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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/01/2016 TO 05/01/2016

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
2016/01/05	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/05	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	2025	04/02/2016	126.01	Put	Bond Future	4,408.4000	4.4084	4,414.8700	4.4149	0.147	0	0	0
2016/01/05	2025	04/02/2016			Bond Future	121.6016	121.6016	121.5951	121.5951	(0.005)	0.0000	0.0000	2,111
2016/01/05	2025	04/02/2016	126.00	Put	Bond Future	4,398.4000	4.3984	4,404.8700	4.4049	0.147	0	0	0
2016/01/05	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	2025	04/02/2016	125.99	Put	Bond Future	4,388.4000	4.3884	4,394.8700	4.3949	0.147	0	0	0
2016/01/05	2025	05/05/2016			Bond Future	123.7755	123.7755	123.7677	123.7677	(0.006)	0.0000	0.0000	0
2016/01/05	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	2025	05/05/2016	125.99	Put	Bond Future	2,214.5500	2.2146	2,222.3100	2.2223	0.350	0	0	0
2016/01/05	2025	05/05/2016	126.01	Put	Bond Future	2,234.5500	2.2346	2,242.3100	2.2423	0.347	0	0	0
2016/01/05	2025	05/05/2016	126.00	Put	Bond Future	2,224.5500	2.2246	2,232.3100	2.2323	0.349	0	0	0
2016/01/05	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	2030	04/02/2016			Bond Future	10.1441	84.3587	10.0570	84.9304	(0.859)	0.0000	0.0000	18,752
2016/01/05	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	2030	04/02/2016	8.74	Put	Bond Future	9,929.9200	9.9299	9,358.2800	9.3583	(5.757)	0	0	0
2016/01/05	2030	04/02/2016	8.76	Put	Bond Future	9,777.1400	9.7771	9,205.5000	9.2055	(5.847)	0	0	0
2016/01/05	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	2030	04/02/2016	8.75	Put	Bond Future	9,853.4800	9.8535	9,281.8400	9.2818	(5.801)	0	0	0
2016/01/05	2030	05/05/2016	8.99	Put	Bond Future	8,576.3700	8.5764	7,995.2700	7.9953	(6.776)	0	0	0
2016/01/05	2030	05/05/2016	9.01	Put	Bond Future	8,429.0800	8.4291	7,847.9800	7.8480	(6.894)	0	0	0
2016/01/05	2030	05/05/2016			Bond Future	10.2356	85.8812	10.1456	86.4623	(0.880)	0.0000	0.0000	0
2016/01/05	2030	05/05/2016	9.00	Put	Bond Future	8,502.6800	8.5027	7,921.5800	7.9216	(6.834)	0	0	0
2016/01/05	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	2032	04/02/2016			Bond Future	10.2286	87.4777	10.1415	88.0822	(0.851)	0.0000	0.0000	8,437
2016/01/05	2032	04/02/2016	8.69	Put	Bond Future	11,701.2700	11.7013	11,097.5700	11.0976	(5.159)	0	0	0
2016/01/05	2032	04/02/2016	8.71	Put	Bond Future	11,534.5800	11.5346	10,930.9900	10.9310	(5.233)	0	0	0
2016/01/05	2032	04/02/2016	9.20	Call	Bond Future	35.8200	0.0358	49.9900	0.0500	39.559	0	0	0
2016/01/05	2032	04/02/2016	8.70	Put	Bond Future	11,617.8700	11.6179	11,014.2300	11.0142	(5.196)	0	0	0
2016/01/05	2032	04/02/2016	9.30	Call	Bond Future	59.3400	0.0593	81.6600	0.0817	37.614	0	0	0
2016/01/05	2032	04/02/2016	8.71	Call	Bond Future	1.9000	0.0019	2.8000	0.0028	47.368	0	0	0
2016/01/05	2032	04/02/2016	9.20	Put	Bond Future	7,606.8500	7.6068	7,016.5300	7.0165	(7.760)	0	0	22
2016/01/05	2032	04/02/2016	8.69	Call	Bond Future	1.6500	0.0017	2.4400	0.0024	47.879	0	0	0
2016/01/05	2032	04/02/2016	8.70	Call	Bond Future	1.7700	0.0018	2.6200	0.0026	48.023	0	0	0

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2016/01/05	2032	04/02/2016	9.30	Put	Bond Future	6,851.2600	6.8513	6,269.0900	6.2691	(8.497)	0	0	22
2016/01/05	2032	05/05/2016			Bond Future	10.3172	84.8987	10.2273	85.5132	(0.871)	0.0000	0.0000	0
2016/01/05	2032	05/05/2016	8.99	Put	Bond Future	10,177.3300	10.1773	9,630.4100	9.6304	(5.374)	0	0	0
2016/01/05	2032	05/05/2016	9.01	Put	Bond Future	10,033.3000	10.0333	9,488.6600	9.4887	(5.428)	0	0	0
2016/01/05	2032	05/05/2016	9.00	Put	Bond Future	10,105.2000	10.1052	9,559.4200	9.5594	(5.401)	0	0	0
2016/01/05	2032	05/05/2016	9.01	Call	Bond Future	401.7300	0.4017	471.5700	0.4716	17.385	0	0	0
2016/01/05	2032	05/05/2016	8.99	Call	Bond Future	386.0600	0.3861	453.6200	0.4536	17.500	0	0	0
2016/01/05	2032	05/05/2016	9.00	Call	Bond Future	393.8300	0.3938	462.5300	0.4625	17.444	0	0	0
2016/01/05	2032	04/08/2016	9.01	Call	Bond Future	801.4900	0.8015	905.7400	0.9057	13.007	0	0	0
2016/01/05	2032	04/08/2016			Bond Future	10.3941	86.5551	10.3015	87.1791	(0.891)	0.0000	0.0000	0
2016/01/05	2032	04/08/2016	8.99	Call	Bond Future	779.1900	0.7792	881.1000	0.8811	13.079	0	0	0
2016/01/05	2032	04/08/2016	9.00	Call	Bond Future	790.2800	0.7903	893.3600	0.8934	13.043	0	0	0
2016/01/05	2032	04/08/2016	8.99	Put	Bond Future	11,030.4900	11.0305	10,508.4000	10.5084	(4.733)	0	0	0
2016/01/05	2032	04/08/2016	9.01	Put	Bond Future	10,894.1600	10.8942	10,374.4100	10.3744	(4.771)	0	0	0
2016/01/05	2032	04/08/2016	9.00	Put	Bond Future	10,962.2100	10.9622	10,441.2900	10.4413	(4.752)	0	0	0
2016/01/05	2033	04/02/2016	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	2033	04/02/2016			Bond Future	101.0372	101.0372	101.0324	101.0324	(0.005)	0.0000	0.0000	185
2016/01/05	2033	04/02/2016	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	2033	04/02/2016	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	2033	04/02/2016	102.40	Put	Bond Future	1,362.8400	1.3628	1,367.6300	1.3676	0.351	0	0	0
2016/01/05	2033	04/02/2016	102.39	Put	Bond Future	1,352.8400	1.3528	1,357.6300	1.3576	0.354	0	0	0
2016/01/05	2033	04/02/2016	102.41	Put	Bond Future	1,372.8400	1.3728	1,377.6300	1.3776	0.349	0	0	0
2016/01/05	2033	05/05/2016			Bond Future	101.8679	101.8679	101.8621	101.8621	(0.006)	0.0000	0.0000	0
2016/01/05	2033	05/05/2016	102.39	Put	Bond Future	522.0700	0.5221	527.8800	0.5279	1.113	0	0	0
2016/01/05	2033	05/05/2016	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	2033	05/05/2016	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	2033	05/05/2016	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	2033	05/05/2016	102.41	Put	Bond Future	542.0700	0.5421	547.8800	0.5479	1.072	0	0	0
2016/01/05	2033	05/05/2016	102.40	Put	Bond Future	532.0700	0.5321	537.8800	0.5379	1.092	0	0	0
2016/01/05	2037	04/02/2016	8.74	Call	Bond Future	1.3300	0.0013	1.7700	0.0018	33.083	0	0	0
2016/01/05	2037	04/02/2016	8.75	Put	Bond Future	13,170.1100	13.1701	12,633.9100	12.6339	(4.071)	0	0	0
2016/01/05	2037	04/02/2016	9.43	Call	Bond Future	76.9300	0.0769	98.0900	0.0981	27.506	0	0	0
2016/01/05	2037	04/02/2016			Bond Future	10.3270	84.6541	10.2552	85.1908	(0.696)	0.0000	0.0000	50,569
2016/01/05	2037	04/02/2016	8.75	Call	Bond Future	1.4200	0.0014	1.9000	0.0019	33.803	0	0	0
2016/01/05	2037	04/02/2016	8.76	Call	Bond Future	1.5300	0.0015	2.0400	0.0020	33.333	0	0	0
2016/01/05	2037	04/02/2016	9.30	Call	Bond Future	40.7200	0.0407	52.5000	0.0525	28.929	0	0	0
2016/01/05	2037	04/02/2016	8.74	Put	Bond Future	13,263.6400	13.2636	12,727.4000	12.7274	(4.043)	0	0	0
2016/01/05	2037	04/02/2016	9.43	Put	Bond Future	7,193.8100	7.1938	6,678.2900	6.6783	(7.166)	0	0	16
2016/01/05	2037	04/02/2016	8.76	Put	Bond Future	13,076.7300	13.0767	12,540.5600	12.5406	(4.100)	0	0	0
2016/01/05	2037	04/02/2016	9.30	Put	Bond Future	8,268.1300	8.2681	7,743.2300	7.7432	(6.348)	0	0	16
2016/01/05	2037	05/05/2016	9.00	Put	Bond Future	11,827.0000	11.8270	11,331.9700	11.3320	(4.186)	0	0	0
2016/01/05	2037	05/05/2016	8.99	Call	Bond Future	349.0700	0.3491	398.5900	0.3986	14.186	0	0	0
2016/01/05	2037	05/05/2016			Bond Future	10.4125	86.1819	10.3385	86.7274	(0.711)	0.0000	0.0000	0
2016/01/05	2037	05/05/2016	9.00	Call	Bond Future	356.4300	0.3564	406.8400	0.4068	14.143	0	0	0
2016/01/05	2037	05/05/2016	9.01	Call	Bond Future	363.9200	0.3639	415.2300	0.4152	14.099	0	0	0
2016/01/05	2037	05/05/2016	8.99	Put	Bond Future	11,909.5200	11.9095	11,413.6000	11.4136	(4.164)	0	0	0

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2016/01/05	2037	05/05/2016	9.01	Put	Bond Future	11,744.7400	11.7447	11,250.6100	11.2506	(4.207)	0	0	0
2016/01/05	2037	04/08/2016			Bond Future	10.4887	83.6035	10.4125	84.1571	(0.726)	0.0000	0.0000	0
2016/01/05	2037	04/08/2016	9.24	Put	Bond Future	10,940.5800	10.9406	10,493.7200	10.4937	(4.084)	0	0	0
2016/01/05	2037	04/08/2016	9.26	Put	Bond Future	10,797.8900	10.7979	10,353.3700	10.3534	(4.117)	0	0	0
2016/01/05	2037	04/08/2016	9.25	Put	Bond Future	10,868.6500	10.8687	10,422.9300	10.4229	(4.101)	0	0	0
2016/01/05	2037	04/08/2016	9.24	Call	Bond Future	1,066.5100	1.0665	1,173.2200	1.1732	10.006	0	0	0
2016/01/05	2037	04/08/2016	9.25	Call	Bond Future	1,080.8800	1.0809	1,188.7300	1.1887	9.978	0	0	0
2016/01/05	2037	04/08/2016	9.26	Call	Bond Future	1,096.2900	1.0963	1,205.3400	1.2053	9.947	0	0	0
2016/01/05	2038	04/02/2016			Bond Future	125.9454	125.9454	125.9390	125.9390	(0.005)	0.0000	0.0000	17,818
2016/01/05	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	2038	04/02/2016	130.99	Put	Bond Future	5,044.6300	5.0446	5,050.9900	5.0510	0.126	0	0	0
2016/01/05	2038	04/02/2016	131.01	Put	Bond Future	5,064.6300	5.0646	5,070.9900	5.0710	0.126	0	0	0
2016/01/05	2038	04/02/2016	131.00	Put	Bond Future	5,054.6300	5.0546	5,060.9900	5.0610	0.126	0	0	0
2016/01/05	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	2038	05/05/2016	131.01	Put	Bond Future	2,813.1200	2.8131	2,820.8100	2.8208	0.273	0	0	0
2016/01/05	2038	05/05/2016			Bond Future	128.1969	128.1969	128.1892	128.1892	(0.006)	0.0000	0.0000	0
2016/01/05	2038	05/05/2016	131.00	Put	Bond Future	2,803.1200	2.8031	2,810.8100	2.8108	0.274	0	0	0
2016/01/05	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	2038	05/05/2016	130.99	Put	Bond Future	2,793.1200	2.7931	2,800.8100	2.8008	0.275	0	0	0
2016/01/05	2040	04/02/2016	9.51	Put	Bond Future	7,709.7900	7.7098	7,127.6000	7.1276	(7.551)	0	0	0
2016/01/05	2040	04/02/2016			Bond Future	10.4174	87.8034	10.3405	88.4097	(0.738)	0.0000	0.0000	1,820
2016/01/05	2040	04/02/2016	9.50	Put	Bond Future	7,796.1700	7.7962	7,212.9500	7.2129	(7.481)	0	0	0
2016/01/05	2040	04/02/2016	9.49	Put	Bond Future	7,882.9700	7.8830	7,298.7800	7.2988	(7.411)	0	0	0
2016/01/05	2040	04/02/2016	9.50	Call	Bond Future	76.4000	0.0764	99.5000	0.0995	30.236	0	0	0
2016/01/05	2040	04/02/2016	9.51	Call	Bond Future	80.2000	0.0802	104.3300	0.1043	30.087	0	0	0
2016/01/05	2040	04/02/2016	9.49	Call	Bond Future	72.8700	0.0729	95.0000	0.0950	30.369	0	0	0
2016/01/05	2040	05/05/2016	9.50	Call	Bond Future	854.8700	0.8549	967.1700	0.9672	13.137	0	0	0
2016/01/05	2040	05/05/2016			Bond Future	10.5039	89.3880	10.4246	90.0043	(0.755)	0.0000	0.0000	0
2016/01/05	2040	05/05/2016	9.51	Call	Bond Future	870.4300	0.8704	984.3500	0.9844	13.088	0	0	0
2016/01/05	2040	05/05/2016	9.49	Call	Bond Future	839.6500	0.8397	950.3500	0.9503	13.184	0	0	0
2016/01/05	2040	05/05/2016	9.50	Put	Bond Future	9,232.3700	9.2324	8,728.3200	8.7283	(5.460)	0	0	0
2016/01/05	2040	05/05/2016	9.49	Put	Bond Future	9,307.2600	9.3073	8,801.6100	8.8016	(5.433)	0	0	0
2016/01/05	2040	05/05/2016	9.51	Put	Bond Future	9,157.9600	9.1580	8,655.5300	8.6555	(5.486)	0	0	0
2016/01/05	2040	04/08/2016			Bond Future	10.5815	86.6216	10.4998	87.2474	(0.771)	0.0000	0.0000	0
2016/01/05	2040	04/08/2016	9.49	Put	Bond Future	10,450.2400	10.4502	9,968.5500	9.9686	(4.609)	0	0	0
2016/01/05	2040	04/08/2016	9.50	Call	Bond Future	1,427.9600	1.4280	1,573.4500	1.5734	10.189	0	0	0
2016/01/05	2040	04/08/2016	9.51	Call	Bond Future	1,446.7900	1.4468	1,593.7400	1.5937	10.157	0	0	0
2016/01/05	2040	04/08/2016	9.49	Call	Bond Future	1,410.1100	1.4101	1,554.1800	1.5542	10.217	0	0	0
2016/01/05	2040	04/08/2016	9.51	Put	Bond Future	10,307.3700	10.3074	9,828.5600	9.8286	(4.645)	0	0	0
2016/01/05	2040	04/08/2016	9.50	Put	Bond Future	10,378.2500	10.3783	9,897.9800	9.8980	(4.628)	0	0	0
2016/01/05	2044	04/02/2016	8.99	Put	Bond Future	12,389.2700	12.3893	11,861.8900	11.8619	(4.257)	0	0	0
2016/01/05	2044	04/02/2016			Bond Future	10.3860	85.3861	10.3193	85.9148	(0.642)	0.0000	0.0000	19,969

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
2016/01/05	2044	04/02/2016	9.01	Put	Bond Future	12,191.0500	12.1911	11,663.8600	11.6639	(4.324)	0	0	0
2016/01/05	2044	04/02/2016	9.58	Put	Bond Future	6,919.9700	6.9200	6,420.7600	6.4208	(7.214)	0	0	0
2016/01/05	2044	04/02/2016	9.00	Put	Bond Future	12,290.0600	12.2901	11,762.7700	11.7628	(4.290)	0	0	0
2016/01/05	2044	04/02/2016	9.01	Call	Bond Future	5.7500	0.0057	7.3400	0.0073	27.652	0	0	0
2016/01/05	2044	04/02/2016	8.99	Call	Bond Future	5.0500	0.0051	6.4500	0.0065	27.723	0	0	0
2016/01/05	2044	04/02/2016	9.58	Call	Bond Future	126.2200	0.1262	155.7900	0.1558	23.427	0	0	0
2016/01/05	2044	04/02/2016	9.00	Call	Bond Future	5.3900	0.0054	6.8800	0.0069	27.644	0	0	0
2016/01/05	2044	05/05/2016	8.99	Put	Bond Future	13,344.8000	13.3448	12,850.5100	12.8505	(3.704)	0	0	0
2016/01/05	2044	05/05/2016			Bond Future	10.4689	86.9271	10.4001	87.4645	(0.657)	0.0000	0.0000	0
2016/01/05	2044	05/05/2016	9.01	Put	Bond Future	13,160.8000	13.1608	12,668.1500	12.6682	(3.743)	0	0	0
2016/01/05	2044	05/05/2016	9.00	Put	Bond Future	13,252.6400	13.2526	12,759.1700	12.7592	(3.724)	0	0	0
2016/01/05	2044	05/05/2016	9.01	Call	Bond Future	342.9700	0.3430	387.7400	0.3877	13.054	0	0	0
2016/01/05	2044	05/05/2016	8.99	Call	Bond Future	328.4100	0.3284	371.5400	0.3715	13.133	0	0	0
2016/01/05	2044	05/05/2016	9.00	Call	Bond Future	335.6200	0.3356	379.5700	0.3796	13.095	0	0	0
2016/01/05	2044	04/08/2016	9.50	Call	Bond Future	1,494.3600	1.4944	1,623.7900	1.6238	8.661	0	0	0
2016/01/05	2044	04/08/2016			Bond Future	10.5428	84.2379	10.4721	84.7834	(0.671)	0.0000	0.0000	0
2016/01/05	2044	04/08/2016	9.51	Call	Bond Future	1,514.1900	1.5142	1,644.9300	1.6449	8.634	0	0	0
2016/01/05	2044	04/08/2016	9.49	Put	Bond Future	10,283.2800	10.2833	9,865.9500	9.8660	(4.058)	0	0	0
2016/01/05	2044	04/08/2016	9.51	Put	Bond Future	10,139.7400	10.1397	9,724.9900	9.7250	(4.090)	0	0	0
2016/01/05	2044	04/08/2016	9.49	Call	Bond Future	1,475.7200	1.4757	1,603.8800	1.6039	8.685	0	0	0
2016/01/05	2044	04/08/2016	9.50	Put	Bond Future	10,210.8400	10.2108	9,794.7800	9.7948	(4.075)	0	0	0
2016/01/05	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	2046	04/02/2016			Bond Future	126.0787	126.0787	126.0725	126.0725	(0.005)	0.0000	0.0000	12,126
2016/01/05	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	2046	04/02/2016	127.99	Put	Bond Future	1,911.3200	1.9113	1,917.5300	1.9175	0.325	0	0	0
2016/01/05	2046	04/02/2016	128.01	Put	Bond Future	1,931.3200	1.9313	1,937.5300	1.9375	0.322	0	0	0
2016/01/05	2046	04/02/2016	128.00	Put	Bond Future	1,921.3200	1.9213	1,927.5300	1.9275	0.323	0	0	0
2016/01/05	2046	05/05/2016			Bond Future	126.9027	126.9027	126.8954	126.8954	(0.006)	0.0000	0.0000	0
2016/01/05	2046	05/05/2016	129.99	Put	Bond Future	3,087.2800	3.0873	3,094.6200	3.0946	0.238	0	0	0
2016/01/05	2046	05/05/2016	130.01	Put	Bond Future	3,107.2800	3.1073	3,114.6200	3.1146	0.236	0	0	0
2016/01/05	2046	05/05/2016	130.00	Put	Bond Future	3,097.2800	3.0973	3,104.6200	3.1046	0.237	0	0	0
2016/01/05	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	2050	04/02/2016			Bond Future	134.2096	134.2096	134.2032	134.2032	(0.005)	0.0000	0.0000	13,364
2016/01/05	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	2050	04/02/2016	137.99	Put	Bond Future	3,780.3700	3.7804	3,786.7800	3.7868	0.170	0	0	0
2016/01/05	2050	04/02/2016	138.01	Put	Bond Future	3,800.3700	3.8004	3,806.7800	3.8068	0.169	0	0	0
2016/01/05	2050	04/02/2016	138.00	Put	Bond Future	3,790.3700	3.7904	3,796.7800	3.7968	0.169	0	0	0
2016/01/05	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	2050	05/05/2016	138.00	Put	Bond Future	1,390.9900	1.3910	1,398.7300	1.3987	0.556	0	0	0
2016/01/05	2050	05/05/2016			Bond Future	136.6090	136.6090	136.6013	136.6013	(0.006)	0.0000	0.0000	0
2016/01/05	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/05	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	2050	05/05/2016	137.99	Put	Bond Future	1,380.9900	1.3810	1,388.7300	1.3887	0.560	0	0	0
2016/01/05	2050	05/05/2016	138.01	Put	Bond Future	1,400.9900	1.4010	1,408.7300	1.4087	0.552	0	0	0
2016/01/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	AL37	04/02/2016			Index Future	452.3790	452.3790	453.9940	453.9940	0.357	0.0000	0.0000	2
2016/01/05	AL37	05/05/2016			Index Future	460.5400	460.5400	462.1800	462.1800	0.356	0.0000	0.0000	0
2016/01/05	AL7T	04/02/2016			Index Future	514.3210	514.3210	516.9970	516.9970	0.520	0.0000	0.0000	0
2016/01/05	AL7T	05/05/2016			Index Future	523.6000	523.6000	526.3190	526.3190	0.519	0.0000	0.0000	0
2016/01/05	ALBI	04/02/2016			Index Future	466.9350	466.9350	469.3750	469.3750	0.523	0.0000	0.0000	652
2016/01/05	ALBI	05/05/2016			Index Future	475.3590	475.3590	477.8380	477.8380	0.522	0.0000	0.0000	0
2016/01/05	ALBI	04/08/2016			Index Future	484.5250	484.5250	487.0390	487.0390	0.519	0.0000	0.0000	0
2016/01/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	C070	01/08/2021			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
2016/01/05	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/01/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/05	EL28	04/02/2016	128.99	Put	Bond Future	2,696.5400	2.6965	2,701.6700	2.7017	0.190	0	0	0
2016/01/05	EL28	04/02/2016			Bond Future	126.2935	126.2935	126.2883	126.2883	(0.004)	0.0000	0.0000	0
2016/01/05	EL28	04/02/2016	129.01	Put	Bond Future	2,716.5400	2.7165	2,721.6700	2.7217	0.189	0	0	0
2016/01/05	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	EL28	04/02/2016	129.00	Put	Bond Future	2,706.5400	2.7065	2,711.6700	2.7117	0.190	0	0	0
2016/01/05	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	EL28	05/05/2016			Bond Future	126.9759	126.9759	126.9695	126.9695	(0.005)	0.0000	0.0000	0
2016/01/05	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	EL28	05/05/2016	128.99	Put	Bond Future	2,014.0600	2.0141	2,020.4700	2.0205	0.318	0	0	0
2016/01/05	EL28	05/05/2016	129.01	Put	Bond Future	2,034.0600	2.0341	2,040.4700	2.0405	0.315	0	0	0
2016/01/05	EL28	05/05/2016	129.00	Put	Bond Future	2,024.0600	2.0241	2,030.4700	2.0305	0.317	0	0	0
2016/01/05	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	ES33	04/02/2016			Bond Future	11.1338	75.2255	11.0666	75.6277	(0.603)	0.0000	0.0000	8,710
2016/01/05	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	ES33	04/02/2016	9.99	Put	Bond Future	7,348.1100	7.3481	6,945.8600	6.9459	(5.474)	0	0	0
2016/01/05	ES33	04/02/2016	10.01	Put	Bond Future	7,209.9800	7.2100	6,807.7300	6.8077	(5.579)	0	0	0
2016/01/05	ES33	04/02/2016	10.00	Put	Bond Future	7,279.0000	7.2790	6,876.7500	6.8767	(5.526)	0	0	0
2016/01/05	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	ES33	05/05/2016			Bond Future	11.2478	72.7915	11.1783	73.2002	(0.617)	0.0000	0.0000	0
2016/01/05	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	ES33	05/05/2016	9.99	Put	Bond Future	7,999.4500	7.9995	7,590.7200	7.5907	(5.109)	0	0	0
2016/01/05	ES33	05/05/2016	10.01	Put	Bond Future	7,861.8100	7.8618	7,453.0800	7.4531	(5.199)	0	0	0
2016/01/05	ES33	05/05/2016	10.00	Put	Bond Future	7,930.5800	7.9306	7,521.8500	7.5218	(5.154)	0	0	0
2016/01/05	ES33	04/08/2016			Bond Future	11.3508	74.2115	11.2793	74.6260	(0.630)	0.0000	0.0000	0
2016/01/05	ES33	04/08/2016	10.24	Put	Bond Future	6,884.0400	6.8840	6,469.4700	6.4695	(6.022)	0	0	0
2016/01/05	ES33	04/08/2016	10.26	Put	Bond Future	6,751.2900	6.7513	6,336.7200	6.3367	(6.141)	0	0	0
2016/01/05	ES33	04/08/2016	10.25	Put	Bond Future	6,817.6200	6.8176	6,403.0500	6.4030	(6.081)	0	0	0
2016/01/05	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	ES42	04/02/2016			Bond Future	11.2670	79.2872	11.1948	79.7710	(0.641)	0.0000	0.0000	2,750
2016/01/05	ES42	05/05/2016			Bond Future	11.3811	76.4554	11.3063	76.9472	(0.657)	0.0000	0.0000	4,500
2016/01/05	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	GOVI	04/02/2016			GOVI	467.0530	467.0530	469.3700	469.3700	0.496	0.0000	0.0000	487
2016/01/05	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	GOVI	04/02/2016	511.99	Put	GOVI	449,370.0000	44.9370	426,200.0000	42.6200	(5.156)	0	0	0

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2016/01/05	GOVI	04/02/2016	512.01	Put	GOVI	449,570.0000		44.9570	426,400.0000	42.6400	(5.154)	0	0	0
2016/01/05	GOVI	04/02/2016	512.00	Put	GOVI	449,470.0000		44.9470	426,300.0000	42.6300	(5.155)	0	0	0
2016/01/05	GOVI	05/05/2016	518.01	Put	GOVI	425,310.0000		42.5310	401,770.0000	40.1770	(5.535)	0	0	0
2016/01/05	GOVI	05/05/2016			GOVI	475.4790		475.4790	477.8330	477.8330	0.495	0.0000	0.0000	146
2016/01/05	GOVI	05/05/2016	518.00	Put	GOVI	425,210.0000		42.5210	401,670.0000	40.1670	(5.536)	0	0	0
2016/01/05	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	GOVI	05/05/2016	517.99	Put	GOVI	425,110.0000		42.5110	401,570.0000	40.1570	(5.537)	0	0	0
2016/01/05	GOVI	04/08/2016	520.99	Put	GOVI	363,430.0000		36.3430	339,570.0000	33.9570	(6.565)	0	0	0
2016/01/05	GOVI	04/08/2016			GOVI	484.6470		484.6470	487.0330	487.0330	0.492	0.0000	0.0000	0
2016/01/05	GOVI	04/08/2016	521.01	Put	GOVI	363,630.0000		36.3630	339,770.0000	33.9770	(6.562)	0	0	0
2016/01/05	GOVI	04/08/2016	521.00	Put	GOVI	363,530.0000		36.3530	339,670.0000	33.9670	(6.563)	0	0	0
2016/01/05	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/01/05	IGOV	04/02/2016			Index Future	232.7680		232.7680	232.7560	232.7560	(0.005)	0.0000	0.0000	1,038
2016/01/05	IGOV	05/05/2016			Index Future	236.9290		236.9290	236.9150	236.9150	(0.006)	0.0000	0.0000	21
2016/01/05	IGOV	04/08/2016			Index Future	241.4920		241.4920	241.4700	241.4700	(0.009)	0.0000	0.0000	0
2016/01/05	ILBI	04/02/2016			Index Future	631.0130		631.0130	630.9850	630.9850	(0.004)	0.0000	0.0000	157
2016/01/05	ILBI	05/05/2016			Index Future	641.7650		641.7650	641.7360	641.7360	(0.005)	0.0000	0.0000	0
2016/01/05	IS01	19/12/2016			Interest Rate Swap	100.3770		100.3770	100.3237	100.3237	(0.053)	0.0000	0.0000	0
2016/01/05	IS01	16/03/2017			Interest Rate Swap	100.5603		100.5603	100.4876	100.4876	(0.072)	0.0000	0.0000	0
2016/01/05	IS02	18/12/2017			Interest Rate Swap	101.4856		101.4856	101.3355	101.3355	(0.148)	0.0000	0.0000	0
2016/01/05	IS02	16/03/2018			Interest Rate Swap	101.1371		101.1371	100.9581	100.9581	(0.177)	0.0000	0.0000	0
2016/01/05	IS05	17/12/2020			Interest Rate Swap	103.6292		103.6292	103.1926	103.1926	(0.421)	0.0000	0.0000	0
2016/01/05	IS05	16/03/2021			Interest Rate Swap	103.2826		103.2826	102.8343	102.8343	(0.434)	0.0000	0.0000	0
2016/01/05	IS10	17/12/2025			Interest Rate Swap	107.4035		107.4035	106.7879	106.7879	(0.573)	0.0000	0.0000	0
2016/01/05	IS10	16/03/2026			Interest Rate Swap	104.8336		104.8336	104.1923	104.1923	(0.612)	0.0000	0.0000	0
2016/01/05	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/01/05	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/01/05	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/01/05	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/01/05	JBAF	20/01/2016			Jibar Tradeable Future	6.8500		93.1500	6.8500	93.1500	0.000	0.0000	0.0000	0

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2016/01/05	JBAF	17/02/2016			Jibar Tradeable Future	7.1000	92.9000	7.1000	92.9000	0.000	0.0000	0.0000	2,000
2016/01/05	JBAF	16/03/2016			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2016/01/05	JBAF	20/04/2016			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/01/05	JBAF	18/05/2016			Jibar Tradeable Future	7.6100	92.3900	7.6100	92.3900	0.000	0.0000	0.0000	0
2016/01/05	JBAF	15/06/2016			Jibar Tradeable Future	7.7300	92.2700	7.7300	92.2700	0.000	0.0000	0.0000	0
2016/01/05	JBAF	21/09/2016			Jibar Tradeable Future	8.1600	91.8400	8.1600	91.8400	0.000	0.0000	0.0000	0
2016/01/05	JBAF	21/12/2016			Jibar Tradeable Future	8.4900	91.5100	8.4900	91.5100	0.000	0.0000	0.0000	0
2016/01/05	JBAF	15/03/2017			Jibar Tradeable Future	8.7400	91.2600	8.7400	91.2600	0.000	0.0000	0.0000	0
2016/01/05	JBAF	21/06/2017			Jibar Tradeable Future	8.9700	91.0300	8.9700	91.0300	0.000	0.0000	0.0000	0
2016/01/05	JBAF	20/09/2017			Jibar Tradeable Future	9.1900	90.8100	9.1900	90.8100	0.000	0.0000	0.0000	0
2016/01/05	JBAF	20/12/2017			Jibar Tradeable Future	9.3900	90.6100	9.3900	90.6100	0.000	0.0000	0.0000	0
2016/01/05	R023	04/02/2016	8.01	Put	Bond Future	8,274.8900	8.2749	7,810.8600	7.8109	(5.608)	0	0	0
2016/01/05	R023	04/02/2016			Bond Future	9.6698	93.8060	9.5717	94.2702	(1.014)	0.0000	0.0000	16,357
2016/01/05	R023	04/02/2016	8.00	Put	Bond Future	8,327.5300	8.3275	7,863.4900	7.8635	(5.572)	0	0	0
2016/01/05	R023	04/02/2016	8.01	Call	Bond Future	0.2600	0.0003	0.4300	0.0004	65.385	0	0	0
2016/01/05	R023	04/02/2016	7.99	Call	Bond Future	0.2200	0.0002	0.3700	0.0004	68.182	0	0	0
2016/01/05	R023	04/02/2016	8.00	Call	Bond Future	0.2400	0.0002	0.4000	0.0004	66.667	0	0	0
2016/01/05	R023	04/02/2016	7.99	Put	Bond Future	8,380.2100	8.3802	7,916.1600	7.9162	(5.537)	0	0	0
2016/01/05	R023	05/05/2016			Bond Future	9.7798	91.5686	9.6771	92.0402	(1.050)	0.0000	0.0000	0
2016/01/05	R023	05/05/2016	8.24	Put	Bond Future	7,538.3200	7.5383	7,098.1900	7.0982	(5.839)	0	0	0
2016/01/05	R023	05/05/2016	8.26	Put	Bond Future	7,443.4900	7.4435	7,004.6200	7.0046	(5.896)	0	0	0
2016/01/05	R023	05/05/2016	8.24	Call	Bond Future	131.4700	0.1315	162.9300	0.1629	23.929	0	0	0
2016/01/05	R023	05/05/2016	8.25	Put	Bond Future	7,490.8600	7.4909	7,051.3600	7.0514	(5.867)	0	0	0
2016/01/05	R023	05/05/2016	8.25	Call	Bond Future	134.5100	0.1345	166.6000	0.1666	23.857	0	0	0
2016/01/05	R023	05/05/2016	8.26	Call	Bond Future	137.6100	0.1376	170.3300	0.1703	23.777	0	0	0
2016/01/05	R023	04/08/2016	8.24	Call	Bond Future	307.7500	0.3077	361.9100	0.3619	17.599	0	0	0
2016/01/05	R023	04/08/2016	8.25	Put	Bond Future	7,891.9700	7.8920	7,468.7000	7.4687	(5.363)	0	0	0
2016/01/05	R023	04/08/2016			Bond Future	9.8728	93.3544	9.7654	93.8325	(1.087)	0.0000	0.0000	0
2016/01/05	R023	04/08/2016	8.25	Call	Bond Future	312.6900	0.3127	367.5700	0.3676	17.551	0	0	0
2016/01/05	R023	04/08/2016	8.26	Call	Bond Future	317.6900	0.3177	373.2900	0.3733	17.501	0	0	0
2016/01/05	R023	04/08/2016	8.24	Put	Bond Future	7,936.1500	7.9362	7,512.1600	7.5122	(5.343)	0	0	0
2016/01/05	R023	04/08/2016	8.26	Put	Bond Future	7,847.8800	7.8479	7,425.3300	7.4253	(5.384)	0	0	0
2016/01/05	R186	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	R186	04/02/2016	8.40	Put	Bond Future	9,787.1200	9.7871	9,224.3400	9.2243	(5.750)	0	0	0
2016/01/05	R186	04/02/2016	8.83	Put	Bond Future	6,572.6400	6.5726	6,026.4400	6.0264	(8.310)	0	0	33
2016/01/05	R186	04/02/2016	9.20	Call	Bond Future	262.2000	0.2622	340.7100	0.3407	29.943	0	0	0
2016/01/05	R186	04/02/2016			Bond Future	9.7447	106.4032	9.6625	106.9678	(0.844)	0.0000	0.0000	69,534
2016/01/05	R186	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	R186	04/02/2016	8.02	Put	Bond Future	12,772.6600	12.7727	12,208.2300	12.2082	(4.419)	0	0	0
2016/01/05	R186	04/02/2016	7.90	Call	Bond Future	0.0900	0.0001	0.1300	0.0001	44.444	0	0	680
2016/01/05	R186	04/02/2016	8.45	Call	Bond Future	5.4200	0.0054	7.8300	0.0078	44.465	0	0	350
2016/01/05	R186	04/02/2016	8.75	Call	Bond Future	31.7400	0.0317	44.2000	0.0442	39.256	0	0	0
2016/01/05	R186	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	R186	04/02/2016	7.50	Put	Bond Future	17,036.2000	17.0362	16,471.6500	16.4716	(3.314)	0	0	0
2016/01/05	R186	04/02/2016	8.83	Call	Bond Future	48.8100	0.0488	67.1600	0.0672	37.595	0	0	0
2016/01/05	R186	04/02/2016	8.65	Put	Bond Future	7,890.9200	7.8909	7,333.8600	7.3339	(7.060)	0	0	340

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2016/01/05	R186	04/02/2016	8.70	Put	Bond Future	7,519.9400	7.5199	6,965.1000	6.9651	(7.378)	0	0	5,000
2016/01/05	R186	04/02/2016	8.80	Put	Bond Future	6,788.7500	6.7888	6,240.1200	6.2401	(8.081)	0	0	5,000
2016/01/05	R186	04/02/2016	7.49	Put	Bond Future	17,120.2200	17.1202	16,555.6700	16.5557	(3.298)	0	0	0
2016/01/05	R186	04/02/2016	8.85	Put	Bond Future	6,429.4500	6.4295	5,885.0300	5.8850	(8.468)	0	0	0
2016/01/05	R186	04/02/2016	7.51	Put	Bond Future	16,952.2600	16.9523	16,387.7100	16.3877	(3.330)	0	0	0
2016/01/05	R186	04/02/2016	8.02	Call	Bond Future	0.2400	0.0002	0.3600	0.0004	50.000	0	0	700
2016/01/05	R186	04/02/2016	8.40	Call	Bond Future	3.9100	0.0039	5.6800	0.0057	45.269	0	0	680
2016/01/05	R186	04/02/2016	7.90	Put	Bond Future	13,738.3800	13.7384	13,173.8700	13.1739	(4.109)	0	0	0
2016/01/05	R186	04/02/2016	8.45	Put	Bond Future	9,403.0200	9.4030	8,840.8800	8.8409	(5.978)	0	0	0
2016/01/05	R186	04/02/2016	9.20	Put	Bond Future	4,081.9100	4.0819	3,595.8700	3.5959	(11.907)	0	0	700
2016/01/05	R186	04/02/2016	8.75	Put	Bond Future	7,152.3200	7.1523	6,600.2300	6.6002	(7.719)	0	0	11,695
2016/01/05	R186	04/02/2016	8.65	Call	Bond Future	18.2600	0.0183	25.7500	0.0258	41.019	0	0	0
2016/01/05	R186	04/02/2016	8.85	Call	Bond Future	54.1300	0.0541	74.2600	0.0743	37.188	0	0	0
2016/01/05	R186	04/02/2016	8.70	Call	Bond Future	24.1800	0.0242	33.8900	0.0339	40.157	0	0	0
2016/01/05	R186	04/02/2016	8.80	Call	Bond Future	41.6500	0.0417	57.5700	0.0576	38.223	0	0	0
2016/01/05	R186	05/05/2016			Bond Future	9.8381	108.3233	9.7527	108.8969	(0.868)	0.0000	0.0000	0
2016/01/05	R186	05/05/2016	8.34	Call	Bond Future	217.5900	0.2176	258.4000	0.2584	18.755	0	0	0
2016/01/05	R186	05/05/2016	8.75	Put	Bond Future	8,157.2300	8.1572	7,667.4100	7.6674	(6.005)	0	0	1,900
2016/01/05	R186	05/05/2016	8.35	Call	Bond Future	222.5600	0.2226	264.1700	0.2642	18.696	0	0	0
2016/01/05	R186	05/05/2016	8.85	Put	Bond Future	7,535.3700	7.5354	7,059.8100	7.0598	(6.311)	0	0	5,350
2016/01/05	R186	05/05/2016	8.33	Call	Bond Future	212.7100	0.2127	252.7300	0.2527	18.814	0	0	0
2016/01/05	R186	05/05/2016	8.75	Call	Bond Future	513.5400	0.5135	597.3600	0.5974	16.322	0	0	0
2016/01/05	R186	05/05/2016	8.35	Put	Bond Future	10,868.3900	10.8684	10,336.3600	10.3364	(4.895)	0	0	0
2016/01/05	R186	05/05/2016	7.56	Put	Bond Future	16,931.2400	16.9312	16,364.3000	16.3643	(3.348)	0	0	0
2016/01/05	R186	05/05/2016	8.34	Put	Bond Future	10,939.8700	10.9399	10,407.0400	10.4070	(4.871)	0	0	0
2016/01/05	R186	05/05/2016	8.85	Call	Bond Future	625.5300	0.6255	723.6100	0.7236	15.680	0	0	0
2016/01/05	R186	05/05/2016	7.56	Call	Bond Future	28.3400	0.0283	35.0400	0.0350	23.641	0	0	0
2016/01/05	R186	05/05/2016	8.33	Put	Bond Future	11,011.5000	11.0115	10,477.8800	10.4779	(4.846)	0	0	0
2016/01/05	R186	04/08/2016	8.51	Put	Bond Future	10,464.2200	10.4642	9,969.5700	9.9696	(4.727)	0	0	0
2016/01/05	R186	04/08/2016			Bond Future	9.9172	105.1307	9.8287	105.7125	(0.892)	0.0000	0.0000	0
2016/01/05	R186	04/08/2016	8.50	Put	Bond Future	10,528.6200	10.5286	10,032.9100	10.0329	(4.708)	0	0	0
2016/01/05	R186	04/08/2016	8.51	Call	Bond Future	656.8600	0.6569	744.0100	0.7440	13.268	0	0	0
2016/01/05	R186	04/08/2016	8.49	Call	Bond Future	637.5200	0.6375	722.5700	0.7226	13.341	0	0	0
2016/01/05	R186	04/08/2016	8.50	Call	Bond Future	647.1400	0.6471	733.2300	0.7332	13.303	0	0	0
2016/01/05	R186	04/08/2016	8.49	Put	Bond Future	10,593.1800	10.5932	10,096.4300	10.0964	(4.689)	0	0	0
2016/01/05	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	R197	04/02/2016			Bond Future	289.6603	289.6603	289.6446	289.6446	(0.005)	0.0000	0.0000	714
2016/01/05	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	R197	04/02/2016	296.99	Put	Bond Future	7,329.6900	7.3297	7,345.4000	7.3454	0.214	0	0	0
2016/01/05	R197	04/02/2016	297.01	Put	Bond Future	7,349.6900	7.3497	7,365.4000	7.3654	0.214	0	0	0
2016/01/05	R197	04/02/2016	297.00	Put	Bond Future	7,339.6900	7.3397	7,355.4000	7.3554	0.214	0	0	0
2016/01/05	R197	05/05/2016			Bond Future	294.8385	294.8385	294.8199	294.8199	(0.006)	0.0000	0.0000	0
2016/01/05	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	R197	05/05/2016	299.99	Put	Bond Future	5,151.5300	5.1515	5,170.0700	5.1701	0.360	0	0	0
2016/01/05	R197	05/05/2016	300.01	Put	Bond Future	5,171.5300	5.1715	5,190.0700	5.1901	0.359	0	0	0
2016/01/05	R197	05/05/2016	300.00	Put	Bond Future	5,161.5300	5.1615	5,180.0700	5.1801	0.359	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
2016/01/05	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	R202	04/02/2016			Bond Future	235.5910	235.5910	235.5790	235.5790	(0.005)	0.0000	0.0000	42,944
2016/01/05	R202	04/02/2016	239.99	Put	Bond Future	4,399.0000	4.3990	4,410.9800	4.4110	0.272	0	0	0
2016/01/05	R202	04/02/2016	240.01	Put	Bond Future	4,419.0000	4.4190	4,430.9800	4.4310	0.271	0	0	0
2016/01/05	R202	04/02/2016	240.00	Put	Bond Future	4,409.0000	4.4090	4,420.9800	4.4210	0.272	0	0	0
2016/01/05	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	R202	05/05/2016	246.99	Put	Bond Future	7,187.3400	7.1873	7,201.5800	7.2016	0.198	0	0	0
2016/01/05	R202	05/05/2016			Bond Future	239.8027	239.8027	239.7884	239.7884	(0.006)	0.0000	0.0000	0
2016/01/05	R202	05/05/2016	247.01	Put	Bond Future	7,207.3400	7.2073	7,221.5800	7.2216	0.198	0	0	0
2016/01/05	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	R202	05/05/2016	247.00	Put	Bond Future	7,197.3400	7.1973	7,211.5800	7.2116	0.198	0	0	0
2016/01/05	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	R203	04/02/2016	7.25	Put	Bond Future	1,969.0400	1.9690	1,794.5800	1.7946	(8.860)	0	0	0
2016/01/05	R203	04/02/2016	7.26	Put	Bond Future	1,954.0600	1.9541	1,779.6200	1.7796	(8.927)	0	0	0
2016/01/05	R203	04/02/2016			Bond Future	8.5815	102.8334	8.4620	103.0079	(1.392)	0.0000	0.0000	16,689
2016/01/05	R203	04/02/2016	7.26	Call	Bond Future	0.0700	0.0001	0.1800	0.0002	157.143	0	0	0
2016/01/05	R203	04/02/2016	7.24	Call	Bond Future	0.0600	0.0001	0.1500	0.0002	150.000	0	0	0
2016/01/05	R203	04/02/2016	7.25	Call	Bond Future	0.0700	0.0001	0.1600	0.0002	128.571	0	0	0
2016/01/05	R203	04/02/2016	7.24	Put	Bond Future	1,984.0200	1.9840	1,809.5600	1.8096	(8.793)	0	0	0
2016/01/05	R203	05/05/2016	7.25	Put	Bond Future	1,999.7600	1.9998	1,830.3400	1.8303	(8.472)	0	0	0
2016/01/05	R203	05/05/2016			Bond Future	8.8269	100.5184	8.6847	100.6950	(1.611)	0.0000	0.0000	0
2016/01/05	R203	05/05/2016	7.26	Call	Bond Future	16.2800	0.0163	23.7000	0.0237	45.577	0	0	0
2016/01/05	R203	05/05/2016	7.24	Call	Bond Future	15.3700	0.0154	22.4300	0.0224	45.934	0	0	0
2016/01/05	R203	05/05/2016	7.25	Call	Bond Future	15.8200	0.0158	23.0600	0.0231	45.765	0	0	0
2016/01/05	R203	05/05/2016	7.26	Put	Bond Future	1,987.4700	1.9875	1,818.2300	1.8182	(8.515)	0	0	0
2016/01/05	R203	05/05/2016	7.24	Put	Bond Future	2,012.0700	2.0121	1,842.4700	1.8425	(8.429)	0	0	0
2016/01/05	R203	04/08/2016	7.26	Call	Bond Future	32.7400	0.0327	45.2600	0.0453	38.241	0	0	0
2016/01/05	R203	04/08/2016			Bond Future	9.0559	102.4790	8.8821	102.6562	(1.919)	0.0000	0.0000	0
2016/01/05	R203	04/08/2016	7.24	Call	Bond Future	31.4700	0.0315	43.5900	0.0436	38.513	0	0	0
2016/01/05	R203	04/08/2016	7.25	Call	Bond Future	32.1000	0.0321	44.4200	0.0444	38.380	0	0	0
2016/01/05	R203	04/08/2016	7.24	Put	Bond Future	1,906.6500	1.9066	1,741.5500	1.7416	(8.659)	0	0	0
2016/01/05	R203	04/08/2016	7.26	Put	Bond Future	1,886.9800	1.8870	1,722.2800	1.7223	(8.728)	0	0	0
2016/01/05	R203	04/08/2016	7.25	Put	Bond Future	1,896.8100	1.8968	1,731.9100	1.7319	(8.694)	0	0	0
2016/01/05	R204	04/02/2016	7.50	Call	Bond Future	0.1000	0.0001	0.2100	0.0002	110.000	0	0	0
2016/01/05	R204	04/02/2016			Bond Future	8.9983	98.6039	8.8877	98.8743	(1.230)	0.0000	0.0000	38,369
2016/01/05	R204	04/02/2016	7.51	Call	Bond Future	0.1100	0.0001	0.2300	0.0002	109.091	0	0	0
2016/01/05	R204	04/02/2016	7.49	Put	Bond Future	3,767.3300	3.7673	3,497.0400	3.4970	(7.175)	0	0	0
2016/01/05	R204	04/02/2016	7.51	Put	Bond Future	3,716.2300	3.7162	3,445.9600	3.4460	(7.273)	0	0	0
2016/01/05	R204	04/02/2016	7.49	Call	Bond Future	0.0900	0.0001	0.1900	0.0002	111.111	0	0	0
2016/01/05	R204	04/02/2016	7.50	Put	Bond Future	3,741.7800	3.7418	3,471.5000	3.4715	(7.223)	0	0	0
2016/01/05	R204	05/05/2016	7.75	Call	Bond Future	56.2100	0.0562	74.5000	0.0745	32.539	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
2016/01/05	R204	05/05/2016			Bond Future	9.1773	100.3832	9.0552	100.6575	(1.331)	0.0000	0.0000	0
2016/01/05	R204	05/05/2016	7.76	Call	Bond Future	57.6300	0.0576	76.3100	0.0763	32.414	0	0	0
2016/01/05	R204	05/05/2016	7.74	Put	Bond Future	3,345.0800	3.3451	3,088.7200	3.0887	(7.664)	0	0	0
2016/01/05	R204	05/05/2016	7.76	Put	Bond Future	3,301.1600	3.3012	3,045.5800	3.0456	(7.742)	0	0	0
2016/01/05	R204	05/05/2016	7.74	Call	Bond Future	54.8200	0.0548	72.7200	0.0727	32.652	0	0	0
2016/01/05	R204	05/05/2016	7.75	Put	Bond Future	3,323.1000	3.3231	3,067.1300	3.0671	(7.703)	0	0	0
2016/01/05	R204	04/08/2016			Bond Future	9.3361	98.2987	9.2009	98.5755	(1.449)	0.0000	0.0000	0
2016/01/05	R204	04/08/2016	7.74	Put	Bond Future	3,440.5100	3.4405	3,191.6800	3.1917	(7.232)	0	0	0
2016/01/05	R204	04/08/2016	7.76	Put	Bond Future	3,401.8300	3.4018	3,153.8200	3.1538	(7.290)	0	0	0
2016/01/05	R204	04/08/2016	7.75	Put	Bond Future	3,421.1600	3.4212	3,172.7300	3.1727	(7.262)	0	0	0
2016/01/05	R204	04/08/2016	7.74	Call	Bond Future	109.4500	0.1095	137.4200	0.1374	25.555	0	0	0
2016/01/05	R204	04/08/2016	7.75	Call	Bond Future	111.4100	0.1114	139.7800	0.1398	25.465	0	0	0
2016/01/05	R204	04/08/2016	7.76	Call	Bond Future	113.3900	0.1134	142.1800	0.1422	25.390	0	0	0
2016/01/05	R207	04/02/2016	7.27	Put	Bond Future	6,466.6500	6.4666	6,158.3200	6.1583	(4.768)	0	0	0
2016/01/05	R207	04/02/2016	7.49	Put	Bond Future	5,729.3700	5.7294	5,421.0600	5.4211	(5.381)	0	0	0
2016/01/05	R207	04/02/2016			Bond Future	9.2704	93.9563	9.1713	94.2647	(1.070)	0.0000	0.0000	46,608
2016/01/05	R207	04/02/2016	7.51	Put	Bond Future	5,662.6700	5.6627	5,354.3700	5.3544	(5.444)	0	0	0
2016/01/05	R207	04/02/2016	7.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	43
2016/01/05	R207	04/02/2016	7.50	Call	Bond Future	0.0200	0.0000	0.0400	0.0000	100.000	0	0	19
2016/01/05	R207	04/02/2016	7.51	Call	Bond Future	0.0200	0.0000	0.0500	0.0001	150.000	0	0	0
2016/01/05	R207	04/02/2016	7.49	Call	Bond Future	0.0200	0.0000	0.0400	0.0000	100.000	0	0	0
2016/01/05	R207	04/02/2016	7.50	Put	Bond Future	5,696.0100	5.6960	5,387.7000	5.3877	(5.413)	0	0	0
2016/01/05	R207	05/05/2016	7.86	Put	Bond Future	4,786.0200	4.7860	4,489.9100	4.4899	(6.187)	0	0	0
2016/01/05	R207	05/05/2016			Bond Future	9.4263	95.6518	9.3196	95.9647	(1.132)	0.0000	0.0000	0
2016/01/05	R207	05/05/2016	7.85	Put	Bond Future	4,815.6000	4.8156	4,519.1400	4.5191	(6.156)	0	0	0
2016/01/05	R207	05/05/2016	7.56	Put	Bond Future	5,690.6400	5.6906	5,386.1600	5.3862	(5.351)	0	0	0
2016/01/05	R207	05/05/2016	7.84	Put	Bond Future	4,845.2300	4.8452	4,548.4100	4.5484	(6.126)	0	0	0
2016/01/05	R207	05/05/2016	7.56	Call	Bond Future	27.7600	0.0278	36.2300	0.0362	30.512	0	0	43
2016/01/05	R207	05/05/2016	7.85	Call	Bond Future	59.6600	0.0597	76.1500	0.0762	27.640	0	0	0
2016/01/05	R207	05/05/2016	7.86	Call	Bond Future	61.1700	0.0612	78.0100	0.0780	27.530	0	0	0
2016/01/05	R207	05/05/2016	7.84	Call	Bond Future	58.1800	0.0582	74.3100	0.0743	27.724	0	0	0
2016/01/05	R207	04/08/2016			Bond Future	9.5632	93.8718	9.4483	94.1882	(1.201)	0.0000	0.0000	0
2016/01/05	R207	04/08/2016	7.99	Put	Bond Future	4,620.4900	4.6205	4,338.6900	4.3387	(6.099)	0	0	0
2016/01/05	R207	04/08/2016	8.01	Put	Bond Future	4,568.1600	4.5682	4,287.3300	4.2873	(6.148)	0	0	0
2016/01/05	R207	04/08/2016	8.00	Put	Bond Future	4,594.3100	4.5943	4,312.9900	4.3130	(6.123)	0	0	0
2016/01/05	R207	04/08/2016	8.01	Call	Bond Future	176.6000	0.1766	212.1100	0.2121	20.108	0	0	0
2016/01/05	R207	04/08/2016	7.99	Call	Bond Future	170.7500	0.1707	205.2900	0.2053	20.228	0	0	0
2016/01/05	R207	04/08/2016	8.00	Call	Bond Future	173.6600	0.1737	208.6800	0.2087	20.166	0	0	0
2016/01/05	R208	04/02/2016			Bond Future	9.4279	91.7061	9.3293	92.0749	(1.045)	0.0000	0.0000	41,032
2016/01/05	R208	04/02/2016	7.74	Put	Bond Future	6,582.4500	6.5825	6,213.6500	6.2137	(5.603)	0	0	0
2016/01/05	R208	04/02/2016	7.76	Put	Bond Future	6,501.1000	6.5011	6,132.3100	6.1323	(5.673)	0	0	0
2016/01/05	R208	04/02/2016	7.75	Put	Bond Future	6,541.7600	6.5418	6,172.9600	6.1730	(5.638)	0	0	0
2016/01/05	R208	04/02/2016	7.76	Call	Bond Future	0.1200	0.0001	0.2100	0.0002	75.000	0	0	0
2016/01/05	R208	04/02/2016	7.74	Call	Bond Future	0.1000	0.0001	0.1800	0.0002	80.000	0	0	0
2016/01/05	R208	04/02/2016	7.75	Call	Bond Future	0.1100	0.0001	0.1900	0.0002	72.727	0	0	0
2016/01/05	R208	05/05/2016	7.99	Call	Bond Future	83.7100	0.0837	105.3700	0.1054	25.875	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
2016/01/05	R208	05/05/2016	8.00	Put	Bond Future	5,874.5000	5.8745	5,522.0400	5.5220	(6.000)	0	0	0
2016/01/05	R208	05/05/2016			Bond Future	9.5567	89.9593	9.4523	90.3338	(1.092)	0.0000	0.0000	0
2016/01/05	R208	05/05/2016	8.00	Call	Bond Future	85.7500	0.0857	107.8600	0.1079	25.784	0	0	0
2016/01/05	R208	05/05/2016	8.01	Call	Bond Future	87.8400	0.0878	110.4000	0.1104	25.683	0	0	0
2016/01/05	R208	05/05/2016	7.99	Put	Bond Future	5,911.0900	5.9111	5,558.1800	5.5582	(5.970)	0	0	0
2016/01/05	R208	05/05/2016	8.01	Put	Bond Future	5,837.9700	5.8380	5,485.9600	5.4860	(6.030)	0	0	0
2016/01/05	R208	04/08/2016	8.01	Put	Bond Future	6,105.2000	6.1052	5,764.5700	5.7646	(5.579)	0	0	0
2016/01/05	R208	04/08/2016			Bond Future	9.6677	91.7140	9.5573	92.0933	(1.143)	0.0000	0.0000	0
2016/01/05	R208	04/08/2016	8.00	Put	Bond Future	6,138.8700	6.1389	5,797.7100	5.7977	(5.557)	0	0	0
2016/01/05	R208	04/08/2016	7.99	Call	Bond Future	194.8700	0.1949	232.4900	0.2325	19.305	0	0	0
2016/01/05	R208	04/08/2016	8.00	Call	Bond Future	198.1800	0.1982	236.3300	0.2363	19.250	0	0	0
2016/01/05	R208	04/08/2016	8.01	Call	Bond Future	201.5400	0.2015	240.2200	0.2402	19.192	0	0	0
2016/01/05	R208	04/08/2016	7.99	Put	Bond Future	6,172.6000	6.1726	5,830.9100	5.8309	(5.536)	0	0	0
2016/01/05	R209	04/02/2016	8.74	Call	Bond Future	2.2600	0.0023	2.9100	0.0029	28.761	0	0	0
2016/01/05	R209	04/02/2016	8.75	Put	Bond Future	10,054.2200	10.0542	9,640.1500	9.6401	(4.118)	0	0	0
2016/01/05	R209	04/02/2016			Bond Future	10.2042	68.7094	10.1376	69.1242	(0.653)	0.0000	0.0000	41,344
2016/01/05	R209	04/02/2016	8.75	Call	Bond Future	2.4200	0.0024	3.1200	0.0031	28.926	0	0	0
2016/01/05	R209	04/02/2016	8.76	Call	Bond Future	2.5900	0.0026	3.3400	0.0033	28.958	0	0	0
2016/01/05	R209	04/02/2016	9.52	Put	Bond Future	4,617.8900	4.6179	4,239.0900	4.2391	(8.203)	0	0	2,200
2016/01/05	R209	04/02/2016	8.74	Put	Bond Future	10,131.0400	10.1310	9,716.9200	9.7169	(4.088)	0	0	0
2016/01/05	R209	04/02/2016	8.76	Put	Bond Future	9,977.5200	9.9775	9,563.5000	9.5635	(4.150)	0	0	0
2016/01/05	R209	04/02/2016	9.52	Call	Bond Future	158.6600	0.1587	194.6300	0.1946	22.671	0	0	0
2016/01/05	R209	05/05/2016			Bond Future	10.2809	66.7996	10.2124	67.2211	(0.667)	0.0000	0.0000	0
2016/01/05	R209	05/05/2016	9.00	Call	Bond Future	375.3500	0.3753	422.8500	0.4228	12.655	0	0	6,700
2016/01/05	R209	05/05/2016	8.25	Put	Bond Future	14,551.0600	14.5511	14,139.7700	14.1398	(2.827)	0	0	0
2016/01/05	R209	05/05/2016	8.99	Put	Bond Future	9,062.2600	9.0623	8,687.4000	8.6874	(4.136)	0	0	0
2016/01/05	R209	05/05/2016	9.01	Put	Bond Future	8,929.4900	8.9295	8,556.2300	8.5562	(4.180)	0	0	0
2016/01/05	R209	05/05/2016	9.00	Put	Bond Future	8,995.7600	8.9958	8,621.7000	8.6217	(4.158)	0	0	0
2016/01/05	R209	05/05/2016	9.01	Call	Bond Future	382.9000	0.3829	431.2000	0.4312	12.614	0	0	0
2016/01/05	R209	05/05/2016	8.25	Call	Bond Future	65.4700	0.0655	75.7400	0.0757	15.687	0	0	6,700
2016/01/05	R209	05/05/2016	8.99	Call	Bond Future	367.9200	0.3679	414.6200	0.4146	12.693	0	0	0
2016/01/05	R209	04/08/2016	9.26	Call	Bond Future	1,072.4900	1.0725	1,168.1800	1.1682	8.922	0	0	0
2016/01/05	R209	04/08/2016			Bond Future	10.3469	68.1027	10.2766	68.5306	(0.680)	0.0000	0.0000	0
2016/01/05	R209	04/08/2016	10.60	Call	Bond Future	4,287.4300	4.2874	4,537.4500	4.5375	5.831	0	0	6,000
2016/01/05	R209	04/08/2016	9.60	Put	Bond Future	6,422.4000	6.4224	6,126.6700	6.1267	(4.605)	0	0	0
2016/01/05	R209	04/08/2016	9.24	Call	Bond Future	1,044.3700	1.0444	1,138.1000	1.1381	8.975	0	0	0
2016/01/05	R209	04/08/2016	9.25	Call	Bond Future	1,057.9700	1.0580	1,152.6700	1.1527	8.951	0	0	0
2016/01/05	R209	04/08/2016	10.60	Put	Bond Future	2,782.6800	2.7827	2,604.8300	2.6048	(6.391)	0	0	0
2016/01/05	R209	04/08/2016	9.24	Put	Bond Future	8,312.0000	8.3120	7,977.8600	7.9779	(4.020)	0	0	0
2016/01/05	R209	04/08/2016	9.26	Put	Bond Future	8,198.1200	8.1981	7,865.9400	7.8659	(4.052)	0	0	0
2016/01/05	R209	04/08/2016	9.60	Call	Bond Future	1,648.0500	1.6481	1,780.1900	1.7802	8.018	0	0	6,000
2016/01/05	R209	04/08/2016	9.25	Put	Bond Future	8,254.5500	8.2546	7,921.3800	7.9214	(4.036)	0	0	0
2016/01/05	R210	04/02/2016	184.99	Put	Bond Future	4,366.7500	4.3668	4,376.5000	4.3765	0.223	0	0	0
2016/01/05	R210	04/02/2016			Bond Future	180.6233	180.6233	180.6135	180.6135	(0.005)	0.0000	0.0000	3,861
2016/01/05	R210	04/02/2016	185.01	Put	Bond Future	4,386.7500	4.3868	4,396.5000	4.3965	0.222	0	0	0
2016/01/05	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/05	R210	04/02/2016	185.00	Put	Bond Future	4,376.7500	4.3768	4,386.5000	4.3865	0.223	0	0	0
2016/01/05	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	R210	05/05/2016			Bond Future	181.6848	181.6848	181.6733	181.6733	(0.006)	0.0000	0.0000	0
2016/01/05	R210	05/05/2016	184.99	Put	Bond Future	3,305.1800	3.3052	3,316.7400	3.3167	0.350	0	0	0
2016/01/05	R210	05/05/2016	185.00	Put	Bond Future	3,315.1800	3.3152	3,326.7400	3.3267	0.349	0	0	0
2016/01/05	R210	05/05/2016	185.01	Put	Bond Future	3,325.1800	3.3252	3,336.7400	3.3367	0.348	0	0	0
2016/01/05	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	R211	04/02/2016			Bond Future	134.5920	134.5920	134.5852	134.5852	(0.005)	0.0000	0.0000	720
2016/01/05	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	R211	04/02/2016	138.99	Put	Bond Future	4,397.9600	4.3980	4,404.8100	4.4048	0.156	0	0	0
2016/01/05	R211	04/02/2016	139.01	Put	Bond Future	4,417.9600	4.4180	4,424.8100	4.4248	0.155	0	0	0
2016/01/05	R211	04/02/2016	139.00	Put	Bond Future	4,407.9600	4.4080	4,414.8100	4.4148	0.155	0	0	0
2016/01/05	R211	05/05/2016	139.01	Put	Bond Future	2,011.8800	2.0119	2,020.0700	2.0201	0.407	0	0	0
2016/01/05	R211	05/05/2016			Bond Future	136.9981	136.9981	136.9899	136.9899	(0.006)	0.0000	0.0000	0
2016/01/05	R211	05/05/2016	139.00	Put	Bond Future	2,001.8800	2.0019	2,010.0700	2.0101	0.409	0	0	0
2016/01/05	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	R211	05/05/2016	138.99	Put	Bond Future	1,991.8800	1.9919	2,000.0700	2.0001	0.411	0	0	0
2016/01/05	R212	04/02/2016			Bond Future	140.0641	140.0641	140.0565	140.0565	(0.005)	0.0000	0.0000	1,569
2016/01/05	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	R212	04/02/2016	145.99	Put	Bond Future	5,925.9400	5.9259	5,933.5000	5.9335	0.128	0	0	0
2016/01/05	R212	04/02/2016	146.01	Put	Bond Future	5,945.9400	5.9459	5,953.5000	5.9535	0.127	0	0	0
2016/01/05	R212	04/02/2016	146.00	Put	Bond Future	5,935.9400	5.9359	5,943.5000	5.9435	0.127	0	0	0
2016/01/05	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	R212	05/05/2016			Bond Future	142.5679	142.5679	142.5590	142.5590	(0.006)	0.0000	0.0000	0
2016/01/05	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	R212	05/05/2016	144.99	Put	Bond Future	2,422.0700	2.4221	2,431.0000	2.4310	0.369	0	0	0
2016/01/05	R212	05/05/2016	145.01	Put	Bond Future	2,442.0700	2.4421	2,451.0000	2.4510	0.366	0	0	0
2016/01/05	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	R212	05/05/2016	145.00	Put	Bond Future	2,432.0700	2.4321	2,441.0000	2.4410	0.367	0	0	0
2016/01/05	R213	04/02/2016			Bond Future	10.1589	79.0261	10.0769	79.5421	(0.807)	0.0000	0.0000	47,964
2016/01/05	R213	04/02/2016	8.75	Call	Bond Future	3.3900	0.0034	4.8200	0.0048	42.183	0	0	0
2016/01/05	R213	04/02/2016	8.74	Put	Bond Future	9,687.2800	9.6873	9,172.6200	9.1726	(5.313)	0	0	0
2016/01/05	R213	04/02/2016	8.76	Put	Bond Future	9,539.3300	9.5393	9,024.8500	9.0249	(5.393)	0	0	0
2016/01/05	R213	04/02/2016	8.75	Put	Bond Future	9,613.2500	9.6133	9,098.6800	9.0987	(5.353)	0	0	0
2016/01/05	R213	04/02/2016	8.76	Call	Bond Future	3.6200	0.0036	5.1400	0.0051	41.989	0	0	0
2016/01/05	R213	04/02/2016	8.74	Call	Bond Future	3.1800	0.0032	4.5200	0.0045	42.138	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/05	R213	05/05/2016	8.74	Put	Bond Future	10,381.9100	10.3819	9,898.8800	9.8989	(4.653)	0	0	0
2016/01/05	R213	05/05/2016	8.76	Put	Bond Future	10,244.9200	10.2449	9,763.4400	9.7634	(4.700)	0	0	0
2016/01/05	R213	05/05/2016			Bond Future	10.2419	76.9023	10.1573	77.4268	(0.826)	0.0000	0.0000	0
2016/01/05	R213	05/05/2016	8.75	Put	Bond Future	10,313.3200	10.3133	9,831.0600	9.8311	(4.676)	0	0	0
2016/01/05	R213	05/05/2016	8.74	Call	Bond Future	237.8800	0.2379	279.3400	0.2793	17.429	0	0	0
2016/01/05	R213	05/05/2016	8.75	Call	Bond Future	243.0400	0.2430	285.2700	0.2853	17.376	0	0	0
2016/01/05	R213	05/05/2016	8.76	Call	Bond Future	248.3000	0.2483	291.3100	0.2913	17.322	0	0	0
2016/01/05	R213	04/08/2016			Bond Future	10.3129	78.4021	10.2259	78.9346	(0.844)	0.0000	0.0000	0
2016/01/05	R213	04/08/2016	8.99	Put	Bond Future	9,492.7800	9.4928	9,054.3800	9.0544	(4.618)	0	0	0
2016/01/05	R213	04/08/2016	9.01	Put	Bond Future	9,372.5600	9.3726	8,936.2600	8.9363	(4.655)	0	0	0
2016/01/05	R213	04/08/2016	9.00	Put	Bond Future	9,432.5700	9.4326	8,995.2200	8.9952	(4.637)	0	0	0
2016/01/05	R213	04/08/2016	9.01	Call	Bond Future	803.5300	0.8035	899.7500	0.8997	11.975	0	0	0
2016/01/05	R213	04/08/2016	8.99	Call	Bond Future	781.6900	0.7817	875.8100	0.8758	12.041	0	0	0
2016/01/05	R213	04/08/2016	9.00	Call	Bond Future	792.5500	0.7925	887.7200	0.8877	12.008	0	0	0
2016/01/05	R214	04/02/2016			Bond Future	10.3158	68.8879	10.2440	69.3446	(0.696)	0.0000	0.0000	29,967
2016/01/05	R214	04/02/2016	7.99	Put	Bond Future	17,986.1600	17.9862	17,529.5200	17.5295	(2.539)	0	0	0
2016/01/05	R214	04/02/2016	9.45	Call	Bond Future	74.0200	0.0740	94.1500	0.0941	27.195	0	0	0
2016/01/05	R214	04/02/2016	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	R214	04/02/2016	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	R214	04/02/2016	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/05	R214	04/02/2016	9.35	Call	Bond Future	45.7000	0.0457	58.6500	0.0587	28.337	0	0	0
2016/01/05	R214	04/02/2016	9.45	Put	Bond Future	5,959.5400	5.9595	5,523.0300	5.5230	(7.325)	0	0	25
2016/01/05	R214	04/02/2016	8.01	Put	Bond Future	17,798.8300	17.7988	17,342.1900	17.3422	(2.566)	0	0	0
2016/01/05	R214	04/02/2016	9.35	Put	Bond Future	6,667.1900	6.6672	6,223.5000	6.2235	(6.655)	0	0	25
2016/01/05	R214	04/02/2016	8.00	Put	Bond Future	17,892.4100	17.8924	17,435.7700	17.4358	(2.552)	0	0	0
2016/01/05	R214	05/05/2016	9.01	Call	Bond Future	319.3600	0.3194	364.2200	0.3642	14.047	0	0	0
2016/01/05	R214	05/05/2016	9.30	Put	Bond Future	8,030.1600	8.0302	7,638.4200	7.6384	(4.878)	0	0	0
2016/01/05	R214	05/05/2016			Bond Future	10.3909	66.8348	10.3171	67.2990	(0.711)	0.0000	0.0000	4,680
2016/01/05	R214	05/05/2016	8.99	Call	Bond Future	306.2200	0.3062	349.4900	0.3495	14.130	0	0	0
2016/01/05	R214	05/05/2016	9.00	Call	Bond Future	312.7300	0.3127	356.7900	0.3568	14.089	0	0	0
2016/01/05	R214	05/05/2016	8.99	Put	Bond Future	10,148.6600	10.1487	9,727.7600	9.7278	(4.147)	0	0	0
2016/01/05	R214	05/05/2016	9.01	Put	Bond Future	10,004.5000	10.0045	9,585.1900	9.5852	(4.191)	0	0	0
2016/01/05	R214	05/05/2016	9.30	Call	Bond Future	567.2600	0.5673	639.6900	0.6397	12.768	0	0	0
2016/01/05	R214	05/05/2016	9.00	Put	Bond Future	10,076.4500	10.0764	9,656.3400	9.6563	(4.169)	0	0	0
2016/01/05	R214	04/08/2016	11.30	Call	Bond Future	6,553.4500	6.5535	6,893.9900	6.8940	5.196	0	0	6,300
2016/01/05	R214	04/08/2016	9.24	Call	Bond Future	942.4200	0.9424	1,035.8100	1.0358	9.910	0	0	0
2016/01/05	R214	04/08/2016	9.25	Put	Bond Future	9,188.0700	9.1881	8,811.1500	8.8112	(4.102)	0	0	0
2016/01/05	R214	04/08/2016			Bond Future	10.4555	68.1383	10.3797	68.6096	(0.725)	0.0000	0.0000	0
2016/01/05	R214	04/08/2016	9.30	Call	Bond Future	1,024.8300	1.0248	1,124.5300	1.1245	9.728	0	0	1,300
2016/01/05	R214	04/08/2016	8.55	Put	Bond Future	14,153.2500	14.1533	13,720.6200	13.7206	(3.057)	0	0	0
2016/01/05	R214	04/08/2016	11.30	Put	Bond Future	1,665.9300	1.6659	1,535.1500	1.5351	(7.850)	0	0	0
2016/01/05	R214	04/08/2016	9.25	Call	Bond Future	955.2300	0.9552	1,049.6300	1.0496	9.882	0	0	0
2016/01/05	R214	04/08/2016	10.30	Put	Bond Future	4,135.7600	4.1358	3,888.8300	3.8888	(5.971)	0	0	0
2016/01/05	R214	04/08/2016	9.26	Call	Bond Future	968.9100	0.9689	1,064.3600	1.0644	9.851	0	0	0
2016/01/05	R214	04/08/2016	9.30	Put	Bond Future	8,882.7200	8.8827	8,511.1000	8.5111	(4.184)	0	0	0
2016/01/05	R214	04/08/2016	8.55	Call	Bond Future	325.6400	0.3256	364.3300	0.3643	11.881	0	0	1,300
2016/01/05	R214	04/08/2016	9.24	Put	Bond Future	9,250.6300	9.2506	8,872.7000	8.8727	(4.085)	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
2016/01/05	R214	04/08/2016	10.30	Call	Bond Future	3,162.4500	3.1625	3,386.8400	3.3868	7.095	0	0	6,300
2016/01/05	R214	04/08/2016	9.26	Put	Bond Future	9,126.5100	9.1265	8,750.6400	8.7506	(4.118)	0	0	0
2016/01/05	R248	04/02/2016	8.99	Put	Bond Future	12,522.0100	12.5220	11,945.1800	11.9452	(4.607)	0	0	0
2016/01/05	R248	04/02/2016	9.55	Put	Bond Future	7,187.4800	7.1875	6,639.7900	6.6398	(7.620)	0	0	75
2016/01/05	R248	04/02/2016			Bond Future	10.3719	88.8796	10.3001	89.4581	(0.693)	0.0000	0.0000	60,433
2016/01/05	R248	04/02/2016	9.00	Put	Bond Future	12,420.1600	12.4202	11,843.4400	11.8434	(4.643)	0	0	0
2016/01/05	R248	04/02/2016	9.01	Put	Bond Future	12,318.5200	12.3185	11,741.9100	11.7419	(4.681)	0	0	0
2016/01/05	R248	04/02/2016	8.99	Call	Bond Future	5.2200	0.0052	6.8800	0.0069	31.801	0	0	0
2016/01/05	R248	04/02/2016	9.00	Call	Bond Future	5.5800	0.0056	7.3500	0.0074	31.720	0	0	0
2016/01/05	R248	04/02/2016	9.45	Put	Bond Future	8,075.8600	8.0759	7,517.4100	7.5174	(6.915)	0	0	75
2016/01/05	R248	04/02/2016	9.01	Call	Bond Future	5.9600	0.0060	7.8400	0.0078	31.544	0	0	0
2016/01/05	R248	04/02/2016	9.45	Call	Bond Future	72.6400	0.0726	92.6800	0.0927	27.588	0	0	0
2016/01/05	R248	04/02/2016	9.55	Call	Bond Future	116.7400	0.1167	147.5400	0.1475	26.383	0	0	0
2016/01/05	R248	05/05/2016			Bond Future	10.4499	86.0462	10.3759	86.6342	(0.708)	0.0000	0.0000	0
2016/01/05	R248	05/05/2016	8.99	Put	Bond Future	13,469.1300	13.4691	12,930.1100	12.9301	(4.002)	0	0	0
2016/01/05	R248	05/05/2016	9.01	Put	Bond Future	13,280.3800	13.2804	12,743.2300	12.7432	(4.045)	0	0	0
2016/01/05	R248	05/05/2016	9.00	Put	Bond Future	13,374.6000	13.3746	12,836.5100	12.8365	(4.023)	0	0	0
2016/01/05	R248	05/05/2016	8.99	Call	Bond Future	342.2800	0.3423	391.2700	0.3913	14.313	0	0	0
2016/01/05	R248	05/05/2016	9.00	Call	Bond Future	349.8400	0.3498	399.7600	0.3998	14.269	0	0	0
2016/01/05	R248	05/05/2016	9.01	Call	Bond Future	357.5200	0.3575	408.3800	0.4084	14.226	0	0	0
2016/01/05	R248	04/08/2016			Bond Future	10.5174	87.7245	10.4413	88.3215	(0.723)	0.0000	0.0000	0
2016/01/05	R248	04/08/2016	9.25	Call	Bond Future	1,114.2900	1.1143	1,225.8300	1.2258	10.010	0	0	0
2016/01/05	R248	04/08/2016	9.24	Put	Bond Future	12,246.3300	12.2463	11,759.6700	11.7597	(3.974)	0	0	0
2016/01/05	R248	04/08/2016	9.26	Put	Bond Future	12,082.7000	12.0827	11,598.5200	11.5985	(4.007)	0	0	0
2016/01/05	R248	04/08/2016	9.25	Put	Bond Future	12,164.3500	12.1643	11,678.9200	11.6789	(3.991)	0	0	0
2016/01/05	R248	04/08/2016	9.26	Call	Bond Future	1,129.8700	1.1299	1,242.6600	1.2427	9.983	0	0	0
2016/01/05	R248	04/08/2016	9.24	Call	Bond Future	1,098.8600	1.0989	1,209.1700	1.2092	10.039	0	0	0

Total

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