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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/01/2016 TO 15/01/2016

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
2016/01/15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	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
2016/01/15	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	2025	04/02/2016	126.01	Put	Bond Future	4,491.7700	4.4918	4,498.7400	4.4987	0.155	0	0	0
2016/01/15	2025	04/02/2016			Bond Future	121.5182	121.5182	121.5113	121.5113	(0.006)	0.0000	0.0000	2,111
2016/01/15	2025	04/02/2016	126.00	Put	Bond Future	4,481.7700	4.4818	4,488.7400	4.4887	0.156	0	0	0
2016/01/15	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	2025	04/02/2016	125.99	Put	Bond Future	4,471.7700	4.4718	4,478.7400	4.4787	0.156	0	0	0
2016/01/15	2025	05/05/2016			Bond Future	123.6837	123.6837	123.6753	123.6753	(0.007)	0.0000	0.0000	0
2016/01/15	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	2025	05/05/2016	125.99	Put	Bond Future	2,306.2700	2.3063	2,314.7100	2.3147	0.366	0	0	0
2016/01/15	2025	05/05/2016	126.01	Put	Bond Future	2,326.2700	2.3263	2,334.7100	2.3347	0.363	0	0	0
2016/01/15	2025	05/05/2016	126.00	Put	Bond Future	2,316.2700	2.3163	2,324.7100	2.3247	0.364	0	0	0
2016/01/15	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	2030	04/02/2016			Bond Future	10.0309	85.1029	10.0853	84.7442	0.542	0.0000	0.0000	18,752
2016/01/15	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	2030	04/02/2016	8.74	Put	Bond Future	9,185.7400	9.1857	9,544.4500	9.5445	3.905	0	0	0
2016/01/15	2030	04/02/2016	8.76	Put	Bond Future	9,032.9600	9.0330	9,391.6700	9.3917	3.971	0	0	0
2016/01/15	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	2030	04/02/2016	8.75	Put	Bond Future	9,109.3000	9.1093	9,468.0100	9.4680	3.938	0	0	0
2016/01/15	2030	05/05/2016	8.99	Put	Bond Future	7,824.9500	7.8250	8,191.2300	8.1912	4.681	0	0	0
2016/01/15	2030	05/05/2016	9.01	Put	Bond Future	7,677.6600	7.6777	8,043.9400	8.0439	4.771	0	0	0
2016/01/15	2030	05/05/2016			Bond Future	10.1193	86.6326	10.1758	86.2663	0.558	0.0000	0.0000	0
2016/01/15	2030	05/05/2016	9.00	Put	Bond Future	7,751.2600	7.7513	8,117.5400	8.1175	4.725	0	0	0
2016/01/15	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	2032	04/02/2016			Bond Future	10.1357	88.1224	10.1952	87.7087	0.587	0.0000	0.0000	8,437
2016/01/15	2032	04/02/2016	8.69	Put	Bond Future	11,055.2000	11.0552	11,468.7000	11.4687	3.740	0	0	0
2016/01/15	2032	04/02/2016	8.71	Put	Bond Future	10,888.3200	10.8883	11,301.7900	11.3018	3.797	0	0	0
2016/01/15	2032	04/02/2016	9.20	Call	Bond Future	16.6700	0.0167	9.2800	0.0093	(44.331)	0	0	0
2016/01/15	2032	04/02/2016	8.70	Put	Bond Future	10,971.7100	10.9717	11,385.2000	11.3852	3.769	0	0	0
2016/01/15	2032	04/02/2016	9.30	Call	Bond Future	31.9300	0.0319	18.7900	0.0188	(41.153)	0	0	0
2016/01/15	2032	04/02/2016	8.71	Call	Bond Future	0.3400	0.0003	0.1400	0.0001	(58.824)	0	0	0
2016/01/15	2032	04/02/2016	9.20	Put	Bond Future	6,943.0000	6.9430	7,349.2800	7.3493	5.852	0	0	22
2016/01/15	2032	04/02/2016	8.69	Call	Bond Future	0.2800	0.0003	0.1100	0.0001	(60.714)	0	0	0
2016/01/15	2032	04/02/2016	8.70	Call	Bond Future	0.3100	0.0003	0.1300	0.0001	(58.065)	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
2016/01/15	2032	04/02/2016	9.30	Put	Bond Future	6,179.1500	6.1791	6,579.6800	6.5797	6.482	0	0	22
2016/01/15	2032	05/05/2016			Bond Future	10.2221	85.5488	10.2837	85.1266	0.603	0.0000	0.0000	0
2016/01/15	2032	05/05/2016	8.99	Put	Bond Future	9,542.0800	9.5421	9,910.6600	9.9107	3.863	0	0	0
2016/01/15	2032	05/05/2016	9.01	Put	Bond Future	9,399.1600	9.3992	9,765.9200	9.7659	3.902	0	0	0
2016/01/15	2032	05/05/2016	9.00	Put	Bond Future	9,470.5000	9.4705	9,838.1800	9.8382	3.882	0	0	0
2016/01/15	2032	05/05/2016	9.01	Call	Bond Future	417.6800	0.4177	362.2500	0.3623	(13.271)	0	0	0
2016/01/15	2032	05/05/2016	8.99	Call	Bond Future	400.9000	0.4009	347.2900	0.3473	(13.372)	0	0	0
2016/01/15	2032	05/05/2016	9.00	Call	Bond Future	409.2200	0.4092	354.7100	0.3547	(13.320)	0	0	0
2016/01/15	2032	04/08/2016	9.01	Call	Bond Future	857.5900	0.8576	777.0500	0.7770	(9.391)	0	0	0
2016/01/15	2032	04/08/2016			Bond Future	10.2985	87.1992	10.3624	86.7678	0.620	0.0000	0.0000	0
2016/01/15	2032	04/08/2016	8.99	Call	Bond Future	833.5900	0.8336	754.8300	0.7548	(9.448)	0	0	0
2016/01/15	2032	04/08/2016	9.00	Call	Bond Future	845.5300	0.8455	765.8800	0.7659	(9.420)	0	0	0
2016/01/15	2032	04/08/2016	8.99	Put	Bond Future	10,440.7000	10.4407	10,793.3600	10.7934	3.378	0	0	0
2016/01/15	2032	04/08/2016	9.01	Put	Bond Future	10,306.0700	10.3061	10,656.9500	10.6569	3.405	0	0	0
2016/01/15	2032	04/08/2016	9.00	Put	Bond Future	10,373.2700	10.3733	10,725.0400	10.7250	3.391	0	0	0
2016/01/15	2033	04/02/2016	102.40	Call	Bond Future	0.0000	0.0000	185.4000	0.1854	100.000	0	0	0
2016/01/15	2033	04/02/2016			Bond Future	101.4125	101.4125	102.5854	102.5854	1.157	0.0000	0.0000	185
2016/01/15	2033	04/02/2016	102.41	Call	Bond Future	0.0000	0.0000	175.4000	0.1754	100.000	0	0	0
2016/01/15	2033	04/02/2016	102.39	Call	Bond Future	0.0000	0.0000	195.4000	0.1954	100.000	0	0	0
2016/01/15	2033	04/02/2016	102.40	Put	Bond Future	987.4900	0.9875	0.0000	0.0000	(100.000)	0	0	0
2016/01/15	2033	04/02/2016	102.39	Put	Bond Future	977.4900	0.9775	0.0000	0.0000	(100.000)	0	0	0
2016/01/15	2033	04/02/2016	102.41	Put	Bond Future	997.4900	0.9975	0.0000	0.0000	(100.000)	0	0	0
2016/01/15	2033	05/05/2016			Bond Future	102.2444	102.2444	103.4371	103.4371	1.166	0.0000	0.0000	160
2016/01/15	2033	05/05/2016	102.39	Put	Bond Future	145.5800	0.1456	0.0000	0.0000	(100.000)	0	0	0
2016/01/15	2033	05/05/2016	102.40	Call	Bond Future	0.0000	0.0000	1,037.0700	1.0371	100.000	0	0	0
2016/01/15	2033	05/05/2016	102.41	Call	Bond Future	0.0000	0.0000	1,027.0700	1.0271	100.000	0	0	0
2016/01/15	2033	05/05/2016	102.39	Call	Bond Future	0.0000	0.0000	1,047.0700	1.0471	100.000	0	0	0
2016/01/15	2033	05/05/2016	102.41	Put	Bond Future	165.5800	0.1656	0.0000	0.0000	(100.000)	0	0	0
2016/01/15	2033	05/05/2016	102.40	Put	Bond Future	155.5800	0.1556	0.0000	0.0000	(100.000)	0	0	0
2016/01/15	2037	04/02/2016	8.74	Call	Bond Future	0.1700	0.0002	0.0800	0.0001	(52.941)	0	0	0
2016/01/15	2037	04/02/2016	8.75	Put	Bond Future	12,591.9400	12.5919	12,886.6000	12.8866	2.340	0	0	0
2016/01/15	2037	04/02/2016	9.43	Call	Bond Future	39.4100	0.0394	26.7000	0.0267	(32.251)	0	0	0
2016/01/15	2037	04/02/2016			Bond Future	10.2498	85.2310	10.2891	84.9363	0.384	0.0000	0.0000	50,569
2016/01/15	2037	04/02/2016	8.75	Call	Bond Future	0.1900	0.0002	0.0900	0.0001	(52.632)	0	0	0
2016/01/15	2037	04/02/2016	8.76	Call	Bond Future	0.2100	0.0002	0.1000	0.0001	(52.381)	0	0	0
2016/01/15	2037	04/02/2016	9.30	Call	Bond Future	17.2200	0.0172	11.0200	0.0110	(36.005)	0	0	0
2016/01/15	2037	04/02/2016	8.74	Put	Bond Future	12,685.5400	12.6855	12,980.2100	12.9802	2.323	0	0	0
2016/01/15	2037	04/02/2016	9.43	Put	Bond Future	6,579.3500	6.5793	6,861.4000	6.8614	4.287	0	0	16
2016/01/15	2037	04/02/2016	8.76	Put	Bond Future	12,498.4700	12.4985	12,793.1200	12.7931	2.357	0	0	0
2016/01/15	2037	04/02/2016	9.30	Put	Bond Future	7,667.6900	7.6677	7,956.2500	7.9563	3.763	0	0	16
2016/01/15	2037	05/05/2016	9.00	Put	Bond Future	11,245.5500	11.2456	11,511.6700	11.5117	2.366	0	0	0
2016/01/15	2037	05/05/2016	8.99	Call	Bond Future	348.4200	0.3484	314.0000	0.3140	(9.879)	0	0	0
2016/01/15	2037	05/05/2016			Bond Future	10.3336	86.7630	10.3744	86.4619	0.394	0.0000	0.0000	14
2016/01/15	2037	05/05/2016	9.00	Call	Bond Future	356.0400	0.3560	321.0200	0.3210	(9.836)	0	0	0
2016/01/15	2037	05/05/2016	9.01	Call	Bond Future	363.8100	0.3638	328.1700	0.3282	(9.796)	0	0	0
2016/01/15	2037	05/05/2016	8.99	Put	Bond Future	11,327.8100	11.3278	11,594.5300	11.5945	2.355	0	0	0

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2016/01/15	2037	05/05/2016	9.01	Put	Bond Future	11,163.5700	11.1636	11,429.0700	11.4291	2.378	0	0	0
2016/01/15	2037	04/08/2016			Bond Future	10.4097	84.1772	10.4520	83.8693	0.406	0.0000	0.0000	0
2016/01/15	2037	04/08/2016	9.24	Put	Bond Future	10,415.9200	10.4159	10,654.4200	10.6544	2.290	0	0	0
2016/01/15	2037	04/08/2016	9.26	Put	Bond Future	10,274.8700	10.2749	10,511.9000	10.5119	2.307	0	0	0
2016/01/15	2037	04/08/2016	9.25	Put	Bond Future	10,344.8000	10.3448	10,582.5800	10.5826	2.299	0	0	0
2016/01/15	2037	04/08/2016	9.24	Call	Bond Future	1,115.5900	1.1156	1,046.1200	1.0461	(6.227)	0	0	0
2016/01/15	2037	04/08/2016	9.25	Call	Bond Future	1,130.7700	1.1308	1,060.5800	1.0606	(6.207)	0	0	0
2016/01/15	2037	04/08/2016	9.26	Call	Bond Future	1,147.0100	1.1470	1,076.0700	1.0761	(6.185)	0	0	0
2016/01/15	2038	04/02/2016			Bond Future	125.8630	125.8630	127.0707	127.0707	0.960	0.0000	0.0000	17,818
2016/01/15	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	2038	04/02/2016	130.99	Put	Bond Future	5,126.9900	5.1270	3,919.3300	3.9193	(23.555)	0	0	0
2016/01/15	2038	04/02/2016	131.01	Put	Bond Future	5,146.9900	5.1470	3,939.3300	3.9393	(23.463)	0	0	0
2016/01/15	2038	04/02/2016	131.00	Put	Bond Future	5,136.9900	5.1370	3,929.3300	3.9293	(23.509)	0	0	0
2016/01/15	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	2038	05/05/2016	131.01	Put	Bond Future	2,904.1000	2.9041	1,676.4500	1.6765	(42.273)	0	0	0
2016/01/15	2038	05/05/2016			Bond Future	128.1059	128.1059	129.3335	129.3335	0.958	0.0000	0.0000	142
2016/01/15	2038	05/05/2016	131.00	Put	Bond Future	2,894.1000	2.8941	1,666.4500	1.6665	(42.419)	0	0	0
2016/01/15	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	2038	05/05/2016	130.99	Put	Bond Future	2,884.1000	2.8841	1,656.4500	1.6565	(42.566)	0	0	0
2016/01/15	2040	04/02/2016	9.51	Put	Bond Future	6,982.9800	6.9830	7,241.7800	7.2418	3.706	0	0	0
2016/01/15	2040	04/02/2016			Bond Future	10.3300	88.4931	10.3643	88.2215	0.332	0.0000	0.0000	1,820
2016/01/15	2040	04/02/2016	9.50	Put	Bond Future	7,070.5800	7.0706	7,330.0300	7.3300	3.669	0	0	0
2016/01/15	2040	04/02/2016	9.49	Put	Bond Future	7,158.5100	7.1585	7,418.5800	7.4186	3.633	0	0	0
2016/01/15	2040	04/02/2016	9.50	Call	Bond Future	40.5500	0.0405	28.3300	0.0283	(30.136)	0	0	0
2016/01/15	2040	04/02/2016	9.51	Call	Bond Future	43.1300	0.0431	30.2600	0.0303	(29.840)	0	0	0
2016/01/15	2040	04/02/2016	9.49	Call	Bond Future	38.1500	0.0382	26.5500	0.0265	(30.406)	0	0	0
2016/01/15	2040	05/05/2016	9.50	Call	Bond Future	890.6000	0.8906	826.2000	0.8262	(7.231)	0	0	0
2016/01/15	2040	05/05/2016			Bond Future	10.4145	90.0838	10.4501	89.8061	0.341	0.0000	0.0000	0
2016/01/15	2040	05/05/2016	9.51	Call	Bond Future	907.2100	0.9072	841.9200	0.8419	(7.197)	0	0	0
2016/01/15	2040	05/05/2016	9.49	Call	Bond Future	874.3500	0.8744	810.8200	0.8108	(7.266)	0	0	0
2016/01/15	2040	05/05/2016	9.50	Put	Bond Future	8,572.3400	8.5723	8,785.6200	8.7856	2.488	0	0	0
2016/01/15	2040	05/05/2016	9.49	Put	Bond Future	8,646.2000	8.6462	8,860.3500	8.8603	2.477	0	0	0
2016/01/15	2040	05/05/2016	9.51	Put	Bond Future	8,498.9800	8.4990	8,711.3700	8.7114	2.499	0	0	0
2016/01/15	2040	04/08/2016			Bond Future	10.4915	87.3115	10.5284	87.0274	0.352	0.0000	0.0000	0
2016/01/15	2040	04/08/2016	9.49	Put	Bond Future	9,845.5700	9.8456	10,052.1500	10.0522	2.098	0	0	0
2016/01/15	2040	04/08/2016	9.50	Call	Bond Future	1,514.3700	1.5144	1,436.1200	1.4361	(5.167)	0	0	0
2016/01/15	2040	04/08/2016	9.51	Call	Bond Future	1,534.4200	1.5344	1,455.4100	1.4554	(5.149)	0	0	0
2016/01/15	2040	04/08/2016	9.49	Call	Bond Future	1,495.3300	1.4953	1,417.8000	1.4178	(5.185)	0	0	0
2016/01/15	2040	04/08/2016	9.51	Put	Bond Future	9,705.1100	9.7051	9,910.2100	9.9102	2.113	0	0	0
2016/01/15	2040	04/08/2016	9.50	Put	Bond Future	9,774.7700	9.7748	9,980.6300	9.9806	2.106	0	0	0
2016/01/15	2044	04/02/2016	8.99	Put	Bond Future	11,936.2500	11.9363	12,168.2900	12.1683	1.944	0	0	0
2016/01/15	2044	04/02/2016			Bond Future	10.3293	85.8349	10.3586	85.6025	0.284	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
2016/01/15	2044	04/02/2016	9.01	Put	Bond Future	11,737.5000	11.7375	11,969.4700	11.9695	1.976	0	0	0
2016/01/15	2044	04/02/2016	9.58	Put	Bond Future	6,409.9400	6.4099	6,625.6000	6.6256	3.364	0	0	0
2016/01/15	2044	04/02/2016	9.00	Put	Bond Future	11,836.7800	11.8368	12,068.7900	12.0688	1.960	0	0	0
2016/01/15	2044	04/02/2016	9.01	Call	Bond Future	1.0500	0.0011	0.6000	0.0006	(42.857)	0	0	0
2016/01/15	2044	04/02/2016	8.99	Call	Bond Future	0.8800	0.0009	0.5000	0.0005	(43.182)	0	0	0
2016/01/15	2044	04/02/2016	9.58	Call	Bond Future	65.0400	0.0650	48.2800	0.0483	(25.769)	0	0	0
2016/01/15	2044	04/02/2016	9.00	Call	Bond Future	0.9600	0.0010	0.5500	0.0006	(42.708)	0	0	0
2016/01/15	2044	05/05/2016	8.99	Put	Bond Future	12,877.1300	12.8771	13,089.5300	13.0895	1.649	0	0	0
2016/01/15	2044	05/05/2016			Bond Future	10.4112	87.3777	10.4415	87.1401	0.292	0.0000	0.0000	0
2016/01/15	2044	05/05/2016	9.01	Put	Bond Future	12,693.0200	12.6930	12,904.4900	12.9045	1.666	0	0	0
2016/01/15	2044	05/05/2016	9.00	Put	Bond Future	12,784.9200	12.7849	12,996.8600	12.9969	1.658	0	0	0
2016/01/15	2044	05/05/2016	9.01	Call	Bond Future	325.7900	0.3258	299.6400	0.2996	(8.027)	0	0	0
2016/01/15	2044	05/05/2016	8.99	Call	Bond Future	311.3400	0.3113	286.1200	0.2861	(8.100)	0	0	0
2016/01/15	2044	05/05/2016	9.00	Call	Bond Future	318.5000	0.3185	292.8200	0.2928	(8.063)	0	0	0
2016/01/15	2044	04/08/2016	9.50	Call	Bond Future	1,523.0100	1.5230	1,454.3500	1.4544	(4.508)	0	0	0
2016/01/15	2044	04/08/2016			Bond Future	10.4856	84.6786	10.5171	84.4353	0.301	0.0000	0.0000	0
2016/01/15	2044	04/08/2016	9.51	Call	Bond Future	1,543.4800	1.5435	1,474.1600	1.4742	(4.491)	0	0	0
2016/01/15	2044	04/08/2016	9.49	Put	Bond Future	9,870.6200	9.8706	10,045.8500	10.0459	1.775	0	0	0
2016/01/15	2044	04/08/2016	9.51	Put	Bond Future	9,728.3700	9.7284	9,902.3000	9.9023	1.788	0	0	0
2016/01/15	2044	04/08/2016	9.49	Call	Bond Future	1,503.7200	1.5037	1,435.7000	1.4357	(4.523)	0	0	0
2016/01/15	2044	04/08/2016	9.50	Put	Bond Future	9,798.8300	9.7988	9,973.4200	9.9734	1.782	0	0	0
2016/01/15	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	191.3200	0.1913	100.000	0	0	0
2016/01/15	2046	04/02/2016			Bond Future	127.6368	127.6368	128.1813	128.1813	0.427	0.0000	0.0000	12,126
2016/01/15	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	181.3200	0.1813	100.000	0	0	0
2016/01/15	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	171.3200	0.1713	100.000	0	0	0
2016/01/15	2046	04/02/2016	127.99	Put	Bond Future	353.2400	0.3532	0.0000	0.0000	(100.000)	0	0	0
2016/01/15	2046	04/02/2016	128.01	Put	Bond Future	373.2400	0.3732	0.0000	0.0000	(100.000)	0	0	0
2016/01/15	2046	04/02/2016	128.00	Put	Bond Future	363.2400	0.3632	0.0000	0.0000	(100.000)	0	0	0
2016/01/15	2046	05/05/2016			Bond Future	128.4817	128.4817	129.0347	129.0347	0.430	0.0000	0.0000	218
2016/01/15	2046	05/05/2016	129.99	Put	Bond Future	1,508.3200	1.5083	955.3000	0.9553	(36.665)	0	0	0
2016/01/15	2046	05/05/2016	130.01	Put	Bond Future	1,528.3200	1.5283	975.3000	0.9753	(36.185)	0	0	0
2016/01/15	2046	05/05/2016	130.00	Put	Bond Future	1,518.3200	1.5183	965.3000	0.9653	(36.423)	0	0	0
2016/01/15	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	2050	04/02/2016			Bond Future	136.0668	136.0668	136.7141	136.7141	0.476	0.0000	0.0000	13,364
2016/01/15	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	2050	04/02/2016	137.99	Put	Bond Future	1,923.1800	1.9232	1,275.8700	1.2759	(33.658)	0	0	0
2016/01/15	2050	04/02/2016	138.01	Put	Bond Future	1,943.1800	1.9432	1,295.8700	1.2959	(33.312)	0	0	0
2016/01/15	2050	04/02/2016	138.00	Put	Bond Future	1,933.1800	1.9332	1,285.8700	1.2859	(33.484)	0	0	0
2016/01/15	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	2050	05/05/2016			Bond Future	138.4916	138.4916	139.1489	139.1489	0.475	0.0000	0.0000	1,808
2016/01/15	2050	05/05/2016	138.00	Call	Bond Future	491.5700	0.4916	1,148.9100	1.1489	133.723	0	0	0
2016/01/15	2050	05/05/2016	137.99	Call	Bond Future	501.5700	0.5016	1,158.9100	1.1589	131.056	0	0	0

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2016/01/15	2050	05/05/2016	138.01	Call	Bond Future	481.5700	0.4816	1,138.9100	1.1389	136.499	0	0	0
2016/01/15	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	AL37	04/02/2016			Index Future	453.6370	453.6370	452.5870	452.5870	(0.231)	0.0000	0.0000	2
2016/01/15	AL37	05/05/2016			Index Future	461.7900	461.7900	460.7160	460.7160	(0.233)	0.0000	0.0000	0
2016/01/15	AL7T	04/02/2016			Index Future	517.0900	517.0900	515.2280	515.2280	(0.360)	0.0000	0.0000	0
2016/01/15	AL7T	05/05/2016			Index Future	526.3840	526.3840	524.4820	524.4820	(0.361)	0.0000	0.0000	0
2016/01/15	ALBI	04/02/2016			Index Future	469.4340	469.4340	467.9610	467.9610	(0.314)	0.0000	0.0000	660
2016/01/15	ALBI	05/05/2016			Index Future	477.8710	477.8710	476.3660	476.3660	(0.315)	0.0000	0.0000	0
2016/01/15	ALBI	04/08/2016			Index Future	486.9890	486.9890	485.4490	485.4490	(0.316)	0.0000	0.0000	0
2016/01/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	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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2016/01/15	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/01/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	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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2016/01/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/15	EL28	04/02/2016	128.99	Put	Bond Future	2,763.8800	2.7639	2,769.5400	2.7695	0.205	0	0	0
2016/01/15	EL28	04/02/2016			Bond Future	126.2261	126.2261	126.2205	126.2205	(0.004)	0.0000	0.0000	0
2016/01/15	EL28	04/02/2016	129.01	Put	Bond Future	2,783.8800	2.7839	2,789.5400	2.7895	0.203	0	0	0
2016/01/15	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	EL28	04/02/2016	129.00	Put	Bond Future	2,773.8800	2.7739	2,779.5400	2.7795	0.204	0	0	0
2016/01/15	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	EL28	05/05/2016			Bond Future	126.9003	126.9003	126.8932	126.8932	(0.006)	0.0000	0.0000	0
2016/01/15	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	EL28	05/05/2016	128.99	Put	Bond Future	2,089.7300	2.0897	2,096.7900	2.0968	0.338	0	0	0
2016/01/15	EL28	05/05/2016	129.01	Put	Bond Future	2,109.7300	2.1097	2,116.7900	2.1168	0.335	0	0	0
2016/01/15	EL28	05/05/2016	129.00	Put	Bond Future	2,099.7300	2.0997	2,106.7900	2.1068	0.336	0	0	0
2016/01/15	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	ES33	04/02/2016			Bond Future	11.0624	75.6530	11.1014	75.4189	0.353	0.0000	0.0000	8,710
2016/01/15	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	ES33	04/02/2016	9.99	Put	Bond Future	6,920.6600	6.9207	7,154.6900	7.1547	3.382	0	0	0
2016/01/15	ES33	04/02/2016	10.01	Put	Bond Future	6,782.5300	6.7825	7,016.5600	7.0166	3.450	0	0	0
2016/01/15	ES33	04/02/2016	10.00	Put	Bond Future	6,851.5500	6.8515	7,085.5800	7.0856	3.416	0	0	0
2016/01/15	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	ES33	05/05/2016			Bond Future	11.1748	73.2213	11.2153	72.9821	0.363	0.0000	0.0000	0
2016/01/15	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	ES33	05/05/2016	9.99	Put	Bond Future	7,569.6000	7.5696	7,808.7800	7.8088	3.160	0	0	0
2016/01/15	ES33	05/05/2016	10.01	Put	Bond Future	7,431.9600	7.4320	7,671.1400	7.6711	3.218	0	0	0
2016/01/15	ES33	05/05/2016	10.00	Put	Bond Future	7,500.7300	7.5007	7,739.9100	7.7399	3.189	0	0	0
2016/01/15	ES33	04/08/2016			Bond Future	11.2780	74.6338	11.3201	74.3891	0.373	0.0000	0.0000	0
2016/01/15	ES33	04/08/2016	10.24	Put	Bond Future	6,461.7300	6.4617	6,706.4400	6.7064	3.787	0	0	0
2016/01/15	ES33	04/08/2016	10.26	Put	Bond Future	6,328.9800	6.3290	6,573.6900	6.5737	3.866	0	0	0
2016/01/15	ES33	04/08/2016	10.25	Put	Bond Future	6,395.3100	6.3953	6,640.0200	6.6400	3.826	0	0	0
2016/01/15	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	ES42	04/02/2016			Bond Future	11.1912	79.7952	11.2252	79.5664	0.304	0.0000	0.0000	2,750
2016/01/15	ES42	05/05/2016			Bond Future	11.3034	76.9668	11.3388	76.7329	0.313	0.0000	0.0000	4,500
2016/01/15	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	GOVI	04/02/2016			GOVI	469.4550	469.4550	468.0110	468.0110	(0.308)	0.0000	0.0000	484
2016/01/15	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	GOVI	04/02/2016	511.99	Put	GOVI	425,350.0000	42.5350	439,790.0000	43.9790	3.395	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
2016/01/15	GOVI	04/02/2016	512.01	Put	GOVI	425,550.0000		42.5550	439,990.0000	43.9990	3.393	0	0	0
2016/01/15	GOVI	04/02/2016	512.00	Put	GOVI	425,450.0000		42.5450	439,890.0000	43.9890	3.394	0	0	0
2016/01/15	GOVI	05/05/2016	518.01	Put	GOVI	401,170.0000		40.1170	415,930.0000	41.5930	3.679	0	0	0
2016/01/15	GOVI	05/05/2016			GOVI	477.8930		477.8930	476.4170	476.4170	(0.309)	0.0000	0.0000	146
2016/01/15	GOVI	05/05/2016	518.00	Put	GOVI	401,070.0000		40.1070	415,830.0000	41.5830	3.680	0	0	0
2016/01/15	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	GOVI	05/05/2016	517.99	Put	GOVI	400,970.0000		40.0970	415,730.0000	41.5730	3.681	0	0	0
2016/01/15	GOVI	04/08/2016	520.99	Put	GOVI	339,790.0000		33.9790	354,890.0000	35.4890	4.444	0	0	0
2016/01/15	GOVI	04/08/2016			GOVI	487.0110		487.0110	485.5010	485.5010	(0.310)	0.0000	0.0000	0
2016/01/15	GOVI	04/08/2016	521.01	Put	GOVI	339,990.0000		33.9990	355,090.0000	35.5090	4.441	0	0	0
2016/01/15	GOVI	04/08/2016	521.00	Put	GOVI	339,890.0000		33.9890	354,990.0000	35.4990	4.443	0	0	0
2016/01/15	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/01/15	IGOV	04/02/2016			Index Future	233.4540		233.4540	233.9210	233.9210	0.200	0.0000	0.0000	1,039
2016/01/15	IGOV	05/05/2016			Index Future	237.6150		237.6150	238.0870	238.0870	0.199	0.0000	0.0000	21
2016/01/15	IGOV	04/08/2016			Index Future	242.1410		242.1410	242.6200	242.6200	0.198	0.0000	0.0000	0
2016/01/15	ILBI	04/02/2016			Index Future	632.5510		632.5510	633.6250	633.6250	0.170	0.0000	0.0000	157
2016/01/15	ILBI	05/05/2016			Index Future	643.3140		643.3140	644.4050	644.4050	0.170	0.0000	0.0000	0
2016/01/15	IS01	19/12/2016			Interest Rate Swap	100.3188		100.3188	100.3408	100.3408	0.022	0.0000	0.0000	0
2016/01/15	IS01	16/03/2017			Interest Rate Swap	100.4699		100.4699	100.4980	100.4980	0.028	0.0000	0.0000	0
2016/01/15	IS02	18/12/2017			Interest Rate Swap	101.2448		101.2448	101.3060	101.3060	0.060	0.0000	0.0000	0
2016/01/15	IS02	16/03/2018			Interest Rate Swap	100.8605		100.8605	100.9278	100.9278	0.067	0.0000	0.0000	0
2016/01/15	IS05	17/12/2020			Interest Rate Swap	103.1055		103.1055	103.2666	103.2666	0.156	0.0000	0.0000	0
2016/01/15	IS05	16/03/2021			Interest Rate Swap	102.7352		102.7352	102.9037	102.9037	0.164	0.0000	0.0000	0
2016/01/15	IS10	17/12/2025			Interest Rate Swap	106.5937		106.5937	106.8814	106.8814	0.270	0.0000	0.0000	0
2016/01/15	IS10	16/03/2026			Interest Rate Swap	103.9839		103.9839	104.2913	104.2913	0.296	0.0000	0.0000	0
2016/01/15	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/01/15	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/01/15	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/01/15	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/01/15	JBAF	20/01/2016			Jibar Tradeable Future	6.7300		93.2700	6.7300	93.2700	0.000	0.0000	0.0000	0

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2016/01/15	JBAF	17/02/2016			Jibar Tradeable Future	7.0300	92.9700	7.0300	92.9700	0.000	0.0000	0.0000	2,000
2016/01/15	JBAF	16/03/2016			Jibar Tradeable Future	7.1200	92.8800	7.1200	92.8800	0.000	0.0000	0.0000	0
2016/01/15	JBAF	20/04/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2016/01/15	JBAF	18/05/2016			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/01/15	JBAF	15/06/2016			Jibar Tradeable Future	7.6400	92.3600	7.6400	92.3600	0.000	0.0000	0.0000	0
2016/01/15	JBAF	21/09/2016			Jibar Tradeable Future	8.0000	92.0000	8.0000	92.0000	0.000	0.0000	0.0000	0
2016/01/15	JBAF	21/12/2016			Jibar Tradeable Future	8.2800	91.7200	8.2800	91.7200	0.000	0.0000	0.0000	0
2016/01/15	JBAF	15/03/2017			Jibar Tradeable Future	8.4900	91.5100	8.4900	91.5100	0.000	0.0000	0.0000	0
2016/01/15	JBAF	21/06/2017			Jibar Tradeable Future	8.6700	91.3300	8.6700	91.3300	0.000	0.0000	0.0000	500
2016/01/15	JBAF	20/09/2017			Jibar Tradeable Future	8.8300	91.1700	8.8300	91.1700	0.000	0.0000	0.0000	0
2016/01/15	JBAF	20/12/2017			Jibar Tradeable Future	8.9800	91.0200	8.9800	91.0200	0.000	0.0000	0.0000	0
2016/01/15	R023	04/02/2016	8.01	Put	Bond Future	7,718.4000	7.7184	7,999.9100	7.9999	3.647	0	0	0
2016/01/15	R023	04/02/2016			Bond Future	9.5524	94.3622	9.6117	94.0807	0.621	0.0000	0.0000	14,810
2016/01/15	R023	04/02/2016	8.00	Put	Bond Future	7,771.0500	7.7711	8,052.5700	8.0526	3.623	0	0	0
2016/01/15	R023	04/02/2016	8.01	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2016/01/15	R023	04/02/2016	7.99	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2016/01/15	R023	04/02/2016	8.00	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2016/01/15	R023	04/02/2016	7.99	Put	Bond Future	7,823.7500	7.8238	8,105.2700	8.1053	3.598	0	0	0
2016/01/15	R023	05/05/2016			Bond Future	9.6580	92.1283	9.7205	91.8405	0.647	0.0000	0.0000	0
2016/01/15	R023	05/05/2016	8.24	Put	Bond Future	6,992.2700	6.9923	7,257.5300	7.2575	3.794	0	0	0
2016/01/15	R023	05/05/2016	8.26	Put	Bond Future	6,898.2300	6.8982	7,162.5900	7.1626	3.832	0	0	0
2016/01/15	R023	05/05/2016	8.24	Call	Bond Future	145.0600	0.1451	122.5400	0.1225	(15.525)	0	0	0
2016/01/15	R023	05/05/2016	8.25	Put	Bond Future	6,945.2000	6.9452	7,210.0100	7.2100	3.813	0	0	0
2016/01/15	R023	05/05/2016	8.25	Call	Bond Future	148.4900	0.1485	125.5200	0.1255	(15.469)	0	0	0
2016/01/15	R023	05/05/2016	8.26	Call	Bond Future	151.9900	0.1520	128.5700	0.1286	(15.409)	0	0	0
2016/01/15	R023	04/08/2016	8.24	Call	Bond Future	347.8400	0.3478	309.8900	0.3099	(10.910)	0	0	0
2016/01/15	R023	04/08/2016	8.25	Put	Bond Future	7,382.0100	7.3820	7,638.0400	7.6380	3.468	0	0	0
2016/01/15	R023	04/08/2016			Bond Future	9.7492	93.9050	9.8152	93.6106	0.677	0.0000	0.0000	0
2016/01/15	R023	04/08/2016	8.25	Call	Bond Future	353.4000	0.3534	314.9600	0.3150	(10.877)	0	0	0
2016/01/15	R023	04/08/2016	8.26	Call	Bond Future	359.0400	0.3590	320.1000	0.3201	(10.846)	0	0	0
2016/01/15	R023	04/08/2016	8.24	Put	Bond Future	7,425.5700	7.4256	7,682.0900	7.6821	3.455	0	0	0
2016/01/15	R023	04/08/2016	8.26	Put	Bond Future	7,338.5600	7.3386	7,594.0900	7.5941	3.482	0	0	0
2016/01/15	R186	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R186	04/02/2016	8.40	Put	Bond Future	9,212.2000	9.2122	9,620.6100	9.6206	4.433	0	0	0
2016/01/15	R186	04/02/2016	8.83	Put	Bond Future	5,976.5100	5.9765	6,374.8100	6.3748	6.664	0	0	33
2016/01/15	R186	04/02/2016	9.20	Call	Bond Future	200.8000	0.2008	137.6400	0.1376	(31.454)	0	0	0
2016/01/15	R186	04/02/2016			Bond Future	9.6614	106.9751	9.7209	106.5662	0.616	0.0000	0.0000	69,743
2016/01/15	R186	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R186	04/02/2016	8.02	Put	Bond Future	12,200.5200	12.2005	12,609.4400	12.6094	3.352	0	0	0
2016/01/15	R186	04/02/2016	7.90	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	680
2016/01/15	R186	04/02/2016	8.45	Call	Bond Future	1.4100	0.0014	0.6300	0.0006	(55.319)	0	0	350
2016/01/15	R186	04/02/2016	8.75	Call	Bond Future	14.3600	0.0144	7.7800	0.0078	(45.822)	0	0	0
2016/01/15	R186	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R186	04/02/2016	7.50	Put	Bond Future	16,464.2800	16.4643	16,873.2100	16.8732	2.484	0	0	0
2016/01/15	R186	04/02/2016	8.83	Call	Bond Future	24.6000	0.0246	13.9700	0.0140	(43.211)	0	0	0
2016/01/15	R186	04/02/2016	8.65	Put	Bond Future	7,307.7300	7.3077	7,713.2300	7.7132	5.549	0	0	340

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2016/01/15	R186	04/02/2016	8.70	Put	Bond Future	6,933.9300		6.9339	7,338.0700	7.3381	5.828	0	0	5,000
2016/01/15	R186	04/02/2016	8.80	Put	Bond Future	6,195.3600		6.1954	6,595.3700	6.5954	6.457	0	0	5,000
2016/01/15	R186	04/02/2016	7.49	Put	Bond Future	16,548.3000		16.5483	16,957.2300	16.9572	2.471	0	0	0
2016/01/15	R186	04/02/2016	8.85	Put	Bond Future	5,831.4000		5.8314	6,228.4100	6.2284	6.808	0	0	0
2016/01/15	R186	04/02/2016	7.51	Put	Bond Future	16,380.3400		16.3803	16,789.2700	16.7893	2.496	0	0	0
2016/01/15	R186	04/02/2016	8.02	Call	Bond Future	0.0200		0.0000	0.0100	0.0000	(50.000)	0	0	700
2016/01/15	R186	04/02/2016	8.40	Call	Bond Future	0.9100		0.0009	0.3900	0.0004	(57.143)	0	0	680
2016/01/15	R186	04/02/2016	7.90	Put	Bond Future	13,166.3800		13.1664	13,575.3000	13.5753	3.106	0	0	0
2016/01/15	R186	04/02/2016	8.45	Put	Bond Future	8,827.0900		8.8271	9,235.2400	9.2352	4.624	0	0	0
2016/01/15	R186	04/02/2016	9.20	Put	Bond Future	3,448.5900		3.4486	3,794.3600	3.7944	10.026	0	0	700
2016/01/15	R186	04/02/2016	8.75	Put	Bond Future	6,563.0200		6.5630	6,965.3700	6.9654	6.131	0	0	11,695
2016/01/15	R186	04/02/2016	8.65	Call	Bond Future	6.9900		0.0070	3.5600	0.0036	(49.070)	0	0	0
2016/01/15	R186	04/02/2016	8.85	Call	Bond Future	28.0000		0.0280	16.0800	0.0161	(42.571)	0	0	0
2016/01/15	R186	04/02/2016	8.70	Call	Bond Future	10.0900		0.0101	5.3000	0.0053	(47.473)	0	0	0
2016/01/15	R186	04/02/2016	8.80	Call	Bond Future	20.1800		0.0202	11.2600	0.0113	(44.202)	0	0	0
2016/01/15	R186	05/05/2016			Bond Future	9.7525		108.8978	9.8147	108.4802	0.637	0.0000	0.0000	10
2016/01/15	R186	05/05/2016	8.34	Call	Bond Future	221.4300		0.2214	187.6300	0.1876	(15.264)	0	0	0
2016/01/15	R186	05/05/2016	8.75	Put	Bond Future	7,605.3800		7.6054	7,953.3200	7.9533	4.575	0	0	1,900
2016/01/15	R186	05/05/2016	8.35	Call	Bond Future	226.6600		0.2267	192.2000	0.1922	(15.203)	0	0	0
2016/01/15	R186	05/05/2016	8.85	Put	Bond Future	6,991.3200		6.9913	7,327.4300	7.3274	4.808	0	0	5,350
2016/01/15	R186	05/05/2016	8.33	Call	Bond Future	216.3000		0.2163	183.1600	0.1832	(15.321)	0	0	0
2016/01/15	R186	05/05/2016	8.75	Call	Bond Future	536.2000		0.5362	466.5600	0.4666	(12.988)	0	0	0
2016/01/15	R186	05/05/2016	8.35	Put	Bond Future	10,297.9800		10.2980	10,681.1000	10.6811	3.720	0	0	0
2016/01/15	R186	05/05/2016	7.56	Put	Bond Future	16,354.9800		16.3550	16,767.2300	16.7672	2.521	0	0	0
2016/01/15	R186	05/05/2016	8.34	Put	Bond Future	10,369.2000		10.3692	10,752.9800	10.7530	3.701	0	0	0
2016/01/15	R186	05/05/2016	8.85	Call	Bond Future	655.9900		0.6560	574.5200	0.5745	(12.419)	0	0	0
2016/01/15	R186	05/05/2016	7.56	Call	Bond Future	26.5900		0.0266	21.2600	0.0213	(20.045)	0	0	0
2016/01/15	R186	05/05/2016	8.33	Put	Bond Future	10,440.5800		10.4406	10,825.0200	10.8250	3.682	0	0	0
2016/01/15	R186	04/08/2016	8.51	Put	Bond Future	9,944.9400		9.9449	10,300.9800	10.3010	3.580	0	0	0
2016/01/15	R186	04/08/2016			Bond Future	9.8316		105.6935	9.8965	105.2666	0.660	0.0000	0.0000	0
2016/01/15	R186	04/08/2016	8.50	Put	Bond Future	10,008.6300		10.0086	10,365.5100	10.3655	3.566	0	0	0
2016/01/15	R186	04/08/2016	8.51	Call	Bond Future	700.4400		0.7004	629.5300	0.6295	(10.124)	0	0	0
2016/01/15	R186	04/08/2016	8.49	Call	Bond Future	679.7100		0.6797	610.4700	0.6105	(10.187)	0	0	0
2016/01/15	R186	04/08/2016	8.50	Call	Bond Future	690.0100		0.6900	619.9400	0.6199	(10.155)	0	0	0
2016/01/15	R186	04/08/2016	8.49	Put	Bond Future	10,072.5100		10.0725	10,430.2200	10.4302	3.551	0	0	0
2016/01/15	R197	04/02/2016	297.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R197	04/02/2016			Bond Future	289.4598		289.4598	289.0622	289.0622	(0.137)	0.0000	0.0000	714
2016/01/15	R197	04/02/2016	296.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R197	04/02/2016	297.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R197	04/02/2016	296.99	Put	Bond Future	7,530.2300		7.5302	7,927.7900	7.9278	5.280	0	0	0
2016/01/15	R197	04/02/2016	297.01	Put	Bond Future	7,550.2300		7.5502	7,947.7900	7.9478	5.266	0	0	0
2016/01/15	R197	04/02/2016	297.00	Put	Bond Future	7,540.2300		7.5402	7,937.7900	7.9378	5.273	0	0	0
2016/01/15	R197	05/05/2016			Bond Future	294.6181		294.6181	294.2104	294.2104	(0.138)	0.0000	0.0000	66
2016/01/15	R197	05/05/2016	300.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R197	05/05/2016	299.99	Put	Bond Future	5,371.8800		5.3719	5,779.6300	5.7796	7.590	0	0	0
2016/01/15	R197	05/05/2016	300.01	Put	Bond Future	5,391.8800		5.3919	5,799.6300	5.7996	7.562	0	0	0
2016/01/15	R197	05/05/2016	300.00	Put	Bond Future	5,381.8800		5.3819	5,789.6300	5.7896	7.576	0	0	0

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2016/01/15	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R202	04/02/2016			Bond Future	236.9050	236.9050	237.7112	237.7112	0.340	0.0000	0.0000	42,944
2016/01/15	R202	04/02/2016	239.99	Put	Bond Future	3,084.9700	3.0850	2,278.7600	2.2788	(26.133)	0	0	0
2016/01/15	R202	04/02/2016	240.01	Put	Bond Future	3,104.9700	3.1050	2,298.7600	2.2988	(25.965)	0	0	0
2016/01/15	R202	04/02/2016	240.00	Put	Bond Future	3,094.9700	3.0950	2,288.7600	2.2888	(26.049)	0	0	0
2016/01/15	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R202	05/05/2016	246.99	Put	Bond Future	5,863.0000	5.8630	5,044.9700	5.0450	(13.952)	0	0	0
2016/01/15	R202	05/05/2016			Bond Future	241.1270	241.1270	241.9450	241.9450	0.339	0.0000	0.0000	0
2016/01/15	R202	05/05/2016	247.01	Put	Bond Future	5,883.0000	5.8830	5,064.9700	5.0650	(13.905)	0	0	0
2016/01/15	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R202	05/05/2016	247.00	Put	Bond Future	5,873.0000	5.8730	5,054.9700	5.0550	(13.929)	0	0	0
2016/01/15	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R203	04/02/2016	7.25	Put	Bond Future	1,824.2600	1.8243	1,934.2500	1.9343	6.029	0	0	0
2016/01/15	R203	04/02/2016	7.26	Put	Bond Future	1,809.2800	1.8093	1,919.2700	1.9193	6.079	0	0	0
2016/01/15	R203	04/02/2016			Bond Future	8.4824	102.9781	8.5577	102.8681	0.887	0.0000	0.0000	17,894
2016/01/15	R203	04/02/2016	7.26	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/01/15	R203	04/02/2016	7.24	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/01/15	R203	04/02/2016	7.25	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/01/15	R203	04/02/2016	7.24	Put	Bond Future	1,839.2500	1.8393	1,949.2400	1.9492	5.980	0	0	0
2016/01/15	R203	05/05/2016	7.25	Put	Bond Future	1,860.8100	1.8608	1,969.6500	1.9697	5.849	0	0	0
2016/01/15	R203	05/05/2016			Bond Future	8.7141	100.6584	8.8053	100.5452	1.046	0.0000	0.0000	0
2016/01/15	R203	05/05/2016	7.26	Call	Bond Future	17.4300	0.0174	12.9200	0.0129	(25.875)	0	0	0
2016/01/15	R203	05/05/2016	7.24	Call	Bond Future	16.4200	0.0164	12.1400	0.0121	(26.066)	0	0	0
2016/01/15	R203	05/05/2016	7.25	Call	Bond Future	16.9200	0.0169	12.5200	0.0125	(26.005)	0	0	0
2016/01/15	R203	05/05/2016	7.26	Put	Bond Future	1,848.5700	1.8486	1,957.3000	1.9573	5.882	0	0	0
2016/01/15	R203	05/05/2016	7.24	Put	Bond Future	1,873.0700	1.8731	1,982.0300	1.9820	5.817	0	0	0
2016/01/15	R203	04/08/2016	7.26	Call	Bond Future	36.1500	0.0362	28.3500	0.0284	(21.577)	0	0	0
2016/01/15	R203	04/08/2016			Bond Future	8.9372	102.6000	9.0516	102.4833	1.280	0.0000	0.0000	0
2016/01/15	R203	04/08/2016	7.24	Call	Bond Future	34.7300	0.0347	27.1900	0.0272	(21.710)	0	0	0
2016/01/15	R203	04/08/2016	7.25	Call	Bond Future	35.4300	0.0354	27.7600	0.0278	(21.648)	0	0	0
2016/01/15	R203	04/08/2016	7.24	Put	Bond Future	1,788.8800	1.7889	1,898.0000	1.8980	6.100	0	0	0
2016/01/15	R203	04/08/2016	7.26	Put	Bond Future	1,769.3600	1.7694	1,878.2200	1.8782	6.153	0	0	0
2016/01/15	R203	04/08/2016	7.25	Put	Bond Future	1,779.1100	1.7791	1,888.1000	1.8881	6.126	0	0	0
2016/01/15	R204	04/02/2016	7.50	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/01/15	R204	04/02/2016			Bond Future	8.9139	98.8100	8.9835	98.6399	0.781	0.0000	0.0000	38,159
2016/01/15	R204	04/02/2016	7.51	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/01/15	R204	04/02/2016	7.49	Put	Bond Future	3,561.0800	3.5611	3,731.1800	3.7312	4.777	0	0	0
2016/01/15	R204	04/02/2016	7.51	Put	Bond Future	3,509.9600	3.5100	3,680.0600	3.6801	4.846	0	0	0
2016/01/15	R204	04/02/2016	7.49	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/01/15	R204	04/02/2016	7.50	Put	Bond Future	3,535.5200	3.5355	3,705.6200	3.7056	4.811	0	0	0
2016/01/15	R204	05/05/2016	7.75	Call	Bond Future	59.0300	0.0590	47.1900	0.0472	(20.058)	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
2016/01/15	R204	05/05/2016			Bond Future	9.0870	100.5860	9.1647	100.4116	0.855	0.0000	0.0000	0
2016/01/15	R204	05/05/2016	7.76	Call	Bond Future	60.5600	0.0606	48.4600	0.0485	(19.980)	0	0	0
2016/01/15	R204	05/05/2016	7.74	Put	Bond Future	3,145.0000	3.1450	3,307.8200	3.3078	5.177	0	0	0
2016/01/15	R204	05/05/2016	7.76	Put	Bond Future	3,101.3000	3.1013	3,263.6000	3.2636	5.233	0	0	0
2016/01/15	R204	05/05/2016	7.74	Call	Bond Future	57.5300	0.0575	45.9500	0.0459	(20.129)	0	0	0
2016/01/15	R204	05/05/2016	7.75	Put	Bond Future	3,123.1300	3.1231	3,285.6900	3.2857	5.205	0	0	0
2016/01/15	R204	04/08/2016			Bond Future	9.2454	98.4843	9.3329	98.3053	0.946	0.0000	0.0000	0
2016/01/15	R204	04/08/2016	7.74	Put	Bond Future	3,264.3600	3.2644	3,424.9600	3.4250	4.920	0	0	0
2016/01/15	R204	04/08/2016	7.76	Put	Bond Future	3,226.0300	3.2260	3,386.0800	3.3861	4.961	0	0	0
2016/01/15	R204	04/08/2016	7.75	Put	Bond Future	3,245.1800	3.2452	3,405.5100	3.4055	4.941	0	0	0
2016/01/15	R204	04/08/2016	7.74	Call	Bond Future	118.8800	0.1189	100.5100	0.1005	(15.453)	0	0	0
2016/01/15	R204	04/08/2016	7.75	Call	Bond Future	121.0100	0.1210	102.3700	0.1024	(15.404)	0	0	0
2016/01/15	R204	04/08/2016	7.76	Call	Bond Future	123.1700	0.1232	104.2500	0.1043	(15.361)	0	0	0
2016/01/15	R207	04/02/2016	7.27	Put	Bond Future	6,199.7400	6.1997	6,384.1900	6.3842	2.975	0	0	0
2016/01/15	R207	04/02/2016	7.49	Put	Bond Future	5,462.4400	5.4624	5,646.8900	5.6469	3.377	0	0	0
2016/01/15	R207	04/02/2016			Bond Future	9.1846	94.2232	9.2439	94.0388	0.646	0.0000	0.0000	46,608
2016/01/15	R207	04/02/2016	7.51	Put	Bond Future	5,395.7400	5.3957	5,580.1900	5.5802	3.418	0	0	0
2016/01/15	R207	04/02/2016	7.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	43
2016/01/15	R207	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	19
2016/01/15	R207	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R207	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R207	04/02/2016	7.50	Put	Bond Future	5,429.0800	5.4291	5,613.5300	5.6135	3.397	0	0	0
2016/01/15	R207	05/05/2016	7.86	Put	Bond Future	4,524.2000	4.5242	4,702.0200	4.7020	3.930	0	0	0
2016/01/15	R207	05/05/2016			Bond Future	9.3359	95.9167	9.4003	95.7278	0.690	0.0000	0.0000	0
2016/01/15	R207	05/05/2016	7.85	Put	Bond Future	4,553.6600	4.5537	4,731.7300	4.7317	3.910	0	0	0
2016/01/15	R207	05/05/2016	7.56	Put	Bond Future	5,426.4700	5.4265	5,609.9100	5.6099	3.380	0	0	0
2016/01/15	R207	05/05/2016	7.84	Put	Bond Future	4,583.1800	4.5832	4,761.4800	4.7615	3.890	0	0	0
2016/01/15	R207	05/05/2016	7.56	Call	Bond Future	28.5400	0.0285	23.0500	0.0231	(19.236)	0	0	43
2016/01/15	R207	05/05/2016	7.85	Call	Bond Future	62.6700	0.0627	51.8100	0.0518	(17.329)	0	0	0
2016/01/15	R207	05/05/2016	7.86	Call	Bond Future	64.3000	0.0643	53.1900	0.0532	(17.278)	0	0	0
2016/01/15	R207	05/05/2016	7.84	Call	Bond Future	61.0800	0.0611	50.4500	0.0504	(17.403)	0	0	0
2016/01/15	R207	04/08/2016			Bond Future	9.4724	94.1217	9.5428	93.9279	0.743	0.0000	0.0000	0
2016/01/15	R207	04/08/2016	7.99	Put	Bond Future	4,386.8100	4.3868	4,557.8000	4.5578	3.898	0	0	0
2016/01/15	R207	04/08/2016	8.01	Put	Bond Future	4,335.0300	4.3350	4,505.3800	4.5054	3.930	0	0	0
2016/01/15	R207	04/08/2016	8.00	Put	Bond Future	4,360.9000	4.3609	4,531.5700	4.5316	3.914	0	0	0
2016/01/15	R207	04/08/2016	8.01	Call	Bond Future	193.3200	0.1933	169.9100	0.1699	(12.109)	0	0	0
2016/01/15	R207	04/08/2016	7.99	Call	Bond Future	186.9200	0.1869	164.1500	0.1641	(12.182)	0	0	0
2016/01/15	R207	04/08/2016	8.00	Call	Bond Future	190.1000	0.1901	167.0100	0.1670	(12.146)	0	0	0
2016/01/15	R208	04/02/2016			Bond Future	9.3547	91.9799	9.4191	91.7388	0.689	0.0000	0.0000	43,779
2016/01/15	R208	04/02/2016	7.74	Put	Bond Future	6,308.5100	6.3085	6,549.5900	6.5496	3.822	0	0	0
2016/01/15	R208	04/02/2016	7.76	Put	Bond Future	6,227.1400	6.2271	6,468.2200	6.4682	3.871	0	0	0
2016/01/15	R208	04/02/2016	7.75	Put	Bond Future	6,267.8100	6.2678	6,508.8900	6.5089	3.846	0	0	0
2016/01/15	R208	04/02/2016	7.76	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/01/15	R208	04/02/2016	7.74	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/01/15	R208	04/02/2016	7.75	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/01/15	R208	05/05/2016	7.99	Call	Bond Future	84.0900	0.0841	69.1000	0.0691	(17.826)	0	0	0

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2016/01/15	R208	05/05/2016	8.00	Put	Bond Future	5,602.7200		5.6027	5,833.9800	5.8340	4.128	0	0	0
2016/01/15	R208	05/05/2016			Bond Future	9.4808		90.2315	9.5495	89.9849	0.725	0.0000	0.0000	0
2016/01/15	R208	05/05/2016	8.00	Call	Bond Future	86.2100		0.0862	70.8900	0.0709	(17.771)	0	0	0
2016/01/15	R208	05/05/2016	8.01	Call	Bond Future	88.3700		0.0884	72.7300	0.0727	(17.698)	0	0	0
2016/01/15	R208	05/05/2016	7.99	Put	Bond Future	5,639.2300		5.6392	5,870.8200	5.8708	4.107	0	0	0
2016/01/15	R208	05/05/2016	8.01	Put	Bond Future	5,566.2600		5.5663	5,797.2000	5.7972	4.149	0	0	0
2016/01/15	R208	04/08/2016	8.01	Put	Bond Future	5,858.6700		5.8587	6,084.0000	6.0840	3.846	0	0	0
2016/01/15	R208	04/08/2016			Bond Future	9.5925		91.9720	9.6661	91.7196	0.767	0.0000	0.0000	0
2016/01/15	R208	04/08/2016	8.00	Put	Bond Future	5,892.1300		5.8921	6,117.8300	6.1178	3.831	0	0	0
2016/01/15	R208	04/08/2016	7.99	Call	Bond Future	205.9600		0.2060	179.6100	0.1796	(12.794)	0	0	0
2016/01/15	R208	04/08/2016	8.00	Call	Bond Future	209.4900		0.2095	182.7600	0.1828	(12.760)	0	0	0
2016/01/15	R208	04/08/2016	8.01	Call	Bond Future	213.0600		0.2131	185.9600	0.1860	(12.719)	0	0	0
2016/01/15	R208	04/08/2016	7.99	Put	Bond Future	5,925.6400		5.9256	6,151.7200	6.1517	3.815	0	0	0
2016/01/15	R209	04/02/2016	8.74	Call	Bond Future	0.3600		0.0004	0.1800	0.0002	(50.000)	0	0	0
2016/01/15	R209	04/02/2016	8.75	Put	Bond Future	9,641.2400		9.6412	9,886.8100	9.8868	2.547	0	0	0
2016/01/15	R209	04/02/2016			Bond Future	10.1382		69.1203	10.1776	68.8746	0.389	0.0000	0.0000	40,116
2016/01/15	R209	04/02/2016	8.75	Call	Bond Future	0.3900		0.0004	0.2000	0.0002	(48.718)	0	0	0
2016/01/15	R209	04/02/2016	8.76	Call	Bond Future	0.4300		0.0004	0.2200	0.0002	(48.837)	0	0	0
2016/01/15	R209	04/02/2016	9.52	Put	Bond Future	4,147.9800		4.1480	4,366.9900	4.3670	5.280	0	0	2,200
2016/01/15	R209	04/02/2016	8.74	Put	Bond Future	9,718.1900		9.7182	9,963.7700	9.9638	2.527	0	0	0
2016/01/15	R209	04/02/2016	8.76	Put	Bond Future	9,564.4100		9.5644	9,809.9600	9.8100	2.567	0	0	0
2016/01/15	R209	04/02/2016	9.52	Call	Bond Future	99.7000		0.0997	72.9500	0.0729	(26.830)	0	0	0
2016/01/15	R209	05/05/2016			Bond Future	10.2137		67.2130	10.2544	66.9620	0.399	0.0000	0.0000	165
2016/01/15	R209	05/05/2016	9.00	Call	Bond Future	370.9400		0.3709	335.7400	0.3357	(9.489)	0	0	6,700
2016/01/15	R209	05/05/2016	8.25	Put	Bond Future	14,131.9700		14.1320	14,375.3000	14.3753	1.722	0	0	0
2016/01/15	R209	05/05/2016	8.99	Put	Bond Future	8,644.1800		8.6442	8,860.5600	8.8606	2.503	0	0	0
2016/01/15	R209	05/05/2016	9.01	Put	Bond Future	8,511.8100		8.5118	8,727.0200	8.7270	2.528	0	0	0
2016/01/15	R209	05/05/2016	9.00	Put	Bond Future	8,577.8800		8.5779	8,793.6800	8.7937	2.516	0	0	0
2016/01/15	R209	05/05/2016	9.01	Call	Bond Future	378.6900		0.3787	342.9000	0.3429	(9.451)	0	0	0
2016/01/15	R209	05/05/2016	8.25	Call	Bond Future	59.8500		0.0599	52.1800	0.0522	(12.815)	0	0	6,700
2016/01/15	R209	05/05/2016	8.99	Call	Bond Future	363.3100		0.3633	328.6900	0.3287	(9.529)	0	0	0
2016/01/15	R209	04/08/2016	9.26	Call	Bond Future	1,110.7600		1.1108	1,044.2100	1.0442	(5.991)	0	0	0
2016/01/15	R209	04/08/2016			Bond Future	10.2800		68.5097	10.3221	68.2530	0.410	0.0000	0.0000	0
2016/01/15	R209	04/08/2016	10.60	Call	Bond Future	4,456.8500		4.4569	4,292.7800	4.2928	(3.681)	0	0	6,000
2016/01/15	R209	04/08/2016	9.60	Put	Bond Future	6,077.3600		6.0774	6,243.4700	6.2435	2.733	0	0	0
2016/01/15	R209	04/08/2016	9.24	Call	Bond Future	1,081.3700		1.0814	1,016.1300	1.0161	(6.033)	0	0	0
2016/01/15	R209	04/08/2016	9.25	Call	Bond Future	1,095.6000		1.0956	1,029.7200	1.0297	(6.013)	0	0	0
2016/01/15	R209	04/08/2016	10.60	Put	Bond Future	2,545.1400		2.5451	2,637.7500	2.6377	3.639	0	0	0
2016/01/15	R209	04/08/2016	9.24	Put	Bond Future	7,942.0400		7.9420	8,133.4800	8.1335	2.410	0	0	0
2016/01/15	R209	04/08/2016	9.26	Put	Bond Future	7,829.4300		7.8294	8,019.5600	8.0196	2.428	0	0	0
2016/01/15	R209	04/08/2016	9.60	Call	Bond Future	1,709.9700		1.7100	1,619.4000	1.6194	(5.297)	0	0	6,000
2016/01/15	R209	04/08/2016	9.25	Put	Bond Future	7,885.2200		7.8852	8,076.0200	8.0760	2.420	0	0	0
2016/01/15	R210	04/02/2016	184.99	Put	Bond Future	4,491.7900		4.4918	4,502.0900	4.5021	0.229	0	0	0
2016/01/15	R210	04/02/2016			Bond Future	180.4982		180.4982	180.4879	180.4879	(0.006)	0.0000	0.0000	3,861
2016/01/15	R210	04/02/2016	185.01	Put	Bond Future	4,511.7900		4.5118	4,522.0900	4.5221	0.228	0	0	0
2016/01/15	R210	04/02/2016	184.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2016/01/15	R210	04/02/2016	185.00	Put	Bond Future	4,501.7900	4.5018	4,512.0900	4.5121	0.229	0	0	0
2016/01/15	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R210	05/05/2016			Bond Future	181.5475	181.5475	181.5350	181.5350	(0.007)	0.0000	0.0000	6
2016/01/15	R210	05/05/2016	184.99	Put	Bond Future	3,442.5100	3.4425	3,454.9900	3.4550	0.363	0	0	0
2016/01/15	R210	05/05/2016	185.00	Put	Bond Future	3,452.5100	3.4525	3,464.9900	3.4650	0.361	0	0	0
2016/01/15	R210	05/05/2016	185.01	Put	Bond Future	3,462.5100	3.4625	3,474.9900	3.4750	0.360	0	0	0
2016/01/15	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R211	04/02/2016			Bond Future	134.7092	134.7092	134.7014	134.7014	(0.006)	0.0000	0.0000	720
2016/01/15	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R211	04/02/2016	138.99	Put	Bond Future	4,280.7600	4.2808	4,288.6300	4.2886	0.184	0	0	0
2016/01/15	R211	04/02/2016	139.01	Put	Bond Future	4,300.7600	4.3008	4,308.6300	4.3086	0.183	0	0	0
2016/01/15	R211	04/02/2016	139.00	Put	Bond Future	4,290.7600	4.2908	4,298.6300	4.2986	0.183	0	0	0
2016/01/15	R211	05/05/2016	139.01	Put	Bond Future	1,900.1400	1.9001	1,909.6500	1.9097	0.500	0	0	0
2016/01/15	R211	05/05/2016			Bond Future	137.1099	137.1099	137.1003	137.1003	(0.007)	0.0000	0.0000	2
2016/01/15	R211	05/05/2016	139.00	Put	Bond Future	1,890.1400	1.8901	1,899.6500	1.8997	0.503	0	0	0
2016/01/15	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R211	05/05/2016	138.99	Put	Bond Future	1,880.1400	1.8801	1,889.6500	1.8897	0.506	0	0	0
2016/01/15	R212	04/02/2016			Bond Future	139.9676	139.9676	139.9596	139.9596	(0.006)	0.0000	0.0000	1,569
2016/01/15	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R212	04/02/2016	145.99	Put	Bond Future	6,022.3500	6.0224	6,030.3700	6.0304	0.133	0	0	0
2016/01/15	R212	04/02/2016	146.01	Put	Bond Future	6,042.3500	6.0424	6,050.3700	6.0504	0.133	0	0	0
2016/01/15	R212	04/02/2016	146.00	Put	Bond Future	6,032.3500	6.0324	6,040.3700	6.0404	0.133	0	0	0
2016/01/15	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R212	05/05/2016			Bond Future	142.4620	142.4620	142.4523	142.4523	(0.007)	0.0000	0.0000	19
2016/01/15	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R212	05/05/2016	144.99	Put	Bond Future	2,528.0200	2.5280	2,537.6900	2.5377	0.383	0	0	0
2016/01/15	R212	05/05/2016	145.01	Put	Bond Future	2,548.0200	2.5480	2,557.6900	2.5577	0.380	0	0	0
2016/01/15	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R212	05/05/2016	145.00	Put	Bond Future	2,538.0200	2.5380	2,547.6900	2.5477	0.381	0	0	0
2016/01/15	R213	04/02/2016			Bond Future	10.0559	79.6752	10.1103	79.3315	0.541	0.0000	0.0000	47,764
2016/01/15	R213	04/02/2016	8.75	Call	Bond Future	0.8400	0.0008	0.3900	0.0004	(53.571)	0	0	0
2016/01/15	R213	04/02/2016	8.74	Put	Bond Future	9,035.7700	9.0358	9,379.0300	9.3790	3.799	0	0	0
2016/01/15	R213	04/02/2016	8.76	Put	Bond Future	8,887.5300	8.8875	9,230.7100	9.2307	3.861	0	0	0
2016/01/15	R213	04/02/2016	8.75	Put	Bond Future	8,961.6000	8.9616	9,304.8300	9.3048	3.830	0	0	0
2016/01/15	R213	04/02/2016	8.76	Call	Bond Future	0.9200	0.0009	0.4200	0.0004	(54.348)	0	0	0
2016/01/15	R213	04/02/2016	8.74	Call	Bond Future	0.7700	0.0008	0.3500	0.0004	(54.545)	0	0	0

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2016/01/15	R213	05/05/2016	8.74	Put	Bond Future	9,738.2600		9.7383	10,055.7400	10.0557	3.260	0	0	0
2016/01/15	R213	05/05/2016	8.76	Put	Bond Future	9,602.1200		9.6021	9,918.3600	9.9184	3.293	0	0	0
2016/01/15	R213	05/05/2016			Bond Future	10.1364		77.5575	10.1927	77.2067	0.556	0.0000	0.0000	0
2016/01/15	R213	05/05/2016	8.75	Put	Bond Future	9,670.0900		9.6701	9,986.9600	9.9870	3.277	0	0	0
2016/01/15	R213	05/05/2016	8.74	Call	Bond Future	249.3900		0.2494	216.0500	0.2161	(13.369)	0	0	0
2016/01/15	R213	05/05/2016	8.75	Call	Bond Future	254.9700		0.2550	221.0200	0.2210	(13.315)	0	0	0
2016/01/15	R213	05/05/2016	8.76	Call	Bond Future	260.6600		0.2607	226.0800	0.2261	(13.266)	0	0	0
2016/01/15	R213	04/08/2016			Bond Future	10.2066		79.0533	10.2649	78.6948	0.572	0.0000	0.0000	0
2016/01/15	R213	04/08/2016	8.99	Put	Bond Future	8,906.8100		8.9068	9,192.8700	9.1929	3.212	0	0	0
2016/01/15	R213	04/08/2016	9.01	Put	Bond Future	8,788.5100		8.7885	9,073.0000	9.0730	3.237	0	0	0
2016/01/15	R213	04/08/2016	9.00	Put	Bond Future	8,847.5600		8.8476	9,132.8400	9.1328	3.224	0	0	0
2016/01/15	R213	04/08/2016	9.01	Call	Bond Future	870.7100		0.8707	796.6700	0.7967	(8.503)	0	0	0
2016/01/15	R213	04/08/2016	8.99	Call	Bond Future	846.9500		0.8469	774.4800	0.7745	(8.557)	0	0	0
2016/01/15	R213	04/08/2016	9.00	Call	Bond Future	858.7700		0.8588	785.5200	0.7855	(8.530)	0	0	0
2016/01/15	R214	04/02/2016			Bond Future	10.2441		69.3438	10.2785	69.1247	0.335	0.0000	0.0000	29,967
2016/01/15	R214	04/02/2016	7.99	Put	Bond Future	17,530.2900		17.5303	17,749.4100	17.7494	1.250	0	0	0
2016/01/15	R214	04/02/2016	9.45	Call	Bond Future	38.0400		0.0380	26.8100	0.0268	(29.522)	0	0	0
2016/01/15	R214	04/02/2016	8.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R214	04/02/2016	8.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R214	04/02/2016	7.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/15	R214	04/02/2016	9.35	Call	Bond Future	20.3000		0.0203	13.7300	0.0137	(32.365)	0	0	0
2016/01/15	R214	04/02/2016	9.45	Put	Bond Future	5,467.6900		5.4677	5,675.5800	5.6756	3.802	0	0	25
2016/01/15	R214	04/02/2016	8.01	Put	Bond Future	17,342.9600		17.3430	17,562.0800	17.5621	1.263	0	0	0
2016/01/15	R214	04/02/2016	9.35	Put	Bond Future	6,185.9200		6.1859	6,398.4700	6.3985	3.436	0	0	25
2016/01/15	R214	04/02/2016	8.00	Put	Bond Future	17,436.5400		17.4365	17,655.6600	17.6557	1.257	0	0	0
2016/01/15	R214	05/05/2016	9.01	Call	Bond Future	315.7500		0.3157	288.0300	0.2880	(8.779)	0	0	0
2016/01/15	R214	05/05/2016	9.30	Put	Bond Future	7,576.3400		7.5763	7,756.0300	7.7560	2.372	0	0	0
2016/01/15	R214	05/05/2016			Bond Future	10.3178		67.2940	10.3533	67.0702	0.344	0.0000	0.0000	4,680
2016/01/15	R214	05/05/2016	8.99	Call	Bond Future	302.2500		0.3023	275.4800	0.2755	(8.857)	0	0	0
2016/01/15	R214	05/05/2016	9.00	Call	Bond Future	308.9400		0.3089	281.7000	0.2817	(8.817)	0	0	0
2016/01/15	R214	05/05/2016	8.99	Put	Bond Future	9,685.4500		9.6854	9,882.5300	9.8825	2.035	0	0	0
2016/01/15	R214	05/05/2016	9.01	Put	Bond Future	9,541.6500		9.5416	9,737.7800	9.7378	2.056	0	0	0
2016/01/15	R214	05/05/2016	9.30	Call	Bond Future	572.6800		0.5727	528.5200	0.5285	(7.711)	0	0	0
2016/01/15	R214	05/05/2016	9.00	Put	Bond Future	9,613.4200		9.6134	9,810.0300	9.8100	2.045	0	0	0
2016/01/15	R214	04/08/2016	11.30	Call	Bond Future	6,818.0500		6.8180	6,640.0900	6.6401	(2.610)	0	0	6,300
2016/01/15	R214	04/08/2016	9.24	Call	Bond Future	978.2500		0.9783	924.5600	0.9246	(5.488)	0	0	0
2016/01/15	R214	04/08/2016	9.25	Put	Bond Future	8,770.8600		8.7709	8,945.6400	8.9456	1.993	0	0	0
2016/01/15	R214	04/08/2016			Bond Future	10.3825		68.5919	10.4192	68.3629	0.354	0.0000	0.0000	0
2016/01/15	R214	04/08/2016	9.30	Call	Bond Future	1,064.6400		1.0646	1,007.4700	1.0075	(5.370)	0	0	1,300
2016/01/15	R214	04/08/2016	8.55	Put	Bond Future	13,706.6600		13.7067	13,912.7800	13.9128	1.504	0	0	0
2016/01/15	R214	04/08/2016	11.30	Put	Bond Future	1,476.8500		1.4769	1,527.9200	1.5279	3.458	0	0	0
2016/01/15	R214	04/08/2016	9.25	Call	Bond Future	991.7000		0.9917	937.4500	0.9375	(5.470)	0	0	0
2016/01/15	R214	04/08/2016	10.30	Put	Bond Future	3,821.9300		3.8219	3,928.3100	3.9283	2.783	0	0	0
2016/01/15	R214	04/08/2016	9.26	Call	Bond Future	1,006.0400		1.0060	951.2100	0.9512	(5.450)	0	0	0
2016/01/15	R214	04/08/2016	9.30	Put	Bond Future	8,468.8500		8.4688	8,640.7100	8.6407	2.029	0	0	0
2016/01/15	R214	04/08/2016	8.55	Call	Bond Future	332.7300		0.3327	309.8200	0.3098	(6.885)	0	0	1,300
2016/01/15	R214	04/08/2016	9.24	Put	Bond Future	8,832.7800		8.8328	9,008.1200	9.0081	1.985	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
2016/01/15	R214	04/08/2016	10.30	Call	Bond Future	3,302.3000	3.3023	3,179.6500	3.1796	(3.714)	0	0	6,300
2016/01/15	R214	04/08/2016	9.26	Put	Bond Future	8,709.9600	8.7100	8,884.1600	8.8842	2.000	0	0	0
2016/01/15	R248	04/02/2016	8.99	Put	Bond Future	11,896.5000	11.8965	12,132.8900	12.1329	1.987	0	0	0
2016/01/15	R248	04/02/2016	9.55	Put	Bond Future	6,514.8200	6.5148	6,734.7500	6.7348	3.376	0	0	75
2016/01/15	R248	04/02/2016			Bond Future	10.2948	89.5009	10.3240	89.2641	0.284	0.0000	0.0000	60,433
2016/01/15	R248	04/02/2016	9.00	Put	Bond Future	11,794.3900	11.7944	12,030.7400	12.0307	2.004	0	0	0
2016/01/15	R248	04/02/2016	9.01	Put	Bond Future	11,692.4800	11.6925	11,928.7900	11.9288	2.021	0	0	0
2016/01/15	R248	04/02/2016	8.99	Call	Bond Future	1.0800	0.0011	0.6200	0.0006	(42.593)	0	0	0
2016/01/15	R248	04/02/2016	9.00	Call	Bond Future	1.1800	0.0012	0.6800	0.0007	(42.373)	0	0	0
2016/01/15	R248	04/02/2016	9.45	Put	Bond Future	7,417.3100	7.4173	7,644.0100	7.6440	3.056	0	0	75
2016/01/15	R248	04/02/2016	9.01	Call	Bond Future	1.2900	0.0013	0.7500	0.0008	(41.860)	0	0	0
2016/01/15	R248	04/02/2016	9.45	Call	Bond Future	35.4600	0.0355	25.3100	0.0253	(28.624)	0	0	0
2016/01/15	R248	04/02/2016	9.55	Call	Bond Future	65.4500	0.0654	48.5300	0.0485	(25.852)	0	0	0
2016/01/15	R248	05/05/2016			Bond Future	10.3711	86.6725	10.4015	86.4304	0.293	0.0000	0.0000	0
2016/01/15	R248	05/05/2016	8.99	Put	Bond Future	12,839.6700	12.8397	13,054.6400	13.0546	1.674	0	0	0
2016/01/15	R248	05/05/2016	9.01	Put	Bond Future	12,651.3900	12.6514	12,865.3500	12.8654	1.691	0	0	0
2016/01/15	R248	05/05/2016	9.00	Put	Bond Future	12,745.3700	12.7454	12,959.8300	12.9598	1.683	0	0	0
2016/01/15	R248	05/05/2016	8.99	Call	Bond Future	339.0600	0.3391	311.9100	0.3119	(8.007)	0	0	0
2016/01/15	R248	05/05/2016	9.00	Call	Bond Future	346.8500	0.3469	319.1900	0.3192	(7.975)	0	0	0
2016/01/15	R248	05/05/2016	9.01	Call	Bond Future	354.7700	0.3548	326.6100	0.3266	(7.938)	0	0	0
2016/01/15	R248	04/08/2016			Bond Future	10.4384	88.3441	10.4699	88.0962	0.301	0.0000	0.0000	0
2016/01/15	R248	04/08/2016	9.25	Call	Bond Future	1,164.3100	1.1643	1,107.7900	1.1078	(4.854)	0	0	0
2016/01/15	R248	04/08/2016	9.24	Put	Bond Future	11,675.8500	11.6759	11,867.8100	11.8678	1.644	0	0	0
2016/01/15	R248	04/08/2016	9.26	Put	Bond Future	11,513.9400	11.5139	11,704.7100	11.7047	1.657	0	0	0
2016/01/15	R248	04/08/2016	9.25	Put	Bond Future	11,594.7200	11.5947	11,786.0900	11.7861	1.650	0	0	0
2016/01/15	R248	04/08/2016	9.26	Call	Bond Future	1,180.7600	1.1808	1,123.6400	1.1236	(4.838)	0	0	0
2016/01/15	R248	04/08/2016	9.24	Call	Bond Future	1,148.0300	1.1480	1,092.1000	1.0921	(4.872)	0	0	0

**Total**

**708100**