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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/01/2016 TO 07/01/2016

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
2016/01/07	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	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
2016/01/07	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	2025	04/02/2016	126.01	Put	Bond Future	4,435.6700	4.4357	4,442.2400	4.4422	0.148	0	0	0
2016/01/07	2025	04/02/2016			Bond Future	121.5743	121.5743	121.5678	121.5678	(0.005)	0.0000	0.0000	2,111
2016/01/07	2025	04/02/2016	126.00	Put	Bond Future	4,425.6700	4.4257	4,432.2400	4.4322	0.148	0	0	0
2016/01/07	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	2025	04/02/2016	125.99	Put	Bond Future	4,415.6700	4.4157	4,422.2400	4.4222	0.149	0	0	0
2016/01/07	2025	05/05/2016			Bond Future	123.7450	123.7450	123.7379	123.7379	(0.006)	0.0000	0.0000	0
2016/01/07	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	2025	05/05/2016	125.99	Put	Bond Future	2,245.0000	2.2450	2,252.0700	2.2521	0.315	0	0	0
2016/01/07	2025	05/05/2016	126.01	Put	Bond Future	2,265.0000	2.2650	2,272.0700	2.2721	0.312	0	0	0
2016/01/07	2025	05/05/2016	126.00	Put	Bond Future	2,255.0000	2.2550	2,262.0700	2.2621	0.314	0	0	0
2016/01/07	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	2030	04/02/2016			Bond Future	9.9680	85.5199	10.0529	84.9573	0.852	0.0000	0.0000	18,752
2016/01/07	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	2030	04/02/2016	8.74	Put	Bond Future	8,768.7500	8.7688	9,331.3700	9.3314	6.416	0	0	0
2016/01/07	2030	04/02/2016	8.76	Put	Bond Future	8,615.9700	8.6160	9,178.5900	9.1786	6.530	0	0	0
2016/01/07	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	2030	04/02/2016	8.75	Put	Bond Future	8,692.3100	8.6923	9,254.9300	9.2549	6.473	0	0	0
2016/01/07	2030	05/05/2016	8.99	Put	Bond Future	7,396.6600	7.3967	7,969.7700	7.9698	7.748	0	0	0
2016/01/07	2030	05/05/2016	9.01	Put	Bond Future	7,249.3700	7.2494	7,822.4800	7.8225	7.906	0	0	0
2016/01/07	2030	05/05/2016			Bond Future	10.0538	87.0609	10.1416	86.4878	0.874	0.0000	0.0000	0
2016/01/07	2030	05/05/2016	9.00	Put	Bond Future	7,322.9700	7.3230	7,896.0800	7.8961	7.826	0	0	0
2016/01/07	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	2032	04/02/2016			Bond Future	10.0576	88.6702	10.1425	88.0748	0.844	0.0000	0.0000	8,437
2016/01/07	2032	04/02/2016	8.69	Put	Bond Future	10,510.6000	10.5106	11,104.1800	11.1042	5.647	0	0	0
2016/01/07	2032	04/02/2016	8.71	Put	Bond Future	10,344.1700	10.3442	10,937.4900	10.9375	5.736	0	0	0
2016/01/07	2032	04/02/2016	9.20	Call	Bond Future	68.1900	0.0682	40.5500	0.0405	(40.534)	0	0	0
2016/01/07	2032	04/02/2016	8.70	Put	Bond Future	10,427.3300	10.4273	11,020.7800	11.0208	5.691	0	0	0
2016/01/07	2032	04/02/2016	9.30	Call	Bond Future	109.9400	0.1099	68.1400	0.0681	(38.021)	0	0	0
2016/01/07	2032	04/02/2016	8.71	Call	Bond Future	4.0200	0.0040	1.9000	0.0019	(52.736)	0	0	0
2016/01/07	2032	04/02/2016	9.20	Put	Bond Future	6,446.6900	6.4467	7,014.4900	7.0145	8.808	0	0	22
2016/01/07	2032	04/02/2016	8.69	Call	Bond Future	3.5100	0.0035	1.6500	0.0017	(52.991)	0	0	0
2016/01/07	2032	04/02/2016	8.70	Call	Bond Future	3.7600	0.0038	1.7700	0.0018	(52.926)	0	0	0

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2016/01/07	2032	04/02/2016	9.30	Put	Bond Future	5,709.3300	5.7093	6,262.9700	6.2630	9.697	0	0	22
2016/01/07	2032	05/05/2016			Bond Future	10.1408	86.1103	10.2286	85.5038	0.866	0.0000	0.0000	0
2016/01/07	2032	05/05/2016	8.99	Put	Bond Future	9,106.6300	9.1066	9,624.9000	9.6249	5.691	0	0	0
2016/01/07	2032	05/05/2016	9.01	Put	Bond Future	8,967.3000	8.9673	9,482.8000	9.4828	5.749	0	0	0
2016/01/07	2032	05/05/2016	9.00	Put	Bond Future	9,036.8400	9.0368	9,553.7300	9.5537	5.720	0	0	0
2016/01/07	2032	05/05/2016	9.01	Call	Bond Future	547.3100	0.5473	456.3000	0.4563	(16.629)	0	0	0
2016/01/07	2032	05/05/2016	8.99	Call	Bond Future	526.9400	0.5269	438.7000	0.4387	(16.746)	0	0	0
2016/01/07	2032	05/05/2016	9.00	Call	Bond Future	537.0500	0.5370	447.4300	0.4474	(16.687)	0	0	0
2016/01/07	2032	04/08/2016	9.01	Call	Bond Future	1,016.7500	1.0167	891.3900	0.8914	(12.329)	0	0	0
2016/01/07	2032	04/08/2016			Bond Future	10.2124	87.7859	10.3035	87.1655	0.892	0.0000	0.0000	0
2016/01/07	2032	04/08/2016	8.99	Call	Bond Future	989.6800	0.9897	866.9600	0.8670	(12.400)	0	0	0
2016/01/07	2032	04/08/2016	9.00	Call	Bond Future	1,003.1500	1.0031	879.1100	0.8791	(12.365)	0	0	0
2016/01/07	2032	04/08/2016	8.99	Put	Bond Future	10,010.0900	10.0101	10,507.8100	10.5078	4.972	0	0	0
2016/01/07	2032	04/08/2016	9.01	Put	Bond Future	9,878.5300	9.8785	10,373.6100	10.3736	5.012	0	0	0
2016/01/07	2032	04/08/2016	9.00	Put	Bond Future	9,944.1900	9.9442	10,440.5900	10.4406	4.992	0	0	0
2016/01/07	2033	04/02/2016	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	2033	04/02/2016			Bond Future	101.0168	101.0168	101.0119	101.0119	(0.005)	0.0000	0.0000	185
2016/01/07	2033	04/02/2016	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	2033	04/02/2016	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	2033	04/02/2016	102.40	Put	Bond Future	1,383.1600	1.3832	1,388.0900	1.3881	0.356	0	0	0
2016/01/07	2033	04/02/2016	102.39	Put	Bond Future	1,373.1600	1.3732	1,378.0900	1.3781	0.359	0	0	0
2016/01/07	2033	04/02/2016	102.41	Put	Bond Future	1,393.1600	1.3932	1,398.0900	1.3981	0.354	0	0	0
2016/01/07	2033	05/05/2016			Bond Future	101.8450	101.8450	101.8396	101.8396	(0.005)	0.0000	0.0000	0
2016/01/07	2033	05/05/2016	102.39	Put	Bond Future	545.0200	0.5450	550.3900	0.5504	0.985	0	0	0
2016/01/07	2033	05/05/2016	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	2033	05/05/2016	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	2033	05/05/2016	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	2033	05/05/2016	102.41	Put	Bond Future	565.0200	0.5650	570.3900	0.5704	0.950	0	0	0
2016/01/07	2033	05/05/2016	102.40	Put	Bond Future	555.0200	0.5550	560.3900	0.5604	0.968	0	0	0
2016/01/07	2037	04/02/2016	8.74	Call	Bond Future	2.4700	0.0025	1.0500	0.0011	(57.490)	0	0	0
2016/01/07	2037	04/02/2016	8.75	Put	Bond Future	12,040.7600	12.0408	12,755.8600	12.7559	5.939	0	0	0
2016/01/07	2037	04/02/2016	9.43	Call	Bond Future	128.7300	0.1287	76.8100	0.0768	(40.332)	0	0	0
2016/01/07	2037	04/02/2016			Bond Future	10.1765	85.7847	10.2715	85.0681	0.934	0.0000	0.0000	50,569
2016/01/07	2037	04/02/2016	8.75	Call	Bond Future	2.6500	0.0027	1.1300	0.0011	(57.358)	0	0	0
2016/01/07	2037	04/02/2016	8.76	Call	Bond Future	2.8400	0.0028	1.2200	0.0012	(57.042)	0	0	0
2016/01/07	2037	04/02/2016	9.30	Call	Bond Future	69.9100	0.0699	39.4300	0.0394	(43.599)	0	0	0
2016/01/07	2037	04/02/2016	8.74	Put	Bond Future	12,134.2000	12.1342	12,849.4000	12.8494	5.894	0	0	0
2016/01/07	2037	04/02/2016	9.43	Put	Bond Future	6,115.0300	6.1150	6,779.7300	6.7797	10.870	0	0	16
2016/01/07	2037	04/02/2016	8.76	Put	Bond Future	11,947.4600	11.9475	12,662.4600	12.6625	5.985	0	0	0
2016/01/07	2037	04/02/2016	9.30	Put	Bond Future	7,166.7400	7.1667	7,852.8800	7.8529	9.574	0	0	16
2016/01/07	2037	05/05/2016	9.00	Put	Bond Future	10,792.1500	10.7921	11,433.0400	11.4330	5.938	0	0	0
2016/01/07	2037	05/05/2016	8.99	Call	Bond Future	460.7400	0.4607	373.2000	0.3732	(19.000)	0	0	0
2016/01/07	2037	05/05/2016			Bond Future	10.2575	87.3305	10.3556	86.6006	0.957	0.0000	0.0000	0
2016/01/07	2037	05/05/2016	9.00	Call	Bond Future	470.0800	0.4701	381.0700	0.3811	(18.935)	0	0	0
2016/01/07	2037	05/05/2016	9.01	Call	Bond Future	479.5600	0.4796	389.0700	0.3891	(18.869)	0	0	0
2016/01/07	2037	05/05/2016	8.99	Put	Bond Future	10,872.6900	10.8727	11,515.0500	11.5151	5.908	0	0	0

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2016/01/07	2037	05/05/2016	9.01	Put	Bond Future	10,711.8800	10.7119	11,351.2900	11.3513	5.969	0	0	0
2016/01/07	2037	04/08/2016			Bond Future	10.3291	84.7700	10.4308	84.0238	0.984	0.0000	0.0000	0
2016/01/07	2037	04/08/2016	9.24	Put	Bond Future	10,010.9600	10.0110	10,586.7700	10.5868	5.752	0	0	0
2016/01/07	2037	04/08/2016	9.26	Put	Bond Future	9,873.3700	9.8734	10,445.6800	10.4457	5.797	0	0	0
2016/01/07	2037	04/08/2016	9.25	Put	Bond Future	9,941.5300	9.9415	10,515.6300	10.5156	5.775	0	0	0
2016/01/07	2037	04/08/2016	9.24	Call	Bond Future	1,303.4000	1.3034	1,133.0300	1.1330	(13.071)	0	0	0
2016/01/07	2037	04/08/2016	9.25	Call	Bond Future	1,320.2700	1.3203	1,148.1900	1.1482	(13.034)	0	0	0
2016/01/07	2037	04/08/2016	9.26	Call	Bond Future	1,338.2800	1.3383	1,164.4100	1.1644	(12.992)	0	0	0
2016/01/07	2038	04/02/2016			Bond Future	125.9184	125.9184	125.9121	125.9121	(0.005)	0.0000	0.0000	17,818
2016/01/07	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	2038	04/02/2016	130.99	Put	Bond Future	5,071.5800	5.0716	5,077.9300	5.0779	0.125	0	0	0
2016/01/07	2038	04/02/2016	131.01	Put	Bond Future	5,091.5800	5.0916	5,097.9300	5.0979	0.125	0	0	0
2016/01/07	2038	04/02/2016	131.00	Put	Bond Future	5,081.5800	5.0816	5,087.9300	5.0879	0.125	0	0	0
2016/01/07	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	2038	05/05/2016	131.01	Put	Bond Future	2,843.2300	2.8432	2,850.2700	2.8503	0.248	0	0	0
2016/01/07	2038	05/05/2016			Bond Future	128.1668	128.1668	128.1597	128.1597	(0.005)	0.0000	0.0000	0
2016/01/07	2038	05/05/2016	131.00	Put	Bond Future	2,833.2300	2.8332	2,840.2700	2.8403	0.248	0	0	0
2016/01/07	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	2038	05/05/2016	130.99	Put	Bond Future	2,823.2300	2.8232	2,830.2700	2.8303	0.249	0	0	0
2016/01/07	2040	04/02/2016	9.51	Put	Bond Future	6,532.2000	6.5322	7,310.3100	7.3103	11.912	0	0	0
2016/01/07	2040	04/02/2016			Bond Future	10.2618	89.0373	10.3669	88.2006	1.024	0.0000	0.0000	1,820
2016/01/07	2040	04/02/2016	9.50	Put	Bond Future	6,616.2200	6.6162	7,396.6200	7.3966	11.795	0	0	0
2016/01/07	2040	04/02/2016	9.49	Put	Bond Future	6,700.7900	6.7008	7,483.3600	7.4834	11.679	0	0	0
2016/01/07	2040	04/02/2016	9.50	Call	Bond Future	130.4000	0.1304	74.0700	0.0741	(43.198)	0	0	0
2016/01/07	2040	04/02/2016	9.51	Call	Bond Future	136.5600	0.1366	77.9400	0.0779	(42.926)	0	0	0
2016/01/07	2040	04/02/2016	9.49	Call	Bond Future	124.6400	0.1246	70.4800	0.0705	(43.453)	0	0	0
2016/01/07	2040	05/05/2016	9.50	Call	Bond Future	1,095.5300	1.0955	903.3100	0.9033	(17.546)	0	0	0
2016/01/07	2040	05/05/2016			Bond Future	10.3436	90.6418	10.4522	89.7895	1.050	0.0000	0.0000	0
2016/01/07	2040	05/05/2016	9.51	Call	Bond Future	1,114.4900	1.1145	919.7100	0.9197	(17.477)	0	0	0
2016/01/07	2040	05/05/2016	9.49	Call	Bond Future	1,076.9600	1.0770	887.2600	0.8873	(17.614)	0	0	0
2016/01/07	2040	05/05/2016	9.50	Put	Bond Future	8,219.2500	8.2192	8,879.3200	8.8793	8.031	0	0	0
2016/01/07	2040	05/05/2016	9.49	Put	Bond Future	8,290.7900	8.2908	8,953.3800	8.9534	7.992	0	0	0
2016/01/07	2040	05/05/2016	9.51	Put	Bond Future	8,148.2400	8.1482	8,805.7500	8.8058	8.069	0	0	0
2016/01/07	2040	04/08/2016			Bond Future	10.4164	87.8952	10.5288	87.0242	1.080	0.0000	0.0000	0
2016/01/07	2040	04/08/2016	9.49	Put	Bond Future	9,481.3400	9.4813	10,119.9500	10.1200	6.735	0	0	0
2016/01/07	2040	04/08/2016	9.50	Call	Bond Future	1,735.6400	1.7356	1,501.1000	1.5011	(13.513)	0	0	0
2016/01/07	2040	04/08/2016	9.51	Call	Bond Future	1,757.5100	1.7575	1,520.7600	1.5208	(13.471)	0	0	0
2016/01/07	2040	04/08/2016	9.49	Call	Bond Future	1,714.8300	1.7148	1,482.4500	1.4825	(13.551)	0	0	0
2016/01/07	2040	04/08/2016	9.51	Put	Bond Future	9,344.4700	9.3445	9,978.7100	9.9787	6.787	0	0	0
2016/01/07	2040	04/08/2016	9.50	Put	Bond Future	9,412.3100	9.4123	10,048.7600	10.0488	6.762	0	0	0
2016/01/07	2044	04/02/2016	8.99	Put	Bond Future	11,234.4300	11.2344	12,070.5100	12.0705	7.442	0	0	0
2016/01/07	2044	04/02/2016			Bond Future	10.2408	86.5447	10.3459	85.7037	1.026	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
2016/01/07	2044	04/02/2016	9.01	Put	Bond Future	11,036.7200	11.0367	11,872.1700	11.8722	7.570	0	0	0
2016/01/07	2044	04/02/2016	9.58	Put	Bond Future	5,836.8500	5.8368	6,595.8200	6.5958	13.003	0	0	0
2016/01/07	2044	04/02/2016	9.00	Put	Bond Future	11,135.4700	11.1355	11,971.2400	11.9712	7.505	0	0	0
2016/01/07	2044	04/02/2016	9.01	Call	Bond Future	10.0800	0.0101	4.4900	0.0045	(55.456)	0	0	0
2016/01/07	2044	04/02/2016	8.99	Call	Bond Future	8.8700	0.0089	3.9100	0.0039	(55.919)	0	0	0
2016/01/07	2044	04/02/2016	9.58	Call	Bond Future	201.7600	0.2018	119.6900	0.1197	(40.677)	0	0	0
2016/01/07	2044	04/02/2016	9.00	Call	Bond Future	9.4600	0.0095	4.1900	0.0042	(55.708)	0	0	0
2016/01/07	2044	05/05/2016	8.99	Put	Bond Future	12,269.4800	12.2695	13,035.5000	13.0355	6.243	0	0	0
2016/01/07	2044	05/05/2016			Bond Future	10.3192	88.1043	10.4278	87.2476	1.052	0.0000	0.0000	0
2016/01/07	2044	05/05/2016	9.01	Put	Bond Future	12,089.2900	12.0893	12,852.0800	12.8521	6.310	0	0	0
2016/01/07	2044	05/05/2016	9.00	Put	Bond Future	12,179.2200	12.1792	12,943.6400	12.9436	6.276	0	0	0
2016/01/07	2044	05/05/2016	9.01	Call	Bond Future	448.6400	0.4486	354.7500	0.3548	(20.928)	0	0	0
2016/01/07	2044	05/05/2016	8.99	Call	Bond Future	430.2700	0.4303	339.6100	0.3396	(21.070)	0	0	0
2016/01/07	2044	05/05/2016	9.00	Call	Bond Future	439.3800	0.4394	347.1200	0.3471	(20.998)	0	0	0
2016/01/07	2044	04/08/2016	9.50	Call	Bond Future	1,790.3700	1.7904	1,549.3600	1.5494	(13.461)	0	0	0
2016/01/07	2044	04/08/2016			Bond Future	10.3888	85.4336	10.5012	84.5582	1.082	0.0000	0.0000	0
2016/01/07	2044	04/08/2016	9.51	Call	Bond Future	1,813.1300	1.8131	1,569.8400	1.5698	(13.418)	0	0	0
2016/01/07	2044	04/08/2016	9.49	Put	Bond Future	9,380.7400	9.3807	10,017.3300	10.0173	6.786	0	0	0
2016/01/07	2044	04/08/2016	9.51	Put	Bond Future	9,242.9800	9.2430	9,875.0800	9.8751	6.839	0	0	0
2016/01/07	2044	04/08/2016	9.49	Call	Bond Future	1,768.8800	1.7689	1,530.0800	1.5301	(13.500)	0	0	0
2016/01/07	2044	04/08/2016	9.50	Put	Bond Future	9,311.1500	9.3112	9,945.5300	9.9455	6.813	0	0	0
2016/01/07	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	2046	04/02/2016			Bond Future	126.0530	126.0530	126.0468	126.0468	(0.005)	0.0000	0.0000	12,126
2016/01/07	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	2046	04/02/2016	127.99	Put	Bond Future	1,936.9900	1.9370	1,943.2000	1.9432	0.321	0	0	0
2016/01/07	2046	04/02/2016	128.01	Put	Bond Future	1,956.9900	1.9570	1,963.2000	1.9632	0.317	0	0	0
2016/01/07	2046	04/02/2016	128.00	Put	Bond Future	1,946.9900	1.9470	1,953.2000	1.9532	0.319	0	0	0
2016/01/07	2046	05/05/2016			Bond Future	126.8739	126.8739	126.8671	126.8671	(0.005)	0.0000	0.0000	0
2016/01/07	2046	05/05/2016	129.99	Put	Bond Future	3,116.1000	3.1161	3,122.9000	3.1229	0.218	0	0	0
2016/01/07	2046	05/05/2016	130.01	Put	Bond Future	3,136.1000	3.1361	3,142.9000	3.1429	0.217	0	0	0
2016/01/07	2046	05/05/2016	130.00	Put	Bond Future	3,126.1000	3.1261	3,132.9000	3.1329	0.218	0	0	0
2016/01/07	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	2050	04/02/2016			Bond Future	134.1824	134.1824	134.1760	134.1760	(0.005)	0.0000	0.0000	13,364
2016/01/07	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	2050	04/02/2016	137.99	Put	Bond Future	3,807.5800	3.8076	3,813.9800	3.8140	0.168	0	0	0
2016/01/07	2050	04/02/2016	138.01	Put	Bond Future	3,827.5800	3.8276	3,833.9800	3.8340	0.167	0	0	0
2016/01/07	2050	04/02/2016	138.00	Put	Bond Future	3,817.5800	3.8176	3,823.9800	3.8240	0.168	0	0	0
2016/01/07	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	2050	05/05/2016	138.00	Put	Bond Future	1,421.9500	1.4219	1,429.0400	1.4290	0.499	0	0	0
2016/01/07	2050	05/05/2016			Bond Future	136.5781	136.5781	136.5710	136.5710	(0.005)	0.0000	0.0000	0
2016/01/07	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/01/07	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	2050	05/05/2016	137.99	Put	Bond Future	1,411.9500	1.4119	1,419.0400	1.4190	0.502	0	0	0
2016/01/07	2050	05/05/2016	138.01	Put	Bond Future	1,431.9500	1.4319	1,439.0400	1.4390	0.495	0	0	0
2016/01/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	AL37	04/02/2016			Index Future	456.2010	456.2010	455.1760	455.1760	(0.225)	0.0000	0.0000	2
2016/01/07	AL37	05/05/2016			Index Future	464.4200	464.4200	463.3750	463.3750	(0.225)	0.0000	0.0000	0
2016/01/07	AL7T	04/02/2016			Index Future	520.2050	520.2050	518.1000	518.1000	(0.405)	0.0000	0.0000	0
2016/01/07	AL7T	05/05/2016			Index Future	529.5780	529.5780	527.4320	527.4320	(0.405)	0.0000	0.0000	0
2016/01/07	ALBI	04/02/2016			Index Future	472.1450	472.1450	469.5520	469.5520	(0.549)	0.0000	0.0000	652
2016/01/07	ALBI	05/05/2016			Index Future	480.6520	480.6520	478.0100	478.0100	(0.550)	0.0000	0.0000	0
2016/01/07	ALBI	04/08/2016			Index Future	489.9010	489.9010	487.1960	487.1960	(0.552)	0.0000	0.0000	0
2016/01/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/01/07	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/01/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/01/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/07	EL28	04/02/2016	128.99	Put	Bond Future	2,718.3800	2.7184	2,723.6400	2.7236	0.193	0	0	0
2016/01/07	EL28	04/02/2016			Bond Future	126.2716	126.2716	126.2664	126.2664	(0.004)	0.0000	0.0000	0
2016/01/07	EL28	04/02/2016	129.01	Put	Bond Future	2,738.3800	2.7384	2,743.6400	2.7436	0.192	0	0	0
2016/01/07	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	EL28	04/02/2016	129.00	Put	Bond Future	2,728.3800	2.7284	2,733.6400	2.7336	0.193	0	0	0
2016/01/07	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	EL28	05/05/2016			Bond Future	126.9508	126.9508	126.9451	126.9451	(0.005)	0.0000	0.0000	0
2016/01/07	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	EL28	05/05/2016	128.99	Put	Bond Future	2,039.1600	2.0392	2,044.9100	2.0449	0.282	0	0	0
2016/01/07	EL28	05/05/2016	129.01	Put	Bond Future	2,059.1600	2.0592	2,064.9100	2.0649	0.279	0	0	0
2016/01/07	EL28	05/05/2016	129.00	Put	Bond Future	2,049.1600	2.0492	2,054.9100	2.0549	0.281	0	0	0
2016/01/07	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	ES33	04/02/2016			Bond Future	10.9868	76.1098	11.0866	75.5075	0.908	0.0000	0.0000	8,710
2016/01/07	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	ES33	04/02/2016	9.99	Put	Bond Future	6,463.7700	6.4638	7,066.0800	7.0661	9.318	0	0	0
2016/01/07	ES33	04/02/2016	10.01	Put	Bond Future	6,325.6400	6.3256	6,927.9500	6.9279	9.522	0	0	0
2016/01/07	ES33	04/02/2016	10.00	Put	Bond Future	6,394.6600	6.3947	6,996.9700	6.9970	9.419	0	0	0
2016/01/07	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	ES33	05/05/2016			Bond Future	11.0960	73.6897	11.1993	73.0762	0.931	0.0000	0.0000	0
2016/01/07	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	ES33	05/05/2016	9.99	Put	Bond Future	7,101.2300	7.1012	7,714.6800	7.7147	8.639	0	0	0
2016/01/07	ES33	05/05/2016	10.01	Put	Bond Future	6,963.5900	6.9636	7,577.0400	7.5770	8.809	0	0	0
2016/01/07	ES33	05/05/2016	10.00	Put	Bond Future	7,032.3600	7.0324	7,645.8100	7.6458	8.723	0	0	0
2016/01/07	ES33	04/08/2016			Bond Future	11.1944	75.1235	11.3016	74.4963	0.958	0.0000	0.0000	0
2016/01/07	ES33	04/08/2016	10.24	Put	Bond Future	5,972.0600	5.9721	6,599.2300	6.5992	10.502	0	0	0
2016/01/07	ES33	04/08/2016	10.26	Put	Bond Future	5,839.3100	5.8393	6,466.4800	6.4665	10.740	0	0	0
2016/01/07	ES33	04/08/2016	10.25	Put	Bond Future	5,905.6400	5.9056	6,532.8100	6.5328	10.620	0	0	0
2016/01/07	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	ES42	04/02/2016			Bond Future	11.1152	80.3107	11.2201	79.6009	0.944	0.0000	0.0000	2,750
2016/01/07	ES42	05/05/2016			Bond Future	11.2241	77.4951	11.3328	76.7722	0.969	0.0000	0.0000	4,500
2016/01/07	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	GOVI	04/02/2016			GOVI	472.0500	472.0500	469.8070	469.8070	(0.475)	0.0000	0.0000	489
2016/01/07	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	GOVI	04/02/2016	511.99	Put	GOVI	399,400.0000	39.9400	421,830.0000	42.1830	5.616	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/07	GOVI	04/02/2016	512.01	Put	GOVI	399,600.0000		39.9600	422,030.0000	42.2030	5.613	0	0	0
2016/01/07	GOVI	04/02/2016	512.00	Put	GOVI	399,500.0000		39.9500	421,930.0000	42.1930	5.615	0	0	0
2016/01/07	GOVI	05/05/2016	518.01	Put	GOVI	374,550.0000		37.4550	397,400.0000	39.7400	6.101	0	0	0
2016/01/07	GOVI	05/05/2016			GOVI	480.5550		480.5550	478.2700	478.2700	(0.475)	0.0000	0.0000	146
2016/01/07	GOVI	05/05/2016	518.00	Put	GOVI	374,450.0000		37.4450	397,300.0000	39.7300	6.102	0	0	0
2016/01/07	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	GOVI	05/05/2016	517.99	Put	GOVI	374,350.0000		37.4350	397,200.0000	39.7200	6.104	0	0	0
2016/01/07	GOVI	04/08/2016	520.99	Put	GOVI	311,890.0000		31.1890	335,290.0000	33.5290	7.503	0	0	0
2016/01/07	GOVI	04/08/2016			GOVI	489.8010		489.8010	487.4610	487.4610	(0.478)	0.0000	0.0000	0
2016/01/07	GOVI	04/08/2016	521.01	Put	GOVI	312,090.0000		31.2090	335,490.0000	33.5490	7.498	0	0	0
2016/01/07	GOVI	04/08/2016	521.00	Put	GOVI	311,990.0000		31.1990	335,390.0000	33.5390	7.500	0	0	0
2016/01/07	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/01/07	IGOV	04/02/2016			Index Future	232.7430		232.7430	232.7310	232.7310	(0.005)	0.0000	0.0000	1,040
2016/01/07	IGOV	05/05/2016			Index Future	236.8990		236.8990	236.8860	236.8860	(0.005)	0.0000	0.0000	21
2016/01/07	IGOV	04/08/2016			Index Future	241.4510		241.4510	241.4330	241.4330	(0.007)	0.0000	0.0000	0
2016/01/07	ILBI	04/02/2016			Index Future	630.9030		630.9030	630.8750	630.8750	(0.004)	0.0000	0.0000	157
2016/01/07	ILBI	05/05/2016			Index Future	641.6500		641.6500	641.6200	641.6200	(0.005)	0.0000	0.0000	0
2016/01/07	IS01	19/12/2016			Interest Rate Swap	100.2559		100.2559	100.2977	100.2977	0.042	0.0000	0.0000	0
2016/01/07	IS01	16/03/2017			Interest Rate Swap	100.3860		100.3860	100.4390	100.4390	0.053	0.0000	0.0000	0
2016/01/07	IS02	18/12/2017			Interest Rate Swap	101.1280		101.1280	101.2190	101.2190	0.090	0.0000	0.0000	0
2016/01/07	IS02	16/03/2018			Interest Rate Swap	100.7190		100.7190	100.8278	100.8278	0.108	0.0000	0.0000	0
2016/01/07	IS05	17/12/2020			Interest Rate Swap	102.8677		102.8677	103.0902	103.0902	0.216	0.0000	0.0000	0
2016/01/07	IS05	16/03/2021			Interest Rate Swap	102.4918		102.4918	102.7276	102.7276	0.230	0.0000	0.0000	0
2016/01/07	IS10	17/12/2025			Interest Rate Swap	106.3411		106.3411	106.8249	106.8249	0.455	0.0000	0.0000	0
2016/01/07	IS10	16/03/2026			Interest Rate Swap	103.7334		103.7334	104.2309	104.2309	0.480	0.0000	0.0000	0
2016/01/07	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/01/07	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/01/07	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/01/07	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/01/07	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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2016/01/07	JBAF	17/02/2016			Jibar Tradeable Future	7.1000	92.9000	7.1000	92.9000	0.000	0.0000	0.0000	2,000
2016/01/07	JBAF	16/03/2016			Jibar Tradeable Future	7.2500	92.7500	7.2500	92.7500	0.000	0.0000	0.0000	0
2016/01/07	JBAF	20/04/2016			Jibar Tradeable Future	7.4600	92.5400	7.4600	92.5400	0.000	0.0000	0.0000	0
2016/01/07	JBAF	18/05/2016			Jibar Tradeable Future	7.6100	92.3900	7.6100	92.3900	0.000	0.0000	0.0000	0
2016/01/07	JBAF	15/06/2016			Jibar Tradeable Future	7.7300	92.2700	7.7300	92.2700	0.000	0.0000	0.0000	0
2016/01/07	JBAF	21/09/2016			Jibar Tradeable Future	8.1600	91.8400	8.1600	91.8400	0.000	0.0000	0.0000	0
2016/01/07	JBAF	21/12/2016			Jibar Tradeable Future	8.4900	91.5100	8.4900	91.5100	0.000	0.0000	0.0000	0
2016/01/07	JBAF	15/03/2017			Jibar Tradeable Future	8.7400	91.2600	8.7400	91.2600	0.000	0.0000	0.0000	0
2016/01/07	JBAF	21/06/2017			Jibar Tradeable Future	8.9700	91.0300	8.9700	91.0300	0.000	0.0000	0.0000	0
2016/01/07	JBAF	20/09/2017			Jibar Tradeable Future	9.1900	90.8100	9.1900	90.8100	0.000	0.0000	0.0000	0
2016/01/07	JBAF	20/12/2017			Jibar Tradeable Future	9.3900	90.6100	9.3900	90.6100	0.000	0.0000	0.0000	0
2016/01/07	R023	04/02/2016	8.01	Put	Bond Future	7,138.5800	7.1386	7,399.0000	7.3990	3.648	0	0	0
2016/01/07	R023	04/02/2016			Bond Future	9.4307	94.9430	9.4852	94.6821	0.578	0.0000	0.0000	16,317
2016/01/07	R023	04/02/2016	8.00	Put	Bond Future	7,191.1700	7.1912	7,451.6200	7.4516	3.622	0	0	0
2016/01/07	R023	04/02/2016	8.01	Call	Bond Future	1.0200	0.0010	0.5500	0.0006	(46.078)	0	0	0
2016/01/07	R023	04/02/2016	7.99	Call	Bond Future	0.8800	0.0009	0.4700	0.0005	(46.591)	0	0	0
2016/01/07	R023	04/02/2016	8.00	Call	Bond Future	0.9500	0.0010	0.5100	0.0005	(46.316)	0	0	0
2016/01/07	R023	04/02/2016	7.99	Put	Bond Future	7,243.8000	7.2438	7,504.2800	7.5043	3.596	0	0	0
2016/01/07	R023	05/05/2016			Bond Future	9.5294	92.7236	9.5867	92.4576	0.601	0.0000	0.0000	0
2016/01/07	R023	05/05/2016	8.24	Put	Bond Future	6,474.1600	6.4742	6,711.1200	6.7111	3.660	0	0	0
2016/01/07	R023	05/05/2016	8.26	Put	Bond Future	6,382.8000	6.3828	6,618.7300	6.6187	3.696	0	0	0
2016/01/07	R023	05/05/2016	8.24	Call	Bond Future	222.3000	0.2223	193.2400	0.1932	(13.072)	0	0	0
2016/01/07	R023	05/05/2016	8.25	Put	Bond Future	6,428.4200	6.4284	6,664.8700	6.6649	3.678	0	0	0
2016/01/07	R023	05/05/2016	8.25	Call	Bond Future	227.0600	0.2271	197.4900	0.1975	(13.023)	0	0	0
2016/01/07	R023	05/05/2016	8.26	Call	Bond Future	231.9100	0.2319	201.8200	0.2018	(12.975)	0	0	0
2016/01/07	R023	04/08/2016	8.24	Call	Bond Future	457.3900	0.4574	413.9400	0.4139	(9.500)	0	0	0
2016/01/07	R023	04/08/2016	8.25	Put	Bond Future	6,870.7100	6.8707	7,100.1800	7.1002	3.340	0	0	0
2016/01/07	R023	04/08/2016			Bond Future	9.6108	94.5272	9.6715	94.2537	0.632	0.0000	0.0000	0
2016/01/07	R023	04/08/2016	8.25	Call	Bond Future	464.2400	0.4642	420.2600	0.4203	(9.474)	0	0	0
2016/01/07	R023	04/08/2016	8.26	Call	Bond Future	471.1700	0.4712	426.6700	0.4267	(9.445)	0	0	0
2016/01/07	R023	04/08/2016	8.24	Put	Bond Future	6,912.9800	6.9130	7,142.9800	7.1430	3.327	0	0	0
2016/01/07	R023	04/08/2016	8.26	Put	Bond Future	6,828.5500	6.8286	7,057.5000	7.0575	3.353	0	0	0
2016/01/07	R186	04/02/2016	7.50	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/01/07	R186	04/02/2016	8.40	Put	Bond Future	8,575.6200	8.5756	9,055.2900	9.0553	5.593	0	0	0
2016/01/07	R186	04/02/2016	8.83	Put	Bond Future	5,404.7300	5.4047	5,854.6700	5.8547	8.325	0	0	33
2016/01/07	R186	04/02/2016	9.20	Call	Bond Future	458.7500	0.4588	340.3100	0.3403	(25.818)	0	0	0
2016/01/07	R186	04/02/2016			Bond Future	9.5683	107.6197	9.6381	107.1360	0.730	0.0000	0.0000	69,676
2016/01/07	R186	04/02/2016	7.51	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/01/07	R186	04/02/2016	8.02	Put	Bond Future	11,556.5500	11.5565	12,039.9300	12.0399	4.183	0	0	0
2016/01/07	R186	04/02/2016	7.90	Call	Bond Future	0.2200	0.0002	0.0900	0.0001	(59.091)	0	0	680
2016/01/07	R186	04/02/2016	8.45	Call	Bond Future	12.1400	0.0121	6.7700	0.0068	(44.234)	0	0	350
2016/01/07	R186	04/02/2016	8.75	Call	Bond Future	65.1000	0.0651	41.1900	0.0412	(36.728)	0	0	0
2016/01/07	R186	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	R186	04/02/2016	7.50	Put	Bond Future	15,819.7500	15.8197	16,303.4400	16.3034	3.058	0	0	0
2016/01/07	R186	04/02/2016	8.83	Call	Bond Future	97.3600	0.0974	63.6000	0.0636	(34.675)	0	0	0
2016/01/07	R186	04/02/2016	8.65	Put	Bond Future	6,694.8000	6.6948	7,163.3700	7.1634	6.999	0	0	340

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2016/01/07	R186	04/02/2016	8.70	Put	Bond Future	6,329.6600	6.3297	6,794.2400	6.7942	7.340	0	0	5,000
2016/01/07	R186	04/02/2016	8.80	Put	Bond Future	5,614.6000	5.6146	6,068.5400	6.0685	8.085	0	0	5,000
2016/01/07	R186	04/02/2016	7.49	Put	Bond Future	15,903.7600	15.9038	16,387.4600	16.3875	3.041	0	0	0
2016/01/07	R186	04/02/2016	8.85	Put	Bond Future	5,266.0800	5.2661	5,713.1400	5.7131	8.489	0	0	0
2016/01/07	R186	04/02/2016	7.51	Put	Bond Future	15,735.8100	15.7358	16,219.5000	16.2195	3.074	0	0	0
2016/01/07	R186	04/02/2016	8.02	Call	Bond Future	0.5900	0.0006	0.2700	0.0003	(54.237)	0	0	700
2016/01/07	R186	04/02/2016	8.40	Call	Bond Future	8.8700	0.0089	4.8400	0.0048	(45.434)	0	0	680
2016/01/07	R186	04/02/2016	7.90	Put	Bond Future	12,522.0500	12.5220	13,005.6200	13.0056	3.862	0	0	0
2016/01/07	R186	04/02/2016	8.45	Put	Bond Future	8,193.2800	8.1933	8,671.6100	8.6716	5.838	0	0	0
2016/01/07	R186	04/02/2016	9.20	Put	Bond Future	3,062.0000	3.0620	3,427.2600	3.4273	11.929	0	0	700
2016/01/07	R186	04/02/2016	8.75	Put	Bond Future	5,969.2200	5.9692	6,429.0100	6.4290	7.703	0	0	11,695
2016/01/07	R186	04/02/2016	8.65	Call	Bond Future	38.6000	0.0386	23.4700	0.0235	(39.197)	0	0	0
2016/01/07	R186	04/02/2016	8.85	Call	Bond Future	107.2200	0.1072	70.5800	0.0706	(34.173)	0	0	0
2016/01/07	R186	04/02/2016	8.70	Call	Bond Future	50.3600	0.0504	31.2400	0.0312	(37.967)	0	0	0
2016/01/07	R186	04/02/2016	8.80	Call	Bond Future	83.9600	0.0840	54.2000	0.0542	(35.445)	0	0	0
2016/01/07	R186	05/05/2016			Bond Future	9.6549	109.5588	9.7276	109.0658	0.753	0.0000	0.0000	0
2016/01/07	R186	05/05/2016	8.34	Call	Bond Future	313.0900	0.3131	262.8900	0.2629	(16.034)	0	0	0
2016/01/07	R186	05/05/2016	8.75	Put	Bond Future	7,115.1800	7.1152	7,511.1600	7.5112	5.565	0	0	1,900
2016/01/07	R186	05/05/2016	8.35	Call	Bond Future	319.9000	0.3199	268.7900	0.2688	(15.977)	0	0	0
2016/01/07	R186	05/05/2016	8.85	Put	Bond Future	6,525.4300	6.5254	6,906.5900	6.9066	5.841	0	0	5,350
2016/01/07	R186	05/05/2016	8.33	Call	Bond Future	306.4100	0.3064	257.0900	0.2571	(16.096)	0	0	0
2016/01/07	R186	05/05/2016	8.75	Call	Bond Future	706.9900	0.7070	609.9700	0.6100	(13.723)	0	0	0
2016/01/07	R186	05/05/2016	8.35	Put	Bond Future	9,730.2300	9.7302	10,172.1200	10.1721	4.541	0	0	0
2016/01/07	R186	05/05/2016	7.56	Put	Bond Future	15,711.8500	15.7118	16,195.5700	16.1956	3.079	0	0	0
2016/01/07	R186	05/05/2016	8.34	Put	Bond Future	9,799.8700	9.7999	10,242.6700	10.2427	4.518	0	0	0
2016/01/07	R186	05/05/2016	8.85	Call	Bond Future	851.0900	0.8511	739.2500	0.7392	(13.141)	0	0	0
2016/01/07	R186	05/05/2016	7.56	Call	Bond Future	44.4500	0.0445	35.1700	0.0352	(20.877)	0	0	0
2016/01/07	R186	05/05/2016	8.33	Put	Bond Future	9,869.7000	9.8697	10,313.3800	10.3134	4.495	0	0	0
2016/01/07	R186	04/08/2016	8.51	Put	Bond Future	9,409.9000	9.4099	9,819.9500	9.8200	4.358	0	0	0
2016/01/07	R186	04/08/2016			Bond Future	9.7273	106.3849	9.8034	105.8798	0.782	0.0000	0.0000	0
2016/01/07	R186	04/08/2016	8.50	Put	Bond Future	9,471.9300	9.4719	9,883.0400	9.8830	4.340	0	0	0
2016/01/07	R186	04/08/2016	8.51	Call	Bond Future	856.7500	0.8567	761.7100	0.7617	(11.093)	0	0	0
2016/01/07	R186	04/08/2016	8.49	Call	Bond Future	832.7000	0.8327	739.7800	0.7398	(11.159)	0	0	0
2016/01/07	R186	04/08/2016	8.50	Call	Bond Future	844.6600	0.8447	750.6800	0.7507	(11.126)	0	0	0
2016/01/07	R186	04/08/2016	8.49	Put	Bond Future	9,534.1500	9.5341	9,946.3200	9.9463	4.323	0	0	0
2016/01/07	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	R197	04/02/2016			Bond Future	289.5948	289.5948	289.5789	289.5789	(0.005)	0.0000	0.0000	714
2016/01/07	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	R197	04/02/2016	296.99	Put	Bond Future	7,395.1700	7.3952	7,411.0600	7.4111	0.215	0	0	0
2016/01/07	R197	04/02/2016	297.01	Put	Bond Future	7,415.1700	7.4152	7,431.0600	7.4311	0.214	0	0	0
2016/01/07	R197	04/02/2016	297.00	Put	Bond Future	7,405.1700	7.4052	7,421.0600	7.4211	0.215	0	0	0
2016/01/07	R197	05/05/2016			Bond Future	294.7654	294.7654	294.7482	294.7482	(0.006)	0.0000	0.0000	0
2016/01/07	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	R197	05/05/2016	299.99	Put	Bond Future	5,242.5700	5.2246	5,241.8000	5.2418	0.330	0	0	0
2016/01/07	R197	05/05/2016	300.01	Put	Bond Future	5,244.5700	5.2446	5,261.8000	5.2618	0.329	0	0	0
2016/01/07	R197	05/05/2016	300.00	Put	Bond Future	5,234.5700	5.2346	5,251.8000	5.2518	0.329	0	0	0

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2016/01/07	R197	05/05/2016	300.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/01/07	R197	05/05/2016	299.99	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2016/01/07	R202	04/02/2016			Bond Future		235.5412	235.5412	235.5292	235.5292	(0.005)	0.0000	0.0000	42,944
2016/01/07	R202	04/02/2016	239.99	Put	Bond Future		4,448.8400	4.4488	4,460.8200	4.4608	0.269	0	0	0
2016/01/07	R202	04/02/2016	240.01	Put	Bond Future		4,468.8400	4.4688	4,480.8200	4.4808	0.268	0	0	0
2016/01/07	R202	04/02/2016	240.00	Put	Bond Future		4,458.8400	4.4588	4,470.8200	4.4708	0.269	0	0	0
2016/01/07	R202	04/02/2016	239.99	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	R202	04/02/2016	240.00	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	R202	04/02/2016	240.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	R202	05/05/2016	246.99	Put	Bond Future		7,243.3100	7.2433	7,256.2500	7.2563	0.179	0	0	0
2016/01/07	R202	05/05/2016			Bond Future		239.7467	239.7467	239.7338	239.7338	(0.005)	0.0000	0.0000	0
2016/01/07	R202	05/05/2016	247.01	Put	Bond Future		7,263.3100	7.2633	7,276.2500	7.2763	0.178	0	0	0
2016/01/07	R202	05/05/2016	246.99	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	R202	05/05/2016	247.00	Put	Bond Future		7,253.3100	7.2533	7,266.2500	7.2663	0.178	0	0	0
2016/01/07	R202	05/05/2016	247.00	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	R202	05/05/2016	247.01	Call	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	R203	04/02/2016	7.25	Put	Bond Future		1,583.4100	1.5834	1,649.1400	1.6491	4.151	0	0	0
2016/01/07	R203	04/02/2016	7.26	Put	Bond Future		1,568.4800	1.5685	1,634.1800	1.6342	4.189	0	0	0
2016/01/07	R203	04/02/2016			Bond Future		8.3176	103.2194	8.3626	103.1535	0.541	0.0000	0.0000	16,689
2016/01/07	R203	04/02/2016	7.26	Call	Bond Future		0.5300	0.0005	0.2900	0.0003	(45.283)	0	0	0
2016/01/07	R203	04/02/2016	7.24	Call	Bond Future		0.4400	0.0004	0.2400	0.0002	(45.455)	0	0	0
2016/01/07	R203	04/02/2016	7.25	Call	Bond Future		0.4800	0.0005	0.2700	0.0003	(43.750)	0	0	0
2016/01/07	R203	04/02/2016	7.24	Put	Bond Future		1,598.3600	1.5984	1,664.1000	1.6641	4.113	0	0	0
2016/01/07	R203	05/05/2016	7.25	Put	Bond Future		1,628.6100	1.6286	1,691.0100	1.6910	3.831	0	0	0
2016/01/07	R203	05/05/2016			Bond Future		8.5133	100.9086	8.5675	100.8410	0.637	0.0000	0.0000	0
2016/01/07	R203	05/05/2016	7.26	Call	Bond Future		35.7900	0.0358	30.4800	0.0305	(14.837)	0	0	0
2016/01/07	R203	05/05/2016	7.24	Call	Bond Future		33.9700	0.0340	28.8900	0.0289	(14.954)	0	0	0
2016/01/07	R203	05/05/2016	7.25	Call	Bond Future		34.8700	0.0349	29.6800	0.0297	(14.884)	0	0	0
2016/01/07	R203	05/05/2016	7.26	Put	Bond Future		1,616.7800	1.6168	1,679.0600	1.6791	3.852	0	0	0
2016/01/07	R203	05/05/2016	7.24	Put	Bond Future		1,640.4700	1.6405	1,702.9800	1.7030	3.810	0	0	0
2016/01/07	R203	04/08/2016	7.26	Call	Bond Future		64.3700	0.0644	56.2600	0.0563	(12.599)	0	0	0
2016/01/07	R203	04/08/2016			Bond Future		8.6714	102.8717	8.7411	102.8003	0.804	0.0000	0.0000	0
2016/01/07	R203	04/08/2016	7.24	Call	Bond Future		62.1000	0.0621	54.2300	0.0542	(12.673)	0	0	0
2016/01/07	R203	04/08/2016	7.25	Call	Bond Future		63.2300	0.0632	55.2400	0.0552	(12.636)	0	0	0
2016/01/07	R203	04/08/2016	7.24	Put	Bond Future		1,544.5600	1.5446	1,608.0600	1.6081	4.111	0	0	0
2016/01/07	R203	04/08/2016	7.26	Put	Bond Future		1,525.8900	1.5259	1,589.1500	1.5891	4.146	0	0	0
2016/01/07	R203	04/08/2016	7.25	Put	Bond Future		1,535.2200	1.5352	1,598.6000	1.5986	4.128	0	0	0
2016/01/07	R204	04/02/2016	7.50	Call	Bond Future		0.5200	0.0005	0.2800	0.0003	(46.154)	0	0	0
2016/01/07	R204	04/02/2016			Bond Future		8.7533	99.2038	8.8030	99.0817	0.568	0.0000	0.0000	38,369
2016/01/07	R204	04/02/2016	7.51	Call	Bond Future		0.5600	0.0006	0.3000	0.0003	(46.429)	0	0	0
2016/01/07	R204	04/02/2016	7.49	Put	Bond Future		3,167.8100	3.1678	3,289.6500	3.2896	3.846	0	0	0
2016/01/07	R204	04/02/2016	7.51	Put	Bond Future		3,116.7800	3.1168	3,238.5800	3.2386	3.908	0	0	0
2016/01/07	R204	04/02/2016	7.49	Call	Bond Future		0.4700	0.0005	0.2500	0.0003	(46.809)	0	0	0
2016/01/07	R204	04/02/2016	7.50	Put	Bond Future		3,142.3000	3.1423	3,264.1200	3.2641	3.877	0	0	0
2016/01/07	R204	05/05/2016	7.75	Call	Bond Future		103.7900	0.1038	89.8700	0.0899	(13.412)	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
2016/01/07	R204	05/05/2016			Bond Future	8.9072	100.9912	8.9624	100.8665	0.620	0.0000	0.0000	0
2016/01/07	R204	05/05/2016	7.76	Call	Bond Future	106.1800	0.1062	92.0000	0.0920	(13.355)	0	0	0
2016/01/07	R204	05/05/2016	7.74	Put	Bond Future	2,783.6800	2.7837	2,894.7500	2.8948	3.990	0	0	0
2016/01/07	R204	05/05/2016	7.76	Put	Bond Future	2,741.6900	2.7417	2,852.2400	2.8522	4.032	0	0	0
2016/01/07	R204	05/05/2016	7.74	Call	Bond Future	101.4400	0.1014	87.7800	0.0878	(13.466)	0	0	0
2016/01/07	R204	05/05/2016	7.75	Put	Bond Future	2,762.6600	2.7627	2,873.4700	2.8735	4.011	0	0	0
2016/01/07	R204	04/08/2016			Bond Future	9.0363	98.9136	9.0993	98.7840	0.697	0.0000	0.0000	0
2016/01/07	R204	04/08/2016	7.74	Put	Bond Future	2,895.8000	2.8958	3,006.3400	3.0063	3.817	0	0	0
2016/01/07	R204	04/08/2016	7.76	Put	Bond Future	2,859.1200	2.8591	2,969.1500	2.9692	3.848	0	0	0
2016/01/07	R204	04/08/2016	7.75	Put	Bond Future	2,877.4400	2.8774	2,987.7300	2.9877	3.833	0	0	0
2016/01/07	R204	04/08/2016	7.74	Call	Bond Future	179.6600	0.1797	160.6400	0.1606	(10.587)	0	0	0
2016/01/07	R204	04/08/2016	7.75	Call	Bond Future	182.6100	0.1826	163.3400	0.1633	(10.553)	0	0	0
2016/01/07	R204	04/08/2016	7.76	Call	Bond Future	185.6000	0.1856	166.0700	0.1661	(10.523)	0	0	0
2016/01/07	R207	04/02/2016	7.27	Put	Bond Future	5,728.1200	5.7281	5,931.3000	5.9313	3.547	0	0	0
2016/01/07	R207	04/02/2016	7.49	Put	Bond Future	4,990.9200	4.9909	5,194.0300	5.1940	4.070	0	0	0
2016/01/07	R207	04/02/2016			Bond Future	9.0336	94.6949	9.0985	94.4917	0.719	0.0000	0.0000	46,608
2016/01/07	R207	04/02/2016	7.51	Put	Bond Future	4,924.2400	4.9242	5,127.3400	5.1273	4.124	0	0	0
2016/01/07	R207	04/02/2016	7.27	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	43
2016/01/07	R207	04/02/2016	7.50	Call	Bond Future	0.1200	0.0001	0.0500	0.0001	(58.333)	0	0	19
2016/01/07	R207	04/02/2016	7.51	Call	Bond Future	0.1300	0.0001	0.0500	0.0001	(61.538)	0	0	0
2016/01/07	R207	04/02/2016	7.49	Call	Bond Future	0.1100	0.0001	0.0400	0.0000	(63.636)	0	0	0
2016/01/07	R207	04/02/2016	7.50	Put	Bond Future	4,957.5700	4.9576	5,160.6800	5.1607	4.097	0	0	0
2016/01/07	R207	05/05/2016	7.86	Put	Bond Future	4,085.3400	4.0853	4,274.3200	4.2743	4.626	0	0	0
2016/01/07	R207	05/05/2016			Bond Future	9.1715	96.4010	9.2417	96.1938	0.766	0.0000	0.0000	0
2016/01/07	R207	05/05/2016	7.85	Put	Bond Future	4,113.9200	4.1139	4,303.2600	4.3033	4.602	0	0	0
2016/01/07	R207	05/05/2016	7.56	Put	Bond Future	4,966.4800	4.9665	5,163.9300	5.1639	3.976	0	0	0
2016/01/07	R207	05/05/2016	7.84	Put	Bond Future	4,142.5800	4.1426	4,332.2600	4.3323	4.579	0	0	0
2016/01/07	R207	05/05/2016	7.56	Call	Bond Future	52.8400	0.0528	43.0300	0.0430	(18.565)	0	0	43
2016/01/07	R207	05/05/2016	7.85	Call	Bond Future	107.2200	0.1072	89.3000	0.0893	(16.713)	0	0	0
2016/01/07	R207	05/05/2016	7.86	Call	Bond Future	109.7300	0.1097	91.4500	0.0914	(16.659)	0	0	0
2016/01/07	R207	05/05/2016	7.84	Call	Bond Future	104.7700	0.1048	87.1900	0.0872	(16.780)	0	0	0
2016/01/07	R207	04/08/2016			Bond Future	9.2884	94.6309	9.3654	94.4173	0.829	0.0000	0.0000	0
2016/01/07	R207	04/08/2016	7.99	Put	Bond Future	3,956.2000	3.9562	4,137.2700	4.1373	4.577	0	0	0
2016/01/07	R207	04/08/2016	8.01	Put	Bond Future	3,906.4300	3.9064	4,086.6700	4.0867	4.614	0	0	0
2016/01/07	R207	04/08/2016	8.00	Put	Bond Future	3,931.2900	3.9313	4,111.9500	4.1119	4.595	0	0	0
2016/01/07	R207	04/08/2016	8.01	Call	Bond Future	273.9700	0.2740	240.6300	0.2406	(12.169)	0	0	0
2016/01/07	R207	04/08/2016	7.99	Call	Bond Future	265.5600	0.2656	233.0500	0.2330	(12.242)	0	0	0
2016/01/07	R207	04/08/2016	8.00	Call	Bond Future	269.7400	0.2697	236.8200	0.2368	(12.204)	0	0	0
2016/01/07	R208	04/02/2016			Bond Future	9.1927	92.5896	9.2524	92.3642	0.650	0.0000	0.0000	41,032
2016/01/07	R208	04/02/2016	7.74	Put	Bond Future	5,699.2300	5.6992	5,924.3700	5.9244	3.950	0	0	0
2016/01/07	R208	04/02/2016	7.76	Put	Bond Future	5,617.9300	5.6179	5,843.0300	5.8430	4.007	0	0	0
2016/01/07	R208	04/02/2016	7.75	Put	Bond Future	5,658.5600	5.6586	5,883.6800	5.8837	3.978	0	0	0
2016/01/07	R208	04/02/2016	7.76	Call	Bond Future	0.4900	0.0005	0.2400	0.0002	(51.020)	0	0	0
2016/01/07	R208	04/02/2016	7.74	Call	Bond Future	0.4200	0.0004	0.2100	0.0002	(50.000)	0	0	0
2016/01/07	R208	04/02/2016	7.75	Call	Bond Future	0.4500	0.0005	0.2200	0.0002	(51.111)	0	0	0
2016/01/07	R208	05/05/2016	7.99	Call	Bond Future	144.4800	0.1445	122.8500	0.1229	(14.971)	0	0	0

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2016/01/07	R208	05/05/2016	8.00	Put	Bond Future	5,039.5800	5.0396	5,247.3700	5.2474	4.123	0	0	0
2016/01/07	R208	05/05/2016			Bond Future	9.3076	90.8562	9.3711	90.6264	0.683	0.0000	0.0000	0
2016/01/07	R208	05/05/2016	8.00	Call	Bond Future	147.7400	0.1477	125.7100	0.1257	(14.911)	0	0	0
2016/01/07	R208	05/05/2016	8.01	Call	Bond Future	151.0700	0.1511	128.6200	0.1286	(14.861)	0	0	0
2016/01/07	R208	05/05/2016	7.99	Put	Bond Future	5,074.9500	5.0750	5,283.1400	5.2831	4.102	0	0	0
2016/01/07	R208	05/05/2016	8.01	Put	Bond Future	5,004.2900	5.0043	5,211.6600	5.2117	4.144	0	0	0
2016/01/07	R208	04/08/2016	8.01	Put	Bond Future	5,299.1500	5.2991	5,501.9200	5.5019	3.826	0	0	0
2016/01/07	R208	04/08/2016			Bond Future	9.4037	92.6239	9.4720	92.3873	0.727	0.0000	0.0000	0
2016/01/07	R208	04/08/2016	8.00	Put	Bond Future	5,331.4300	5.3314	5,534.6200	5.5346	3.811	0	0	0
2016/01/07	R208	04/08/2016	7.99	Call	Bond Future	295.9200	0.2959	263.0100	0.2630	(11.121)	0	0	0
2016/01/07	R208	04/08/2016	8.00	Call	Bond Future	300.6100	0.3006	267.2800	0.2673	(11.087)	0	0	0
2016/01/07	R208	04/08/2016	8.01	Call	Bond Future	305.3600	0.3054	271.6100	0.2716	(11.053)	0	0	0
2016/01/07	R208	04/08/2016	7.99	Put	Bond Future	5,363.7800	5.3638	5,567.3900	5.5674	3.796	0	0	0
2016/01/07	R209	04/02/2016	8.74	Call	Bond Future	4.0900	0.0041	1.7600	0.0018	(56.968)	0	0	0
2016/01/07	R209	04/02/2016	8.75	Put	Bond Future	9,148.5300	9.1485	9,774.7200	9.7747	6.845	0	0	0
2016/01/07	R209	04/02/2016			Bond Future	10.0592	69.6170	10.1593	68.9884	0.995	0.0000	0.0000	41,344
2016/01/07	R209	04/02/2016	8.75	Call	Bond Future	4.3700	0.0044	1.8900	0.0019	(56.751)	0	0	0
2016/01/07	R209	04/02/2016	8.76	Call	Bond Future	4.6700	0.0047	2.0300	0.0020	(56.531)	0	0	0
2016/01/07	R209	04/02/2016	9.52	Put	Bond Future	3,801.3900	3.8014	4,338.2900	4.3383	14.124	0	0	2,200
2016/01/07	R209	04/02/2016	8.74	Put	Bond Future	9,225.2300	9.2252	9,851.5700	9.8516	6.789	0	0	0
2016/01/07	R209	04/02/2016	8.76	Put	Bond Future	9,071.9600	9.0720	9,697.9900	9.6980	6.901	0	0	0
2016/01/07	R209	04/02/2016	9.52	Call	Bond Future	249.8000	0.2498	158.0300	0.1580	(36.737)	0	0	0
2016/01/07	R209	05/05/2016			Bond Future	10.1318	67.7217	10.2350	67.0814	1.018	0.0000	0.0000	0
2016/01/07	R209	05/05/2016	9.00	Call	Bond Future	487.6400	0.4876	394.0700	0.3941	(19.188)	0	0	6,700
2016/01/07	R209	05/05/2016	8.25	Put	Bond Future	13,653.9400	13.6539	14,271.9700	14.2720	4.526	0	0	0
2016/01/07	R209	05/05/2016	8.99	Put	Bond Future	8,250.6000	8.2506	8,798.7200	8.7987	6.643	0	0	0
2016/01/07	R209	05/05/2016	9.01	Put	Bond Future	8,121.5300	8.1215	8,666.7200	8.6667	6.713	0	0	0
2016/01/07	R209	05/05/2016	9.00	Put	Bond Future	8,185.9400	8.1859	8,732.6100	8.7326	6.678	0	0	0
2016/01/07	R209	05/05/2016	9.01	Call	Bond Future	497.0500	0.4970	402.0000	0.4020	(19.123)	0	0	0
2016/01/07	R209	05/05/2016	8.25	Call	Bond Future	90.4600	0.0905	68.2500	0.0683	(24.552)	0	0	6,700
2016/01/07	R209	05/05/2016	8.99	Call	Bond Future	478.3700	0.4784	386.2500	0.3863	(19.257)	0	0	0
2016/01/07	R209	04/08/2016	9.26	Call	Bond Future	1,293.0900	1.2931	1,121.9500	1.1219	(13.235)	0	0	0
2016/01/07	R209	04/08/2016			Bond Future	10.1939	69.0394	10.3004	68.3851	1.045	0.0000	0.0000	0
2016/01/07	R209	04/08/2016	10.60	Call	Bond Future	4,848.6500	4.8487	4,434.6600	4.4347	(8.538)	0	0	6,000
2016/01/07	R209	04/08/2016	9.60	Put	Bond Future	5,787.9600	5.7880	6,211.1800	6.2112	7.312	0	0	0
2016/01/07	R209	04/08/2016	9.24	Call	Bond Future	1,260.5600	1.2606	1,092.6900	1.0927	(13.317)	0	0	0
2016/01/07	R209	04/08/2016	9.25	Call	Bond Future	1,276.3300	1.2763	1,106.8500	1.1069	(13.279)	0	0	0
2016/01/07	R209	04/08/2016	10.60	Put	Bond Future	2,407.2200	2.4072	2,647.5800	2.6476	9.985	0	0	0
2016/01/07	R209	04/08/2016	9.24	Put	Bond Future	7,591.5100	7.5915	8,077.9900	8.0780	6.408	0	0	0
2016/01/07	R209	04/08/2016	9.26	Put	Bond Future	7,482.0400	7.4820	7,965.2500	7.9652	6.458	0	0	0
2016/01/07	R209	04/08/2016	9.60	Call	Bond Future	1,950.2900	1.9503	1,719.1600	1.7192	(11.851)	0	0	6,000
2016/01/07	R209	04/08/2016	9.25	Put	Bond Future	7,536.2300	7.5362	8,021.1000	8.0211	6.434	0	0	0
2016/01/07	R210	04/02/2016	184.99	Put	Bond Future	4,407.6300	4.4076	4,417.5600	4.4176	0.225	0	0	0
2016/01/07	R210	04/02/2016			Bond Future	180.5824	180.5824	180.5724	180.5724	(0.005)	0.0000	0.0000	3,861
2016/01/07	R210	04/02/2016	185.01	Put	Bond Future	4,427.6300	4.4276	4,437.5600	4.4376	0.224	0	0	0
2016/01/07	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
2016/01/07	R210	04/02/2016	185.00	Put	Bond Future	4,417.6300	4.4176	4,427.5600	4.4276	0.225	0	0	0
2016/01/07	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	R210	05/05/2016			Bond Future	181.6392	181.6392	181.6285	181.6285	(0.006)	0.0000	0.0000	0
2016/01/07	R210	05/05/2016	184.99	Put	Bond Future	3,350.8400	3.3508	3,361.4700	3.3615	0.317	0	0	0
2016/01/07	R210	05/05/2016	185.00	Put	Bond Future	3,360.8400	3.3608	3,371.4700	3.3715	0.316	0	0	0
2016/01/07	R210	05/05/2016	185.01	Put	Bond Future	3,370.8400	3.3708	3,381.4700	3.3815	0.315	0	0	0
2016/01/07	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	R211	04/02/2016			Bond Future	134.5633	134.5633	134.5564	134.5564	(0.005)	0.0000	0.0000	720
2016/01/07	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	R211	04/02/2016	138.99	Put	Bond Future	4,426.7100	4.4267	4,433.6500	4.4337	0.157	0	0	0
2016/01/07	R211	04/02/2016	139.01	Put	Bond Future	4,446.7100	4.4467	4,453.6500	4.4537	0.156	0	0	0
2016/01/07	R211	04/02/2016	139.00	Put	Bond Future	4,436.7100	4.4367	4,443.6500	4.4437	0.156	0	0	0
2016/01/07	R211	05/05/2016	139.01	Put	Bond Future	2,044.1500	2.0441	2,051.6700	2.0517	0.368	0	0	0
2016/01/07	R211	05/05/2016			Bond Future	136.9658	136.9658	136.9583	136.9583	(0.005)	0.0000	0.0000	0
2016/01/07	R211	05/05/2016	139.00	Put	Bond Future	2,034.1500	2.0341	2,041.6700	2.0417	0.370	0	0	0
2016/01/07	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	R211	05/05/2016	138.99	Put	Bond Future	2,024.1500	2.0241	2,031.6700	2.0317	0.372	0	0	0
2016/01/07	R212	04/02/2016			Bond Future	140.0326	140.0326	140.0250	140.0250	(0.005)	0.0000	0.0000	1,569
2016/01/07	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	R212	04/02/2016	145.99	Put	Bond Future	5,957.4100	5.9574	5,965.0500	5.9650	0.128	0	0	0
2016/01/07	R212	04/02/2016	146.01	Put	Bond Future	5,977.4100	5.9774	5,985.0500	5.9850	0.128	0	0	0
2016/01/07	R212	04/02/2016	146.00	Put	Bond Future	5,967.4100	5.9674	5,975.0500	5.9750	0.128	0	0	0
2016/01/07	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	R212	05/05/2016			Bond Future	142.5327	142.5327	142.5246	142.5246	(0.006)	0.0000	0.0000	0
2016/01/07	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	R212	05/05/2016	144.99	Put	Bond Future	2,457.2500	2.4572	2,465.4200	2.4654	0.332	0	0	0
2016/01/07	R212	05/05/2016	145.01	Put	Bond Future	2,477.2500	2.4772	2,485.4200	2.4854	0.330	0	0	0
2016/01/07	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	R212	05/05/2016	145.00	Put	Bond Future	2,467.2500	2.4672	2,475.4200	2.4754	0.331	0	0	0
2016/01/07	R213	04/02/2016			Bond Future	9.9880	80.1071	10.0678	79.5996	0.799	0.0000	0.0000	47,764
2016/01/07	R213	04/02/2016	8.75	Call	Bond Future	7.1400	0.0071	3.6700	0.0037	(48.599)	0	0	0
2016/01/07	R213	04/02/2016	8.74	Put	Bond Future	8,609.7400	8.6097	9,113.9800	9.1140	5.857	0	0	0
2016/01/07	R213	04/02/2016	8.76	Put	Bond Future	8,462.2500	8.4623	8,966.0900	8.9661	5.954	0	0	0
2016/01/07	R213	04/02/2016	8.75	Put	Bond Future	8,535.9400	8.5359	9,039.9800	9.0400	5.905	0	0	0
2016/01/07	R213	04/02/2016	8.76	Call	Bond Future	7.6000	0.0076	3.9300	0.0039	(48.289)	0	0	0
2016/01/07	R213	04/02/2016	8.74	Call	Bond Future	6.7000	0.0067	3.4300	0.0034	(48.806)	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
2016/01/07	R213	05/05/2016	8.74	Put	Bond Future	9,377.6200	9.3776	9,838.1200	9.8381	4.911	0	0	0
2016/01/07	R213	05/05/2016	8.76	Put	Bond Future	9,244.0700	9.2441	9,702.6200	9.7026	4.960	0	0	0
2016/01/07	R213	05/05/2016			Bond Future	10.0657	78.0007	10.1482	77.4837	0.819	0.0000	0.0000	0
2016/01/07	R213	05/05/2016	8.75	Put	Bond Future	9,310.7400	9.3107	9,770.2700	9.7703	4.935	0	0	0
2016/01/07	R213	05/05/2016	8.74	Call	Bond Future	331.9700	0.3320	275.4500	0.2755	(17.026)	0	0	0
2016/01/07	R213	05/05/2016	8.75	Call	Bond Future	338.8400	0.3388	281.3500	0.2814	(16.967)	0	0	0
2016/01/07	R213	05/05/2016	8.76	Call	Bond Future	345.8300	0.3458	287.3600	0.2874	(16.907)	0	0	0
2016/01/07	R213	04/08/2016			Bond Future	10.1315	79.5180	10.2170	78.9890	0.844	0.0000	0.0000	0
2016/01/07	R213	04/08/2016	8.99	Put	Bond Future	8,582.7000	8.5827	8,997.8300	8.9978	4.837	0	0	0
2016/01/07	R213	04/08/2016	9.01	Put	Bond Future	8,467.0100	8.4670	8,879.7800	8.8798	4.875	0	0	0
2016/01/07	R213	04/08/2016	9.00	Put	Bond Future	8,524.7500	8.5248	8,938.7000	8.9387	4.856	0	0	0
2016/01/07	R213	04/08/2016	9.01	Call	Bond Future	1,013.8700	1.0139	897.6700	0.8977	(11.461)	0	0	0
2016/01/07	R213	04/08/2016	8.99	Call	Bond Future	987.5000	0.9875	873.6600	0.8737	(11.528)	0	0	0
2016/01/07	R213	04/08/2016	9.00	Call	Bond Future	1,000.6200	1.0006	885.6000	0.8856	(11.495)	0	0	0
2016/01/07	R214	04/02/2016			Bond Future	10.1655	69.8502	10.2706	69.1745	1.034	0.0000	0.0000	29,967
2016/01/07	R214	04/02/2016	7.99	Put	Bond Future	17,023.9000	17.0239	17,699.5400	17.6995	3.969	0	0	0
2016/01/07	R214	04/02/2016	9.45	Call	Bond Future	123.1800	0.1232	70.8000	0.0708	(42.523)	0	0	0
2016/01/07	R214	04/02/2016	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	R214	04/02/2016	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	R214	04/02/2016	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/07	R214	04/02/2016	9.35	Call	Bond Future	77.6100	0.0776	42.5900	0.0426	(45.123)	0	0	0
2016/01/07	R214	04/02/2016	9.45	Put	Bond Future	5,046.4400	5.0464	5,669.7000	5.6697	12.350	0	0	25
2016/01/07	R214	04/02/2016	8.01	Put	Bond Future	16,836.5700	16.8366	17,512.2100	17.5122	4.013	0	0	0
2016/01/07	R214	04/02/2016	9.35	Put	Bond Future	5,736.8400	5.7368	6,377.4600	6.3775	11.167	0	0	25
2016/01/07	R214	04/02/2016	8.00	Put	Bond Future	16,930.1500	16.9302	17,605.7900	17.6058	3.991	0	0	0
2016/01/07	R214	05/05/2016	9.01	Call	Bond Future	421.2400	0.4212	334.9500	0.3349	(20.485)	0	0	0
2016/01/07	R214	05/05/2016	9.30	Put	Bond Future	7,215.1100	7.2151	7,768.4300	7.7684	7.669	0	0	0
2016/01/07	R214	05/05/2016			Bond Future	10.2364	67.8125	10.3447	67.1244	1.058	0.0000	0.0000	4,680
2016/01/07	R214	05/05/2016	8.99	Call	Bond Future	404.5800	0.4046	321.1300	0.3211	(20.626)	0	0	0
2016/01/07	R214	05/05/2016	9.00	Call	Bond Future	412.8400	0.4128	327.9800	0.3280	(20.555)	0	0	0
2016/01/07	R214	05/05/2016	8.99	Put	Bond Future	9,269.3000	9.2693	9,873.9400	9.8739	6.523	0	0	0
2016/01/07	R214	05/05/2016	9.01	Put	Bond Future	9,128.6600	9.1287	9,730.4600	9.7305	6.592	0	0	0
2016/01/07	R214	05/05/2016	9.30	Call	Bond Future	729.9300	0.7299	595.1600	0.5952	(18.463)	0	0	0
2016/01/07	R214	05/05/2016	9.00	Put	Bond Future	9,198.8400	9.1988	9,802.0700	9.8021	6.558	0	0	0
2016/01/07	R214	04/08/2016	11.30	Call	Bond Future	7,281.2100	7.2812	6,745.0900	6.7451	(7.363)	0	0	6,300
2016/01/07	R214	04/08/2016	9.24	Call	Bond Future	1,147.9300	1.1479	984.8000	0.9848	(14.211)	0	0	0
2016/01/07	R214	04/08/2016	9.25	Put	Bond Future	8,402.3600	8.4024	8,940.7300	8.9407	6.407	0	0	0
2016/01/07	R214	04/08/2016			Bond Future	10.2968	69.1317	10.4087	68.4285	1.086	0.0000	0.0000	0
2016/01/07	R214	04/08/2016	9.30	Call	Bond Future	1,243.9800	1.2440	1,070.5100	1.0705	(13.945)	0	0	1,300
2016/01/07	R214	04/08/2016	8.55	Put	Bond Future	13,246.1000	13.2461	13,878.4000	13.8784	4.773	0	0	0
2016/01/07	R214	04/08/2016	11.30	Put	Bond Future	1,400.2800	1.4003	1,567.3200	1.5673	11.929	0	0	0
2016/01/07	R214	04/08/2016	9.25	Call	Bond Future	1,162.9300	1.1629	998.1400	0.9981	(14.170)	0	0	0
2016/01/07	R214	04/08/2016	10.30	Put	Bond Future	3,629.5600	3.6296	3,964.2800	3.9643	9.222	0	0	0
2016/01/07	R214	04/08/2016	9.26	Call	Bond Future	1,178.8800	1.1789	1,012.3600	1.0124	(14.125)	0	0	0
2016/01/07	R214	04/08/2016	9.30	Put	Bond Future	8,108.4600	8.1085	8,638.1500	8.6382	6.533	0	0	0
2016/01/07	R214	04/08/2016	8.55	Call	Bond Future	411.9000	0.4119	341.0400	0.3410	(17.203)	0	0	1,300
2016/01/07	R214	04/08/2016	9.24	Put	Bond Future	8,462.7300	8.4627	9,002.7600	9.0028	6.381	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
2016/01/07	R214	04/08/2016	10.30	Call	Bond Future	3,649.6600	3.6497	3,281.2200	3.2812	(10.095)	0	0	6,300
2016/01/07	R214	04/08/2016	9.26	Put	Bond Future	8,343.0700	8.3431	8,879.7100	8.8797	6.432	0	0	0
2016/01/07	R248	04/02/2016	8.99	Put	Bond Future	11,306.3600	11.3064	12,156.7100	12.1567	7.521	0	0	0
2016/01/07	R248	04/02/2016	9.55	Put	Bond Future	6,042.4900	6.0425	6,819.2700	6.8193	12.855	0	0	75
2016/01/07	R248	04/02/2016			Bond Future	10.2214	90.0995	10.3266	89.2439	1.029	0.0000	0.0000	60,433
2016/01/07	R248	04/02/2016	9.00	Put	Bond Future	11,204.7800	11.2048	12,054.8000	12.0548	7.586	0	0	0
2016/01/07	R248	04/02/2016	9.01	Put	Bond Future	11,103.4300	11.1034	11,953.1100	11.9531	7.652	0	0	0
2016/01/07	R248	04/02/2016	8.99	Call	Bond Future	9.4700	0.0095	4.1900	0.0042	(55.755)	0	0	0
2016/01/07	R248	04/02/2016	9.00	Call	Bond Future	10.1000	0.0101	4.4900	0.0045	(55.545)	0	0	0
2016/01/07	R248	04/02/2016	9.45	Put	Bond Future	6,905.1800	6.9052	7,707.4400	7.7074	11.618	0	0	75
2016/01/07	R248	04/02/2016	9.01	Call	Bond Future	10.7700	0.0108	4.8200	0.0048	(55.246)	0	0	0
2016/01/07	R248	04/02/2016	9.45	Call	Bond Future	121.8600	0.1219	68.4900	0.0685	(43.796)	0	0	0
2016/01/07	R248	04/02/2016	9.55	Call	Bond Future	191.6500	0.1916	112.8000	0.1128	(41.143)	0	0	0
2016/01/07	R248	05/05/2016			Bond Future	10.2950	87.2857	10.4035	86.4143	1.054	0.0000	0.0000	0
2016/01/07	R248	05/05/2016	8.99	Put	Bond Future	12,339.4400	12.3394	13,115.9300	13.1159	6.293	0	0	0
2016/01/07	R248	05/05/2016	9.01	Put	Bond Future	12,154.8100	12.1548	12,927.9200	12.9279	6.361	0	0	0
2016/01/07	R248	05/05/2016	9.00	Put	Bond Future	12,246.9500	12.2469	13,021.7600	13.0218	6.327	0	0	0
2016/01/07	R248	05/05/2016	8.99	Call	Bond Future	452.0600	0.4521	357.1300	0.3571	(20.999)	0	0	0
2016/01/07	R248	05/05/2016	9.00	Call	Bond Future	461.6600	0.4617	365.0500	0.3651	(20.927)	0	0	0
2016/01/07	R248	05/05/2016	9.01	Call	Bond Future	471.4200	0.4714	373.1100	0.3731	(20.854)	0	0	0
2016/01/07	R248	04/08/2016			Bond Future	10.3581	88.9837	10.4703	88.0932	1.083	0.0000	0.0000	0
2016/01/07	R248	04/08/2016	9.25	Call	Bond Future	1,360.1900	1.3602	1,164.6200	1.1646	(14.378)	0	0	0
2016/01/07	R248	04/08/2016	9.24	Put	Bond Future	11,230.3400	11.2303	11,927.3300	11.9273	6.206	0	0	0
2016/01/07	R248	04/08/2016	9.26	Put	Bond Future	11,072.1100	11.0721	11,764.9900	11.7650	6.258	0	0	0
2016/01/07	R248	04/08/2016	9.25	Put	Bond Future	11,151.0500	11.1511	11,845.9900	11.8460	6.232	0	0	0
2016/01/07	R248	04/08/2016	9.26	Call	Bond Future	1,378.4800	1.3785	1,180.8500	1.1808	(14.337)	0	0	0
2016/01/07	R248	04/08/2016	9.24	Call	Bond Future	1,342.0700	1.3421	1,148.5500	1.1486	(14.420)	0	0	0

Total

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