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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/01/2016 TO 13/01/2016

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
2016/01/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	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
2016/01/13	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	2025	04/02/2016	126.01	Put	Bond Future	4,463.4300	4.4634	4,484.8100	4.4848	0.479	0	0	0
2016/01/13	2025	04/02/2016			Bond Future	121.5466	121.5466	121.5252	121.5252	(0.018)	0.0000	0.0000	2,111
2016/01/13	2025	04/02/2016	126.00	Put	Bond Future	4,453.4300	4.4534	4,474.8100	4.4748	0.480	0	0	0
2016/01/13	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	2025	04/02/2016	125.99	Put	Bond Future	4,443.4300	4.4434	4,464.8100	4.4648	0.481	0	0	0
2016/01/13	2025	05/05/2016			Bond Future	123.7127	123.7127	123.6914	123.6914	(0.017)	0.0000	0.0000	0
2016/01/13	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	2025	05/05/2016	125.99	Put	Bond Future	2,277.3100	2.2773	2,298.6100	2.2986	0.935	0	0	0
2016/01/13	2025	05/05/2016	126.01	Put	Bond Future	2,297.3100	2.2973	2,318.6100	2.3186	0.927	0	0	0
2016/01/13	2025	05/05/2016	126.00	Put	Bond Future	2,287.3100	2.2873	2,308.6100	2.3086	0.931	0	0	0
2016/01/13	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	2030	04/02/2016			Bond Future	10.0600	84.9103	9.9310	85.7669	(1.282)	0.0000	0.0000	18,752
2016/01/13	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	2030	04/02/2016	8.74	Put	Bond Future	9,378.3200	9.3783	8,521.7800	8.5218	(9.133)	0	0	0
2016/01/13	2030	04/02/2016	8.76	Put	Bond Future	9,225.5400	9.2255	8,369.0000	8.3690	(9.284)	0	0	0
2016/01/13	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	2030	04/02/2016	8.75	Put	Bond Future	9,301.8800	9.3019	8,445.3400	8.4453	(9.208)	0	0	0
2016/01/13	2030	05/05/2016	8.99	Put	Bond Future	8,020.5000	8.0205	7,148.6000	7.1486	(10.871)	0	0	0
2016/01/13	2030	05/05/2016	9.01	Put	Bond Future	7,873.2100	7.8732	7,001.3100	7.0013	(11.074)	0	0	0
2016/01/13	2030	05/05/2016			Bond Future	10.1495	86.4370	10.0160	87.3090	(1.315)	0.0000	0.0000	0
2016/01/13	2030	05/05/2016	9.00	Put	Bond Future	7,946.8100	7.9468	7,074.9100	7.0749	(10.972)	0	0	0
2016/01/13	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	2032	04/02/2016			Bond Future	10.1548	87.9897	10.0308	88.8596	(1.220)	0.0000	0.0000	8,437
2016/01/13	2032	04/02/2016	8.69	Put	Bond Future	11,188.1000	11.1881	10,318.6800	10.3187	(7.771)	0	0	0
2016/01/13	2032	04/02/2016	8.71	Put	Bond Future	11,021.2500	11.0213	10,151.9100	10.1519	(7.888)	0	0	0
2016/01/13	2032	04/02/2016	9.20	Call	Bond Future	20.1700	0.0202	36.9700	0.0370	83.292	0	0	0
2016/01/13	2032	04/02/2016	8.70	Put	Bond Future	11,104.6200	11.1046	10,235.2400	10.2352	(7.829)	0	0	0
2016/01/13	2032	04/02/2016	9.30	Call	Bond Future	37.2100	0.0372	66.0500	0.0661	77.506	0	0	0
2016/01/13	2032	04/02/2016	8.71	Call	Bond Future	0.5300	0.0005	1.1100	0.0011	109.434	0	0	0
2016/01/13	2032	04/02/2016	9.20	Put	Bond Future	7,079.2400	7.0792	6,226.1200	6.2261	(12.051)	0	0	22
2016/01/13	2032	04/02/2016	8.69	Call	Bond Future	0.4400	0.0004	0.9400	0.0009	113.636	0	0	0
2016/01/13	2032	04/02/2016	8.70	Call	Bond Future	0.4800	0.0005	1.0200	0.0010	112.500	0	0	0

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2016/01/13	2032	04/02/2016	9.30	Put	Bond Future	6,317.1700	6.3172	5,476.0900	5.4761	(13.314)	0	0	22
2016/01/13	2032	05/05/2016			Bond Future	10.2417	85.4142	10.1136	86.2997	(1.251)	0.0000	0.0000	0
2016/01/13	2032	05/05/2016	8.99	Put	Bond Future	9,672.3400	9.6723	8,895.8700	8.8959	(8.028)	0	0	0
2016/01/13	2032	05/05/2016	9.01	Put	Bond Future	9,529.1500	9.5291	8,756.3700	8.7564	(8.110)	0	0	0
2016/01/13	2032	05/05/2016	9.00	Put	Bond Future	9,600.6200	9.6006	8,825.9900	8.8260	(8.069)	0	0	0
2016/01/13	2032	05/05/2016	9.01	Call	Bond Future	413.0600	0.4131	525.7700	0.5258	27.287	0	0	0
2016/01/13	2032	05/05/2016	8.99	Call	Bond Future	396.5500	0.3966	505.5700	0.5056	27.492	0	0	0
2016/01/13	2032	05/05/2016	9.00	Call	Bond Future	404.7300	0.4047	515.5900	0.5156	27.391	0	0	0
2016/01/13	2032	04/08/2016	9.01	Call	Bond Future	844.1700	0.8442	1,010.2900	1.0103	19.679	0	0	0
2016/01/13	2032	04/08/2016			Bond Future	10.3180	87.0671	10.1861	87.9662	(1.278)	0.0000	0.0000	0
2016/01/13	2032	04/08/2016	8.99	Call	Bond Future	820.5500	0.8206	983.0000	0.9830	19.798	0	0	0
2016/01/13	2032	04/08/2016	9.00	Call	Bond Future	832.3000	0.8323	996.5800	0.9966	19.738	0	0	0
2016/01/13	2032	04/08/2016	8.99	Put	Bond Future	10,559.8200	10.5598	9,823.1400	9.8231	(6.976)	0	0	0
2016/01/13	2032	04/08/2016	9.01	Put	Bond Future	10,424.8100	10.4248	9,691.8000	9.6918	(7.031)	0	0	0
2016/01/13	2032	04/08/2016	9.00	Put	Bond Future	10,492.2000	10.4922	9,757.3500	9.7574	(7.004)	0	0	0
2016/01/13	2033	04/02/2016	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	2033	04/02/2016			Bond Future	101.4342	101.4342	101.4179	101.4179	(0.016)	0.0000	0.0000	185
2016/01/13	2033	04/02/2016	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	2033	04/02/2016	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	2033	04/02/2016	102.40	Put	Bond Future	965.7600	0.9658	982.0900	0.9821	1.691	0	0	0
2016/01/13	2033	04/02/2016	102.39	Put	Bond Future	955.7600	0.9558	972.0900	0.9721	1.709	0	0	0
2016/01/13	2033	04/02/2016	102.41	Put	Bond Future	975.7600	0.9758	992.0900	0.9921	1.674	0	0	0
2016/01/13	2033	05/05/2016			Bond Future	102.2666	102.2666	102.2502	102.2502	(0.016)	0.0000	0.0000	0
2016/01/13	2033	05/05/2016	102.39	Put	Bond Future	123.4000	0.1234	139.7500	0.1397	13.250	0	0	0
2016/01/13	2033	05/05/2016	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	2033	05/05/2016	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	2033	05/05/2016	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	2033	05/05/2016	102.41	Put	Bond Future	143.4000	0.1434	159.7500	0.1597	11.402	0	0	0
2016/01/13	2033	05/05/2016	102.40	Put	Bond Future	133.4000	0.1334	149.7500	0.1497	12.256	0	0	0
2016/01/13	2037	04/02/2016	8.74	Call	Bond Future	0.3000	0.0003	0.5800	0.0006	93.333	0	0	0
2016/01/13	2037	04/02/2016	8.75	Put	Bond Future	12,695.9900	12.6960	11,836.6400	11.8366	(6.769)	0	0	0
2016/01/13	2037	04/02/2016	9.43	Call	Bond Future	47.2100	0.0472	77.9900	0.0780	65.198	0	0	0
2016/01/13	2037	04/02/2016			Bond Future	10.2637	85.1271	10.1500	85.9868	(1.108)	0.0000	0.0000	50,569
2016/01/13	2037	04/02/2016	8.75	Call	Bond Future	0.3300	0.0003	0.6300	0.0006	90.909	0	0	0
2016/01/13	2037	04/02/2016	8.76	Call	Bond Future	0.3600	0.0004	0.6900	0.0007	91.667	0	0	0
2016/01/13	2037	04/02/2016	9.30	Call	Bond Future	21.7100	0.0217	37.0700	0.0371	70.751	0	0	0
2016/01/13	2037	04/02/2016	8.74	Put	Bond Future	12,789.5800	12.7896	11,930.2100	11.9302	(6.719)	0	0	0
2016/01/13	2037	04/02/2016	9.43	Put	Bond Future	6,691.0600	6.6911	5,862.1900	5.8622	(12.388)	0	0	16
2016/01/13	2037	04/02/2016	8.76	Put	Bond Future	12,602.5300	12.6025	11,743.2100	11.7432	(6.819)	0	0	0
2016/01/13	2037	04/02/2016	9.30	Put	Bond Future	7,776.0900	7.7761	6,931.8000	6.9318	(10.858)	0	0	16
2016/01/13	2037	05/05/2016	9.00	Put	Bond Future	11,351.4400	11.3514	10,567.0600	10.5671	(6.910)	0	0	0
2016/01/13	2037	05/05/2016	8.99	Call	Bond Future	349.1700	0.3492	438.1900	0.4382	25.495	0	0	0
2016/01/13	2037	05/05/2016			Bond Future	10.3479	86.6578	10.2305	87.5328	(1.134)	0.0000	0.0000	0
2016/01/13	2037	05/05/2016	9.00	Call	Bond Future	356.7500	0.3567	447.3800	0.4474	25.404	0	0	0
2016/01/13	2037	05/05/2016	9.01	Call	Bond Future	364.4700	0.3645	456.7200	0.4567	25.311	0	0	0
2016/01/13	2037	05/05/2016	8.99	Put	Bond Future	11,433.7400	11.4337	10,647.7500	10.6478	(6.874)	0	0	0

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2016/01/13	2037	05/05/2016	9.01	Put	Bond Future	11,269.4100	11.2694	10,486.6500	10.4866	(6.946)	0	0	0
2016/01/13	2037	04/08/2016			Bond Future	10.4237	84.0751	10.3030	84.9635	(1.159)	0.0000	0.0000	0
2016/01/13	2037	04/08/2016	9.24	Put	Bond Future	10,511.0900	10.5111	9,809.3400	9.8093	(6.676)	0	0	0
2016/01/13	2037	04/08/2016	9.26	Put	Bond Future	10,369.7700	10.3698	9,672.0500	9.6721	(6.728)	0	0	0
2016/01/13	2037	04/08/2016	9.25	Put	Bond Future	10,439.8400	10.4398	9,740.0600	9.7401	(6.703)	0	0	0
2016/01/13	2037	04/08/2016	9.24	Call	Bond Future	1,108.6100	1.1086	1,295.3000	1.2953	16.840	0	0	0
2016/01/13	2037	04/08/2016	9.25	Call	Bond Future	1,123.6600	1.1237	1,312.3200	1.3123	16.790	0	0	0
2016/01/13	2037	04/08/2016	9.26	Call	Bond Future	1,139.7600	1.1398	1,330.4800	1.3305	16.733	0	0	0
2016/01/13	2038	04/02/2016			Bond Future	125.8910	125.8910	125.8700	125.8700	(0.017)	0.0000	0.0000	17,818
2016/01/13	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	2038	04/02/2016	130.99	Put	Bond Future	5,098.9600	5.0990	5,119.9800	5.1200	0.412	0	0	0
2016/01/13	2038	04/02/2016	131.01	Put	Bond Future	5,118.9600	5.1190	5,139.9800	5.1400	0.411	0	0	0
2016/01/13	2038	04/02/2016	131.00	Put	Bond Future	5,108.9600	5.1090	5,129.9800	5.1300	0.411	0	0	0
2016/01/13	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	2038	05/05/2016	131.01	Put	Bond Future	2,875.3200	2.8753	2,896.4100	2.8964	0.733	0	0	0
2016/01/13	2038	05/05/2016			Bond Future	128.1347	128.1347	128.1136	128.1136	(0.016)	0.0000	0.0000	142
2016/01/13	2038	05/05/2016	131.00	Put	Bond Future	2,865.3200	2.8653	2,886.4100	2.8864	0.736	0	0	0
2016/01/13	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	2038	05/05/2016	130.99	Put	Bond Future	2,855.3200	2.8553	2,876.4100	2.8764	0.739	0	0	0
2016/01/13	2040	04/02/2016	9.51	Put	Bond Future	7,101.6200	7.1016	6,225.6100	6.2256	(12.335)	0	0	0
2016/01/13	2040	04/02/2016			Bond Future	10.3439	88.3830	10.2301	89.2921	(1.099)	0.0000	0.0000	1,820
2016/01/13	2040	04/02/2016	9.50	Put	Bond Future	7,188.8700	7.1889	6,311.2300	6.3112	(12.208)	0	0	0
2016/01/13	2040	04/02/2016	9.49	Put	Bond Future	7,276.4900	7.2765	6,397.2900	6.3973	(12.083)	0	0	0
2016/01/13	2040	04/02/2016	9.50	Call	Bond Future	48.7000	0.0487	80.2000	0.0802	64.682	0	0	0
2016/01/13	2040	04/02/2016	9.51	Call	Bond Future	51.6300	0.0516	84.7600	0.0848	64.168	0	0	0
2016/01/13	2040	04/02/2016	9.49	Call	Bond Future	45.9900	0.0460	75.9300	0.0759	65.101	0	0	0
2016/01/13	2040	05/05/2016	9.50	Call	Bond Future	888.9900	0.8890	1,076.3700	1.0764	21.078	0	0	0
2016/01/13	2040	05/05/2016			Bond Future	10.4288	89.9722	10.3113	90.8976	(1.126)	0.0000	0.0000	0
2016/01/13	2040	05/05/2016	9.51	Call	Bond Future	905.4600	0.9055	1,095.5100	1.0955	20.989	0	0	0
2016/01/13	2040	05/05/2016	9.49	Call	Bond Future	872.8800	0.8729	1,057.6300	1.0576	21.166	0	0	0
2016/01/13	2040	05/05/2016	9.50	Put	Bond Future	8,682.2600	8.6823	7,944.2500	7.9442	(8.500)	0	0	0
2016/01/13	2040	05/05/2016	9.49	Put	Bond Future	8,756.2600	8.7563	8,015.6200	8.0156	(8.458)	0	0	0
2016/01/13	2040	05/05/2016	9.51	Put	Bond Future	8,608.7600	8.6088	7,873.4200	7.8734	(8.542)	0	0	0
2016/01/13	2040	04/08/2016			Bond Future	10.5056	87.2031	10.3848	88.1428	(1.150)	0.0000	0.0000	0
2016/01/13	2040	04/08/2016	9.49	Put	Bond Future	9,943.8400	9.9438	9,239.8000	9.2398	(7.080)	0	0	0
2016/01/13	2040	04/08/2016	9.50	Call	Bond Future	1,504.0800	1.5041	1,741.9800	1.7420	15.817	0	0	0
2016/01/13	2040	04/08/2016	9.51	Call	Bond Future	1,523.9500	1.5240	1,764.2000	1.7642	15.765	0	0	0
2016/01/13	2040	04/08/2016	9.49	Call	Bond Future	1,485.2100	1.4852	1,720.8300	1.7208	15.864	0	0	0
2016/01/13	2040	04/08/2016	9.51	Put	Bond Future	9,803.0300	9.8030	9,103.6200	9.1036	(7.135)	0	0	0
2016/01/13	2040	04/08/2016	9.50	Put	Bond Future	9,872.8700	9.8729	9,171.1100	9.1711	(7.108)	0	0	0
2016/01/13	2044	04/02/2016	8.99	Put	Bond Future	12,006.0100	12.0060	11,137.1200	11.1371	(7.237)	0	0	0
2016/01/13	2044	04/02/2016			Bond Future	10.3381	85.7657	10.2295	86.6357	(1.050)	0.0000	0.0000	19,969

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/13	2044	04/02/2016	9.01	Put	Bond Future	11,807.3500	11.8073	10,938.6400	10.9386	(7.357)	0	0	0
2016/01/13	2044	04/02/2016	9.58	Put	Bond Future	6,492.1800	6.4922	5,666.6100	5.6666	(12.716)	0	0	0
2016/01/13	2044	04/02/2016	9.00	Put	Bond Future	11,906.5800	11.9066	11,037.7900	11.0378	(7.297)	0	0	0
2016/01/13	2044	04/02/2016	9.01	Call	Bond Future	1.6700	0.0017	2.9600	0.0030	77.246	0	0	0
2016/01/13	2044	04/02/2016	8.99	Call	Bond Future	1.4100	0.0014	2.5200	0.0025	78.723	0	0	0
2016/01/13	2044	04/02/2016	9.58	Call	Bond Future	78.0500	0.0780	122.4800	0.1225	56.925	0	0	0
2016/01/13	2044	04/02/2016	9.00	Call	Bond Future	1.5300	0.0015	2.7400	0.0027	79.085	0	0	0
2016/01/13	2044	05/05/2016	8.99	Put	Bond Future	12,951.8000	12.9518	12,144.0100	12.1440	(6.237)	0	0	0
2016/01/13	2044	05/05/2016			Bond Future	10.4201	87.3078	10.3080	88.1935	(1.075)	0.0000	0.0000	0
2016/01/13	2044	05/05/2016	9.01	Put	Bond Future	12,767.7700	12.7678	11,962.9700	11.9630	(6.303)	0	0	0
2016/01/13	2044	05/05/2016	9.00	Put	Bond Future	12,859.6300	12.8596	12,053.3300	12.0533	(6.270)	0	0	0
2016/01/13	2044	05/05/2016	9.01	Call	Bond Future	330.6200	0.3306	411.4900	0.4115	24.460	0	0	0
2016/01/13	2044	05/05/2016	8.99	Call	Bond Future	316.0900	0.3161	393.9700	0.3940	24.639	0	0	0
2016/01/13	2044	05/05/2016	9.00	Call	Bond Future	323.2900	0.3233	402.6600	0.4027	24.551	0	0	0
2016/01/13	2044	04/08/2016	9.50	Call	Bond Future	1,521.2200	1.5212	1,752.0300	1.7520	15.173	0	0	0
2016/01/13	2044	04/08/2016			Bond Future	10.4942	84.6124	10.3789	85.5117	(1.099)	0.0000	0.0000	0
2016/01/13	2044	04/08/2016	9.51	Call	Bond Future	1,541.6000	1.5416	1,774.7100	1.7747	15.121	0	0	0
2016/01/13	2044	04/08/2016	9.49	Put	Bond Future	9,935.1100	9.9351	9,264.4300	9.2644	(6.751)	0	0	0
2016/01/13	2044	04/08/2016	9.51	Put	Bond Future	9,792.6900	9.7927	9,126.5200	9.1265	(6.803)	0	0	0
2016/01/13	2044	04/08/2016	9.49	Call	Bond Future	1,502.0100	1.5020	1,730.6100	1.7306	15.220	0	0	0
2016/01/13	2044	04/08/2016	9.50	Put	Bond Future	9,863.2400	9.8632	9,194.7700	9.1948	(6.777)	0	0	0
2016/01/13	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	2046	04/02/2016			Bond Future	126.8423	126.8423	127.6436	127.6436	0.632	0.0000	0.0000	12,126
2016/01/13	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	2046	04/02/2016	127.99	Put	Bond Future	1,147.6600	1.1477	346.3800	0.3464	(69.819)	0	0	0
2016/01/13	2046	04/02/2016	128.01	Put	Bond Future	1,167.6600	1.1677	366.3800	0.3664	(68.623)	0	0	0
2016/01/13	2046	04/02/2016	128.00	Put	Bond Future	1,157.6600	1.1577	356.3800	0.3564	(69.215)	0	0	0
2016/01/13	2046	05/05/2016			Bond Future	127.6731	127.6731	128.4891	128.4891	0.639	0.0000	0.0000	21
2016/01/13	2046	05/05/2016	129.99	Put	Bond Future	2,316.8600	2.3169	1,500.8600	1.5009	(35.220)	0	0	0
2016/01/13	2046	05/05/2016	130.01	Put	Bond Future	2,336.8600	2.3369	1,520.8600	1.5209	(34.919)	0	0	0
2016/01/13	2046	05/05/2016	130.00	Put	Bond Future	2,326.8600	2.3269	1,510.8600	1.5109	(35.069)	0	0	0
2016/01/13	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	2050	04/02/2016			Bond Future	135.2022	135.2022	136.0740	136.0740	0.645	0.0000	0.0000	13,364
2016/01/13	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	2050	04/02/2016	137.99	Put	Bond Future	2,787.8400	2.7878	1,916.0100	1.9160	(31.273)	0	0	0
2016/01/13	2050	04/02/2016	138.01	Put	Bond Future	2,807.8400	2.8078	1,936.0100	1.9360	(31.050)	0	0	0
2016/01/13	2050	04/02/2016	138.00	Put	Bond Future	2,797.8400	2.7978	1,926.0100	1.9260	(31.161)	0	0	0
2016/01/13	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	2050	05/05/2016	138.00	Put	Bond Future	388.5900	0.3886	0.0000	0.0000	(100.000)	0	0	0
2016/01/13	2050	05/05/2016			Bond Future	137.6114	137.6114	138.4994	138.4994	0.645	0.0000	0.0000	500
2016/01/13	2050	05/05/2016	138.00	Call	Bond Future	0.0000	0.0000	499.4500	0.4995	100.000	0	0	0
2016/01/13	2050	05/05/2016	137.99	Call	Bond Future	0.0000	0.0000	509.4500	0.5095	100.000	0	0	0

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2016/01/13	2050	05/05/2016	138.01	Call	Bond Future	0.0000	0.0000	489.4500	0.4895	100.000	0	0	0
2016/01/13	2050	05/05/2016	137.99	Put	Bond Future	378.5900	0.3786	0.0000	0.0000	(100.000)	0	0	0
2016/01/13	2050	05/05/2016	138.01	Put	Bond Future	398.5900	0.3986	0.0000	0.0000	(100.000)	0	0	0
2016/01/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	AL37	04/02/2016			Index Future	453.3360	453.3360	455.5230	455.5230	0.482	0.0000	0.0000	2
2016/01/13	AL37	05/05/2016			Index Future	461.4860	461.4860	463.7130	463.7130	0.483	0.0000	0.0000	0
2016/01/13	AL7T	04/02/2016			Index Future	516.1040	516.1040	520.2750	520.2750	0.808	0.0000	0.0000	0
2016/01/13	AL7T	05/05/2016			Index Future	525.3820	525.3820	529.6290	529.6290	0.808	0.0000	0.0000	0
2016/01/13	ALBI	04/02/2016			Index Future	468.8730	468.8730	472.5770	472.5770	0.790	0.0000	0.0000	660
2016/01/13	ALBI	05/05/2016			Index Future	477.3010	477.3010	481.0730	481.0730	0.790	0.0000	0.0000	0
2016/01/13	ALBI	04/08/2016			Index Future	486.4310	486.4310	490.2610	490.2610	0.787	0.0000	0.0000	0
2016/01/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	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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2016/01/13	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/01/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	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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2016/01/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/13	EL28	04/02/2016	128.99	Put	Bond Future	2,740.8700	2.7409	2,758.2300	2.7582	0.633	0	0	0
2016/01/13	EL28	04/02/2016			Bond Future	126.2491	126.2491	126.2318	126.2318	(0.014)	0.0000	0.0000	0
2016/01/13	EL28	04/02/2016	129.01	Put	Bond Future	2,760.8700	2.7609	2,778.2300	2.7782	0.629	0	0	0
2016/01/13	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	EL28	04/02/2016	129.00	Put	Bond Future	2,750.8700	2.7509	2,768.2300	2.7682	0.631	0	0	0
2016/01/13	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	EL28	05/05/2016			Bond Future	126.9238	126.9238	126.9065	126.9065	(0.014)	0.0000	0.0000	0
2016/01/13	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	EL28	05/05/2016	128.99	Put	Bond Future	2,066.2100	2.0662	2,083.4600	2.0835	0.835	0	0	0
2016/01/13	EL28	05/05/2016	129.01	Put	Bond Future	2,086.2100	2.0862	2,103.4600	2.1035	0.827	0	0	0
2016/01/13	EL28	05/05/2016	129.00	Put	Bond Future	2,076.2100	2.0762	2,093.4600	2.0935	0.831	0	0	0
2016/01/13	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	ES33	04/02/2016			Bond Future	11.0827	75.5309	10.9679	76.2250	(1.036)	0.0000	0.0000	8,710
2016/01/13	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	ES33	04/02/2016	9.99	Put	Bond Future	7,042.6800	7.0427	6,348.5700	6.3486	(9.856)	0	0	0
2016/01/13	ES33	04/02/2016	10.01	Put	Bond Future	6,904.5500	6.9046	6,210.4400	6.2104	(10.053)	0	0	0
2016/01/13	ES33	04/02/2016	10.00	Put	Bond Future	6,973.5700	6.9736	6,279.4600	6.2795	(9.953)	0	0	0
2016/01/13	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	ES33	05/05/2016			Bond Future	11.1957	73.0975	11.0769	73.8041	(1.061)	0.0000	0.0000	0
2016/01/13	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	ES33	05/05/2016	9.99	Put	Bond Future	7,693.3800	7.6934	6,986.8300	6.9868	(9.184)	0	0	0
2016/01/13	ES33	05/05/2016	10.01	Put	Bond Future	7,555.7400	7.5557	6,849.1900	6.8492	(9.351)	0	0	0
2016/01/13	ES33	05/05/2016	10.00	Put	Bond Future	7,624.5100	7.6245	6,917.9600	6.9180	(9.267)	0	0	0
2016/01/13	ES33	04/08/2016			Bond Future	11.2989	74.5120	11.1764	75.2292	(1.084)	0.0000	0.0000	0
2016/01/13	ES33	04/08/2016	10.24	Put	Bond Future	6,583.5500	6.5836	5,866.3300	5.8663	(10.894)	0	0	0
2016/01/13	ES33	04/08/2016	10.26	Put	Bond Future	6,450.8000	6.4508	5,733.5800	5.7336	(11.118)	0	0	0
2016/01/13	ES33	04/08/2016	10.25	Put	Bond Future	6,517.1300	6.5171	5,799.9100	5.7999	(11.005)	0	0	0
2016/01/13	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	ES42	04/02/2016			Bond Future	11.2062	79.6938	11.0916	80.4719	(1.023)	0.0000	0.0000	2,750
2016/01/13	ES42	05/05/2016			Bond Future	11.3189	76.8642	11.2001	77.6562	(1.050)	0.0000	0.0000	4,500
2016/01/13	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	GOVI	04/02/2016			GOVI	468.8740	468.8740	472.3640	472.3640	0.744	0.0000	0.0000	490
2016/01/13	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	GOVI	04/02/2016	511.99	Put	GOVI	431,160.0000	43.1160	396,260.0000	39.6260	(8.094)	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
2016/01/13	GOVI	04/02/2016	512.01	Put	GOVI	431,360.0000		43.1360	396,460.0000	39.6460	(8.091)	0	0	0
2016/01/13	GOVI	04/02/2016	512.00	Put	GOVI	431,260.0000		43.1260	396,360.0000	39.6360	(8.093)	0	0	0
2016/01/13	GOVI	05/05/2016	518.01	Put	GOVI	407,080.0000		40.7080	371,530.0000	37.1530	(8.733)	0	0	0
2016/01/13	GOVI	05/05/2016			GOVI	477.3020		477.3020	480.8570	480.8570	0.745	0.0000	0.0000	146
2016/01/13	GOVI	05/05/2016	518.00	Put	GOVI	406,980.0000		40.6980	371,430.0000	37.1430	(8.735)	0	0	0
2016/01/13	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	GOVI	05/05/2016	517.99	Put	GOVI	406,880.0000		40.6880	371,330.0000	37.1330	(8.737)	0	0	0
2016/01/13	GOVI	04/08/2016	520.99	Put	GOVI	345,580.0000		34.5580	309,500.0000	30.9500	(10.440)	0	0	0
2016/01/13	GOVI	04/08/2016			GOVI	486.4320		486.4320	490.0400	490.0400	0.742	0.0000	0.0000	0
2016/01/13	GOVI	04/08/2016	521.01	Put	GOVI	345,780.0000		34.5780	309,700.0000	30.9700	(10.434)	0	0	0
2016/01/13	GOVI	04/08/2016	521.00	Put	GOVI	345,680.0000		34.5680	309,600.0000	30.9600	(10.437)	0	0	0
2016/01/13	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/01/13	IGOV	04/02/2016			Index Future	232.9350		232.9350	233.4680	233.4680	0.229	0.0000	0.0000	1,039
2016/01/13	IGOV	05/05/2016			Index Future	237.0860		237.0860	237.6290	237.6290	0.229	0.0000	0.0000	21
2016/01/13	IGOV	04/08/2016			Index Future	241.6140		241.6140	242.1600	242.1600	0.226	0.0000	0.0000	0
2016/01/13	ILBI	04/02/2016			Index Future	631.3100		631.3100	632.5360	632.5360	0.194	0.0000	0.0000	157
2016/01/13	ILBI	05/05/2016			Index Future	642.0550		642.0550	643.3010	643.3010	0.194	0.0000	0.0000	0
2016/01/13	IS01	19/12/2016			Interest Rate Swap	100.3005		100.3005	100.2840	100.2840	(0.016)	0.0000	0.0000	0
2016/01/13	IS01	16/03/2017			Interest Rate Swap	100.4541		100.4541	100.4242	100.4242	(0.030)	0.0000	0.0000	0
2016/01/13	IS02	18/12/2017			Interest Rate Swap	101.2207		101.2207	101.1444	101.1444	(0.075)	0.0000	0.0000	0
2016/01/13	IS02	16/03/2018			Interest Rate Swap	100.8367		100.8367	100.7253	100.7253	(0.110)	0.0000	0.0000	0
2016/01/13	IS05	17/12/2020			Interest Rate Swap	103.1080		103.1080	102.6968	102.6968	(0.399)	0.0000	0.0000	0
2016/01/13	IS05	16/03/2021			Interest Rate Swap	102.7482		102.7482	102.3101	102.3101	(0.426)	0.0000	0.0000	0
2016/01/13	IS10	17/12/2025			Interest Rate Swap	106.8293		106.8293	105.9876	105.9876	(0.788)	0.0000	0.0000	0
2016/01/13	IS10	16/03/2026			Interest Rate Swap	104.2299		104.2299	103.3609	103.3609	(0.834)	0.0000	0.0000	0
2016/01/13	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/01/13	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/01/13	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/01/13	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/01/13	JBAF	20/01/2016			Jibar Tradeable Future	6.7500		93.2500	6.7300	93.2700	(0.296)	0.0000	0.0000	0

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2016/01/13	JBAF	17/02/2016			Jibar Tradeable Future	7.0200	92.9800	7.0000	93.0000	(0.285)	0.0000	0.0000	2,000
2016/01/13	JBAF	16/03/2016			Jibar Tradeable Future	7.1000	92.9000	7.0800	92.9200	(0.282)	0.0000	0.0000	0
2016/01/13	JBAF	20/04/2016			Jibar Tradeable Future	7.3600	92.6400	7.3300	92.6700	(0.408)	0.0000	0.0000	0
2016/01/13	JBAF	18/05/2016			Jibar Tradeable Future	7.4400	92.5600	7.4100	92.5900	(0.403)	0.0000	0.0000	0
2016/01/13	JBAF	15/06/2016			Jibar Tradeable Future	7.6200	92.3800	7.5900	92.4100	(0.394)	0.0000	0.0000	0
2016/01/13	JBAF	21/09/2016			Jibar Tradeable Future	7.9900	92.0100	7.9500	92.0500	(0.501)	0.0000	0.0000	0
2016/01/13	JBAF	21/12/2016			Jibar Tradeable Future	8.2500	91.7500	8.1900	91.8100	(0.727)	0.0000	0.0000	0
2016/01/13	JBAF	15/03/2017			Jibar Tradeable Future	8.4800	91.5200	8.4100	91.5900	(0.825)	0.0000	0.0000	0
2016/01/13	JBAF	21/06/2017			Jibar Tradeable Future	8.6800	91.3200	8.5900	91.4100	(1.037)	0.0000	0.0000	500
2016/01/13	JBAF	20/09/2017			Jibar Tradeable Future	8.8200	91.1800	8.7400	91.2600	(0.907)	0.0000	0.0000	0
2016/01/13	JBAF	20/12/2017			Jibar Tradeable Future	8.9700	91.0300	8.8900	91.1100	(0.892)	0.0000	0.0000	0
2016/01/13	R023	04/02/2016	8.01	Put	Bond Future	7,863.1700	7.8632	7,217.8400	7.2178	(8.207)	0	0	0
2016/01/13	R023	04/02/2016			Bond Future	9.5828	94.2175	9.4474	94.8629	(1.413)	0.0000	0.0000	18,896
2016/01/13	R023	04/02/2016	8.00	Put	Bond Future	7,915.8200	7.9158	7,270.4900	7.2705	(8.152)	0	0	0
2016/01/13	R023	04/02/2016	8.01	Call	Bond Future	0.0600	0.0001	0.1500	0.0002	150.000	0	0	0
2016/01/13	R023	04/02/2016	7.99	Call	Bond Future	0.0500	0.0001	0.1300	0.0001	160.000	0	0	0
2016/01/13	R023	04/02/2016	8.00	Call	Bond Future	0.0500	0.0001	0.1400	0.0001	180.000	0	0	0
2016/01/13	R023	04/02/2016	7.99	Put	Bond Future	7,968.5200	7.9685	7,323.1800	7.3232	(8.099)	0	0	0
2016/01/13	R023	05/05/2016			Bond Future	9.6898	91.9815	9.5478	92.6384	(1.466)	0.0000	0.0000	0
2016/01/13	R023	05/05/2016	8.24	Put	Bond Future	7,133.9000	7.1339	6,527.3100	6.5273	(8.503)	0	0	0
2016/01/13	R023	05/05/2016	8.26	Put	Bond Future	7,039.5900	7.0396	6,435.0100	6.4350	(8.588)	0	0	0
2016/01/13	R023	05/05/2016	8.24	Call	Bond Future	139.9200	0.1399	190.2900	0.1903	35.999	0	0	0
2016/01/13	R023	05/05/2016	8.25	Put	Bond Future	7,086.7000	7.0867	6,481.1100	6.4811	(8.545)	0	0	0
2016/01/13	R023	05/05/2016	8.25	Call	Bond Future	143.2200	0.1432	194.5900	0.1946	35.868	0	0	0
2016/01/13	R023	05/05/2016	8.26	Call	Bond Future	146.5800	0.1466	198.9600	0.1990	35.735	0	0	0
2016/01/13	R023	04/08/2016	8.24	Call	Bond Future	334.4900	0.3345	421.1500	0.4212	25.908	0	0	0
2016/01/13	R023	04/08/2016	8.25	Put	Bond Future	7,512.6400	7.5126	6,934.5200	6.9345	(7.695)	0	0	0
2016/01/13	R023	04/08/2016			Bond Future	9.7815	93.7609	9.6330	94.4268	(1.518)	0.0000	0.0000	0
2016/01/13	R023	04/08/2016	8.25	Call	Bond Future	339.8600	0.3399	427.6400	0.4276	25.828	0	0	0
2016/01/13	R023	04/08/2016	8.26	Call	Bond Future	345.3000	0.3453	434.2100	0.4342	25.749	0	0	0
2016/01/13	R023	04/08/2016	8.24	Put	Bond Future	7,556.3900	7.5564	6,977.1500	6.9772	(7.666)	0	0	0
2016/01/13	R023	04/08/2016	8.26	Put	Bond Future	7,468.9900	7.4690	6,892.0000	6.8920	(7.725)	0	0	0
2016/01/13	R186	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	R186	04/02/2016	8.40	Put	Bond Future	9,448.8100	9.4488	8,522.0900	8.5221	(9.808)	0	0	0
2016/01/13	R186	04/02/2016	8.83	Put	Bond Future	6,214.5700	6.2146	5,311.9100	5.3119	(14.525)	0	0	33
2016/01/13	R186	04/02/2016	9.20	Call	Bond Future	200.4700	0.2005	335.2100	0.3352	67.212	0	0	0
2016/01/13	R186	04/02/2016			Bond Future	9.6958	106.7388	9.5615	107.6670	(1.385)	0.0000	0.0000	69,876
2016/01/13	R186	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	R186	04/02/2016	8.02	Put	Bond Future	12,436.9200	12.4369	11,508.7000	11.5087	(7.463)	0	0	0
2016/01/13	R186	04/02/2016	7.90	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	680
2016/01/13	R186	04/02/2016	8.45	Call	Bond Future	1.7000	0.0017	3.9800	0.0040	134.118	0	0	350
2016/01/13	R186	04/02/2016	8.75	Call	Bond Future	15.4700	0.0155	32.0500	0.0321	107.175	0	0	0
2016/01/13	R186	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	R186	04/02/2016	7.50	Put	Bond Future	16,700.6700	16.7007	15,772.3900	15.7724	(5.558)	0	0	0
2016/01/13	R186	04/02/2016	8.83	Call	Bond Future	26.2700	0.0263	51.8900	0.0519	97.526	0	0	0
2016/01/13	R186	04/02/2016	8.65	Put	Bond Future	7,544.9200	7.5449	6,625.6600	6.6257	(12.184)	0	0	340

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
2016/01/13	R186	04/02/2016	8.70	Put	Bond Future	7,171.2700	7.1713	6,255.3000	6.2553	(12.773)	0	0	5,000
2016/01/13	R186	04/02/2016	8.80	Put	Bond Future	6,433.1900	6.4332	5,526.7600	5.5268	(14.090)	0	0	5,000
2016/01/13	R186	04/02/2016	7.49	Put	Bond Future	16,784.6900	16.7847	15,856.4100	15.8564	(5.531)	0	0	0
2016/01/13	R186	04/02/2016	8.85	Put	Bond Future	6,069.6200	6.0696	5,169.7700	5.1698	(14.825)	0	0	0
2016/01/13	R186	04/02/2016	7.51	Put	Bond Future	16,616.7300	16.6167	15,688.4500	15.6885	(5.586)	0	0	0
2016/01/13	R186	04/02/2016	8.02	Call	Bond Future	0.0300	0.0000	0.0900	0.0001	200.000	0	0	700
2016/01/13	R186	04/02/2016	8.40	Call	Bond Future	1.1300	0.0011	2.6900	0.0027	138.053	0	0	680
2016/01/13	R186	04/02/2016	7.90	Put	Bond Future	13,402.7700	13.4028	12,474.5100	12.4745	(6.926)	0	0	0
2016/01/13	R186	04/02/2016	8.45	Put	Bond Future	9,063.7700	9.0638	8,137.7700	8.1378	(10.216)	0	0	0
2016/01/13	R186	04/02/2016	9.20	Put	Bond Future	3,684.6500	3.6846	2,891.1100	2.8911	(21.536)	0	0	700
2016/01/13	R186	04/02/2016	8.75	Put	Bond Future	6,800.5200	6.8005	5,888.8200	5.8888	(13.406)	0	0	11,695
2016/01/13	R186	04/02/2016	8.65	Call	Bond Future	7.7900	0.0078	16.8100	0.0168	115.789	0	0	0
2016/01/13	R186	04/02/2016	8.85	Call	Bond Future	29.8300	0.0298	58.2600	0.0583	95.307	0	0	0
2016/01/13	R186	04/02/2016	8.70	Call	Bond Future	11.0400	0.0110	23.3500	0.0234	111.504	0	0	0
2016/01/13	R186	04/02/2016	8.80	Call	Bond Future	21.6200	0.0216	43.4700	0.0435	101.064	0	0	0
2016/01/13	R186	05/05/2016			Bond Future	9.7882	108.6578	9.6485	109.6027	(1.428)	9.7550	9.6600	10
2016/01/13	R186	05/05/2016	8.34	Call	Bond Future	209.3300	0.2093	285.6500	0.2857	36.459	0	0	0
2016/01/13	R186	05/05/2016	8.75	Put	Bond Future	7,817.9000	7.8179	7,029.3000	7.0293	(10.087)	0	0	1,900
2016/01/13	R186	05/05/2016	8.35	Call	Bond Future	214.3000	0.2143	292.1100	0.2921	36.309	0	0	0
2016/01/13	R186	05/05/2016	8.85	Put	Bond Future	7,198.5100	7.1985	6,436.1200	6.4361	(10.591)	0	0	5,350
2016/01/13	R186	05/05/2016	8.33	Call	Bond Future	204.4700	0.2045	279.3100	0.2793	36.602	0	0	0
2016/01/13	R186	05/05/2016	8.75	Call	Bond Future	508.7600	0.5088	665.0500	0.6650	30.720	0	0	0
2016/01/13	R186	05/05/2016	8.35	Put	Bond Future	10,525.5800	10.5256	9,658.5000	9.6585	(8.238)	0	0	0
2016/01/13	R186	05/05/2016	7.56	Put	Bond Future	16,593.4100	16.5934	15,660.8200	15.6608	(5.620)	0	0	0
2016/01/13	R186	05/05/2016	8.34	Put	Bond Future	10,597.0600	10.5971	9,728.4900	9.7285	(8.196)	0	0	0
2016/01/13	R186	05/05/2016	8.85	Call	Bond Future	623.2200	0.6232	805.7200	0.8057	29.283	0	0	0
2016/01/13	R186	05/05/2016	7.56	Call	Bond Future	25.0600	0.0251	37.3600	0.0374	49.082	0	0	0
2016/01/13	R186	05/05/2016	8.33	Put	Bond Future	10,668.7100	10.6687	9,798.6600	9.7987	(8.155)	0	0	0
2016/01/13	R186	04/08/2016	8.51	Put	Bond Future	10,150.1500	10.1501	9,353.3400	9.3533	(7.850)	0	0	0
2016/01/13	R186	04/08/2016			Bond Future	9.8678	105.4552	9.7229	106.4141	(1.468)	0.0000	0.0000	0
2016/01/13	R186	04/08/2016	8.50	Put	Bond Future	10,214.2500	10.2142	9,415.5400	9.4155	(7.820)	0	0	0
2016/01/13	R186	04/08/2016	8.51	Call	Bond Future	667.3300	0.6673	829.3700	0.8294	24.282	0	0	0
2016/01/13	R186	04/08/2016	8.49	Call	Bond Future	647.4200	0.6474	805.6700	0.8057	24.443	0	0	0
2016/01/13	R186	04/08/2016	8.50	Call	Bond Future	657.3100	0.6573	817.4500	0.8175	24.363	0	0	0
2016/01/13	R186	04/08/2016	8.49	Put	Bond Future	10,278.5400	10.2785	9,477.9400	9.4779	(7.789)	0	0	0
2016/01/13	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	R197	04/02/2016			Bond Future	289.5281	289.5281	289.4768	289.4768	(0.018)	0.0000	0.0000	714
2016/01/13	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	R197	04/02/2016	296.99	Put	Bond Future	7,461.9500	7.4620	7,513.2100	7.5132	0.687	0	0	0
2016/01/13	R197	04/02/2016	297.01	Put	Bond Future	7,481.9500	7.4820	7,533.2100	7.5332	0.685	0	0	0
2016/01/13	R197	04/02/2016	297.00	Put	Bond Future	7,471.9500	7.4720	7,523.2100	7.5232	0.686	0	0	0
2016/01/13	R197	05/05/2016			Bond Future	294.6878	294.6878	294.6367	294.6367	(0.017)	0.0000	0.0000	63
2016/01/13	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	R197	05/05/2016	299.99	Put	Bond Future	5,302.2200	5.3022	5,353.3500	5.3534	0.964	0	0	0
2016/01/13	R197	05/05/2016	300.01	Put	Bond Future	5,322.2200	5.3222	5,373.3500	5.3734	0.961	0	0	0
2016/01/13	R197	05/05/2016	300.00	Put	Bond Future	5,312.2200	5.3122	5,363.3500	5.3634	0.962	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
2016/01/13	R197	05/05/2016	300.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	R197	05/05/2016	299.99	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	R202	04/02/2016			Bond Future		235.4904	235.4904	236.9184	0.606	0.0000	0.0000	42,944
2016/01/13	R202	04/02/2016	239.99	Put	Bond Future		4,499.6400	4.4996	3,071.6100	(31.737)	0	0	0
2016/01/13	R202	04/02/2016	240.01	Put	Bond Future		4,519.6400	4.5196	3,091.6100	(31.596)	0	0	0
2016/01/13	R202	04/02/2016	240.00	Put	Bond Future		4,509.6400	4.5096	3,081.6100	(31.666)	0	0	0
2016/01/13	R202	04/02/2016	239.99	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	R202	04/02/2016	240.00	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	R202	04/02/2016	240.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	R202	05/05/2016	246.99	Put	Bond Future		7,302.8300	7.3028	5,848.6600	(19.912)	0	0	0
2016/01/13	R202	05/05/2016			Bond Future		239.6872	239.6872	241.1413	0.607	0.0000	0.0000	0
2016/01/13	R202	05/05/2016	247.01	Put	Bond Future		7,322.8300	7.3228	5,868.6600	(19.858)	0	0	0
2016/01/13	R202	05/05/2016	246.99	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	R202	05/05/2016	247.00	Put	Bond Future		7,312.8300	7.3128	5,858.6600	(19.885)	0	0	0
2016/01/13	R202	05/05/2016	247.00	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	R202	05/05/2016	247.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	R203	04/02/2016	7.25	Put	Bond Future		1,800.2100	1.8002	1,629.7700	(9.468)	0	0	0
2016/01/13	R203	04/02/2016	7.26	Put	Bond Future		1,785.2300	1.7852	1,614.8000	(9.547)	0	0	0
2016/01/13	R203	04/02/2016			Bond Future		8.4660	103.0022	8.3495	(1.375)	0.0000	0.0000	16,689
2016/01/13	R203	04/02/2016	7.26	Call	Bond Future		0.0300	0.0000	0.0800	166.667	0	0	0
2016/01/13	R203	04/02/2016	7.24	Call	Bond Future		0.0200	0.0000	0.0700	250.000	0	0	0
2016/01/13	R203	04/02/2016	7.25	Call	Bond Future		0.0300	0.0000	0.0700	133.333	0	0	0
2016/01/13	R203	04/02/2016	7.24	Put	Bond Future		1,815.1900	1.8152	1,644.7600	(9.389)	0	0	0
2016/01/13	R203	05/05/2016	7.25	Put	Bond Future		1,837.5700	1.8376	1,672.5800	(8.979)	0	0	0
2016/01/13	R203	05/05/2016			Bond Future		8.6939	100.6836	8.5546	(1.603)	0.0000	0.0000	0
2016/01/13	R203	05/05/2016	7.26	Call	Bond Future		19.3600	0.0194	28.0700	44.990	0	0	0
2016/01/13	R203	05/05/2016	7.24	Call	Bond Future		18.2700	0.0183	26.5600	45.375	0	0	0
2016/01/13	R203	05/05/2016	7.25	Call	Bond Future		18.8100	0.0188	27.3100	45.189	0	0	0
2016/01/13	R203	05/05/2016	7.26	Put	Bond Future		1,825.3700	1.8254	1,660.5900	(9.027)	0	0	0
2016/01/13	R203	05/05/2016	7.24	Put	Bond Future		1,849.7900	1.8498	1,684.5900	(8.931)	0	0	0
2016/01/13	R203	04/08/2016	7.26	Call	Bond Future		39.2400	0.0392	53.6800	36.799	0	0	0
2016/01/13	R203	04/08/2016			Bond Future		8.9063	102.6315	8.7372	(1.898)	0.0000	0.0000	0
2016/01/13	R203	04/08/2016	7.24	Call	Bond Future		37.7200	0.0377	51.7100	37.089	0	0	0
2016/01/13	R203	04/08/2016	7.25	Call	Bond Future		38.4700	0.0385	52.6900	36.964	0	0	0
2016/01/13	R203	04/08/2016	7.24	Put	Bond Future		1,760.3200	1.7603	1,601.5200	(9.021)	0	0	0
2016/01/13	R203	04/08/2016	7.26	Put	Bond Future		1,740.9000	1.7409	1,582.5500	(9.096)	0	0	0
2016/01/13	R203	04/08/2016	7.25	Put	Bond Future		1,750.6000	1.7506	1,592.0300	(9.058)	0	0	0
2016/01/13	R204	04/02/2016	7.50	Call	Bond Future		0.0200	0.0000	0.0700	250.000	0	0	0
2016/01/13	R204	04/02/2016			Bond Future		8.9160	98.8049	8.7878	(1.438)	0.0000	0.0000	38,369
2016/01/13	R204	04/02/2016	7.51	Call	Bond Future		0.0300	0.0000	0.0800	166.667	0	0	0
2016/01/13	R204	04/02/2016	7.49	Put	Bond Future		3,566.2800	3.5663	3,252.1000	(8.810)	0	0	0
2016/01/13	R204	04/02/2016	7.51	Put	Bond Future		3,515.1700	3.5152	3,201.0000	(8.938)	0	0	0
2016/01/13	R204	04/02/2016	7.49	Call	Bond Future		0.0200	0.0000	0.0600	200.000	0	0	0
2016/01/13	R204	04/02/2016	7.50	Put	Bond Future		3,540.7200	3.5407	3,226.5500	(8.873)	0	0	0
2016/01/13	R204	05/05/2016	7.75	Call	Bond Future		60.3100	0.0603	85.2500	41.353	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
2016/01/13	R204	05/05/2016			Bond Future	9.0890	100.5813	8.9471	100.9011	(1.562)	0.0000	0.0000	0
2016/01/13	R204	05/05/2016	7.76	Call	Bond Future	61.8700	0.0619	87.3300	0.0873	41.151	0	0	0
2016/01/13	R204	05/05/2016	7.74	Put	Bond Future	3,150.9100	3.1509	2,855.5500	2.8556	(9.374)	0	0	0
2016/01/13	R204	05/05/2016	7.76	Put	Bond Future	3,107.2600	3.1073	2,812.9400	2.8129	(9.472)	0	0	0
2016/01/13	R204	05/05/2016	7.74	Call	Bond Future	58.7900	0.0588	83.2100	0.0832	41.538	0	0	0
2016/01/13	R204	05/05/2016	7.75	Put	Bond Future	3,129.0600	3.1291	2,834.2200	2.8342	(9.423)	0	0	0
2016/01/13	R204	04/08/2016			Bond Future	9.2449	98.4853	9.0879	98.8073	(1.697)	0.0000	0.0000	0
2016/01/13	R204	04/08/2016	7.74	Put	Bond Future	3,264.2600	3.2643	2,980.1400	2.9801	(8.704)	0	0	0
2016/01/13	R204	04/08/2016	7.76	Put	Bond Future	3,225.9500	3.2260	2,942.9200	2.9429	(8.774)	0	0	0
2016/01/13	R204	04/08/2016	7.75	Put	Bond Future	3,245.0900	3.2451	2,961.5100	2.9615	(8.739)	0	0	0
2016/01/13	R204	04/08/2016	7.74	Call	Bond Future	119.8100	0.1198	157.6900	0.1577	31.617	0	0	0
2016/01/13	R204	04/08/2016	7.75	Call	Bond Future	121.9500	0.1220	160.3700	0.1604	31.505	0	0	0
2016/01/13	R204	04/08/2016	7.76	Call	Bond Future	124.1200	0.1241	163.0900	0.1631	31.397	0	0	0
2016/01/13	R207	04/02/2016	7.27	Put	Bond Future	6,283.3300	6.2833	5,855.4500	5.8554	(6.810)	0	0	0
2016/01/13	R207	04/02/2016	7.49	Put	Bond Future	5,546.0300	5.5460	5,118.1600	5.1182	(7.715)	0	0	0
2016/01/13	R207	04/02/2016			Bond Future	9.2114	94.1396	9.0742	94.5675	(1.489)	0.0000	0.0000	46,608
2016/01/13	R207	04/02/2016	7.51	Put	Bond Future	5,479.3300	5.4793	5,051.4600	5.0515	(7.809)	0	0	0
2016/01/13	R207	04/02/2016	7.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	43
2016/01/13	R207	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	19
2016/01/13	R207	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2016/01/13	R207	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2016/01/13	R207	04/02/2016	7.50	Put	Bond Future	5,512.6700	5.5127	5,084.8000	5.0848	(7.762)	0	0	0
2016/01/13	R207	05/05/2016	7.86	Put	Bond Future	4,605.5700	4.6056	4,197.3200	4.1973	(8.864)	0	0	0
2016/01/13	R207	05/05/2016			Bond Future	9.3647	95.8322	9.2166	96.2677	(1.581)	0.0000	0.0000	0
2016/01/13	R207	05/05/2016	7.85	Put	Bond Future	4,635.1100	4.6351	4,226.2800	4.2263	(8.820)	0	0	0
2016/01/13	R207	05/05/2016	7.56	Put	Bond Future	5,509.5400	5.5095	5,087.7500	5.0877	(7.656)	0	0	0
2016/01/13	R207	05/05/2016	7.84	Put	Bond Future	4,664.7000	4.6647	4,255.3000	4.2553	(8.777)	0	0	0
2016/01/13	R207	05/05/2016	7.56	Call	Bond Future	27.1000	0.0271	40.8100	0.0408	50.590	0	0	43
2016/01/13	R207	05/05/2016	7.85	Call	Bond Future	59.6100	0.0596	86.2800	0.0863	44.741	0	0	0
2016/01/13	R207	05/05/2016	7.86	Call	Bond Future	61.1600	0.0612	88.4100	0.0884	44.555	0	0	0
2016/01/13	R207	05/05/2016	7.84	Call	Bond Future	58.0900	0.0581	84.1900	0.0842	44.930	0	0	0
2016/01/13	R207	04/08/2016			Bond Future	9.5017	94.0410	9.3424	94.4812	(1.677)	0.0000	0.0000	0
2016/01/13	R207	04/08/2016	7.99	Put	Bond Future	4,458.8200	4.4588	4,074.4500	4.0744	(8.620)	0	0	0
2016/01/13	R207	04/08/2016	8.01	Put	Bond Future	4,406.7900	4.4068	4,023.9400	4.0239	(8.688)	0	0	0
2016/01/13	R207	04/08/2016	8.00	Put	Bond Future	4,432.7900	4.4328	4,049.1700	4.0492	(8.654)	0	0	0
2016/01/13	R207	04/08/2016	8.01	Call	Bond Future	184.4300	0.1844	241.7400	0.2417	31.074	0	0	0
2016/01/13	R207	04/08/2016	7.99	Call	Bond Future	178.2800	0.1783	234.0700	0.2341	31.293	0	0	0
2016/01/13	R207	04/08/2016	8.00	Call	Bond Future	181.3400	0.1813	237.8800	0.2379	31.179	0	0	0
2016/01/13	R208	04/02/2016			Bond Future	9.3704	91.9210	9.2394	92.4131	(1.398)	0.0000	0.0000	42,432
2016/01/13	R208	04/02/2016	7.74	Put	Bond Future	6,367.4500	6.3675	5,875.3200	5.8753	(7.729)	0	0	0
2016/01/13	R208	04/02/2016	7.76	Put	Bond Future	6,286.0900	6.2861	5,793.9600	5.7940	(7.829)	0	0	0
2016/01/13	R208	04/02/2016	7.75	Put	Bond Future	6,326.7600	6.3268	5,834.6300	5.8346	(7.779)	0	0	0
2016/01/13	R208	04/02/2016	7.76	Call	Bond Future	0.0200	0.0000	0.0500	0.0001	150.000	0	0	0
2016/01/13	R208	04/02/2016	7.74	Call	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	0
2016/01/13	R208	04/02/2016	7.75	Call	Bond Future	0.0200	0.0000	0.0500	0.0001	150.000	0	0	0
2016/01/13	R208	05/05/2016	7.99	Call	Bond Future	82.3900	0.0824	115.6800	0.1157	40.405	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
2016/01/13	R208	05/05/2016	8.00	Put	Bond Future	5,660.4100	5.6604	5,193.4300	5.1934	(8.250)	0	0	0
2016/01/13	R208	05/05/2016			Bond Future	9.4973	90.1721	9.3582	90.6730	(1.465)	0.0000	0.0000	0
2016/01/13	R208	05/05/2016	8.00	Call	Bond Future	84.4700	0.0845	118.4400	0.1184	40.215	0	0	0
2016/01/13	R208	05/05/2016	8.01	Call	Bond Future	86.5900	0.0866	121.2700	0.1213	40.051	0	0	0
2016/01/13	R208	05/05/2016	7.99	Put	Bond Future	5,696.9600	5.6970	5,229.3000	5.2293	(8.209)	0	0	0
2016/01/13	R208	05/05/2016	8.01	Put	Bond Future	5,623.9100	5.6239	5,157.6400	5.1576	(8.291)	0	0	0
2016/01/13	R208	04/08/2016	8.01	Put	Bond Future	5,908.2000	5.9082	5,461.3200	5.4613	(7.564)	0	0	0
2016/01/13	R208	04/08/2016			Bond Future	9.6086	91.9168	9.4615	92.4238	(1.531)	0.0000	0.0000	0
2016/01/13	R208	04/08/2016	8.00	Put	Bond Future	5,941.7400	5.9417	5,494.0500	5.4940	(7.535)	0	0	0
2016/01/13	R208	04/08/2016	7.99	Call	Bond Future	200.4400	0.2004	258.9000	0.2589	29.166	0	0	0
2016/01/13	R208	04/08/2016	8.00	Call	Bond Future	203.8900	0.2039	263.1500	0.2632	29.065	0	0	0
2016/01/13	R208	04/08/2016	8.01	Call	Bond Future	207.3800	0.2074	267.4500	0.2675	28.966	0	0	0
2016/01/13	R208	04/08/2016	7.99	Put	Bond Future	5,975.3300	5.9753	5,526.8400	5.5268	(7.506)	0	0	0
2016/01/13	R209	04/02/2016	8.74	Call	Bond Future	0.5500	0.0006	1.0600	0.0011	92.727	0	0	0
2016/01/13	R209	04/02/2016	8.75	Put	Bond Future	9,757.2700	9.7573	9,044.5800	9.0446	(7.304)	0	0	0
2016/01/13	R209	04/02/2016			Bond Future	10.1567	69.0045	10.0433	69.7178	(1.116)	0.0000	0.0000	41,344
2016/01/13	R209	04/02/2016	8.75	Call	Bond Future	0.6000	0.0006	1.1600	0.0012	93.333	0	0	0
2016/01/13	R209	04/02/2016	8.76	Call	Bond Future	0.6600	0.0007	1.2600	0.0013	90.909	0	0	0
2016/01/13	R209	04/02/2016	9.52	Put	Bond Future	4,273.2900	4.2733	3,622.5100	3.6225	(15.229)	0	0	2,200
2016/01/13	R209	04/02/2016	8.74	Put	Bond Future	9,834.2000	9.8342	9,121.4600	9.1215	(7.248)	0	0	0
2016/01/13	R209	04/02/2016	8.76	Put	Bond Future	9,680.4600	9.6805	8,967.8100	8.9678	(7.362)	0	0	0
2016/01/13	R209	04/02/2016	9.52	Call	Bond Future	109.1900	0.1092	171.6600	0.1717	57.212	0	0	0
2016/01/13	R209	05/05/2016			Bond Future	10.2327	67.0955	10.1159	67.8216	(1.142)	0.0000	0.0000	0
2016/01/13	R209	05/05/2016	9.00	Call	Bond Future	367.3600	0.3674	457.9000	0.4579	24.646	0	0	6,700
2016/01/13	R209	05/05/2016	8.25	Put	Bond Future	14,249.6200	14.2496	13,542.8400	13.5428	(4.960)	0	0	0
2016/01/13	R209	05/05/2016	8.99	Put	Bond Future	8,758.2100	8.7582	8,121.2000	8.1212	(7.273)	0	0	0
2016/01/13	R209	05/05/2016	9.01	Put	Bond Future	8,625.6100	8.6256	7,991.6400	7.9916	(7.350)	0	0	0
2016/01/13	R209	05/05/2016	9.00	Put	Bond Future	8,691.7900	8.6918	8,056.2900	8.0563	(7.311)	0	0	0
2016/01/13	R209	05/05/2016	9.01	Call	Bond Future	375.0000	0.3750	467.0700	0.4671	24.552	0	0	0
2016/01/13	R209	05/05/2016	8.25	Call	Bond Future	60.0100	0.0600	79.2700	0.0793	32.095	0	0	6,700
2016/01/13	R209	05/05/2016	8.99	Call	Bond Future	359.8500	0.3598	448.8800	0.4489	24.741	0	0	0
2016/01/13	R209	04/08/2016	9.26	Call	Bond Future	1,092.7100	1.0927	1,273.8600	1.2739	16.578	0	0	0
2016/01/13	R209	04/08/2016			Bond Future	10.2990	68.3940	10.1791	69.1313	(1.164)	0.0000	0.0000	0
2016/01/13	R209	04/08/2016	10.60	Call	Bond Future	4,399.4600	4.3995	4,854.2400	4.8542	10.337	0	0	6,000
2016/01/13	R209	04/08/2016	9.60	Put	Bond Future	6,168.2700	6.1683	5,676.7800	5.6768	(7.968)	0	0	0
2016/01/13	R209	04/08/2016	9.24	Call	Bond Future	1,063.7700	1.0638	1,241.3100	1.2413	16.690	0	0	0
2016/01/13	R209	04/08/2016	9.25	Call	Bond Future	1,077.7800	1.0778	1,257.0900	1.2571	16.637	0	0	0
2016/01/13	R209	04/08/2016	10.60	Put	Bond Future	2,603.4900	2.6035	2,320.9400	2.3209	(10.853)	0	0	0
2016/01/13	R209	04/08/2016	9.24	Put	Bond Future	8,040.1800	8.0402	7,480.3900	7.4804	(6.962)	0	0	0
2016/01/13	R209	04/08/2016	9.26	Put	Bond Future	7,927.1200	7.9271	7,370.9400	7.3709	(7.016)	0	0	0
2016/01/13	R209	04/08/2016	9.60	Call	Bond Future	1,685.1400	1.6851	1,930.9800	1.9310	14.589	0	0	6,000
2016/01/13	R209	04/08/2016	9.25	Put	Bond Future	7,983.1400	7.9831	7,425.1200	7.4251	(6.990)	0	0	0
2016/01/13	R210	04/02/2016	184.99	Put	Bond Future	4,449.2400	4.4492	4,481.2900	4.4813	0.720	0	0	0
2016/01/13	R210	04/02/2016			Bond Future	180.5408	180.5408	180.5087	180.5087	(0.018)	0.0000	0.0000	3,861
2016/01/13	R210	04/02/2016	185.01	Put	Bond Future	4,469.2400	4.4692	4,501.2900	4.5013	0.717	0	0	0
2016/01/13	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/13	R210	04/02/2016	185.00	Put	Bond Future	4,459.2400	4.4592	4,491.2900	4.4913	0.719	0	0	0
2016/01/13	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	R210	05/05/2016			Bond Future	181.5909	181.5909	181.5590	181.5590	(0.018)	0.0000	0.0000	0
2016/01/13	R210	05/05/2016	184.99	Put	Bond Future	3,399.1100	3.3991	3,430.9600	3.4310	0.937	0	0	0
2016/01/13	R210	05/05/2016	185.00	Put	Bond Future	3,409.1100	3.4091	3,440.9600	3.4410	0.934	0	0	0
2016/01/13	R210	05/05/2016	185.01	Put	Bond Future	3,419.1100	3.4191	3,450.9600	3.4510	0.932	0	0	0
2016/01/13	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	R211	04/02/2016			Bond Future	134.5339	134.5339	134.5799	134.5799	0.034	0.0000	0.0000	720
2016/01/13	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	R211	04/02/2016	138.99	Put	Bond Future	4,456.1100	4.4561	4,410.1000	4.4101	(1.033)	0	0	0
2016/01/13	R211	04/02/2016	139.01	Put	Bond Future	4,476.1100	4.4761	4,430.1000	4.4301	(1.028)	0	0	0
2016/01/13	R211	04/02/2016	139.00	Put	Bond Future	4,466.1100	4.4661	4,420.1000	4.4201	(1.030)	0	0	0
2016/01/13	R211	05/05/2016	139.01	Put	Bond Future	2,078.5000	2.0785	2,031.2100	2.0312	(2.275)	0	0	0
2016/01/13	R211	05/05/2016			Bond Future	136.9315	136.9315	136.9788	136.9788	0.035	0.0000	0.0000	0
2016/01/13	R211	05/05/2016	139.00	Put	Bond Future	2,068.5000	2.0685	2,021.2100	2.0212	(2.286)	0	0	0
2016/01/13	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	R211	05/05/2016	138.99	Put	Bond Future	2,058.5000	2.0585	2,011.2100	2.0112	(2.297)	0	0	0
2016/01/13	R212	04/02/2016			Bond Future	140.0004	140.0004	139.9758	139.9758	(0.018)	0.0000	0.0000	1,569
2016/01/13	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	R212	04/02/2016	145.99	Put	Bond Future	5,989.5800	5.9896	6,014.1800	6.0142	0.411	0	0	0
2016/01/13	R212	04/02/2016	146.01	Put	Bond Future	6,009.5800	6.0096	6,034.1800	6.0342	0.409	0	0	0
2016/01/13	R212	04/02/2016	146.00	Put	Bond Future	5,999.5800	5.9996	6,024.1800	6.0242	0.410	0	0	0
2016/01/13	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	R212	05/05/2016			Bond Future	142.4955	142.4955	142.4708	142.4708	(0.017)	0.0000	0.0000	0
2016/01/13	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	R212	05/05/2016	144.99	Put	Bond Future	2,494.5200	2.4945	2,519.1800	2.5192	0.989	0	0	0
2016/01/13	R212	05/05/2016	145.01	Put	Bond Future	2,514.5200	2.5145	2,539.1800	2.5392	0.981	0	0	0
2016/01/13	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	R212	05/05/2016	145.00	Put	Bond Future	2,504.5200	2.5045	2,529.1800	2.5292	0.985	0	0	0
2016/01/13	R213	04/02/2016			Bond Future	10.0749	79.5544	9.9510	80.3438	(1.230)	0.0000	0.0000	47,764
2016/01/13	R213	04/02/2016	8.75	Call	Bond Future	1.2300	0.0012	2.5100	0.0025	104.065	0	0	0
2016/01/13	R213	04/02/2016	8.74	Put	Bond Future	9,156.8400	9.1568	8,368.6500	8.3687	(8.608)	0	0	0
2016/01/13	R213	04/02/2016	8.76	Put	Bond Future	9,008.6500	9.0087	8,220.6500	8.2207	(8.747)	0	0	0
2016/01/13	R213	04/02/2016	8.75	Put	Bond Future	9,082.7000	9.0827	8,294.6000	8.2946	(8.677)	0	0	0
2016/01/13	R213	04/02/2016	8.76	Call	Bond Future	1.3300	0.0013	2.7100	0.0027	103.759	0	0	0
2016/01/13	R213	04/02/2016	8.74	Call	Bond Future	1.1300	0.0011	2.3200	0.0023	105.310	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
2016/01/13	R213	05/05/2016	8.74	Put	Bond Future	9,859.6800	9.8597	9,127.8700	9.1279	(7.422)	0	0	0
2016/01/13	R213	05/05/2016	8.76	Put	Bond Future	9,723.4100	9.7234	8,994.2800	8.9943	(7.499)	0	0	0
2016/01/13	R213	05/05/2016			Bond Future	10.1560	77.4351	10.0280	78.2387	(1.260)	0.0000	0.0000	0
2016/01/13	R213	05/05/2016	8.75	Put	Bond Future	9,791.4500	9.7914	9,060.9700	9.0610	(7.460)	0	0	0
2016/01/13	R213	05/05/2016	8.74	Call	Bond Future	248.4300	0.2484	320.1900	0.3202	28.885	0	0	0
2016/01/13	R213	05/05/2016	8.75	Call	Bond Future	253.9500	0.2539	327.0400	0.3270	28.781	0	0	0
2016/01/13	R213	05/05/2016	8.76	Call	Bond Future	259.5700	0.2596	334.0100	0.3340	28.678	0	0	0
2016/01/13	R213	04/08/2016			Bond Future	10.2261	78.9331	10.0945	79.7491	(1.287)	0.0000	0.0000	0
2016/01/13	R213	04/08/2016	8.99	Put	Bond Future	9,015.1500	9.0151	8,359.4700	8.3595	(7.273)	0	0	0
2016/01/13	R213	04/08/2016	9.01	Put	Bond Future	8,896.4900	8.8965	8,244.3200	8.2443	(7.331)	0	0	0
2016/01/13	R213	04/08/2016	9.00	Put	Bond Future	8,955.7200	8.9557	8,301.7900	8.3018	(7.302)	0	0	0
2016/01/13	R213	04/08/2016	9.01	Call	Bond Future	858.5000	0.8585	1,022.2600	1.0223	19.075	0	0	0
2016/01/13	R213	04/08/2016	8.99	Call	Bond Future	835.1000	0.8351	995.3500	0.9953	19.189	0	0	0
2016/01/13	R213	04/08/2016	9.00	Call	Bond Future	846.7400	0.8467	1,008.7400	1.0087	19.132	0	0	0
2016/01/13	R214	04/02/2016			Bond Future	10.2578	69.2563	10.1443	69.9882	(1.107)	0.0000	0.0000	29,967
2016/01/13	R214	04/02/2016	7.99	Put	Bond Future	17,617.7500	17.6178	16,885.8900	16.8859	(4.154)	0	0	0
2016/01/13	R214	04/02/2016	9.45	Call	Bond Future	45.2700	0.0453	74.3700	0.0744	64.281	0	0	0
2016/01/13	R214	04/02/2016	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	R214	04/02/2016	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	R214	04/02/2016	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/13	R214	04/02/2016	9.35	Call	Bond Future	25.1100	0.0251	42.3400	0.0423	68.618	0	0	0
2016/01/13	R214	04/02/2016	9.45	Put	Bond Future	5,562.3800	5.5624	4,859.6200	4.8596	(12.634)	0	0	25
2016/01/13	R214	04/02/2016	8.01	Put	Bond Future	17,430.4200	17.4304	16,698.5600	16.6986	(4.199)	0	0	0
2016/01/13	R214	04/02/2016	9.35	Put	Bond Future	6,278.1900	6.2782	5,563.5600	5.5636	(11.383)	0	0	25
2016/01/13	R214	04/02/2016	8.00	Put	Bond Future	17,524.0000	17.5240	16,792.1400	16.7921	(4.176)	0	0	0
2016/01/13	R214	05/05/2016	9.01	Call	Bond Future	317.1400	0.3171	396.2900	0.3963	24.957	0	0	0
2016/01/13	R214	05/05/2016	9.30	Put	Bond Future	7,664.6300	7.6646	7,047.7900	7.0478	(8.048)	0	0	0
2016/01/13	R214	05/05/2016			Bond Future	10.3319	67.2054	10.2149	67.9504	(1.132)	0.0000	0.0000	4,680
2016/01/13	R214	05/05/2016	8.99	Call	Bond Future	303.6900	0.3037	380.0400	0.3800	25.141	0	0	0
2016/01/13	R214	05/05/2016	9.00	Call	Bond Future	310.3600	0.3104	388.1000	0.3881	25.048	0	0	0
2016/01/13	R214	05/05/2016	8.99	Put	Bond Future	9,775.5100	9.7755	9,106.8800	9.1069	(6.840)	0	0	0
2016/01/13	R214	05/05/2016	9.01	Put	Bond Future	9,631.6600	9.6317	8,965.8300	8.9658	(6.913)	0	0	0
2016/01/13	R214	05/05/2016	9.30	Call	Bond Future	572.3500	0.5723	700.4900	0.7005	22.388	0	0	0
2016/01/13	R214	05/05/2016	9.00	Put	Bond Future	9,703.4600	9.7035	9,036.2200	9.0362	(6.876)	0	0	0
2016/01/13	R214	04/08/2016	11.30	Call	Bond Future	6,766.3200	6.7663	7,334.6900	7.3347	8.400	0	0	6,300
2016/01/13	R214	04/08/2016	9.24	Call	Bond Future	970.7800	0.9708	1,134.6400	1.1346	16.879	0	0	0
2016/01/13	R214	04/08/2016	9.25	Put	Bond Future	8,849.6200	8.8496	8,258.5900	8.2586	(6.679)	0	0	0
2016/01/13	R214	04/08/2016			Bond Future	10.3963	68.5056	10.2763	69.2622	(1.155)	0.0000	0.0000	0
2016/01/13	R214	04/08/2016	9.30	Call	Bond Future	1,056.3700	1.0564	1,231.0900	1.2311	16.540	0	0	1,300
2016/01/13	R214	04/08/2016	8.55	Put	Bond Future	13,791.3800	13.7914	13,103.3700	13.1034	(4.989)	0	0	0
2016/01/13	R214	04/08/2016	11.30	Put	Bond Future	1,511.4800	1.5115	1,323.2100	1.3232	(12.456)	0	0	0
2016/01/13	R214	04/08/2016	9.25	Call	Bond Future	984.1000	0.9841	1,149.7100	1.1497	16.829	0	0	0
2016/01/13	R214	04/08/2016	10.30	Put	Bond Future	3,882.4500	3.8825	3,507.3700	3.5074	(9.661)	0	0	0
2016/01/13	R214	04/08/2016	9.26	Call	Bond Future	998.3000	0.9983	1,165.7200	1.1657	16.771	0	0	0
2016/01/13	R214	04/08/2016	9.30	Put	Bond Future	8,546.9400	8.5469	7,965.0200	7.9650	(6.809)	0	0	0
2016/01/13	R214	04/08/2016	8.55	Call	Bond Future	331.0900	0.3311	399.7200	0.3997	20.729	0	0	1,300
2016/01/13	R214	04/08/2016	9.24	Put	Bond Future	8,911.6700	8.9117	8,318.8900	8.3189	(6.652)	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
2016/01/13	R214	04/08/2016	10.30	Call	Bond Future	3,276.4600	3.2765	3,658.0200	3.6580	11.645	0	0	6,300
2016/01/13	R214	04/08/2016	9.26	Put	Bond Future	8,788.5800	8.7886	8,199.3600	8.1994	(6.704)	0	0	0
2016/01/13	R248	04/02/2016	8.99	Put	Bond Future	12,009.0100	12.0090	11,081.6300	11.0816	(7.722)	0	0	0
2016/01/13	R248	04/02/2016	9.55	Put	Bond Future	6,637.9900	6.6380	5,756.1700	5.7562	(13.284)	0	0	75
2016/01/13	R248	04/02/2016			Bond Future	10.3086	89.3890	10.1949	90.3178	(1.103)	0.0000	0.0000	60,433
2016/01/13	R248	04/02/2016	9.00	Put	Bond Future	11,906.9400	11.9069	10,979.6800	10.9797	(7.788)	0	0	0
2016/01/13	R248	04/02/2016	9.01	Put	Bond Future	11,805.0800	11.8051	10,877.9400	10.8779	(7.854)	0	0	0
2016/01/13	R248	04/02/2016	8.99	Call	Bond Future	1.6500	0.0017	3.0400	0.0030	84.242	0	0	0
2016/01/13	R248	04/02/2016	9.00	Call	Bond Future	1.7900	0.0018	3.3000	0.0033	84.358	0	0	0
2016/01/13	R248	04/02/2016	9.45	Put	Bond Future	7,536.9300	7.5369	6,636.4400	6.6364	(11.948)	0	0	75
2016/01/13	R248	04/02/2016	9.01	Call	Bond Future	1.9500	0.0020	3.5800	0.0036	83.590	0	0	0
2016/01/13	R248	04/02/2016	9.45	Call	Bond Future	43.1400	0.0431	71.4200	0.0714	65.554	0	0	0
2016/01/13	R248	04/02/2016	9.55	Call	Bond Future	76.6800	0.0767	123.6300	0.1236	61.228	0	0	0
2016/01/13	R248	05/05/2016			Bond Future	10.3853	86.5591	10.2680	87.5045	(1.129)	0.0000	0.0000	0
2016/01/13	R248	05/05/2016	8.99	Put	Bond Future	12,954.2200	12.9542	12,096.7700	12.0968	(6.619)	0	0	0
2016/01/13	R248	05/05/2016	9.01	Put	Bond Future	12,765.8700	12.7659	11,911.7900	11.9118	(6.690)	0	0	0
2016/01/13	R248	05/05/2016	9.00	Put	Bond Future	12,859.8800	12.8599	12,004.1000	12.0041	(6.655)	0	0	0
2016/01/13	R248	05/05/2016	8.99	Call	Bond Future	340.2100	0.3402	428.1800	0.4282	25.858	0	0	0
2016/01/13	R248	05/05/2016	9.00	Call	Bond Future	347.9600	0.3480	437.6000	0.4376	25.762	0	0	0
2016/01/13	R248	05/05/2016	9.01	Call	Bond Future	355.8500	0.3559	447.1900	0.4472	25.668	0	0	0
2016/01/13	R248	04/08/2016			Bond Future	10.4524	88.2337	10.3319	89.1939	(1.153)	0.0000	0.0000	0
2016/01/13	R248	04/08/2016	9.25	Call	Bond Future	1,155.4200	1.1554	1,352.8700	1.3529	17.089	0	0	0
2016/01/13	R248	04/08/2016	9.24	Put	Bond Future	11,777.5400	11.7775	11,012.6400	11.0126	(6.495)	0	0	0
2016/01/13	R248	04/08/2016	9.26	Put	Bond Future	11,615.3200	11.6153	10,854.7400	10.8547	(6.548)	0	0	0
2016/01/13	R248	04/08/2016	9.25	Put	Bond Future	11,696.2600	11.6963	10,933.5100	10.9335	(6.521)	0	0	0
2016/01/13	R248	04/08/2016	9.26	Call	Bond Future	1,171.7100	1.1717	1,371.3300	1.3713	17.037	0	0	0
2016/01/13	R248	04/08/2016	9.24	Call	Bond Future	1,139.2900	1.1393	1,334.5900	1.3346	17.142	0	0	0

Total

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