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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/01/2016 TO 27/01/2016

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
2016/01/27	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	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
2016/01/27	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	2025	04/02/2016	126.01	Put	Bond Future	4,861.3000	4.8613	4,881.4100	4.8814	0.414	0	0	0
2016/01/27	2025	04/02/2016			Bond Future	121.1487	121.1487	121.1286	121.1286	(0.017)	0.0000	0.0000	2,062
2016/01/27	2025	04/02/2016	126.00	Put	Bond Future	4,851.3000	4.8513	4,871.4100	4.8714	0.415	0	0	0
2016/01/27	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2025	04/02/2016	125.99	Put	Bond Future	4,841.3000	4.8413	4,861.4100	4.8614	0.415	0	0	0
2016/01/27	2025	05/05/2016			Bond Future	123.3014	123.3014	123.2800	123.2800	(0.017)	0.0000	0.0000	3,038
2016/01/27	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2025	05/05/2016	125.99	Put	Bond Future	2,688.6400	2.6886	2,709.9600	2.7100	0.793	0	0	0
2016/01/27	2025	05/05/2016	126.01	Put	Bond Future	2,708.6400	2.7086	2,729.9600	2.7300	0.787	0	0	0
2016/01/27	2025	05/05/2016	126.00	Put	Bond Future	2,698.6400	2.6986	2,719.9600	2.7200	0.790	0	0	0
2016/01/27	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2025	04/08/2016			Bond Future	124.4020	124.4020	124.3776	124.3776	(0.020)	0.0000	0.0000	0
2016/01/27	2025	04/08/2016	123.86	Call	Bond Future	542.0200	0.5420	517.6200	0.5176	(4.502)	0	0	0
2016/01/27	2025	04/08/2016	123.87	Call	Bond Future	532.0200	0.5320	507.6200	0.5076	(4.586)	0	0	0
2016/01/27	2025	04/08/2016	123.85	Call	Bond Future	552.0200	0.5520	527.6200	0.5276	(4.420)	0	0	0
2016/01/27	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2030	04/02/2016			Bond Future	9.9958	85.3353	9.9478	85.6550	(0.480)	0.0000	0.0000	9,496
2016/01/27	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2030	04/02/2016	8.74	Put	Bond Future	8,953.3200	8.9533	8,633.6800	8.6337	(3.570)	0	0	0
2016/01/27	2030	04/02/2016	8.76	Put	Bond Future	8,800.5400	8.8005	8,480.9000	8.4809	(3.632)	0	0	0
2016/01/27	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2030	04/02/2016	8.75	Put	Bond Future	8,876.8800	8.8769	8,557.2400	8.5572	(3.601)	0	0	0
2016/01/27	2030	05/05/2016	8.99	Put	Bond Future	7,594.0200	7.5940	7,269.6100	7.2696	(4.272)	0	0	0
2016/01/27	2030	05/05/2016	9.01	Put	Bond Future	7,446.7300	7.4467	7,122.3200	7.1223	(4.356)	0	0	0
2016/01/27	2030	05/05/2016			Bond Future	10.0839	86.8635	10.0344	87.1879	(0.491)	0.0000	0.0000	6,972
2016/01/27	2030	05/05/2016	9.00	Put	Bond Future	7,520.3300	7.5203	7,195.9200	7.1959	(4.314)	0	0	0
2016/01/27	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2030	04/08/2016	10.17	Call	Bond Future	31.6700	0.0317	360.3200	0.3603	1037.733	0	0	0
2016/01/27	2030	04/08/2016			Bond Future	10.1651	84.5135	10.1141	84.8421	(0.502)	0.0000	0.0000	0
2016/01/27	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/27	2032	04/02/2016			Bond Future	10.1059	88.3314	10.0628	88.6341	(0.426)	0.0000	0.0000	8,319
2016/01/27	2032	04/02/2016	8.69	Put	Bond Future	10,845.9300	10.8459	10,543.2400	10.5432	(2.791)	0	0	0
2016/01/27	2032	04/02/2016	8.71	Put	Bond Future	10,678.9900	10.6790	10,376.3000	10.3763	(2.834)	0	0	0
2016/01/27	2032	04/02/2016	9.20	Call	Bond Future	0.7400	0.0007	0.6200	0.0006	(16.216)	0	0	0
2016/01/27	2032	04/02/2016	8.70	Put	Bond Future	10,762.4100	10.7624	10,459.7200	10.4597	(2.812)	0	0	0
2016/01/27	2032	04/02/2016	9.30	Call	Bond Future	2.3500	0.0024	2.1300	0.0021	(9.362)	0	0	0
2016/01/27	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2032	04/02/2016	9.20	Put	Bond Future	6,718.0800	6.7181	6,415.2700	6.4153	(4.507)	0	0	22
2016/01/27	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2032	04/02/2016	9.30	Put	Bond Future	5,940.5800	5.9406	5,637.6700	5.6377	(5.099)	0	0	22
2016/01/27	2032	05/05/2016			Bond Future	10.1920	85.7558	10.1476	86.0630	(0.436)	0.0000	0.0000	964
2016/01/27	2032	05/05/2016	8.99	Put	Bond Future	9,358.9200	9.3589	9,083.7100	9.0837	(2.941)	0	0	0
2016/01/27	2032	05/05/2016	9.01	Put	Bond Future	9,216.8300	9.2168	8,942.7800	8.9428	(2.973)	0	0	0
2016/01/27	2032	05/05/2016	9.00	Put	Bond Future	9,287.7500	9.2877	9,013.1200	9.0131	(2.957)	0	0	0
2016/01/27	2032	05/05/2016	9.01	Call	Bond Future	442.4100	0.4424	475.5200	0.4755	7.484	0	0	0
2016/01/27	2032	05/05/2016	8.99	Call	Bond Future	424.8000	0.4248	456.7500	0.4567	7.521	0	0	0
2016/01/27	2032	05/05/2016	9.00	Call	Bond Future	433.5300	0.4335	466.0600	0.4661	7.504	0	0	0
2016/01/27	2032	04/08/2016	9.01	Call	Bond Future	961.3700	0.9614	1,015.5600	1.0156	5.637	0	0	0
2016/01/27	2032	04/08/2016			Bond Future	10.2699	87.3936	10.2243	87.7047	(0.444)	0.0000	0.0000	0
2016/01/27	2032	04/08/2016	8.99	Call	Bond Future	935.6600	0.9357	988.6500	0.9886	5.663	0	0	0
2016/01/27	2032	04/08/2016	9.00	Call	Bond Future	948.4500	0.9484	1,002.0400	1.0020	5.650	0	0	0
2016/01/27	2032	04/08/2016	8.99	Put	Bond Future	10,348.4400	10.3484	10,090.3600	10.0904	(2.494)	0	0	0
2016/01/27	2032	04/08/2016	9.01	Put	Bond Future	10,215.5200	10.2155	9,958.6400	9.9586	(2.515)	0	0	0
2016/01/27	2032	04/08/2016	9.00	Put	Bond Future	10,281.8600	10.2819	10,024.3800	10.0244	(2.504)	0	0	0
2016/01/27	2032	03/11/2016			Bond Future	10.3302	85.0017	10.2829	85.3202	(0.458)	0.0000	0.0000	0
2016/01/27	2032	03/11/2016	10.28	Put	Bond Future	3,816.5600	3.8166	3,655.1600	3.6552	(4.229)	0	0	0
2016/01/27	2032	03/11/2016	10.30	Put	Bond Future	3,746.3700	3.7464	3,586.8500	3.5869	(4.258)	0	0	0
2016/01/27	2032	03/11/2016	10.29	Put	Bond Future	3,781.3500	3.7813	3,620.8900	3.6209	(4.243)	0	0	0
2016/01/27	2032	03/11/2016	10.30	Call	Bond Future	3,543.0600	3.5431	3,702.0500	3.7020	4.487	0	0	0
2016/01/27	2032	03/11/2016	10.28	Call	Bond Future	3,478.2600	3.4783	3,635.3700	3.6354	4.517	0	0	0
2016/01/27	2032	03/11/2016	10.29	Call	Bond Future	3,510.5800	3.5106	3,668.6300	3.6686	4.502	0	0	0
2016/01/27	2033	04/02/2016	102.40	Call	Bond Future	282.0600	0.2821	265.2100	0.2652	(5.974)	0	0	0
2016/01/27	2033	04/02/2016			Bond Future	102.6821	102.6821	102.6652	102.6652	(0.016)	0.0000	0.0000	185
2016/01/27	2033	04/02/2016	102.41	Call	Bond Future	272.0600	0.2721	255.2100	0.2552	(6.193)	0	0	0
2016/01/27	2033	04/02/2016	102.39	Call	Bond Future	292.0600	0.2921	275.2100	0.2752	(5.769)	0	0	0
2016/01/27	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2033	05/05/2016			Bond Future	103.5313	103.5313	103.5134	103.5134	(0.017)	0.0000	0.0000	1,547
2016/01/27	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2033	05/05/2016	102.40	Call	Bond Future	1,131.2900	1.1313	1,113.3800	1.1134	(1.583)	0	0	0
2016/01/27	2033	05/05/2016	102.41	Call	Bond Future	1,121.2900	1.1213	1,103.3800	1.1034	(1.597)	0	0	0
2016/01/27	2033	05/05/2016	102.39	Call	Bond Future	1,141.2900	1.1413	1,123.3800	1.1234	(1.569)	0	0	0
2016/01/27	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/01/27	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2037	04/02/2016	8.75	Put	Bond Future	12,633.5200	12.6335	12,310.4400	12.3104	(2.557)	0	0	0
2016/01/27	2037	04/02/2016	9.43	Call	Bond Future	2.1700	0.0022	1.9300	0.0019	(11.060)	0	0	0
2016/01/27	2037	04/02/2016			Bond Future	10.2554	85.1893	10.2125	85.5124	(0.418)	0.0000	0.0000	30,766
2016/01/27	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2037	04/02/2016	9.30	Call	Bond Future	0.4600	0.0005	0.3700	0.0004	(19.565)	0	0	0
2016/01/27	2037	04/02/2016	8.74	Put	Bond Future	12,727.1400	12.7271	12,404.0600	12.4041	(2.539)	0	0	0
2016/01/27	2037	04/02/2016	9.43	Put	Bond Future	6,583.8800	6.5839	6,260.5600	6.2606	(4.911)	0	0	16
2016/01/27	2037	04/02/2016	8.76	Put	Bond Future	12,540.0300	12.5400	12,216.9500	12.2169	(2.576)	0	0	0
2016/01/27	2037	04/02/2016	9.30	Put	Bond Future	7,692.7000	7.6927	7,369.5300	7.3695	(4.201)	0	0	16
2016/01/27	2037	05/05/2016	9.00	Put	Bond Future	11,284.9000	11.2849	10,983.4700	10.9835	(2.671)	0	0	0
2016/01/27	2037	05/05/2016	8.99	Call	Bond Future	339.7600	0.3398	365.7500	0.3658	7.650	0	0	0
2016/01/27	2037	05/05/2016			Bond Future	10.3401	86.7149	10.2960	87.0428	(0.427)	0.0000	0.0000	28,483
2016/01/27	2037	05/05/2016	9.00	Call	Bond Future	347.2500	0.3473	373.7500	0.3738	7.631	0	0	0
2016/01/27	2037	05/05/2016	9.01	Call	Bond Future	354.8700	0.3549	381.8800	0.3819	7.611	0	0	0
2016/01/27	2037	05/05/2016	8.99	Put	Bond Future	11,367.2900	11.3673	11,065.3500	11.0654	(2.656)	0	0	0
2016/01/27	2037	05/05/2016	9.01	Put	Bond Future	11,202.7700	11.2028	10,901.8500	10.9018	(2.686)	0	0	0
2016/01/27	2037	04/08/2016			Bond Future	10.4188	84.1115	10.3734	84.4437	(0.435)	0.0000	0.0000	0
2016/01/27	2037	04/08/2016	9.24	Put	Bond Future	10,543.8500	10.5438	10,275.7400	10.2757	(2.543)	0	0	0
2016/01/27	2037	04/08/2016	9.26	Put	Bond Future	10,402.5400	10.4025	10,135.8100	10.1358	(2.564)	0	0	0
2016/01/27	2037	04/08/2016	9.25	Put	Bond Future	10,473.0600	10.4731	10,205.6400	10.2056	(2.553)	0	0	0
2016/01/27	2037	04/08/2016	9.24	Call	Bond Future	1,177.7800	1.1778	1,241.8600	1.2419	5.441	0	0	0
2016/01/27	2037	04/08/2016	9.25	Call	Bond Future	1,193.2900	1.1933	1,258.0600	1.2581	5.428	0	0	0
2016/01/27	2037	04/08/2016	9.26	Call	Bond Future	1,208.9400	1.2089	1,274.4000	1.2744	5.415	0	0	0
2016/01/27	2037	03/11/2016	10.36	Put	Bond Future	4,415.3700	4.4154	4,237.0300	4.2370	(4.039)	0	0	0
2016/01/27	2037	03/11/2016	10.35	Call	Bond Future	3,540.7300	3.5407	3,701.4500	3.7014	4.539	0	0	0
2016/01/27	2037	03/11/2016			Bond Future	10.4755	85.8153	10.4286	86.1554	(0.448)	0.0000	0.0000	0
2016/01/27	2037	03/11/2016	10.36	Call	Bond Future	3,574.1100	3.5741	3,735.8400	3.7358	4.525	0	0	0
2016/01/27	2037	03/11/2016	10.37	Call	Bond Future	3,607.6700	3.6077	3,770.3800	3.7704	4.510	0	0	0
2016/01/27	2037	03/11/2016	10.35	Put	Bond Future	4,455.4800	4.4555	4,276.1300	4.2761	(4.025)	0	0	0
2016/01/27	2037	03/11/2016	10.37	Put	Bond Future	4,375.5500	4.3756	4,198.1900	4.1982	(4.053)	0	0	0
2016/01/27	2038	04/02/2016			Bond Future	127.0051	127.0051	126.7631	126.7631	(0.191)	0.0000	0.0000	5,433
2016/01/27	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2038	04/02/2016	130.99	Put	Bond Future	3,984.8500	3.9849	4,226.8800	4.2269	6.074	0	0	0
2016/01/27	2038	04/02/2016	131.01	Put	Bond Future	4,004.8500	4.0049	4,246.8800	4.2469	6.043	0	0	0
2016/01/27	2038	04/02/2016	131.00	Put	Bond Future	3,994.8500	3.9949	4,236.8800	4.2369	6.059	0	0	0
2016/01/27	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2038	05/05/2016	131.01	Put	Bond Future	1,747.9600	1.7480	1,995.4600	1.9955	14.159	0	0	0
2016/01/27	2038	05/05/2016			Bond Future	129.2620	129.2620	129.0145	129.0145	(0.191)	0.0000	0.0000	14,706
2016/01/27	2038	05/05/2016	131.00	Put	Bond Future	1,737.9600	1.7380	1,985.4600	1.9855	14.241	0	0	0
2016/01/27	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2038	05/05/2016	130.99	Put	Bond Future	1,727.9600	1.7280	1,975.4600	1.9755	14.323	0	0	0
2016/01/27	2038	04/08/2016			Bond Future	130.3200	130.3200	130.0653	130.0653	(0.195)	0.0000	0.0000	0

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2016/01/27	2038	04/08/2016	129.31	Call	Bond Future	1,009.9900	1.0100	755.2700	0.7553	(25.220)	0	0	0
2016/01/27	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2038	04/08/2016	129.32	Call	Bond Future	999.9900	1.0000	745.2700	0.7453	(25.472)	0	0	0
2016/01/27	2038	04/08/2016	129.30	Call	Bond Future	1,019.9900	1.0200	765.2700	0.7653	(24.973)	0	0	0
2016/01/27	2040	04/02/2016	9.51	Put	Bond Future	6,985.6900	6.9857	6,643.7500	6.6438	(4.895)	0	0	0
2016/01/27	2040	04/02/2016			Bond Future	10.3355	88.4497	10.2925	88.7914	(0.415)	0.0000	0.0000	0
2016/01/27	2040	04/02/2016	9.50	Put	Bond Future	7,075.6100	7.0756	6,733.6800	6.7337	(4.833)	0	0	0
2016/01/27	2040	04/02/2016	9.49	Put	Bond Future	7,165.7100	7.1657	6,823.8000	6.8238	(4.771)	0	0	0
2016/01/27	2040	04/02/2016	9.50	Call	Bond Future	2.1500	0.0022	1.8900	0.0019	(12.093)	0	0	0
2016/01/27	2040	04/02/2016	9.51	Call	Bond Future	2.4100	0.0024	2.1400	0.0021	(11.203)	0	0	0
2016/01/27	2040	04/02/2016	9.49	Call	Bond Future	1.9200	0.0019	1.6800	0.0017	(12.500)	0	0	0
2016/01/27	2040	05/05/2016	9.50	Call	Bond Future	873.8800	0.8739	932.5600	0.9326	6.715	0	0	0
2016/01/27	2040	05/05/2016			Bond Future	10.4209	90.0337	10.3767	90.3805	(0.424)	0.0000	0.0000	1,820
2016/01/27	2040	05/05/2016	9.51	Call	Bond Future	890.2500	0.8903	949.8300	0.9498	6.693	0	0	0
2016/01/27	2040	05/05/2016	9.49	Call	Bond Future	857.7300	0.8577	915.5100	0.9155	6.736	0	0	0
2016/01/27	2040	05/05/2016	9.50	Put	Bond Future	8,605.7100	8.6057	8,317.5700	8.3176	(3.348)	0	0	0
2016/01/27	2040	05/05/2016	9.49	Put	Bond Future	8,679.6700	8.6797	8,390.6300	8.3906	(3.330)	0	0	0
2016/01/27	2040	05/05/2016	9.51	Put	Bond Future	8,532.1100	8.5321	8,244.8700	8.2449	(3.367)	0	0	0
2016/01/27	2040	04/08/2016			Bond Future	10.5004	87.2431	10.4550	87.5945	(0.432)	0.0000	0.0000	0
2016/01/27	2040	04/08/2016	9.49	Put	Bond Future	9,981.0000	9.9810	9,710.6800	9.7107	(2.708)	0	0	0
2016/01/27	2040	04/08/2016	9.50	Call	Bond Future	1,581.6900	1.5817	1,663.5200	1.6635	5.174	0	0	0
2016/01/27	2040	04/08/2016	9.51	Call	Bond Future	1,602.1800	1.6022	1,684.8400	1.6848	5.159	0	0	0
2016/01/27	2040	04/08/2016	9.49	Call	Bond Future	1,562.3800	1.5624	1,643.4100	1.6434	5.186	0	0	0
2016/01/27	2040	04/08/2016	9.51	Put	Bond Future	9,841.2500	9.8413	9,572.5600	9.5726	(2.730)	0	0	0
2016/01/27	2040	04/08/2016	9.50	Put	Bond Future	9,910.4700	9.9105	9,640.9500	9.6410	(2.720)	0	0	0
2016/01/27	2044	04/02/2016	8.99	Put	Bond Future	11,981.2400	11.9812	11,639.7600	11.6398	(2.850)	0	0	0
2016/01/27	2044	04/02/2016			Bond Future	10.3351	85.7890	10.2923	86.1305	(0.414)	0.0000	0.0000	16,439
2016/01/27	2044	04/02/2016	9.01	Put	Bond Future	11,782.3200	11.7823	11,440.8400	11.4408	(2.898)	0	0	0
2016/01/27	2044	04/02/2016	9.58	Put	Bond Future	6,395.8600	6.3959	6,054.0200	6.0540	(5.345)	0	0	0
2016/01/27	2044	04/02/2016	9.00	Put	Bond Future	11,881.6900	11.8817	11,540.2100	11.5402	(2.874)	0	0	0
2016/01/27	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2044	04/02/2016	9.58	Call	Bond Future	5.0900	0.0051	4.7300	0.0047	(7.073)	0	0	0
2016/01/27	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2044	05/05/2016	8.99	Put	Bond Future	12,920.3600	12.9204	12,597.0200	12.5970	(2.503)	0	0	0
2016/01/27	2044	05/05/2016			Bond Future	10.4178	87.3253	10.3737	87.6720	(0.423)	0.0000	0.0000	4,475
2016/01/27	2044	05/05/2016	9.01	Put	Bond Future	12,735.9400	12.7359	12,413.5800	12.4136	(2.531)	0	0	0
2016/01/27	2044	05/05/2016	9.00	Put	Bond Future	12,827.9900	12.8280	12,505.1400	12.5051	(2.517)	0	0	0
2016/01/27	2044	05/05/2016	9.01	Call	Bond Future	316.3400	0.3163	340.6500	0.3406	7.685	0	0	0
2016/01/27	2044	05/05/2016	8.99	Call	Bond Future	302.2000	0.3022	325.5300	0.3255	7.720	0	0	0
2016/01/27	2044	05/05/2016	9.00	Call	Bond Future	309.2000	0.3092	333.0200	0.3330	7.704	0	0	0
2016/01/27	2044	04/08/2016	9.50	Call	Bond Future	1,589.9500	1.5900	1,672.0800	1.6721	5.166	0	0	0
2016/01/27	2044	04/08/2016			Bond Future	10.4947	84.6084	10.4494	84.9596	(0.432)	0.0000	0.0000	0
2016/01/27	2044	04/08/2016	9.51	Call	Bond Future	1,610.4600	1.6105	1,693.4100	1.6934	5.151	0	0	0

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2016/01/27	2044	04/08/2016	9.49	Put	Bond Future	10,007.5300	10.0075	9,737.5600	9.7376	(2.698)	0	0	0
2016/01/27	2044	04/08/2016	9.51	Put	Bond Future	9,865.5700	9.8656	9,597.2400	9.5972	(2.720)	0	0	0
2016/01/27	2044	04/08/2016	9.49	Call	Bond Future	1,570.4100	1.5704	1,651.7200	1.6517	5.178	0	0	0
2016/01/27	2044	04/08/2016	9.50	Put	Bond Future	9,935.9900	9.9360	9,666.8400	9.6668	(2.709)	0	0	0
2016/01/27	2044	03/11/2016			Bond Future	10.5505	86.3223	10.5037	86.6819	(0.444)	0.0000	0.0000	0
2016/01/27	2044	03/11/2016	10.42	Call	Bond Future	3,769.2500	3.7693	3,939.1900	3.9392	4.509	0	0	0
2016/01/27	2044	03/11/2016	10.41	Put	Bond Future	4,821.9400	4.8219	4,631.2200	4.6312	(3.955)	0	0	0
2016/01/27	2044	03/11/2016	10.43	Put	Bond Future	4,736.2100	4.7362	4,547.6000	4.5476	(3.982)	0	0	0
2016/01/27	2044	03/11/2016	10.42	Put	Bond Future	4,778.7800	4.7788	4,589.1100	4.5891	(3.969)	0	0	0
2016/01/27	2044	03/11/2016	10.43	Call	Bond Future	3,804.7700	3.8048	3,975.7700	3.9758	4.494	0	0	0
2016/01/27	2044	03/11/2016	10.41	Call	Bond Future	3,734.2000	3.7342	3,903.0900	3.9031	4.523	0	0	0
2016/01/27	2046	04/02/2016	127.99	Call	Bond Future	127.3300	0.1273	106.6600	0.1067	(16.233)	0	0	0
2016/01/27	2046	04/02/2016			Bond Future	128.1173	128.1173	128.0967	128.0967	(0.016)	0.0000	0.0000	227
2016/01/27	2046	04/02/2016	128.00	Call	Bond Future	117.3300	0.1173	96.6600	0.0967	(17.617)	0	0	0
2016/01/27	2046	04/02/2016	128.01	Call	Bond Future	107.3300	0.1073	86.6600	0.0867	(19.258)	0	0	0
2016/01/27	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2046	05/05/2016			Bond Future	128.9642	128.9642	128.9423	128.9423	(0.017)	0.0000	0.0000	12,580
2016/01/27	2046	05/05/2016	129.99	Put	Bond Future	1,025.8000	1.0258	1,047.7200	1.0477	2.137	0	0	0
2016/01/27	2046	05/05/2016	130.01	Put	Bond Future	1,045.8000	1.0458	1,067.7200	1.0677	2.096	0	0	0
2016/01/27	2046	05/05/2016	130.00	Put	Bond Future	1,035.8000	1.0358	1,057.7200	1.0577	2.116	0	0	0
2016/01/27	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2046	04/08/2016			Bond Future	131.4218	131.4218	131.3964	131.3964	(0.019)	0.0000	0.0000	0
2016/01/27	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2046	04/08/2016	129.00	Call	Bond Future	2,421.7700	2.4218	2,396.4100	2.3964	(1.047)	0	0	0
2016/01/27	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2046	04/08/2016	129.01	Call	Bond Future	2,411.7700	2.4118	2,386.4100	2.3864	(1.052)	0	0	0
2016/01/27	2046	04/08/2016	129.02	Call	Bond Future	2,401.7700	2.4018	2,376.4100	2.3764	(1.056)	0	0	0
2016/01/27	2050	04/02/2016			Bond Future	136.9747	136.9747	136.9523	136.9523	(0.016)	0.0000	0.0000	1,424
2016/01/27	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2050	04/02/2016	137.99	Put	Bond Future	1,015.3300	1.0153	1,037.6700	1.0377	2.200	0	0	0
2016/01/27	2050	04/02/2016	138.01	Put	Bond Future	1,035.3300	1.0353	1,057.6700	1.0577	2.158	0	0	0
2016/01/27	2050	04/02/2016	138.00	Put	Bond Future	1,025.3300	1.0253	1,047.6700	1.0477	2.179	0	0	0
2016/01/27	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2050	05/05/2016			Bond Future	139.4084	139.4084	139.3849	139.3849	(0.017)	0.0000	0.0000	16,388
2016/01/27	2050	05/05/2016	138.00	Call	Bond Future	1,408.3900	1.4084	1,384.8900	1.3849	(1.669)	0	0	0
2016/01/27	2050	05/05/2016	137.99	Call	Bond Future	1,418.3900	1.4184	1,394.8900	1.3949	(1.657)	0	0	0
2016/01/27	2050	05/05/2016	138.01	Call	Bond Future	1,398.3900	1.3984	1,374.8900	1.3749	(1.681)	0	0	0
2016/01/27	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/01/27	2050	04/08/2016	139.14	Call	Bond Future	1,360.5400	1.3605	1,333.2600	1.3333	(2.005)	0	0	0
2016/01/27	2050	04/08/2016			Bond Future	140.5005	140.5005	140.4733	140.4733	(0.019)	0.0000	0.0000	0
2016/01/27	2050	04/08/2016	139.12	Call	Bond Future	1,380.5400	1.3805	1,353.2600	1.3533	(1.976)	0	0	0
2016/01/27	2050	04/08/2016	139.13	Call	Bond Future	1,370.5400	1.3705	1,343.2600	1.3433	(1.990)	0	0	0
2016/01/27	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	AL37	04/02/2016			Index Future	454.2260	454.2260	455.2310	455.2310	0.221	0.0000	0.0000	2
2016/01/27	AL37	05/05/2016			Index Future	462.3590	462.3590	463.3780	463.3780	0.220	0.0000	0.0000	2
2016/01/27	AL37	04/08/2016			Index Future	471.0890	471.0890	472.1210	472.1210	0.219	0.0000	0.0000	0
2016/01/27	AL7T	04/02/2016			Index Future	517.7130	517.7130	519.0840	519.0840	0.265	0.0000	0.0000	0
2016/01/27	AL7T	05/05/2016			Index Future	526.9820	526.9820	528.3750	528.3750	0.264	0.0000	0.0000	0
2016/01/27	AL7T	04/08/2016			Index Future	536.9330	536.9330	538.3430	538.3430	0.263	0.0000	0.0000	0
2016/01/27	ALBI	04/02/2016			Index Future	469.9040	469.9040	471.2570	471.2570	0.288	0.0000	0.0000	639
2016/01/27	ALBI	05/05/2016			Index Future	478.3170	478.3170	479.6920	479.6920	0.287	0.0000	0.0000	44
2016/01/27	ALBI	04/08/2016			Index Future	487.3490	487.3490	488.7420	488.7420	0.286	0.0000	0.0000	0
2016/01/27	ALBI	03/11/2016			Index Future	497.2890	497.2890	498.7220	498.7220	0.288	0.0000	0.0000	0
2016/01/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2016/01/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/01/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/27	EL28	04/02/2016	128.99	Put	Bond Future	3,478.1100	3.4781	3,494.3100	3.4943	0.466	0	0	0
2016/01/27	EL28	04/02/2016			Bond Future	125.5119	125.5119	125.4957	125.4957	(0.013)	0.0000	0.0000	0
2016/01/27	EL28	04/02/2016	129.01	Put	Bond Future	3,498.1100	3.4981	3,514.3100	3.5143	0.463	0	0	0
2016/01/27	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	EL28	04/02/2016	129.00	Put	Bond Future	3,488.1100	3.4881	3,504.3100	3.5043	0.464	0	0	0
2016/01/27	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	EL28	05/05/2016			Bond Future	126.1669	126.1669	126.1496	126.1496	(0.014)	0.0000	0.0000	0
2016/01/27	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	EL28	05/05/2016	128.99	Put	Bond Future	2,823.1100	2.8231	2,840.3700	2.8404	0.611	0	0	0
2016/01/27	EL28	05/05/2016	129.01	Put	Bond Future	2,843.1100	2.8431	2,860.3700	2.8604	0.607	0	0	0
2016/01/27	EL28	05/05/2016	129.00	Put	Bond Future	2,833.1100	2.8331	2,850.3700	2.8504	0.609	0	0	0
2016/01/27	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	EL28	04/08/2016			Bond Future	128.5713	128.5713	128.5510	128.5510	(0.016)	0.0000	0.0000	0
2016/01/27	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	EL28	04/08/2016	126.86	Call	Bond Future	1,711.3200	1.7113	1,690.9600	1.6910	(1.190)	0	0	0
2016/01/27	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	EL28	04/08/2016	126.87	Call	Bond Future	1,701.3200	1.7013	1,680.9600	1.6810	(1.197)	0	0	0
2016/01/27	EL28	04/08/2016	126.88	Call	Bond Future	1,691.3200	1.6913	1,670.9600	1.6710	(1.204)	0	0	0
2016/01/27	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	ES33	04/02/2016			Bond Future	11.0544	75.7007	11.0154	75.9364	(0.353)	0.0000	0.0000	2,000
2016/01/27	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	ES33	04/02/2016	9.99	Put	Bond Future	6,872.9300	6.8729	6,637.2400	6.6372	(3.429)	0	0	0
2016/01/27	ES33	04/02/2016	10.01	Put	Bond Future	6,734.8000	6.7348	6,499.1100	6.4991	(3.500)	0	0	0
2016/01/27	ES33	04/02/2016	10.00	Put	Bond Future	6,803.8200	6.8038	6,568.1300	6.5681	(3.464)	0	0	0
2016/01/27	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	ES33	05/05/2016			Bond Future	11.1674	73.2651	11.1271	73.5042	(0.361)	0.0000	0.0000	6,776
2016/01/27	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	ES33	05/05/2016	9.99	Put	Bond Future	7,525.8600	7.5259	7,286.7100	7.2867	(3.178)	0	0	0
2016/01/27	ES33	05/05/2016	10.01	Put	Bond Future	7,388.2200	7.3882	7,149.0700	7.1491	(3.237)	0	0	0
2016/01/27	ES33	05/05/2016	10.00	Put	Bond Future	7,456.9900	7.4570	7,217.8400	7.2178	(3.207)	0	0	0
2016/01/27	ES33	04/08/2016			Bond Future	11.2728	74.6642	11.2314	74.9062	(0.367)	0.0000	0.0000	0
2016/01/27	ES33	04/08/2016	10.24	Put	Bond Future	6,431.3100	6.4313	6,189.3600	6.1894	(3.762)	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
2016/01/27	ES33	04/08/2016	10.26	Put	Bond Future	6,298.5600	6.2986	6,056.6100	6.0566	(3.841)	0	0	0
2016/01/27	ES33	04/08/2016	10.25	Put	Bond Future	6,364.8900	6.3649	6,122.9400	6.1229	(3.801)	0	0	0
2016/01/27	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	ES33	03/11/2016			Bond Future	11.3630	72.3807	11.3200	72.6285	(0.378)	0.0000	0.0000	0
2016/01/27	ES33	03/11/2016	11.29	Put	Bond Future	421.7900	0.4218	173.9300	0.1739	(58.764)	0	0	0
2016/01/27	ES33	03/11/2016	11.31	Put	Bond Future	305.8800	0.3059	58.0200	0.0580	(81.032)	0	0	0
2016/01/27	ES33	03/11/2016	11.30	Put	Bond Future	363.8000	0.3638	115.9400	0.1159	(68.131)	0	0	0
2016/01/27	ES33	03/11/2016	11.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	ES33	03/11/2016	11.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	ES33	03/11/2016	11.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	ES42	04/02/2016			Bond Future	11.1939	79.7771	11.1449	80.1081	(0.437)	0.0000	0.0000	2,750
2016/01/27	ES42	05/05/2016			Bond Future	11.3069	76.9433	11.2564	77.2793	(0.447)	0.0000	0.0000	4,500
2016/01/27	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	GOVI	04/02/2016			GOVI	470.0050	470.0050	471.2690	471.2690	0.269	0.0000	0.0000	475
2016/01/27	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	GOVI	04/02/2016	511.99	Put	GOVI	419,850.0000	41.9850	407,210.0000	40.7210	(3.011)	0	0	0
2016/01/27	GOVI	04/02/2016	512.01	Put	GOVI	420,050.0000	42.0050	407,410.0000	40.7410	(3.009)	0	0	0
2016/01/27	GOVI	04/02/2016	512.00	Put	GOVI	419,950.0000	41.9950	407,310.0000	40.7310	(3.010)	0	0	0
2016/01/27	GOVI	05/05/2016	518.01	Put	GOVI	395,900.0000	39.5900	383,060.0000	38.3060	(3.243)	0	0	0
2016/01/27	GOVI	05/05/2016			GOVI	478.4200	478.4200	479.7040	479.7040	0.268	0.0000	0.0000	146
2016/01/27	GOVI	05/05/2016	518.00	Put	GOVI	395,800.0000	39.5800	382,960.0000	38.2960	(3.244)	0	0	0
2016/01/27	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	GOVI	05/05/2016	517.99	Put	GOVI	395,700.0000	39.5700	382,860.0000	38.2860	(3.245)	0	0	0
2016/01/27	GOVI	04/08/2016	520.99	Put	GOVI	335,360.0000	33.5360	322,360.0000	32.2360	(3.876)	0	0	0
2016/01/27	GOVI	04/08/2016			GOVI	487.4540	487.4540	488.7540	488.7540	0.267	0.0000	0.0000	0
2016/01/27	GOVI	04/08/2016	521.01	Put	GOVI	335,560.0000	33.5560	322,560.0000	32.2560	(3.874)	0	0	0
2016/01/27	GOVI	04/08/2016	521.00	Put	GOVI	335,460.0000	33.5460	322,460.0000	32.2460	(3.875)	0	0	0
2016/01/27	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	GOVI	03/11/2016	476.11	Call	GOVI	212,860.0000	21.2860	226,250.0000	22.6250	6.291	0	0	0
2016/01/27	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	GOVI	03/11/2016			GOVI	497.3960	497.3960	498.7350	498.7350	0.269	0.0000	0.0000	0
2016/01/27	GOVI	03/11/2016	476.12	Call	GOVI	212,760.0000	21.2760	226,150.0000	22.6150	6.293	0	0	0
2016/01/27	GOVI	03/11/2016	476.13	Call	GOVI	212,660.0000	21.2660	226,050.0000	22.6050	6.296	0	0	0
2016/01/27	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/01/27	IGOV	04/02/2016			Index Future	233.4810	233.4810	233.4300	233.4300	(0.022)	0.0000	0.0000	700

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2016/01/27	IGOV	05/05/2016			Index Future	237.6290	237.6290	237.5760	237.5760	(0.022)	0.0000	0.0000	554
2016/01/27	IGOV	04/08/2016			Index Future	242.1080	242.1080	242.0510	242.0510	(0.024)	0.0000	0.0000	0
2016/01/27	IGOV	03/11/2016			Index Future	247.0280	247.0280	246.9740	246.9740	(0.022)	0.0000	0.0000	0
2016/01/27	ILBI	04/02/2016			Index Future	632.5770	632.5770	632.3990	632.3990	(0.028)	0.0000	0.0000	157
2016/01/27	ILBI	05/05/2016			Index Future	643.3220	643.3220	643.1400	643.1400	(0.028)	0.0000	0.0000	0
2016/01/27	ILBI	04/08/2016			Index Future	655.0280	655.0280	654.8390	654.8390	(0.029)	0.0000	0.0000	0
2016/01/27	IS01	19/12/2016			Interest Rate Swap	100.2976	100.2976	100.2793	100.2793	(0.018)	0.0000	0.0000	0
2016/01/27	IS01	16/03/2017			Interest Rate Swap	100.3858	100.3858	100.3642	100.3642	(0.022)	0.0000	0.0000	0
2016/01/27	IS02	18/12/2017			Interest Rate Swap	101.0964	101.0964	101.0662	101.0662	(0.030)	0.0000	0.0000	0
2016/01/27	IS02	16/03/2018			Interest Rate Swap	100.6751	100.6751	100.6676	100.6676	(0.007)	0.0000	0.0000	0
2016/01/27	IS05	17/12/2020			Interest Rate Swap	102.8417	102.8417	102.6170	102.6170	(0.218)	0.0000	0.0000	0
2016/01/27	IS05	16/03/2021			Interest Rate Swap	102.4688	102.4688	102.2372	102.2372	(0.226)	0.0000	0.0000	0
2016/01/27	IS10	17/12/2025			Interest Rate Swap	106.3244	106.3244	106.0185	106.0185	(0.288)	0.0000	0.0000	0
2016/01/27	IS10	16/03/2026			Interest Rate Swap	103.6986	103.6986	103.3880	103.3880	(0.299)	0.0000	0.0000	0
2016/01/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/01/27	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/01/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/01/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/01/27	JBAF	17/02/2016			Jibar Tradeable Future	6.9000	93.1000	6.8600	93.1400	(0.580)	0.0000	0.0000	2,000
2016/01/27	JBAF	16/03/2016			Jibar Tradeable Future	7.1400	92.8600	12.1200	87.8800	69.748	0.0000	0.0000	0
2016/01/27	JBAF	20/04/2016			Jibar Tradeable Future	7.3000	92.7000	7.2900	92.7100	(0.137)	0.0000	0.0000	0
2016/01/27	JBAF	18/05/2016			Jibar Tradeable Future	7.4600	92.5400	7.4300	92.5700	(0.402)	0.0000	0.0000	0
2016/01/27	JBAF	15/06/2016			Jibar Tradeable Future	7.5500	92.4500	7.5300	92.4700	(0.265)	0.0000	0.0000	0
2016/01/27	JBAF	20/07/2016			Jibar Tradeable Future	7.7300	92.2700	7.6900	92.3100	(0.517)	0.0000	0.0000	0
2016/01/27	JBAF	21/09/2016			Jibar Tradeable Future	7.9700	92.0300	7.9200	92.0800	(0.627)	0.0000	0.0000	0
2016/01/27	JBAF	21/12/2016			Jibar Tradeable Future	8.1800	91.8200	8.1600	91.8400	(0.244)	0.0000	0.0000	0
2016/01/27	JBAF	15/03/2017			Jibar Tradeable Future	8.3800	91.6200	8.3500	91.6500	(0.358)	0.0000	0.0000	0
2016/01/27	JBAF	21/06/2017			Jibar Tradeable Future	8.5900	91.4100	8.5200	91.4800	(0.815)	0.0000	0.0000	500
2016/01/27	JBAF	20/09/2017			Jibar Tradeable Future	8.7300	91.2700	8.6600	91.3400	(0.802)	0.0000	0.0000	0
2016/01/27	JBAF	20/12/2017			Jibar Tradeable Future	8.8700	91.1300	8.7900	91.2100	(0.902)	0.0000	0.0000	0
2016/01/27	R023	04/02/2016	8.01	Put	Bond Future	7,489.3500	7.4893	7,230.9500	7.2310	(3.450)	0	0	0
2016/01/27	R023	04/02/2016			Bond Future	9.5043	94.5912	9.4502	94.8496	(0.569)	0.0000	0.0000	8,672
2016/01/27	R023	04/02/2016	8.00	Put	Bond Future	7,542.0100	7.5420	7,283.6100	7.2836	(3.426)	0	0	0
2016/01/27	R023	04/02/2016	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R023	04/02/2016	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R023	04/02/2016	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/27	R023	04/02/2016	7.99	Put	Bond Future	7,594.7100	7.5947	7,336.3100	7.3363	(3.402)	0	0	0
2016/01/27	R023	05/05/2016			Bond Future	9.6088	92.3554	9.5523	92.6174	(0.588)	0.0000	0.0000	3,104
2016/01/27	R023	05/05/2016	8.24	Put	Bond Future	6,784.7300	6.7847	6,541.6300	6.5416	(3.583)	0	0	0
2016/01/27	R023	05/05/2016	8.26	Put	Bond Future	6,691.4500	6.6914	6,449.1200	6.4491	(3.621)	0	0	0
2016/01/27	R023	05/05/2016	8.24	Call	Bond Future	164.6500	0.1646	183.5700	0.1836	11.491	0	0	0
2016/01/27	R023	05/05/2016	8.25	Put	Bond Future	6,738.0400	6.7380	6,495.3200	6.4953	(3.602)	0	0	0
2016/01/27	R023	05/05/2016	8.25	Call	Bond Future	168.4600	0.1685	187.7600	0.1878	11.457	0	0	0
2016/01/27	R023	05/05/2016	8.26	Call	Bond Future	172.3400	0.1723	192.0300	0.1920	11.425	0	0	0
2016/01/27	R023	04/08/2016	8.24	Call	Bond Future	413.2400	0.4132	448.0000	0.4480	8.412	0	0	0
2016/01/27	R023	04/08/2016	8.25	Put	Bond Future	7,234.4900	7.2345	7,004.7700	7.0048	(3.175)	0	0	0
2016/01/27	R023	04/08/2016			Bond Future	9.7015	94.1186	9.6426	94.3836	(0.608)	0.0000	0.0000	0
2016/01/27	R023	04/08/2016	8.25	Call	Bond Future	419.4900	0.4195	454.6900	0.4547	8.391	0	0	0
2016/01/27	R023	04/08/2016	8.26	Call	Bond Future	425.8100	0.4258	461.4500	0.4615	8.370	0	0	0
2016/01/27	R023	04/08/2016	8.24	Put	Bond Future	7,277.3600	7.2774	7,047.2000	7.0472	(3.163)	0	0	0
2016/01/27	R023	04/08/2016	8.26	Put	Bond Future	7,191.7200	7.1917	6,962.4400	6.9624	(3.188)	0	0	0
2016/01/27	R023	03/11/2016	9.73	Put	Bond Future	2,351.5900	2.3516	2,214.1000	2.2141	(5.847)	0	0	0
2016/01/27	R023	03/11/2016			Bond Future	9.7739	92.0892	9.7116	92.3607	(0.637)	0.0000	0.0000	0
2016/01/27	R023	03/11/2016	9.75	Put	Bond Future	2,307.2800	2.3073	2,171.4600	2.1715	(5.887)	0	0	0
2016/01/27	R023	03/11/2016	9.73	Call	Bond Future	2,160.3800	2.1604	2,294.3800	2.2944	6.203	0	0	0
2016/01/27	R023	03/11/2016	9.74	Put	Bond Future	2,329.3600	2.3294	2,192.7000	2.1927	(5.867)	0	0	0
2016/01/27	R023	03/11/2016	9.74	Call	Bond Future	2,181.7900	2.1818	2,316.6200	2.3166	6.180	0	0	0
2016/01/27	R023	03/11/2016	9.75	Call	Bond Future	2,203.3200	2.2033	2,338.9900	2.3390	6.158	0	0	0
2016/01/27	R035	04/02/2016	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R035	04/02/2016			Bond Future	10.2000	92.9229	10.1500	93.3043	(0.490)	0.0000	0.0000	1,788
2016/01/27	R035	04/02/2016	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R035	04/02/2016	103.99	Call	Bond Future	80,508.6700	80.5087	80,890.1300	80.8901	0.474	0	0	0
2016/01/27	R035	04/02/2016	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R035	04/02/2016	104.00	Call	Bond Future	80,509.5000	80.5095	80,890.9600	80.8910	0.474	0	0	0
2016/01/27	R035	04/02/2016	104.01	Call	Bond Future	80,510.3300	80.5103	80,891.7900	80.8918	0.474	0	0	0
2016/01/27	R035	05/05/2016	10.37	Call	Bond Future	670.6900	0.6707	1,046.7800	1.0468	56.075	0	0	0
2016/01/27	R035	05/05/2016			Bond Future	10.2800	90.1081	10.2300	90.4842	(0.486)	0.0000	0.0000	4,105
2016/01/27	R035	05/05/2016	10.35	Call	Bond Future	522.3400	0.5223	898.4300	0.8984	72.001	0	0	0
2016/01/27	R035	05/05/2016	10.36	Call	Bond Future	596.5700	0.5966	972.6600	0.9727	63.042	0	0	0
2016/01/27	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R035	04/08/2016			Bond Future	10.3500	91.8620	10.3000	92.2332	(0.483)	0.0000	0.0000	0
2016/01/27	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R035	04/08/2016	10.35	Call	Bond Future	0.0000	0.0000	371.1700	0.3712	100.000	0	0	0
2016/01/27	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R035	04/08/2016	10.36	Call	Bond Future	73.9400	0.0739	445.1100	0.4451	501.988	0	0	0
2016/01/27	R035	04/08/2016	10.37	Call	Bond Future	147.7900	0.1478	518.9600	0.5190	251.147	0	0	0
2016/01/27	R186	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R186	04/02/2016	8.40	Put	Bond Future	9,141.5700	9.1416	8,842.8200	8.8428	(3.268)	0	0	0
2016/01/27	R186	04/02/2016	8.83	Put	Bond Future	5,883.4800	5.8835	5,584.5900	5.5846	(5.080)	0	0	33

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/27	R186	04/02/2016	9.20	Call	Bond Future	52.8200	0.0528	57.6000	0.0576	9.050	0	0	0
2016/01/27	R186	04/02/2016			Bond Future	9.6513	107.0449	9.6081	107.3436	(0.448)	0.0000	0.0000	51,623
2016/01/27	R186	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R186	04/02/2016	8.02	Put	Bond Future	12,130.7800	12.1308	11,832.0300	11.8320	(2.463)	0	0	0
2016/01/27	R186	04/02/2016	7.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	680
2016/01/27	R186	04/02/2016	8.45	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	350
2016/01/27	R186	04/02/2016	8.75	Call	Bond Future	0.4800	0.0005	0.4000	0.0004	(16.667)	0	0	0
2016/01/27	R186	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R186	04/02/2016	7.50	Put	Bond Future	16,394.5600	16.3946	16,095.8100	16.0958	(1.822)	0	0	0
2016/01/27	R186	04/02/2016	8.83	Call	Bond Future	1.2900	0.0013	1.1500	0.0012	(10.853)	0	0	0
2016/01/27	R186	04/02/2016	8.65	Put	Bond Future	7,231.1400	7.2311	6,932.3600	6.9324	(4.132)	0	0	340
2016/01/27	R186	04/02/2016	8.70	Put	Bond Future	6,854.3700	6.8544	6,555.5700	6.5556	(4.359)	0	0	5,000
2016/01/27	R186	04/02/2016	8.80	Put	Bond Future	6,106.3500	6.1063	5,807.4900	5.8075	(4.894)	0	0	5,000
2016/01/27	R186	04/02/2016	7.49	Put	Bond Future	16,478.5800	16.4786	16,179.8300	16.1798	(1.813)	0	0	0
2016/01/27	R186	04/02/2016	8.85	Put	Bond Future	5,735.3100	5.7353	5,436.4100	5.4364	(5.212)	0	0	0
2016/01/27	R186	04/02/2016	7.51	Put	Bond Future	16,310.6200	16.3106	16,011.8700	16.0119	(1.832)	0	0	0
2016/01/27	R186	04/02/2016	8.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2016/01/27	R186	04/02/2016	8.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	680
2016/01/27	R186	04/02/2016	7.90	Put	Bond Future	13,096.6500	13.0966	12,797.9000	12.7979	(2.281)	0	0	0
2016/01/27	R186	04/02/2016	8.45	Put	Bond Future	8,755.9700	8.7560	8,457.2100	8.4572	(3.412)	0	0	0
2016/01/27	R186	04/02/2016	9.20	Put	Bond Future	3,230.8900	3.2309	2,936.9200	2.9369	(9.099)	0	0	700
2016/01/27	R186	04/02/2016	8.75	Put	Bond Future	6,479.4200	6.4794	6,180.5900	6.1806	(4.612)	0	0	11,695
2016/01/27	R186	04/02/2016	8.65	Call	Bond Future	0.1200	0.0001	0.0900	0.0001	(25.000)	0	0	0
2016/01/27	R186	04/02/2016	8.85	Call	Bond Future	1.6300	0.0016	1.4800	0.0015	(9.202)	0	0	0
2016/01/27	R186	04/02/2016	8.70	Call	Bond Future	0.2500	0.0003	0.2000	0.0002	(20.000)	0	0	0
2016/01/27	R186	04/02/2016	8.80	Call	Bond Future	0.8900	0.0009	0.7800	0.0008	(12.360)	0	0	0
2016/01/27	R186	05/05/2016			Bond Future	9.7430	108.9618	9.6982	109.2648	(0.460)	0.0000	0.0000	24,936
2016/01/27	R186	05/05/2016	8.34	Call	Bond Future	227.0600	0.2271	246.4700	0.2465	8.548	0	0	0
2016/01/27	R186	05/05/2016	8.75	Put	Bond Future	7,552.7900	7.5528	7,291.7500	7.2917	(3.456)	0	0	1,900
2016/01/27	R186	05/05/2016	8.35	Call	Bond Future	232.4100	0.2324	252.2200	0.2522	8.524	0	0	0
2016/01/27	R186	05/05/2016	8.85	Put	Bond Future	6,940.3100	6.9403	6,686.8800	6.6869	(3.652)	0	0	5,350
2016/01/27	R186	05/05/2016	8.33	Call	Bond Future	221.8300	0.2218	240.8300	0.2408	8.565	0	0	0
2016/01/27	R186	05/05/2016	8.75	Call	Bond Future	547.6200	0.5476	589.5300	0.5895	7.653	0	0	0
2016/01/27	R186	05/05/2016	8.35	Put	Bond Future	10,239.7200	10.2397	9,956.5800	9.9566	(2.765)	0	0	0
2016/01/27	R186	05/05/2016	7.56	Put	Bond Future	16,291.9000	16.2919	15,991.7100	15.9917	(1.843)	0	0	0
2016/01/27	R186	05/05/2016	8.34	Put	Bond Future	10,310.8200	10.3108	10,027.2800	10.0273	(2.750)	0	0	0
2016/01/27	R186	05/05/2016	8.85	Call	Bond Future	668.9900	0.6690	718.5100	0.7185	7.402	0	0	0
2016/01/27	R186	05/05/2016	7.56	Call	Bond Future	27.5200	0.0275	30.2800	0.0303	10.029	0	0	0
2016/01/27	R186	05/05/2016	8.33	Put	Bond Future	10,382.1000	10.3821	10,098.1500	10.0982	(2.735)	0	0	0
2016/01/27	R186	04/08/2016	8.51	Put	Bond Future	9,968.9200	9.9689	9,709.8200	9.7098	(2.599)	0	0	0
2016/01/27	R186	04/08/2016			Bond Future	9.8248	105.7383	9.7785	106.0445	(0.471)	0.0000	0.0000	0
2016/01/27	R186	04/08/2016	8.50	Put	Bond Future	10,032.0500	10.0321	9,772.3900	9.7724	(2.588)	0	0	0
2016/01/27	R186	04/08/2016	8.51	Call	Bond Future	769.1700	0.7692	816.3400	0.8163	6.133	0	0	0
2016/01/27	R186	04/08/2016	8.49	Call	Bond Future	747.3200	0.7473	793.3700	0.7934	6.162	0	0	0
2016/01/27	R186	04/08/2016	8.50	Call	Bond Future	758.1800	0.7582	804.7900	0.8048	6.148	0	0	0
2016/01/27	R186	04/08/2016	8.49	Put	Bond Future	10,095.3700	10.0954	9,835.1500	9.8351	(2.578)	0	0	0
2016/01/27	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2016/01/27	R197	04/02/2016			Bond Future	287.2115		287.2115	287.1645	287.1645	(0.016)	0.0000	0.0000	46
2016/01/27	R197	04/02/2016	296.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R197	04/02/2016	297.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R197	04/02/2016	296.99	Put	Bond Future	9,778.5000	9.7785	9,825.5200	9.8255	0.481	0	0	0	0
2016/01/27	R197	04/02/2016	297.01	Put	Bond Future	9,798.5000	9.7985	9,845.5200	9.8455	0.480	0	0	0	0
2016/01/27	R197	04/02/2016	297.00	Put	Bond Future	9,788.5000	9.7885	9,835.5200	9.8355	0.480	0	0	0	0
2016/01/27	R197	05/05/2016			Bond Future	292.3148	292.3148	292.2650	292.2650	(0.017)	0.0000	0.0000	1,254	
2016/01/27	R197	05/05/2016	300.00	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/01/27	R197	05/05/2016	299.99	Put	Bond Future	7,675.2400	7.6752	7,724.9600	7.7250	0.648	0	0	0	
2016/01/27	R197	05/05/2016	300.01	Put	Bond Future	7,695.2400	7.6952	7,744.9600	7.7450	0.646	0	0	0	
2016/01/27	R197	05/05/2016	300.00	Put	Bond Future	7,685.2400	7.6852	7,734.9600	7.7350	0.647	0	0	0	
2016/01/27	R197	05/05/2016	300.01	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/01/27	R197	05/05/2016	299.99	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/01/27	R197	04/08/2016	293.98	Put	Bond Future	2,572.7500	2.5727	2,629.7600	2.6298	2.216	0	0	0	
2016/01/27	R197	04/08/2016			Bond Future	291.4072	291.4072	291.3502	291.3502	(0.020)	0.0000	0.0000	0	
2016/01/27	R197	04/08/2016	293.97	Put	Bond Future	2,562.7500	2.5627	2,619.7600	2.6198	2.225	0	0	0	
2016/01/27	R197	04/08/2016	293.98	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/01/27	R197	04/08/2016	293.96	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/01/27	R197	04/08/2016	293.97	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/01/27	R197	04/08/2016	293.96	Put	Bond Future	2,552.7500	2.5528	2,609.7600	2.6098	2.233	0	0	0	
2016/01/27	R202	04/02/2016			Bond Future	238.5753	238.5753	238.5349	238.5349	(0.017)	0.0000	0.0000	2,846	
2016/01/27	R202	04/02/2016	239.99	Put	Bond Future	1,414.7100	1.4147	1,455.1300	1.4551	2.857	0	0	0	
2016/01/27	R202	04/02/2016	240.01	Put	Bond Future	1,434.7100	1.4347	1,475.1300	1.4751	2.817	0	0	0	
2016/01/27	R202	04/02/2016	240.00	Put	Bond Future	1,424.7100	1.4247	1,465.1300	1.4651	2.837	0	0	0	
2016/01/27	R202	04/02/2016	239.99	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/01/27	R202	04/02/2016	240.00	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/01/27	R202	04/02/2016	240.01	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/01/27	R202	05/05/2016	246.99	Put	Bond Future	4,175.6300	4.1756	4,218.3400	4.2183	1.023	0	0	0	
2016/01/27	R202	05/05/2016			Bond Future	242.8144	242.8144	242.7717	242.7717	(0.018)	0.0000	0.0000	40,636	
2016/01/27	R202	05/05/2016	247.01	Put	Bond Future	4,195.6300	4.1956	4,238.3400	4.2383	1.018	0	0	0	
2016/01/27	R202	05/05/2016	246.99	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/01/27	R202	05/05/2016	247.00	Put	Bond Future	4,185.6300	4.1856	4,228.3400	4.2283	1.020	0	0	0	
2016/01/27	R202	05/05/2016	247.00	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/01/27	R202	05/05/2016	247.01	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/01/27	R202	04/08/2016	243.25	Call	Bond Future	750.6500	0.7506	701.7900	0.7018	(6.509)	0	0	0	
2016/01/27	R202	04/08/2016			Bond Future	244.0006	244.0006	243.9518	243.9518	(0.020)	0.0000	0.0000	0	
2016/01/27	R202	04/08/2016	243.26	Call	Bond Future	740.6500	0.7406	691.7900	0.6918	(6.597)	0	0	0	
2016/01/27	R202	04/08/2016	243.24	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/01/27	R202	04/08/2016	243.26	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/01/27	R202	04/08/2016	243.24	Call	Bond Future	760.6500	0.7606	711.7900	0.7118	(6.423)	0	0	0	
2016/01/27	R202	04/08/2016	243.25	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/01/27	R203	04/02/2016	7.25	Put	Bond Future	1,736.1900	1.7362	1,628.7300	1.6287	(6.189)	0	0	0	
2016/01/27	R203	04/02/2016	7.26	Put	Bond Future	1,721.2100	1.7212	1,613.7500	1.6138	(6.243)	0	0	0	
2016/01/27	R203	04/02/2016			Bond Future	8.4222	103.0662	8.3489	103.1736	(0.871)	0.0000	0.0000	17,965	
2016/01/27	R203	04/02/2016	7.26	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	
2016/01/27	R203	04/02/2016	7.24	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0	

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/27	R203	04/02/2016	7.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R203	04/02/2016	7.24	Put	Bond Future	1,751.1800	1.7512	1,643.7200	1.6437	(6.136)	0	0	0
2016/01/27	R203	05/05/2016	7.25	Put	Bond Future	1,783.0500	1.7831	1,680.1700	1.6802	(5.770)	0	0	0
2016/01/27	R203	05/05/2016			Bond Future	8.6474	100.7415	8.5604	100.8498	(1.005)	0.0000	0.0000	1,647
2016/01/27	R203	05/05/2016	7.26	Call	Bond Future	22.8600	0.0229	28.4000	0.0284	24.234	0	0	0
2016/01/27	R203	05/05/2016	7.24	Call	Bond Future	21.6000	0.0216	26.8800	0.0269	24.444	0	0	0
2016/01/27	R203	05/05/2016	7.25	Call	Bond Future	22.2200	0.0222	27.6300	0.0276	24.347	0	0	0
2016/01/27	R203	05/05/2016	7.26	Put	Bond Future	1,770.9400	1.7709	1,668.1900	1.6682	(5.802)	0	0	0
2016/01/27	R203	05/05/2016	7.24	Put	Bond Future	1,795.1900	1.7952	1,692.1800	1.6922	(5.738)	0	0	0
2016/01/27	R203	04/08/2016	7.26	Call	Bond Future	49.3000	0.0493	59.0400	0.0590	19.757	0	0	0
2016/01/27	R203	04/08/2016			Bond Future	8.8733	102.6651	8.7676	102.7732	(1.191)	0.0000	0.0000	0
2016/01/27	R203	04/08/2016	7.24	Call	Bond Future	47.5200	0.0475	56.9600	0.0570	19.865	0	0	0
2016/01/27	R203	04/08/2016	7.25	Call	Bond Future	48.4000	0.0484	57.9900	0.0580	19.814	0	0	0
2016/01/27	R203	04/08/2016	7.24	Put	Bond Future	1,736.5000	1.7365	1,637.9100	1.6379	(5.678)	0	0	0
2016/01/27	R203	04/08/2016	7.26	Put	Bond Future	1,717.3400	1.7173	1,619.0500	1.6191	(5.723)	0	0	0
2016/01/27	R203	04/08/2016	7.25	Put	Bond Future	1,726.9100	1.7269	1,628.4700	1.6285	(5.700)	0	0	0
2016/01/27	R203	03/11/2016	8.86	Call	Bond Future	425.7200	0.4257	477.4100	0.4774	12.142	0	0	0
2016/01/27	R203	03/11/2016			Bond Future	9.0526	100.5682	8.9132	100.6798	(1.540)	0.0000	0.0000	0
2016/01/27	R203	03/11/2016	8.84	Call	Bond Future	418.5600	0.4186	469.6900	0.4697	12.216	0	0	0
2016/01/27	R203	03/11/2016	8.85	Call	Bond Future	422.1300	0.4221	473.5400	0.4735	12.179	0	0	0
2016/01/27	R203	03/11/2016	8.84	Put	Bond Future	588.8000	0.5888	528.3400	0.5283	(10.268)	0	0	0
2016/01/27	R203	03/11/2016	8.86	Put	Bond Future	579.9200	0.5799	520.0200	0.5200	(10.329)	0	0	0
2016/01/27	R203	03/11/2016	8.85	Put	Bond Future	584.3500	0.5844	524.1700	0.5242	(10.299)	0	0	0
2016/01/27	R204	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R204	04/02/2016			Bond Future	8.8754	98.9042	8.8043	99.0785	(0.801)	0.0000	0.0000	29,425
2016/01/27	R204	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R204	04/02/2016	7.49	Put	Bond Future	3,466.9100	3.4669	3,292.6200	3.2926	(5.027)	0	0	0
2016/01/27	R204	04/02/2016	7.51	Put	Bond Future	3,415.7900	3.4158	3,241.5000	3.2415	(5.102)	0	0	0
2016/01/27	R204	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R204	04/02/2016	7.50	Put	Bond Future	3,441.3500	3.4413	3,267.0600	3.2671	(5.065)	0	0	0
2016/01/27	R204	05/05/2016	7.75	Call	Bond Future	68.3100	0.0683	81.1600	0.0812	18.811	0	0	0
2016/01/27	R204	05/05/2016			Bond Future	9.0472	100.6754	8.9689	100.8517	(0.865)	0.0000	0.0000	8,078
2016/01/27	R204	05/05/2016	7.76	Call	Bond Future	70.0300	0.0700	83.1500	0.0831	18.735	0	0	0
2016/01/27	R204	05/05/2016	7.74	Put	Bond Future	3,064.6700	3.0647	2,900.9000	2.9009	(5.344)	0	0	0
2016/01/27	R204	05/05/2016	7.76	Put	Bond Future	3,021.3500	3.0213	2,858.1200	2.8581	(5.403)	0	0	0
2016/01/27	R204	05/05/2016	7.74	Call	Bond Future	66.6200	0.0666	79.2000	0.0792	18.883	0	0	0
2016/01/27	R204	05/05/2016	7.75	Put	Bond Future	3,042.9900	3.0430	2,879.4900	2.8795	(5.373)	0	0	0
2016/01/27	R204	04/08/2016			Bond Future	9.2102	98.5564	9.1237	98.7339	(0.939)	0.0000	0.0000	0
2016/01/27	R204	04/08/2016	7.74	Put	Bond Future	3,218.7800	3.2188	3,062.1900	3.0622	(4.865)	0	0	0
2016/01/27	R204	04/08/2016	7.76	Put	Bond Future	3,181.0600	3.1811	3,025.0400	3.0250	(4.905)	0	0	0
2016/01/27	R204	04/08/2016	7.75	Put	Bond Future	3,199.9000	3.1999	3,043.6000	3.0436	(4.885)	0	0	0
2016/01/27	R204	04/08/2016	7.74	Call	Bond Future	145.4400	0.1454	166.3000	0.1663	14.343	0	0	0
2016/01/27	R204	04/08/2016	7.75	Call	Bond Future	147.8700	0.1479	169.0200	0.1690	14.303	0	0	0
2016/01/27	R204	04/08/2016	7.76	Call	Bond Future	150.3400	0.1503	171.7700	0.1718	14.254	0	0	0
2016/01/27	R204	03/11/2016			Bond Future	9.3244	100.5510	9.2261	100.7334	(1.054)	0.0000	0.0000	0
2016/01/27	R204	03/11/2016	9.21	Put	Bond Future	1,019.6400	1.0196	923.7900	0.9238	(9.400)	0	0	0
2016/01/27	R204	03/11/2016	9.23	Put	Bond Future	999.9800	1.0000	905.3200	0.9053	(9.466)	0	0	0

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2016/01/27	R204	03/11/2016	9.22	Put	Bond Future	1,009.9500	1.0100	914.7000	0.9147	(9.431)	0	0	0
2016/01/27	R204	03/11/2016	9.22	Call	Bond Future	816.2800	0.8163	903.4400	0.9034	10.678	0	0	0
2016/01/27	R204	03/11/2016	9.21	Call	Bond Future	807.3800	0.8074	893.9400	0.8939	10.721	0	0	0
2016/01/27	R204	03/11/2016	9.23	Call	Bond Future	824.8900	0.8249	912.6400	0.9126	10.638	0	0	0
2016/01/27	R207	04/02/2016	7.27	Put	Bond Future	6,086.2300	6.0862	5,882.2800	5.8823	(3.351)	0	0	0
2016/01/27	R207	04/02/2016	7.49	Put	Bond Future	5,348.9300	5.3489	5,144.9800	5.1450	(3.813)	0	0	0
2016/01/27	R207	04/02/2016			Bond Future	9.1481	94.3367	9.0828	94.5407	(0.714)	0.0000	0.0000	24,578
2016/01/27	R207	04/02/2016	7.51	Put	Bond Future	5,282.2300	5.2822	5,078.2800	5.0783	(3.861)	0	0	0
2016/01/27	R207	04/02/2016	7.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	43
2016/01/27	R207	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	19
2016/01/27	R207	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R207	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R207	04/02/2016	7.50	Put	Bond Future	5,315.5700	5.3156	5,111.6200	5.1116	(3.837)	0	0	0
2016/01/27	R207	05/05/2016	7.86	Put	Bond Future	4,422.4900	4.4225	4,227.7600	4.2278	(4.403)	0	0	0
2016/01/27	R207	05/05/2016			Bond Future	9.2987	96.0261	9.2285	96.2327	(0.754)	0.0000	0.0000	25,860
2016/01/27	R207	05/05/2016	7.85	Put	Bond Future	4,451.7900	4.4518	4,256.8000	4.2568	(4.380)	0	0	0
2016/01/27	R207	05/05/2016	7.56	Put	Bond Future	5,320.9800	5.3210	5,120.2600	5.1203	(3.772)	0	0	0
2016/01/27	R207	05/05/2016	7.84	Put	Bond Future	4,481.1500	4.4812	4,285.9100	4.2859	(4.357)	0	0	0
2016/01/27	R207	05/05/2016	7.56	Call	Bond Future	32.4600	0.0325	38.3100	0.0383	18.022	0	0	43
2016/01/27	R207	05/05/2016	7.85	Call	Bond Future	70.2100	0.0702	81.7900	0.0818	16.493	0	0	0
2016/01/27	R207	05/05/2016	7.86	Call	Bond Future	72.0000	0.0720	83.8400	0.0838	16.444	0	0	0
2016/01/27	R207	05/05/2016	7.84	Call	Bond Future	68.4600	0.0685	79.7900	0.0798	16.550	0	0	0
2016/01/27	R207	04/08/2016			Bond Future	9.4386	94.2149	9.3633	94.4233	(0.798)	0.0000	0.0000	0
2016/01/27	R207	04/08/2016	7.99	Put	Bond Future	4,328.5600	4.3286	4,146.3500	4.1463	(4.209)	0	0	0
2016/01/27	R207	04/08/2016	8.01	Put	Bond Future	4,277.5300	4.2775	4,096.0200	4.0960	(4.243)	0	0	0
2016/01/27	R207	04/08/2016	8.00	Put	Bond Future	4,303.0200	4.3030	4,121.1600	4.1212	(4.226)	0	0	0
2016/01/27	R207	04/08/2016	8.01	Call	Bond Future	229.0800	0.2291	255.9300	0.2559	11.721	0	0	0
2016/01/27	R207	04/08/2016	7.99	Call	Bond Future	221.9300	0.2219	248.0800	0.2481	11.783	0	0	0
2016/01/27	R207	04/08/2016	8.00	Call	Bond Future	225.4800	0.2255	251.9800	0.2520	11.753	0	0	0
2016/01/27	R208	04/02/2016			Bond Future	9.3206	92.1079	9.2611	92.3317	(0.639)	0.0000	0.0000	43,662
2016/01/27	R208	04/02/2016	7.74	Put	Bond Future	6,180.5500	6.1805	5,956.7400	5.9567	(3.621)	0	0	0
2016/01/27	R208	04/02/2016	7.76	Put	Bond Future	6,099.1800	6.0992	5,875.3700	5.8754	(3.670)	0	0	0
2016/01/27	R208	04/02/2016	7.75	Put	Bond Future	6,139.8500	6.1399	5,916.0400	5.9160	(3.645)	0	0	0
2016/01/27	R208	04/02/2016	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R208	04/02/2016	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R208	04/02/2016	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R208	05/05/2016	7.99	Call	Bond Future	94.2000	0.0942	107.3500	0.1073	13.960	0	0	0
2016/01/27	R208	05/05/2016	8.00	Put	Bond Future	5,488.7200	5.4887	5,275.3000	5.2753	(3.888)	0	0	0
2016/01/27	R208	05/05/2016			Bond Future	9.4462	90.3558	9.3832	90.5827	(0.666)	0.0000	0.0000	34,994
2016/01/27	R208	05/05/2016	8.00	Call	Bond Future	96.5200	0.0965	109.9500	0.1099	13.914	0	0	0
2016/01/27	R208	05/05/2016	8.01	Call	Bond Future	98.8900	0.0989	112.6100	0.1126	13.874	0	0	0
2016/01/27	R208	05/05/2016	7.99	Put	Bond Future	5,525.0300	5.5250	5,311.3300	5.3113	(3.868)	0	0	0
2016/01/27	R208	05/05/2016	8.01	Put	Bond Future	5,452.4700	5.4525	5,239.3400	5.2393	(3.909)	0	0	0
2016/01/27	R208	04/08/2016	8.01	Put	Bond Future	5,789.0100	5.7890	5,585.7400	5.5857	(3.511)	0	0	0
2016/01/27	R208	04/08/2016			Bond Future	9.5608	92.0813	9.4943	92.3104	(0.695)	0.0000	0.0000	0
2016/01/27	R208	04/08/2016	8.00	Put	Bond Future	5,822.0400	5.8220	5,618.4200	5.6184	(3.497)	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
2016/01/27	R208	04/08/2016	7.99	Call	Bond Future	244.6800	0.2447	269.8100	0.2698	10.271	0	0	0
2016/01/27	R208	04/08/2016	8.00	Call	Bond Future	248.6400	0.2486	274.1100	0.2741	10.244	0	0	0
2016/01/27	R208	04/08/2016	8.01	Call	Bond Future	252.6400	0.2526	278.4600	0.2785	10.220	0	0	0
2016/01/27	R208	04/08/2016	7.99	Put	Bond Future	5,855.1200	5.8551	5,651.1600	5.6512	(3.483)	0	0	0
2016/01/27	R208	03/11/2016	9.59	Put	Bond Future	1,766.5500	1.7666	1,646.8800	1.6469	(6.774)	0	0	0
2016/01/27	R208	03/11/2016			Bond Future	9.6446	90.5400	9.5734	90.7750	(0.739)	0.0000	0.0000	0
2016/01/27	R208	03/11/2016	9.58	Put	Bond Future	1,783.6500	1.7837	1,663.2500	1.6632	(6.750)	0	0	0
2016/01/27	R208	03/11/2016	9.57	Call	Bond Future	1,554.5100	1.5545	1,668.3200	1.6683	7.321	0	0	0
2016/01/27	R208	03/11/2016	9.58	Call	Bond Future	1,570.6300	1.5706	1,685.1800	1.6852	7.293	0	0	0
2016/01/27	R208	03/11/2016	9.59	Call	Bond Future	1,586.5300	1.5865	1,701.8100	1.7018	7.266	0	0	0
2016/01/27	R208	03/11/2016	9.57	Put	Bond Future	1,800.5500	1.8006	1,679.4100	1.6794	(6.728)	0	0	0
2016/01/27	R209	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R209	04/02/2016	8.75	Put	Bond Future	9,618.5700	9.6186	9,381.9000	9.3819	(2.461)	0	0	0
2016/01/27	R209	04/02/2016			Bond Future	10.1346	69.1426	10.0969	69.3793	(0.372)	0.0000	0.0000	32,052
2016/01/27	R209	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R209	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R209	04/02/2016	9.52	Put	Bond Future	4,040.8300	4.0408	3,803.6000	3.8036	(5.871)	0	0	2,200
2016/01/27	R209	04/02/2016	8.74	Put	Bond Future	9,695.5500	9.6955	9,458.8800	9.4589	(2.441)	0	0	0
2016/01/27	R209	04/02/2016	8.76	Put	Bond Future	9,541.7000	9.5417	9,305.0300	9.3050	(2.480)	0	0	0
2016/01/27	R209	04/02/2016	9.52	Call	Bond Future	14.8300	0.0148	14.2700	0.0143	(3.776)	0	0	0
2016/01/27	R209	05/05/2016			Bond Future	10.2107	67.2313	10.1720	67.4715	(0.380)	0.0000	0.0000	7,943
2016/01/27	R209	05/05/2016	9.00	Call	Bond Future	369.5300	0.3695	393.0300	0.3930	6.359	0	0	6,700
2016/01/27	R209	05/05/2016	8.25	Put	Bond Future	14,113.1400	14.1131	13,877.2700	13.8773	(1.671)	0	0	0
2016/01/27	R209	05/05/2016	8.99	Put	Bond Future	8,624.5500	8.6246	8,407.4100	8.4074	(2.518)	0	0	0
2016/01/27	R209	05/05/2016	9.01	Put	Bond Future	8,492.1600	8.4922	8,275.8900	8.2759	(2.547)	0	0	0
2016/01/27	R209	05/05/2016	9.00	Put	Bond Future	8,558.2400	8.5582	8,341.5300	8.3415	(2.532)	0	0	0
2016/01/27	R209	05/05/2016	9.01	Call	Bond Future	377.2700	0.3773	401.2100	0.4012	6.346	0	0	0
2016/01/27	R209	05/05/2016	8.25	Call	Bond Future	59.2500	0.0592	63.5900	0.0636	7.325	0	0	6,700
2016/01/27	R209	05/05/2016	8.99	Call	Bond Future	361.9100	0.3619	384.9800	0.3850	6.375	0	0	0
2016/01/27	R209	04/08/2016	9.26	Call	Bond Future	1,177.9900	1.1780	1,231.7800	1.2318	4.566	0	0	0
2016/01/27	R209	04/08/2016			Bond Future	10.2791	68.5153	10.2394	68.7585	(0.386)	0.0000	0.0000	0
2016/01/27	R209	04/08/2016	10.60	Call	Bond Future	4,537.6700	4.5377	4,678.8000	4.6788	3.110	0	0	6,000
2016/01/27	R209	04/08/2016	9.60	Put	Bond Future	6,149.2200	6.1492	5,980.3100	5.9803	(2.747)	0	0	0
2016/01/27	R209	04/08/2016	9.24	Call	Bond Future	1,147.8900	1.1479	1,200.5700	1.2006	4.589	0	0	0
2016/01/27	R209	04/08/2016	9.25	Call	Bond Future	1,162.4900	1.1625	1,215.7100	1.2157	4.578	0	0	0
2016/01/27	R209	04/08/2016	10.60	Put	Bond Future	2,620.4000	2.6204	2,518.3300	2.5183	(3.895)	0	0	0
2016/01/27	R209	04/08/2016	9.24	Put	Bond Future	8,003.0000	8.0030	7,812.4800	7.8125	(2.381)	0	0	0
2016/01/27	R209	04/08/2016	9.26	Put	Bond Future	7,891.1000	7.8911	7,701.6900	7.7017	(2.400)	0	0	0
2016/01/27	R209	04/08/2016	9.60	Call	Bond Future	1,787.3900	1.7874	1,861.6800	1.8617	4.156	0	0	6,000
2016/01/27	R209	04/08/2016	9.25	Put	Bond Future	7,946.5500	7.9465	7,756.5700	7.7566	(2.391)	0	0	0
2016/01/27	R209	03/11/2016	10.26	Call	Bond Future	3,086.9700	3.0870	3,208.0100	3.2080	3.921	0	0	0
2016/01/27	R209	03/11/2016			Bond Future	10.3318	66.7499	10.2908	66.9989	(0.397)	0.0000	0.0000	0
2016/01/27	R209	03/11/2016	10.24	Call	Bond Future	3,029.5100	3.0295	3,149.0900	3.1491	3.947	0	0	0
2016/01/27	R209	03/11/2016	10.25	Call	Bond Future	3,057.8200	3.0578	3,178.1300	3.1781	3.935	0	0	0
2016/01/27	R209	03/11/2016	10.24	Put	Bond Future	3,589.5000	3.5895	3,460.0600	3.4601	(3.606)	0	0	0
2016/01/27	R209	03/11/2016	10.26	Put	Bond Future	3,524.3600	3.5244	3,396.3800	3.3964	(3.631)	0	0	0
2016/01/27	R209	03/11/2016	10.25	Put	Bond Future	3,556.4600	3.5565	3,427.7500	3.4277	(3.619)	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
2016/01/27	R210	04/02/2016	184.99	Put	Bond Future	5,533.5600	5.5336	5,563.7100	5.5637	0.545	0	0	0
2016/01/27	R210	04/02/2016			Bond Future	179.4564	179.4564	179.4263	179.4263	(0.017)	0.0000	0.0000	331
2016/01/27	R210	04/02/2016	185.01	Put	Bond Future	5,553.5600	5.5536	5,583.7100	5.5837	0.543	0	0	0
2016/01/27	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R210	04/02/2016	185.00	Put	Bond Future	5,543.5600	5.5436	5,573.7100	5.5737	0.544	0	0	0
2016/01/27	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R210	05/05/2016			Bond Future	180.4779	180.4479	180.4459	180.4459	(0.018)	0.0000	0.0000	847
2016/01/27	R210	05/05/2016	184.99	Put	Bond Future	4,512.1000	4.5121	4,544.1000	4.5441	0.709	0	0	0
2016/01/27	R210	05/05/2016	185.00	Put	Bond Future	4,522.1000	4.5221	4,554.1000	4.5541	0.708	0	0	0
2016/01/27	R210	05/05/2016	185.01	Put	Bond Future	4,532.1000	4.5321	4,564.1000	4.5641	0.706	0	0	0
2016/01/27	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R210	04/08/2016			Bond Future	183.9171	183.9171	183.8808	183.8808	(0.020)	0.0000	0.0000	0
2016/01/27	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R210	04/08/2016	181.50	Call	Bond Future	2,417.1200	2.4171	2,380.7600	2.3808	(1.504)	0	0	0
2016/01/27	R210	04/08/2016	181.52	Call	Bond Future	2,397.1200	2.3971	2,360.7600	2.3608	(1.517)	0	0	0
2016/01/27	R210	04/08/2016	181.51	Call	Bond Future	2,407.1200	2.4071	2,370.7600	2.3708	(1.511)	0	0	0
2016/01/27	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R211	04/02/2016			Bond Future	134.7088	134.7088	134.6849	134.6849	(0.018)	0.0000	0.0000	0
2016/01/27	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R211	04/02/2016	138.99	Put	Bond Future	4,281.1700	4.2812	4,305.0900	4.3051	0.559	0	0	0
2016/01/27	R211	04/02/2016	139.01	Put	Bond Future	4,301.1700	4.3012	4,325.0900	4.3251	0.556	0	0	0
2016/01/27	R211	04/02/2016	139.00	Put	Bond Future	4,291.1700	4.2912	4,315.0900	4.3151	0.557	0	0	0
2016/01/27	R211	05/05/2016	139.01	Put	Bond Future	1,907.5400	1.9075	1,932.8000	1.9328	1.324	0	0	0
2016/01/27	R211	05/05/2016			Bond Future	137.1025	137.1025	137.0772	137.0772	(0.018)	0.0000	0.0000	2
2016/01/27	R211	05/05/2016	139.00	Put	Bond Future	1,897.5400	1.8975	1,922.8000	1.9228	1.331	0	0	0
2016/01/27	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R211	05/05/2016	138.99	Put	Bond Future	1,887.5400	1.8875	1,912.8000	1.9128	1.338	0	0	0
2016/01/27	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R211	04/08/2016			Bond Future	137.9813	137.9813	137.9526	137.9526	(0.021)	0.0000	0.0000	0
2016/01/27	R211	04/08/2016	137.09	Call	Bond Future	891.2800	0.8913	862.6100	0.8626	(3.217)	0	0	0
2016/01/27	R211	04/08/2016	137.07	Call	Bond Future	911.2800	0.9113	882.6100	0.8826	(3.146)	0	0	0
2016/01/27	R211	04/08/2016	137.08	Call	Bond Future	901.2800	0.9013	872.6100	0.8726	(3.181)	0	0	0
2016/01/27	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R212	04/02/2016			Bond Future	139.6538	139.6538	139.6306	139.6306	(0.017)	0.0000	0.0000	1,005
2016/01/27	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R212	04/02/2016	145.99	Put	Bond Future	6,336.2100	6.3362	6,359.4300	6.3594	0.366	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
2016/01/27	R212	04/02/2016	146.01	Put	Bond Future	6,356.2100	6.3562	6,379.4300	6.3794	0.365	0	0	0
2016/01/27	R212	04/02/2016	146.00	Put	Bond Future	6,346.2100	6.3462	6,369.4300	6.3694	0.366	0	0	0
2016/01/27	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R212	05/05/2016			Bond Future	142.1353	142.1353	142.1107	142.1107	(0.017)	0.0000	0.0000	914
2016/01/27	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R212	05/05/2016	144.99	Put	Bond Future	2,854.6800	2.8547	2,879.2700	2.8793	0.861	0	0	0
2016/01/27	R212	05/05/2016	145.01	Put	Bond Future	2,874.6800	2.8747	2,899.2700	2.8993	0.855	0	0	0
2016/01/27	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R212	05/05/2016	145.00	Put	Bond Future	2,864.6800	2.8647	2,889.2700	2.8893	0.858	0	0	0
2016/01/27	R212	04/08/2016	142.43	Call	Bond Future	510.8400	0.5108	482.7300	0.4827	(5.503)	0	0	0
2016/01/27	R212	04/08/2016			Bond Future	142.9408	142.9408	142.9127	142.9127	(0.020)	0.0000	0.0000	0
2016/01/27	R212	04/08/2016	142.44	Call	Bond Future	500.8400	0.5008	472.7300	0.4727	(5.613)	0	0	0
2016/01/27	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R212	04/08/2016	142.42	Call	Bond Future	520.8400	0.5208	492.7300	0.4927	(5.397)	0	0	0
2016/01/27	R213	04/02/2016			Bond Future	10.0159	79.9291	9.9728	80.2041	(0.430)	0.0000	0.0000	38,041
2016/01/27	R213	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R213	04/02/2016	8.74	Put	Bond Future	8,781.0500	8.7811	8,506.0300	8.5060	(3.132)	0	0	0
2016/01/27	R213	04/02/2016	8.76	Put	Bond Future	8,632.6600	8.6327	8,357.6400	8.3576	(3.186)	0	0	0
2016/01/27	R213	04/02/2016	8.75	Put	Bond Future	8,706.8100	8.7068	8,431.7900	8.4318	(3.159)	0	0	0
2016/01/27	R213	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R213	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R213	05/05/2016	8.74	Put	Bond Future	9,506.5000	9.5065	9,248.8300	9.2488	(2.710)	0	0	0
2016/01/27	R213	05/05/2016	8.76	Put	Bond Future	9,371.1800	9.3712	9,114.3600	9.1144	(2.741)	0	0	0
2016/01/27	R213	05/05/2016			Bond Future	10.0959	77.8109	10.0515	78.0901	(0.439)	0.0000	0.0000	6,934
2016/01/27	R213	05/05/2016	8.75	Put	Bond Future	9,438.7400	9.4387	9,181.5000	9.1815	(2.725)	0	0	0
2016/01/27	R213	05/05/2016	8.74	Call	Bond Future	271.0700	0.2711	292.5300	0.2925	7.917	0	0	0
2016/01/27	R213	05/05/2016	8.75	Call	Bond Future	277.0600	0.2771	298.9500	0.2989	7.901	0	0	0
2016/01/27	R213	05/05/2016	8.76	Call	Bond Future	283.1600	0.2832	305.4700	0.3055	7.879	0	0	0
2016/01/27	R213	04/08/2016			Bond Future	10.1672	79.2966	10.1217	79.5792	(0.448)	0.0000	0.0000	0
2016/01/27	R213	04/08/2016	8.99	Put	Bond Future	8,775.3000	8.7753	8,546.1500	8.5462	(2.611)	0	0	0
2016/01/27	R213	04/08/2016	9.01	Put	Bond Future	8,658.8500	8.6588	8,430.8700	8.4309	(2.633)	0	0	0
2016/01/27	R213	04/08/2016	9.00	Put	Bond Future	8,716.9700	8.7170	8,488.4000	8.4884	(2.622)	0	0	0
2016/01/27	R213	04/08/2016	9.01	Call	Bond Future	984.3000	0.9843	1,038.9600	1.0390	5.553	0	0	0
2016/01/27	R213	04/08/2016	8.99	Call	Bond Future	958.6900	0.9587	1,012.1800	1.0122	5.579	0	0	0
2016/01/27	R213	04/08/2016	9.00	Call	Bond Future	971.4300	0.9714	1,025.5000	1.0255	5.566	0	0	0
2016/01/27	R213	03/11/2016			Bond Future	10.2244	77.3480	10.1772	77.6374	(0.461)	0.0000	0.0000	0
2016/01/27	R213	03/11/2016	10.18	Put	Bond Future	3,437.1000	3.4371	3,290.9300	3.2909	(4.253)	0	0	0
2016/01/27	R213	03/11/2016	10.20	Put	Bond Future	3,373.4200	3.3734	3,228.9600	3.2290	(4.282)	0	0	0
2016/01/27	R213	03/11/2016	10.18	Call	Bond Future	3,164.7500	3.1648	3,307.9800	3.3080	4.526	0	0	0
2016/01/27	R213	03/11/2016	10.19	Put	Bond Future	3,405.1500	3.4051	3,259.8300	3.2598	(4.268)	0	0	0
2016/01/27	R213	03/11/2016	10.19	Call	Bond Future	3,194.2900	3.1943	3,338.3700	3.3384	4.511	0	0	0
2016/01/27	R213	03/11/2016	10.20	Call	Bond Future	3,223.9700	3.2240	3,368.9100	3.3689	4.496	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
2016/01/27	R214	04/02/2016			Bond Future	10.2501	69.3053	10.2023	69.6127	(0.467)	0.0000	0.0000	24,703
2016/01/27	R214	04/02/2016	7.99	Put	Bond Future	17,568.8000	17.5688	17,261.4400	17.2614	(1.749)	0	0	0
2016/01/27	R214	04/02/2016	9.45	Call	Bond Future	2.3000	0.0023	2.2000	0.0022	(4.348)	0	0	0
2016/01/27	R214	04/02/2016	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R214	04/02/2016	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R214	04/02/2016	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R214	04/02/2016	9.35	Call	Bond Future	0.7100	0.0007	0.6300	0.0006	(11.268)	0	0	0
2016/01/27	R214	04/02/2016	9.45	Put	Bond Future	5,470.4600	5.4705	5,163.0000	5.1630	(5.620)	0	0	25
2016/01/27	R214	04/02/2016	8.01	Put	Bond Future	17,381.4700	17.3815	17,074.1100	17.0741	(1.768)	0	0	0
2016/01/27	R214	04/02/2016	9.35	Put	Bond Future	6,204.8400	6.2048	5,897.4000	5.8974	(4.955)	0	0	25
2016/01/27	R214	04/02/2016	8.00	Put	Bond Future	17,475.0500	17.4751	17,167.6900	17.1677	(1.759)	0	0	0
2016/01/27	R214	05/05/2016	9.01	Call	Bond Future	307.8200	0.3078	334.8200	0.3348	8.771	0	0	0
2016/01/27	R214	05/05/2016	9.30	Put	Bond Future	7,607.5000	7.6075	7,340.6400	7.3406	(3.508)	0	0	0
2016/01/27	R214	05/05/2016			Bond Future	10.3247	67.2504	10.2755	67.5626	(0.477)	0.0000	0.0000	10,147
2016/01/27	R214	05/05/2016	8.99	Call	Bond Future	294.5700	0.2946	320.5500	0.3205	8.820	0	0	0
2016/01/27	R214	05/05/2016	9.00	Call	Bond Future	301.1300	0.3011	327.6200	0.3276	8.797	0	0	0
2016/01/27	R214	05/05/2016	8.99	Put	Bond Future	9,721.3800	9.7214	9,435.2100	9.4352	(2.944)	0	0	0
2016/01/27	R214	05/05/2016	9.01	Put	Bond Future	9,577.3300	9.5773	9,292.1800	9.2922	(2.977)	0	0	0
2016/01/27	R214	05/05/2016	9.30	Call	Bond Future	560.2300	0.5602	605.5200	0.6055	8.084	0	0	0
2016/01/27	R214	05/05/2016	9.00	Put	Bond Future	9,649.2200	9.6492	9,363.5600	9.3636	(2.960)	0	0	0
2016/01/27	R214	04/08/2016	11.30	Call	Bond Future	6,837.7200	6.8377	7,067.0100	7.0670	3.353	0	0	6,300
2016/01/27	R214	04/08/2016	9.24	Call	Bond Future	1,027.9200	1.0279	1,091.1600	1.0912	6.152	0	0	0
2016/01/27	R214	04/08/2016	9.25	Put	Bond Future	8,878.2300	8.8782	8,625.6200	8.6256	(2.845)	0	0	0
2016/01/27	R214	04/08/2016			Bond Future	10.3917	68.5345	10.3412	68.8510	(0.486)	0.0000	0.0000	0
2016/01/27	R214	04/08/2016	9.30	Call	Bond Future	1,115.6900	1.1157	1,183.1900	1.1832	6.050	0	0	1,300
2016/01/27	R214	04/08/2016	8.55	Put	Bond Future	13,793.5000	13.7935	13,503.2200	13.5032	(2.104)	0	0	0
2016/01/27	R214	04/08/2016	11.30	Put	Bond Future	1,553.9700	1.5540	1,466.7300	1.4667	(5.614)	0	0	0
2016/01/27	R214	04/08/2016	9.25	Call	Bond Future	1,041.6200	1.0416	1,105.5400	1.1055	6.137	0	0	0
2016/01/27	R214	04/08/2016	10.30	Put	Bond Future	3,932.1900	3.9322	3,766.9700	3.7670	(4.202)	0	0	0
2016/01/27	R214	04/08/2016	9.26	Call	Bond Future	1,056.1800	1.0562	1,120.8200	1.1208	6.120	0	0	0
2016/01/27	R214	04/08/2016	9.30	Put	Bond Future	8,577.3500	8.5774	8,328.3200	8.3283	(2.903)	0	0	0
2016/01/27	R214	04/08/2016	8.55	Call	Bond Future	362.1200	0.3621	388.3700	0.3884	7.249	0	0	1,300
2016/01/27	R214	04/08/2016	9.24	Put	Bond Future	8,939.9000	8.9399	8,686.6100	8.6866	(2.833)	0	0	0
2016/01/27	R214	04/08/2016	10.30	Call	Bond Future	3,355.1100	3.3551	3,506.4200	3.5064	4.510	0	0	6,300
2016/01/27	R214	04/08/2016	9.26	Put	Bond Future	8,817.5500	8.8175	8,565.6600	8.5657	(2.857)	0	0	0
2016/01/27	R214	03/11/2016	10.35	Put	Bond Future	3,707.6600	3.7077	3,541.3000	3.5413	(4.487)	0	0	0
2016/01/27	R214	03/11/2016			Bond Future	10.4461	66.6221	10.3940	66.9459	(0.499)	0.0000	0.0000	0
2016/01/27	R214	03/11/2016	10.34	Put	Bond Future	3,741.6300	3.7416	3,574.3200	3.5743	(4.472)	0	0	0
2016/01/27	R214	03/11/2016	10.35	Call	Bond Future	3,108.0600	3.1081	3,265.5700	3.2656	5.068	0	0	0
2016/01/27	R214	03/11/2016	10.33	Call	Bond Future	3,050.5200	3.0505	3,206.1300	3.2061	5.101	0	0	0
2016/01/27	R214	03/11/2016	10.34	Call	Bond Future	3,079.1100	3.0791	3,235.6700	3.2357	5.085	0	0	0
2016/01/27	R214	03/11/2016	10.33	Put	Bond Future	3,776.0700	3.7761	3,607.8100	3.6078	(4.456)	0	0	0
2016/01/27	R248	04/02/2016	8.99	Put	Bond Future	12,063.6400	12.0636	11,714.9600	11.7150	(2.890)	0	0	0
2016/01/27	R248	04/02/2016	9.55	Put	Bond Future	6,621.9600	6.6220	6,272.9400	6.2729	(5.271)	0	0	75
2016/01/27	R248	04/02/2016			Bond Future	10.3156	89.3327	10.2726	89.6814	(0.417)	0.0000	0.0000	59,095
2016/01/27	R248	04/02/2016	9.00	Put	Bond Future	11,961.4300	11.9614	11,612.7500	11.6128	(2.915)	0	0	0
2016/01/27	R248	04/02/2016	9.01	Put	Bond Future	11,859.4100	11.8594	11,510.7300	11.5107	(2.940)	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
2016/01/27	R248 04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R248 04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R248 04/02/2016	9.45	Put	Bond Future	7,551.4600	7.5515	7,202.5800	7.2026	(4.620)	0	0	75
2016/01/27	R248 04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/27	R248 04/02/2016	9.45	Call	Bond Future	1.3900	0.0014	1.1900	0.0012	(14.388)	0	0	0
2016/01/27	R248 04/02/2016	9.55	Call	Bond Future	4.3700	0.0044	4.0300	0.0040	(7.780)	0	0	0
2016/01/27	R248 05/05/2016			Bond Future	10.3933	86.4956	10.3490	86.8495	(0.426)	0.0000	0.0000	3,444
2016/01/27	R248 05/05/2016	8.99	Put	Bond Future	12,995.7400	12.9957	12,666.4700	12.6665	(2.534)	0	0	0
2016/01/27	R248 05/05/2016	9.01	Put	Bond Future	12,806.7000	12.8067	12,478.4700	12.4785	(2.563)	0	0	0
2016/01/27	R248 05/05/2016	9.00	Put	Bond Future	12,901.0600	12.9011	12,572.3000	12.5723	(2.548)	0	0	0
2016/01/27	R248 05/05/2016	8.99	Call	Bond Future	318.2500	0.3182	342.9300	0.3429	7.755	0	0	0
2016/01/27	R248 05/05/2016	9.00	Call	Bond Future	325.6600	0.3257	350.8500	0.3509	7.735	0	0	0
2016/01/27	R248 05/05/2016	9.01	Call	Bond Future	333.2000	0.3332	358.9200	0.3589	7.719	0	0	0
2016/01/27	R248 04/08/2016			Bond Future	10.4634	88.1471	10.4180	88.5058	(0.434)	0.0000	0.0000	0
2016/01/27	R248 04/08/2016	9.25	Call	Bond Future	1,199.1700	1.1992	1,264.9700	1.2650	5.487	0	0	0
2016/01/27	R248 04/08/2016	9.24	Put	Bond Future	11,907.6500	11.9077	11,614.0400	11.6140	(2.466)	0	0	0
2016/01/27	R248 04/08/2016	9.26	Put	Bond Future	11,745.8500	11.7459	11,453.7200	11.4537	(2.487)	0	0	0
2016/01/27	R248 04/08/2016	9.25	Put	Bond Future	11,826.5800	11.8266	11,533.7100	11.5337	(2.476)	0	0	0
2016/01/27	R248 04/08/2016	9.26	Call	Bond Future	1,215.6700	1.2157	1,282.2100	1.2822	5.474	0	0	0
2016/01/27	R248 04/08/2016	9.24	Call	Bond Future	1,182.8300	1.1828	1,247.8900	1.2479	5.500	0	0	0
2016/01/27	R248 03/11/2016	10.38	Call	Bond Future	3,787.8200	3.7878	3,960.4300	3.9604	4.557	0	0	0
2016/01/27	R248 03/11/2016			Bond Future	10.5207	85.4897	10.4738	85.8568	(0.446)	0.0000	0.0000	0
2016/01/27	R248 03/11/2016	10.39	Call	Bond Future	3,823.4600	3.8235	3,997.1400	3.9971	4.542	0	0	0
2016/01/27	R248 03/11/2016	10.37	Put	Bond Future	4,941.3600	4.9414	4,745.8200	4.7458	(3.957)	0	0	0
2016/01/27	R248 03/11/2016	10.39	Put	Bond Future	4,853.2000	4.8532	4,659.8100	4.6598	(3.985)	0	0	0
2016/01/27	R248 03/11/2016	10.38	Put	Bond Future	4,897.2700	4.8973	4,702.8100	4.7028	(3.971)	0	0	0
2016/01/27	R248 03/11/2016	10.37	Call	Bond Future	3,752.0500	3.7520	3,923.5800	3.9236	4.572	0	0	0

**Total**

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