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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/01/2016 TO 18/01/2016

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
2016/01/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	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
2016/01/18	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	2025	04/02/2016	126.01	Put	Bond Future	4,498.7400	4.4987	4,506.8900	4.5069	0.181	0	0	0
2016/01/18	2025	04/02/2016			Bond Future	121.5113	121.5113	121.5031	121.5031	(0.007)	0.0000	0.0000	2,111
2016/01/18	2025	04/02/2016	126.00	Put	Bond Future	4,488.7400	4.4887	4,496.8900	4.4969	0.182	0	0	0
2016/01/18	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	2025	04/02/2016	125.99	Put	Bond Future	4,478.7400	4.4787	4,486.8900	4.4869	0.182	0	0	0
2016/01/18	2025	05/05/2016			Bond Future	123.6753	123.6753	123.6663	123.6663	(0.007)	0.0000	0.0000	0
2016/01/18	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	2025	05/05/2016	125.99	Put	Bond Future	2,314.7100	2.3147	2,323.7400	2.3237	0.390	0	0	0
2016/01/18	2025	05/05/2016	126.01	Put	Bond Future	2,334.7100	2.3347	2,343.7400	2.3437	0.387	0	0	0
2016/01/18	2025	05/05/2016	126.00	Put	Bond Future	2,324.7100	2.3247	2,333.7400	2.3337	0.388	0	0	0
2016/01/18	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	2030	04/02/2016			Bond Future	10.0853	84.7442	10.2198	83.8666	1.334	0.0000	0.0000	18,938
2016/01/18	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	2030	04/02/2016	8.74	Put	Bond Future	9,544.4500	9.5445	10,422.0800	10.4221	9.195	0	0	0
2016/01/18	2030	04/02/2016	8.76	Put	Bond Future	9,391.6700	9.3917	10,269.3000	10.2693	9.345	0	0	0
2016/01/18	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	2030	04/02/2016	8.75	Put	Bond Future	9,468.0100	9.4680	10,345.6400	10.3456	9.269	0	0	0
2016/01/18	2030	05/05/2016	8.99	Put	Bond Future	8,191.2300	8.1912	9,085.2700	9.0853	10.915	0	0	0
2016/01/18	2030	05/05/2016	9.01	Put	Bond Future	8,043.9400	8.0439	8,937.9800	8.9380	11.114	0	0	0
2016/01/18	2030	05/05/2016			Bond Future	10.1758	86.2663	10.3152	85.3723	1.369	0.0000	0.0000	0
2016/01/18	2030	05/05/2016	9.00	Put	Bond Future	8,117.5400	8.1175	9,011.5800	9.0116	11.014	0	0	0
2016/01/18	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	2032	04/02/2016			Bond Future	10.1952	87.7087	10.3352	86.7461	1.374	0.0000	0.0000	8,437
2016/01/18	2032	04/02/2016	8.69	Put	Bond Future	11,468.7000	11.4687	12,431.2600	12.4313	8.393	0	0	0
2016/01/18	2032	04/02/2016	8.71	Put	Bond Future	11,301.7900	11.3018	12,264.3200	12.2643	8.517	0	0	0
2016/01/18	2032	04/02/2016	9.20	Call	Bond Future	9.2800	0.0093	1.4300	0.0014	(84.591)	0	0	0
2016/01/18	2032	04/02/2016	8.70	Put	Bond Future	11,385.2000	11.3852	12,347.7400	12.3477	8.454	0	0	0
2016/01/18	2032	04/02/2016	9.30	Call	Bond Future	18.7900	0.0188	3.4800	0.0035	(81.480)	0	0	0
2016/01/18	2032	04/02/2016	8.71	Call	Bond Future	0.1400	0.0001	0.0100	0.0000	(92.857)	0	0	0
2016/01/18	2032	04/02/2016	9.20	Put	Bond Future	7,349.2800	7.3493	8,304.0900	8.3041	12.992	0	0	22
2016/01/18	2032	04/02/2016	8.69	Call	Bond Future	0.1100	0.0001	0.0100	0.0000	(90.909)	0	0	0
2016/01/18	2032	04/02/2016	8.70	Call	Bond Future	0.1300	0.0001	0.0100	0.0000	(92.308)	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
2016/01/18	2032	04/02/2016	9.30	Put	Bond Future	6,579.6800	6.5797	7,527.0300	7.5270	14.398	0	0	22
2016/01/18	2032	05/05/2016			Bond Future	10.2837	85.1266	10.4287	84.1460	1.409	0.0000	0.0000	0
2016/01/18	2032	05/05/2016	8.99	Put	Bond Future	9,910.6600	9.9107	10,784.4900	10.7845	8.817	0	0	0
2016/01/18	2032	05/05/2016	9.01	Put	Bond Future	9,765.9200	9.7659	10,635.9400	10.6359	8.909	0	0	0
2016/01/18	2032	05/05/2016	9.00	Put	Bond Future	9,838.1800	9.8382	10,710.1100	10.7101	8.863	0	0	0
2016/01/18	2032	05/05/2016	9.01	Call	Bond Future	362.2500	0.3623	251.6800	0.2517	(30.523)	0	0	0
2016/01/18	2032	05/05/2016	8.99	Call	Bond Future	347.2900	0.3473	240.5300	0.2405	(30.741)	0	0	0
2016/01/18	2032	05/05/2016	9.00	Call	Bond Future	354.7100	0.3547	246.0500	0.2461	(30.633)	0	0	0
2016/01/18	2032	04/08/2016	9.01	Call	Bond Future	777.0500	0.7770	607.8000	0.6078	(21.781)	0	0	0
2016/01/18	2032	04/08/2016			Bond Future	10.3624	86.7678	10.5129	85.7643	1.453	0.0000	0.0000	0
2016/01/18	2032	04/08/2016	8.99	Call	Bond Future	754.8300	0.7548	589.4900	0.5895	(21.904)	0	0	0
2016/01/18	2032	04/08/2016	9.00	Call	Bond Future	765.8800	0.7659	598.5900	0.5986	(21.843)	0	0	0
2016/01/18	2032	04/08/2016	8.99	Put	Bond Future	10,793.3600	10.7934	11,631.5800	11.6316	7.766	0	0	0
2016/01/18	2032	04/08/2016	9.01	Put	Bond Future	10,656.9500	10.6569	11,491.2600	11.4913	7.829	0	0	0
2016/01/18	2032	04/08/2016	9.00	Put	Bond Future	10,725.0400	10.7250	11,561.3100	11.5613	7.797	0	0	0
2016/01/18	2033	04/02/2016	102.40	Call	Bond Future	185.4000	0.1854	179.3400	0.1793	(3.269)	0	0	0
2016/01/18	2033	04/02/2016			Bond Future	102.5854	102.5854	102.5793	102.5793	(0.006)	0.0000	0.0000	185
2016/01/18	2033	04/02/2016	102.41	Call	Bond Future	175.4000	0.1754	169.3400	0.1693	(3.455)	0	0	0
2016/01/18	2033	04/02/2016	102.39	Call	Bond Future	195.4000	0.1954	189.3400	0.1893	(3.101)	0	0	0
2016/01/18	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	2033	05/05/2016			Bond Future	103.4371	103.4371	103.4303	103.4303	(0.007)	0.0000	0.0000	160
2016/01/18	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	2033	05/05/2016	102.40	Call	Bond Future	1,037.0700	1.0371	1,030.2700	1.0303	(0.656)	0	0	0
2016/01/18	2033	05/05/2016	102.41	Call	Bond Future	1,027.0700	1.0271	1,020.2700	1.0203	(0.662)	0	0	0
2016/01/18	2033	05/05/2016	102.39	Call	Bond Future	1,047.0700	1.0471	1,040.2700	1.0403	(0.649)	0	0	0
2016/01/18	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	2037	04/02/2016	8.74	Call	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	0
2016/01/18	2037	04/02/2016	8.75	Put	Bond Future	12,886.6000	12.8866	13,808.4000	13.8084	7.153	0	0	0
2016/01/18	2037	04/02/2016	9.43	Call	Bond Future	26.7000	0.0267	6.0600	0.0061	(77.303)	0	0	0
2016/01/18	2037	04/02/2016			Bond Future	10.2891	84.9363	10.4136	84.0144	1.210	0.0000	0.0000	51,134
2016/01/18	2037	04/02/2016	8.75	Call	Bond Future	0.0900	0.0001	0.0100	0.0000	(88.889)	0	0	0
2016/01/18	2037	04/02/2016	8.76	Call	Bond Future	0.1000	0.0001	0.0100	0.0000	(90.000)	0	0	0
2016/01/18	2037	04/02/2016	9.30	Call	Bond Future	11.0200	0.0110	2.0100	0.0020	(81.760)	0	0	0
2016/01/18	2037	04/02/2016	8.74	Put	Bond Future	12,980.2100	12.9802	13,902.0100	13.9020	7.102	0	0	0
2016/01/18	2037	04/02/2016	9.43	Put	Bond Future	6,861.4000	6.8614	7,762.6400	7.7626	13.135	0	0	16
2016/01/18	2037	04/02/2016	8.76	Put	Bond Future	12,793.1200	12.7931	13,714.9100	13.7149	7.205	0	0	0
2016/01/18	2037	04/02/2016	9.30	Put	Bond Future	7,956.2500	7.9563	8,869.1200	8.8691	11.474	0	0	16
2016/01/18	2037	05/05/2016	9.00	Put	Bond Future	11,511.6700	11.5117	12,358.4300	12.3584	7.356	0	0	0
2016/01/18	2037	05/05/2016	8.99	Call	Bond Future	314.0000	0.3140	223.3300	0.2233	(28.876)	0	0	0
2016/01/18	2037	05/05/2016			Bond Future	10.3744	86.4619	10.5030	85.5227	1.240	0.0000	0.0000	14
2016/01/18	2037	05/05/2016	9.00	Call	Bond Future	321.0200	0.3210	228.6600	0.2287	(28.771)	0	0	0
2016/01/18	2037	05/05/2016	9.01	Call	Bond Future	328.1700	0.3282	234.0900	0.2341	(28.668)	0	0	0
2016/01/18	2037	05/05/2016	8.99	Put	Bond Future	11,594.5300	11.5945	12,442.9800	12.4430	7.318	0	0	0

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2016/01/18	2037	05/05/2016	9.01	Put	Bond Future	11,429.0700	11.4291	12,274.1100	12.2741	7.394	0	0	0
2016/01/18	2037	04/08/2016			Bond Future	10.4520	83.8693	10.5856	82.9077	1.278	0.0000	0.0000	0
2016/01/18	2037	04/08/2016	9.24	Put	Bond Future	10,654.4200	10.6544	11,419.1400	11.4191	7.177	0	0	0
2016/01/18	2037	04/08/2016	9.26	Put	Bond Future	10,511.9000	10.5119	11,272.2500	11.2722	7.233	0	0	0
2016/01/18	2037	04/08/2016	9.25	Put	Bond Future	10,582.5800	10.5826	11,345.1700	11.3452	7.206	0	0	0
2016/01/18	2037	04/08/2016	9.24	Call	Bond Future	1,046.1200	1.0461	849.3100	0.8493	(18.813)	0	0	0
2016/01/18	2037	04/08/2016	9.25	Call	Bond Future	1,060.5800	1.0606	861.6400	0.8616	(18.758)	0	0	0
2016/01/18	2037	04/08/2016	9.26	Call	Bond Future	1,076.0700	1.0761	874.8900	0.8749	(18.696)	0	0	0
2016/01/18	2038	04/02/2016			Bond Future	127.0707	127.0707	127.0623	127.0623	(0.007)	0.0000	0.0000	17,818
2016/01/18	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	2038	04/02/2016	130.99	Put	Bond Future	3,919.3300	3.9193	3,927.7400	3.9277	0.215	0	0	0
2016/01/18	2038	04/02/2016	131.01	Put	Bond Future	3,939.3300	3.9393	3,947.7400	3.9477	0.213	0	0	0
2016/01/18	2038	04/02/2016	131.00	Put	Bond Future	3,929.3300	3.9293	3,937.7400	3.9377	0.214	0	0	0
2016/01/18	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	2038	05/05/2016	131.01	Put	Bond Future	1,676.4500	1.6765	1,685.7800	1.6858	0.557	0	0	0
2016/01/18	2038	05/05/2016			Bond Future	129.3335	129.3335	129.3242	129.3242	(0.007)	0.0000	0.0000	142
2016/01/18	2038	05/05/2016	131.00	Put	Bond Future	1,666.4500	1.6665	1,675.7800	1.6758	0.560	0	0	0
2016/01/18	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	2038	05/05/2016	130.99	Put	Bond Future	1,656.4500	1.6565	1,665.7800	1.6658	0.563	0	0	0
2016/01/18	2040	04/02/2016	9.51	Put	Bond Future	7,241.7800	7.2418	8,231.4000	8.2314	13.665	0	0	0
2016/01/18	2040	04/02/2016			Bond Future	10.3643	88.2215	10.4937	87.2083	1.249	0.0000	0.0000	1,820
2016/01/18	2040	04/02/2016	9.50	Put	Bond Future	7,330.0300	7.3300	8,321.0500	8.3211	13.520	0	0	0
2016/01/18	2040	04/02/2016	9.49	Put	Bond Future	7,418.5800	7.4186	8,410.8900	8.4109	13.376	0	0	0
2016/01/18	2040	04/02/2016	9.50	Call	Bond Future	28.3300	0.0283	6.2300	0.0062	(78.009)	0	0	0
2016/01/18	2040	04/02/2016	9.51	Call	Bond Future	30.2600	0.0303	6.7600	0.0068	(77.660)	0	0	0
2016/01/18	2040	04/02/2016	9.49	Call	Bond Future	26.5500	0.0265	5.7400	0.0057	(78.380)	0	0	0
2016/01/18	2040	05/05/2016	9.50	Call	Bond Future	826.2000	0.8262	620.6200	0.6206	(24.883)	0	0	0
2016/01/18	2040	05/05/2016			Bond Future	10.4501	89.8061	10.5839	88.7740	1.281	0.0000	0.0000	0
2016/01/18	2040	05/05/2016	9.51	Call	Bond Future	841.9200	0.8419	633.3100	0.6333	(24.778)	0	0	0
2016/01/18	2040	05/05/2016	9.49	Call	Bond Future	810.8200	0.8108	608.2300	0.6082	(24.986)	0	0	0
2016/01/18	2040	05/05/2016	9.50	Put	Bond Future	8,785.6200	8.7856	9,612.1600	9.6122	9.408	0	0	0
2016/01/18	2040	05/05/2016	9.49	Put	Bond Future	8,860.3500	8.8603	9,689.8800	9.6899	9.362	0	0	0
2016/01/18	2040	05/05/2016	9.51	Put	Bond Future	8,711.3700	8.7114	9,534.8800	9.5349	9.453	0	0	0
2016/01/18	2040	04/08/2016			Bond Future	10.5284	87.0274	10.6674	85.9710	1.320	0.0000	0.0000	0
2016/01/18	2040	04/08/2016	9.49	Put	Bond Future	10,052.1500	10.0522	10,849.0700	10.8491	7.928	0	0	0
2016/01/18	2040	04/08/2016	9.50	Call	Bond Future	1,436.1200	1.4361	1,174.1300	1.1741	(18.243)	0	0	0
2016/01/18	2040	04/08/2016	9.51	Call	Bond Future	1,455.4100	1.4554	1,190.7700	1.1908	(18.183)	0	0	0
2016/01/18	2040	04/08/2016	9.49	Call	Bond Future	1,417.8000	1.4178	1,158.3700	1.1584	(18.298)	0	0	0
2016/01/18	2040	04/08/2016	9.51	Put	Bond Future	9,910.2100	9.9102	10,701.9200	10.7019	7.989	0	0	0
2016/01/18	2040	04/08/2016	9.50	Put	Bond Future	9,980.6300	9.9806	10,774.9900	10.7750	7.959	0	0	0
2016/01/18	2044	04/02/2016	8.99	Put	Bond Future	12,168.2900	12.1683	13,104.2600	13.1043	7.692	0	0	0
2016/01/18	2044	04/02/2016			Bond Future	10.3586	85.6025	10.4781	84.6661	1.153	0.0000	0.0000	20,089

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
2016/01/18	2044	04/02/2016	9.01	Put	Bond Future	11,969.4700	11.9695	12,905.3500	12.9054	7.819	0	0	0
2016/01/18	2044	04/02/2016	9.58	Put	Bond Future	6,625.6000	6.6256	7,526.8000	7.5268	13.602	0	0	0
2016/01/18	2044	04/02/2016	9.00	Put	Bond Future	12,068.7900	12.0688	13,004.7100	13.0047	7.755	0	0	0
2016/01/18	2044	04/02/2016	9.01	Call	Bond Future	0.6000	0.0006	0.0600	0.0001	(90.000)	0	0	0
2016/01/18	2044	04/02/2016	8.99	Call	Bond Future	0.5000	0.0005	0.0500	0.0001	(90.000)	0	0	0
2016/01/18	2044	04/02/2016	9.58	Call	Bond Future	48.2800	0.0483	13.0600	0.0131	(72.949)	0	0	0
2016/01/18	2044	04/02/2016	9.00	Call	Bond Future	0.5500	0.0006	0.0500	0.0001	(90.909)	0	0	0
2016/01/18	2044	05/05/2016	8.99	Put	Bond Future	13,089.5300	13.0895	13,961.5900	13.9616	6.662	0	0	0
2016/01/18	2044	05/05/2016			Bond Future	10.4415	87.1401	10.5650	86.1861	1.182	0.0000	0.0000	400
2016/01/18	2044	05/05/2016	9.01	Put	Bond Future	12,904.4900	12.9045	13,773.3100	13.7733	6.733	0	0	0
2016/01/18	2044	05/05/2016	9.00	Put	Bond Future	12,996.8600	12.9969	13,867.3100	13.8673	6.697	0	0	0
2016/01/18	2044	05/05/2016	9.01	Call	Bond Future	299.6400	0.2996	214.5100	0.2145	(28.411)	0	0	0
2016/01/18	2044	05/05/2016	8.99	Call	Bond Future	286.1200	0.2861	204.2300	0.2042	(28.621)	0	0	0
2016/01/18	2044	05/05/2016	9.00	Call	Bond Future	292.8200	0.2928	209.3200	0.2093	(28.516)	0	0	0
2016/01/18	2044	04/08/2016	9.50	Call	Bond Future	1,454.3500	1.4544	1,206.8200	1.2068	(17.020)	0	0	0
2016/01/18	2044	04/08/2016			Bond Future	10.5171	84.4353	10.6453	83.4587	1.218	0.0000	0.0000	0
2016/01/18	2044	04/08/2016	9.51	Call	Bond Future	1,474.1600	1.4742	1,224.1100	1.2241	(16.962)	0	0	0
2016/01/18	2044	04/08/2016	9.49	Put	Bond Future	10,045.8500	10.0459	10,777.3800	10.7774	7.282	0	0	0
2016/01/18	2044	04/08/2016	9.51	Put	Bond Future	9,902.3000	9.9023	10,628.8900	10.6289	7.338	0	0	0
2016/01/18	2044	04/08/2016	9.49	Call	Bond Future	1,435.7000	1.4357	1,190.5900	1.1906	(17.073)	0	0	0
2016/01/18	2044	04/08/2016	9.50	Put	Bond Future	9,973.4200	9.9734	10,702.5300	10.7025	7.311	0	0	0
2016/01/18	2046	04/02/2016	127.99	Call	Bond Future	191.3200	0.1913	183.8700	0.1839	(3.894)	0	0	0
2016/01/18	2046	04/02/2016			Bond Future	128.1813	128.1813	128.1739	128.1739	(0.006)	0.0000	0.0000	12,126
2016/01/18	2046	04/02/2016	128.00	Call	Bond Future	181.3200	0.1813	173.8700	0.1739	(4.109)	0	0	0
2016/01/18	2046	04/02/2016	128.01	Call	Bond Future	171.3200	0.1713	163.8700	0.1639	(4.349)	0	0	0
2016/01/18	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	2046	05/05/2016			Bond Future	129.0347	129.0347	129.0261	129.0261	(0.007)	0.0000	0.0000	218
2016/01/18	2046	05/05/2016	129.99	Put	Bond Future	955.3000	0.9553	963.9100	0.9639	0.901	0	0	0
2016/01/18	2046	05/05/2016	130.01	Put	Bond Future	975.3000	0.9753	983.9100	0.9839	0.883	0	0	0
2016/01/18	2046	05/05/2016	130.00	Put	Bond Future	965.3000	0.9653	973.9100	0.9739	0.892	0	0	0
2016/01/18	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	2050	04/02/2016			Bond Future	136.7141	136.7141	136.7063	136.7063	(0.006)	0.0000	0.0000	13,364
2016/01/18	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	2050	04/02/2016	137.99	Put	Bond Future	1,275.8700	1.2759	1,283.7400	1.2837	0.617	0	0	0
2016/01/18	2050	04/02/2016	138.01	Put	Bond Future	1,295.8700	1.2959	1,303.7400	1.3037	0.607	0	0	0
2016/01/18	2050	04/02/2016	138.00	Put	Bond Future	1,285.8700	1.2859	1,293.7400	1.2937	0.612	0	0	0
2016/01/18	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	2050	05/05/2016			Bond Future	139.1489	139.1489	139.1400	139.1400	(0.006)	0.0000	0.0000	1,808
2016/01/18	2050	05/05/2016	138.00	Call	Bond Future	1,148.9100	1.1489	1,139.9900	1.1400	(0.776)	0	0	0
2016/01/18	2050	05/05/2016	137.99	Call	Bond Future	1,158.9100	1.1589	1,149.9900	1.1500	(0.770)	0	0	0

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2016/01/18	2050	05/05/2016	138.01	Call	Bond Future	1,138.9100	1.1389	1,129.9900	1.1300	(0.783)	0	0	0
2016/01/18	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	AL37	04/02/2016			Index Future	452.5870	452.5870	450.2750	450.2750	(0.511)	0.0000	0.0000	2
2016/01/18	AL37	05/05/2016			Index Future	460.7160	460.7160	458.3580	458.3580	(0.512)	0.0000	0.0000	0
2016/01/18	AL7T	04/02/2016			Index Future	515.2280	515.2280	510.9470	510.9470	(0.831)	0.0000	0.0000	0
2016/01/18	AL7T	05/05/2016			Index Future	524.4820	524.4820	520.1190	520.1190	(0.832)	0.0000	0.0000	0
2016/01/18	ALBI	04/02/2016			Index Future	467.9610	467.9610	464.0050	464.0050	(0.845)	0.0000	0.0000	660
2016/01/18	ALBI	05/05/2016			Index Future	476.3660	476.3660	472.3340	472.3340	(0.846)	0.0000	0.0000	0
2016/01/18	ALBI	04/08/2016			Index Future	485.4490	485.4490	481.3140	481.3140	(0.852)	0.0000	0.0000	0
2016/01/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	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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2016/01/18	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/01/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	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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2016/01/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/18	EL28	04/02/2016	128.99	Put	Bond Future	2,769.5400	2.7695	2,775.7100	2.7757	0.223	0	0	0
2016/01/18	EL28	04/02/2016			Bond Future	126.2205	126.2205	126.2143	126.2143	(0.005)	0.0000	0.0000	0
2016/01/18	EL28	04/02/2016	129.01	Put	Bond Future	2,789.5400	2.7895	2,795.7100	2.7957	0.221	0	0	0
2016/01/18	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	EL28	04/02/2016	129.00	Put	Bond Future	2,779.5400	2.7795	2,785.7100	2.7857	0.222	0	0	0
2016/01/18	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	EL28	05/05/2016			Bond Future	126.8932	126.8932	126.8862	126.8862	(0.006)	0.0000	0.0000	0
2016/01/18	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	EL28	05/05/2016	128.99	Put	Bond Future	2,096.7900	2.0968	2,103.8400	2.1038	0.336	0	0	0
2016/01/18	EL28	05/05/2016	129.01	Put	Bond Future	2,116.7900	2.1168	2,123.8400	2.1238	0.333	0	0	0
2016/01/18	EL28	05/05/2016	129.00	Put	Bond Future	2,106.7900	2.1068	2,113.8400	2.1138	0.335	0	0	0
2016/01/18	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	ES33	04/02/2016			Bond Future	11.1014	75.4189	11.2311	74.6489	1.168	0.0000	0.0000	8,710
2016/01/18	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	ES33	04/02/2016	9.99	Put	Bond Future	7,154.6900	7.1547	7,924.7000	7.9247	10.762	0	0	0
2016/01/18	ES33	04/02/2016	10.01	Put	Bond Future	7,016.5600	7.0166	7,786.5700	7.7866	10.974	0	0	0
2016/01/18	ES33	04/02/2016	10.00	Put	Bond Future	7,085.5800	7.0856	7,855.5900	7.8556	10.867	0	0	0
2016/01/18	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	ES33	05/05/2016			Bond Future	11.2153	72.9821	11.3497	72.1978	1.198	0.0000	0.0000	0
2016/01/18	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	ES33	05/05/2016	9.99	Put	Bond Future	7,808.7800	7.8088	8,593.1600	8.5932	10.045	0	0	0
2016/01/18	ES33	05/05/2016	10.01	Put	Bond Future	7,671.1400	7.6711	8,455.5200	8.4555	10.225	0	0	0
2016/01/18	ES33	05/05/2016	10.00	Put	Bond Future	7,739.9100	7.7399	8,524.2900	8.5243	10.134	0	0	0
2016/01/18	ES33	04/08/2016			Bond Future	11.3201	74.3891	11.4599	73.5861	1.235	0.0000	0.0000	0
2016/01/18	ES33	04/08/2016	10.24	Put	Bond Future	6,706.4400	6.7064	7,509.4000	7.5094	11.973	0	0	0
2016/01/18	ES33	04/08/2016	10.26	Put	Bond Future	6,573.6900	6.5737	7,376.6500	7.3766	12.215	0	0	0
2016/01/18	ES33	04/08/2016	10.25	Put	Bond Future	6,640.0200	6.6400	7,442.9800	7.4430	12.093	0	0	0
2016/01/18	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	ES42	04/02/2016			Bond Future	11.2252	79.5664	11.3499	78.7377	1.111	0.0000	0.0000	2,750
2016/01/18	ES42	05/05/2016			Bond Future	11.3388	76.7329	11.4682	75.8888	1.142	0.0000	0.0000	4,500
2016/01/18	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	GOVI	04/02/2016			GOVI	468.0110	468.0110	464.3050	464.3050	(0.792)	0.0000	0.0000	483
2016/01/18	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	GOVI	04/02/2016	511.99	Put	GOVI	439,790.0000	43.9790	476,850.0000	47.6850	8.427	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
2016/01/18	GOVI	04/02/2016	512.01	Put	GOVI	439,990.0000	43.9990	477,050.0000	47.7050	8.423	0	0	0
2016/01/18	GOVI	04/02/2016	512.00	Put	GOVI	439,890.0000	43.9890	476,950.0000	47.6950	8.425	0	0	0
2016/01/18	GOVI	05/05/2016	518.01	Put	GOVI	415,930.0000	41.5930	453,710.0000	45.3710	9.083	0	0	0
2016/01/18	GOVI	05/05/2016			GOVI	476.4170	476.4170	472.6390	472.6390	(0.793)	0.0000	0.0000	146
2016/01/18	GOVI	05/05/2016	518.00	Put	GOVI	415,830.0000	41.5830	453,610.0000	45.3610	9.085	0	0	0
2016/01/18	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	GOVI	05/05/2016	517.99	Put	GOVI	415,730.0000	41.5730	453,510.0000	45.3510	9.088	0	0	0
2016/01/18	GOVI	04/08/2016	520.99	Put	GOVI	354,890.0000	35.4890	393,650.0000	39.3650	10.922	0	0	0
2016/01/18	GOVI	04/08/2016			GOVI	485.5010	485.5010	481.6250	481.6250	(0.798)	0.0000	0.0000	0
2016/01/18	GOVI	04/08/2016	521.01	Put	GOVI	355,090.0000	35.5090	393,850.0000	39.3850	10.916	0	0	0
2016/01/18	GOVI	04/08/2016	521.00	Put	GOVI	354,990.0000	35.4990	393,750.0000	39.3750	10.919	0	0	0
2016/01/18	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/01/18	IGOV	04/02/2016			Index Future	233.9210	233.9210	234.1520	234.1520	0.099	0.0000	0.0000	1,039
2016/01/18	IGOV	05/05/2016			Index Future	238.0870	238.0870	238.3210	238.3210	0.098	0.0000	0.0000	21
2016/01/18	IGOV	04/08/2016			Index Future	242.6200	242.6200	242.8450	242.8450	0.093	0.0000	0.0000	0
2016/01/18	ILBI	04/02/2016			Index Future	633.6250	633.6250	634.3340	634.3340	0.112	0.0000	0.0000	157
2016/01/18	ILBI	05/05/2016			Index Future	644.4050	644.4050	645.1210	645.1210	0.111	0.0000	0.0000	0
2016/01/18	IS01	19/12/2016			Interest Rate Swap	100.3408	100.3408	100.4082	100.4082	0.067	0.0000	0.0000	0
2016/01/18	IS01	16/03/2017			Interest Rate Swap	100.4980	100.4980	100.5427	100.5427	0.045	0.0000	0.0000	0
2016/01/18	IS02	18/12/2017			Interest Rate Swap	101.3060	101.3060	101.4199	101.4199	0.112	0.0000	0.0000	0
2016/01/18	IS02	16/03/2018			Interest Rate Swap	100.9278	100.9278	101.0569	101.0569	0.128	0.0000	0.0000	0
2016/01/18	IS05	17/12/2020			Interest Rate Swap	103.2666	103.2666	103.5425	103.5425	0.267	0.0000	0.0000	0
2016/01/18	IS05	16/03/2021			Interest Rate Swap	102.9037	102.9037	103.1951	103.1951	0.283	0.0000	0.0000	0
2016/01/18	IS10	17/12/2025			Interest Rate Swap	106.8814	106.8814	107.3778	107.3778	0.464	0.0000	0.0000	0
2016/01/18	IS10	16/03/2026			Interest Rate Swap	104.2913	104.2913	104.7990	104.7990	0.487	0.0000	0.0000	0
2016/01/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/01/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/01/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/01/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/01/18	JBAF	20/01/2016			Jibar Tradeable Future	6.7300	93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0

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2016/01/18	JBAF	17/02/2016			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	2,000
2016/01/18	JBAF	16/03/2016			Jibar Tradeable Future	7.1200	92.8800	7.3000	92.7000	2.528	0.0000	0.0000	0
2016/01/18	JBAF	20/04/2016			Jibar Tradeable Future	7.3700	92.6300	7.3900	92.6100	0.271	0.0000	0.0000	0
2016/01/18	JBAF	18/05/2016			Jibar Tradeable Future	7.4500	92.5500	7.4600	92.5400	0.134	0.0000	0.0000	0
2016/01/18	JBAF	15/06/2016			Jibar Tradeable Future	7.6400	92.3600	7.6600	92.3400	0.262	0.0000	0.0000	0
2016/01/18	JBAF	21/09/2016			Jibar Tradeable Future	8.0000	92.0000	8.0300	91.9700	0.375	0.0000	0.0000	0
2016/01/18	JBAF	21/12/2016			Jibar Tradeable Future	8.2800	91.7200	8.3300	91.6700	0.604	0.0000	0.0000	0
2016/01/18	JBAF	15/03/2017			Jibar Tradeable Future	8.4900	91.5100	8.5400	91.4600	0.589	0.0000	0.0000	0
2016/01/18	JBAF	21/06/2017			Jibar Tradeable Future	8.6700	91.3300	8.7400	91.2600	0.807	0.0000	0.0000	500
2016/01/18	JBAF	20/09/2017			Jibar Tradeable Future	8.8300	91.1700	8.8900	91.1100	0.680	0.0000	0.0000	0
2016/01/18	JBAF	20/12/2017			Jibar Tradeable Future	8.9800	91.0200	9.0500	90.9500	0.780	0.0000	0.0000	0
2016/01/18	R023	04/02/2016	8.01	Put	Bond Future	7,999.9100	7.9999	8,660.7200	8.6607	8.260	0	0	0
2016/01/18	R023	04/02/2016			Bond Future	9.6117	94.0807	9.7519	93.4199	1.459	0.0000	0.0000	14,810
2016/01/18	R023	04/02/2016	8.00	Put	Bond Future	8,052.5700	8.0526	8,713.3800	8.7134	8.206	0	0	0
2016/01/18	R023	04/02/2016	8.01	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/01/18	R023	04/02/2016	7.99	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/01/18	R023	04/02/2016	8.00	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/01/18	R023	04/02/2016	7.99	Put	Bond Future	8,105.2700	8.1053	8,766.0800	8.7661	8.153	0	0	0
2016/01/18	R023	05/05/2016			Bond Future	9.7205	91.8405	9.8677	91.1671	1.515	0.0000	0.0000	0
2016/01/18	R023	05/05/2016	8.24	Put	Bond Future	7,257.5300	7.2575	7,887.6800	7.8877	8.683	0	0	0
2016/01/18	R023	05/05/2016	8.26	Put	Bond Future	7,162.5900	7.1626	7,790.9100	7.7909	8.772	0	0	0
2016/01/18	R023	05/05/2016	8.24	Call	Bond Future	122.5400	0.1225	79.3400	0.0793	(35.254)	0	0	0
2016/01/18	R023	05/05/2016	8.25	Put	Bond Future	7,210.0100	7.2100	7,839.2500	7.8392	8.727	0	0	0
2016/01/18	R023	05/05/2016	8.25	Call	Bond Future	125.5200	0.1255	81.4100	0.0814	(35.142)	0	0	0
2016/01/18	R023	05/05/2016	8.26	Call	Bond Future	128.5700	0.1286	83.5400	0.0835	(35.024)	0	0	0
2016/01/18	R023	04/08/2016	8.24	Call	Bond Future	309.8900	0.3099	231.8900	0.2319	(25.170)	0	0	0
2016/01/18	R023	04/08/2016	8.25	Put	Bond Future	7,638.0400	7.6380	8,249.7200	8.2497	8.008	0	0	0
2016/01/18	R023	04/08/2016			Bond Future	9.8152	93.6106	9.9710	92.9198	1.587	0.0000	0.0000	0
2016/01/18	R023	04/08/2016	8.25	Call	Bond Future	314.9600	0.3150	235.9000	0.2359	(25.102)	0	0	0
2016/01/18	R023	04/08/2016	8.26	Call	Bond Future	320.1000	0.3201	239.9700	0.2400	(25.033)	0	0	0
2016/01/18	R023	04/08/2016	8.24	Put	Bond Future	7,682.0900	7.6821	8,294.8300	8.2948	7.976	0	0	0
2016/01/18	R023	04/08/2016	8.26	Put	Bond Future	7,594.0900	7.5941	8,204.7000	8.2047	8.041	0	0	0
2016/01/18	R186	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R186	04/02/2016	8.40	Put	Bond Future	9,620.6100	9.6206	10,575.1700	10.5752	9.922	0	0	0
2016/01/18	R186	04/02/2016	8.83	Put	Bond Future	6,374.8100	6.3748	7,318.0600	7.3181	14.797	0	0	33
2016/01/18	R186	04/02/2016	9.20	Call	Bond Future	137.6400	0.1376	42.3600	0.0424	(69.224)	0	0	0
2016/01/18	R186	04/02/2016			Bond Future	9.7209	106.5662	9.8611	105.6113	1.442	0.0000	0.0000	69,743
2016/01/18	R186	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R186	04/02/2016	8.02	Put	Bond Future	12,609.4400	12.6094	13,564.3500	13.5643	7.573	0	0	0
2016/01/18	R186	04/02/2016	7.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	680
2016/01/18	R186	04/02/2016	8.45	Call	Bond Future	0.6300	0.0006	0.0500	0.0001	(92.063)	0	0	350
2016/01/18	R186	04/02/2016	8.75	Call	Bond Future	7.7800	0.0078	1.0900	0.0011	(85.990)	0	0	0
2016/01/18	R186	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R186	04/02/2016	7.50	Put	Bond Future	16,873.2100	16.8732	17,828.1300	17.8281	5.659	0	0	0
2016/01/18	R186	04/02/2016	8.83	Call	Bond Future	13.9700	0.0140	2.3000	0.0023	(83.536)	0	0	0
2016/01/18	R186	04/02/2016	8.65	Put	Bond Future	7,713.2300	7.7132	8,665.0000	8.6650	12.339	0	0	340

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2016/01/18	R186	04/02/2016	8.70	Put	Bond Future	7,338.0700	7.3381	8,288.3600	8.2884	12.950	0	0	5,000
2016/01/18	R186	04/02/2016	8.80	Put	Bond Future	6,595.3700	6.5954	7,540.7800	7.5408	14.334	0	0	5,000
2016/01/18	R186	04/02/2016	7.49	Put	Bond Future	16,957.2300	16.9572	17,912.1500	17.9121	5.631	0	0	0
2016/01/18	R186	04/02/2016	8.85	Put	Bond Future	6,228.4100	6.2284	7,169.9900	7.1700	15.118	0	0	0
2016/01/18	R186	04/02/2016	7.51	Put	Bond Future	16,789.2700	16.7893	17,744.1900	17.7442	5.688	0	0	0
2016/01/18	R186	04/02/2016	8.02	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	700
2016/01/18	R186	04/02/2016	8.40	Call	Bond Future	0.3900	0.0004	0.0300	0.0000	(92.308)	0	0	680
2016/01/18	R186	04/02/2016	7.90	Put	Bond Future	13,575.3000	13.5753	14,530.2200	14.5302	7.034	0	0	0
2016/01/18	R186	04/02/2016	8.45	Put	Bond Future	9,235.2400	9.2352	10,189.5800	10.1896	10.334	0	0	0
2016/01/18	R186	04/02/2016	9.20	Put	Bond Future	3,794.3600	3.7944	4,654.0000	4.6540	22.656	0	0	700
2016/01/18	R186	04/02/2016	8.75	Put	Bond Future	6,965.3700	6.9654	7,913.6000	7.9136	13.613	0	0	11,695
2016/01/18	R186	04/02/2016	8.65	Call	Bond Future	3.5600	0.0036	0.4100	0.0004	(88.483)	0	0	0
2016/01/18	R186	04/02/2016	8.85	Call	Bond Future	16.0800	0.0161	2.7400	0.0027	(82.960)	0	0	0
2016/01/18	R186	04/02/2016	8.70	Call	Bond Future	5.3000	0.0053	0.6700	0.0007	(87.358)	0	0	0
2016/01/18	R186	04/02/2016	8.80	Call	Bond Future	11.2600	0.0113	1.7500	0.0018	(84.458)	0	0	0
2016/01/18	R186	05/05/2016			Bond Future	9.8147	108.4802	9.9607	107.5073	1.488	0.0000	0.0000	10
2016/01/18	R186	05/05/2016	8.34	Call	Bond Future	187.6300	0.1876	122.6100	0.1226	(34.653)	0	0	0
2016/01/18	R186	05/05/2016	8.75	Put	Bond Future	7,953.3200	7.9533	8,786.4200	8.7864	10.475	0	0	1,900
2016/01/18	R186	05/05/2016	8.35	Call	Bond Future	192.2000	0.1922	125.8200	0.1258	(34.537)	0	0	0
2016/01/18	R186	05/05/2016	8.85	Put	Bond Future	7,327.4300	7.3274	8,135.1000	8.1351	11.023	0	0	5,350
2016/01/18	R186	05/05/2016	8.33	Call	Bond Future	183.1600	0.1832	119.4800	0.1195	(34.767)	0	0	0
2016/01/18	R186	05/05/2016	8.75	Call	Bond Future	466.5600	0.4666	326.7900	0.3268	(29.958)	0	0	0
2016/01/18	R186	05/05/2016	8.35	Put	Bond Future	10,681.1000	10.6811	11,587.5900	11.5876	8.487	0	0	0
2016/01/18	R186	05/05/2016	7.56	Put	Bond Future	16,767.2300	16.7672	17,730.7500	17.7308	5.746	0	0	0
2016/01/18	R186	05/05/2016	8.34	Put	Bond Future	10,752.9800	10.7530	11,660.8300	11.6608	8.443	0	0	0
2016/01/18	R186	05/05/2016	8.85	Call	Bond Future	574.5200	0.5745	409.3200	0.4093	(28.754)	0	0	0
2016/01/18	R186	05/05/2016	7.56	Call	Bond Future	21.2600	0.0213	11.9100	0.0119	(43.979)	0	0	0
2016/01/18	R186	05/05/2016	8.33	Put	Bond Future	10,825.0200	10.8250	11,734.2100	11.7342	8.399	0	0	0
2016/01/18	R186	04/08/2016	8.51	Put	Bond Future	10,300.9800	10.3010	11,150.2400	11.1502	8.244	0	0	0
2016/01/18	R186	04/08/2016			Bond Future	9.8965	105.2666	10.0494	104.2699	1.545	0.0000	0.0000	0
2016/01/18	R186	04/08/2016	8.50	Put	Bond Future	10,365.5100	10.3655	11,216.6100	11.2166	8.211	0	0	0
2016/01/18	R186	04/08/2016	8.51	Call	Bond Future	629.5300	0.6295	482.1300	0.4821	(23.414)	0	0	0
2016/01/18	R186	04/08/2016	8.49	Call	Bond Future	610.4700	0.6105	466.7200	0.4667	(23.547)	0	0	0
2016/01/18	R186	04/08/2016	8.50	Call	Bond Future	619.9400	0.6199	474.3800	0.4744	(23.480)	0	0	0
2016/01/18	R186	04/08/2016	8.49	Put	Bond Future	10,430.2200	10.4302	11,283.1300	11.2831	8.177	0	0	0
2016/01/18	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R197	04/02/2016			Bond Future	289.0622	289.0622	289.0445	289.0445	(0.006)	0.0000	0.0000	714
2016/01/18	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R197	04/02/2016	296.99	Put	Bond Future	7,927.7900	7.9278	7,945.5400	7.9455	0.224	0	0	0
2016/01/18	R197	04/02/2016	297.01	Put	Bond Future	7,947.7900	7.9478	7,965.5400	7.9655	0.223	0	0	0
2016/01/18	R197	04/02/2016	297.00	Put	Bond Future	7,937.7900	7.9378	7,955.5400	7.9555	0.224	0	0	0
2016/01/18	R197	05/05/2016			Bond Future	294.2104	294.2104	294.1904	294.1904	(0.007)	0.0000	0.0000	66
2016/01/18	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R197	05/05/2016	299.99	Put	Bond Future	5,779.6300	5.7796	5,799.6000	5.7996	0.346	0	0	0
2016/01/18	R197	05/05/2016	300.01	Put	Bond Future	5,799.6300	5.7996	5,819.6000	5.8196	0.344	0	0	0
2016/01/18	R197	05/05/2016	300.00	Put	Bond Future	5,789.6300	5.7896	5,809.6000	5.8096	0.345	0	0	0

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2016/01/18	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R202	04/02/2016			Bond Future	237.7112	237.7112	239.0145	239.0145	0.548	0.0000	0.0000	42,944
2016/01/18	R202	04/02/2016	239.99	Put	Bond Future	2,278.7600	2.2788	975.5100	0.9755	(57.191)	0	0	0
2016/01/18	R202	04/02/2016	240.01	Put	Bond Future	2,298.7600	2.2988	995.5100	0.9955	(56.694)	0	0	0
2016/01/18	R202	04/02/2016	240.00	Put	Bond Future	2,288.7600	2.2888	985.5100	0.9855	(56.941)	0	0	0
2016/01/18	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R202	05/05/2016	246.99	Put	Bond Future	5,044.9700	5.0450	3,720.1200	3.7201	(26.261)	0	0	0
2016/01/18	R202	05/05/2016			Bond Future	241.9450	241.9450	243.2699	243.2699	0.548	0.0000	0.0000	0
2016/01/18	R202	05/05/2016	247.01	Put	Bond Future	5,064.9700	5.0650	3,740.1200	3.7401	(26.157)	0	0	0
2016/01/18	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R202	05/05/2016	247.00	Put	Bond Future	5,054.9700	5.0550	3,730.1200	3.7301	(26.209)	0	0	0
2016/01/18	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R203	04/02/2016	7.25	Put	Bond Future	1,934.2500	1.9343	2,149.7400	2.1497	11.141	0	0	0
2016/01/18	R203	04/02/2016	7.26	Put	Bond Future	1,919.2700	1.9193	2,134.7600	2.1348	11.228	0	0	0
2016/01/18	R203	04/02/2016			Bond Future	8.5577	102.8681	8.7055	102.6526	1.727	0.0000	0.0000	20,092
2016/01/18	R203	04/02/2016	7.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R203	04/02/2016	7.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R203	04/02/2016	7.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R203	04/02/2016	7.24	Put	Bond Future	1,949.2400	1.9492	2,164.7300	2.1647	11.055	0	0	0
2016/01/18	R203	05/05/2016	7.25	Put	Bond Future	1,969.6500	1.9697	2,183.7400	2.1837	10.869	0	0	0
2016/01/18	R203	05/05/2016			Bond Future	8.8053	100.5452	8.9829	100.3251	2.017	0.0000	0.0000	0
2016/01/18	R203	05/05/2016	7.26	Call	Bond Future	12.9200	0.0129	6.7000	0.0067	(48.142)	0	0	0
2016/01/18	R203	05/05/2016	7.24	Call	Bond Future	12.1400	0.0121	6.2600	0.0063	(48.435)	0	0	0
2016/01/18	R203	05/05/2016	7.25	Call	Bond Future	12.5200	0.0125	6.4800	0.0065	(48.243)	0	0	0
2016/01/18	R203	05/05/2016	7.26	Put	Bond Future	1,957.3000	1.9573	2,171.2100	2.1712	10.929	0	0	0
2016/01/18	R203	05/05/2016	7.24	Put	Bond Future	1,982.0300	1.9820	2,196.2800	2.1963	10.810	0	0	0
2016/01/18	R203	04/08/2016	7.26	Call	Bond Future	28.3500	0.0284	16.8200	0.0168	(40.670)	0	0	0
2016/01/18	R203	04/08/2016			Bond Future	9.0516	102.4833	9.2770	102.2541	2.490	0.0000	0.0000	0
2016/01/18	R203	04/08/2016	7.24	Call	Bond Future	27.1900	0.0272	16.0900	0.0161	(40.824)	0	0	0
2016/01/18	R203	04/08/2016	7.25	Call	Bond Future	27.7600	0.0278	16.4500	0.0165	(40.742)	0	0	0
2016/01/18	R203	04/08/2016	7.24	Put	Bond Future	1,898.0000	1.8980	2,116.1000	2.1161	11.491	0	0	0
2016/01/18	R203	04/08/2016	7.26	Put	Bond Future	1,878.2200	1.8782	2,095.8900	2.0959	11.589	0	0	0
2016/01/18	R203	04/08/2016	7.25	Put	Bond Future	1,888.1000	1.8881	2,105.9900	2.1060	11.540	0	0	0
2016/01/18	R204	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R204	04/02/2016			Bond Future	8.9835	98.6399	9.1348	98.2716	1.684	0.0000	0.0000	32,523
2016/01/18	R204	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R204	04/02/2016	7.49	Put	Bond Future	3,731.1800	3.7312	4,099.5200	4.0995	9.872	0	0	0
2016/01/18	R204	04/02/2016	7.51	Put	Bond Future	3,680.0600	3.6801	4,048.4000	4.0484	10.009	0	0	0
2016/01/18	R204	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R204	04/02/2016	7.50	Put	Bond Future	3,705.6200	3.7056	4,073.9600	4.0740	9.940	0	0	0
2016/01/18	R204	05/05/2016	7.75	Call	Bond Future	47.1900	0.0472	27.5900	0.0276	(41.534)	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
2016/01/18	R204	05/05/2016			Bond Future	9.1647	100.4116	9.3326	100.0359	1.832	0.0000	0.0000	0
2016/01/18	R204	05/05/2016	7.76	Call	Bond Future	48.4600	0.0485	28.4000	0.0284	(41.395)	0	0	0
2016/01/18	R204	05/05/2016	7.74	Put	Bond Future	3,307.8200	3.3078	3,664.3600	3.6644	10.779	0	0	0
2016/01/18	R204	05/05/2016	7.76	Put	Bond Future	3,263.6000	3.2636	3,619.2300	3.6192	10.897	0	0	0
2016/01/18	R204	05/05/2016	7.74	Call	Bond Future	45.9500	0.0459	26.8000	0.0268	(41.676)	0	0	0
2016/01/18	R204	05/05/2016	7.75	Put	Bond Future	3,285.6900	3.2857	3,641.7800	3.6418	10.838	0	0	0
2016/01/18	R204	04/08/2016			Bond Future	9.3329	98.3053	9.5231	97.9176	2.038	0.0000	0.0000	0
2016/01/18	R204	04/08/2016	7.74	Put	Bond Future	3,424.9600	3.4250	3,779.9600	3.7800	10.365	0	0	0
2016/01/18	R204	04/08/2016	7.76	Put	Bond Future	3,386.0800	3.3861	3,740.0500	3.7400	10.454	0	0	0
2016/01/18	R204	04/08/2016	7.75	Put	Bond Future	3,405.5100	3.4055	3,759.9900	3.7600	10.409	0	0	0
2016/01/18	R204	04/08/2016	7.74	Call	Bond Future	100.5100	0.1005	67.8700	0.0679	(32.474)	0	0	0
2016/01/18	R204	04/08/2016	7.75	Call	Bond Future	102.3700	0.1024	69.2100	0.0692	(32.392)	0	0	0
2016/01/18	R204	04/08/2016	7.76	Call	Bond Future	104.2500	0.1043	70.5800	0.0706	(32.297)	0	0	0
2016/01/18	R207	04/02/2016	7.27	Put	Bond Future	6,384.1900	6.3842	6,835.3000	6.8353	7.066	0	0	0
2016/01/18	R207	04/02/2016	7.49	Put	Bond Future	5,646.8900	5.6469	6,098.0000	6.0980	7.989	0	0	0
2016/01/18	R207	04/02/2016			Bond Future	9.2439	94.0388	9.3895	93.5877	1.576	0.0000	0.0000	46,608
2016/01/18	R207	04/02/2016	7.51	Put	Bond Future	5,580.1900	5.5802	6,031.3000	6.0313	8.084	0	0	0
2016/01/18	R207	04/02/2016	7.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	43
2016/01/18	R207	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	19
2016/01/18	R207	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R207	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R207	04/02/2016	7.50	Put	Bond Future	5,613.5300	5.6135	6,064.6400	6.0646	8.036	0	0	0
2016/01/18	R207	05/05/2016	7.86	Put	Bond Future	4,702.0200	4.7020	5,140.8100	5.1408	9.332	0	0	0
2016/01/18	R207	05/05/2016			Bond Future	9.4003	95.7278	9.5578	95.2679	1.675	0.0000	0.0000	0
2016/01/18	R207	05/05/2016	7.85	Put	Bond Future	4,731.7300	4.7317	5,170.9900	5.1710	9.283	0	0	0
2016/01/18	R207	05/05/2016	7.56	Put	Bond Future	5,609.9100	5.6099	6,059.7800	6.0598	8.019	0	0	0
2016/01/18	R207	05/05/2016	7.84	Put	Bond Future	4,761.4800	4.7615	5,201.2200	5.2012	9.235	0	0	0
2016/01/18	R207	05/05/2016	7.56	Call	Bond Future	23.0500	0.0231	13.0100	0.0130	(43.557)	0	0	43
2016/01/18	R207	05/05/2016	7.85	Call	Bond Future	51.8100	0.0518	31.1600	0.0312	(39.857)	0	0	0
2016/01/18	R207	05/05/2016	7.86	Call	Bond Future	53.1900	0.0532	32.0700	0.0321	(39.707)	0	0	0
2016/01/18	R207	05/05/2016	7.84	Call	Bond Future	50.4500	0.0504	30.2800	0.0303	(39.980)	0	0	0
2016/01/18	R207	04/08/2016			Bond Future	9.5428	93.9279	9.7154	93.4546	1.809	0.0000	0.0000	0
2016/01/18	R207	04/08/2016	7.99	Put	Bond Future	4,557.8000	4.5578	4,983.9000	4.9839	9.349	0	0	0
2016/01/18	R207	04/08/2016	8.01	Put	Bond Future	4,505.3800	4.5054	4,930.0900	4.9301	9.427	0	0	0
2016/01/18	R207	04/08/2016	8.00	Put	Bond Future	4,531.5700	4.5316	4,956.9800	4.9570	9.388	0	0	0
2016/01/18	R207	04/08/2016	8.01	Call	Bond Future	169.9100	0.1699	121.3200	0.1213	(28.597)	0	0	0
2016/01/18	R207	04/08/2016	7.99	Call	Bond Future	164.1500	0.1641	116.9500	0.1170	(28.754)	0	0	0
2016/01/18	R207	04/08/2016	8.00	Call	Bond Future	167.0100	0.1670	119.1200	0.1191	(28.675)	0	0	0
2016/01/18	R208	04/02/2016			Bond Future	9.4191	91.7388	9.5595	91.2162	1.490	0.0000	0.0000	43,779
2016/01/18	R208	04/02/2016	7.74	Put	Bond Future	6,549.5900	6.5496	7,072.1800	7.0722	7.979	0	0	0
2016/01/18	R208	04/02/2016	7.76	Put	Bond Future	6,468.2200	6.4682	6,990.8100	6.9908	8.079	0	0	0
2016/01/18	R208	04/02/2016	7.75	Put	Bond Future	6,508.8900	6.5089	7,031.4800	7.0315	8.029	0	0	0
2016/01/18	R208	04/02/2016	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R208	04/02/2016	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R208	04/02/2016	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R208	05/05/2016	7.99	Call	Bond Future	69.1000	0.0691	43.0900	0.0431	(37.641)	0	0	0

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2016/01/18	R208	05/05/2016	8.00	Put	Bond Future	5,833.9800		5.8340	6,340.0400	6.3400	8.674	0	0	0
2016/01/18	R208	05/05/2016			Bond Future	9.5495		89.9849	9.6989	89.4523	1.564	0.0000	0.0000	0
2016/01/18	R208	05/05/2016	8.00	Call	Bond Future	70.8900		0.0709	44.2900	0.0443	(37.523)	0	0	0
2016/01/18	R208	05/05/2016	8.01	Call	Bond Future	72.7300		0.0727	45.5300	0.0455	(37.399)	0	0	0
2016/01/18	R208	05/05/2016	7.99	Put	Bond Future	5,870.8200		5.8708	6,377.4700	6.3775	8.630	0	0	0
2016/01/18	R208	05/05/2016	8.01	Put	Bond Future	5,797.2000		5.7972	6,302.6600	6.3027	8.719	0	0	0
2016/01/18	R208	04/08/2016	8.01	Put	Bond Future	6,084.0000		6.0840	6,580.5700	6.5806	8.162	0	0	0
2016/01/18	R208	04/08/2016			Bond Future	9.6661		91.7196	9.8264	91.1724	1.659	0.0000	0.0000	0
2016/01/18	R208	04/08/2016	8.00	Put	Bond Future	6,117.8300		6.1178	6,615.1300	6.6151	8.129	0	0	0
2016/01/18	R208	04/08/2016	7.99	Call	Bond Future	179.6100		0.1796	130.4400	0.1304	(27.376)	0	0	0
2016/01/18	R208	04/08/2016	8.00	Call	Bond Future	182.7600		0.1828	132.8600	0.1329	(27.304)	0	0	0
2016/01/18	R208	04/08/2016	8.01	Call	Bond Future	185.9600		0.1860	135.3300	0.1353	(27.226)	0	0	0
2016/01/18	R208	04/08/2016	7.99	Put	Bond Future	6,151.7200		6.1517	6,649.7500	6.6498	8.096	0	0	0
2016/01/18	R209	04/02/2016	8.74	Call	Bond Future	0.1800		0.0002	0.0100	0.0000	(94.444)	0	0	0
2016/01/18	R209	04/02/2016	8.75	Put	Bond Future	9,886.8100		9.8868	10,687.5700	10.6876	8.099	0	0	0
2016/01/18	R209	04/02/2016			Bond Future	10.1776		68.8746	10.3076	68.0736	1.277	0.0000	0.0000	37,870
2016/01/18	R209	04/02/2016	8.75	Call	Bond Future	0.2000		0.0002	0.0100	0.0000	(95.000)	0	0	0
2016/01/18	R209	04/02/2016	8.76	Call	Bond Future	0.2200		0.0002	0.0100	0.0000	(95.455)	0	0	0
2016/01/18	R209	04/02/2016	9.52	Put	Bond Future	4,366.9900		4.3670	5,116.4200	5.1164	17.161	0	0	2,200
2016/01/18	R209	04/02/2016	8.74	Put	Bond Future	9,963.7700		9.9638	10,764.5500	10.7645	8.037	0	0	0
2016/01/18	R209	04/02/2016	8.76	Put	Bond Future	9,809.9600		9.8100	10,610.7000	10.6107	8.163	0	0	0
2016/01/18	R209	04/02/2016	9.52	Call	Bond Future	72.9500		0.0729	21.4300	0.0214	(70.624)	0	0	0
2016/01/18	R209	05/05/2016			Bond Future	10.2544		66.9620	10.3885	66.1461	1.308	0.0000	0.0000	165
2016/01/18	R209	05/05/2016	9.00	Call	Bond Future	335.7400		0.3357	239.1600	0.2392	(28.766)	0	0	6,700
2016/01/18	R209	05/05/2016	8.25	Put	Bond Future	14,375.3000		14.3753	15,171.8500	15.1718	5.541	0	0	0
2016/01/18	R209	05/05/2016	8.99	Put	Bond Future	8,860.5600		8.8606	9,581.5800	9.5816	8.137	0	0	0
2016/01/18	R209	05/05/2016	9.01	Put	Bond Future	8,727.0200		8.7270	9,444.6600	9.4447	8.223	0	0	0
2016/01/18	R209	05/05/2016	9.00	Put	Bond Future	8,793.6800		8.7937	9,513.0200	9.5130	8.180	0	0	0
2016/01/18	R209	05/05/2016	9.01	Call	Bond Future	342.9000		0.3429	244.6200	0.2446	(28.661)	0	0	0
2016/01/18	R209	05/05/2016	8.25	Call	Bond Future	52.1800		0.0522	32.8100	0.0328	(37.122)	0	0	6,700
2016/01/18	R209	05/05/2016	8.99	Call	Bond Future	328.6900		0.3287	233.7900	0.2338	(28.872)	0	0	0
2016/01/18	R209	04/08/2016	9.26	Call	Bond Future	1,044.2100		1.0442	847.9200	0.8479	(18.798)	0	0	0
2016/01/18	R209	04/08/2016			Bond Future	10.3221		68.2530	10.4609	67.4183	1.344	0.0000	0.0000	0
2016/01/18	R209	04/08/2016	10.60	Call	Bond Future	4,292.7800		4.2928	3,781.3700	3.7814	(11.913)	0	0	6,000
2016/01/18	R209	04/08/2016	9.60	Put	Bond Future	6,243.4700		6.2435	6,806.5500	6.8065	9.019	0	0	0
2016/01/18	R209	04/08/2016	9.24	Call	Bond Future	1,016.1300		1.0161	823.9100	0.8239	(18.917)	0	0	0
2016/01/18	R209	04/08/2016	9.25	Call	Bond Future	1,029.7200		1.0297	835.5100	0.8355	(18.860)	0	0	0
2016/01/18	R209	04/08/2016	10.60	Put	Bond Future	2,637.7500		2.6377	2,961.1100	2.9611	12.259	0	0	0
2016/01/18	R209	04/08/2016	9.24	Put	Bond Future	8,133.4800		8.1335	8,776.0300	8.7760	7.900	0	0	0
2016/01/18	R209	04/08/2016	9.26	Put	Bond Future	8,019.5600		8.0196	8,658.0400	8.6580	7.962	0	0	0
2016/01/18	R209	04/08/2016	9.60	Call	Bond Future	1,619.4000		1.6194	1,347.7100	1.3477	(16.777)	0	0	6,000
2016/01/18	R209	04/08/2016	9.25	Put	Bond Future	8,076.0200		8.0760	8,716.5800	8.7166	7.932	0	0	0
2016/01/18	R210	04/02/2016	184.99	Put	Bond Future	4,502.0900		4.5021	4,513.3300	4.5133	0.250	0	0	0
2016/01/18	R210	04/02/2016			Bond Future	180.4879		180.4879	180.4767	180.4767	(0.006)	0.0000	0.0000	3,861
2016/01/18	R210	04/02/2016	185.01	Put	Bond Future	4,522.0900		4.5221	4,533.3300	4.5333	0.249	0	0	0
2016/01/18	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	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
2016/01/18	R210	04/02/2016	185.00	Put	Bond Future	4,512.0900		4.5121	4,523.3300	4.5233	0.249	0	0	0
2016/01/18	R210	04/02/2016	185.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R210	04/02/2016	185.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R210	05/05/2016			Bond Future	181.5350		181.5350	181.5224	181.5224	(0.007)	0.0000	0.0000	6
2016/01/18	R210	05/05/2016	184.99	Put	Bond Future	3,454.9900		3.4550	3,467.6500	3.4676	0.366	0	0	0
2016/01/18	R210	05/05/2016	185.00	Put	Bond Future	3,464.9900		3.4650	3,477.6500	3.4776	0.365	0	0	0
2016/01/18	R210	05/05/2016	185.01	Put	Bond Future	3,474.9900		3.4750	3,487.6500	3.4876	0.364	0	0	0
2016/01/18	R210	05/05/2016	184.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R210	05/05/2016	185.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R210	05/05/2016	185.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R211	04/02/2016	138.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R211	04/02/2016	139.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R211	04/02/2016			Bond Future	134.7014		134.7014	134.6919	134.6919	(0.007)	0.0000	0.0000	720
2016/01/18	R211	04/02/2016	139.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R211	04/02/2016	138.99	Put	Bond Future	4,288.6300		4.2886	4,298.0800	4.2981	0.220	0	0	0
2016/01/18	R211	04/02/2016	139.01	Put	Bond Future	4,308.6300		4.3086	4,318.0800	4.3181	0.219	0	0	0
2016/01/18	R211	04/02/2016	139.00	Put	Bond Future	4,298.6300		4.2986	4,308.0800	4.3081	0.220	0	0	0
2016/01/18	R211	05/05/2016	139.01	Put	Bond Future	1,909.6500		1.9097	1,920.1500	1.9201	0.550	0	0	0
2016/01/18	R211	05/05/2016			Bond Future	137.1003		137.1003	137.0899	137.0899	(0.008)	0.0000	0.0000	2
2016/01/18	R211	05/05/2016	139.00	Put	Bond Future	1,899.6500		1.8997	1,910.1500	1.9101	0.553	0	0	0
2016/01/18	R211	05/05/2016	139.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R211	05/05/2016	138.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R211	05/05/2016	139.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R211	05/05/2016	138.99	Put	Bond Future	1,889.6500		1.8897	1,900.1500	1.9001	0.556	0	0	0
2016/01/18	R212	04/02/2016			Bond Future	139.9596		139.9596	139.9500	139.9500	(0.007)	0.0000	0.0000	1,569
2016/01/18	R212	04/02/2016	146.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R212	04/02/2016	145.99	Put	Bond Future	6,030.3700		6.0304	6,040.0000	6.0400	0.160	0	0	0
2016/01/18	R212	04/02/2016	146.01	Put	Bond Future	6,050.3700		6.0504	6,060.0000	6.0600	0.159	0	0	0
2016/01/18	R212	04/02/2016	146.00	Put	Bond Future	6,040.3700		6.0404	6,050.0000	6.0500	0.159	0	0	0
2016/01/18	R212	04/02/2016	146.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R212	04/02/2016	145.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R212	05/05/2016	145.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R212	05/05/2016			Bond Future	142.4523		142.4523	142.4415	142.4415	(0.008)	0.0000	0.0000	19
2016/01/18	R212	05/05/2016	145.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R212	05/05/2016	144.99	Put	Bond Future	2,537.6900		2.5377	2,548.4800	2.5485	0.425	0	0	0
2016/01/18	R212	05/05/2016	145.01	Put	Bond Future	2,557.6900		2.5577	2,568.4800	2.5685	0.422	0	0	0
2016/01/18	R212	05/05/2016	144.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R212	05/05/2016	145.00	Put	Bond Future	2,547.6900		2.5477	2,558.4800	2.5585	0.424	0	0	0
2016/01/18	R213	04/02/2016			Bond Future	10.1103		79.3315	10.2453	78.4883	1.335	0.0000	0.0000	44,888
2016/01/18	R213	04/02/2016	8.75	Call	Bond Future	0.3900		0.0004	0.0300	0.0000	(92.308)	0	0	0
2016/01/18	R213	04/02/2016	8.74	Put	Bond Future	9,379.0300		9.3790	10,221.8700	10,2219	8.986	0	0	0
2016/01/18	R213	04/02/2016	8.76	Put	Bond Future	9,230.7100		9.2307	10,073.4800	10,0735	9.130	0	0	0
2016/01/18	R213	04/02/2016	8.75	Put	Bond Future	9,304.8300		9.3048	10,147.6300	10,1476	9.058	0	0	0
2016/01/18	R213	04/02/2016	8.76	Call	Bond Future	0.4200		0.0004	0.0300	0.0000	(92.857)	0	0	0
2016/01/18	R213	04/02/2016	8.74	Call	Bond Future	0.3500		0.0004	0.0300	0.0000	(91.429)	0	0	0

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2016/01/18	R213	05/05/2016	8.74	Put	Bond Future	10,055.7400		10.0557	10,845.5800	10.8456	7.855	0	0	0
2016/01/18	R213	05/05/2016	8.76	Put	Bond Future	9,918.3600		9.9184	10,705.4900	10.7055	7.936	0	0	0
2016/01/18	R213	05/05/2016			Bond Future	10.1927		77.2067	10.3322	76.3479	1.369	0.0000	0.0000	0
2016/01/18	R213	05/05/2016	8.75	Put	Bond Future	9,986.9600		9.9870	10,775.4500	10.7755	7.895	0	0	0
2016/01/18	R213	05/05/2016	8.74	Call	Bond Future	216.0500		0.2161	147.0700	0.1471	(31.928)	0	0	0
2016/01/18	R213	05/05/2016	8.75	Call	Bond Future	221.0200		0.2210	150.6900	0.1507	(31.821)	0	0	0
2016/01/18	R213	05/05/2016	8.76	Call	Bond Future	226.0800		0.2261	154.3900	0.1544	(31.710)	0	0	0
2016/01/18	R213	04/08/2016			Bond Future	10.2649		78.6948	10.4097	77.8157	1.411	0.0000	0.0000	0
2016/01/18	R213	04/08/2016	8.99	Put	Bond Future	9,192.8700		9.1929	9,910.6300	9.9106	7.808	0	0	0
2016/01/18	R213	04/08/2016	9.01	Put	Bond Future	9,073.0000		9.0730	9,787.0900	9.7871	7.870	0	0	0
2016/01/18	R213	04/08/2016	9.00	Put	Bond Future	9,132.8400		9.1328	9,848.7600	9.8488	7.839	0	0	0
2016/01/18	R213	04/08/2016	9.01	Call	Bond Future	796.6700		0.7967	631.6800	0.6317	(20.710)	0	0	0
2016/01/18	R213	04/08/2016	8.99	Call	Bond Future	774.4800		0.7745	613.1600	0.6132	(20.829)	0	0	0
2016/01/18	R213	04/08/2016	9.00	Call	Bond Future	785.5200		0.7855	622.3600	0.6224	(20.771)	0	0	0
2016/01/18	R214	04/02/2016			Bond Future	10.2785		69.1247	10.4034	68.3373	1.216	0.0000	0.0000	29,967
2016/01/18	R214	04/02/2016	7.99	Put	Bond Future	17,749.4100		17.7494	18,536.7600	18.5368	4.436	0	0	0
2016/01/18	R214	04/02/2016	9.45	Call	Bond Future	26.8100		0.0268	6.3100	0.0063	(76.464)	0	0	0
2016/01/18	R214	04/02/2016	8.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R214	04/02/2016	8.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R214	04/02/2016	7.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/18	R214	04/02/2016	9.35	Call	Bond Future	13.7300		0.0137	2.7400	0.0027	(80.044)	0	0	0
2016/01/18	R214	04/02/2016	9.45	Put	Bond Future	5,675.5800		5.6756	6,442.4300	6.4424	13.511	0	0	25
2016/01/18	R214	04/02/2016	8.01	Put	Bond Future	17,562.0800		17.5621	18,349.4300	18.3494	4.483	0	0	0
2016/01/18	R214	04/02/2016	9.35	Put	Bond Future	6,398.4700		6.3985	7,174.8300	7.1748	12.134	0	0	25
2016/01/18	R214	04/02/2016	8.00	Put	Bond Future	17,655.6600		17.6557	18,443.0100	18.4430	4.459	0	0	0
2016/01/18	R214	05/05/2016	9.01	Call	Bond Future	288.0300		0.2880	205.5600	0.2056	(28.632)	0	0	0
2016/01/18	R214	05/05/2016	9.30	Put	Bond Future	7,756.0300		7.7560	8,422.7600	8.4228	8.596	0	0	0
2016/01/18	R214	05/05/2016			Bond Future	10.3533		67.0702	10.4822	66.2681	1.245	0.0000	0.0000	4,680
2016/01/18	R214	05/05/2016	8.99	Call	Bond Future	275.4800		0.2755	196.0200	0.1960	(28.844)	0	0	0
2016/01/18	R214	05/05/2016	9.00	Call	Bond Future	281.7000		0.2817	200.7400	0.2007	(28.740)	0	0	0
2016/01/18	R214	05/05/2016	8.99	Put	Bond Future	9,882.5300		9.8825	10,605.1300	10.6051	7.312	0	0	0
2016/01/18	R214	05/05/2016	9.01	Put	Bond Future	9,737.7800		9.7378	10,457.3700	10.4574	7.390	0	0	0
2016/01/18	R214	05/05/2016	9.30	Call	Bond Future	528.5200		0.5285	393.1900	0.3932	(25.605)	0	0	0
2016/01/18	R214	05/05/2016	9.00	Put	Bond Future	9,810.0300		9.8100	10,531.1300	10.5311	7.351	0	0	0
2016/01/18	R214	04/08/2016	11.30	Call	Bond Future	6,640.0900		6.6401	6,020.8200	6.0208	(9.326)	0	0	6,300
2016/01/18	R214	04/08/2016	9.24	Call	Bond Future	924.5600		0.9246	751.8600	0.7519	(18.679)	0	0	0
2016/01/18	R214	04/08/2016	9.25	Put	Bond Future	8,945.6400		8.9456	9,591.6800	9.5917	7.222	0	0	0
2016/01/18	R214	04/08/2016			Bond Future	10.4192		68.3629	10.5526	67.5423	1.280	0.0000	0.0000	0
2016/01/18	R214	04/08/2016	9.30	Call	Bond Future	1,007.4700		1.0075	822.9800	0.8230	(18.312)	0	0	1,300
2016/01/18	R214	04/08/2016	8.55	Put	Bond Future	13,912.7800		13.9128	14,662.5800	14.6626	5.389	0	0	0
2016/01/18	R214	04/08/2016	11.30	Put	Bond Future	1,527.9200		1.5279	1,729.2600	1.7293	13.177	0	0	0
2016/01/18	R214	04/08/2016	9.25	Call	Bond Future	937.4500		0.9375	762.8800	0.7629	(18.622)	0	0	0
2016/01/18	R214	04/08/2016	10.30	Put	Bond Future	3,928.3100		3.9283	4,334.5000	4.3345	10.340	0	0	0
2016/01/18	R214	04/08/2016	9.26	Call	Bond Future	951.2100		0.9512	774.6600	0.7747	(18.561)	0	0	0
2016/01/18	R214	04/08/2016	9.30	Put	Bond Future	8,640.7100		8.6407	9,276.8300	9.2768	7.362	0	0	0
2016/01/18	R214	04/08/2016	8.55	Call	Bond Future	309.8200		0.3098	239.0100	0.2390	(22.855)	0	0	1,300
2016/01/18	R214	04/08/2016	9.24	Put	Bond Future	9,008.1200		9.0081	9,656.0300	9.6560	7.193	0	0	0

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2016/01/18	R214	04/08/2016	10.30	Call	Bond Future	3,179.6500	3.1796	2,765.2300	2.7652	(13.034)	0	0	6,300
2016/01/18	R214	04/08/2016	9.26	Put	Bond Future	8,884.1600	8.8842	9,528.2200	9.5282	7.250	0	0	0
2016/01/18	R248	04/02/2016	8.99	Put	Bond Future	12,132.8900	12.1329	13,129.9900	13.1300	8.218	0	0	0
2016/01/18	R248	04/02/2016	9.55	Put	Bond Future	6,734.7500	6.7348	7,696.4400	7.6964	14.280	0	0	75
2016/01/18	R248	04/02/2016			Bond Future	10.3240	89.2641	10.4490	88.2664	1.210	0.0000	0.0000	60,433
2016/01/18	R248	04/02/2016	9.00	Put	Bond Future	12,030.7400	12.0307	13,027.7800	13.0278	8.287	0	0	0
2016/01/18	R248	04/02/2016	9.01	Put	Bond Future	11,928.7900	11.9288	12,925.7700	12.9258	8.358	0	0	0
2016/01/18	R248	04/02/2016	8.99	Call	Bond Future	0.6200	0.0006	0.0600	0.0001	(90.323)	0	0	0
2016/01/18	R248	04/02/2016	9.00	Call	Bond Future	0.6800	0.0007	0.0600	0.0001	(91.176)	0	0	0
2016/01/18	R248	04/02/2016	9.45	Put	Bond Future	7,644.0100	7.6440	8,621.9200	8.6219	12.793	0	0	75
2016/01/18	R248	04/02/2016	9.01	Call	Bond Future	0.7500	0.0008	0.0700	0.0001	(90.667)	0	0	0
2016/01/18	R248	04/02/2016	9.45	Call	Bond Future	25.3100	0.0253	5.5600	0.0056	(78.032)	0	0	0
2016/01/18	R248	04/02/2016	9.55	Call	Bond Future	48.5300	0.0485	12.5600	0.0126	(74.119)	0	0	0
2016/01/18	R248	05/05/2016			Bond Future	10.4015	86.4304	10.5306	85.4141	1.241	0.0000	0.0000	1,284
2016/01/18	R248	05/05/2016	8.99	Put	Bond Future	13,054.6400	13.0546	13,979.5700	13.9796	7.085	0	0	0
2016/01/18	R248	05/05/2016	9.01	Put	Bond Future	12,865.3500	12.8654	13,786.6800	13.7867	7.161	0	0	0
2016/01/18	R248	05/05/2016	9.00	Put	Bond Future	12,959.8300	12.9598	13,882.9800	13.8830	7.123	0	0	0
2016/01/18	R248	05/05/2016	8.99	Call	Bond Future	311.9100	0.3119	220.5700	0.2206	(29.284)	0	0	0
2016/01/18	R248	05/05/2016	9.00	Call	Bond Future	319.1900	0.3192	226.0700	0.2261	(29.174)	0	0	0
2016/01/18	R248	05/05/2016	9.01	Call	Bond Future	326.6100	0.3266	231.6700	0.2317	(29.068)	0	0	0
2016/01/18	R248	04/08/2016			Bond Future	10.4699	88.0962	10.6037	87.0563	1.278	0.0000	0.0000	0
2016/01/18	R248	04/08/2016	9.25	Call	Bond Future	1,107.7900	1.1078	898.9200	0.8989	(18.855)	0	0	0
2016/01/18	R248	04/08/2016	9.24	Put	Bond Future	11,867.8100	11.8678	12,701.2300	12.7012	7.023	0	0	0
2016/01/18	R248	04/08/2016	9.26	Put	Bond Future	11,704.7100	11.7047	12,533.4500	12.5335	7.080	0	0	0
2016/01/18	R248	04/08/2016	9.25	Put	Bond Future	11,786.0900	11.7861	12,617.1700	12.6172	7.051	0	0	0
2016/01/18	R248	04/08/2016	9.26	Call	Bond Future	1,123.6400	1.1236	912.4300	0.9124	(18.797)	0	0	0
2016/01/18	R248	04/08/2016	9.24	Call	Bond Future	1,092.1000	1.0921	885.5700	0.8856	(18.911)	0	0	0

Total

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