8600	1.2419	1,613.7900	1.6138	29.949	0	0	0
2016/01/28	2037	04/08/2016	9.25	Call	Bond Future	1,258.0600	1.2581	1,633.6400	1.6336	29.854	0	0	0
2016/01/28	2037	04/08/2016	9.26	Call	Bond Future	1,274.4000	1.2744	1,653.6500	1.6537	29.759	0	0	0
2016/01/28	2037	03/11/2016	10.36	Put	Bond Future	4,237.0300	4.2370	3,489.1300	3.4891	(17.652)	0	0	0
2016/01/28	2037	03/11/2016	10.35	Call	Bond Future	3,701.4500	3.7014	4,540.7700	4.5408	22.675	0	0	0
2016/01/28	2037	03/11/2016			Bond Future	10.4286	86.1554	10.2130	87.7472	(2.067)	0.0000	0.0000	0
2016/01/28	2037	03/11/2016	10.36	Call	Bond Future	3,735.8400	3.7358	4,579.8000	4.5798	22.591	0	0	0
2016/01/28	2037	03/11/2016	10.37	Call	Bond Future	3,770.3800	3.7704	4,618.9900	4.6190	22.507	0	0	0
2016/01/28	2037	03/11/2016	10.35	Put	Bond Future	4,276.1300	4.2761	3,523.5900	3.5236	(17.599)	0	0	0
2016/01/28	2037	03/11/2016	10.37	Put	Bond Future	4,198.1900	4.1982	3,454.9400	3.4549	(17.704)	0	0	0
2016/01/28	2038	04/02/2016			Bond Future	126.7631	126.7631	126.7494	126.7494	(0.011)	0.0000	0.0000	5,433
2016/01/28	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2038	04/02/2016	130.99	Put	Bond Future	4,226.8800	4.2269	4,240.5700	4.2406	0.324	0	0	0
2016/01/28	2038	04/02/2016	131.01	Put	Bond Future	4,246.8800	4.2469	4,260.5700	4.2606	0.322	0	0	0
2016/01/28	2038	04/02/2016	131.00	Put	Bond Future	4,236.8800	4.2369	4,250.5700	4.2506	0.323	0	0	0
2016/01/28	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2038	05/05/2016	131.01	Put	Bond Future	1,995.4600	1.9955	2,009.8600	2.0099	0.722	0	0	0
2016/01/28	2038	05/05/2016			Bond Future	129.0145	129.0145	129.0001	129.0001	(0.011)	0.0000	0.0000	14,706
2016/01/28	2038	05/05/2016	131.00	Put	Bond Future	1,985.4600	1.9855	1,999.8600	1.9999	0.725	0	0	0
2016/01/28	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2038	05/05/2016	130.99	Put	Bond Future	1,975.4600	1.9755	1,989.8600	1.9899	0.729	0	0	0
2016/01/28	2038	04/08/2016			Bond Future	130.0653	130.0653	130.0484	130.0484	(0.013)	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
2016/01/28	2038	04/08/2016	129.31	Call	Bond Future	755.2700	0.7553	738.3900	0.7384	(2.235)	0	0	0
2016/01/28	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2038	04/08/2016	129.32	Call	Bond Future	745.2700	0.7453	728.3900	0.7284	(2.265)	0	0	0
2016/01/28	2038	04/08/2016	129.30	Call	Bond Future	765.2700	0.7653	748.3900	0.7484	(2.206)	0	0	0
2016/01/28	2040	04/02/2016	9.51	Put	Bond Future	6,643.7500	6.6438	5,059.4700	5.0595	(23.846)	0	0	0
2016/01/28	2040	04/02/2016			Bond Future	10.2925	88.7914	10.0961	90.3841	(1.908)	0.0000	0.0000	0
2016/01/28	2040	04/02/2016	9.50	Put	Bond Future	6,733.6800	6.7337	5,148.5400	5.1485	(23.540)	0	0	0
2016/01/28	2040	04/02/2016	9.49	Put	Bond Future	6,823.8000	6.8238	5,237.8700	5.2379	(23.241)	0	0	0
2016/01/28	2040	04/02/2016	9.50	Call	Bond Future	1.8900	0.0019	9.4400	0.0094	399.471	0	0	0
2016/01/28	2040	04/02/2016	9.51	Call	Bond Future	2.1400	0.0021	10.5500	0.0105	392.991	0	0	0
2016/01/28	2040	04/02/2016	9.49	Call	Bond Future	1.6800	0.0017	8.4400	0.0084	402.381	0	0	0
2016/01/28	2040	05/05/2016	9.50	Call	Bond Future	932.5600	0.9326	1,303.7900	1.3038	39.808	0	0	0
2016/01/28	2040	05/05/2016			Bond Future	10.3767	90.3805	10.1740	92.0011	(1.953)	0.0000	0.0000	1,820
2016/01/28	2040	05/05/2016	9.51	Call	Bond Future	949.8300	0.9498	1,326.1400	1.3261	39.619	0	0	0
2016/01/28	2040	05/05/2016	9.49	Call	Bond Future	915.5100	0.9155	1,281.7100	1.2817	40.000	0	0	0
2016/01/28	2040	05/05/2016	9.50	Put	Bond Future	8,317.5700	8.3176	7,068.1700	7.0682	(15.021)	0	0	0
2016/01/28	2040	05/05/2016	9.49	Put	Bond Future	8,390.6300	8.3906	7,136.2000	7.1362	(14.950)	0	0	0
2016/01/28	2040	05/05/2016	9.51	Put	Bond Future	8,244.8700	8.2449	7,000.5500	7.0005	(15.092)	0	0	0
2016/01/28	2040	04/08/2016			Bond Future	10.4550	87.5945	10.2458	89.2447	(2.001)	0.0000	0.0000	0
2016/01/28	2040	04/08/2016	9.49	Put	Bond Future	9,710.6800	9.7107	8,523.4700	8.5235	(12.226)	0	0	0
2016/01/28	2040	04/08/2016	9.50	Call	Bond Future	1,663.5200	1.6635	2,130.7500	2.1307	28.087	0	0	0
2016/01/28	2040	04/08/2016	9.51	Call	Bond Future	1,684.8400	1.6848	2,156.3500	2.1563	27.985	0	0	0
2016/01/28	2040	04/08/2016	9.49	Call	Bond Future	1,643.4100	1.6434	2,106.4800	2.1065	28.177	0	0	0
2016/01/28	2040	04/08/2016	9.51	Put	Bond Future	9,572.5600	9.5726	8,393.7900	8.3938	(12.314)	0	0	0
2016/01/28	2040	04/08/2016	9.50	Put	Bond Future	9,640.9500	9.6410	8,457.9000	8.4579	(12.271)	0	0	0
2016/01/28	2044	04/02/2016	8.99	Put	Bond Future	11,639.7600	11.6398	10,042.6200	10.0426	(13.721)	0	0	0
2016/01/28	2044	04/02/2016			Bond Future	10.2923	86.1305	10.0959	87.7277	(1.908)	0.0000	0.0000	16,439
2016/01/28	2044	04/02/2016	9.01	Put	Bond Future	11,440.8400	11.4408	9,843.7100	9.8437	(13.960)	0	0	0
2016/01/28	2044	04/02/2016	9.58	Put	Bond Future	6,054.0200	6.0540	4,473.9700	4.4740	(26.099)	0	0	0
2016/01/28	2044	04/02/2016	9.00	Put	Bond Future	11,540.2100	11.5402	9,943.0800	9.9431	(13.840)	0	0	0
2016/01/28	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2016/01/28	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2044	04/02/2016	9.58	Call	Bond Future	4.7300	0.0047	21.8200	0.0218	361.311	0	0	0
2016/01/28	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2016/01/28	2044	05/05/2016	8.99	Put	Bond Future	12,597.0200	12.5970	11,135.4300	11.1354	(11.603)	0	0	0
2016/01/28	2044	05/05/2016			Bond Future	10.3737	87.6720	10.1712	89.2972	(1.953)	0.0000	0.0000	4,475
2016/01/28	2044	05/05/2016	9.01	Put	Bond Future	12,413.5800	12.4136	10,958.1500	10.9582	(11.724)	0	0	0
2016/01/28	2044	05/05/2016	9.00	Put	Bond Future	12,505.1400	12.5051	11,046.6100	11.0466	(11.663)	0	0	0
2016/01/28	2044	05/05/2016	9.01	Call	Bond Future	340.6500	0.3406	510.3900	0.5104	49.828	0	0	0
2016/01/28	2044	05/05/2016	8.99	Call	Bond Future	325.5300	0.3255	489.1100	0.4891	50.250	0	0	0
2016/01/28	2044	05/05/2016	9.00	Call	Bond Future	333.0200	0.3330	499.6600	0.4997	50.039	0	0	0
2016/01/28	2044	04/08/2016	9.50	Call	Bond Future	1,672.0800	1.6721	2,142.3400	2.1423	28.124	0	0	0
2016/01/28	2044	04/08/2016			Bond Future	10.4494	84.9596	10.2404	86.6145	(2.000)	0.0000	0.0000	0
2016/01/28	2044	04/08/2016	9.51	Call	Bond Future	1,693.4100	1.6934	2,167.9900	2.1680	28.025	0	0	0

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2016/01/28	2044	04/08/2016	9.49	Put	Bond Future	9,737.5600	9.7376	8,548.7600	8.5488	(12.208)	0	0	0
2016/01/28	2044	04/08/2016	9.51	Put	Bond Future	9,597.2400	9.5972	8,416.9700	8.4170	(12.298)	0	0	0
2016/01/28	2044	04/08/2016	9.49	Call	Bond Future	1,651.7200	1.6517	2,117.7700	2.1178	28.216	0	0	0
2016/01/28	2044	04/08/2016	9.50	Put	Bond Future	9,666.8400	9.6668	8,482.2500	8.4823	(12.254)	0	0	0
2016/01/28	2044	03/11/2016			Bond Future	10.5037	86.6819	10.2884	88.3711	(2.050)	0.0000	0.0000	0
2016/01/28	2044	03/11/2016	10.42	Call	Bond Future	3,939.1900	3.9392	4,829.5600	4.8296	22.603	0	0	0
2016/01/28	2044	03/11/2016	10.41	Put	Bond Future	4,631.2200	4.6312	3,827.4600	3.8275	(17.355)	0	0	0
2016/01/28	2044	03/11/2016	10.43	Put	Bond Future	4,547.6000	4.5476	3,753.6500	3.7537	(17.459)	0	0	0
2016/01/28	2044	03/11/2016	10.42	Put	Bond Future	4,589.1100	4.5891	3,790.2600	3.7903	(17.408)	0	0	0
2016/01/28	2044	03/11/2016	10.43	Call	Bond Future	3,975.7700	3.9758	4,871.0400	4.8710	22.518	0	0	0
2016/01/28	2044	03/11/2016	10.41	Call	Bond Future	3,903.0900	3.9031	4,788.5500	4.7886	22.686	0	0	0
2016/01/28	2046	04/02/2016	127.99	Call	Bond Future	106.6600	0.1067	92.8700	0.0929	(12.929)	0	0	0
2016/01/28	2046	04/02/2016			Bond Future	128.0967	128.0967	128.0829	128.0829	(0.011)	0.0000	0.0000	227
2016/01/28	2046	04/02/2016	128.00	Call	Bond Future	96.6600	0.0967	82.8700	0.0829	(14.267)	0	0	0
2016/01/28	2046	04/02/2016	128.01	Call	Bond Future	86.6600	0.0867	72.8700	0.0729	(15.913)	0	0	0
2016/01/28	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2046	05/05/2016			Bond Future	128.9423	128.9423	128.9276	128.9276	(0.011)	0.0000	0.0000	12,580
2016/01/28	2046	05/05/2016	129.99	Put	Bond Future	1,047.7200	1.0477	1,062.4200	1.0624	1.403	0	0	0
2016/01/28	2046	05/05/2016	130.01	Put	Bond Future	1,067.7200	1.0677	1,082.4200	1.0824	1.377	0	0	0
2016/01/28	2046	05/05/2016	130.00	Put	Bond Future	1,057.7200	1.0577	1,072.4200	1.0724	1.390	0	0	0
2016/01/28	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2046	04/08/2016			Bond Future	131.3964	131.3964	131.3794	131.3794	(0.013)	0.0000	0.0000	0
2016/01/28	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2046	04/08/2016	129.00	Call	Bond Future	2,396.4100	2.3964	2,379.4100	2.3794	(0.709)	0	0	0
2016/01/28	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2046	04/08/2016	129.01	Call	Bond Future	2,386.4100	2.3864	2,369.4100	2.3694	(0.712)	0	0	0
2016/01/28	2046	04/08/2016	129.02	Call	Bond Future	2,376.4100	2.3764	2,359.4100	2.3594	(0.715)	0	0	0
2016/01/28	2050	04/02/2016			Bond Future	136.9523	136.9523	136.9379	136.9379	(0.011)	0.0000	0.0000	1,424
2016/01/28	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2050	04/02/2016	137.99	Put	Bond Future	1,037.6700	1.0377	1,052.1200	1.0521	1.393	0	0	0
2016/01/28	2050	04/02/2016	138.01	Put	Bond Future	1,057.6700	1.0577	1,072.1200	1.0721	1.366	0	0	0
2016/01/28	2050	04/02/2016	138.00	Put	Bond Future	1,047.6700	1.0477	1,062.1200	1.0621	1.379	0	0	0
2016/01/28	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2050	05/05/2016			Bond Future	139.3849	139.3849	139.3693	139.3693	(0.011)	0.0000	0.0000	16,388
2016/01/28	2050	05/05/2016	138.00	Call	Bond Future	1,384.8900	1.3849	1,369.3400	1.3693	(1.123)	0	0	0
2016/01/28	2050	05/05/2016	137.99	Call	Bond Future	1,394.8900	1.3949	1,379.3400	1.3793	(1.115)	0	0	0
2016/01/28	2050	05/05/2016	138.01	Call	Bond Future	1,374.8900	1.3749	1,359.3400	1.3593	(1.131)	0	0	0
2016/01/28	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	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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2016/01/28	2050	04/08/2016	139.14	Call	Bond Future	1,333.2600	1.3333	1,315.2900	1.3153	(1.348)	0	0	0
2016/01/28	2050	04/08/2016			Bond Future	140.4733	140.4733	140.4553	140.4553	(0.013)	0.0000	0.0000	0
2016/01/28	2050	04/08/2016	139.12	Call	Bond Future	1,353.2600	1.3533	1,335.2900	1.3353	(1.328)	0	0	0
2016/01/28	2050	04/08/2016	139.13	Call	Bond Future	1,343.2600	1.3433	1,325.2900	1.3253	(1.338)	0	0	0
2016/01/28	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	AL37	04/02/2016			Index Future	455.2310	455.2310	457.0520	457.0520	0.400	0.0000	0.0000	2
2016/01/28	AL37	05/05/2016			Index Future	463.3780	463.3780	465.2290	465.2290	0.399	0.0000	0.0000	2
2016/01/28	AL37	04/08/2016			Index Future	472.1210	472.1210	473.9990	473.9990	0.398	0.0000	0.0000	0
2016/01/28	AL7T	04/02/2016			Index Future	519.0840	519.0840	523.5960	523.5960	0.869	0.0000	0.0000	0
2016/01/28	AL7T	05/05/2016			Index Future	528.3750	528.3750	532.9640	532.9640	0.869	0.0000	0.0000	0
2016/01/28	AL7T	04/08/2016			Index Future	538.3430	538.3430	543.0110	543.0110	0.867	0.0000	0.0000	0
2016/01/28	ALBI	04/02/2016			Index Future	471.2570	471.2570	476.4190	476.4190	1.095	0.0000	0.0000	639
2016/01/28	ALBI	05/05/2016			Index Future	479.6920	479.6920	484.9430	484.9430	1.095	0.0000	0.0000	44
2016/01/28	ALBI	04/08/2016			Index Future	488.7420	488.7420	494.0850	494.0850	1.093	0.0000	0.0000	0
2016/01/28	ALBI	03/11/2016			Index Future	498.7220	498.7220	504.1800	504.1800	1.094	0.0000	0.0000	0
2016/01/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	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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2016/01/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/01/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	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
2016/01/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/28	EL28	04/02/2016	128.99	Put	Bond Future	3,494.3100	3.4943	3,506.1900	3.5062	0.340	0	0	0
2016/01/28	EL28	04/02/2016			Bond Future	125.4957	125.4957	125.4838	125.4838	(0.009)	0.0000	0.0000	0
2016/01/28	EL28	04/02/2016	129.01	Put	Bond Future	3,514.3100	3.5143	3,526.1900	3.5262	0.338	0	0	0
2016/01/28	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	EL28	04/02/2016	129.00	Put	Bond Future	3,504.3100	3.5043	3,516.1900	3.5162	0.339	0	0	0
2016/01/28	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	EL28	05/05/2016			Bond Future	126.1496	126.1496	126.1368	126.1368	(0.010)	0.0000	0.0000	0
2016/01/28	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	EL28	05/05/2016	128.99	Put	Bond Future	2,840.3700	2.8404	2,853.2100	2.8532	0.452	0	0	0
2016/01/28	EL28	05/05/2016	129.01	Put	Bond Future	2,860.3700	2.8604	2,873.2100	2.8732	0.449	0	0	0
2016/01/28	EL28	05/05/2016	129.00	Put	Bond Future	2,850.3700	2.8504	2,863.2100	2.8632	0.450	0	0	0
2016/01/28	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	EL28	04/08/2016			Bond Future	128.5510	128.5510	128.5358	128.5358	(0.012)	0.0000	0.0000	0
2016/01/28	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	EL28	04/08/2016	126.86	Call	Bond Future	1,690.9600	1.6910	1,675.7600	1.6758	(0.899)	0	0	0
2016/01/28	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	EL28	04/08/2016	126.87	Call	Bond Future	1,680.9600	1.6810	1,665.7600	1.6658	(0.904)	0	0	0
2016/01/28	EL28	04/08/2016	126.88	Call	Bond Future	1,670.9600	1.6710	1,655.7600	1.6558	(0.910)	0	0	0
2016/01/28	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	ES33	04/02/2016			Bond Future	11.0154	75.9364	10.8236	77.1117	(1.741)	0.0000	0.0000	2,000
2016/01/28	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	ES33	04/02/2016	9.99	Put	Bond Future	6,637.2400	6.6372	5,461.9000	5.4619	(17.708)	0	0	0
2016/01/28	ES33	04/02/2016	10.01	Put	Bond Future	6,499.1100	6.4991	5,323.7700	5.3238	(18.085)	0	0	0
2016/01/28	ES33	04/02/2016	10.00	Put	Bond Future	6,568.1300	6.5681	5,392.7900	5.3928	(17.895)	0	0	0
2016/01/28	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	ES33	05/05/2016			Bond Future	11.1271	73.5042	10.9287	74.7001	(1.783)	0.0000	0.0000	6,776
2016/01/28	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	ES33	05/05/2016	9.99	Put	Bond Future	7,286.7100	7.2867	6,090.7900	6.0908	(16.412)	0	0	0
2016/01/28	ES33	05/05/2016	10.01	Put	Bond Future	7,149.0700	7.1491	5,953.1500	5.9532	(16.728)	0	0	0
2016/01/28	ES33	05/05/2016	10.00	Put	Bond Future	7,217.8400	7.2178	6,021.9200	6.0219	(16.569)	0	0	0
2016/01/28	ES33	04/08/2016			Bond Future	11.2314	74.9062	11.0263	76.1238	(1.826)	0.0000	0.0000	0
2016/01/28	ES33	04/08/2016	10.24	Put	Bond Future	6,189.3600	6.1894	4,971.7600	4.9718	(19.672)	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
2016/01/28	ES33	04/08/2016	10.26	Put	Bond Future	6,056.6100	6.0566	4,839.0100	4.8390	(20.104)	0	0	0
2016/01/28	ES33	04/08/2016	10.25	Put	Bond Future	6,122.9400	6.1229	4,905.3400	4.9053	(19.886)	0	0	0
2016/01/28	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	ES33	03/11/2016			Bond Future	11.3200	72.6285	11.1078	73.8716	(1.874)	0.0000	0.0000	0
2016/01/28	ES33	03/11/2016	11.29	Put	Bond Future	173.9300	0.1739	0.0000	0.0000	(100.000)	0	0	0
2016/01/28	ES33	03/11/2016	11.31	Put	Bond Future	58.0200	0.0580	0.0000	0.0000	(100.000)	0	0	0
2016/01/28	ES33	03/11/2016	11.30	Put	Bond Future	115.9400	0.1159	0.0000	0.0000	(100.000)	0	0	0
2016/01/28	ES33	03/11/2016	11.31	Call	Bond Future	0.0000	0.0000	1,185.0100	1.1850	100.000	0	0	0
2016/01/28	ES33	03/11/2016	11.29	Call	Bond Future	0.0000	0.0000	1,069.1000	1.0691	100.000	0	0	0
2016/01/28	ES33	03/11/2016	11.30	Call	Bond Future	0.0000	0.0000	1,127.0900	1.1271	100.000	0	0	0
2016/01/28	ES42	04/02/2016			Bond Future	11.1449	80.1081	10.9482	81.4646	(1.765)	0.0000	0.0000	2,750
2016/01/28	ES42	05/05/2016			Bond Future	11.2564	77.2793	11.0526	78.6597	(1.810)	0.0000	0.0000	4,500
2016/01/28	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	GOVI	04/02/2016			GOVI	471.2690	471.2690	475.6970	475.6970	0.940	0.0000	0.0000	475
2016/01/28	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	GOVI	04/02/2016	511.99	Put	GOVI	407,210.0000	40.7210	362,930.0000	36.2930	(10.874)	0	0	0
2016/01/28	GOVI	04/02/2016	512.01	Put	GOVI	407,410.0000	40.7410	363,130.0000	36.3130	(10.869)	0	0	0
2016/01/28	GOVI	04/02/2016	512.00	Put	GOVI	407,310.0000	40.7310	363,030.0000	36.3030	(10.871)	0	0	0
2016/01/28	GOVI	05/05/2016	518.01	Put	GOVI	383,060.0000	38.3060	338,020.0000	33.8020	(11.758)	0	0	0
2016/01/28	GOVI	05/05/2016			GOVI	479.7040	479.7040	484.2080	484.2080	0.939	0.0000	0.0000	146
2016/01/28	GOVI	05/05/2016	518.00	Put	GOVI	382,960.0000	38.2960	337,920.0000	33.7920	(11.761)	0	0	0
2016/01/28	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	GOVI	05/05/2016	517.99	Put	GOVI	382,860.0000	38.2860	337,820.0000	33.7820	(11.764)	0	0	0
2016/01/28	GOVI	04/08/2016	520.99	Put	GOVI	322,360.0000	32.2360	276,540.0000	27.6540	(14.214)	0	0	0
2016/01/28	GOVI	04/08/2016			GOVI	488.7540	488.7540	493.3360	493.3360	0.937	0.0000	0.0000	0
2016/01/28	GOVI	04/08/2016	521.01	Put	GOVI	322,560.0000	32.2560	276,740.0000	27.6740	(14.205)	0	0	0
2016/01/28	GOVI	04/08/2016	521.00	Put	GOVI	322,460.0000	32.2460	276,640.0000	27.6640	(14.210)	0	0	0
2016/01/28	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	GOVI	03/11/2016	476.11	Call	GOVI	226,250.0000	22.6250	273,060.0000	27.3060	20.690	0	0	0
2016/01/28	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	GOVI	03/11/2016			GOVI	498.7350	498.7350	503.4160	503.4160	0.939	0.0000	0.0000	0
2016/01/28	GOVI	03/11/2016	476.12	Call	GOVI	226,150.0000	22.6150	272,960.0000	27.2960	20.699	0	0	0
2016/01/28	GOVI	03/11/2016	476.13	Call	GOVI	226,050.0000	22.6050	272,860.0000	27.2860	20.708	0	0	0
2016/01/28	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/01/28	IGOV	04/02/2016			Index Future	233.4300	233.4300	233.5340	233.5340	0.045	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
2016/01/28	IGOV	05/05/2016			Index Future	237.5760	237.5760	237.6810	237.6810	0.044	0.0000	0.0000	554
2016/01/28	IGOV	04/08/2016			Index Future	242.0510	242.0510	242.1540	242.1540	0.043	0.0000	0.0000	0
2016/01/28	IGOV	03/11/2016			Index Future	246.9740	246.9740	247.0820	247.0820	0.044	0.0000	0.0000	0
2016/01/28	ILBI	04/02/2016			Index Future	632.3990	632.3990	632.6520	632.6520	0.040	0.0000	0.0000	157
2016/01/28	ILBI	05/05/2016			Index Future	643.1400	643.1400	643.3960	643.3960	0.040	0.0000	0.0000	0
2016/01/28	ILBI	04/08/2016			Index Future	654.8390	654.8390	655.0960	655.0960	0.039	0.0000	0.0000	0
2016/01/28	IS01	19/12/2016			Interest Rate Swap	100.2793	100.2793	100.2921	100.2921	0.013	0.0000	0.0000	0
2016/01/28	IS01	16/03/2017			Interest Rate Swap	100.3642	100.3642	100.3615	100.3615	(0.003)	0.0000	0.0000	0
2016/01/28	IS02	18/12/2017			Interest Rate Swap	101.0662	101.0662	100.9791	100.9791	(0.086)	0.0000	0.0000	0
2016/01/28	IS02	16/03/2018			Interest Rate Swap	100.6676	100.6676	100.5288	100.5288	(0.138)	0.0000	0.0000	0
2016/01/28	IS05	17/12/2020			Interest Rate Swap	102.6170	102.6170	102.1160	102.1160	(0.488)	0.0000	0.0000	0
2016/01/28	IS05	16/03/2021			Interest Rate Swap	102.2372	102.2372	101.6951	101.6951	(0.530)	0.0000	0.0000	0
2016/01/28	IS10	17/12/2025			Interest Rate Swap	106.0185	106.0185	105.0153	105.0153	(0.946)	0.0000	0.0000	0
2016/01/28	IS10	16/03/2026			Interest Rate Swap	103.3880	103.3880	102.3467	102.3467	(1.007)	0.0000	0.0000	0
2016/01/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/01/28	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/01/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/01/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/01/28	JBAF	17/02/2016			Jibar Tradeable Future	6.8600	93.1400	6.9100	93.0900	0.729	0.0000	0.0000	2,000
2016/01/28	JBAF	16/03/2016			Jibar Tradeable Future	12.1200	87.8800	7.1700	92.8300	(40.842)	0.0000	0.0000	0
2016/01/28	JBAF	20/04/2016			Jibar Tradeable Future	7.2900	92.7100	7.3200	92.6800	0.412	0.0000	0.0000	0
2016/01/28	JBAF	18/05/2016			Jibar Tradeable Future	7.4300	92.5700	7.4500	92.5500	0.269	0.0000	0.0000	0
2016/01/28	JBAF	15/06/2016			Jibar Tradeable Future	7.5300	92.4700	7.5200	92.4800	(0.133)	0.0000	0.0000	0
2016/01/28	JBAF	20/07/2016			Jibar Tradeable Future	7.6900	92.3100	7.6800	92.3200	(0.130)	0.0000	0.0000	0
2016/01/28	JBAF	21/09/2016			Jibar Tradeable Future	7.9200	92.0800	7.9000	92.1000	(0.253)	0.0000	0.0000	0
2016/01/28	JBAF	21/12/2016			Jibar Tradeable Future	8.1600	91.8400	8.1100	91.8900	(0.613)	0.0000	0.0000	0
2016/01/28	JBAF	15/03/2017			Jibar Tradeable Future	8.3500	91.6500	8.2600	91.7400	(1.078)	0.0000	0.0000	0
2016/01/28	JBAF	21/06/2017			Jibar Tradeable Future	8.5200	91.4800	8.3900	91.6100	(1.526)	0.0000	0.0000	0
2016/01/28	JBAF	20/09/2017			Jibar Tradeable Future	8.6600	91.3400	8.5400	91.4600	(1.386)	0.0000	0.0000	0
2016/01/28	JBAF	20/12/2017			Jibar Tradeable Future	8.7900	91.2100	8.6700	91.3300	(1.365)	0.0000	0.0000	0
2016/01/28	R023	04/02/2016	8.01	Put	Bond Future	7,230.9500	7.2310	6,694.4500	6.6945	(7.419)	0	0	0
2016/01/28	R023	04/02/2016			Bond Future	9.4502	94.8496	9.3385	95.3861	(1.182)	0.0000	0.0000	8,672
2016/01/28	R023	04/02/2016	8.00	Put	Bond Future	7,283.6100	7.2836	6,747.1100	6.7471	(7.366)	0	0	0
2016/01/28	R023	04/02/2016	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R023	04/02/2016	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R023	04/02/2016	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/28	R023	04/02/2016	7.99	Put	Bond Future	7,336.3100	7.3363	6,799.8100	6.7998	(7.313)	0	0	0
2016/01/28	R023	05/05/2016			Bond Future	9.5523	92.6174	9.4353	93.1629	(1.225)	0.0000	0.0000	3,104
2016/01/28	R023	05/05/2016	8.24	Put	Bond Future	6,541.6300	6.5416	6,046.4200	6.0464	(7.570)	0	0	0
2016/01/28	R023	05/05/2016	8.26	Put	Bond Future	6,449.1200	6.4491	5,955.8400	5.9558	(7.649)	0	0	0
2016/01/28	R023	05/05/2016	8.24	Call	Bond Future	183.5700	0.1836	233.8600	0.2339	27.396	0	0	0
2016/01/28	R023	05/05/2016	8.25	Put	Bond Future	6,495.3200	6.4953	6,001.0700	6.0011	(7.609)	0	0	0
2016/01/28	R023	05/05/2016	8.25	Call	Bond Future	187.7600	0.1878	239.0100	0.2390	27.295	0	0	0
2016/01/28	R023	05/05/2016	8.26	Call	Bond Future	192.0300	0.1920	244.2500	0.2443	27.194	0	0	0
2016/01/28	R023	04/08/2016	8.24	Call	Bond Future	448.0000	0.4480	533.0200	0.5330	18.978	0	0	0
2016/01/28	R023	04/08/2016	8.25	Put	Bond Future	7,004.7700	7.0048	6,536.2200	6.5362	(6.689)	0	0	0
2016/01/28	R023	04/08/2016			Bond Future	9.6426	94.3836	9.5199	94.9382	(1.272)	0.0000	0.0000	0
2016/01/28	R023	04/08/2016	8.25	Call	Bond Future	454.6900	0.4547	540.7200	0.5407	18.921	0	0	0
2016/01/28	R023	04/08/2016	8.26	Call	Bond Future	461.4500	0.4615	548.5100	0.5485	18.867	0	0	0
2016/01/28	R023	04/08/2016	8.24	Put	Bond Future	7,047.2000	7.0472	6,577.6400	6.5776	(6.663)	0	0	0
2016/01/28	R023	04/08/2016	8.26	Put	Bond Future	6,962.4400	6.9624	6,494.9200	6.4949	(6.715)	0	0	0
2016/01/28	R023	03/11/2016	9.73	Put	Bond Future	2,214.1000	2.2141	1,948.1300	1.9481	(12.013)	0	0	0
2016/01/28	R023	03/11/2016			Bond Future	9.7116	92.3607	9.5825	92.9274	(1.330)	0.0000	0.0000	0
2016/01/28	R023	03/11/2016	9.75	Put	Bond Future	2,171.4600	2.1715	1,908.9700	1.9090	(12.088)	0	0	0
2016/01/28	R023	03/11/2016	9.73	Call	Bond Future	2,294.3800	2.2944	2,595.1100	2.5951	13.107	0	0	0
2016/01/28	R023	03/11/2016	9.74	Put	Bond Future	2,192.7000	2.1927	1,928.4800	1.9285	(12.050)	0	0	0
2016/01/28	R023	03/11/2016	9.74	Call	Bond Future	2,316.6200	2.3166	2,619.1000	2.6191	13.057	0	0	0
2016/01/28	R023	03/11/2016	9.75	Call	Bond Future	2,338.9900	2.3390	2,643.2000	2.6432	13.006	0	0	0
2016/01/28	R035	04/02/2016	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R035	04/02/2016			Bond Future	10.1500	93.3043	9.9500	94.8561	(1.970)	0.0000	0.0000	1,788
2016/01/28	R035	04/02/2016	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R035	04/02/2016	103.99	Call	Bond Future	80,890.1300	80.8901	82,441.9300	82.4419	1.918	0	0	0
2016/01/28	R035	04/02/2016	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R035	04/02/2016	104.00	Call	Bond Future	80,890.9600	80.8910	82,442.7600	82.4428	1.918	0	0	0
2016/01/28	R035	04/02/2016	104.01	Call	Bond Future	80,891.7900	80.8918	82,443.5900	82.4436	1.918	0	0	0
2016/01/28	R035	05/05/2016	10.37	Call	Bond Future	1,046.7800	1.0468	2,576.5000	2.5765	146.136	0	0	0
2016/01/28	R035	05/05/2016			Bond Future	10.2300	90.4842	10.0300	92.0139	(1.955)	0.0000	0.0000	4,105
2016/01/28	R035	05/05/2016	10.35	Call	Bond Future	898.4300	0.8984	2,428.1500	2.4281	170.266	0	0	0
2016/01/28	R035	05/05/2016	10.36	Call	Bond Future	972.6600	0.9727	2,502.3800	2.5024	157.272	0	0	0
2016/01/28	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R035	04/08/2016			Bond Future	10.3000	92.2332	10.0900	93.8192	(2.039)	0.0000	0.0000	0
2016/01/28	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R035	04/08/2016	10.35	Call	Bond Future	371.1700	0.3712	1,957.1400	1.9571	427.289	0	0	0
2016/01/28	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R035	04/08/2016	10.36	Call	Bond Future	445.1100	0.4451	2,031.0800	2.0311	356.310	0	0	0
2016/01/28	R035	04/08/2016	10.37	Call	Bond Future	518.9600	0.5190	2,104.9300	2.1049	305.605	0	0	0
2016/01/28	R186	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R186	04/02/2016	8.40	Put	Bond Future	8,842.8200	8.8428	7,821.8800	7.8219	(11.545)	0	0	0
2016/01/28	R186	04/02/2016	8.83	Put	Bond Future	5,584.5900	5.5846	4,566.1800	4.5662	(18.236)	0	0	33

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
2016/01/28	R186 04/02/2016	9.20	Call	Bond Future	57.6000	0.0576	144.1700	0.1442	150.295	0	0	0
2016/01/28	R186 04/02/2016			Bond Future	9.6081	107.3436	9.4617	108.3645	(1.524)	0.0000	0.0000	51,623
2016/01/28	R186 04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R186 04/02/2016	8.02	Put	Bond Future	11,832.0300	11.8320	10,811.0900	10.8111	(8.629)	0	0	0
2016/01/28	R186 04/02/2016	7.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	680
2016/01/28	R186 04/02/2016	8.45	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	350
2016/01/28	R186 04/02/2016	8.75	Call	Bond Future	0.4000	0.0004	1.3100	0.0013	227.500	0	0	0
2016/01/28	R186 04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R186 04/02/2016	7.50	Put	Bond Future	16,095.8100	16.0958	15,074.8700	15.0749	(6.343)	0	0	0
2016/01/28	R186 04/02/2016	8.83	Call	Bond Future	1.1500	0.0012	3.6800	0.0037	220.000	0	0	0
2016/01/28	R186 04/02/2016	8.65	Put	Bond Future	6,932.3600	6.9324	5,911.6500	5.9116	(14.724)	0	0	340
2016/01/28	R186 04/02/2016	8.70	Put	Bond Future	6,555.5700	6.5556	5,535.0900	5.5351	(15.567)	0	0	5,000
2016/01/28	R186 04/02/2016	8.80	Put	Bond Future	5,807.4900	5.8075	4,788.3000	4.7883	(17.550)	0	0	5,000
2016/01/28	R186 04/02/2016	7.49	Put	Bond Future	16,179.8300	16.1798	15,158.8900	15.1589	(6.310)	0	0	0
2016/01/28	R186 04/02/2016	8.85	Put	Bond Future	5,436.4100	5.4364	4,418.6800	4.4187	(18.721)	0	0	0
2016/01/28	R186 04/02/2016	7.51	Put	Bond Future	16,011.8700	16.0119	14,990.9300	14.9909	(6.376)	0	0	0
2016/01/28	R186 04/02/2016	8.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2016/01/28	R186 04/02/2016	8.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	680
2016/01/28	R186 04/02/2016	7.90	Put	Bond Future	12,797.9000	12.7979	11,776.9600	11.7770	(7.977)	0	0	0
2016/01/28	R186 04/02/2016	8.45	Put	Bond Future	8,457.2100	8.4572	7,436.2800	7.4363	(12.072)	0	0	0
2016/01/28	R186 04/02/2016	9.20	Put	Bond Future	2,936.9200	2.9369	2,002.5500	2.0025	(31.815)	0	0	700
2016/01/28	R186 04/02/2016	8.75	Put	Bond Future	6,180.5900	6.1806	5,160.5600	5.1606	(16.504)	0	0	11,695
2016/01/28	R186 04/02/2016	8.65	Call	Bond Future	0.0900	0.0001	0.3200	0.0003	255.556	0	0	0
2016/01/28	R186 04/02/2016	8.85	Call	Bond Future	1.4800	0.0015	4.6900	0.0047	216.892	0	0	0
2016/01/28	R186 04/02/2016	8.70	Call	Bond Future	0.2000	0.0002	0.6600	0.0007	230.000	0	0	0
2016/01/28	R186 04/02/2016	8.80	Call	Bond Future	0.7800	0.0008	2.5300	0.0025	224.359	0	0	0
2016/01/28	R186 05/05/2016			Bond Future	9.6982	109.2648	9.5460	110.3034	(1.570)	0.0000	0.0000	24,936
2016/01/28	R186 05/05/2016	8.34	Call	Bond Future	246.4700	0.2465	340.0800	0.3401	37.980	0	0	0
2016/01/28	R186 05/05/2016	8.75	Put	Bond Future	7,291.7500	7.2917	6,442.3100	6.4423	(11.649)	0	0	1,900
2016/01/28	R186 05/05/2016	8.35	Call	Bond Future	252.2200	0.2522	347.6400	0.3476	37.832	0	0	0
2016/01/28	R186 05/05/2016	8.85	Put	Bond Future	6,686.8800	6.6869	5,868.2400	5.8682	(12.242)	0	0	5,350
2016/01/28	R186 05/05/2016	8.33	Call	Bond Future	240.8300	0.2408	332.6600	0.3327	38.131	0	0	0
2016/01/28	R186 05/05/2016	8.75	Call	Bond Future	589.5300	0.5895	778.7400	0.7787	32.095	0	0	0
2016/01/28	R186 05/05/2016	8.35	Put	Bond Future	9,956.5800	9.9566	9,013.3500	9.0134	(9.473)	0	0	0
2016/01/28	R186 05/05/2016	7.56	Put	Bond Future	15,991.7100	15.9917	14,968.4100	14.9684	(6.399)	0	0	0
2016/01/28	R186 05/05/2016	8.34	Put	Bond Future	10,027.2800	10.0273	9,082.2400	9.0822	(9.425)	0	0	0
2016/01/28	R186 05/05/2016	8.85	Call	Bond Future	718.5100	0.7185	938.5200	0.9385	30.620	0	0	0
2016/01/28	R186 05/05/2016	7.56	Call	Bond Future	30.2800	0.0303	45.6300	0.0456	50.694	0	0	0
2016/01/28	R186 05/05/2016	8.33	Put	Bond Future	10,098.1500	10.0982	9,151.3300	9.1513	(9.376)	0	0	0
2016/01/28	R186 04/08/2016	8.51	Put	Bond Future	9,709.8200	9.7098	8,850.8000	8.8508	(8.847)	0	0	0
2016/01/28	R186 04/08/2016			Bond Future	9.7785	106.0445	9.6202	107.1014	(1.619)	0.0000	0.0000	0
2016/01/28	R186 04/08/2016	8.50	Put	Bond Future	9,772.3900	9.7724	8,911.1800	8.9112	(8.813)	0	0	0
2016/01/28	R186 04/08/2016	8.51	Call	Bond Future	816.3400	0.8163	1,014.1900	1.0142	24.236	0	0	0
2016/01/28	R186 04/08/2016	8.49	Call	Bond Future	793.3700	0.7934	986.8500	0.9869	24.387	0	0	0
2016/01/28	R186 04/08/2016	8.50	Call	Bond Future	804.7900	0.8048	1,000.4500	1.0005	24.312	0	0	0
2016/01/28	R186 04/08/2016	8.49	Put	Bond Future	9,835.1500	9.8351	8,971.7600	8.9718	(8.779)	0	0	0
2016/01/28	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
2016/01/28	R197	04/02/2016			Bond Future	287.1645	287.1645	287.6978	287.6978	0.186	0.0000	0.0000	46
2016/01/28	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R197	04/02/2016	296.99	Put	Bond Future	9,825.5200	9.8255	9,292.1800	9.2922	(5.428)	0	0	0
2016/01/28	R197	04/02/2016	297.01	Put	Bond Future	9,845.5200	9.8455	9,312.1800	9.3122	(5.417)	0	0	0
2016/01/28	R197	04/02/2016	297.00	Put	Bond Future	9,835.5200	9.8355	9,302.1800	9.3022	(5.423)	0	0	0
2016/01/28	R197	05/05/2016			Bond Future	292.2650	292.2650	292.8067	292.8067	0.185	0.0000	0.0000	1,254
2016/01/28	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R197	05/05/2016	299.99	Put	Bond Future	7,724.9600	7.7250	7,183.3200	7.1833	(7.012)	0	0	0
2016/01/28	R197	05/05/2016	300.01	Put	Bond Future	7,744.9600	7.7450	7,203.3200	7.2033	(6.993)	0	0	0
2016/01/28	R197	05/05/2016	300.00	Put	Bond Future	7,734.9600	7.7350	7,193.3200	7.1933	(7.002)	0	0	0
2016/01/28	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R197	04/08/2016	293.98	Put	Bond Future	2,629.7600	2.6298	2,082.9300	2.0829	(20.794)	0	0	0
2016/01/28	R197	04/08/2016			Bond Future	291.3502	291.3502	291.8971	291.8971	0.188	0.0000	0.0000	0
2016/01/28	R197	04/08/2016	293.97	Put	Bond Future	2,619.7600	2.6198	2,072.9300	2.0729	(20.873)	0	0	0
2016/01/28	R197	04/08/2016	293.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R197	04/08/2016	293.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R197	04/08/2016	293.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R197	04/08/2016	293.96	Put	Bond Future	2,609.7600	2.6098	2,062.9300	2.0629	(20.953)	0	0	0
2016/01/28	R202	04/02/2016			Bond Future	238.5349	238.5349	238.5089	238.5089	(0.011)	0.0000	0.0000	2,846
2016/01/28	R202	04/02/2016	239.99	Put	Bond Future	1,455.1300	1.4551	1,481.0800	1.4811	1.783	0	0	0
2016/01/28	R202	04/02/2016	240.01	Put	Bond Future	1,475.1300	1.4751	1,501.0800	1.5011	1.759	0	0	0
2016/01/28	R202	04/02/2016	240.00	Put	Bond Future	1,465.1300	1.4651	1,491.0800	1.4911	1.771	0	0	0
2016/01/28	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R202	05/05/2016	246.99	Put	Bond Future	4,218.3400	4.2183	4,245.9200	4.2459	0.654	0	0	0
2016/01/28	R202	05/05/2016			Bond Future	242.7717	242.7717	242.7441	242.7441	(0.011)	0.0000	0.0000	40,636
2016/01/28	R202	05/05/2016	247.01	Put	Bond Future	4,238.3400	4.2383	4,265.9200	4.2659	0.651	0	0	0
2016/01/28	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R202	05/05/2016	247.00	Put	Bond Future	4,228.3400	4.2283	4,255.9200	4.2559	0.652	0	0	0
2016/01/28	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R202	04/08/2016	243.25	Call	Bond Future	701.7900	0.7018	669.3300	0.6693	(4.625)	0	0	0
2016/01/28	R202	04/08/2016			Bond Future	243.9518	243.9518	243.9193	243.9193	(0.013)	0.0000	0.0000	0
2016/01/28	R202	04/08/2016	243.26	Call	Bond Future	691.7900	0.6918	659.3300	0.6593	(4.692)	0	0	0
2016/01/28	R202	04/08/2016	243.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R202	04/08/2016	243.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R202	04/08/2016	243.24	Call	Bond Future	711.7900	0.7118	679.3300	0.6793	(4.560)	0	0	0
2016/01/28	R202	04/08/2016	243.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R203	04/02/2016	7.25	Put	Bond Future	1,628.7300	1.6287	1,476.6000	1.4766	(9.340)	0	0	0
2016/01/28	R203	04/02/2016	7.26	Put	Bond Future	1,613.7500	1.6138	1,461.6200	1.4616	(9.427)	0	0	0
2016/01/28	R203	04/02/2016			Bond Future	8.3489	103.1736	8.2452	103.3258	(1.242)	0.0000	0.0000	17,965
2016/01/28	R203	04/02/2016	7.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	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
2016/01/28	R203	04/02/2016	7.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R203	04/02/2016	7.24	Put	Bond Future	1,643.7200	1.6437	1,491.5900	1.4916	(9.255)	0	0	0
2016/01/28	R203	05/05/2016	7.25	Put	Bond Future	1,680.1700	1.6802	1,536.0000	1.5360	(8.581)	0	0	0
2016/01/28	R203	05/05/2016			Bond Future	8.5604	100.8498	8.4368	101.0040	(1.444)	0.0000	0.0000	1,647
2016/01/28	R203	05/05/2016	7.26	Call	Bond Future	28.4000	0.0284	38.6900	0.0387	36.232	0	0	0
2016/01/28	R203	05/05/2016	7.24	Call	Bond Future	26.8800	0.0269	36.7100	0.0367	36.570	0	0	0
2016/01/28	R203	05/05/2016	7.25	Call	Bond Future	27.6300	0.0276	37.6900	0.0377	36.410	0	0	0
2016/01/28	R203	05/05/2016	7.26	Put	Bond Future	1,668.1900	1.6682	1,524.2500	1.5243	(8.629)	0	0	0
2016/01/28	R203	05/05/2016	7.24	Put	Bond Future	1,692.1800	1.6922	1,547.7800	1.5478	(8.533)	0	0	0
2016/01/28	R203	04/08/2016	7.26	Call	Bond Future	59.0400	0.0590	76.2100	0.0762	29.082	0	0	0
2016/01/28	R203	04/08/2016			Bond Future	8.7676	102.7732	8.6156	102.9289	(1.734)	0.0000	0.0000	0
2016/01/28	R203	04/08/2016	7.24	Call	Bond Future	56.9600	0.0570	73.6400	0.0736	29.284	0	0	0
2016/01/28	R203	04/08/2016	7.25	Call	Bond Future	57.9900	0.0580	74.9200	0.0749	29.195	0	0	0
2016/01/28	R203	04/08/2016	7.24	Put	Bond Future	1,637.9100	1.6379	1,498.9000	1.4989	(8.487)	0	0	0
2016/01/28	R203	04/08/2016	7.26	Put	Bond Future	1,619.0500	1.6191	1,480.5300	1.4805	(8.556)	0	0	0
2016/01/28	R203	04/08/2016	7.25	Put	Bond Future	1,628.4700	1.6285	1,489.7100	1.4897	(8.521)	0	0	0
2016/01/28	R203	03/11/2016	8.86	Call	Bond Future	477.4100	0.4774	558.7500	0.5588	17.038	0	0	0
2016/01/28	R203	03/11/2016			Bond Future	8.9132	100.6798	8.7138	100.8397	(2.236)	0.0000	0.0000	0
2016/01/28	R203	03/11/2016	8.84	Call	Bond Future	469.6900	0.4697	550.2100	0.5502	17.143	0	0	0
2016/01/28	R203	03/11/2016	8.85	Call	Bond Future	473.5400	0.4735	554.4700	0.5545	17.090	0	0	0
2016/01/28	R203	03/11/2016	8.84	Put	Bond Future	528.3400	0.5283	449.0000	0.4490	(15.017)	0	0	0
2016/01/28	R203	03/11/2016	8.86	Put	Bond Future	520.0200	0.5200	441.5000	0.4415	(15.099)	0	0	0
2016/01/28	R203	03/11/2016	8.85	Put	Bond Future	524.1700	0.5242	445.2400	0.4452	(15.058)	0	0	0
2016/01/28	R204	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R204	04/02/2016			Bond Future	8.8043	99.0785	8.7018	99.3305	(1.165)	0.0000	0.0000	29,425
2016/01/28	R204	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R204	04/02/2016	7.49	Put	Bond Future	3,292.6200	3.2926	3,040.6000	3.0406	(7.654)	0	0	0
2016/01/28	R204	04/02/2016	7.51	Put	Bond Future	3,241.5000	3.2415	2,989.4800	2.9895	(7.775)	0	0	0
2016/01/28	R204	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R204	04/02/2016	7.50	Put	Bond Future	3,267.0600	3.2671	3,015.0400	3.0150	(7.714)	0	0	0
2016/01/28	R204	05/05/2016	7.75	Call	Bond Future	81.1600	0.0812	104.4200	0.1044	28.659	0	0	0
2016/01/28	R204	05/05/2016			Bond Future	8.9689	100.8517	8.8556	101.1077	(1.263)	0.0000	0.0000	8,078
2016/01/28	R204	05/05/2016	7.76	Call	Bond Future	83.1500	0.0831	106.8900	0.1069	28.551	0	0	0
2016/01/28	R204	05/05/2016	7.74	Put	Bond Future	2,900.9000	2.9009	2,667.7400	2.6677	(8.038)	0	0	0
2016/01/28	R204	05/05/2016	7.76	Put	Bond Future	2,858.1200	2.8581	2,625.9100	2.6259	(8.125)	0	0	0
2016/01/28	R204	05/05/2016	7.74	Call	Bond Future	79.2000	0.0792	101.9900	0.1020	28.775	0	0	0
2016/01/28	R204	05/05/2016	7.75	Put	Bond Future	2,879.4900	2.8795	2,646.8000	2.6468	(8.081)	0	0	0
2016/01/28	R204	04/08/2016			Bond Future	9.1237	98.7339	8.9976	98.9932	(1.381)	0.0000	0.0000	0
2016/01/28	R204	04/08/2016	7.74	Put	Bond Future	3,062.1900	3.0622	2,838.4700	2.8385	(7.306)	0	0	0
2016/01/28	R204	04/08/2016	7.76	Put	Bond Future	3,025.0400	3.0250	2,802.2700	2.8023	(7.364)	0	0	0
2016/01/28	R204	04/08/2016	7.75	Put	Bond Future	3,043.6000	3.0436	2,820.3500	2.8204	(7.335)	0	0	0
2016/01/28	R204	04/08/2016	7.74	Call	Bond Future	166.3000	0.1663	201.9600	0.2020	21.443	0	0	0
2016/01/28	R204	04/08/2016	7.75	Call	Bond Future	169.0200	0.1690	205.1500	0.2052	21.376	0	0	0
2016/01/28	R204	04/08/2016	7.76	Call	Bond Future	171.7700	0.1718	208.3800	0.2084	21.313	0	0	0
2016/01/28	R204	03/11/2016			Bond Future	9.2261	100.7334	9.0833	100.9990	(1.547)	0.0000	0.0000	0
2016/01/28	R204	03/11/2016	9.21	Put	Bond Future	923.7900	0.9238	795.3300	0.7953	(13.906)	0	0	0
2016/01/28	R204	03/11/2016	9.23	Put	Bond Future	905.3200	0.9053	778.5900	0.7786	(13.998)	0	0	0

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2016/01/28	R204	03/11/2016	9.22	Put	Bond Future	914.7000	0.9147	787.1000	0.7871	(13.950)	0	0	0
2016/01/28	R204	03/11/2016	9.22	Call	Bond Future	903.4400	0.9034	1,041.4700	1.0415	15.278	0	0	0
2016/01/28	R204	03/11/2016	9.21	Call	Bond Future	893.9400	0.8939	1,031.1100	1.0311	15.344	0	0	0
2016/01/28	R204	03/11/2016	9.23	Call	Bond Future	912.6400	0.9126	1,051.5400	1.0515	15.220	0	0	0
2016/01/28	R207	04/02/2016	7.27	Put	Bond Future	5,882.2800	5.8823	5,562.2100	5.5622	(5.441)	0	0	0
2016/01/28	R207	04/02/2016	7.49	Put	Bond Future	5,144.9800	5.1450	4,824.9100	4.8249	(6.221)	0	0	0
2016/01/28	R207	04/02/2016			Bond Future	9.0828	94.5407	8.9807	94.8608	(1.125)	0.0000	0.0000	24,578
2016/01/28	R207	04/02/2016	7.51	Put	Bond Future	5,078.2800	5.0783	4,758.2100	4.7582	(6.303)	0	0	0
2016/01/28	R207	04/02/2016	7.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	43
2016/01/28	R207	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	19
2016/01/28	R207	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R207	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R207	04/02/2016	7.50	Put	Bond Future	5,111.6200	5.1116	4,791.5500	4.7915	(6.262)	0	0	0
2016/01/28	R207	05/05/2016	7.86	Put	Bond Future	4,227.7600	4.2278	3,925.9300	3.9259	(7.139)	0	0	0
2016/01/28	R207	05/05/2016			Bond Future	9.2285	96.2327	9.1185	96.5580	(1.193)	0.0000	0.0000	25,860
2016/01/28	R207	05/05/2016	7.85	Put	Bond Future	4,256.8000	4.2568	3,954.4800	3.9545	(7.102)	0	0	0
2016/01/28	R207	05/05/2016	7.56	Put	Bond Future	5,120.2600	5.1203	4,806.9500	4.8069	(6.119)	0	0	0
2016/01/28	R207	05/05/2016	7.84	Put	Bond Future	4,285.9100	4.2859	3,983.1100	3.9831	(7.065)	0	0	0
2016/01/28	R207	05/05/2016	7.56	Call	Bond Future	38.3100	0.0383	50.2500	0.0503	31.167	0	0	43
2016/01/28	R207	05/05/2016	7.85	Call	Bond Future	81.7900	0.0818	104.7200	0.1047	28.035	0	0	0
2016/01/28	R207	05/05/2016	7.86	Call	Bond Future	83.8400	0.0838	107.2600	0.1073	27.934	0	0	0
2016/01/28	R207	05/05/2016	7.84	Call	Bond Future	79.7900	0.0798	102.2400	0.1022	28.136	0	0	0
2016/01/28	R207	04/08/2016			Bond Future	9.3633	94.4233	9.2443	94.7533	(1.270)	0.0000	0.0000	0
2016/01/28	R207	04/08/2016	7.99	Put	Bond Future	4,146.3500	4.1463	3,864.2900	3.8643	(6.803)	0	0	0
2016/01/28	R207	04/08/2016	8.01	Put	Bond Future	4,096.0200	4.0960	3,815.1800	3.8152	(6.856)	0	0	0
2016/01/28	R207	04/08/2016	8.00	Put	Bond Future	4,121.1600	4.1212	3,839.7100	3.8397	(6.829)	0	0	0
2016/01/28	R207	04/08/2016	8.01	Call	Bond Future	255.9300	0.2559	305.1000	0.3051	19.212	0	0	0
2016/01/28	R207	04/08/2016	7.99	Call	Bond Future	248.0800	0.2481	296.0300	0.2960	19.328	0	0	0
2016/01/28	R207	04/08/2016	8.00	Call	Bond Future	251.9800	0.2520	300.5400	0.3005	19.271	0	0	0
2016/01/28	R208	04/02/2016			Bond Future	9.2611	92.3317	9.1542	92.7352	(1.154)	0.0000	0.0000	43,662
2016/01/28	R208	04/02/2016	7.74	Put	Bond Future	5,956.7400	5.9567	5,553.2200	5.5532	(6.774)	0	0	0
2016/01/28	R208	04/02/2016	7.76	Put	Bond Future	5,875.3700	5.8754	5,471.8500	5.4718	(6.868)	0	0	0
2016/01/28	R208	04/02/2016	7.75	Put	Bond Future	5,916.0400	5.9160	5,512.5200	5.5125	(6.821)	0	0	0
2016/01/28	R208	04/02/2016	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R208	04/02/2016	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R208	04/02/2016	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R208	05/05/2016	7.99	Call	Bond Future	107.3500	0.1073	137.5600	0.1376	28.142	0	0	0
2016/01/28	R208	05/05/2016	8.00	Put	Bond Future	5,275.3000	5.2753	4,895.9300	4.8959	(7.191)	0	0	0
2016/01/28	R208	05/05/2016			Bond Future	9.3832	90.5827	9.2699	90.9929	(1.208)	0.0000	0.0000	34,994
2016/01/28	R208	05/05/2016	8.00	Call	Bond Future	109.9500	0.1099	140.7900	0.1408	28.049	0	0	0
2016/01/28	R208	05/05/2016	8.01	Call	Bond Future	112.6100	0.1126	144.0700	0.1441	27.937	0	0	0
2016/01/28	R208	05/05/2016	7.99	Put	Bond Future	5,311.3300	5.3113	4,931.3300	4.9313	(7.155)	0	0	0
2016/01/28	R208	05/05/2016	8.01	Put	Bond Future	5,239.3400	5.2393	4,860.5900	4.8606	(7.229)	0	0	0
2016/01/28	R208	04/08/2016	8.01	Put	Bond Future	5,585.7400	5.5857	5,223.9200	5.2239	(6.478)	0	0	0
2016/01/28	R208	04/08/2016			Bond Future	9.4943	92.3104	9.3740	92.7270	(1.267)	0.0000	0.0000	0
2016/01/28	R208	04/08/2016	8.00	Put	Bond Future	5,618.4200	5.6184	5,255.9100	5.2559	(6.452)	0	0	0



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2016/01/28	R208	04/08/2016	7.99	Call	Bond Future	269.8100	0.2698	323.2600	0.3233	19.810	0	0	0
2016/01/28	R208	04/08/2016	8.00	Call	Bond Future	274.1100	0.2741	328.2500	0.3283	19.751	0	0	0
2016/01/28	R208	04/08/2016	8.01	Call	Bond Future	278.4600	0.2785	333.2900	0.3333	19.690	0	0	0
2016/01/28	R208	04/08/2016	7.99	Put	Bond Future	5,651.1600	5.6512	5,287.9600	5.2880	(6.427)	0	0	0
2016/01/28	R208	03/11/2016	9.59	Put	Bond Future	1,646.8800	1.6469	1,445.6300	1.4456	(12.220)	0	0	0
2016/01/28	R208	03/11/2016			Bond Future	9.5734	90.7750	9.4447	91.2010	(1.344)	0.0000	0.0000	0
2016/01/28	R208	03/11/2016	9.58	Put	Bond Future	1,663.2500	1.6632	1,460.6600	1.4607	(12.180)	0	0	0
2016/01/28	R208	03/11/2016	9.57	Call	Bond Future	1,668.3200	1.6683	1,890.4200	1.8904	13.313	0	0	0
2016/01/28	R208	03/11/2016	9.58	Call	Bond Future	1,685.1800	1.6852	1,908.6100	1.9086	13.259	0	0	0
2016/01/28	R208	03/11/2016	9.59	Call	Bond Future	1,701.8100	1.7018	1,926.5800	1.9266	13.208	0	0	0
2016/01/28	R208	03/11/2016	9.57	Put	Bond Future	1,679.4100	1.6794	1,475.4900	1.4755	(12.142)	0	0	0
2016/01/28	R209	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R209	04/02/2016	8.75	Put	Bond Future	9,381.9000	9.3819	8,160.8900	8.1609	(13.015)	0	0	0
2016/01/28	R209	04/02/2016			Bond Future	10.0969	69.3793	9.9056	70.6003	(1.895)	0.0000	0.0000	32,052
2016/01/28	R209	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R209	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R209	04/02/2016	9.52	Put	Bond Future	3,803.6000	3.8036	2,624.1700	2.6242	(31.008)	0	0	2,200
2016/01/28	R209	04/02/2016	8.74	Put	Bond Future	9,458.8800	9.4589	8,237.8700	8.2379	(12.909)	0	0	0
2016/01/28	R209	04/02/2016	8.76	Put	Bond Future	9,305.0300	9.3050	8,084.0200	8.0840	(13.122)	0	0	0
2016/01/28	R209	04/02/2016	9.52	Call	Bond Future	14.2700	0.0143	55.8500	0.0559	291.381	0	0	0
2016/01/28	R209	05/05/2016			Bond Future	10.1720	67.4715	9.9750	68.7139	(1.937)	0.0000	0.0000	9,390
2016/01/28	R209	05/05/2016	9.00	Call	Bond Future	393.0300	0.3930	571.5900	0.5716	45.432	0	0	6,700
2016/01/28	R209	05/05/2016	8.25	Put	Bond Future	13,877.2700	13.8773	12,674.0500	12.6740	(8.670)	0	0	0
2016/01/28	R209	05/05/2016	8.99	Put	Bond Future	8,407.4100	8.4074	7,340.6500	7.3407	(12.688)	0	0	0
2016/01/28	R209	05/05/2016	9.01	Put	Bond Future	8,275.8900	8.2759	7,214.9800	7.2150	(12.819)	0	0	0
2016/01/28	R209	05/05/2016	9.00	Put	Bond Future	8,341.5300	8.3415	7,277.6800	7.2777	(12.754)	0	0	0
2016/01/28	R209	05/05/2016	9.01	Call	Bond Future	401.2100	0.4012	582.7100	0.5827	45.238	0	0	0
2016/01/28	R209	05/05/2016	8.25	Call	Bond Future	63.5900	0.0636	102.7800	0.1028	61.629	0	0	6,700
2016/01/28	R209	05/05/2016	8.99	Call	Bond Future	384.9800	0.3850	560.6300	0.5606	45.626	0	0	0
2016/01/28	R209	04/08/2016	9.26	Call	Bond Future	1,231.7800	1.2318	1,576.7600	1.5768	28.007	0	0	0
2016/01/28	R209	04/08/2016			Bond Future	10.2394	68.7585	10.0366	70.0236	(1.980)	0.0000	0.0000	0
2016/01/28	R209	04/08/2016	10.60	Call	Bond Future	4,678.8000	4.6788	5,490.8200	5.4908	17.355	0	0	6,000
2016/01/28	R209	04/08/2016	9.60	Put	Bond Future	5,980.3100	5.9803	5,176.6200	5.1766	(13.439)	0	0	0
2016/01/28	R209	04/08/2016	9.24	Call	Bond Future	1,200.5700	1.2006	1,539.1200	1.5391	28.199	0	0	0
2016/01/28	R209	04/08/2016	9.25	Call	Bond Future	1,215.7100	1.2157	1,557.4300	1.5574	28.109	0	0	0
2016/01/28	R209	04/08/2016	10.60	Put	Bond Future	2,518.3300	2.5183	2,065.2100	2.0652	(17.993)	0	0	0
2016/01/28	R209	04/08/2016	9.24	Put	Bond Future	7,812.4800	7.8125	6,885.8900	6.8859	(11.860)	0	0	0
2016/01/28	R209	04/08/2016	9.26	Put	Bond Future	7,701.6900	7.7017	6,781.5300	6.7815	(11.948)	0	0	0
2016/01/28	R209	04/08/2016	9.60	Call	Bond Future	1,861.6800	1.8617	2,323.1300	2.3231	24.787	0	0	6,000
2016/01/28	R209	04/08/2016	9.25	Put	Bond Future	7,756.5700	7.7566	6,833.1500	6.8332	(11.905)	0	0	0
2016/01/28	R209	03/11/2016	10.26	Call	Bond Future	3,208.0100	3.2080	3,907.6400	3.9076	21.809	0	0	0
2016/01/28	R209	03/11/2016			Bond Future	10.2908	66.9989	10.0821	68.2902	(2.029)	0.0000	0.0000	0
2016/01/28	R209	03/11/2016	10.24	Call	Bond Future	3,149.0900	3.1491	3,841.1400	3.8411	21.976	0	0	0
2016/01/28	R209	03/11/2016	10.25	Call	Bond Future	3,178.1300	3.1781	3,873.9800	3.8740	21.895	0	0	0
2016/01/28	R209	03/11/2016	10.24	Put	Bond Future	3,460.0600	3.4601	2,860.7600	2.8608	(17.321)	0	0	0
2016/01/28	R209	03/11/2016	10.26	Put	Bond Future	3,396.3800	3.3964	2,804.6600	2.8047	(17.422)	0	0	0
2016/01/28	R209	03/11/2016	10.25	Put	Bond Future	3,427.7500	3.4277	2,832.2500	2.8323	(17.373)	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
2016/01/28	R210	04/02/2016	184.99	Put	Bond Future	5,563.7100	5.5637	5,583.2500	5.5833	0.351	0	0	0
2016/01/28	R210	04/02/2016			Bond Future	179.4263	179.4263	179.4067	179.4067	(0.011)	0.0000	0.0000	331
2016/01/28	R210	04/02/2016	185.01	Put	Bond Future	5,583.7100	5.5837	5,603.2500	5.6033	0.350	0	0	0
2016/01/28	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R210	04/02/2016	185.00	Put	Bond Future	5,573.7100	5.5737	5,593.2500	5.5933	0.351	0	0	0
2016/01/28	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R210	05/05/2016			Bond Future	180.4459	180.4459	180.4254	180.4254	(0.011)	0.0000	0.0000	847
2016/01/28	R210	05/05/2016	184.99	Put	Bond Future	4,544.1000	4.5441	4,564.6300	4.5646	0.452	0	0	0
2016/01/28	R210	05/05/2016	185.00	Put	Bond Future	4,554.1000	4.5541	4,574.6300	4.5746	0.451	0	0	0
2016/01/28	R210	05/05/2016	185.01	Put	Bond Future	4,564.1000	4.5641	4,584.6300	4.5846	0.450	0	0	0
2016/01/28	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R210	04/08/2016			Bond Future	183.8808	183.8808	183.8565	183.8565	(0.013)	0.0000	0.0000	0
2016/01/28	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R210	04/08/2016	181.50	Call	Bond Future	2,380.7600	2.3808	2,356.5200	2.3565	(1.018)	0	0	0
2016/01/28	R210	04/08/2016	181.52	Call	Bond Future	2,360.7600	2.3608	2,336.5200	2.3365	(1.027)	0	0	0
2016/01/28	R210	04/08/2016	181.51	Call	Bond Future	2,370.7600	2.3708	2,346.5200	2.3465	(1.022)	0	0	0
2016/01/28	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R211	04/02/2016			Bond Future	134.6849	134.6849	134.6699	134.6699	(0.011)	0.0000	0.0000	0
2016/01/28	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R211	04/02/2016	138.99	Put	Bond Future	4,305.0900	4.3051	4,320.0800	4.3201	0.348	0	0	0
2016/01/28	R211	04/02/2016	139.01	Put	Bond Future	4,325.0900	4.3251	4,340.0800	4.3401	0.347	0	0	0
2016/01/28	R211	04/02/2016	139.00	Put	Bond Future	4,315.0900	4.3151	4,330.0800	4.3301	0.347	0	0	0
2016/01/28	R211	05/05/2016	139.01	Put	Bond Future	1,932.8000	1.9328	1,948.6700	1.9487	0.821	0	0	0
2016/01/28	R211	05/05/2016			Bond Future	137.0772	137.0772	137.0613	137.0613	(0.012)	0.0000	0.0000	2
2016/01/28	R211	05/05/2016	139.00	Put	Bond Future	1,922.8000	1.9228	1,938.6700	1.9387	0.825	0	0	0
2016/01/28	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R211	05/05/2016	138.99	Put	Bond Future	1,912.8000	1.9128	1,928.6700	1.9287	0.830	0	0	0
2016/01/28	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R211	04/08/2016			Bond Future	137.9526	137.9526	137.9340	137.9340	(0.013)	0.0000	0.0000	0
2016/01/28	R211	04/08/2016	137.09	Call	Bond Future	862.6100	0.8626	844.0100	0.8440	(2.156)	0	0	0
2016/01/28	R211	04/08/2016	137.07	Call	Bond Future	882.6100	0.8826	864.0100	0.8640	(2.107)	0	0	0
2016/01/28	R211	04/08/2016	137.08	Call	Bond Future	872.6100	0.8726	854.0100	0.8540	(2.132)	0	0	0
2016/01/28	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R212	04/02/2016			Bond Future	139.6306	139.6306	139.6927	139.6927	0.045	0.0000	0.0000	1,005
2016/01/28	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R212	04/02/2016	145.99	Put	Bond Future	6,359.4300	6.3594	6,297.2900	6.2973	(0.977)	0	0	0

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2016/01/28	R212	04/02/2016	146.01	Put	Bond Future	6,379.4300		6.3794	6,317.2900	6.3173	(0.974)	0	0	0
2016/01/28	R212	04/02/2016	146.00	Put	Bond Future	6,369.4300		6.3694	6,307.2900	6.3073	(0.976)	0	0	0
2016/01/28	R212	04/02/2016	146.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R212	04/02/2016	145.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R212	05/05/2016	145.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R212	05/05/2016			Bond Future	142.1107		142.1107	142.1734	142.1734	0.044	0.0000	0.0000	914
2016/01/28	R212	05/05/2016	145.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R212	05/05/2016	144.99	Put	Bond Future	2,879.2700		2.8793	2,816.6300	2.8166	(2.176)	0	0	0
2016/01/28	R212	05/05/2016	145.01	Put	Bond Future	2,899.2700		2.8993	2,836.6300	2.8366	(2.161)	0	0	0
2016/01/28	R212	05/05/2016	144.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R212	05/05/2016	145.00	Put	Bond Future	2,889.2700		2.8893	2,826.6300	2.8266	(2.168)	0	0	0
2016/01/28	R212	04/08/2016	142.43	Call	Bond Future	482.7300		0.4827	544.0200	0.5440	12.697	0	0	0
2016/01/28	R212	04/08/2016			Bond Future	142.9127		142.9127	142.9740	142.9740	0.043	0.0000	0.0000	0
2016/01/28	R212	04/08/2016	142.44	Call	Bond Future	472.7300		0.4727	534.0200	0.5340	12.965	0	0	0
2016/01/28	R212	04/08/2016	142.42	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R212	04/08/2016	142.44	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R212	04/08/2016	142.43	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R212	04/08/2016	142.42	Call	Bond Future	492.7300		0.4927	554.0200	0.5540	12.439	0	0	0
2016/01/28	R213	04/02/2016			Bond Future	9.9728		80.2041	9.8114	81.2470	(1.618)	0.0000	0.0000	38,041
2016/01/28	R213	04/02/2016	8.75	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0
2016/01/28	R213	04/02/2016	8.74	Put	Bond Future	8,506.0300		8.5060	7,463.1400	7.4631	(12.261)	0	0	0
2016/01/28	R213	04/02/2016	8.76	Put	Bond Future	8,357.6400		8.3576	7,314.7500	7.3148	(12.478)	0	0	0
2016/01/28	R213	04/02/2016	8.75	Put	Bond Future	8,431.7900		8.4318	7,388.9000	7.3889	(12.369)	0	0	0
2016/01/28	R213	04/02/2016	8.76	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0
2016/01/28	R213	04/02/2016	8.74	Call	Bond Future	0.0000		0.0000	0.0100	0.0000	100.000	0	0	0
2016/01/28	R213	05/05/2016	8.74	Put	Bond Future	9,248.8300		9.2488	8,303.0500	8.3030	(10.226)	0	0	0
2016/01/28	R213	05/05/2016	8.76	Put	Bond Future	9,114.3600		9.1144	8,172.7300	8.1727	(10.331)	0	0	0
2016/01/28	R213	05/05/2016			Bond Future	10.0515		78.0901	9.8850	79.1512	(1.657)	0.0000	0.0000	6,934
2016/01/28	R213	05/05/2016	8.75	Put	Bond Future	9,181.5000		9.1815	8,237.7700	8.2378	(10.279)	0	0	0
2016/01/28	R213	05/05/2016	8.74	Call	Bond Future	292.5300		0.2925	407.8700	0.4079	39.428	0	0	0
2016/01/28	R213	05/05/2016	8.75	Call	Bond Future	298.9500		0.2989	416.3400	0.4163	39.267	0	0	0
2016/01/28	R213	05/05/2016	8.76	Call	Bond Future	305.4700		0.3055	424.9600	0.4250	39.117	0	0	0
2016/01/28	R213	04/08/2016			Bond Future	10.1217		79.5792	9.9499	80.6594	(1.697)	0.0000	0.0000	0
2016/01/28	R213	04/08/2016	8.99	Put	Bond Future	8,546.1500		8.5462	7,713.2700	7.7133	(9.746)	0	0	0
2016/01/28	R213	04/08/2016	9.01	Put	Bond Future	8,430.8700		8.4309	7,602.9700	7.6030	(9.820)	0	0	0
2016/01/28	R213	04/08/2016	9.00	Put	Bond Future	8,488.4000		8.4884	7,658.0100	7.6580	(9.783)	0	0	0
2016/01/28	R213	04/08/2016	9.01	Call	Bond Future	1,038.9600		1.0390	1,291.2600	1.2913	24.284	0	0	0
2016/01/28	R213	04/08/2016	8.99	Call	Bond Future	1,012.1800		1.0122	1,259.5000	1.2595	24.434	0	0	0
2016/01/28	R213	04/08/2016	9.00	Call	Bond Future	1,025.5000		1.0255	1,275.3100	1.2753	24.360	0	0	0
2016/01/28	R213	03/11/2016			Bond Future	10.1772		77.6374	9.9999	78.7402	(1.743)	0.0000	0.0000	0
2016/01/28	R213	03/11/2016	10.18	Put	Bond Future	3,290.9300		3.2909	2,787.0000	2.7870	(15.313)	0	0	0
2016/01/28	R213	03/11/2016	10.20	Put	Bond Future	3,228.9600		3.2290	2,731.5200	2.7315	(15.406)	0	0	0
2016/01/28	R213	03/11/2016	10.18	Call	Bond Future	3,307.9800		3.3080	3,906.8800	3.9069	18.105	0	0	0
2016/01/28	R213	03/11/2016	10.19	Put	Bond Future	3,259.8300		3.2598	2,759.1500	2.7592	(15.359)	0	0	0
2016/01/28	R213	03/11/2016	10.19	Call	Bond Future	3,338.3700		3.3384	3,940.5200	3.9405	18.037	0	0	0
2016/01/28	R213	03/11/2016	10.20	Call	Bond Future	3,368.9100		3.3689	3,974.3000	3.9743	17.970	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
2016/01/28	R214	04/02/2016			Bond Future	10.2023	69.6127	10.0059	70.8987	(1.925)	0.0000	0.0000	24,703
2016/01/28	R214	04/02/2016	7.99	Put	Bond Future	17,261.4400	17.2614	15,975.3600	15.9754	(7.451)	0	0	0
2016/01/28	R214	04/02/2016	9.45	Call	Bond Future	2.2000	0.0022	10.8300	0.0108	392.273	0	0	0
2016/01/28	R214	04/02/2016	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R214	04/02/2016	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R214	04/02/2016	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R214	04/02/2016	9.35	Call	Bond Future	0.6300	0.0006	3.4200	0.0034	442.857	0	0	0
2016/01/28	R214	04/02/2016	9.45	Put	Bond Future	5,163.0000	5.1630	3,885.5500	3.8856	(24.742)	0	0	25
2016/01/28	R214	04/02/2016	8.01	Put	Bond Future	17,074.1100	17.0741	15,788.0300	15.7880	(7.532)	0	0	0
2016/01/28	R214	04/02/2016	9.35	Put	Bond Future	5,897.4000	5.8974	4,614.1100	4.6141	(21.760)	0	0	25
2016/01/28	R214	04/02/2016	8.00	Put	Bond Future	17,167.6900	17.1677	15,881.6100	15.8816	(7.491)	0	0	0
2016/01/28	R214	05/05/2016	9.01	Call	Bond Future	334.8200	0.3348	496.6400	0.4966	48.330	0	0	0
2016/01/28	R214	05/05/2016	9.30	Put	Bond Future	7,340.6400	7.3406	6,289.5500	6.2896	(14.319)	0	0	0
2016/01/28	R214	05/05/2016			Bond Future	10.2755	67.5626	10.0733	68.8712	(1.968)	0.0000	0.0000	10,147
2016/01/28	R214	05/05/2016	8.99	Call	Bond Future	320.5500	0.3205	476.7900	0.4768	48.741	0	0	0
2016/01/28	R214	05/05/2016	9.00	Call	Bond Future	327.6200	0.3276	486.6400	0.4866	48.538	0	0	0
2016/01/28	R214	05/05/2016	8.99	Put	Bond Future	9,435.2100	9.4352	8,282.7900	8.2828	(12.214)	0	0	0
2016/01/28	R214	05/05/2016	9.01	Put	Bond Future	9,292.1800	9.2922	8,145.3400	8.1453	(12.342)	0	0	0
2016/01/28	R214	05/05/2016	9.30	Call	Bond Future	605.5200	0.6055	863.0900	0.8631	42.537	0	0	0
2016/01/28	R214	05/05/2016	9.00	Put	Bond Future	9,363.5600	9.3636	8,213.9200	8.2139	(12.278)	0	0	0
2016/01/28	R214	04/08/2016	11.30	Call	Bond Future	7,067.0100	7.0670	8,094.1400	8.0941	14.534	0	0	6,300
2016/01/28	R214	04/08/2016	9.24	Call	Bond Future	1,091.1600	1.0912	1,416.3200	1.4163	29.799	0	0	0
2016/01/28	R214	04/08/2016	9.25	Put	Bond Future	8,625.6200	8.6256	7,621.4300	7.6214	(11.642)	0	0	0
2016/01/28	R214	04/08/2016			Bond Future	10.3412	68.8510	10.1332	70.1836	(2.012)	0.0000	0.0000	0
2016/01/28	R214	04/08/2016	9.30	Call	Bond Future	1,183.1900	1.1832	1,528.3100	1.5283	29.169	0	0	1,300
2016/01/28	R214	04/08/2016	8.55	Put	Bond Future	13,503.2200	13.5032	12,314.7900	12.3148	(8.801)	0	0	0
2016/01/28	R214	04/08/2016	11.30	Put	Bond Future	1,466.7300	1.4667	1,161.2900	1.1613	(20.825)	0	0	0
2016/01/28	R214	04/08/2016	9.25	Call	Bond Future	1,105.5400	1.1055	1,433.9200	1.4339	29.703	0	0	0
2016/01/28	R214	04/08/2016	10.30	Put	Bond Future	3,766.9700	3.7670	3,149.5200	3.1495	(16.391)	0	0	0
2016/01/28	R214	04/08/2016	9.26	Call	Bond Future	1,120.8200	1.1208	1,452.5200	1.4525	29.594	0	0	0
2016/01/28	R214	04/08/2016	9.30	Put	Bond Future	8,328.3200	8.3283	7,340.8700	7.3409	(11.857)	0	0	0
2016/01/28	R214	04/08/2016	8.55	Call	Bond Future	388.3700	0.3884	532.5100	0.5325	37.114	0	0	1,300
2016/01/28	R214	04/08/2016	9.24	Put	Bond Future	8,686.6100	8.6866	7,679.2000	7.6792	(11.597)	0	0	0
2016/01/28	R214	04/08/2016	10.30	Call	Bond Future	3,506.4200	3.5064	4,221.5400	4.2215	20.395	0	0	6,300
2016/01/28	R214	04/08/2016	9.26	Put	Bond Future	8,565.6600	8.5657	7,564.7900	7.5648	(11.685)	0	0	0
2016/01/28	R214	03/11/2016	10.35	Put	Bond Future	3,541.3000	3.5413	2,914.9500	2.9150	(17.687)	0	0	0
2016/01/28	R214	03/11/2016			Bond Future	10.3940	66.9459	10.1799	68.3061	(2.060)	0.0000	0.0000	0
2016/01/28	R214	03/11/2016	10.34	Put	Bond Future	3,574.3200	3.5743	2,944.0000	2.9440	(17.635)	0	0	0
2016/01/28	R214	03/11/2016	10.35	Call	Bond Future	3,265.5700	3.2656	3,999.4400	3.9994	22.473	0	0	0
2016/01/28	R214	03/11/2016	10.33	Call	Bond Future	3,206.1300	3.2061	3,932.0500	3.9320	22.642	0	0	0
2016/01/28	R214	03/11/2016	10.34	Call	Bond Future	3,235.6700	3.2357	3,965.5700	3.9656	22.558	0	0	0
2016/01/28	R214	03/11/2016	10.33	Put	Bond Future	3,607.8100	3.6078	2,973.5100	2.9735	(17.581)	0	0	0
2016/01/28	R248	04/02/2016	8.99	Put	Bond Future	11,714.9600	11.7150	10,130.6200	10.1306	(13.524)	0	0	0
2016/01/28	R248	04/02/2016	9.55	Put	Bond Future	6,272.9400	6.2729	4,702.6900	4.7027	(25.032)	0	0	75
2016/01/28	R248	04/02/2016	10.2726		Bond Future	89.6814	10.0811	91.2658	(1.863)	0.0000	0.0000	59,095	
2016/01/28	R248	04/02/2016	9.00	Put	Bond Future	11,612.7500	11.6128	10,028.4200	10.0284	(13.643)	0	0	0
2016/01/28	R248	04/02/2016	9.01	Put	Bond Future	11,510.7300	11.5107	9,926.4000	9.9264	(13.764)	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	
2016/01/28	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/28	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2016/01/28	R248	04/02/2016	9.45	Put	Bond Future	7,202.5800	7.2026	5,622.9000	5.6229	(21.932)	0	0	75
2016/01/28	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2016/01/28	R248	04/02/2016	9.45	Call	Bond Future	1.1900	0.0012	5.8500	0.0059	391.597	0	0	0
2016/01/28	R248	04/02/2016	9.55	Call	Bond Future	4.0300	0.0040	18.1200	0.0181	349.628	0	0	0
2016/01/28	R248	05/05/2016			Bond Future	10.3490	86.8495	10.1517	88.4618	(1.907)	0.0000	0.0000	3,444
2016/01/28	R248	05/05/2016	8.99	Put	Bond Future	12,666.4700	12.6665	11,220.7400	11.2207	(11.414)	0	0	0
2016/01/28	R248	05/05/2016	9.01	Put	Bond Future	12,478.4700	12.4785	11,039.0200	11.0390	(11.535)	0	0	0
2016/01/28	R248	05/05/2016	9.00	Put	Bond Future	12,572.3000	12.5723	11,129.6900	11.1297	(11.475)	0	0	0
2016/01/28	R248	05/05/2016	8.99	Call	Bond Future	342.9300	0.3429	509.4200	0.5094	48.549	0	0	0
2016/01/28	R248	05/05/2016	9.00	Call	Bond Future	350.8500	0.3509	520.4600	0.5205	48.343	0	0	0
2016/01/28	R248	05/05/2016	9.01	Call	Bond Future	358.9200	0.3589	531.6900	0.5317	48.136	0	0	0
2016/01/28	R248	04/08/2016			Bond Future	10.4180	88.5058	10.2146	90.1475	(1.953)	0.0000	0.0000	0
2016/01/28	R248	04/08/2016	9.25	Call	Bond Future	1,264.9700	1.2650	1,637.7100	1.6377	29.466	0	0	0
2016/01/28	R248	04/08/2016	9.24	Put	Bond Future	11,614.0400	11.6140	10,341.2700	10.3413	(10.959)	0	0	0
2016/01/28	R248	04/08/2016	9.26	Put	Bond Future	11,453.7200	11.4537	10,188.6500	10.1887	(11.045)	0	0	0
2016/01/28	R248	04/08/2016	9.25	Put	Bond Future	11,533.7100	11.5337	10,264.7800	10.2648	(11.002)	0	0	0
2016/01/28	R248	04/08/2016	9.26	Call	Bond Future	1,282.2100	1.2822	1,658.8100	1.6588	29.371	0	0	0
2016/01/28	R248	04/08/2016	9.24	Call	Bond Future	1,247.8900	1.2479	1,616.7900	1.6168	29.562	0	0	0
2016/01/28	R248	03/11/2016	10.38	Call	Bond Future	3,960.4300	3.9604	4,838.2900	4.8383	22.166	0	0	0
2016/01/28	R248	03/11/2016			Bond Future	10.4738	85.8568	10.2642	87.5325	(2.001)	0.0000	0.0000	0
2016/01/28	R248	03/11/2016	10.39	Call	Bond Future	3,997.1400	3.9971	4,879.8900	4.8799	22.085	0	0	0
2016/01/28	R248	03/11/2016	10.37	Put	Bond Future	4,745.8200	4.7458	3,943.0100	3.9430	(16.916)	0	0	0
2016/01/28	R248	03/11/2016	10.39	Put	Bond Future	4,659.8100	4.6598	3,866.7800	3.8668	(17.019)	0	0	0
2016/01/28	R248	03/11/2016	10.38	Put	Bond Future	4,702.8100	4.7028	3,904.8900	3.9049	(16.967)	0	0	0
2016/01/28	R248	03/11/2016	10.37	Call	Bond Future	3,923.5800	3.9236	4,796.5500	4.7965	22.249	0	0	0

**Total**

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