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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/01/2016 TO 20/01/2016

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
2016/01/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/20	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/20	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/20	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/20	2025	04/02/2016	126.01	Put	Bond Future	4,313.7100	4.3137	4,334.7300	4.3347	0.487	0	0	0
2016/01/20	2025	04/02/2016			Bond Future	121.6963	121.6963	121.6753	121.6753	(0.017)	0.0000	0.0000	2,111
2016/01/20	2025	04/02/2016	126.00	Put	Bond Future	4,303.7100	4.3037	4,324.7300	4.3247	0.488	0	0	0
2016/01/20	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2025	04/02/2016	125.99	Put	Bond Future	4,293.7100	4.2937	4,314.7300	4.3147	0.490	0	0	0
2016/01/20	2025	05/05/2016			Bond Future	123.8624	123.8624	123.8406	123.8406	(0.018)	0.0000	0.0000	2,308
2016/01/20	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2025	05/05/2016	125.99	Put	Bond Future	2,127.5700	2.1276	2,149.3900	2.1494	1.026	0	0	0
2016/01/20	2025	05/05/2016	126.01	Put	Bond Future	2,147.5700	2.1476	2,169.3900	2.1694	1.016	0	0	0
2016/01/20	2025	05/05/2016	126.00	Put	Bond Future	2,137.5700	2.1376	2,159.3900	2.1594	1.021	0	0	0
2016/01/20	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2025	04/08/2016			Bond Future	123.8600	123.8600	124.9629	124.9629	0.890	0.0000	0.0000	0
2016/01/20	2025	04/08/2016	123.86	Call	Bond Future	0.0000	0.0000	1,102.8700	1.1029	100.000	0	0	0
2016/01/20	2025	04/08/2016	123.87	Call	Bond Future	0.0000	0.0000	1,092.8700	1.0929	100.000	0	0	0
2016/01/20	2025	04/08/2016	123.85	Call	Bond Future	0.0000	0.0000	1,112.8700	1.1129	100.000	0	0	0
2016/01/20	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2030	04/02/2016			Bond Future	10.0879	84.7268	10.0046	85.2771	(0.826)	0.0000	0.0000	14,792
2016/01/20	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2030	04/02/2016	8.74	Put	Bond Future	9,561.8600	9.5619	9,011.5800	9.0116	(5.755)	0	0	0
2016/01/20	2030	04/02/2016	8.76	Put	Bond Future	9,409.0800	9.4091	8,858.8000	8.8588	(5.848)	0	0	0
2016/01/20	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2030	04/02/2016	8.75	Put	Bond Future	9,485.4200	9.4854	8,935.1400	8.9351	(5.801)	0	0	0
2016/01/20	2030	05/05/2016	8.99	Put	Bond Future	8,210.0400	8.2100	7,650.5500	7.6505	(6.815)	0	0	0
2016/01/20	2030	05/05/2016	9.01	Put	Bond Future	8,062.7500	8.0627	7,503.2600	7.5033	(6.939)	0	0	0
2016/01/20	2030	05/05/2016			Bond Future	10.1787	86.2475	10.0926	86.8070	(0.846)	0.0000	0.0000	0
2016/01/20	2030	05/05/2016	9.00	Put	Bond Future	8,136.3500	8.1363	7,576.8600	7.5769	(6.876)	0	0	0
2016/01/20	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2030	04/08/2016	10.17	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2030	04/08/2016			Bond Future	10.1700	10.1700	10.1728	84.4637	0.028	0.0000	0.0000	0
2016/01/20	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	18.1100	0.0181	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/20	2032	04/02/2016			Bond Future	10.2033	87.6525	10.1198	88.2337	(0.818)	0.0000	0.0000	8,437
2016/01/20	2032	04/02/2016	8.69	Put	Bond Future	11,524.8000	11.5248	10,943.6900	10.9437	(5.042)	0	0	0
2016/01/20	2032	04/02/2016	8.71	Put	Bond Future	11,357.8700	11.3579	10,776.7700	10.7768	(5.116)	0	0	0
2016/01/20	2032	04/02/2016	9.20	Call	Bond Future	3.2500	0.0033	8.0100	0.0080	146.462	0	0	0
2016/01/20	2032	04/02/2016	8.70	Put	Bond Future	11,441.2900	11.4413	10,860.1800	10.8602	(5.079)	0	0	0
2016/01/20	2032	04/02/2016	9.30	Call	Bond Future	7.6500	0.0077	17.1300	0.0171	123.922	0	0	0
2016/01/20	2032	04/02/2016	8.71	Call	Bond Future	0.0200	0.0000	0.0800	0.0001	300.000	0	0	0
2016/01/20	2032	04/02/2016	9.20	Put	Bond Future	7,399.4500	7.3995	6,823.0500	6.8230	(7.790)	0	0	22
2016/01/20	2032	04/02/2016	8.69	Call	Bond Future	0.0100	0.0000	0.0600	0.0001	500.000	0	0	0
2016/01/20	2032	04/02/2016	8.70	Call	Bond Future	0.0200	0.0000	0.0700	0.0001	250.000	0	0	0
2016/01/20	2032	04/02/2016	9.30	Put	Bond Future	6,624.7400	6.6247	6,053.0600	6.0531	(8.629)	0	0	22
2016/01/20	2032	05/05/2016			Bond Future	10.2923	85.0683	10.2061	85.6592	(0.838)	0.0000	0.0000	856
2016/01/20	2032	05/05/2016	8.99	Put	Bond Future	9,939.9200	9.9399	9,487.0800	9.4871	(4.556)	0	0	0
2016/01/20	2032	05/05/2016	9.01	Put	Bond Future	9,794.3700	9.7944	9,345.5800	9.3456	(4.582)	0	0	0
2016/01/20	2032	05/05/2016	9.00	Put	Bond Future	9,867.0300	9.8670	9,416.2100	9.4162	(4.569)	0	0	0
2016/01/20	2032	05/05/2016	9.01	Call	Bond Future	332.3800	0.3324	474.4900	0.4745	42.755	0	0	0
2016/01/20	2032	05/05/2016	8.99	Call	Bond Future	318.2300	0.3182	456.2900	0.4563	43.384	0	0	0
2016/01/20	2032	05/05/2016	9.00	Call	Bond Future	325.2400	0.3252	465.3200	0.4653	43.070	0	0	0
2016/01/20	2032	04/08/2016	9.01	Call	Bond Future	743.7300	0.7437	984.5300	0.9845	32.377	0	0	0
2016/01/20	2032	04/08/2016			Bond Future	10.3721	86.7030	10.2832	87.3030	(0.856)	0.0000	0.0000	0
2016/01/20	2032	04/08/2016	8.99	Call	Bond Future	722.1100	0.7221	958.6600	0.9587	32.758	0	0	0
2016/01/20	2032	04/08/2016	9.00	Call	Bond Future	732.8600	0.7329	971.5300	0.9715	32.567	0	0	0
2016/01/20	2032	04/08/2016	8.99	Put	Bond Future	10,825.5100	10.8255	10,462.0300	10.4620	(3.358)	0	0	0
2016/01/20	2032	04/08/2016	9.01	Put	Bond Future	10,688.5000	10.6885	10,329.2700	10.3293	(3.361)	0	0	0
2016/01/20	2032	04/08/2016	9.00	Put	Bond Future	10,756.8900	10.7569	10,395.5300	10.3955	(3.359)	0	0	0
2016/01/20	2032	03/11/2016			Bond Future	10.2900	10.2900	10.3453	84.9003	0.538	0.0000	0.0000	0
2016/01/20	2032	03/11/2016	10.28	Put	Bond Future	0.0000	0.0000	3,905.2800	3.9053	100.000	0	0	0
2016/01/20	2032	03/11/2016	10.30	Put	Bond Future	0.0000	0.0000	3,834.5100	3.8345	100.000	0	0	0
2016/01/20	2032	03/11/2016	10.29	Put	Bond Future	0.0000	0.0000	3,869.7800	3.8698	100.000	0	0	0
2016/01/20	2032	03/11/2016	10.30	Call	Bond Future	0.0000	0.0000	3,529.7900	3.5298	100.000	0	0	0
2016/01/20	2032	03/11/2016	10.28	Call	Bond Future	0.0000	0.0000	3,465.5700	3.4656	100.000	0	0	0
2016/01/20	2032	03/11/2016	10.29	Call	Bond Future	0.0000	0.0000	3,497.6000	3.4976	100.000	0	0	0
2016/01/20	2033	04/02/2016	102.40	Call	Bond Future	173.7300	0.1737	156.7400	0.1567	(9.780)	0	0	0
2016/01/20	2033	04/02/2016			Bond Future	102.5737	102.5737	102.5567	102.5567	(0.017)	0.0000	0.0000	185
2016/01/20	2033	04/02/2016	102.41	Call	Bond Future	163.7300	0.1637	146.7400	0.1467	(10.377)	0	0	0
2016/01/20	2033	04/02/2016	102.39	Call	Bond Future	183.7300	0.1837	166.7400	0.1667	(9.247)	0	0	0
2016/01/20	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2033	05/05/2016			Bond Future	103.4241	103.4241	103.4065	103.4065	(0.017)	0.0000	0.0000	160
2016/01/20	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2033	05/05/2016	102.40	Call	Bond Future	1,024.0600	1.0241	1,006.4700	1.0065	(1.718)	0	0	0
2016/01/20	2033	05/05/2016	102.41	Call	Bond Future	1,014.0600	1.0141	996.4700	0.9965	(1.735)	0	0	0
2016/01/20	2033	05/05/2016	102.39	Call	Bond Future	1,034.0600	1.0341	1,016.4700	1.0165	(1.701)	0	0	0
2016/01/20	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2033	05/05/2016	102.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/01/20	2037	04/02/2016	8.74	Call	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	0
2016/01/20	2037	04/02/2016	8.75	Put	Bond Future	12,831.8600	12.8319	12,320.0700	12.3201	(3.988)	0	0	0
2016/01/20	2037	04/02/2016	9.43	Call	Bond Future	12.9200	0.0129	24.7100	0.0247	91.254	0	0	0
2016/01/20	2037	04/02/2016			Bond Future	10.2818	84.9909	10.2138	85.5028	(0.662)	0.0000	0.0000	51,134
2016/01/20	2037	04/02/2016	8.75	Call	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	0
2016/01/20	2037	04/02/2016	8.76	Call	Bond Future	0.0200	0.0000	0.0500	0.0001	150.000	0	0	0
2016/01/20	2037	04/02/2016	9.30	Call	Bond Future	4.4700	0.0045	9.3600	0.0094	109.396	0	0	0
2016/01/20	2037	04/02/2016	8.74	Put	Bond Future	12,925.4800	12.9255	12,413.6900	12.4137	(3.960)	0	0	0
2016/01/20	2037	04/02/2016	9.43	Put	Bond Future	6,792.9600	6.7930	6,292.9300	6.2929	(7.361)	0	0	16
2016/01/20	2037	04/02/2016	8.76	Put	Bond Future	12,738.3800	12.7384	12,226.5900	12.2266	(4.018)	0	0	0
2016/01/20	2037	04/02/2016	9.30	Put	Bond Future	7,895.0400	7.8950	7,388.1100	7.3881	(6.421)	0	0	16
2016/01/20	2037	05/05/2016	9.00	Put	Bond Future	11,439.1500	11.4391	11,039.0600	11.0391	(3.498)	0	0	0
2016/01/20	2037	05/05/2016	8.99	Call	Bond Future	296.2600	0.2963	414.6200	0.4146	39.951	0	0	0
2016/01/20	2037	05/05/2016			Bond Future	10.3670	86.5164	10.2968	87.0367	(0.677)	0.0000	0.0000	14
2016/01/20	2037	05/05/2016	9.00	Call	Bond Future	303.0500	0.3030	423.2300	0.4232	39.657	0	0	0
2016/01/20	2037	05/05/2016	9.01	Call	Bond Future	309.9700	0.3100	431.9900	0.4320	39.365	0	0	0
2016/01/20	2037	05/05/2016	8.99	Put	Bond Future	11,522.2400	11.5222	11,120.3300	11.1203	(3.488)	0	0	0
2016/01/20	2037	05/05/2016	9.01	Put	Bond Future	11,356.3200	11.3563	10,958.0700	10.9581	(3.507)	0	0	0
2016/01/20	2037	04/08/2016			Bond Future	10.4451	83.9192	10.3729	84.4473	(0.692)	0.0000	0.0000	0
2016/01/20	2037	04/08/2016	9.24	Put	Bond Future	10,586.6300	10.5866	10,329.4400	10.3294	(2.429)	0	0	0
2016/01/20	2037	04/08/2016	9.26	Put	Bond Future	10,443.9500	10.4439	10,190.1600	10.1902	(2.430)	0	0	0
2016/01/20	2037	04/08/2016	9.25	Put	Bond Future	10,514.7200	10.5147	10,259.6600	10.2597	(2.426)	0	0	0
2016/01/20	2037	04/08/2016	9.24	Call	Bond Future	1,028.2700	1.0283	1,299.1600	1.2992	26.344	0	0	0
2016/01/20	2037	04/08/2016	9.25	Call	Bond Future	1,042.6600	1.0427	1,315.6800	1.3157	26.185	0	0	0
2016/01/20	2037	04/08/2016	9.26	Call	Bond Future	1,058.0600	1.0581	1,332.3500	1.3324	25.924	0	0	0
2016/01/20	2037	03/11/2016	10.36	Put	Bond Future	0.0000	0.0000	4,289.3700	4.2894	100.000	0	0	0
2016/01/20	2037	03/11/2016	10.35	Call	Bond Future	0.0000	0.0000	3,747.4100	3.7474	100.000	0	0	0
2016/01/20	2037	03/11/2016			Bond Future	10.3600	10.3600	10.4295	86.1490	0.670	0.0000	0.0000	0
2016/01/20	2037	03/11/2016	10.36	Call	Bond Future	0.0000	0.0000	3,781.7800	3.7818	100.000	0	0	0
2016/01/20	2037	03/11/2016	10.37	Call	Bond Future	0.0000	0.0000	3,816.3200	3.8163	100.000	0	0	0
2016/01/20	2037	03/11/2016	10.35	Put	Bond Future	0.0000	0.0000	4,328.4900	4.3285	100.000	0	0	0
2016/01/20	2037	03/11/2016	10.37	Put	Bond Future	0.0000	0.0000	4,250.5300	4.2505	100.000	0	0	0
2016/01/20	2038	04/02/2016			Bond Future	127.0550	127.0550	127.0337	127.0337	(0.017)	0.0000	0.0000	9,103
2016/01/20	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2038	04/02/2016	130.99	Put	Bond Future	3,935.0500	3.9350	3,956.3000	3.9563	0.540	0	0	0
2016/01/20	2038	04/02/2016	131.01	Put	Bond Future	3,955.0500	3.9550	3,976.3000	3.9763	0.537	0	0	0
2016/01/20	2038	04/02/2016	131.00	Put	Bond Future	3,945.0500	3.9450	3,966.3000	3.9663	0.539	0	0	0
2016/01/20	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2038	05/05/2016	131.01	Put	Bond Future	1,693.5500	1.6935	1,715.7600	1.7158	1.311	0	0	0
2016/01/20	2038	05/05/2016			Bond Future	129.3165	129.3165	129.2942	129.2942	(0.017)	0.0000	0.0000	8,995
2016/01/20	2038	05/05/2016	131.00	Put	Bond Future	1,683.5500	1.6835	1,705.7600	1.7058	1.319	0	0	0
2016/01/20	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2038	05/05/2016	130.99	Put	Bond Future	1,673.5500	1.6735	1,695.7600	1.6958	1.327	0	0	0
2016/01/20	2038	04/08/2016			Bond Future	129.3100	129.3100	130.3650	130.3650	0.816	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
2016/01/20	2038	04/08/2016	129.31	Call	Bond Future	0.0000	0.0000	1,054.9500	1.0550	100.000	0	0	0
2016/01/20	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2038	04/08/2016	129.32	Call	Bond Future	0.0000	0.0000	1,044.9500	1.0450	100.000	0	0	0
2016/01/20	2038	04/08/2016	129.30	Call	Bond Future	0.0000	0.0000	1,064.9500	1.0650	100.000	0	0	0
2016/01/20	2040	04/02/2016	9.51	Put	Bond Future	7,168.2900	7.1683	6,679.1300	6.6791	(6.824)	0	0	0
2016/01/20	2040	04/02/2016			Bond Future	10.3569	88.2795	10.2939	88.7808	(0.609)	0.0000	0.0000	1,820
2016/01/20	2040	04/02/2016	9.50	Put	Bond Future	7,257.3500	7.2574	6,767.4300	6.7674	(6.751)	0	0	0
2016/01/20	2040	04/02/2016	9.49	Put	Bond Future	7,346.6500	7.3466	6,856.0400	6.8560	(6.678)	0	0	0
2016/01/20	2040	04/02/2016	9.50	Call	Bond Future	13.6900	0.0137	25.0900	0.0251	83.272	0	0	0
2016/01/20	2040	04/02/2016	9.51	Call	Bond Future	14.8100	0.0148	26.9700	0.0270	82.107	0	0	0
2016/01/20	2040	04/02/2016	9.49	Call	Bond Future	12.6600	0.0127	23.3700	0.0234	84.597	0	0	0
2016/01/20	2040	05/05/2016	9.50	Call	Bond Future	796.5900	0.7966	1,014.5700	1.0146	27.364	0	0	0
2016/01/20	2040	05/05/2016			Bond Future	10.4426	89.8640	10.3776	90.3736	(0.623)	0.0000	0.0000	0
2016/01/20	2040	05/05/2016	9.51	Call	Bond Future	812.0900	0.8121	1,032.5200	1.0325	27.144	0	0	0
2016/01/20	2040	05/05/2016	9.49	Call	Bond Future	781.4300	0.7814	996.8400	0.9968	27.566	0	0	0
2016/01/20	2040	05/05/2016	9.50	Put	Bond Future	8,698.1200	8.6981	8,406.5100	8.4065	(3.353)	0	0	0
2016/01/20	2040	05/05/2016	9.49	Put	Bond Future	8,773.0700	8.7731	8,478.8900	8.4789	(3.353)	0	0	0
2016/01/20	2040	05/05/2016	9.51	Put	Bond Future	8,623.6500	8.6237	8,334.4900	8.3345	(3.353)	0	0	0
2016/01/20	2040	04/08/2016			Bond Future	10.5215	87.0806	10.4546	87.5976	(0.636)	0.0000	0.0000	0
2016/01/20	2040	04/08/2016	9.49	Put	Bond Future	9,978.6900	9.9787	9,774.1400	9.7741	(2.050)	0	0	0
2016/01/20	2040	04/08/2016	9.50	Call	Bond Future	1,415.7800	1.4158	1,730.4800	1.7305	22.228	0	0	0
2016/01/20	2040	04/08/2016	9.51	Call	Bond Future	1,435.0200	1.4350	1,752.1400	1.7521	22.099	0	0	0
2016/01/20	2040	04/08/2016	9.49	Call	Bond Future	1,397.5100	1.3975	1,710.0600	1.7101	22.365	0	0	0
2016/01/20	2040	04/08/2016	9.51	Put	Bond Future	9,836.6500	9.8366	9,636.6700	9.6367	(2.033)	0	0	0
2016/01/20	2040	04/08/2016	9.50	Put	Bond Future	9,907.1200	9.9071	9,704.7200	9.7047	(2.043)	0	0	0
2016/01/20	2044	04/02/2016	8.99	Put	Bond Future	12,030.5300	12.0305	11,487.9600	11.4880	(4.510)	0	0	0
2016/01/20	2044	04/02/2016			Bond Future	10.3413	85.7399	10.2733	86.2826	(0.657)	0.0000	0.0000	20,089
2016/01/20	2044	04/02/2016	9.01	Put	Bond Future	11,831.6400	11.8316	11,289.1100	11.2891	(4.585)	0	0	0
2016/01/20	2044	04/02/2016	9.58	Put	Bond Future	6,467.6000	6.4676	5,946.3900	5.9464	(8.059)	0	0	0
2016/01/20	2044	04/02/2016	9.00	Put	Bond Future	11,930.9900	11.9310	11,388.4500	11.3885	(4.547)	0	0	0
2016/01/20	2044	04/02/2016	9.01	Call	Bond Future	0.1500	0.0002	0.3900	0.0004	160.000	0	0	0
2016/01/20	2044	04/02/2016	8.99	Call	Bond Future	0.1200	0.0001	0.3200	0.0003	166.667	0	0	0
2016/01/20	2044	04/02/2016	9.58	Call	Bond Future	27.6600	0.0277	49.2200	0.0492	77.946	0	0	0
2016/01/20	2044	04/02/2016	9.00	Call	Bond Future	0.1300	0.0001	0.3600	0.0004	176.923	0	0	0
2016/01/20	2044	05/05/2016	8.99	Put	Bond Future	12,939.8100	12.9398	12,501.5400	12.5015	(3.387)	0	0	0
2016/01/20	2044	05/05/2016			Bond Future	10.4238	87.2788	10.3537	87.8307	(0.673)	0.0000	0.0000	400
2016/01/20	2044	05/05/2016	9.01	Put	Bond Future	12,754.5400	12.7545	12,319.9800	12.3200	(3.407)	0	0	0
2016/01/20	2044	05/05/2016	9.00	Put	Bond Future	12,847.0200	12.8470	12,410.6000	12.4106	(3.397)	0	0	0
2016/01/20	2044	05/05/2016	9.01	Call	Bond Future	288.3500	0.2884	405.6800	0.4057	40.690	0	0	0
2016/01/20	2044	05/05/2016	8.99	Call	Bond Future	275.0600	0.2751	388.6800	0.3887	41.307	0	0	0
2016/01/20	2044	05/05/2016	9.00	Call	Bond Future	281.6400	0.2816	397.1100	0.3971	40.999	0	0	0
2016/01/20	2044	04/08/2016	9.50	Call	Bond Future	1,454.0100	1.4540	1,785.2000	1.7852	22.778	0	0	0
2016/01/20	2044	04/08/2016			Bond Future	10.4995	84.5710	10.4274	85.1312	(0.687)	0.0000	0.0000	0
2016/01/20	2044	04/08/2016	9.51	Call	Bond Future	1,473.9700	1.4740	1,807.2900	1.8073	22.614	0	0	0

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2016/01/20	2044	04/08/2016	9.49	Put	Bond Future	9,909.7200	9.9097	9,678.3900	9.6784	(2.334)	0	0	0
2016/01/20	2044	04/08/2016	9.51	Put	Bond Future	9,766.4700	9.7665	9,539.5600	9.5396	(2.323)	0	0	0
2016/01/20	2044	04/08/2016	9.49	Call	Bond Future	1,435.2100	1.4352	1,764.1100	1.7641	22.917	0	0	0
2016/01/20	2044	04/08/2016	9.50	Put	Bond Future	9,837.4400	9.8374	9,608.4000	9.6084	(2.328)	0	0	0
2016/01/20	2044	03/11/2016			Bond Future	10.4200	10.4200	10.4824	86.8467	0.599	0.0000	0.0000	0
2016/01/20	2044	03/11/2016	10.42	Call	Bond Future	0.0000	0.0000	4,074.7300	4.0747	100.000	0	0	0
2016/01/20	2044	03/11/2016	10.41	Put	Bond Future	0.0000	0.0000	4,601.5100	4.6015	100.000	0	0	0
2016/01/20	2044	03/11/2016	10.43	Put	Bond Future	0.0000	0.0000	4,518.8600	4.5189	100.000	0	0	0
2016/01/20	2044	03/11/2016	10.42	Put	Bond Future	0.0000	0.0000	4,559.8900	4.5599	100.000	0	0	0
2016/01/20	2044	03/11/2016	10.43	Call	Bond Future	0.0000	0.0000	4,111.7900	4.1118	100.000	0	0	0
2016/01/20	2044	03/11/2016	10.41	Call	Bond Future	0.0000	0.0000	4,038.1400	4.0381	100.000	0	0	0
2016/01/20	2046	04/02/2016	127.99	Call	Bond Future	176.7000	0.1767	155.7400	0.1557	(11.862)	0	0	0
2016/01/20	2046	04/02/2016			Bond Future	128.1667	128.1667	128.1457	128.1457	(0.016)	0.0000	0.0000	7,862
2016/01/20	2046	04/02/2016	128.00	Call	Bond Future	166.7000	0.1667	145.7400	0.1457	(12.573)	0	0	0
2016/01/20	2046	04/02/2016	128.01	Call	Bond Future	156.7000	0.1567	135.7400	0.1357	(13.376)	0	0	0
2016/01/20	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2046	05/05/2016			Bond Future	129.0183	129.0183	128.9964	128.9964	(0.017)	0.0000	0.0000	4,778
2016/01/20	2046	05/05/2016	129.99	Put	Bond Future	971.6800	0.9717	993.6100	0.9936	2.257	0	0	0
2016/01/20	2046	05/05/2016	130.01	Put	Bond Future	991.6800	0.9917	1,013.6100	1.0136	2.211	0	0	0
2016/01/20	2046	05/05/2016	130.00	Put	Bond Future	981.6800	0.9817	1,003.6100	1.0036	2.234	0	0	0
2016/01/20	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2046	04/08/2016			Bond Future	129.0100	129.0100	131.4667	131.4667	1.904	0.0000	0.0000	0
2016/01/20	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2046	04/08/2016	129.00	Call	Bond Future	0.0000	0.0000	2,466.6600	2.4667	100.000	0	0	0
2016/01/20	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2046	04/08/2016	129.01	Call	Bond Future	0.0000	0.0000	2,456.6600	2.4567	100.000	0	0	0
2016/01/20	2046	04/08/2016	129.02	Call	Bond Future	0.0000	0.0000	2,446.6600	2.4467	100.000	0	0	0
2016/01/20	2050	04/02/2016			Bond Future	136.6987	136.6987	137.0049	137.0049	0.224	0.0000	0.0000	8,590
2016/01/20	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2050	04/02/2016	137.99	Put	Bond Future	1,291.2800	1.2913	985.1000	0.9851	(23.711)	0	0	0
2016/01/20	2050	04/02/2016	138.01	Put	Bond Future	1,311.2800	1.3113	1,005.1000	1.0051	(23.350)	0	0	0
2016/01/20	2050	04/02/2016	138.00	Put	Bond Future	1,301.2800	1.3013	995.1000	0.9951	(23.529)	0	0	0
2016/01/20	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2050	05/05/2016			Bond Future	139.1317	139.1317	139.4428	139.4428	0.224	0.0000	0.0000	6,714
2016/01/20	2050	05/05/2016	138.00	Call	Bond Future	1,131.7400	1.1317	1,442.8100	1.4428	27.486	0	0	0
2016/01/20	2050	05/05/2016	137.99	Call	Bond Future	1,141.7400	1.1417	1,452.8100	1.4528	27.245	0	0	0
2016/01/20	2050	05/05/2016	138.01	Call	Bond Future	1,121.7400	1.1217	1,432.8100	1.4328	27.731	0	0	0
2016/01/20	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2050	05/05/2016	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/01/20	2050	04/08/2016	139.14	Call	Bond Future	0.0000	0.0000	1,408.4600	1.4085	100.000	0	0	0
2016/01/20	2050	04/08/2016			Bond Future	139.1300	139.1300	140.5485	140.5485	1.020	0.0000	0.0000	0
2016/01/20	2050	04/08/2016	139.12	Call	Bond Future	0.0000	0.0000	1,428.4600	1.4285	100.000	0	0	0
2016/01/20	2050	04/08/2016	139.13	Call	Bond Future	0.0000	0.0000	1,418.4600	1.4185	100.000	0	0	0
2016/01/20	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/20	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/20	AL37	04/02/2016			Index Future	452.0620	452.0620	452.7600	452.7600	0.154	0.0000	0.0000	2
2016/01/20	AL37	05/05/2016			Index Future	460.1740	460.1740	460.8820	460.8820	0.154	0.0000	0.0000	0
2016/01/20	AL37	04/08/2016			Index Future	460.1700	460.1700	469.6290	469.6290	2.056	0.0000	0.0000	0
2016/01/20	AL7T	04/02/2016			Index Future	514.4250	514.4250	516.0670	516.0670	0.319	0.0000	0.0000	0
2016/01/20	AL7T	05/05/2016			Index Future	523.6560	523.6560	525.3250	525.3250	0.319	0.0000	0.0000	0
2016/01/20	AL7T	04/08/2016			Index Future	523.6500	523.6500	535.2950	535.2950	2.224	0.0000	0.0000	0
2016/01/20	ALBI	04/02/2016			Index Future	467.8130	467.8130	469.7520	469.7520	0.414	0.0000	0.0000	660
2016/01/20	ALBI	05/05/2016			Index Future	476.2070	476.2070	478.1800	478.1800	0.414	0.0000	0.0000	0
2016/01/20	ALBI	04/08/2016			Index Future	485.2540	485.2540	487.2550	487.2550	0.412	0.0000	0.0000	0
2016/01/20	ALBI	03/11/2016			Index Future	476.0000	476.0000	497.1490	497.1490	4.443	0.0000	0.0000	0
2016/01/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/20	EL28	04/02/2016	128.99	Put	Bond Future	2,781.3700	2.7814	3,061.9400	3.0619	10.087	0	0	0
2016/01/20	EL28	04/02/2016			Bond Future	126.2086	126.2086	125.9281	125.9281	(0.222)	0.0000	0.0000	0
2016/01/20	EL28	04/02/2016	129.01	Put	Bond Future	2,801.3700	2.8014	3,081.9400	3.0819	10.015	0	0	0
2016/01/20	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	EL28	04/02/2016	129.00	Put	Bond Future	2,791.3700	2.7914	3,071.9400	3.0719	10.051	0	0	0
2016/01/20	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	EL28	05/05/2016			Bond Future	126.8798	126.8798	126.5938	126.5938	(0.225)	0.0000	0.0000	0
2016/01/20	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	EL28	05/05/2016	128.99	Put	Bond Future	2,110.2400	2.1102	2,396.2000	2.3962	13.551	0	0	0
2016/01/20	EL28	05/05/2016	129.01	Put	Bond Future	2,130.2400	2.1302	2,416.2000	2.4162	13.424	0	0	0
2016/01/20	EL28	05/05/2016	129.00	Put	Bond Future	2,120.2400	2.1202	2,406.2000	2.4062	13.487	0	0	0
2016/01/20	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	EL28	04/08/2016			Bond Future	126.8700	126.8700	129.0182	129.0182	1.693	0.0000	0.0000	0
2016/01/20	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	EL28	04/08/2016	126.86	Call	Bond Future	0.0000	0.0000	2,158.2100	2.1582	100.000	0	0	0
2016/01/20	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	EL28	04/08/2016	126.87	Call	Bond Future	0.0000	0.0000	2,148.2100	2.1482	100.000	0	0	0
2016/01/20	EL28	04/08/2016	126.88	Call	Bond Future	0.0000	0.0000	2,138.2100	2.1382	100.000	0	0	0
2016/01/20	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	ES33	04/02/2016			Bond Future	11.0988	75.4344	11.0295	75.8514	(0.625)	0.0000	0.0000	8,710
2016/01/20	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	ES33	04/02/2016	9.99	Put	Bond Future	7,139.2500	7.1392	6,722.2600	6.7223	(5.841)	0	0	0
2016/01/20	ES33	04/02/2016	10.01	Put	Bond Future	7,001.1200	7.0011	6,584.1300	6.5841	(5.956)	0	0	0
2016/01/20	ES33	04/02/2016	10.00	Put	Bond Future	7,070.1400	7.0701	6,653.1500	6.6532	(5.898)	0	0	0
2016/01/20	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	ES33	05/05/2016			Bond Future	11.2128	72.9969	11.1411	73.4208	(0.639)	0.0000	0.0000	66
2016/01/20	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	ES33	05/05/2016	9.99	Put	Bond Future	7,794.0000	7.7940	7,370.1500	7.3701	(5.438)	0	0	0
2016/01/20	ES33	05/05/2016	10.01	Put	Bond Future	7,656.3600	7.6564	7,232.5100	7.2325	(5.536)	0	0	0
2016/01/20	ES33	05/05/2016	10.00	Put	Bond Future	7,725.1300	7.7251	7,301.2800	7.3013	(5.487)	0	0	0
2016/01/20	ES33	04/08/2016			Bond Future	11.3183	74.3995	11.2445	74.8296	(0.653)	0.0000	0.0000	0
2016/01/20	ES33	04/08/2016	10.24	Put	Bond Future	6,696.0100	6.6960	6,265.8800	6.2659	(6.424)	0	0	0

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2016/01/20	ES33	04/08/2016	10.26	Put	Bond Future	6,563.2600		6.5633	6,133.1300	6.1331	(6.554)	0	0	0
2016/01/20	ES33	04/08/2016	10.25	Put	Bond Future	6,629.5900		6.6296	6,199.4600	6.1995	(6.488)	0	0	0
2016/01/20	ES33	04/08/2016	10.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	ES33	04/08/2016	10.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	ES33	04/08/2016	10.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	ES33	03/11/2016			Bond Future	11.3000		11.3000	11.3350	72.5419	0.310	0.0000	0.0000	0
2016/01/20	ES33	03/11/2016	11.29	Put	Bond Future	0.0000		0.0000	260.5600	0.2606	100.000	0	0	0
2016/01/20	ES33	03/11/2016	11.31	Put	Bond Future	0.0000		0.0000	144.6500	0.1446	100.000	0	0	0
2016/01/20	ES33	03/11/2016	11.30	Put	Bond Future	0.0000		0.0000	202.5700	0.2026	100.000	0	0	0
2016/01/20	ES33	03/11/2016	11.31	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	ES33	03/11/2016	11.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	ES33	03/11/2016	11.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	ES42	04/02/2016			Bond Future	11.2127		79.6506	11.1435	80.1177	(0.617)	0.0000	0.0000	2,750
2016/01/20	ES42	05/05/2016			Bond Future	11.3260		76.8176	11.2544	77.2925	(0.632)	0.0000	0.0000	4,500
2016/01/20	GOVI	04/02/2016	512.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	GOVI	04/02/2016			GOVI	467.7280		467.7280	469.4530	469.4530	0.369	0.0000	0.0000	483
2016/01/20	GOVI	04/02/2016	511.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	GOVI	04/02/2016	512.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	GOVI	04/02/2016	511.99	Put	GOVI	442,620.0000		44.2620	425,370.0000	42.5370	(3.897)	0	0	0
2016/01/20	GOVI	04/02/2016	512.01	Put	GOVI	442,820.0000		44.2820	425,570.0000	42.5570	(3.895)	0	0	0
2016/01/20	GOVI	04/02/2016	512.00	Put	GOVI	442,720.0000		44.2720	425,470.0000	42.5470	(3.896)	0	0	0
2016/01/20	GOVI	05/05/2016	518.01	Put	GOVI	418,880.0000		41.8880	401,340.0000	40.1340	(4.187)	0	0	0
2016/01/20	GOVI	05/05/2016			GOVI	476.1220		476.1220	477.8760	477.8760	0.368	0.0000	0.0000	146
2016/01/20	GOVI	05/05/2016	518.00	Put	GOVI	418,780.0000		41.8780	401,240.0000	40.1240	(4.188)	0	0	0
2016/01/20	GOVI	05/05/2016	518.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	GOVI	05/05/2016	517.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	GOVI	05/05/2016	518.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	GOVI	05/05/2016	517.99	Put	GOVI	418,680.0000		41.8680	401,140.0000	40.1140	(4.189)	0	0	0
2016/01/20	GOVI	04/08/2016	520.99	Put	GOVI	358,240.0000		35.8240	340,450.0000	34.0450	(4.966)	0	0	0
2016/01/20	GOVI	04/08/2016			GOVI	485.1660		485.1660	486.9450	486.9450	0.367	0.0000	0.0000	0
2016/01/20	GOVI	04/08/2016	521.01	Put	GOVI	358,440.0000		35.8440	340,650.0000	34.0650	(4.963)	0	0	0
2016/01/20	GOVI	04/08/2016	521.00	Put	GOVI	358,340.0000		35.8340	340,550.0000	34.0550	(4.965)	0	0	0
2016/01/20	GOVI	04/08/2016	521.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	GOVI	04/08/2016	521.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	GOVI	04/08/2016	520.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	GOVI	03/11/2016	476.11	Call	GOVI	0.0000		0.0000	207,230.0000	20.7230	100.000	0	0	0
2016/01/20	GOVI	03/11/2016	476.12	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	GOVI	03/11/2016			GOVI	476.1200		476.1200	496.8330	496.8330	4.350	0.0000	0.0000	0
2016/01/20	GOVI	03/11/2016	476.12	Call	GOVI	0.0000		0.0000	207,130.0000	20.7130	100.000	0	0	0
2016/01/20	GOVI	03/11/2016	476.13	Call	GOVI	0.0000		0.0000	207,030.0000	20.7030	100.000	0	0	0
2016/01/20	GOVI	03/11/2016	476.11	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	GOVI	03/11/2016	476.13	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/01/20	IGOV	04/02/2016			Index Future	234.1350		234.1350	234.1150	234.1150	(0.009)	0.0000	0.0000	1,039

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2016/01/20	IGOV	05/05/2016			Index Future	238.3020	238.3020	238.2810	238.2810	(0.009)	0.0000	0.0000	21
2016/01/20	IGOV	04/08/2016			Index Future	242.8220	242.8220	242.7950	242.7950	(0.011)	0.0000	0.0000	0
2016/01/20	IGOV	03/11/2016			Index Future	238.3000	238.3000	247.7080	247.7080	3.948	0.0000	0.0000	0
2016/01/20	ILBI	04/02/2016			Index Future	634.2830	634.2830	634.1410	634.1410	(0.022)	0.0000	0.0000	157
2016/01/20	ILBI	05/05/2016			Index Future	645.0690	645.0690	644.9220	644.9220	(0.023)	0.0000	0.0000	0
2016/01/20	ILBI	04/08/2016			Index Future	645.0600	645.0600	656.6740	656.6740	1.800	0.0000	0.0000	0
2016/01/20	IS01	19/12/2016			Interest Rate Swap	100.3813	100.3813	100.3746	100.3746	(0.007)	0.0000	0.0000	0
2016/01/20	IS01	16/03/2017			Interest Rate Swap	100.5091	100.5091	100.4975	100.4975	(0.012)	0.0000	0.0000	0
2016/01/20	IS02	18/12/2017			Interest Rate Swap	101.3540	101.3540	101.3234	101.3234	(0.030)	0.0000	0.0000	0
2016/01/20	IS02	16/03/2018			Interest Rate Swap	100.9799	100.9799	100.9378	100.9378	(0.042)	0.0000	0.0000	0
2016/01/20	IS05	17/12/2020			Interest Rate Swap	103.3283	103.3283	103.2410	103.2410	(0.084)	0.0000	0.0000	0
2016/01/20	IS05	16/03/2021			Interest Rate Swap	102.9710	102.9710	102.8800	102.8800	(0.088)	0.0000	0.0000	0
2016/01/20	IS10	17/12/2025			Interest Rate Swap	106.9976	106.9976	106.8485	106.8485	(0.139)	0.0000	0.0000	0
2016/01/20	IS10	16/03/2026			Interest Rate Swap	104.4051	104.4051	104.2482	104.2482	(0.150)	0.0000	0.0000	0
2016/01/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/01/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/01/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/01/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/01/20	JBAF	20/01/2016			Jibar Tradeable Future	6.6800	93.3200	6.6800	93.3200	0.000	0.0000	0.0000	0
2016/01/20	JBAF	17/02/2016			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	2,000
2016/01/20	JBAF	16/03/2016			Jibar Tradeable Future	7.2700	92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2016/01/20	JBAF	20/04/2016			Jibar Tradeable Future	7.4000	92.6000	7.4000	92.6000	0.000	0.0000	0.0000	0
2016/01/20	JBAF	18/05/2016			Jibar Tradeable Future	7.4800	92.5200	7.4800	92.5200	0.000	0.0000	0.0000	0
2016/01/20	JBAF	15/06/2016			Jibar Tradeable Future	7.6600	92.3400	7.6600	92.3400	0.000	0.0000	0.0000	0
2016/01/20	JBAF	21/09/2016			Jibar Tradeable Future	8.0400	91.9600	8.0400	91.9600	0.000	0.0000	0.0000	0
2016/01/20	JBAF	21/12/2016			Jibar Tradeable Future	8.3400	91.6600	8.3400	91.6600	0.000	0.0000	0.0000	0
2016/01/20	JBAF	15/03/2017			Jibar Tradeable Future	8.5600	91.4400	8.5600	91.4400	0.000	0.0000	0.0000	0
2016/01/20	JBAF	21/06/2017			Jibar Tradeable Future	8.7600	91.2400	8.7600	91.2400	0.000	0.0000	0.0000	500
2016/01/20	JBAF	20/09/2017			Jibar Tradeable Future	8.9100	91.0900	8.9100	91.0900	0.000	0.0000	0.0000	0
2016/01/20	JBAF	20/12/2017			Jibar Tradeable Future	9.0600	90.9400	9.0600	90.9400	0.000	0.0000	0.0000	0
2016/01/20	R023	04/02/2016	8.01	Put	Bond Future	8,131.0900	8.1311	7,849.3000	7.8493	(3.466)	0	0	0
2016/01/20	R023	04/02/2016			Bond Future	9.6394	93.9495	9.5799	94.2313	(0.617)	0.0000	0.0000	11,776
2016/01/20	R023	04/02/2016	8.00	Put	Bond Future	8,183.7500	8.1838	7,901.9600	7.9020	(3.443)	0	0	0
2016/01/20	R023	04/02/2016	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R023	04/02/2016	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R023	04/02/2016	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/01/20	R023	04/02/2016	7.99	Put	Bond Future	8,236.4500	8.2364	7,954.6600	7.9547	(3.421)	0	0	0
2016/01/20	R023	05/05/2016			Bond Future	9.7498	91.7058	9.6876	91.9919	(0.638)	0.0000	0.0000	0
2016/01/20	R023	05/05/2016	8.24	Put	Bond Future	7,374.2700	7.3743	7,139.1100	7.1391	(3.189)	0	0	0
2016/01/20	R023	05/05/2016	8.26	Put	Bond Future	7,278.6600	7.2787	7,045.2800	7.0453	(3.206)	0	0	0
2016/01/20	R023	05/05/2016	8.24	Call	Bond Future	104.6400	0.1046	155.5300	0.1555	48.633	0	0	0
2016/01/20	R023	05/05/2016	8.25	Put	Bond Future	7,326.4200	7.3264	7,092.1500	7.0922	(3.198)	0	0	0
2016/01/20	R023	05/05/2016	8.25	Call	Bond Future	107.2900	0.1073	159.0700	0.1591	48.262	0	0	0
2016/01/20	R023	05/05/2016	8.26	Call	Bond Future	110.0000	0.1100	162.6700	0.1627	47.882	0	0	0
2016/01/20	R023	04/08/2016	8.24	Call	Bond Future	283.3600	0.2834	384.4200	0.3844	35.665	0	0	0
2016/01/20	R023	04/08/2016	8.25	Put	Bond Future	7,754.2800	7.7543	7,567.1600	7.5672	(2.413)	0	0	0
2016/01/20	R023	04/08/2016			Bond Future	9.8473	93.4675	9.7824	93.7567	(0.659)	0.0000	0.0000	0
2016/01/20	R023	04/08/2016	8.25	Call	Bond Future	288.1100	0.2881	390.2300	0.3902	35.445	0	0	0
2016/01/20	R023	04/08/2016	8.26	Call	Bond Future	292.9200	0.2929	396.1200	0.3961	35.231	0	0	0
2016/01/20	R023	04/08/2016	8.24	Put	Bond Future	7,798.6500	7.7987	7,610.4700	7.6105	(2.413)	0	0	0
2016/01/20	R023	04/08/2016	8.26	Put	Bond Future	7,710.0000	7.7100	7,523.9600	7.5240	(2.413)	0	0	0
2016/01/20	R023	03/11/2016	9.73	Put	Bond Future	0.0000	0.0000	2,570.2000	2.5702	100.000	0	0	0
2016/01/20	R023	03/11/2016			Bond Future	9.7400	9.7400	9.8611	91.7104	1.243	0.0000	0.0000	0
2016/01/20	R023	03/11/2016	9.75	Put	Bond Future	0.0000	0.0000	2,523.5900	2.5236	100.000	0	0	0
2016/01/20	R023	03/11/2016	9.73	Call	Bond Future	0.0000	0.0000	2,000.2200	2.0002	100.000	0	0	0
2016/01/20	R023	03/11/2016	9.74	Put	Bond Future	0.0000	0.0000	2,546.8200	2.5468	100.000	0	0	0
2016/01/20	R023	03/11/2016	9.74	Call	Bond Future	0.0000	0.0000	2,020.4800	2.0205	100.000	0	0	0
2016/01/20	R023	03/11/2016	9.75	Call	Bond Future	0.0000	0.0000	2,040.8600	2.0409	100.000	0	0	0
2016/01/20	R035	04/02/2016	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R035	04/02/2016			Bond Future	10.3550	91.7565	10.3550	91.7565	0.000	0.0000	0.0000	3,249
2016/01/20	R035	04/02/2016	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R035	04/02/2016	103.99	Call	Bond Future	79,342.3200	79.3423	79,342.3200	79.3423	0.000	0	0	0
2016/01/20	R035	04/02/2016	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R035	04/02/2016	104.00	Call	Bond Future	79,343.1500	79.3431	79,343.1500	79.3431	0.000	0	0	0
2016/01/20	R035	04/02/2016	104.01	Call	Bond Future	79,343.9800	79.3440	79,343.9800	79.3440	0.000	0	0	0
2016/01/20	R035	05/05/2016	10.37	Call	Bond Future	111.2200	0.1112	111.2200	0.1112	0.000	0	0	0
2016/01/20	R035	05/05/2016			Bond Future	10.3550	89.5486	10.3550	89.5486	0.000	0.0000	0.0000	856
2016/01/20	R035	05/05/2016	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R035	05/05/2016	10.36	Call	Bond Future	37.1000	0.0371	37.1000	0.0371	0.000	0	0	0
2016/01/20	R035	05/05/2016	10.35	Put	Bond Future	37.1300	0.0371	37.1300	0.0371	0.000	0	0	0
2016/01/20	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R035	04/08/2016			Bond Future	10.3550	91.8250	10.3550	91.8250	0.000	0.0000	0.0000	0
2016/01/20	R035	04/08/2016	10.35	Put	Bond Future	36.9800	0.0370	36.9800	0.0370	0.000	0	0	0
2016/01/20	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R035	04/08/2016	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R035	04/08/2016	10.36	Call	Bond Future	36.9600	0.0370	36.9600	0.0370	0.000	0	0	0
2016/01/20	R035	04/08/2016	10.37	Call	Bond Future	110.8100	0.1108	110.8100	0.1108	0.000	0	0	0
2016/01/20	R186	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R186	04/02/2016	8.40	Put	Bond Future	9,813.4900	9.8135	9,446.8600	9.4469	(3.736)	0	0	0
2016/01/20	R186	04/02/2016	8.83	Put	Bond Future	6,558.6100	6.5586	6,196.1700	6.1962	(5.526)	0	0	33

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/20	R186	04/02/2016	9.20	Call	Bond Future	74.7200	0.0747	114.5100	0.1145	53.252	0	0	0
2016/01/20	R186	04/02/2016			Bond Future	9.7492	106.3730	9.6957	106.7397	(0.549)	0.0000	0.0000	60,694
2016/01/20	R186	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R186	04/02/2016	8.02	Put	Bond Future	12,802.6500	12.8027	12,435.9200	12.4359	(2.864)	0	0	0
2016/01/20	R186	04/02/2016	7.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	680
2016/01/20	R186	04/02/2016	8.45	Call	Bond Future	0.1000	0.0001	0.2600	0.0003	160.000	0	0	350
2016/01/20	R186	04/02/2016	8.75	Call	Bond Future	2.2100	0.0022	4.5600	0.0046	106.335	0	0	0
2016/01/20	R186	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R186	04/02/2016	7.50	Put	Bond Future	17,066.4300	17.0664	16,699.7000	16.6997	(2.149)	0	0	0
2016/01/20	R186	04/02/2016	8.83	Call	Bond Future	4.5500	0.0046	8.8400	0.0088	94.286	0	0	0
2016/01/20	R186	04/02/2016	8.65	Put	Bond Future	7,903.7300	7.9037	7,538.0400	7.5380	(4.627)	0	0	340
2016/01/20	R186	04/02/2016	8.70	Put	Bond Future	7,527.3700	7.5274	7,162.2100	7.1622	(4.851)	0	0	5,000
2016/01/20	R186	04/02/2016	8.80	Put	Bond Future	6,780.8200	6.7808	6,417.5300	6.4175	(5.358)	0	0	5,000
2016/01/20	R186	04/02/2016	7.49	Put	Bond Future	17,150.4500	17.1505	16,783.7200	16.7837	(2.138)	0	0	0
2016/01/20	R186	04/02/2016	8.85	Put	Bond Future	6,410.9600	6.4110	6,049.1900	6.0492	(5.643)	0	0	0
2016/01/20	R186	04/02/2016	7.51	Put	Bond Future	16,982.4900	16.9825	16,615.7600	16.6158	(2.159)	0	0	0
2016/01/20	R186	04/02/2016	8.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2016/01/20	R186	04/02/2016	8.40	Call	Bond Future	0.0500	0.0001	0.1500	0.0002	200.000	0	0	680
2016/01/20	R186	04/02/2016	7.90	Put	Bond Future	13,768.5200	13.7685	13,401.7900	13.4018	(2.664)	0	0	0
2016/01/20	R186	04/02/2016	8.45	Put	Bond Future	9,427.9300	9.4279	9,061.3600	9.0614	(3.888)	0	0	0
2016/01/20	R186	04/02/2016	9.20	Put	Bond Future	3,924.6600	3.9247	3,597.7200	3.5977	(8.330)	0	0	700
2016/01/20	R186	04/02/2016	8.75	Put	Bond Future	7,153.0200	7.1530	6,788.6400	6.7886	(5.094)	0	0	11,695
2016/01/20	R186	04/02/2016	8.65	Call	Bond Future	0.8400	0.0008	1.8800	0.0019	123.810	0	0	0
2016/01/20	R186	04/02/2016	8.85	Call	Bond Future	5.4100	0.0054	10.3700	0.0104	91.682	0	0	0
2016/01/20	R186	04/02/2016	8.70	Call	Bond Future	1.3800	0.0014	2.9500	0.0030	113.768	0	0	0
2016/01/20	R186	04/02/2016	8.80	Call	Bond Future	3.4900	0.0035	6.9300	0.0069	98.567	0	0	0
2016/01/20	R186	05/05/2016			Bond Future	9.8442	108.2822	9.7887	108.6547	(0.564)	9.8470	9.8470	355
2016/01/20	R186	05/05/2016	8.34	Call	Bond Future	160.4200	0.1604	231.7300	0.2317	44.452	0	0	0
2016/01/20	R186	05/05/2016	8.75	Put	Bond Future	8,098.0900	8.0981	7,858.6200	7.8586	(2.957)	0	0	1,900
2016/01/20	R186	05/05/2016	8.35	Call	Bond Future	164.4800	0.1645	237.0300	0.2370	44.109	0	0	0
2016/01/20	R186	05/05/2016	8.85	Put	Bond Future	7,463.9900	7.4640	7,243.0200	7.2430	(2.960)	0	0	5,350
2016/01/20	R186	05/05/2016	8.33	Call	Bond Future	156.4500	0.1564	226.5300	0.2265	44.794	0	0	0
2016/01/20	R186	05/05/2016	8.75	Call	Bond Future	413.3300	0.4133	546.3200	0.5463	32.175	0	0	0
2016/01/20	R186	05/05/2016	8.35	Put	Bond Future	10,851.3800	10.8514	10,551.4700	10.5515	(2.764)	0	0	0
2016/01/20	R186	05/05/2016	7.56	Put	Bond Future	16,960.6200	16.9606	16,601.5400	16.6015	(2.117)	0	0	0
2016/01/20	R186	05/05/2016	8.34	Put	Bond Future	10,923.7700	10.9238	10,622.6200	10.6226	(2.757)	0	0	0
2016/01/20	R186	05/05/2016	8.85	Call	Bond Future	513.0800	0.5131	664.5700	0.6646	29.526	0	0	0
2016/01/20	R186	05/05/2016	7.56	Call	Bond Future	16.6500	0.0167	30.0300	0.0300	80.360	0	0	0
2016/01/20	R186	05/05/2016	8.33	Put	Bond Future	10,996.3100	10.9963	10,693.9300	10.6939	(2.750)	0	0	0
2016/01/20	R186	04/08/2016	8.51	Put	Bond Future	10,460.2300	10.4602	10,255.9700	10.2560	(1.953)	0	0	0
2016/01/20	R186	04/08/2016			Bond Future	9.9283	105.0581	9.8709	105.4349	(0.579)	0.0000	0.0000	0
2016/01/20	R186	04/08/2016	8.50	Put	Bond Future	10,525.3000	10.5253	10,319.4300	10.3194	(1.956)	0	0	0
2016/01/20	R186	04/08/2016	8.51	Call	Bond Future	580.2600	0.5803	752.8900	0.7529	29.750	0	0	0
2016/01/20	R186	04/08/2016	8.49	Call	Bond Future	562.2800	0.5623	731.6900	0.7317	30.129	0	0	0
2016/01/20	R186	04/08/2016	8.50	Call	Bond Future	571.2100	0.5712	742.2300	0.7422	29.940	0	0	0
2016/01/20	R186	04/08/2016	8.49	Put	Bond Future	10,590.5500	10.5906	10,383.0700	10.3831	(1.959)	0	0	0
2016/01/20	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/20	R197	04/02/2016			Bond Future	288.8376		288.8376	288.7880	(0.017)	0.0000	0.0000	713
2016/01/20	R197	04/02/2016	296.99	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/01/20	R197	04/02/2016	297.01	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/01/20	R197	04/02/2016	296.99	Put	Bond Future	8,152.3600	8.1524	8,201.9600	8.2020	0.608	0	0	0
2016/01/20	R197	04/02/2016	297.01	Put	Bond Future	8,172.3600	8.1724	8,221.9600	8.2220	0.607	0	0	0
2016/01/20	R197	04/02/2016	297.00	Put	Bond Future	8,162.3600	8.1624	8,211.9600	8.2120	0.608	0	0	0
2016/01/20	R197	05/05/2016			Bond Future	293.9788		293.9272	293.9272	(0.018)	0.0000	0.0000	384
2016/01/20	R197	05/05/2016	300.00	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/01/20	R197	05/05/2016	299.99	Put	Bond Future	6,011.2400	6.0112	6,062.7900	6.0628	0.858	0	0	0
2016/01/20	R197	05/05/2016	300.01	Put	Bond Future	6,031.2400	6.0312	6,082.7900	6.0828	0.855	0	0	0
2016/01/20	R197	05/05/2016	300.00	Put	Bond Future	6,021.2400	6.0212	6,072.7900	6.0728	0.856	0	0	0
2016/01/20	R197	05/05/2016	300.01	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/01/20	R197	05/05/2016	299.99	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/01/20	R197	04/08/2016	293.98	Put	Bond Future	0.0000		902.7600	0.9028	100.000	0	0	0
2016/01/20	R197	04/08/2016			Bond Future	293.9700		293.0772	293.0772	(0.304)	0.0000	0.0000	0
2016/01/20	R197	04/08/2016	293.97	Put	Bond Future	0.0000		892.7600	0.8928	100.000	0	0	0
2016/01/20	R197	04/08/2016	293.98	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/01/20	R197	04/08/2016	293.96	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/01/20	R197	04/08/2016	293.97	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/01/20	R197	04/08/2016	293.96	Put	Bond Future	0.0000		882.7600	0.8828	100.000	0	0	0
2016/01/20	R202	04/02/2016			Bond Future	239.0007		238.9598	238.9598	(0.017)	0.0000	0.0000	27,360
2016/01/20	R202	04/02/2016	239.99	Put	Bond Future	989.3400	0.9893	1,030.1700	1.0302	4.127	0	0	0
2016/01/20	R202	04/02/2016	240.01	Put	Bond Future	1,009.3400	1.0093	1,050.1700	1.0502	4.045	0	0	0
2016/01/20	R202	04/02/2016	240.00	Put	Bond Future	999.3400	0.9993	1,040.1700	1.0402	4.086	0	0	0
2016/01/20	R202	04/02/2016	239.99	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/01/20	R202	04/02/2016	240.00	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/01/20	R202	04/02/2016	240.01	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/01/20	R202	05/05/2016	246.99	Put	Bond Future	3,735.2600	3.7353	3,777.7300	3.7777	1.137	0	0	0
2016/01/20	R202	05/05/2016			Bond Future	243.2547		243.2123	243.2123	(0.017)	0.0000	0.0000	15,920
2016/01/20	R202	05/05/2016	247.01	Put	Bond Future	3,755.2600	3.7553	3,797.7300	3.7977	1.131	0	0	0
2016/01/20	R202	05/05/2016	246.99	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/01/20	R202	05/05/2016	247.00	Put	Bond Future	3,745.2600	3.7453	3,787.7300	3.7877	1.134	0	0	0
2016/01/20	R202	05/05/2016	247.00	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/01/20	R202	05/05/2016	247.01	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/01/20	R202	04/08/2016	243.25	Call	Bond Future	0.0000		1,178.1000	1.1781	100.000	0	0	0
2016/01/20	R202	04/08/2016			Bond Future	243.2500		244.4281	244.4281	0.484	0.0000	0.0000	0
2016/01/20	R202	04/08/2016	243.26	Call	Bond Future	0.0000		1,168.1000	1.1681	100.000	0	0	0
2016/01/20	R202	04/08/2016	243.24	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/01/20	R202	04/08/2016	243.26	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/01/20	R202	04/08/2016	243.24	Call	Bond Future	0.0000		1,188.1000	1.1881	100.000	0	0	0
2016/01/20	R202	04/08/2016	243.25	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/01/20	R203	04/02/2016	7.25	Put	Bond Future	1,994.9600	1.9950	1,938.0900	1.9381	(2.851)	0	0	0
2016/01/20	R203	04/02/2016	7.26	Put	Bond Future	1,979.9800	1.9800	1,923.1100	1.9231	(2.872)	0	0	0
2016/01/20	R203	04/02/2016			Bond Future	8.5993	102.8074	8.5603	102.8643	(0.453)	0.0000	0.0000	19,561
2016/01/20	R203	04/02/2016	7.26	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2016/01/20	R203	04/02/2016	7.24	Call	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/20	R203	04/02/2016	7.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R203	04/02/2016	7.24	Put	Bond Future	2,009.9500	2.0100	1,953.0800	1.9531	(2.829)	0	0	0
2016/01/20	R203	05/05/2016	7.25	Put	Bond Future	2,029.7500	2.0297	1,979.4100	1.9794	(2.480)	0	0	0
2016/01/20	R203	05/05/2016			Bond Future	8.8561	100.4821	8.8101	100.5392	(0.519)	0.0000	0.0000	0
2016/01/20	R203	05/05/2016	7.26	Call	Bond Future	9.8700	0.0099	16.7600	0.0168	69.807	0	0	0
2016/01/20	R203	05/05/2016	7.24	Call	Bond Future	9.2500	0.0093	15.8300	0.0158	71.135	0	0	0
2016/01/20	R203	05/05/2016	7.25	Call	Bond Future	9.5500	0.0096	16.2900	0.0163	70.576	0	0	0
2016/01/20	R203	05/05/2016	7.26	Put	Bond Future	2,017.3200	2.0173	1,967.1300	1.9671	(2.488)	0	0	0
2016/01/20	R203	05/05/2016	7.24	Put	Bond Future	2,042.2100	2.0422	1,991.7100	1.9917	(2.473)	0	0	0
2016/01/20	R203	04/08/2016	7.26	Call	Bond Future	23.3400	0.0233	36.7600	0.0368	57.498	0	0	0
2016/01/20	R203	04/08/2016			Bond Future	9.1210	102.4126	9.0664	102.4682	(0.599)	0.0000	0.0000	0
2016/01/20	R203	04/08/2016	7.24	Call	Bond Future	22.3500	0.0223	35.3900	0.0354	58.345	0	0	0
2016/01/20	R203	04/08/2016	7.25	Call	Bond Future	22.8400	0.0228	36.0700	0.0361	57.925	0	0	0
2016/01/20	R203	04/08/2016	7.24	Put	Bond Future	1,963.8500	1.9638	1,921.3000	1.9213	(2.167)	0	0	0
2016/01/20	R203	04/08/2016	7.26	Put	Bond Future	1,943.9000	1.9439	1,901.7300	1.9017	(2.169)	0	0	0
2016/01/20	R203	04/08/2016	7.25	Put	Bond Future	1,953.8700	1.9539	1,911.5100	1.9115	(2.168)	0	0	0
2016/01/20	R203	03/11/2016	8.86	Call	Bond Future	0.0000	0.0000	341.9900	0.3420	100.000	0	0	0
2016/01/20	R203	03/11/2016			Bond Future	8.8500	8.8500	9.3174	100.3569	5.281	0.0000	0.0000	0
2016/01/20	R203	03/11/2016	8.84	Call	Bond Future	0.0000	0.0000	335.8800	0.3359	100.000	0	0	0
2016/01/20	R203	03/11/2016	8.85	Call	Bond Future	0.0000	0.0000	338.9200	0.3389	100.000	0	0	0
2016/01/20	R203	03/11/2016	8.84	Put	Bond Future	0.0000	0.0000	717.4100	0.7174	100.000	0	0	0
2016/01/20	R203	03/11/2016	8.86	Put	Bond Future	0.0000	0.0000	707.4800	0.7075	100.000	0	0	0
2016/01/20	R203	03/11/2016	8.85	Put	Bond Future	0.0000	0.0000	712.4300	0.7124	100.000	0	0	0
2016/01/20	R204	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R204	04/02/2016			Bond Future	9.0360	98.5121	9.0097	98.5761	(0.291)	0.0000	0.0000	30,697
2016/01/20	R204	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R204	04/02/2016	7.49	Put	Bond Future	3,858.9800	3.8590	3,794.9700	3.7950	(1.659)	0	0	0
2016/01/20	R204	04/02/2016	7.51	Put	Bond Future	3,807.8600	3.8079	3,743.8500	3.7438	(1.681)	0	0	0
2016/01/20	R204	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R204	04/02/2016	7.50	Put	Bond Future	3,833.4200	3.8334	3,769.4100	3.7694	(1.670)	0	0	0
2016/01/20	R204	05/05/2016	7.75	Call	Bond Future	36.7300	0.0367	53.7400	0.0537	46.311	0	0	0
2016/01/20	R204	05/05/2016			Bond Future	9.2233	100.2803	9.1945	100.3446	(0.311)	0.0000	0.0000	0
2016/01/20	R204	05/05/2016	7.76	Call	Bond Future	37.7700	0.0378	55.1100	0.0551	45.909	0	0	0
2016/01/20	R204	05/05/2016	7.74	Put	Bond Future	3,428.8800	3.4289	3,381.2300	3.3812	(1.390)	0	0	0
2016/01/20	R204	05/05/2016	7.76	Put	Bond Future	3,384.2100	3.3842	3,337.2100	3.3372	(1.389)	0	0	0
2016/01/20	R204	05/05/2016	7.74	Call	Bond Future	35.7100	0.0357	52.4000	0.0524	46.738	0	0	0
2016/01/20	R204	05/05/2016	7.75	Put	Bond Future	3,406.5300	3.4065	3,359.2000	3.3592	(1.389)	0	0	0
2016/01/20	R204	04/08/2016			Bond Future	9.4015	98.1652	9.3706	98.2283	(0.329)	0.0000	0.0000	0
2016/01/20	R204	04/08/2016	7.74	Put	Bond Future	3,549.4600	3.5495	3,518.7600	3.5188	(0.865)	0	0	0
2016/01/20	R204	04/08/2016	7.76	Put	Bond Future	3,510.1100	3.5101	3,480.1900	3.4802	(0.852)	0	0	0
2016/01/20	R204	04/08/2016	7.75	Put	Bond Future	3,529.7700	3.5298	3,499.4600	3.4995	(0.859)	0	0	0
2016/01/20	R204	04/08/2016	7.74	Call	Bond Future	84.9100	0.0849	117.3100	0.1173	38.158	0	0	0
2016/01/20	R204	04/08/2016	7.75	Call	Bond Future	86.5300	0.0865	119.3200	0.1193	37.894	0	0	0
2016/01/20	R204	04/08/2016	7.76	Call	Bond Future	88.1800	0.0882	121.3600	0.1214	37.628	0	0	0
2016/01/20	R204	03/11/2016			Bond Future	9.2200	9.2200	9.5109	100.2060	3.155	0.0000	0.0000	0
2016/01/20	R204	03/11/2016	9.21	Put	Bond Future	0.0000	0.0000	1,223.0200	1.2230	100.000	0	0	0
2016/01/20	R204	03/11/2016	9.23	Put	Bond Future	0.0000	0.0000	1,201.1800	1.2012	100.000	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
2016/01/20	R204	03/11/2016	9.22	Put	Bond Future	0.0000	0.0000	1,212.2400	1.2122	100.000	0	0	0
2016/01/20	R204	03/11/2016	9.22	Call	Bond Future	0.0000	0.0000	673.6200	0.6736	100.000	0	0	0
2016/01/20	R204	03/11/2016	9.23	Call	Bond Future	0.0000	0.0000	681.1400	0.6811	100.000	0	0	0
2016/01/20	R204	03/11/2016	9.21	Call	Bond Future	0.0000	0.0000	665.8100	0.6658	100.000	0	0	0
2016/01/20	R207	04/02/2016	7.27	Put	Bond Future	6,500.0900	6.5001	6,358.3700	6.3584	(2.180)	0	0	0
2016/01/20	R207	04/02/2016	7.49	Put	Bond Future	5,762.7900	5.7628	5,621.0700	5.6211	(2.459)	0	0	0
2016/01/20	R207	04/02/2016			Bond Future	9.2812	93.9229	9.2356	94.0646	(0.492)	0.0000	0.0000	46,608
2016/01/20	R207	04/02/2016	7.51	Put	Bond Future	5,696.0900	5.6961	5,554.3700	5.5544	(2.488)	0	0	0
2016/01/20	R207	04/02/2016	7.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	43
2016/01/20	R207	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	19
2016/01/20	R207	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R207	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R207	04/02/2016	7.50	Put	Bond Future	5,729.4300	5.7294	5,587.7100	5.5877	(2.474)	0	0	0
2016/01/20	R207	05/05/2016	7.86	Put	Bond Future	4,811.3200	4.8113	4,689.9200	4.6899	(2.523)	0	0	0
2016/01/20	R207	05/05/2016			Bond Future	9.4410	95.6086	9.3920	95.7521	(0.519)	0.0000	0.0000	0
2016/01/20	R207	05/05/2016	7.85	Put	Bond Future	4,841.2300	4.8412	4,719.4000	4.7194	(2.517)	0	0	0
2016/01/20	R207	05/05/2016	7.56	Put	Bond Future	5,724.1200	5.7241	5,592.3500	5.5924	(2.302)	0	0	0
2016/01/20	R207	05/05/2016	7.84	Put	Bond Future	4,871.1900	4.8712	4,748.9400	4.7489	(2.510)	0	0	0
2016/01/20	R207	05/05/2016	7.56	Call	Bond Future	18.0900	0.0181	29.8100	0.0298	64.787	0	0	43
2016/01/20	R207	05/05/2016	7.85	Call	Bond Future	42.1400	0.0421	63.8000	0.0638	51.400	0	0	0
2016/01/20	R207	05/05/2016	7.86	Call	Bond Future	43.3200	0.0433	65.4100	0.0654	50.993	0	0	0
2016/01/20	R207	05/05/2016	7.84	Call	Bond Future	40.9900	0.0410	62.2300	0.0622	51.818	0	0	0
2016/01/20	R207	04/08/2016			Bond Future	9.5891	93.8005	9.5368	93.9443	(0.546)	0.0000	0.0000	0
2016/01/20	R207	04/08/2016	7.99	Put	Bond Future	4,666.7400	4.6667	4,576.9800	4.5770	(1.923)	0	0	0
2016/01/20	R207	04/08/2016	8.01	Put	Bond Future	4,613.8200	4.6138	4,525.2800	4.5253	(1.919)	0	0	0
2016/01/20	R207	04/08/2016	8.00	Put	Bond Future	4,640.2600	4.6403	4,551.1100	4.5511	(1.921)	0	0	0
2016/01/20	R207	04/08/2016	8.01	Call	Bond Future	150.9100	0.1509	206.2000	0.2062	36.638	0	0	0
2016/01/20	R207	04/08/2016	7.99	Call	Bond Future	145.6500	0.1456	199.7200	0.1997	37.123	0	0	0
2016/01/20	R207	04/08/2016	8.00	Call	Bond Future	148.2600	0.1483	202.9400	0.2029	36.881	0	0	0
2016/01/20	R208	04/02/2016			Bond Future	9.4517	91.6171	9.4069	91.7844	(0.474)	0.0000	0.0000	42,118
2016/01/20	R208	04/02/2016	7.74	Put	Bond Future	6,671.3500	6.6713	6,504.0000	6.5040	(2.508)	0	0	0
2016/01/20	R208	04/02/2016	7.76	Put	Bond Future	6,589.9800	6.5900	6,422.6300	6.4226	(2.539)	0	0	0
2016/01/20	R208	04/02/2016	7.75	Put	Bond Future	6,630.6500	6.6307	6,463.3000	6.4633	(2.524)	0	0	0
2016/01/20	R208	04/02/2016	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R208	04/02/2016	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R208	04/02/2016	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R208	05/05/2016	7.99	Call	Bond Future	57.3500	0.0574	86.4600	0.0865	50.759	0	0	0
2016/01/20	R208	05/05/2016	8.00	Put	Bond Future	5,947.0800	5.9471	5,807.1100	5.8071	(2.354)	0	0	0
2016/01/20	R208	05/05/2016			Bond Future	9.5845	89.8598	9.5371	90.0295	(0.495)	0.0000	0.0000	0
2016/01/20	R208	05/05/2016	8.00	Call	Bond Future	58.9000	0.0589	88.5700	0.0886	50.374	0	0	0
2016/01/20	R208	05/05/2016	8.01	Call	Bond Future	60.5000	0.0605	90.7100	0.0907	49.934	0	0	0
2016/01/20	R208	05/05/2016	7.99	Put	Bond Future	5,984.1600	5.9842	5,843.6300	5.8436	(2.348)	0	0	0
2016/01/20	R208	05/05/2016	8.01	Put	Bond Future	5,910.0600	5.9101	5,770.6300	5.7706	(2.359)	0	0	0
2016/01/20	R208	04/08/2016	8.01	Put	Bond Future	6,198.1200	6.1981	6,089.9500	6.0900	(1.745)	0	0	0
2016/01/20	R208	04/08/2016			Bond Future	9.7050	91.5864	9.6552	91.7569	(0.513)	0.0000	0.0000	0
2016/01/20	R208	04/08/2016	8.00	Put	Bond Future	6,232.2100	6.2322	6,123.3300	6.1233	(1.747)	0	0	0



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2016/01/20	R208	04/08/2016	7.99	Call	Bond Future	161.0500	0.1611	222.0100	0.2220	37.852	0	0	0
2016/01/20	R208	04/08/2016	8.00	Call	Bond Future	163.9500	0.1639	225.6100	0.2256	37.609	0	0	0
2016/01/20	R208	04/08/2016	8.01	Call	Bond Future	166.8900	0.1669	229.2600	0.2293	37.372	0	0	0
2016/01/20	R208	04/08/2016	7.99	Put	Bond Future	6,266.3500	6.2663	6,156.7700	6.1568	(1.749)	0	0	0
2016/01/20	R208	03/11/2016	9.59	Put	Bond Future	0.0000	0.0000	1,962.3900	1.9624	100.000	0	0	0
2016/01/20	R208	03/11/2016			Bond Future	9.5800	9.5800	9.7482	90.1998	1.756	0.0000	0.0000	0
2016/01/20	R208	03/11/2016	9.58	Put	Bond Future	0.0000	0.0000	1,980.5400	1.9805	100.000	0	0	0
2016/01/20	R208	03/11/2016	9.57	Call	Bond Future	0.0000	0.0000	1,412.2300	1.4122	100.000	0	0	0
2016/01/20	R208	03/11/2016	9.58	Call	Bond Future	0.0000	0.0000	1,427.3000	1.4273	100.000	0	0	0
2016/01/20	R208	03/11/2016	9.59	Call	Bond Future	0.0000	0.0000	1,442.1500	1.4422	100.000	0	0	0
2016/01/20	R208	03/11/2016	9.57	Put	Bond Future	0.0000	0.0000	1,998.4900	1.9985	100.000	0	0	0
2016/01/20	R209	04/02/2016	8.74	Call	Bond Future	0.0300	0.0000	0.0900	0.0001	200.000	0	0	0
2016/01/20	R209	04/02/2016	8.75	Put	Bond Future	9,876.0700	9.8761	9,451.2300	9.4512	(4.302)	0	0	0
2016/01/20	R209	04/02/2016			Bond Future	10.1759	68.8852	10.1079	69.3101	(0.668)	0.0000	0.0000	38,033
2016/01/20	R209	04/02/2016	8.75	Call	Bond Future	0.0300	0.0000	0.1000	0.0001	233.333	0	0	0
2016/01/20	R209	04/02/2016	8.76	Call	Bond Future	0.0400	0.0000	0.1100	0.0001	175.000	0	0	0
2016/01/20	R209	04/02/2016	9.52	Put	Bond Future	4,326.1200	4.3261	3,930.4900	3.9305	(9.145)	0	0	2,200
2016/01/20	R209	04/02/2016	8.74	Put	Bond Future	9,953.0500	9.9530	9,528.2000	9.5282	(4.269)	0	0	0
2016/01/20	R209	04/02/2016	8.76	Put	Bond Future	9,799.2100	9.7992	9,374.3700	9.3744	(4.335)	0	0	0
2016/01/20	R209	04/02/2016	9.52	Call	Bond Future	42.6500	0.0426	71.9300	0.0719	68.652	0	0	0
2016/01/20	R209	05/05/2016			Bond Future	10.2528	66.9719	10.1828	67.4039	(0.682)	0.0000	0.0000	1,082
2016/01/20	R209	05/05/2016	9.00	Call	Bond Future	314.9800	0.3150	431.3800	0.4314	36.955	0	0	6,700
2016/01/20	R209	05/05/2016	8.25	Put	Bond Future	14,359.6200	14.3596	13,957.4900	13.9575	(2.800)	0	0	0
2016/01/20	R209	05/05/2016	8.99	Put	Bond Future	8,830.1800	8.8302	8,512.9500	8.5129	(3.593)	0	0	0
2016/01/20	R209	05/05/2016	9.01	Put	Bond Future	8,696.1200	8.6961	8,382.2100	8.3822	(3.610)	0	0	0
2016/01/20	R209	05/05/2016	9.00	Put	Bond Future	8,763.0300	8.7630	8,447.4600	8.4475	(3.601)	0	0	0
2016/01/20	R209	05/05/2016	9.01	Call	Bond Future	321.8900	0.3219	439.9500	0.4399	36.677	0	0	0
2016/01/20	R209	05/05/2016	8.25	Call	Bond Future	46.3900	0.0464	76.2300	0.0762	64.324	0	0	6,700
2016/01/20	R209	05/05/2016	8.99	Call	Bond Future	308.2000	0.3082	422.9400	0.4229	37.229	0	0	0
2016/01/20	R209	04/08/2016	9.26	Call	Bond Future	1,020.5700	1.0206	1,266.4200	1.2664	24.089	0	0	0
2016/01/20	R209	04/08/2016			Bond Future	10.3212	68.2589	10.2494	68.6974	(0.696)	0.0000	0.0000	0
2016/01/20	R209	04/08/2016	10.60	Call	Bond Future	4,263.1300	4.2631	4,702.7400	4.7027	10.312	0	0	6,000
2016/01/20	R209	04/08/2016	9.60	Put	Bond Future	6,209.8100	6.2098	6,078.4000	6.0784	(2.116)	0	0	0
2016/01/20	R209	04/08/2016	9.24	Call	Bond Future	992.7700	0.9928	1,234.9900	1.2350	24.398	0	0	0
2016/01/20	R209	04/08/2016	9.25	Call	Bond Future	1,006.2300	1.0062	1,250.2300	1.2502	24.249	0	0	0
2016/01/20	R209	04/08/2016	10.60	Put	Bond Future	2,602.2700	2.6023	2,603.3400	2.6033	0.041	0	0	0
2016/01/20	R209	04/08/2016	9.24	Put	Bond Future	8,104.2900	8.1043	7,907.9700	7.9080	(2.422)	0	0	0
2016/01/20	R209	04/08/2016	9.26	Put	Bond Future	7,990.0900	7.9901	7,797.4000	7.7974	(2.412)	0	0	0
2016/01/20	R209	04/08/2016	9.60	Call	Bond Future	1,591.5700	1.5916	1,898.7000	1.8987	19.297	0	0	6,000
2016/01/20	R209	04/08/2016	9.25	Put	Bond Future	8,046.7000	8.0467	7,852.1600	7.8522	(2.418)	0	0	0
2016/01/20	R209	03/11/2016	10.26	Call	Bond Future	0.0000	0.0000	3,212.7100	3.2127	100.000	0	0	0
2016/01/20	R209	03/11/2016			Bond Future	10.2500	10.2500	10.3024	66.9287	0.511	0.0000	0.0000	0
2016/01/20	R209	03/11/2016	10.24	Call	Bond Future	0.0000	0.0000	3,154.1800	3.1542	100.000	0	0	0
2016/01/20	R209	03/11/2016	10.25	Call	Bond Future	0.0000	0.0000	3,183.0200	3.1830	100.000	0	0	0
2016/01/20	R209	03/11/2016	10.24	Put	Bond Future	0.0000	0.0000	3,535.3600	3.5354	100.000	0	0	0
2016/01/20	R209	03/11/2016	10.26	Put	Bond Future	0.0000	0.0000	3,471.2900	3.4713	100.000	0	0	0
2016/01/20	R209	03/11/2016	10.25	Put	Bond Future	0.0000	0.0000	3,502.8500	3.5029	100.000	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
2016/01/20	R210	04/02/2016	184.99	Put	Bond Future	4,524.0100	4.5240	4,930.9700	4.9310	8.996	0	0	0
2016/01/20	R210	04/02/2016			Bond Future	180.4660	180.4660	180.0590	180.0590	(0.226)	0.0000	0.0000	2,705
2016/01/20	R210	04/02/2016	185.01	Put	Bond Future	4,544.0100	4.5440	4,950.9700	4.9510	8.956	0	0	0
2016/01/20	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R210	04/02/2016	185.00	Put	Bond Future	4,534.0100	4.5340	4,940.9700	4.9410	8.976	0	0	0
2016/01/20	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R210	05/05/2016			Bond Future	181.5110	181.5110	181.0961	181.0961	(0.229)	0.0000	0.0000	1,279
2016/01/20	R210	05/05/2016	184.99	Put	Bond Future	3,479.0100	3.4790	3,893.9100	3.8939	11.926	0	0	0
2016/01/20	R210	05/05/2016	185.00	Put	Bond Future	3,489.0100	3.4890	3,903.9100	3.9039	11.892	0	0	0
2016/01/20	R210	05/05/2016	185.01	Put	Bond Future	3,499.0100	3.4990	3,913.9100	3.9139	11.858	0	0	0
2016/01/20	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R210	04/08/2016			Bond Future	181.5100	181.5100	184.5638	184.5638	1.682	0.0000	0.0000	0
2016/01/20	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R210	04/08/2016	181.50	Call	Bond Future	0.0000	0.0000	3,063.8500	3.0638	100.000	0	0	0
2016/01/20	R210	04/08/2016	181.52	Call	Bond Future	0.0000	0.0000	3,043.8500	3.0438	100.000	0	0	0
2016/01/20	R210	04/08/2016	181.51	Call	Bond Future	0.0000	0.0000	3,053.8500	3.0538	100.000	0	0	0
2016/01/20	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R211	04/02/2016			Bond Future	134.6840	134.6840	134.6604	134.6604	(0.017)	0.0000	0.0000	720
2016/01/20	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R211	04/02/2016	138.99	Put	Bond Future	4,306.0400	4.3060	4,329.5900	4.3296	0.547	0	0	0
2016/01/20	R211	04/02/2016	139.01	Put	Bond Future	4,326.0400	4.3260	4,349.5900	4.3496	0.544	0	0	0
2016/01/20	R211	04/02/2016	139.00	Put	Bond Future	4,316.0400	4.3160	4,339.5900	4.3396	0.546	0	0	0
2016/01/20	R211	05/05/2016	139.01	Put	Bond Future	1,928.7100	1.9287	1,953.2500	1.9532	1.272	0	0	0
2016/01/20	R211	05/05/2016			Bond Future	137.0813	137.0813	137.0567	137.0567	(0.018)	0.0000	0.0000	2
2016/01/20	R211	05/05/2016	139.00	Put	Bond Future	1,918.7100	1.9187	1,943.2500	1.9432	1.279	0	0	0
2016/01/20	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R211	05/05/2016	138.99	Put	Bond Future	1,908.7100	1.9087	1,933.2500	1.9332	1.286	0	0	0
2016/01/20	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R211	04/08/2016			Bond Future	137.0800	137.0800	137.9474	137.9474	0.633	0.0000	0.0000	0
2016/01/20	R211	04/08/2016	137.09	Call	Bond Future	0.0000	0.0000	857.3800	0.8574	100.000	0	0	0
2016/01/20	R211	04/08/2016	137.07	Call	Bond Future	0.0000	0.0000	877.3800	0.8774	100.000	0	0	0
2016/01/20	R211	04/08/2016	137.08	Call	Bond Future	0.0000	0.0000	867.3800	0.8674	100.000	0	0	0
2016/01/20	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R212	04/02/2016			Bond Future	139.9419	139.9419	139.9180	139.9180	(0.017)	0.0000	0.0000	1,569
2016/01/20	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R212	04/02/2016	145.99	Put	Bond Future	6,048.1000	6.0481	6,071.9900	6.0720	0.395	0	0	0

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2016/01/20	R212	04/02/2016	146.01	Put	Bond Future	6,068.1000	6.0681	6,091.9900	6.0920	0.394	0	0	0
2016/01/20	R212	04/02/2016	146.00	Put	Bond Future	6,058.1000	6.0581	6,081.9900	6.0820	0.394	0	0	0
2016/01/20	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R212	05/05/2016			Bond Future	142.4328	142.4328	142.4080	142.4080	(0.017)	0.0000	0.0000	19
2016/01/20	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R212	05/05/2016	144.99	Put	Bond Future	2,557.1800	2.5572	2,582.0500	2.5820	0.973	0	0	0
2016/01/20	R212	05/05/2016	145.01	Put	Bond Future	2,577.1800	2.5772	2,602.0500	2.6020	0.965	0	0	0
2016/01/20	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R212	05/05/2016	145.00	Put	Bond Future	2,567.1800	2.5672	2,592.0500	2.5920	0.969	0	0	0
2016/01/20	R212	04/08/2016	142.43	Call	Bond Future	0.0000	0.0000	801.8200	0.8018	100.000	0	0	0
2016/01/20	R212	04/08/2016			Bond Future	142.4300	142.4300	143.2318	143.2318	0.563	0.0000	0.0000	0
2016/01/20	R212	04/08/2016	142.44	Call	Bond Future	0.0000	0.0000	791.8200	0.7918	100.000	0	0	0
2016/01/20	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R212	04/08/2016	142.42	Call	Bond Future	0.0000	0.0000	811.8200	0.8118	100.000	0	0	0
2016/01/20	R213	04/02/2016			Bond Future	10.1083	79.3438	10.0248	79.8722	(0.826)	0.0000	0.0000	38,041
2016/01/20	R213	04/02/2016	8.75	Call	Bond Future	0.0800	0.0001	0.2600	0.0003	225.000	0	0	0
2016/01/20	R213	04/02/2016	8.74	Put	Bond Future	9,366.4100	9.3664	8,838.1700	8.8382	(5.640)	0	0	0
2016/01/20	R213	04/02/2016	8.76	Put	Bond Future	9,218.0400	9.2180	8,689.8400	8.6898	(5.730)	0	0	0
2016/01/20	R213	04/02/2016	8.75	Put	Bond Future	9,292.1800	9.2922	8,763.9600	8.7640	(5.685)	0	0	0
2016/01/20	R213	04/02/2016	8.76	Call	Bond Future	0.0900	0.0001	0.2900	0.0003	222.222	0	0	0
2016/01/20	R213	04/02/2016	8.74	Call	Bond Future	0.0700	0.0001	0.2300	0.0002	228.571	0	0	0
2016/01/20	R213	05/05/2016	8.74	Put	Bond Future	10,028.4500	10.0285	9,588.9300	9.5889	(4.383)	0	0	0
2016/01/20	R213	05/05/2016	8.76	Put	Bond Future	9,890.6000	9.8906	9,454.2800	9.4543	(4.411)	0	0	0
2016/01/20	R213	05/05/2016			Bond Future	10.1908	77.2184	10.1047	77.7555	(0.845)	0.0000	0.0000	0
2016/01/20	R213	05/05/2016	8.75	Put	Bond Future	9,959.4300	9.9594	9,521.5000	9.5215	(4.397)	0	0	0
2016/01/20	R213	05/05/2016	8.74	Call	Bond Future	200.4300	0.2004	298.0900	0.2981	48.725	0	0	0
2016/01/20	R213	05/05/2016	8.75	Call	Bond Future	205.1600	0.2052	304.4100	0.3044	48.377	0	0	0
2016/01/20	R213	05/05/2016	8.76	Call	Bond Future	209.9900	0.2100	310.8500	0.3109	48.031	0	0	0
2016/01/20	R213	04/08/2016			Bond Future	10.2638	78.7017	10.1752	79.2473	(0.864)	0.0000	0.0000	0
2016/01/20	R213	04/08/2016	8.99	Put	Bond Future	9,165.6100	9.1656	8,852.8100	8.8528	(3.413)	0	0	0
2016/01/20	R213	04/08/2016	9.01	Put	Bond Future	9,045.4500	9.0454	8,736.6100	8.7366	(3.414)	0	0	0
2016/01/20	R213	04/08/2016	9.00	Put	Bond Future	9,105.4300	9.1054	8,794.6100	8.7946	(3.414)	0	0	0
2016/01/20	R213	04/08/2016	9.01	Call	Bond Future	776.0400	0.7760	1,012.7300	1.0127	30.500	0	0	0
2016/01/20	R213	04/08/2016	8.99	Call	Bond Future	754.1400	0.7541	986.8700	0.9869	30.860	0	0	0
2016/01/20	R213	04/08/2016	9.00	Call	Bond Future	765.0300	0.7650	999.7400	0.9997	30.680	0	0	0
2016/01/20	R213	03/11/2016			Bond Future	10.1900	10.1900	10.2339	77.2897	0.431	0.0000	0.0000	0
2016/01/20	R213	03/11/2016	10.18	Put	Bond Future	0.0000	0.0000	3,500.6900	3.5007	100.000	0	0	0
2016/01/20	R213	03/11/2016	10.20	Put	Bond Future	0.0000	0.0000	3,436.6700	3.4367	100.000	0	0	0
2016/01/20	R213	03/11/2016	10.18	Call	Bond Future	0.0000	0.0000	3,170.0400	3.1700	100.000	0	0	0
2016/01/20	R213	03/11/2016	10.19	Put	Bond Future	0.0000	0.0000	3,468.5700	3.4686	100.000	0	0	0
2016/01/20	R213	03/11/2016	10.19	Call	Bond Future	0.0000	0.0000	3,199.4100	3.1994	100.000	0	0	0
2016/01/20	R213	03/11/2016	10.20	Call	Bond Future	0.0000	0.0000	3,228.9200	3.2289	100.000	0	0	0

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2016/01/20	R214	04/02/2016			Bond Future	10.2666	69.2002	10.1985	69.6369	(0.663)	0.0000	0.0000	29,967
2016/01/20	R214	04/02/2016	7.99	Put	Bond Future	17,673.8500	17.6738	17,237.2000	17.2372	(2.471)	0	0	0
2016/01/20	R214	04/02/2016	9.45	Call	Bond Future	13.8400	0.0138	25.8600	0.0259	86.850	0	0	0
2016/01/20	R214	04/02/2016	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R214	04/02/2016	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R214	04/02/2016	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/20	R214	04/02/2016	9.35	Call	Bond Future	6.2300	0.0062	12.4600	0.0125	100.000	0	0	0
2016/01/20	R214	04/02/2016	9.45	Put	Bond Future	5,587.0500	5.5871	5,162.4200	5.1624	(7.600)	0	0	25
2016/01/20	R214	04/02/2016	8.01	Put	Bond Future	17,486.5200	17.4865	17,049.8700	17.0499	(2.497)	0	0	0
2016/01/20	R214	04/02/2016	9.35	Put	Bond Future	6,315.4100	6.3154	5,884.9900	5.8850	(6.815)	0	0	25
2016/01/20	R214	04/02/2016	8.00	Put	Bond Future	17,580.1000	17.5801	17,143.4500	17.1435	(2.484)	0	0	0
2016/01/20	R214	05/05/2016	9.01	Call	Bond Future	275.0000	0.2750	382.2400	0.3822	38.996	0	0	0
2016/01/20	R214	05/05/2016	9.30	Put	Bond Future	7,663.1400	7.6631	7,378.8100	7.3788	(3.710)	0	0	0
2016/01/20	R214	05/05/2016			Bond Future	10.3413	67.1462	10.2712	67.5902	(0.678)	0.0000	0.0000	4,680
2016/01/20	R214	05/05/2016	8.99	Call	Bond Future	262.7500	0.2627	366.7600	0.3668	39.585	0	0	0
2016/01/20	R214	05/05/2016	9.00	Call	Bond Future	268.8200	0.2688	374.4400	0.3744	39.290	0	0	0
2016/01/20	R214	05/05/2016	8.99	Put	Bond Future	9,793.7700	9.7938	9,453.8400	9.4538	(3.471)	0	0	0
2016/01/20	R214	05/05/2016	9.01	Put	Bond Future	9,648.7200	9.6487	9,312.0200	9.3120	(3.490)	0	0	0
2016/01/20	R214	05/05/2016	9.30	Call	Bond Future	511.6600	0.5117	671.2700	0.6713	31.195	0	0	0
2016/01/20	R214	05/05/2016	9.00	Put	Bond Future	9,721.1200	9.7211	9,382.8000	9.3828	(3.480)	0	0	0
2016/01/20	R214	04/08/2016	11.30	Call	Bond Future	6,665.2100	6.6652	7,148.1500	7.1482	7.246	0	0	6,300
2016/01/20	R214	04/08/2016	9.24	Call	Bond Future	915.3100	0.9153	1,148.3900	1.1484	25.465	0	0	0
2016/01/20	R214	04/08/2016	9.25	Put	Bond Future	8,863.2000	8.8632	8,647.3700	8.6474	(2.435)	0	0	0
2016/01/20	R214	04/08/2016			Bond Future	10.4075	68.4361	10.3356	68.8869	(0.691)	0.0000	0.0000	0
2016/01/20	R214	04/08/2016	9.30	Call	Bond Future	998.2500	0.9983	1,242.6700	1.2427	24.485	0	0	1,300
2016/01/20	R214	04/08/2016	8.55	Put	Bond Future	13,832.6300	13.8326	13,499.4600	13.4995	(2.409)	0	0	0
2016/01/20	R214	04/08/2016	11.30	Put	Bond Future	1,479.8400	1.4798	1,512.0200	1.5120	2.175	0	0	0
2016/01/20	R214	04/08/2016	9.25	Call	Bond Future	928.2100	0.9282	1,163.1400	1.1631	25.310	0	0	0
2016/01/20	R214	04/08/2016	10.30	Put	Bond Future	3,856.1600	3.8562	3,815.8600	3.8159	(1.045)	0	0	0
2016/01/20	R214	04/08/2016	9.26	Call	Bond Future	941.9600	0.9420	1,178.7900	1.1788	25.142	0	0	0
2016/01/20	R214	04/08/2016	9.30	Put	Bond Future	8,558.2900	8.5583	8,351.9500	8.3520	(2.411)	0	0	0
2016/01/20	R214	04/08/2016	8.55	Call	Bond Future	302.8700	0.3029	420.4600	0.4205	38.825	0	0	1,300
2016/01/20	R214	04/08/2016	9.24	Put	Bond Future	8,925.6700	8.9257	8,707.9900	8.7080	(2.439)	0	0	0
2016/01/20	R214	04/08/2016	10.30	Call	Bond Future	3,180.7000	3.1807	3,591.1600	3.5912	12.905	0	0	6,300
2016/01/20	R214	04/08/2016	9.26	Put	Bond Future	8,801.7100	8.8017	8,587.7800	8.5878	(2.431)	0	0	0
2016/01/20	R214	03/11/2016	10.35	Put	Bond Future	0.0000	0.0000	3,569.3500	3.5694	100.000	0	0	0
2016/01/20	R214	03/11/2016			Bond Future	10.3400	10.3400	10.3894	66.9747	0.478	0.0000	0.0000	0
2016/01/20	R214	03/11/2016	10.34	Put	Bond Future	0.0000	0.0000	3,602.2900	3.6023	100.000	0	0	0
2016/01/20	R214	03/11/2016	10.35	Call	Bond Future	0.0000	0.0000	3,322.3500	3.3224	100.000	0	0	0
2016/01/20	R214	03/11/2016	10.33	Call	Bond Future	0.0000	0.0000	3,262.7500	3.2627	100.000	0	0	0
2016/01/20	R214	03/11/2016	10.34	Call	Bond Future	0.0000	0.0000	3,292.3700	3.2924	100.000	0	0	0
2016/01/20	R214	03/11/2016	10.33	Put	Bond Future	0.0000	0.0000	3,635.7000	3.6357	100.000	0	0	0
2016/01/20	R248	04/02/2016	8.99	Put	Bond Future	12,036.1300	12.0361	11,481.7100	11.4817	(4.606)	0	0	0
2016/01/20	R248	04/02/2016	9.55	Put	Bond Future	6,616.6900	6.6167	6,083.2500	6.0833	(8.062)	0	0	75
2016/01/20	R248	04/02/2016	10.3121		Bond Future	89.3604	89.3604	10.2439	89.9150	(0.661)	0.0000	0.0000	60,433
2016/01/20	R248	04/02/2016	9.00	Put	Bond Future	11,933.9400	11.9339	11,379.5400	11.3795	(4.646)	0	0	0
2016/01/20	R248	04/02/2016	9.01	Put	Bond Future	11,831.9400	11.8319	11,277.5700	11.2776	(4.685)	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
2016/01/20	R248	04/02/2016	8.99	Call	Bond Future	0.1400	0.0001	0.3900	0.0004	178.571	0	0	0
2016/01/20	R248	04/02/2016	9.00	Call	Bond Future	0.1600	0.0002	0.4300	0.0004	168.750	0	0	0
2016/01/20	R248	04/02/2016	9.45	Put	Bond Future	7,534.7600	7.5348	6,991.4200	6.9914	(7.211)	0	0	75
2016/01/20	R248	04/02/2016	9.01	Call	Bond Future	0.1800	0.0002	0.4800	0.0005	166.667	0	0	0
2016/01/20	R248	04/02/2016	9.45	Call	Bond Future	12.3400	0.0123	23.6700	0.0237	91.815	0	0	0
2016/01/20	R248	04/02/2016	9.55	Call	Bond Future	26.7500	0.0267	47.9800	0.0480	79.364	0	0	0
2016/01/20	R248	05/05/2016			Bond Future	10.3893	86.5273	10.3190	87.0912	(0.676)	0.0000	0.0000	1,304
2016/01/20	R248	05/05/2016	8.99	Put	Bond Future	12,942.5000	12.9425	12,498.9400	12.4989	(3.427)	0	0	0
2016/01/20	R248	05/05/2016	9.01	Put	Bond Future	12,752.8400	12.7528	12,313.2000	12.3132	(3.447)	0	0	0
2016/01/20	R248	05/05/2016	9.00	Put	Bond Future	12,847.5100	12.8475	12,405.9000	12.4059	(3.437)	0	0	0
2016/01/20	R248	05/05/2016	8.99	Call	Bond Future	296.6600	0.2967	417.0200	0.4170	40.572	0	0	0
2016/01/20	R248	05/05/2016	9.00	Call	Bond Future	303.7600	0.3038	426.0700	0.4261	40.265	0	0	0
2016/01/20	R248	05/05/2016	9.01	Call	Bond Future	310.9900	0.3110	435.2700	0.4353	39.963	0	0	0
2016/01/20	R248	04/08/2016			Bond Future	10.4580	88.1895	10.3858	88.7620	(0.691)	0.0000	0.0000	0
2016/01/20	R248	04/08/2016	9.25	Call	Bond Future	1,096.0400	1.0960	1,380.7600	1.3808	25.977	0	0	0
2016/01/20	R248	04/08/2016	9.24	Put	Bond Future	11,762.8200	11.7628	11,472.6600	11.4727	(2.467)	0	0	0
2016/01/20	R248	04/08/2016	9.26	Put	Bond Future	11,599.7200	11.5997	11,314.2300	11.3142	(2.461)	0	0	0
2016/01/20	R248	04/08/2016	9.25	Put	Bond Future	11,681.1000	11.6811	11,393.2700	11.3933	(2.464)	0	0	0
2016/01/20	R248	04/08/2016	9.26	Call	Bond Future	1,111.8900	1.1119	1,398.9500	1.3990	25.817	0	0	0
2016/01/20	R248	04/08/2016	9.24	Call	Bond Future	1,080.3500	1.0803	1,362.7400	1.3627	26.139	0	0	0
2016/01/20	R248	03/11/2016	10.38	Call	Bond Future	0.0000	0.0000	4,140.1100	4.1401	100.000	0	0	0
2016/01/20	R248	03/11/2016			Bond Future	10.3800	10.3800	10.4419	86.1080	0.596	0.0000	0.0000	0
2016/01/20	R248	03/11/2016	10.39	Call	Bond Future	0.0000	0.0000	4,177.5600	4.1776	100.000	0	0	0
2016/01/20	R248	03/11/2016	10.37	Put	Bond Future	0.0000	0.0000	4,673.5000	4.6735	100.000	0	0	0
2016/01/20	R248	03/11/2016	10.39	Put	Bond Future	0.0000	0.0000	4,588.9700	4.5890	100.000	0	0	0
2016/01/20	R248	03/11/2016	10.38	Put	Bond Future	0.0000	0.0000	4,631.2300	4.6312	100.000	0	0	0
2016/01/20	R248	03/11/2016	10.37	Call	Bond Future	0.0000	0.0000	4,102.5200	4.1025	100.000	0	0	0

**Total**

**685116**