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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/01/2016 TO 26/01/2016

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
2016/01/26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	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
2016/01/26	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	2025	04/02/2016	126.01	Put	Bond Future	4,854.5600	4.8546	4,861.3000	4.8613	0.139	0	0	0
2016/01/26	2025	04/02/2016			Bond Future	121.1554	121.1554	121.1487	121.1487	(0.006)	0.0000	0.0000	2,062
2016/01/26	2025	04/02/2016	126.00	Put	Bond Future	4,844.5600	4.8446	4,851.3000	4.8513	0.139	0	0	0
2016/01/26	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2025	04/02/2016	125.99	Put	Bond Future	4,834.5600	4.8346	4,841.3000	4.8413	0.139	0	0	0
2016/01/26	2025	05/05/2016			Bond Future	123.3088	123.3088	123.3014	123.3014	(0.006)	0.0000	0.0000	2,637
2016/01/26	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2025	05/05/2016	125.99	Put	Bond Future	2,681.2100	2.6812	2,688.6400	2.6886	0.277	0	0	0
2016/01/26	2025	05/05/2016	126.01	Put	Bond Future	2,701.2100	2.7012	2,708.6400	2.7086	0.275	0	0	0
2016/01/26	2025	05/05/2016	126.00	Put	Bond Future	2,691.2100	2.6912	2,698.6400	2.6986	0.276	0	0	0
2016/01/26	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2025	04/08/2016			Bond Future	124.4108	124.4108	124.4020	124.4020	(0.007)	0.0000	0.0000	0
2016/01/26	2025	04/08/2016	123.86	Call	Bond Future	550.7900	0.5508	542.0200	0.5420	(1.592)	0	0	0
2016/01/26	2025	04/08/2016	123.87	Call	Bond Future	540.7900	0.5408	532.0200	0.5320	(1.622)	0	0	0
2016/01/26	2025	04/08/2016	123.85	Call	Bond Future	560.7900	0.5608	552.0200	0.5520	(1.564)	0	0	0
2016/01/26	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2030	04/02/2016			Bond Future	9.9515	85.6298	9.9958	85.3353	0.445	0.0000	0.0000	9,496
2016/01/26	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2030	04/02/2016	8.74	Put	Bond Future	8,658.8400	8.6588	8,953.3200	8.9533	3.401	0	0	0
2016/01/26	2030	04/02/2016	8.76	Put	Bond Future	8,506.0600	8.5061	8,800.5400	8.8005	3.462	0	0	0
2016/01/26	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2030	04/02/2016	8.75	Put	Bond Future	8,582.4000	8.5824	8,876.8800	8.8769	3.431	0	0	0
2016/01/26	2030	05/05/2016	8.99	Put	Bond Future	7,293.7700	7.2938	7,594.0200	7.5940	4.117	0	0	0
2016/01/26	2030	05/05/2016	9.01	Put	Bond Future	7,146.4800	7.1465	7,446.7300	7.4467	4.201	0	0	0
2016/01/26	2030	05/05/2016			Bond Future	10.0381	87.1638	10.0839	86.8635	0.457	0.0000	0.0000	6,972
2016/01/26	2030	05/05/2016	9.00	Put	Bond Future	7,220.0800	7.2201	7,520.3300	7.5203	4.159	0	0	0
2016/01/26	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2030	04/08/2016	10.17	Call	Bond Future	338.2900	0.3383	31.6700	0.0317	(90.638)	0	0	0
2016/01/26	2030	04/08/2016			Bond Future	10.1175	84.8201	10.1651	84.5135	0.470	0.0000	0.0000	0
2016/01/26	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/01/26	2032	04/02/2016			Bond Future	10.0616		88.6421	10.1059	88.3314	0.439	0.0000	0.0000	8,319
2016/01/26	2032	04/02/2016	8.69	Put	Bond Future	10,535.2100		10.5352	10,845.9300	10.8459	2.949	0	0	0
2016/01/26	2032	04/02/2016	8.71	Put	Bond Future	10,368.2700		10.3683	10,678.9900	10.6790	2.997	0	0	0
2016/01/26	2032	04/02/2016	9.20	Call	Bond Future	2.1300		0.0021	0.7400	0.0007	(65.258)	0	0	0
2016/01/26	2032	04/02/2016	8.70	Put	Bond Future	10,451.6900		10.4517	10,762.4100	10.7624	2.973	0	0	0
2016/01/26	2032	04/02/2016	9.30	Call	Bond Future	5.9300		0.0059	2.3500	0.0024	(60.371)	0	0	0
2016/01/26	2032	04/02/2016	8.71	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2032	04/02/2016	9.20	Put	Bond Future	6,408.7500		6.4088	6,718.0800	6.7181	4.827	0	0	22
2016/01/26	2032	04/02/2016	8.69	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2032	04/02/2016	8.70	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2032	04/02/2016	9.30	Put	Bond Future	5,633.4400		5.6334	5,940.5800	5.9406	5.452	0	0	22
2016/01/26	2032	05/05/2016			Bond Future	10.1463		86.0726	10.1920	85.7558	0.451	0.0000	0.0000	964
2016/01/26	2032	05/05/2016	8.99	Put	Bond Future	9,090.7800		9.0908	9,358.9200	9.3589	2.950	0	0	0
2016/01/26	2032	05/05/2016	9.01	Put	Bond Future	8,950.2400		8.9502	9,216.8300	9.2168	2.979	0	0	0
2016/01/26	2032	05/05/2016	9.00	Put	Bond Future	9,020.3800		9.0204	9,287.7500	9.2877	2.964	0	0	0
2016/01/26	2032	05/05/2016	9.01	Call	Bond Future	492.6200		0.4926	442.4100	0.4424	(10.192)	0	0	0
2016/01/26	2032	05/05/2016	8.99	Call	Bond Future	473.4600		0.4735	424.8000	0.4248	(10.278)	0	0	0
2016/01/26	2032	05/05/2016	9.00	Call	Bond Future	482.9600		0.4830	433.5300	0.4335	(10.235)	0	0	0
2016/01/26	2032	04/08/2016	9.01	Call	Bond Future	1,032.1400		1.0321	961.3700	0.9614	(6.857)	0	0	0
2016/01/26	2032	04/08/2016			Bond Future	10.2225		87.7171	10.2699	87.3936	0.464	0.0000	0.0000	0
2016/01/26	2032	04/08/2016	8.99	Call	Bond Future	1,005.0000		1.0050	935.6600	0.9357	(6.900)	0	0	0
2016/01/26	2032	04/08/2016	9.00	Call	Bond Future	1,018.5100		1.0185	948.4500	0.9484	(6.879)	0	0	0
2016/01/26	2032	04/08/2016	8.99	Put	Bond Future	10,094.2600		10.0943	10,348.4400	10.3484	2.518	0	0	0
2016/01/26	2032	04/08/2016	9.01	Put	Bond Future	9,962.7700		9.9628	10,215.5200	10.2155	2.537	0	0	0
2016/01/26	2032	04/08/2016	9.00	Put	Bond Future	10,028.4000		10.0284	10,281.8600	10.2819	2.527	0	0	0
2016/01/26	2032	03/11/2016			Bond Future	10.2813		85.3315	10.3302	85.0017	0.476	0.0000	0.0000	0
2016/01/26	2032	03/11/2016	10.28	Put	Bond Future	3,662.6900		3.6627	3,816.5600	3.8166	4.201	0	0	0
2016/01/26	2032	03/11/2016	10.30	Put	Bond Future	3,594.4500		3.5944	3,746.3700	3.7464	4.227	0	0	0
2016/01/26	2032	03/11/2016	10.29	Put	Bond Future	3,628.4500		3.6285	3,781.3500	3.7813	4.214	0	0	0
2016/01/26	2032	03/11/2016	10.30	Call	Bond Future	3,720.9300		3.7209	3,543.0600	3.5431	(4.780)	0	0	0
2016/01/26	2032	03/11/2016	10.28	Call	Bond Future	3,654.1800		3.6542	3,478.2600	3.4783	(4.814)	0	0	0
2016/01/26	2032	03/11/2016	10.29	Call	Bond Future	3,687.4700		3.6875	3,510.5800	3.5106	(4.797)	0	0	0
2016/01/26	2033	04/02/2016	102.40	Call	Bond Future	287.6800		0.2877	282.0600	0.2821	(1.954)	0	0	0
2016/01/26	2033	04/02/2016			Bond Future	102.6877		102.6877	102.6821	102.6821	(0.005)	0.0000	0.0000	185
2016/01/26	2033	04/02/2016	102.41	Call	Bond Future	277.6800		0.2777	272.0600	0.2721	(2.024)	0	0	0
2016/01/26	2033	04/02/2016	102.39	Call	Bond Future	297.6800		0.2977	292.0600	0.2921	(1.888)	0	0	0
2016/01/26	2033	04/02/2016	102.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2033	04/02/2016	102.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2033	04/02/2016	102.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2033	05/05/2016			Bond Future	103.5375		103.5375	103.5313	103.5313	(0.006)	0.0000	0.0000	1,539
2016/01/26	2033	05/05/2016	102.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2033	05/05/2016	102.40	Call	Bond Future	1,137.5000		1.1375	1,131.2900	1.1313	(0.546)	0	0	0
2016/01/26	2033	05/05/2016	102.41	Call	Bond Future	1,127.5000		1.1275	1,121.2900	1.1213	(0.551)	0	0	0
2016/01/26	2033	05/05/2016	102.39	Call	Bond Future	1,147.5000		1.1475	1,141.2900	1.1413	(0.541)	0	0	0
2016/01/26	2033	05/05/2016	102.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	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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2016/01/26	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2037	04/02/2016	8.75	Put	Bond Future	12,186.0000	12.1860	12,633.5200	12.6335	3.672	0	0	0
2016/01/26	2037	04/02/2016	9.43	Call	Bond Future	6.4200	0.0064	2.1700	0.0022	(66.199)	0	0	0
2016/01/26	2037	04/02/2016			Bond Future	10.1960	85.6368	10.2554	85.1893	0.582	0.0000	0.0000	30,766
2016/01/26	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2037	04/02/2016	9.30	Call	Bond Future	1.6700	0.0017	0.4600	0.0005	(72.455)	0	0	0
2016/01/26	2037	04/02/2016	8.74	Put	Bond Future	12,279.6200	12.2796	12,727.1400	12.7271	3.644	0	0	0
2016/01/26	2037	04/02/2016	9.43	Put	Bond Future	6,140.6100	6.1406	6,583.8800	6.5839	7.219	0	0	16
2016/01/26	2037	04/02/2016	8.76	Put	Bond Future	12,092.5100	12.0925	12,540.0300	12.5400	3.701	0	0	0
2016/01/26	2037	04/02/2016	9.30	Put	Bond Future	7,246.3900	7.2464	7,692.7000	7.6927	6.159	0	0	16
2016/01/26	2037	05/05/2016	9.00	Put	Bond Future	10,883.5300	10.8835	11,284.9000	11.2849	3.688	0	0	0
2016/01/26	2037	05/05/2016	8.99	Call	Bond Future	393.5200	0.3935	339.7600	0.3398	(13.661)	0	0	0
2016/01/26	2037	05/05/2016			Bond Future	10.2788	87.1709	10.3401	86.7149	0.597	0.0000	0.0000	28,483
2016/01/26	2037	05/05/2016	9.00	Call	Bond Future	401.9400	0.4019	347.2500	0.3473	(13.607)	0	0	0
2016/01/26	2037	05/05/2016	9.01	Call	Bond Future	410.5100	0.4105	354.8700	0.3549	(13.554)	0	0	0
2016/01/26	2037	05/05/2016	8.99	Put	Bond Future	10,964.9900	10.9650	11,367.2900	11.3673	3.669	0	0	0
2016/01/26	2037	05/05/2016	9.01	Put	Bond Future	10,802.3500	10.8023	11,202.7700	11.2028	3.707	0	0	0
2016/01/26	2037	04/08/2016			Bond Future	10.3553	84.5768	10.4188	84.1115	0.613	0.0000	0.0000	0
2016/01/26	2037	04/08/2016	9.24	Put	Bond Future	10,188.6800	10.1887	10,543.8500	10.5438	3.486	0	0	0
2016/01/26	2037	04/08/2016	9.26	Put	Bond Future	10,049.5300	10.0495	10,402.5400	10.4025	3.513	0	0	0
2016/01/26	2037	04/08/2016	9.25	Put	Bond Future	10,118.9600	10.1190	10,473.0600	10.4731	3.499	0	0	0
2016/01/26	2037	04/08/2016	9.24	Call	Bond Future	1,287.9400	1.2879	1,177.7800	1.1778	(8.553)	0	0	0
2016/01/26	2037	04/08/2016	9.25	Call	Bond Future	1,304.5200	1.3045	1,193.2900	1.1933	(8.527)	0	0	0
2016/01/26	2037	04/08/2016	9.26	Call	Bond Future	1,321.2600	1.3213	1,208.9400	1.2089	(8.501)	0	0	0
2016/01/26	2037	03/11/2016	10.36	Put	Bond Future	4,184.7400	4.1847	4,415.3700	4.4154	5.511	0	0	0
2016/01/26	2037	03/11/2016	10.35	Call	Bond Future	3,783.1400	3.7831	3,540.7300	3.5407	(6.408)	0	0	0
2016/01/26	2037	03/11/2016			Bond Future	10.4101	86.2897	10.4755	85.8153	0.628	0.0000	0.0000	0
2016/01/26	2037	03/11/2016	10.36	Call	Bond Future	3,817.9200	3.8179	3,574.1100	3.5741	(6.386)	0	0	0
2016/01/26	2037	03/11/2016	10.37	Call	Bond Future	3,852.8600	3.8529	3,607.6700	3.6077	(6.364)	0	0	0
2016/01/26	2037	03/11/2016	10.35	Put	Bond Future	4,223.4500	4.2235	4,455.4800	4.4555	5.494	0	0	0
2016/01/26	2037	03/11/2016	10.37	Put	Bond Future	4,146.3000	4.1463	4,375.5500	4.3756	5.529	0	0	0
2016/01/26	2038	04/02/2016			Bond Future	127.0122	127.0122	127.0051	127.0051	(0.006)	0.0000	0.0000	5,433
2016/01/26	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2038	04/02/2016	130.99	Put	Bond Future	3,977.7700	3.9778	3,984.8500	3.9849	0.178	0	0	0
2016/01/26	2038	04/02/2016	131.01	Put	Bond Future	3,997.7700	3.9978	4,004.8500	4.0049	0.177	0	0	0
2016/01/26	2038	04/02/2016	131.00	Put	Bond Future	3,987.7700	3.9878	3,994.8500	3.9949	0.178	0	0	0
2016/01/26	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2038	05/05/2016	131.01	Put	Bond Future	1,740.4100	1.7404	1,747.9600	1.7480	0.434	0	0	0
2016/01/26	2038	05/05/2016			Bond Future	129.2696	129.2696	129.2620	129.2620	(0.006)	0.0000	0.0000	13,920
2016/01/26	2038	05/05/2016	131.00	Put	Bond Future	1,730.4100	1.7304	1,737.9600	1.7380	0.436	0	0	0
2016/01/26	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2038	05/05/2016	130.99	Put	Bond Future	1,720.4100	1.7204	1,727.9600	1.7280	0.439	0	0	0
2016/01/26	2038	04/08/2016			Bond Future	130.3291	130.3291	130.3200	130.3200	(0.007)	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
2016/01/26	2038	04/08/2016	129.31	Call	Bond Future	1,019.1100	1.0191	1,009.9900	1.0100	(0.895)	0	0	0
2016/01/26	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2038	04/08/2016	129.32	Call	Bond Future	1,009.1100	1.0091	999.9900	1.0000	(0.904)	0	0	0
2016/01/26	2038	04/08/2016	129.30	Call	Bond Future	1,029.1100	1.0291	1,019.9900	1.0200	(0.886)	0	0	0
2016/01/26	2040	04/02/2016	9.51	Put	Bond Future	6,517.3500	6.5174	6,985.6900	6.9857	7.186	0	0	0
2016/01/26	2040	04/02/2016			Bond Future	10.2761	88.9227	10.3355	88.4497	0.577	0.0000	0.0000	0
2016/01/26	2040	04/02/2016	9.50	Put	Bond Future	6,606.8600	6.6069	7,075.6100	7.0756	7.095	0	0	0
2016/01/26	2040	04/02/2016	9.49	Put	Bond Future	6,696.5900	6.6966	7,165.7100	7.1657	7.005	0	0	0
2016/01/26	2040	04/02/2016	9.50	Call	Bond Future	6.4000	0.0064	2.1500	0.0022	(66.406)	0	0	0
2016/01/26	2040	04/02/2016	9.51	Call	Bond Future	7.0700	0.0071	2.4100	0.0024	(65.912)	0	0	0
2016/01/26	2040	04/02/2016	9.49	Call	Bond Future	5.8000	0.0058	1.9200	0.0019	(66.897)	0	0	0
2016/01/26	2040	05/05/2016	9.50	Call	Bond Future	985.3300	0.9853	873.8800	0.8739	(11.311)	0	0	0
2016/01/26	2040	05/05/2016			Bond Future	10.3596	90.5156	10.4209	90.0337	0.592	0.0000	0.0000	1,820
2016/01/26	2040	05/05/2016	9.51	Call	Bond Future	1,003.2100	1.0032	890.2500	0.8903	(11.260)	0	0	0
2016/01/26	2040	05/05/2016	9.49	Call	Bond Future	967.6800	0.9677	857.7300	0.8577	(11.362)	0	0	0
2016/01/26	2040	05/05/2016	9.50	Put	Bond Future	8,235.2000	8.2352	8,605.7100	8.6057	4.499	0	0	0
2016/01/26	2040	05/05/2016	9.49	Put	Bond Future	8,307.6600	8.3077	8,679.6700	8.6797	4.478	0	0	0
2016/01/26	2040	05/05/2016	9.51	Put	Bond Future	8,163.1100	8.1631	8,532.1100	8.5321	4.520	0	0	0
2016/01/26	2040	04/08/2016			Bond Future	10.4369	87.7350	10.5004	87.2431	0.608	0.0000	0.0000	0
2016/01/26	2040	04/08/2016	9.49	Put	Bond Future	9,626.3200	9.6263	9,981.0000	9.9810	3.684	0	0	0
2016/01/26	2040	04/08/2016	9.50	Call	Bond Future	1,720.1000	1.7201	1,581.6900	1.5817	(8.047)	0	0	0
2016/01/26	2040	04/08/2016	9.51	Call	Bond Future	1,741.8700	1.7419	1,602.1800	1.6022	(8.020)	0	0	0
2016/01/26	2040	04/08/2016	9.49	Call	Bond Future	1,699.5600	1.6996	1,562.3800	1.5624	(8.072)	0	0	0
2016/01/26	2040	04/08/2016	9.51	Put	Bond Future	9,489.0800	9.4891	9,841.2500	9.8413	3.711	0	0	0
2016/01/26	2040	04/08/2016	9.50	Put	Bond Future	9,557.0200	9.5570	9,910.4700	9.9105	3.698	0	0	0
2016/01/26	2044	04/02/2016	8.99	Put	Bond Future	11,507.2300	11.5072	11,981.2400	11.9812	4.119	0	0	0
2016/01/26	2044	04/02/2016			Bond Future	10.2758	86.2631	10.3351	85.7890	0.578	0.0000	0.0000	16,439
2016/01/26	2044	04/02/2016	9.01	Put	Bond Future	11,308.3100	11.3083	11,782.3200	11.7823	4.192	0	0	0
2016/01/26	2044	04/02/2016	9.58	Put	Bond Future	5,930.2600	5.9303	6,395.8600	6.3959	7.851	0	0	0
2016/01/26	2044	04/02/2016	9.00	Put	Bond Future	11,407.6800	11.4077	11,881.6900	11.8817	4.155	0	0	0
2016/01/26	2044	04/02/2016	9.01	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/01/26	2044	04/02/2016	8.99	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/01/26	2044	04/02/2016	9.58	Call	Bond Future	13.5100	0.0135	5.0900	0.0051	(62.324)	0	0	0
2016/01/26	2044	04/02/2016	9.00	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/01/26	2044	05/05/2016	8.99	Put	Bond Future	12,486.7500	12.4867	12,920.3600	12.9204	3.473	0	0	0
2016/01/26	2044	05/05/2016			Bond Future	10.3565	87.8083	10.4178	87.3253	0.592	0.0000	0.0000	4,356
2016/01/26	2044	05/05/2016	9.01	Put	Bond Future	12,304.1700	12.3042	12,735.9400	12.7359	3.509	0	0	0
2016/01/26	2044	05/05/2016	9.00	Put	Bond Future	12,395.3000	12.3953	12,827.9900	12.8280	3.491	0	0	0
2016/01/26	2044	05/05/2016	9.01	Call	Bond Future	367.5500	0.3676	316.3400	0.3163	(13.933)	0	0	0
2016/01/26	2044	05/05/2016	8.99	Call	Bond Future	351.5700	0.3516	302.2000	0.3022	(14.043)	0	0	0
2016/01/26	2044	05/05/2016	9.00	Call	Bond Future	359.4900	0.3595	309.2000	0.3092	(13.989)	0	0	0
2016/01/26	2044	04/08/2016	9.50	Call	Bond Future	1,729.1700	1.7292	1,589.9500	1.5900	(8.051)	0	0	0
2016/01/26	2044	04/08/2016			Bond Future	10.4312	85.1012	10.4947	84.6084	0.608	0.0000	0.0000	0
2016/01/26	2044	04/08/2016	9.51	Call	Bond Future	1,750.9500	1.7509	1,610.4600	1.6105	(8.024)	0	0	0

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2016/01/26	2044	04/08/2016	9.49	Put	Bond Future	9,652.6400	9.6526	10,007.5300	10.0075	3.677	0	0	0
2016/01/26	2044	04/08/2016	9.51	Put	Bond Future	9,513.2100	9.5132	9,865.5700	9.8656	3.704	0	0	0
2016/01/26	2044	04/08/2016	9.49	Call	Bond Future	1,708.3700	1.7084	1,570.4100	1.5704	(8.076)	0	0	0
2016/01/26	2044	04/08/2016	9.50	Put	Bond Future	9,582.3600	9.5824	9,935.9900	9.9360	3.690	0	0	0
2016/01/26	2044	03/11/2016			Bond Future	10.4852	86.8248	10.5505	86.3223	0.623	0.0000	0.0000	0
2016/01/26	2044	03/11/2016	10.42	Call	Bond Future	4,026.1700	4.0262	3,769.2500	3.7693	(6.381)	0	0	0
2016/01/26	2044	03/11/2016	10.41	Put	Bond Future	4,574.8400	4.5748	4,821.9400	4.8219	5.401	0	0	0
2016/01/26	2044	03/11/2016	10.43	Put	Bond Future	4,492.0500	4.4920	4,736.2100	4.7362	5.435	0	0	0
2016/01/26	2044	03/11/2016	10.42	Put	Bond Future	4,533.1500	4.5331	4,778.7800	4.7788	5.419	0	0	0
2016/01/26	2044	03/11/2016	10.43	Call	Bond Future	4,063.1600	4.0632	3,804.7700	3.8048	(6.359)	0	0	0
2016/01/26	2044	03/11/2016	10.41	Call	Bond Future	3,989.6500	3.9896	3,734.2000	3.7342	(6.403)	0	0	0
2016/01/26	2046	04/02/2016	127.99	Call	Bond Future	134.5000	0.1345	127.3300	0.1273	(5.331)	0	0	0
2016/01/26	2046	04/02/2016			Bond Future	128.1245	128.1245	128.1173	128.1173	(0.006)	0.0000	0.0000	227
2016/01/26	2046	04/02/2016	128.00	Call	Bond Future	124.5000	0.1245	117.3300	0.1173	(5.759)	0	0	0
2016/01/26	2046	04/02/2016	128.01	Call	Bond Future	114.5000	0.1145	107.3300	0.1073	(6.262)	0	0	0
2016/01/26	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2046	05/05/2016			Bond Future	128.9720	128.9720	128.9642	128.9642	(0.006)	0.0000	0.0000	12,580
2016/01/26	2046	05/05/2016	129.99	Put	Bond Future	1,018.0300	1.0180	1,025.8000	1.0258	0.763	0	0	0
2016/01/26	2046	05/05/2016	130.01	Put	Bond Future	1,038.0300	1.0380	1,045.8000	1.0458	0.749	0	0	0
2016/01/26	2046	05/05/2016	130.00	Put	Bond Future	1,028.0300	1.0280	1,035.8000	1.0358	0.756	0	0	0
2016/01/26	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2046	04/08/2016			Bond Future	131.4310	131.4310	131.4218	131.4218	(0.007)	0.0000	0.0000	0
2016/01/26	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2046	04/08/2016	129.00	Call	Bond Future	2,430.9700	2.4310	2,421.7700	2.4218	(0.378)	0	0	0
2016/01/26	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2046	04/08/2016	129.01	Call	Bond Future	2,420.9700	2.4210	2,411.7700	2.4118	(0.380)	0	0	0
2016/01/26	2046	04/08/2016	129.02	Call	Bond Future	2,410.9700	2.4110	2,401.7700	2.4018	(0.382)	0	0	0
2016/01/26	2050	04/02/2016			Bond Future	136.9822	136.9822	136.9747	136.9747	(0.006)	0.0000	0.0000	1,424
2016/01/26	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2050	04/02/2016	137.99	Put	Bond Future	1,007.7800	1.0078	1,015.3300	1.0153	0.749	0	0	0
2016/01/26	2050	04/02/2016	138.01	Put	Bond Future	1,027.7800	1.0278	1,035.3300	1.0353	0.735	0	0	0
2016/01/26	2050	04/02/2016	138.00	Put	Bond Future	1,017.7800	1.0178	1,025.3300	1.0253	0.742	0	0	0
2016/01/26	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2050	05/05/2016			Bond Future	139.4167	139.4167	139.4084	139.4084	(0.006)	0.0000	0.0000	16,388
2016/01/26	2050	05/05/2016	138.00	Call	Bond Future	1,416.6600	1.4167	1,408.3900	1.4084	(0.584)	0	0	0
2016/01/26	2050	05/05/2016	137.99	Call	Bond Future	1,426.6600	1.4267	1,418.3900	1.4184	(0.580)	0	0	0
2016/01/26	2050	05/05/2016	138.01	Call	Bond Future	1,406.6600	1.4067	1,398.3900	1.3984	(0.588)	0	0	0
2016/01/26	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	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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2016/01/26	2050	04/08/2016	139.14	Call	Bond Future	1,370.1900	1.3702	1,360.5400	1.3605	(0.704)	0	0	0
2016/01/26	2050	04/08/2016			Bond Future	140.5102	140.5102	140.5005	140.5005	(0.007)	0.0000	0.0000	0
2016/01/26	2050	04/08/2016	139.12	Call	Bond Future	1,390.1900	1.3902	1,380.5400	1.3805	(0.694)	0	0	0
2016/01/26	2050	04/08/2016	139.13	Call	Bond Future	1,380.1900	1.3802	1,370.5400	1.3705	(0.699)	0	0	0
2016/01/26	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	AL37	04/02/2016			Index Future	454.9860	454.9860	454.2260	454.2260	(0.167)	0.0000	0.0000	2
2016/01/26	AL37	05/05/2016			Index Future	463.1350	463.1350	462.3590	462.3590	(0.168)	0.0000	0.0000	2
2016/01/26	AL37	04/08/2016			Index Future	471.8830	471.8830	471.0890	471.0890	(0.168)	0.0000	0.0000	0
2016/01/26	AL7T	04/02/2016			Index Future	519.2800	519.2800	517.7130	517.7130	(0.302)	0.0000	0.0000	0
2016/01/26	AL7T	05/05/2016			Index Future	528.5800	528.5800	526.9820	526.9820	(0.302)	0.0000	0.0000	0
2016/01/26	AL7T	04/08/2016			Index Future	538.5640	538.5640	536.9330	536.9330	(0.303)	0.0000	0.0000	0
2016/01/26	ALBI	04/02/2016			Index Future	471.5000	471.5000	469.9040	469.9040	(0.338)	0.0000	0.0000	639
2016/01/26	ALBI	05/05/2016			Index Future	479.9440	479.9440	478.3170	478.3170	(0.339)	0.0000	0.0000	44
2016/01/26	ALBI	04/08/2016			Index Future	489.0100	489.0100	487.3490	487.3490	(0.340)	0.0000	0.0000	0
2016/01/26	ALBI	03/11/2016			Index Future	498.9830	498.9830	497.2890	497.2890	(0.339)	0.0000	0.0000	0
2016/01/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	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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2016/01/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/01/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	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
2016/01/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/26	EL28	04/02/2016	128.99	Put	Bond Future	3,538.1800	3.5382	3,478.1100	3.4781	(1.698)	0	0	0
2016/01/26	EL28	04/02/2016			Bond Future	125.4518	125.4518	125.5119	125.5119	0.048	0.0000	0.0000	0
2016/01/26	EL28	04/02/2016	129.01	Put	Bond Future	3,558.1800	3.5582	3,498.1100	3.4981	(1.688)	0	0	0
2016/01/26	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	EL28	04/02/2016	129.00	Put	Bond Future	3,548.1800	3.5482	3,488.1100	3.4881	(1.693)	0	0	0
2016/01/26	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	EL28	05/05/2016			Bond Future	126.1063	126.1063	126.1669	126.1669	0.048	0.0000	0.0000	0
2016/01/26	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	EL28	05/05/2016	128.99	Put	Bond Future	2,883.7000	2.8837	2,823.1100	2.8231	(2.101)	0	0	0
2016/01/26	EL28	05/05/2016	129.01	Put	Bond Future	2,903.7000	2.9037	2,843.1100	2.8431	(2.087)	0	0	0
2016/01/26	EL28	05/05/2016	129.00	Put	Bond Future	2,893.7000	2.8937	2,833.1100	2.8331	(2.094)	0	0	0
2016/01/26	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	EL28	04/08/2016			Bond Future	128.5109	128.5109	128.5713	128.5713	0.047	0.0000	0.0000	0
2016/01/26	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	EL28	04/08/2016	126.86	Call	Bond Future	1,650.9000	1.6509	1,711.3200	1.7113	3.660	0	0	0
2016/01/26	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	EL28	04/08/2016	126.87	Call	Bond Future	1,640.9000	1.6409	1,701.3200	1.7013	3.682	0	0	0
2016/01/26	EL28	04/08/2016	126.88	Call	Bond Future	1,630.9000	1.6309	1,691.3200	1.6913	3.705	0	0	0
2016/01/26	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	ES33	04/02/2016			Bond Future	10.9955	76.0572	11.0544	75.7007	0.536	0.0000	0.0000	2,000
2016/01/26	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	ES33	04/02/2016	9.99	Put	Bond Future	6,516.4600	6.5165	6,872.9300	6.8729	5.470	0	0	0
2016/01/26	ES33	04/02/2016	10.01	Put	Bond Future	6,378.3300	6.3783	6,734.8000	6.7348	5.589	0	0	0
2016/01/26	ES33	04/02/2016	10.00	Put	Bond Future	6,447.3500	6.4474	6,803.8200	6.8038	5.529	0	0	0
2016/01/26	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	ES33	05/05/2016			Bond Future	11.1063	73.6284	11.1674	73.2651	0.550	0.0000	0.0000	6,776
2016/01/26	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	ES33	05/05/2016	9.99	Put	Bond Future	7,162.5600	7.1626	7,525.8600	7.5259	5.072	0	0	0
2016/01/26	ES33	05/05/2016	10.01	Put	Bond Future	7,024.9200	7.0249	7,388.2200	7.3882	5.172	0	0	0
2016/01/26	ES33	05/05/2016	10.00	Put	Bond Future	7,093.6900	7.0937	7,456.9900	7.4570	5.121	0	0	0
2016/01/26	ES33	04/08/2016			Bond Future	11.2094	75.0349	11.2728	74.6642	0.565	0.0000	0.0000	0
2016/01/26	ES33	04/08/2016	10.24	Put	Bond Future	6,060.5700	6.0606	6,431.3100	6.4313	6.117	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
2016/01/26	ES33	04/08/2016	10.26	Put	Bond Future	5,927.8200	5.9278	6,298.5600	6.2986	6.254	0	0	0
2016/01/26	ES33	04/08/2016	10.25	Put	Bond Future	5,994.1500	5.9941	6,364.8900	6.3649	6.185	0	0	0
2016/01/26	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	ES33	03/11/2016			Bond Future	11.2975	72.7587	11.3630	72.3807	0.580	0.0000	0.0000	0
2016/01/26	ES33	03/11/2016	11.29	Put	Bond Future	43.7300	0.0437	421.7900	0.4218	864.532	0	0	0
2016/01/26	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	305.8800	0.3059	100.000	0	0	0
2016/01/26	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	363.8000	0.3638	100.000	0	0	0
2016/01/26	ES33	03/11/2016	11.31	Call	Bond Future	72.1800	0.0722	0.0000	0.0000	(100.000)	0	0	0
2016/01/26	ES33	03/11/2016	11.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	ES33	03/11/2016	11.30	Call	Bond Future	14.2600	0.0143	0.0000	0.0000	(100.000)	0	0	0
2016/01/26	ES42	04/02/2016			Bond Future	11.1348	80.1768	11.1939	79.7771	0.530	0.0000	0.0000	2,750
2016/01/26	ES42	05/05/2016			Bond Future	11.2457	77.3505	11.3069	76.9433	0.545	0.0000	0.0000	4,500
2016/01/26	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	GOVI	04/02/2016			GOVI	471.4230	471.4230	470.0050	470.0050	(0.301)	0.0000	0.0000	475
2016/01/26	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	GOVI	04/02/2016	511.99	Put	GOVI	405,670.0000	40.5670	419,850.0000	41.9850	3.495	0	0	0
2016/01/26	GOVI	04/02/2016	512.01	Put	GOVI	405,870.0000	40.5870	420,050.0000	42.0050	3.494	0	0	0
2016/01/26	GOVI	04/02/2016	512.00	Put	GOVI	405,770.0000	40.5770	419,950.0000	41.9950	3.495	0	0	0
2016/01/26	GOVI	05/05/2016	518.01	Put	GOVI	381,440.0000	38.1440	395,900.0000	39.5900	3.791	0	0	0
2016/01/26	GOVI	05/05/2016			GOVI	479.8660	479.8660	478.4200	478.4200	(0.301)	0.0000	0.0000	146
2016/01/26	GOVI	05/05/2016	518.00	Put	GOVI	381,340.0000	38.1340	395,800.0000	39.5800	3.792	0	0	0
2016/01/26	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	GOVI	05/05/2016	517.99	Put	GOVI	381,240.0000	38.1240	395,700.0000	39.5700	3.793	0	0	0
2016/01/26	GOVI	04/08/2016	520.99	Put	GOVI	320,600.0000	32.0600	335,360.0000	33.5360	4.604	0	0	0
2016/01/26	GOVI	04/08/2016			GOVI	488.9300	488.9300	487.4540	487.4540	(0.302)	0.0000	0.0000	0
2016/01/26	GOVI	04/08/2016	521.01	Put	GOVI	320,800.0000	32.0800	335,560.0000	33.5560	4.601	0	0	0
2016/01/26	GOVI	04/08/2016	521.00	Put	GOVI	320,700.0000	32.0700	335,460.0000	33.5460	4.602	0	0	0
2016/01/26	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	GOVI	03/11/2016	476.11	Call	GOVI	227,910.0000	22.7910	212,860.0000	21.2860	(6.603)	0	0	0
2016/01/26	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	GOVI	03/11/2016			GOVI	498.9010	498.9010	497.3960	497.3960	(0.302)	0.0000	0.0000	0
2016/01/26	GOVI	03/11/2016	476.12	Call	GOVI	227,810.0000	22.7810	212,760.0000	21.2760	(6.606)	0	0	0
2016/01/26	GOVI	03/11/2016	476.13	Call	GOVI	227,710.0000	22.7710	212,660.0000	21.2660	(6.609)	0	0	0
2016/01/26	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/01/26	IGOV	04/02/2016			Index Future	233.5830	233.5830	233.4810	233.4810	(0.044)	0.0000	0.0000	700

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
2016/01/26	IGOV	05/05/2016			Index Future	237.7340	237.7340	237.6290	237.6290	(0.044)	0.0000	0.0000	554
2016/01/26	IGOV	04/08/2016			Index Future	242.2170	242.2170	242.1080	242.1080	(0.045)	0.0000	0.0000	0
2016/01/26	IGOV	03/11/2016			Index Future	247.1370	247.1370	247.0280	247.0280	(0.044)	0.0000	0.0000	0
2016/01/26	ILBI	04/02/2016			Index Future	632.8460	632.8460	632.5770	632.5770	(0.043)	0.0000	0.0000	157
2016/01/26	ILBI	05/05/2016			Index Future	643.5970	643.5970	643.3220	643.3220	(0.043)	0.0000	0.0000	0
2016/01/26	ILBI	04/08/2016			Index Future	655.3110	655.3110	655.0280	655.0280	(0.043)	0.0000	0.0000	0
2016/01/26	IS01	19/12/2016			Interest Rate Swap	100.2847	100.2847	100.2976	100.2976	0.013	0.0000	0.0000	0
2016/01/26	IS01	16/03/2017			Interest Rate Swap	100.3776	100.3776	100.3858	100.3858	0.008	0.0000	0.0000	0
2016/01/26	IS02	18/12/2017			Interest Rate Swap	101.0736	101.0736	101.0964	101.0964	0.023	0.0000	0.0000	0
2016/01/26	IS02	16/03/2018			Interest Rate Swap	100.6442	100.6442	100.6751	100.6751	0.031	0.0000	0.0000	0
2016/01/26	IS05	17/12/2020			Interest Rate Swap	102.7113	102.7113	102.8417	102.8417	0.127	0.0000	0.0000	0
2016/01/26	IS05	16/03/2021			Interest Rate Swap	102.3311	102.3311	102.4688	102.4688	0.135	0.0000	0.0000	0
2016/01/26	IS10	17/12/2025			Interest Rate Swap	106.0944	106.0944	106.3244	106.3244	0.217	0.0000	0.0000	0
2016/01/26	IS10	16/03/2026			Interest Rate Swap	103.4629	103.4629	103.6986	103.6986	0.228	0.0000	0.0000	0
2016/01/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/01/26	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/01/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/01/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/01/26	JBAF	17/02/2016			Jibar Tradeable Future	6.8900	93.1100	6.9000	93.1000	0.145	0.0000	0.0000	2,000
2016/01/26	JBAF	16/03/2016			Jibar Tradeable Future	7.1200	92.8800	7.1400	92.8600	0.281	0.0000	0.0000	0
2016/01/26	JBAF	20/04/2016			Jibar Tradeable Future	7.2700	92.7300	7.3000	92.7000	0.413	0.0000	0.0000	0
2016/01/26	JBAF	18/05/2016			Jibar Tradeable Future	7.4500	92.5500	7.4600	92.5400	0.134	0.0000	0.0000	0
2016/01/26	JBAF	15/06/2016			Jibar Tradeable Future	7.5200	92.4800	7.5500	92.4500	0.399	0.0000	0.0000	0
2016/01/26	JBAF	20/07/2016			Jibar Tradeable Future	7.7000	92.3000	7.7300	92.2700	0.390	0.0000	0.0000	0
2016/01/26	JBAF	21/09/2016			Jibar Tradeable Future	8.1400	91.8600	7.9700	92.0300	(2.088)	0.0000	0.0000	0
2016/01/26	JBAF	21/12/2016			Jibar Tradeable Future	8.3400	91.6600	8.1800	91.8200	(1.918)	0.0000	0.0000	0
2016/01/26	JBAF	15/03/2017			Jibar Tradeable Future	8.5500	91.4500	8.3800	91.6200	(1.988)	0.0000	0.0000	0
2016/01/26	JBAF	21/06/2017			Jibar Tradeable Future	8.5600	91.4400	8.5900	91.4100	0.350	0.0000	0.0000	500
2016/01/26	JBAF	20/09/2017			Jibar Tradeable Future	8.6300	91.3700	8.7300	91.2700	1.159	0.0000	0.0000	0
2016/01/26	JBAF	20/12/2017			Jibar Tradeable Future	8.8200	91.1800	8.8700	91.1300	0.567	0.0000	0.0000	0
2016/01/26	R023	04/02/2016	8.01	Put	Bond Future	7,255.1600	7.2552	7,489.3500	7.4893	3.228	0	0	0
2016/01/26	R023	04/02/2016			Bond Future	9.4552	94.8254	9.5043	94.5912	0.519	0.0000	0.0000	9,262
2016/01/26	R023	04/02/2016	8.00	Put	Bond Future	7,307.8200	7.3078	7,542.0100	7.5420	3.205	0	0	0
2016/01/26	R023	04/02/2016	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R023	04/02/2016	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R023	04/02/2016	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/26	R023	04/02/2016	7.99	Put	Bond Future	7,360.5200	7.3605	7,594.7100	7.5947	3.182	0	0	0
2016/01/26	R023	05/05/2016			Bond Future	9.5573	92.5943	9.6088	92.3554	0.539	0.0000	0.0000	2,514
2016/01/26	R023	05/05/2016	8.24	Put	Bond Future	6,569.9900	6.5700	6,784.7300	6.7847	3.268	0	0	0
2016/01/26	R023	05/05/2016	8.26	Put	Bond Future	6,477.6100	6.4776	6,691.4500	6.6914	3.301	0	0	0
2016/01/26	R023	05/05/2016	8.24	Call	Bond Future	188.8500	0.1889	164.6500	0.1646	(12.814)	0	0	0
2016/01/26	R023	05/05/2016	8.25	Put	Bond Future	6,523.7500	6.5238	6,738.0400	6.7380	3.285	0	0	0
2016/01/26	R023	05/05/2016	8.25	Call	Bond Future	193.1100	0.1931	168.4600	0.1685	(12.765)	0	0	0
2016/01/26	R023	05/05/2016	8.26	Call	Bond Future	197.4400	0.1974	172.3400	0.1723	(12.713)	0	0	0
2016/01/26	R023	04/08/2016	8.24	Call	Bond Future	452.1900	0.4522	413.2400	0.4132	(8.614)	0	0	0
2016/01/26	R023	04/08/2016	8.25	Put	Bond Future	7,029.6800	7.0297	7,234.4900	7.2345	2.914	0	0	0
2016/01/26	R023	04/08/2016			Bond Future	9.6472	94.3629	9.7015	94.1186	0.563	0.0000	0.0000	0
2016/01/26	R023	04/08/2016	8.25	Call	Bond Future	458.8900	0.4589	419.4900	0.4195	(8.586)	0	0	0
2016/01/26	R023	04/08/2016	8.26	Call	Bond Future	465.6700	0.4657	425.8100	0.4258	(8.560)	0	0	0
2016/01/26	R023	04/08/2016	8.24	Put	Bond Future	7,072.1000	7.0721	7,277.3600	7.2774	2.902	0	0	0
2016/01/26	R023	04/08/2016	8.26	Put	Bond Future	6,987.3700	6.9874	7,191.7200	7.1917	2.925	0	0	0
2016/01/26	R023	03/11/2016	9.73	Put	Bond Future	2,233.0300	2.2330	2,351.5900	2.3516	5.309	0	0	0
2016/01/26	R023	03/11/2016			Bond Future	9.7168	92.3380	9.7739	92.0892	0.587	0.0000	0.0000	0
2016/01/26	R023	03/11/2016	9.75	Put	Bond Future	2,190.2500	2.1903	2,307.2800	2.3073	5.343	0	0	0
2016/01/26	R023	03/11/2016	9.73	Call	Bond Future	2,290.6800	2.2907	2,160.3800	2.1604	(5.688)	0	0	0
2016/01/26	R023	03/11/2016	9.74	Put	Bond Future	2,211.5600	2.2116	2,329.3600	2.3294	5.327	0	0	0
2016/01/26	R023	03/11/2016	9.74	Call	Bond Future	2,312.8500	2.3128	2,181.7900	2.1818	(5.667)	0	0	0
2016/01/26	R023	03/11/2016	9.75	Call	Bond Future	2,335.1500	2.3351	2,203.3200	2.2033	(5.645)	0	0	0
2016/01/26	R035	04/02/2016	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R035	04/02/2016			Bond Future	10.3550	91.7565	10.2000	92.9229	(1.497)	0.0000	0.0000	1,788
2016/01/26	R035	04/02/2016	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R035	04/02/2016	103.99	Call	Bond Future	79,342.3200	79.3423	80,508.6700	80.5087	1.470	0	0	0
2016/01/26	R035	04/02/2016	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R035	04/02/2016	104.00	Call	Bond Future	79,343.1500	79.3431	80,509.5000	80.5095	1.470	0	0	0
2016/01/26	R035	04/02/2016	104.01	Call	Bond Future	79,343.9800	79.3440	80,510.3300	80.5103	1.470	0	0	0
2016/01/26	R035	05/05/2016	10.37	Call	Bond Future	111.2200	0.1112	670.6900	0.6707	503.030	0	0	0
2016/01/26	R035	05/05/2016			Bond Future	10.3550	89.5486	10.2800	90.1081	(0.724)	0.0000	0.0000	4,105
2016/01/26	R035	05/05/2016	10.35	Call	Bond Future	0.0000	0.0000	522.3400	0.5223	100.000	0	0	0
2016/01/26	R035	05/05/2016	10.36	Call	Bond Future	37.1000	0.0371	596.5700	0.5966	1508.005	0	0	0
2016/01/26	R035	05/05/2016	10.35	Put	Bond Future	37.1300	0.0371	0.0000	0.0000	(100.000)	0	0	0
2016/01/26	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R035	04/08/2016			Bond Future	10.3550	91.8250	10.3500	91.8620	(0.048)	0.0000	0.0000	0
2016/01/26	R035	04/08/2016	10.35	Put	Bond Future	36.9800	0.0370	0.0000	0.0000	(100.000)	0	0	0
2016/01/26	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R035	04/08/2016	10.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R035	04/08/2016	10.36	Call	Bond Future	36.9600	0.0370	73.9400	0.0739	100.054	0	0	0
2016/01/26	R035	04/08/2016	10.37	Call	Bond Future	110.8100	0.1108	147.7900	0.1478	33.372	0	0	0
2016/01/26	R186	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R186	04/02/2016	8.40	Put	Bond Future	8,801.2100	8.8012	9,141.5700	9.1416	3.867	0	0	0
2016/01/26	R186	04/02/2016	8.83	Put	Bond Future	5,545.5300	5.5455	5,883.4800	5.8835	6.094	0	0	33

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
2016/01/26	R186	04/02/2016	9.20	Call	Bond Future	95.1800		0.0952	52.8200	0.0528	(44.505)	0	0	0
2016/01/26	R186	04/02/2016			Bond Future	9.6021		107.3852	9.6513	107.0449	0.513	0.0000	0.0000	51,623
2016/01/26	R186	04/02/2016	7.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R186	04/02/2016	8.02	Put	Bond Future	11,790.4000		11.7904	12,130.7800	12.1308	2.887	0	0	0
2016/01/26	R186	04/02/2016	7.90	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	680
2016/01/26	R186	04/02/2016	8.45	Call	Bond Future	0.0300		0.0000	0.0100	0.0000	(66.667)	0	0	350
2016/01/26	R186	04/02/2016	8.75	Call	Bond Future	1.5600		0.0016	0.4800	0.0005	(69.231)	0	0	0
2016/01/26	R186	04/02/2016	7.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R186	04/02/2016	7.50	Put	Bond Future	16,054.1800		16.0542	16,394.5600	16.3946	2.120	0	0	0
2016/01/26	R186	04/02/2016	8.83	Call	Bond Future	3.7200		0.0037	1.2900	0.0013	(65.323)	0	0	0
2016/01/26	R186	04/02/2016	8.65	Put	Bond Future	6,891.1200		6.8911	7,231.1400	7.2311	4.934	0	0	340
2016/01/26	R186	04/02/2016	8.70	Put	Bond Future	6,514.6200		6.5146	6,854.3700	6.8544	5.215	0	0	5,000
2016/01/26	R186	04/02/2016	8.80	Put	Bond Future	5,767.7900		5.7678	6,106.3500	6.1063	5.870	0	0	5,000
2016/01/26	R186	04/02/2016	7.49	Put	Bond Future	16,138.2000		16.1382	16,478.5800	16.4786	2.109	0	0	0
2016/01/26	R186	04/02/2016	8.85	Put	Bond Future	5,397.8800		5.3979	5,735.3100	5.7353	6.251	0	0	0
2016/01/26	R186	04/02/2016	7.51	Put	Bond Future	15,970.2400		15.9702	16,310.6200	16.3106	2.131	0	0	0
2016/01/26	R186	04/02/2016	8.02	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	700
2016/01/26	R186	04/02/2016	8.40	Call	Bond Future	0.0200		0.0000	0.0000	0.0000	(100.000)	0	0	680
2016/01/26	R186	04/02/2016	7.90	Put	Bond Future	12,756.2700		12.7563	13,096.6500	13.0966	2.668	0	0	0
2016/01/26	R186	04/02/2016	8.45	Put	Bond Future	8,415.6100		8.4156	8,755.9700	8.7560	4.044	0	0	0
2016/01/26	R186	04/02/2016	9.20	Put	Bond Future	2,932.8700		2.9329	3,230.8900	3.2309	10.161	0	0	700
2016/01/26	R186	04/02/2016	8.75	Put	Bond Future	6,140.1200		6.1401	6,479.4200	6.4794	5.526	0	0	11,695
2016/01/26	R186	04/02/2016	8.65	Call	Bond Future	0.4800		0.0005	0.1200	0.0001	(75.000)	0	0	0
2016/01/26	R186	04/02/2016	8.85	Call	Bond Future	4.5800		0.0046	1.6300	0.0016	(64.410)	0	0	0
2016/01/26	R186	04/02/2016	8.70	Call	Bond Future	0.8800		0.0009	0.2500	0.0003	(71.591)	0	0	0
2016/01/26	R186	04/02/2016	8.80	Call	Bond Future	2.7100		0.0027	0.8900	0.0009	(67.159)	0	0	0
2016/01/26	R186	05/05/2016			Bond Future	9.6917		109.3089	9.7430	108.9618	0.530	0.0000	0.0000	24,836
2016/01/26	R186	05/05/2016	8.34	Call	Bond Future	260.6000		0.2606	227.0600	0.2271	(12.870)	0	0	0
2016/01/26	R186	05/05/2016	8.75	Put	Bond Future	7,272.2700		7.2723	7,552.7900	7.5528	3.857	0	0	1,900
2016/01/26	R186	05/05/2016	8.35	Call	Bond Future	266.5700		0.2666	232.4100	0.2324	(12.815)	0	0	0
2016/01/26	R186	05/05/2016	8.85	Put	Bond Future	6,670.4000		6.6704	6,940.3100	6.9403	4.046	0	0	5,350
2016/01/26	R186	05/05/2016	8.33	Call	Bond Future	254.7300		0.2547	221.8300	0.2218	(12.916)	0	0	0
2016/01/26	R186	05/05/2016	8.75	Call	Bond Future	614.2300		0.6142	547.6200	0.5476	(10.844)	0	0	0
2016/01/26	R186	05/05/2016	8.35	Put	Bond Future	9,926.7500		9.9267	10,239.7200	10.2397	3.153	0	0	0
2016/01/26	R186	05/05/2016	7.56	Put	Bond Future	15,950.5000		15.9505	16,291.9000	16.2919	2.140	0	0	0
2016/01/26	R186	05/05/2016	8.34	Put	Bond Future	9,997.2300		9.9972	10,310.8200	10.3108	3.137	0	0	0
2016/01/26	R186	05/05/2016	8.85	Call	Bond Future	746.2100		0.7462	668.9900	0.6690	(10.348)	0	0	0
2016/01/26	R186	05/05/2016	7.56	Call	Bond Future	33.2500		0.0333	27.5200	0.0275	(17.233)	0	0	0
2016/01/26	R186	05/05/2016	8.33	Put	Bond Future	10,067.8700		10.0679	10,382.1000	10.3821	3.121	0	0	0
2016/01/26	R186	04/08/2016	8.51	Put	Bond Future	9,682.3600		9.6824	9,968.9200	9.9689	2.960	0	0	0
2016/01/26	R186	04/08/2016			Bond Future	9.7713		106.0928	9.8248	105.7383	0.548	0.0000	0.0000	0
2016/01/26	R186	04/08/2016	8.50	Put	Bond Future	9,744.7500		9.7448	10,032.0500	10.0321	2.948	0	0	0
2016/01/26	R186	04/08/2016	8.51	Call	Bond Future	837.1000		0.8371	769.1700	0.7692	(8.115)	0	0	0
2016/01/26	R186	04/08/2016	8.49	Call	Bond Future	813.7700		0.8138	747.3200	0.7473	(8.166)	0	0	0
2016/01/26	R186	04/08/2016	8.50	Call	Bond Future	825.3700		0.8254	758.1800	0.7582	(8.141)	0	0	0
2016/01/26	R186	04/08/2016	8.49	Put	Bond Future	9,807.3300		9.8073	10,095.3700	10.0954	2.937	0	0	0
2016/01/26	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
2016/01/26	R197	04/02/2016			Bond Future	287.7926	287.7926	287.2115	287.2115	(0.202)	0.0000	0.0000	57
2016/01/26	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R197	04/02/2016	296.99	Put	Bond Future	9,197.3500	9.1974	9,778.5000	9.7785	6.319	0	0	0
2016/01/26	R197	04/02/2016	297.01	Put	Bond Future	9,217.3500	9.2174	9,798.5000	9.7985	6.305	0	0	0
2016/01/26	R197	04/02/2016	297.00	Put	Bond Future	9,207.3500	9.2074	9,788.5000	9.7885	6.312	0	0	0
2016/01/26	R197	05/05/2016			Bond Future	292.9076	292.9076	292.3148	292.3148	(0.202)	0.0000	0.0000	1,177
2016/01/26	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R197	05/05/2016	299.99	Put	Bond Future	7,082.3500	7.0824	7,675.2400	7.6752	8.371	0	0	0
2016/01/26	R197	05/05/2016	300.01	Put	Bond Future	7,102.3500	7.1024	7,695.2400	7.6952	8.348	0	0	0
2016/01/26	R197	05/05/2016	300.00	Put	Bond Future	7,092.3500	7.0924	7,685.2400	7.6852	8.360	0	0	0
2016/01/26	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R197	04/08/2016	293.98	Put	Bond Future	1,965.7600	1.9658	2,572.7500	2.5727	30.878	0	0	0
2016/01/26	R197	04/08/2016			Bond Future	292.0142	292.0142	291.4072	291.4072	(0.208)	0.0000	0.0000	0
2016/01/26	R197	04/08/2016	293.97	Put	Bond Future	1,955.7600	1.9558	2,562.7500	2.5627	31.036	0	0	0
2016/01/26	R197	04/08/2016	293.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R197	04/08/2016	293.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R197	04/08/2016	293.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R197	04/08/2016	293.96	Put	Bond Future	1,945.7600	1.9458	2,552.7500	2.5528	31.196	0	0	0
2016/01/26	R202	04/02/2016			Bond Future	238.5888	238.5888	238.5753	238.5753	(0.006)	0.0000	0.0000	2,846
2016/01/26	R202	04/02/2016	239.99	Put	Bond Future	1,401.2400	1.4012	1,414.7100	1.4147	0.961	0	0	0
2016/01/26	R202	04/02/2016	240.01	Put	Bond Future	1,421.2400	1.4212	1,434.7100	1.4347	0.948	0	0	0
2016/01/26	R202	04/02/2016	240.00	Put	Bond Future	1,411.2400	1.4112	1,424.7100	1.4247	0.954	0	0	0
2016/01/26	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R202	05/05/2016	246.99	Put	Bond Future	4,160.8500	4.1608	4,175.6300	4.1756	0.355	0	0	0
2016/01/26	R202	05/05/2016			Bond Future	242.8292	242.8292	242.8144	242.8144	(0.006)	0.0000	0.0000	40,602
2016/01/26	R202	05/05/2016	247.01	Put	Bond Future	4,180.8500	4.1808	4,195.6300	4.1956	0.354	0	0	0
2016/01/26	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R202	05/05/2016	247.00	Put	Bond Future	4,170.8500	4.1708	4,185.6300	4.1856	0.354	0	0	0
2016/01/26	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R202	04/08/2016	243.25	Call	Bond Future	768.0300	0.7680	750.6500	0.7506	(2.263)	0	0	0
2016/01/26	R202	04/08/2016			Bond Future	244.0180	244.0180	244.0006	244.0006	(0.007)	0.0000	0.0000	0
2016/01/26	R202	04/08/2016	243.26	Call	Bond Future	758.0300	0.7580	740.6500	0.7406	(2.293)	0	0	0
2016/01/26	R202	04/08/2016	243.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R202	04/08/2016	243.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R202	04/08/2016	243.24	Call	Bond Future	778.0300	0.7780	760.6500	0.7606	(2.234)	0	0	0
2016/01/26	R202	04/08/2016	243.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R203	04/02/2016	7.25	Put	Bond Future	1,687.3800	1.6874	1,736.1900	1.7362	2.893	0	0	0
2016/01/26	R203	04/02/2016	7.26	Put	Bond Future	1,672.4000	1.6724	1,721.2100	1.7212	2.919	0	0	0
2016/01/26	R203	04/02/2016			Bond Future	8.3889	103.1150	8.4222	103.0662	0.397	0.0000	0.0000	17,965
2016/01/26	R203	04/02/2016	7.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R203	04/02/2016	7.24	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
2016/01/26	R203	04/02/2016	7.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R203	04/02/2016	7.24	Put	Bond Future	1,702.3700	1.7024	1,751.1800	1.7512	2.867	0	0	0
2016/01/26	R203	05/05/2016	7.25	Put	Bond Future	1,736.0300	1.7360	1,783.0500	1.7831	2.708	0	0	0
2016/01/26	R203	05/05/2016			Bond Future	8.6070	100.7918	8.6474	100.7415	0.469	0.0000	0.0000	1,647
2016/01/26	R203	05/05/2016	7.26	Call	Bond Future	26.1900	0.0262	22.8600	0.0229	(12.715)	0	0	0
2016/01/26	R203	05/05/2016	7.24	Call	Bond Future	24.7800	0.0248	21.6000	0.0216	(12.833)	0	0	0
2016/01/26	R203	05/05/2016	7.25	Call	Bond Future	25.4800	0.0255	22.2200	0.0222	(12.794)	0	0	0
2016/01/26	R203	05/05/2016	7.26	Put	Bond Future	1,723.9900	1.7240	1,770.9400	1.7709	2.723	0	0	0
2016/01/26	R203	05/05/2016	7.24	Put	Bond Future	1,748.0900	1.7481	1,795.1900	1.7952	2.694	0	0	0
2016/01/26	R203	04/08/2016	7.26	Call	Bond Future	54.5900	0.0546	49.3000	0.0493	(9.690)	0	0	0
2016/01/26	R203	04/08/2016			Bond Future	8.8225	102.7171	8.8733	102.6651	0.576	0.0000	0.0000	0
2016/01/26	R203	04/08/2016	7.24	Call	Bond Future	52.6600	0.0527	47.5200	0.0475	(9.761)	0	0	0
2016/01/26	R203	04/08/2016	7.25	Call	Bond Future	53.6200	0.0536	48.4000	0.0484	(9.735)	0	0	0
2016/01/26	R203	04/08/2016	7.24	Put	Bond Future	1,689.6800	1.6897	1,736.5000	1.7365	2.771	0	0	0
2016/01/26	R203	04/08/2016	7.26	Put	Bond Future	1,670.6700	1.6707	1,717.3400	1.7173	2.793	0	0	0
2016/01/26	R203	04/08/2016	7.25	Put	Bond Future	1,680.1700	1.6802	1,726.9100	1.7269	2.782	0	0	0
2016/01/26	R203	03/11/2016	8.86	Call	Bond Future	450.9500	0.4509	425.7200	0.4257	(5.595)	0	0	0
2016/01/26	R203	03/11/2016			Bond Future	8.9867	100.6210	9.0526	100.5682	0.734	0.0000	0.0000	0
2016/01/26	R203	03/11/2016	8.84	Call	Bond Future	443.5300	0.4435	418.5600	0.4186	(5.630)	0	0	0
2016/01/26	R203	03/11/2016	8.85	Call	Bond Future	447.2300	0.4472	422.1300	0.4221	(5.612)	0	0	0
2016/01/26	R203	03/11/2016	8.84	Put	Bond Future	561.0300	0.5610	588.8000	0.5888	4.950	0	0	0
2016/01/26	R203	03/11/2016	8.86	Put	Bond Future	552.4100	0.5524	579.9200	0.5799	4.980	0	0	0
2016/01/26	R203	03/11/2016	8.85	Put	Bond Future	556.7100	0.5567	584.3500	0.5844	4.965	0	0	0
2016/01/26	R204	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R204	04/02/2016			Bond Future	8.8418	98.9865	8.8754	98.9042	0.380	0.0000	0.0000	29,425
2016/01/26	R204	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R204	04/02/2016	7.49	Put	Bond Future	3,384.5900	3.3846	3,466.9100	3.4669	2.432	0	0	0
2016/01/26	R204	04/02/2016	7.51	Put	Bond Future	3,333.4700	3.3335	3,415.7900	3.4158	2.469	0	0	0
2016/01/26	R204	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R204	04/02/2016	7.50	Put	Bond Future	3,359.0300	3.3590	3,441.3500	3.4413	2.451	0	0	0
2016/01/26	R204	05/05/2016	7.75	Call	Bond Future	76.4900	0.0765	68.3100	0.0683	(10.694)	0	0	0
2016/01/26	R204	05/05/2016			Bond Future	9.0097	100.7598	9.0472	100.6754	0.416	0.0000	0.0000	8,078
2016/01/26	R204	05/05/2016	7.76	Call	Bond Future	78.3700	0.0784	70.0300	0.0700	(10.642)	0	0	0
2016/01/26	R204	05/05/2016	7.74	Put	Bond Future	2,988.2800	2.9883	3,064.6700	3.0647	2.556	0	0	0
2016/01/26	R204	05/05/2016	7.76	Put	Bond Future	2,945.2800	2.9453	3,021.3500	3.0213	2.583	0	0	0
2016/01/26	R204	05/05/2016	7.74	Call	Bond Future	74.6400	0.0746	66.6200	0.0666	(10.745)	0	0	0
2016/01/26	R204	05/05/2016	7.75	Put	Bond Future	2,966.7600	2.9668	3,042.9900	3.0430	2.569	0	0	0
2016/01/26	R204	04/08/2016			Bond Future	9.1679	98.6431	9.2102	98.5564	0.461	0.0000	0.0000	0
2016/01/26	R204	04/08/2016	7.74	Put	Bond Future	3,144.0300	3.1440	3,218.7800	3.2188	2.378	0	0	0
2016/01/26	R204	04/08/2016	7.76	Put	Bond Future	3,106.6300	3.1066	3,181.0600	3.1811	2.396	0	0	0
2016/01/26	R204	04/08/2016	7.75	Put	Bond Future	3,125.3100	3.1253	3,199.9000	3.1999	2.387	0	0	0
2016/01/26	R204	04/08/2016	7.74	Call	Bond Future	157.3700	0.1574	145.4400	0.1454	(7.581)	0	0	0
2016/01/26	R204	04/08/2016	7.75	Call	Bond Future	159.9600	0.1600	147.8700	0.1479	(7.558)	0	0	0
2016/01/26	R204	04/08/2016	7.76	Call	Bond Future	162.5900	0.1626	150.3400	0.1503	(7.534)	0	0	0
2016/01/26	R204	03/11/2016			Bond Future	9.2768	100.6391	9.3244	100.5510	0.512	0.0000	0.0000	0
2016/01/26	R204	03/11/2016	9.21	Put	Bond Future	974.9900	0.9750	1,019.6400	1.0196	4.580	0	0	0
2016/01/26	R204	03/11/2016	9.23	Put	Bond Future	955.9100	0.9559	999.9800	1.0000	4.610	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
2016/01/26	R204	03/11/2016	9.22	Put	Bond Future	965.5900	0.9656	1,009.9500	1.0100	4.594	0	0	0
2016/01/26	R204	03/11/2016	9.22	Call	Bond Future	860.0600	0.8601	816.2800	0.8163	(5.090)	0	0	0
2016/01/26	R204	03/11/2016	9.21	Call	Bond Future	850.8700	0.8509	807.3800	0.8074	(5.111)	0	0	0
2016/01/26	R204	03/11/2016	9.23	Call	Bond Future	868.9600	0.8690	824.8900	0.8249	(5.072)	0	0	0
2016/01/26	R207	04/02/2016	7.27	Put	Bond Future	5,949.5600	5.9496	6,086.2300	6.0862	2.297	0	0	0
2016/01/26	R207	04/02/2016	7.49	Put	Bond Future	5,212.2600	5.2123	5,348.9300	5.3489	2.622	0	0	0
2016/01/26	R207	04/02/2016			Bond Future	9.1043	94.4734	9.1481	94.3367	0.481	0.0000	0.0000	24,578
2016/01/26	R207	04/02/2016	7.51	Put	Bond Future	5,145.5600	5.1456	5,282.2300	5.2822	2.656	0	0	0
2016/01/26	R207	04/02/2016	7.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	43
2016/01/26	R207	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	19
2016/01/26	R207	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R207	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R207	04/02/2016	7.50	Put	Bond Future	5,178.9000	5.1789	5,315.5700	5.3156	2.639	0	0	0
2016/01/26	R207	05/05/2016	7.86	Put	Bond Future	4,293.6500	4.2937	4,422.4900	4.4225	3.001	0	0	0
2016/01/26	R207	05/05/2016			Bond Future	9.2512	96.1658	9.2987	96.0261	0.513	0.0000	0.0000	25,860
2016/01/26	R207	05/05/2016	7.85	Put	Bond Future	4,322.7300	4.3227	4,451.7900	4.4518	2.986	0	0	0
2016/01/26	R207	05/05/2016	7.56	Put	Bond Future	5,186.9100	5.1869	5,320.9800	5.3210	2.585	0	0	0
2016/01/26	R207	05/05/2016	7.84	Put	Bond Future	4,351.8700	4.3519	4,481.1500	4.4812	2.971	0	0	0
2016/01/26	R207	05/05/2016	7.56	Call	Bond Future	38.0800	0.0381	32.4600	0.0325	(14.758)	0	0	43
2016/01/26	R207	05/05/2016	7.85	Call	Bond Future	80.8400	0.0808	70.2100	0.0702	(13.149)	0	0	0
2016/01/26	R207	05/05/2016	7.86	Call	Bond Future	82.8500	0.0829	72.0000	0.0720	(13.096)	0	0	0
2016/01/26	R207	05/05/2016	7.84	Call	Bond Future	78.8700	0.0789	68.4600	0.0685	(13.199)	0	0	0
2016/01/26	R207	04/08/2016			Bond Future	9.3869	94.3580	9.4386	94.2149	0.551	0.0000	0.0000	0
2016/01/26	R207	04/08/2016	7.99	Put	Bond Future	4,206.6300	4.2066	4,328.5600	4.3286	2.899	0	0	0
2016/01/26	R207	04/08/2016	8.01	Put	Bond Future	4,156.1300	4.1561	4,277.5300	4.2775	2.921	0	0	0
2016/01/26	R207	04/08/2016	8.00	Put	Bond Future	4,181.3600	4.1814	4,303.0200	4.3030	2.910	0	0	0
2016/01/26	R207	04/08/2016	8.01	Call	Bond Future	250.7000	0.2507	229.0800	0.2291	(8.624)	0	0	0
2016/01/26	R207	04/08/2016	7.99	Call	Bond Future	243.0200	0.2430	221.9300	0.2219	(8.678)	0	0	0
2016/01/26	R207	04/08/2016	8.00	Call	Bond Future	246.8400	0.2468	225.4800	0.2255	(8.653)	0	0	0
2016/01/26	R208	04/02/2016			Bond Future	9.2766	92.2730	9.3206	92.1079	0.474	0.0000	0.0000	43,662
2016/01/26	R208	04/02/2016	7.74	Put	Bond Future	6,015.3900	6.0154	6,180.5500	6.1805	2.746	0	0	0
2016/01/26	R208	04/02/2016	7.76	Put	Bond Future	5,934.0200	5.9340	6,099.1800	6.0992	2.783	0	0	0
2016/01/26	R208	04/02/2016	7.75	Put	Bond Future	5,974.6900	5.9747	6,139.8500	6.1399	2.764	0	0	0
2016/01/26	R208	04/02/2016	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R208	04/02/2016	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R208	04/02/2016	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R208	05/05/2016	7.99	Call	Bond Future	107.8700	0.1079	94.2000	0.0942	(12.673)	0	0	0
2016/01/26	R208	05/05/2016	8.00	Put	Bond Future	5,333.9600	5.3340	5,488.7200	5.4887	2.901	0	0	0
2016/01/26	R208	05/05/2016			Bond Future	9.3994	90.5245	9.4462	90.3558	0.498	0.0000	0.0000	34,994
2016/01/26	R208	05/05/2016	8.00	Call	Bond Future	110.4600	0.1105	96.5200	0.0965	(12.620)	0	0	0
2016/01/26	R208	05/05/2016	8.01	Call	Bond Future	113.1100	0.1131	98.8900	0.0989	(12.572)	0	0	0
2016/01/26	R208	05/05/2016	7.99	Put	Bond Future	5,370.0000	5.3700	5,525.0300	5.5250	2.887	0	0	0
2016/01/26	R208	05/05/2016	8.01	Put	Bond Future	5,297.9900	5.2980	5,452.4700	5.4525	2.916	0	0	0
2016/01/26	R208	04/08/2016	8.01	Put	Bond Future	5,639.9400	5.6399	5,789.0100	5.7890	2.643	0	0	0
2016/01/26	R208	04/08/2016			Bond Future	9.5107	92.2538	9.5608	92.0813	0.526	0.0000	0.0000	0
2016/01/26	R208	04/08/2016	8.00	Put	Bond Future	5,672.6700	5.6727	5,822.0400	5.8220	2.633	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
2016/01/26	R208	04/08/2016	7.99	Call	Bond Future	267.5800	0.2676	244.6800	0.2447	(8.558)	0	0	0
2016/01/26	R208	04/08/2016	8.00	Call	Bond Future	271.8200	0.2718	248.6400	0.2486	(8.528)	0	0	0
2016/01/26	R208	04/08/2016	8.01	Call	Bond Future	276.1200	0.2761	252.6400	0.2526	(8.504)	0	0	0
2016/01/26	R208	04/08/2016	7.99	Put	Bond Future	5,705.4700	5.7055	5,855.1200	5.8551	2.623	0	0	0
2016/01/26	R208	03/11/2016	9.59	Put	Bond Future	1,681.7300	1.6817	1,766.5500	1.7666	5.044	0	0	0
2016/01/26	R208	03/11/2016			Bond Future	9.5913	90.7158	9.6446	90.5400	0.556	0.0000	0.0000	0
2016/01/26	R208	03/11/2016	9.58	Put	Bond Future	1,698.2800	1.6983	1,783.6500	1.7837	5.027	0	0	0
2016/01/26	R208	03/11/2016	9.57	Call	Bond Future	1,644.3500	1.6444	1,554.5100	1.5545	(5.464)	0	0	0
2016/01/26	R208	03/11/2016	9.58	Call	Bond Future	1,661.0200	1.6610	1,570.6300	1.5706	(5.442)	0	0	0
2016/01/26	R208	03/11/2016	9.59	Call	Bond Future	1,677.4700	1.6775	1,586.5300	1.5865	(5.421)	0	0	0
2016/01/26	R208	03/11/2016	9.57	Put	Bond Future	1,714.6300	1.7146	1,800.5500	1.8006	5.011	0	0	0
2016/01/26	R209	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R209	04/02/2016	8.75	Put	Bond Future	9,245.3600	9.2454	9,618.5700	9.6186	4.037	0	0	0
2016/01/26	R209	04/02/2016			Bond Future	10.0752	69.5158	10.1346	69.1426	0.589	0.0000	0.0000	32,052
2016/01/26	R209	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R209	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R209	04/02/2016	9.52	Put	Bond Future	3,686.0400	3.6860	4,040.8300	4.0408	9.625	0	0	2,200
2016/01/26	R209	04/02/2016	8.74	Put	Bond Future	9,322.3400	9.3223	9,695.5500	9.6955	4.003	0	0	0
2016/01/26	R209	04/02/2016	8.76	Put	Bond Future	9,168.4900	9.1685	9,541.7000	9.5417	4.071	0	0	0
2016/01/26	R209	04/02/2016	9.52	Call	Bond Future	33.2500	0.0333	14.8300	0.0148	(55.398)	0	0	0
2016/01/26	R209	05/05/2016			Bond Future	10.1495	67.6116	10.2107	67.2313	0.603	0.0000	0.0000	7,781
2016/01/26	R209	05/05/2016	9.00	Call	Bond Future	425.2700	0.4253	369.5300	0.3695	(13.107)	0	0	6,700
2016/01/26	R209	05/05/2016	8.25	Put	Bond Future	13,745.3100	13.7453	14,113.1400	14.1131	2.676	0	0	0
2016/01/26	R209	05/05/2016	8.99	Put	Bond Future	8,299.0900	8.2991	8,624.5500	8.6246	3.922	0	0	0
2016/01/26	R209	05/05/2016	9.01	Put	Bond Future	8,168.5000	8.1685	8,492.1600	8.4922	3.962	0	0	0
2016/01/26	R209	05/05/2016	9.00	Put	Bond Future	8,233.6700	8.2337	8,558.2400	8.5582	3.942	0	0	0
2016/01/26	R209	05/05/2016	9.01	Call	Bond Future	433.9200	0.4339	377.2700	0.3773	(13.055)	0	0	0
2016/01/26	R209	05/05/2016	8.25	Call	Bond Future	71.7300	0.0717	59.2500	0.0592	(17.399)	0	0	6,700
2016/01/26	R209	05/05/2016	8.99	Call	Bond Future	416.7600	0.4168	361.9100	0.3619	(13.161)	0	0	0
2016/01/26	R209	04/08/2016	9.26	Call	Bond Future	1,283.7100	1.2837	1,177.9900	1.1780	(8.236)	0	0	0
2016/01/26	R209	04/08/2016			Bond Future	10.2159	68.9033	10.2791	68.5153	0.619	0.0000	0.0000	0
2016/01/26	R209	04/08/2016	10.60	Call	Bond Future	4,787.0800	4.7871	4,537.6700	4.5377	(5.210)	0	0	6,000
2016/01/26	R209	04/08/2016	9.60	Put	Bond Future	5,902.6800	5.9027	6,149.2200	6.1492	4.177	0	0	0
2016/01/26	R209	04/08/2016	9.24	Call	Bond Future	1,251.6400	1.2516	1,147.8900	1.1479	(8.289)	0	0	0
2016/01/26	R209	04/08/2016	9.25	Call	Bond Future	1,267.2000	1.2672	1,162.4900	1.1625	(8.263)	0	0	0
2016/01/26	R209	04/08/2016	10.60	Put	Bond Future	2,481.7600	2.4818	2,620.4000	2.6204	5.586	0	0	0
2016/01/26	R209	04/08/2016	9.24	Put	Bond Future	7,718.7000	7.7187	8,003.0000	8.0030	3.683	0	0	0
2016/01/26	R209	04/08/2016	9.26	Put	Bond Future	7,608.7700	7.6088	7,891.1000	7.8911	3.711	0	0	0
2016/01/26	R209	04/08/2016	9.60	Call	Bond Future	1,928.9000	1.9289	1,787.3900	1.7874	(7.336)	0	0	6,000
2016/01/26	R209	04/08/2016	9.25	Put	Bond Future	7,663.2100	7.6632	7,946.5500	7.9465	3.697	0	0	0
2016/01/26	R209	03/11/2016	10.26	Call	Bond Future	3,295.8500	3.2958	3,086.9700	3.0870	(6.338)	0	0	0
2016/01/26	R209	03/11/2016			Bond Future	10.2668	67.1455	10.3318	66.7499	0.633	0.0000	0.0000	0
2016/01/26	R209	03/11/2016	10.24	Call	Bond Future	3,236.0600	3.2361	3,029.5100	3.0295	(6.383)	0	0	0
2016/01/26	R209	03/11/2016	10.25	Call	Bond Future	3,265.5400	3.2655	3,057.8200	3.0578	(6.361)	0	0	0
2016/01/26	R209	03/11/2016	10.24	Put	Bond Future	3,400.3900	3.4004	3,589.5000	3.5895	5.561	0	0	0
2016/01/26	R209	03/11/2016	10.26	Put	Bond Future	3,337.5800	3.3376	3,524.3600	3.5244	5.596	0	0	0
2016/01/26	R209	03/11/2016	10.25	Put	Bond Future	3,368.5200	3.3685	3,556.4600	3.5565	5.579	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
2016/01/26	R210	04/02/2016	184.99	Put	Bond Future	5,616.7500	5.6167	5,533.5600	5.5336	(1.481)	0	0	0
2016/01/26	R210	04/02/2016			Bond Future	179.3733	179.3733	179.4564	179.4564	0.046	0.0000	0.0000	379
2016/01/26	R210	04/02/2016	185.01	Put	Bond Future	5,636.7500	5.6367	5,553.5600	5.5536	(1.476)	0	0	0
2016/01/26	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R210	04/02/2016	185.00	Put	Bond Future	5,626.7500	5.6267	5,543.5600	5.5436	(1.478)	0	0	0
2016/01/26	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R210	05/05/2016			Bond Future	180.3939	180.3939	180.4779	180.4779	0.047	0.0000	0.0000	799
2016/01/26	R210	05/05/2016	184.99	Put	Bond Future	4,596.0700	4.5961	4,512.1000	4.5121	(1.827)	0	0	0
2016/01/26	R210	05/05/2016	185.00	Put	Bond Future	4,606.0700	4.6061	4,522.1000	4.5221	(1.823)	0	0	0
2016/01/26	R210	05/05/2016	185.01	Put	Bond Future	4,616.0700	4.6161	4,532.1000	4.5321	(1.819)	0	0	0
2016/01/26	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R210	04/08/2016			Bond Future	183.8334	183.8334	183.9171	183.9171	0.046	0.0000	0.0000	0
2016/01/26	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R210	04/08/2016	181.50	Call	Bond Future	2,333.3900	2.3334	2,417.1200	2.4171	3.588	0	0	0
2016/01/26	R210	04/08/2016	181.52	Call	Bond Future	2,313.3900	2.3134	2,397.1200	2.3971	3.619	0	0	0
2016/01/26	R210	04/08/2016	181.51	Call	Bond Future	2,323.3900	2.3234	2,407.1200	2.4071	3.604	0	0	0
2016/01/26	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R211	04/02/2016			Bond Future	134.7168	134.7168	134.7088	134.7088	(0.006)	0.0000	0.0000	720
2016/01/26	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R211	04/02/2016	138.99	Put	Bond Future	4,273.1600	4.2732	4,281.1700	4.2812	0.187	0	0	0
2016/01/26	R211	04/02/2016	139.01	Put	Bond Future	4,293.1600	4.2932	4,301.1700	4.3012	0.187	0	0	0
2016/01/26	R211	04/02/2016	139.00	Put	Bond Future	4,283.1600	4.2832	4,291.1700	4.2912	0.187	0	0	0
2016/01/26	R211	05/05/2016	139.01	Put	Bond Future	1,898.7700	1.8988	1,907.5400	1.9075	0.462	0	0	0
2016/01/26	R211	05/05/2016			Bond Future	137.1112	137.1112	137.1025	137.1025	(0.006)	0.0000	0.0000	2
2016/01/26	R211	05/05/2016	139.00	Put	Bond Future	1,888.7700	1.8888	1,897.5400	1.8975	0.464	0	0	0
2016/01/26	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R211	05/05/2016	138.99	Put	Bond Future	1,878.7700	1.8788	1,887.5400	1.8875	0.467	0	0	0
2016/01/26	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R211	04/08/2016			Bond Future	137.9916	137.9916	137.9813	137.9813	(0.007)	0.0000	0.0000	0
2016/01/26	R211	04/08/2016	137.09	Call	Bond Future	901.6100	0.9016	891.2800	0.8913	(1.146)	0	0	0
2016/01/26	R211	04/08/2016	137.07	Call	Bond Future	921.6100	0.9216	911.2800	0.9113	(1.121)	0	0	0
2016/01/26	R211	04/08/2016	137.08	Call	Bond Future	911.6100	0.9116	901.2800	0.9013	(1.133)	0	0	0
2016/01/26	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R212	04/02/2016			Bond Future	139.6616	139.6616	139.6538	139.6538	(0.006)	0.0000	0.0000	1,005
2016/01/26	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R212	04/02/2016	145.99	Put	Bond Future	6,328.4400	6.3284	6,336.2100	6.3362	0.123	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
2016/01/26	R212	04/02/2016	146.01	Put	Bond Future	6,348.4400	6.3484	6,356.2100	6.3562	0.122	0	0	0
2016/01/26	R212	04/02/2016	146.00	Put	Bond Future	6,338.4400	6.3384	6,346.2100	6.3462	0.123	0	0	0
2016/01/26	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R212	05/05/2016			Bond Future	142.1438	142.1438	142.1353	142.1353	(0.006)	0.0000	0.0000	914
2016/01/26	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R212	05/05/2016	144.99	Put	Bond Future	2,846.1600	2.8462	2,854.6800	2.8547	0.299	0	0	0
2016/01/26	R212	05/05/2016	145.01	Put	Bond Future	2,866.1600	2.8662	2,874.6800	2.8747	0.297	0	0	0
2016/01/26	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R212	05/05/2016	145.00	Put	Bond Future	2,856.1600	2.8562	2,864.6800	2.8647	0.298	0	0	0
2016/01/26	R212	04/08/2016	142.43	Call	Bond Future	520.9100	0.5209	510.8400	0.5108	(1.933)	0	0	0
2016/01/26	R212	04/08/2016			Bond Future	142.9509	142.9509	142.9408	142.9408	(0.007)	0.0000	0.0000	0
2016/01/26	R212	04/08/2016	142.44	Call	Bond Future	510.9100	0.5109	500.8400	0.5008	(1.971)	0	0	0
2016/01/26	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R212	04/08/2016	142.42	Call	Bond Future	530.9100	0.5309	520.8400	0.5208	(1.897)	0	0	0
2016/01/26	R213	04/02/2016			Bond Future	9.9667	80.2435	10.0159	79.9291	0.494	0.0000	0.0000	38,041
2016/01/26	R213	04/02/2016	8.75	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/01/26	R213	04/02/2016	8.74	Put	Bond Future	8,466.6800	8.4667	8,781.0500	8.7811	3.713	0	0	0
2016/01/26	R213	04/02/2016	8.76	Put	Bond Future	8,318.2900	8.3183	8,632.6600	8.6327	3.779	0	0	0
2016/01/26	R213	04/02/2016	8.75	Put	Bond Future	8,392.4400	8.3924	8,706.8100	8.7068	3.746	0	0	0
2016/01/26	R213	04/02/2016	8.76	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/01/26	R213	04/02/2016	8.74	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/01/26	R213	05/05/2016	8.74	Put	Bond Future	9,223.1200	9.2231	9,506.5000	9.5065	3.072	0	0	0
2016/01/26	R213	05/05/2016	8.76	Put	Bond Future	9,089.1100	9.0891	9,371.1800	9.3712	3.103	0	0	0
2016/01/26	R213	05/05/2016			Bond Future	10.0450	78.1314	10.0959	77.8109	0.507	0.0000	0.0000	6,874
2016/01/26	R213	05/05/2016	8.75	Put	Bond Future	9,156.0100	9.1560	9,438.7400	9.4387	3.088	0	0	0
2016/01/26	R213	05/05/2016	8.74	Call	Bond Future	308.1600	0.3082	271.0700	0.2711	(12.036)	0	0	0
2016/01/26	R213	05/05/2016	8.75	Call	Bond Future	314.8000	0.3148	277.0600	0.2771	(11.989)	0	0	0
2016/01/26	R213	05/05/2016	8.76	Call	Bond Future	321.5600	0.3216	283.1600	0.2832	(11.942)	0	0	0
2016/01/26	R213	04/08/2016			Bond Future	10.1145	79.6238	10.1672	79.2966	0.521	0.0000	0.0000	0
2016/01/26	R213	04/08/2016	8.99	Put	Bond Future	8,524.6500	8.5247	8,775.3000	8.7753	2.940	0	0	0
2016/01/26	R213	04/08/2016	9.01	Put	Bond Future	8,409.7200	8.4097	8,658.8500	8.6588	2.962	0	0	0
2016/01/26	R213	04/08/2016	9.00	Put	Bond Future	8,467.0800	8.4671	8,716.9700	8.7170	2.951	0	0	0
2016/01/26	R213	04/08/2016	9.01	Call	Bond Future	1,062.3400	1.0623	984.3000	0.9843	(7.346)	0	0	0
2016/01/26	R213	04/08/2016	8.99	Call	Bond Future	1,035.2100	1.0352	958.6900	0.9587	(7.392)	0	0	0
2016/01/26	R213	04/08/2016	9.00	Call	Bond Future	1,048.7100	1.0487	971.4300	0.9714	(7.369)	0	0	0
2016/01/26	R213	03/11/2016			Bond Future	10.1700	77.6816	10.2244	77.3480	0.534	0.0000	0.0000	0
2016/01/26	R213	03/11/2016	10.18	Put	Bond Future	3,281.5600	3.2816	3,437.1000	3.4371	4.740	0	0	0
2016/01/26	R213	03/11/2016	10.20	Put	Bond Future	3,219.8400	3.2198	3,373.4200	3.3734	4.770	0	0	0
2016/01/26	R213	03/11/2016	10.18	Call	Bond Future	3,342.8200	3.3428	3,164.7500	3.1648	(5.327)	0	0	0
2016/01/26	R213	03/11/2016	10.19	Put	Bond Future	3,250.5900	3.2506	3,405.1500	3.4051	4.755	0	0	0
2016/01/26	R213	03/11/2016	10.19	Call	Bond Future	3,373.3400	3.3733	3,194.2900	3.1943	(5.308)	0	0	0
2016/01/26	R213	03/11/2016	10.20	Call	Bond Future	3,404.0000	3.4040	3,223.9700	3.2240	(5.289)	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
2016/01/26	R214	04/02/2016			Bond Future	10.1908	69.6865	10.2501	69.3053	0.582	0.0000	0.0000	24,703
2016/01/26	R214	04/02/2016	7.99	Put	Bond Future	17,187.5800	17.1876	17,568.8000	17.5688	2.218	0	0	0
2016/01/26	R214	04/02/2016	9.45	Call	Bond Future	6.6200	0.0066	2.3000	0.0023	(65.257)	0	0	0
2016/01/26	R214	04/02/2016	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R214	04/02/2016	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R214	04/02/2016	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/26	R214	04/02/2016	9.35	Call	Bond Future	2.3900	0.0024	0.7100	0.0007	(70.293)	0	0	0
2016/01/26	R214	04/02/2016	9.45	Put	Bond Future	5,093.5600	5.0936	5,470.4600	5.4705	7.400	0	0	25
2016/01/26	R214	04/02/2016	8.01	Put	Bond Future	17,000.2500	17.0003	17,381.4700	17.3815	2.242	0	0	0
2016/01/26	R214	04/02/2016	9.35	Put	Bond Future	5,825.3000	5.8253	6,204.8400	6.2048	6.515	0	0	25
2016/01/26	R214	04/02/2016	8.00	Put	Bond Future	17,093.8300	17.0938	17,475.0500	17.4751	2.230	0	0	0
2016/01/26	R214	05/05/2016	9.01	Call	Bond Future	355.9900	0.3560	307.8200	0.3078	(13.531)	0	0	0
2016/01/26	R214	05/05/2016	9.30	Put	Bond Future	7,295.5500	7.2955	7,607.5000	7.6075	4.276	0	0	0
2016/01/26	R214	05/05/2016			Bond Future	10.2636	67.6389	10.3247	67.2504	0.596	0.0000	0.0000	9,359
2016/01/26	R214	05/05/2016	8.99	Call	Bond Future	341.0900	0.3411	294.5700	0.2946	(13.639)	0	0	0
2016/01/26	R214	05/05/2016	9.00	Call	Bond Future	348.4800	0.3485	301.1300	0.3011	(13.588)	0	0	0
2016/01/26	R214	05/05/2016	8.99	Put	Bond Future	9,379.4600	9.3795	9,721.3800	9.7214	3.645	0	0	0
2016/01/26	R214	05/05/2016	9.01	Put	Bond Future	9,237.0600	9.2371	9,577.3300	9.5773	3.684	0	0	0
2016/01/26	R214	05/05/2016	9.30	Call	Bond Future	636.7200	0.6367	560.2300	0.5602	(12.013)	0	0	0
2016/01/26	R214	05/05/2016	9.00	Put	Bond Future	9,308.1300	9.3081	9,649.2200	9.6492	3.664	0	0	0
2016/01/26	R214	04/08/2016	11.30	Call	Bond Future	7,142.8100	7.1428	6,837.7200	6.8377	(4.271)	0	0	6,300
2016/01/26	R214	04/08/2016	9.24	Call	Bond Future	1,123.4700	1.1235	1,027.9200	1.0279	(8.505)	0	0	0
2016/01/26	R214	04/08/2016	9.25	Put	Bond Future	8,578.4000	8.5784	8,878.2300	8.8782	3.495	0	0	0
2016/01/26	R214	04/08/2016			Bond Future	10.3286	68.9308	10.3917	68.5345	0.611	0.0000	0.0000	0
2016/01/26	R214	04/08/2016	9.30	Call	Bond Future	1,217.1500	1.2172	1,115.6900	1.1157	(8.336)	0	0	1,300
2016/01/26	R214	04/08/2016	8.55	Put	Bond Future	13,439.4800	13.4395	13,793.5000	13.7935	2.634	0	0	0
2016/01/26	R214	04/08/2016	11.30	Put	Bond Future	1,462.7300	1.4627	1,553.9700	1.5540	6.238	0	0	0
2016/01/26	R214	04/08/2016	9.25	Call	Bond Future	1,138.1200	1.1381	1,041.6200	1.0416	(8.479)	0	0	0
2016/01/26	R214	04/08/2016	10.30	Put	Bond Future	3,747.4600	3.7475	3,932.1900	3.9322	4.929	0	0	0
2016/01/26	R214	04/08/2016	9.26	Call	Bond Future	1,153.6700	1.1537	1,056.1800	1.0562	(8.450)	0	0	0
2016/01/26	R214	04/08/2016	9.30	Put	Bond Future	8,282.4800	8.2825	8,577.3500	8.5774	3.560	0	0	0
2016/01/26	R214	04/08/2016	8.55	Call	Bond Future	404.4300	0.4044	362.1200	0.3621	(10.462)	0	0	1,300
2016/01/26	R214	04/08/2016	9.24	Put	Bond Future	8,639.1200	8.6391	8,939.9000	8.9399	3.482	0	0	0
2016/01/26	R214	04/08/2016	10.30	Call	Bond Future	3,566.7100	3.5667	3,355.1100	3.3551	(5.933)	0	0	6,300
2016/01/26	R214	04/08/2016	9.26	Put	Bond Future	8,518.7100	8.5187	8,817.5500	8.8175	3.508	0	0	0
2016/01/26	R214	03/11/2016	10.35	Put	Bond Future	3,514.3700	3.5144	3,707.6600	3.7077	5.500	0	0	0
2016/01/26	R214	03/11/2016			Bond Future	10.3812	67.0262	10.4461	66.6221	0.626	0.0000	0.0000	0
2016/01/26	R214	03/11/2016	10.34	Put	Bond Future	3,547.1500	3.5471	3,741.6300	3.7416	5.483	0	0	0
2016/01/26	R214	03/11/2016	10.35	Call	Bond Future	3,318.9500	3.3189	3,108.0600	3.1081	(6.354)	0	0	0
2016/01/26	R214	03/11/2016	10.33	Call	Bond Future	3,259.0400	3.2590	3,050.5200	3.0505	(6.398)	0	0	0
2016/01/26	R214	03/11/2016	10.34	Call	Bond Future	3,288.8100	3.2888	3,079.1100	3.0791	(6.376)	0	0	0
2016/01/26	R214	03/11/2016	10.33	Put	Bond Future	3,580.4100	3.5804	3,776.0700	3.7761	5.465	0	0	0
2016/01/26	R248	04/02/2016	8.99	Put	Bond Future	11,582.0100	11.5820	12,063.6400	12.0636	4.158	0	0	0
2016/01/26	R248	04/02/2016	9.55	Put	Bond Future	6,147.8300	6.1478	6,621.9600	6.6220	7.712	0	0	75
2016/01/26	R248	04/02/2016			Bond Future	10.2563	89.8144	10.3156	89.3327	0.578	0.0000	0.0000	59,253
2016/01/26	R248	04/02/2016	9.00	Put	Bond Future	11,479.8000	11.4798	11,961.4300	11.9614	4.195	0	0	0
2016/01/26	R248	04/02/2016	9.01	Put	Bond Future	11,377.7900	11.3778	11,859.4100	11.8594	4.233	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
2016/01/26	R248	04/02/2016	8.99	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/01/26	R248	04/02/2016	9.00	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/01/26	R248	04/02/2016	9.45	Put	Bond Future	7,072.8100	7.0728	7,551.4600	7.5515	6.767	0	0	75
2016/01/26	R248	04/02/2016	9.01	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/01/26	R248	04/02/2016	9.45	Call	Bond Future	4.3800	0.0044	1.3900	0.0014	(68.265)	0	0	0
2016/01/26	R248	04/02/2016	9.55	Call	Bond Future	11.8800	0.0119	4.3700	0.0044	(63.215)	0	0	0
2016/01/26	R248	05/05/2016			Bond Future	10.3320	86.9864	10.3933	86.4956	0.593	0.0000	0.0000	3,286
2016/01/26	R248	05/05/2016	8.99	Put	Bond Future	12,556.6100	12.5566	12,995.7400	12.9957	3.497	0	0	0
2016/01/26	R248	05/05/2016	9.01	Put	Bond Future	12,369.5000	12.3695	12,806.7000	12.8067	3.535	0	0	0
2016/01/26	R248	05/05/2016	9.00	Put	Bond Future	12,462.8900	12.4629	12,901.0600	12.9011	3.516	0	0	0
2016/01/26	R248	05/05/2016	8.99	Call	Bond Future	369.9500	0.3699	318.2500	0.3182	(13.975)	0	0	0
2016/01/26	R248	05/05/2016	9.00	Call	Bond Future	378.3200	0.3783	325.6600	0.3257	(13.919)	0	0	0
2016/01/26	R248	05/05/2016	9.01	Call	Bond Future	386.8300	0.3868	333.2000	0.3332	(13.864)	0	0	0
2016/01/26	R248	04/08/2016			Bond Future	10.4001	88.6480	10.4634	88.1471	0.609	0.0000	0.0000	0
2016/01/26	R248	04/08/2016	9.25	Call	Bond Future	1,312.5000	1.3125	1,199.1700	1.1992	(8.635)	0	0	0
2016/01/26	R248	04/08/2016	9.24	Put	Bond Future	11,518.9800	11.5190	11,907.6500	11.9077	3.374	0	0	0
2016/01/26	R248	04/08/2016	9.26	Put	Bond Future	11,359.5200	11.3595	11,745.8500	11.7459	3.401	0	0	0
2016/01/26	R248	04/08/2016	9.25	Put	Bond Future	11,439.0700	11.4391	11,826.5800	11.8266	3.388	0	0	0
2016/01/26	R248	04/08/2016	9.26	Call	Bond Future	1,330.1800	1.3302	1,215.6700	1.2157	(8.609)	0	0	0
2016/01/26	R248	04/08/2016	9.24	Call	Bond Future	1,295.0000	1.2950	1,182.8300	1.1828	(8.662)	0	0	0
2016/01/26	R248	03/11/2016	10.38	Call	Bond Future	4,047.6100	4.0476	3,787.8200	3.7878	(6.418)	0	0	0
2016/01/26	R248	03/11/2016			Bond Future	10.4555	86.0004	10.5207	85.4897	0.623	0.0000	0.0000	0
2016/01/26	R248	03/11/2016	10.39	Call	Bond Future	4,084.7500	4.0848	3,823.4600	3.8235	(6.397)	0	0	0
2016/01/26	R248	03/11/2016	10.37	Put	Bond Future	4,688.9700	4.6890	4,941.3600	4.9414	5.383	0	0	0
2016/01/26	R248	03/11/2016	10.39	Put	Bond Future	4,603.8100	4.6038	4,853.2000	4.8532	5.417	0	0	0
2016/01/26	R248	03/11/2016	10.38	Put	Bond Future	4,646.3800	4.6464	4,897.2700	4.8973	5.400	0	0	0
2016/01/26	R248	03/11/2016	10.37	Call	Bond Future	4,010.3400	4.0103	3,752.0500	3.7520	(6.441)	0	0	0

**Total**

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