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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/01/2016 TO 29/01/2016

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
2016/01/29	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	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
2016/01/29	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	2025	04/02/2016	126.01	Put	Bond Future	4,894.4900	4.8945	4,907.4700	4.9075	0.265	0	0	0
2016/01/29	2025	04/02/2016			Bond Future	121.1155	121.1155	121.1025	121.1025	(0.011)	0.0000	0.0000	2,062
2016/01/29	2025	04/02/2016	126.00	Put	Bond Future	4,884.4900	4.8845	4,897.4700	4.8975	0.266	0	0	0
2016/01/29	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2025	04/02/2016	125.99	Put	Bond Future	4,874.4900	4.8745	4,887.4700	4.8875	0.266	0	0	0
2016/01/29	2025	05/05/2016			Bond Future	123.2663	123.2663	123.2525	123.2525	(0.011)	0.0000	0.0000	3,038
2016/01/29	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2025	05/05/2016	125.99	Put	Bond Future	2,723.7500	2.7238	2,737.5400	2.7375	0.506	0	0	0
2016/01/29	2025	05/05/2016	126.01	Put	Bond Future	2,743.7500	2.7438	2,757.5400	2.7575	0.503	0	0	0
2016/01/29	2025	05/05/2016	126.00	Put	Bond Future	2,733.7500	2.7338	2,747.5400	2.7475	0.504	0	0	0
2016/01/29	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2025	04/08/2016			Bond Future	124.3613	124.3613	124.3451	124.3451	(0.013)	0.0000	0.0000	0
2016/01/29	2025	04/08/2016	123.86	Call	Bond Future	501.3300	0.5013	485.1400	0.4851	(3.229)	0	0	0
2016/01/29	2025	04/08/2016	123.87	Call	Bond Future	491.3300	0.4913	475.1400	0.4751	(3.295)	0	0	0
2016/01/29	2025	04/08/2016	123.85	Call	Bond Future	511.3300	0.5113	495.1400	0.4951	(3.166)	0	0	0
2016/01/29	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2030	04/02/2016			Bond Future	9.7914	86.7078	9.5550	88.3350	(2.415)	0.0000	0.0000	8,461
2016/01/29	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2030	04/02/2016	8.74	Put	Bond Future	7,580.8600	7.5809	5,953.6500	5.9537	(21.465)	0	0	0
2016/01/29	2030	04/02/2016	8.76	Put	Bond Future	7,428.0800	7.4281	5,800.8700	5.8009	(21.906)	0	0	0
2016/01/29	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2030	04/02/2016	8.75	Put	Bond Future	7,504.4200	7.5044	5,877.2100	5.8772	(21.683)	0	0	0
2016/01/29	2030	05/05/2016	8.99	Put	Bond Future	6,198.4600	6.1985	4,542.6400	4.5426	(26.713)	0	0	0
2016/01/29	2030	05/05/2016	9.01	Put	Bond Future	6,051.1700	6.0512	4,395.3500	4.3954	(27.364)	0	0	0
2016/01/29	2030	05/05/2016			Bond Future	9.8727	88.2591	9.6283	89.9149	(2.475)	0.0000	0.0000	7,742
2016/01/29	2030	05/05/2016	9.00	Put	Bond Future	6,124.7700	6.1248	4,468.9500	4.4689	(27.035)	0	0	0
2016/01/29	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2030	04/08/2016	10.17	Call	Bond Future	1,450.6100	1.4506	3,136.4300	3.1364	116.215	0	0	0
2016/01/29	2030	04/08/2016			Bond Future	9.9468	85.9324	9.6941	87.6182	(2.541)	0.0000	0.0000	0
2016/01/29	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/29	2032	04/02/2016			Bond Future	9.8964	89.8186	9.6650	91.5068	(2.338)	0.0000	0.0000	8,319
2016/01/29	2032	04/02/2016	8.69	Put	Bond Future	9,358.7400	9.3587	7,670.5400	7.6705	(18.039)	0	0	0
2016/01/29	2032	04/02/2016	8.71	Put	Bond Future	9,191.8000	9.1918	7,503.6000	7.5036	(18.366)	0	0	0
2016/01/29	2032	04/02/2016	9.20	Call	Bond Future	2.3700	0.0024	17.4600	0.0175	636.709	0	0	0
2016/01/29	2032	04/02/2016	8.70	Put	Bond Future	9,275.2200	9.2752	7,587.0200	7.5870	(18.201)	0	0	0
2016/01/29	2032	04/02/2016	9.30	Call	Bond Future	7.7400	0.0077	50.0900	0.0501	547.158	0	0	0
2016/01/29	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2016/01/29	2032	04/02/2016	9.20	Put	Bond Future	5,232.5200	5.2325	3,559.4000	3.5594	(31.975)	0	0	22
2016/01/29	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2016/01/29	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2016/01/29	2032	04/02/2016	9.30	Put	Bond Future	4,458.7800	4.4588	2,812.9200	2.8129	(36.913)	0	0	22
2016/01/29	2032	05/05/2016			Bond Future	9.9757	87.2682	9.7368	88.9861	(2.396)	0.0000	0.0000	964
2016/01/29	2032	05/05/2016	8.99	Put	Bond Future	8,051.9500	8.0520	6,630.3900	6.6304	(17.655)	0	0	0
2016/01/29	2032	05/05/2016	9.01	Put	Bond Future	7,916.6700	7.9167	6,504.9200	6.5049	(17.833)	0	0	0
2016/01/29	2032	05/05/2016	9.00	Put	Bond Future	7,984.1700	7.9842	6,567.2100	6.5672	(17.747)	0	0	0
2016/01/29	2032	05/05/2016	9.01	Call	Bond Future	654.5900	0.6546	960.7200	0.9607	46.767	0	0	0
2016/01/29	2032	05/05/2016	8.99	Call	Bond Future	630.1700	0.6302	926.4900	0.9265	47.022	0	0	0
2016/01/29	2032	05/05/2016	9.00	Call	Bond Future	642.2900	0.6423	943.2100	0.9432	46.851	0	0	0
2016/01/29	2032	04/08/2016	9.01	Call	Bond Future	1,276.6900	1.2767	1,672.4100	1.6724	30.996	0	0	0
2016/01/29	2032	04/08/2016			Bond Future	10.0468	88.9315	9.8001	90.6806	(2.455)	0.0000	0.0000	0
2016/01/29	2032	04/08/2016	8.99	Call	Bond Future	1,244.4300	1.2444	1,631.2000	1.6312	31.080	0	0	0
2016/01/29	2032	04/08/2016	9.00	Call	Bond Future	1,260.4900	1.2605	1,651.2800	1.6513	31.003	0	0	0
2016/01/29	2032	04/08/2016	8.99	Put	Bond Future	9,119.2600	9.1193	7,756.9500	7.7570	(14.939)	0	0	0
2016/01/29	2032	04/08/2016	9.01	Put	Bond Future	8,992.8900	8.9929	7,639.5300	7.6395	(15.049)	0	0	0
2016/01/29	2032	04/08/2016	9.00	Put	Bond Future	9,055.9500	9.0560	7,697.6600	7.6977	(14.999)	0	0	0
2016/01/29	2032	03/11/2016			Bond Future	10.0995	86.5727	9.8451	88.3560	(2.519)	0.0000	0.0000	0
2016/01/29	2032	03/11/2016	10.28	Put	Bond Future	3,081.9600	3.0820	2,375.1700	2.3752	(22.933)	0	0	0
2016/01/29	2032	03/11/2016	10.30	Put	Bond Future	3,020.9800	3.0210	2,325.4200	2.3254	(23.024)	0	0	0
2016/01/29	2032	03/11/2016	10.29	Put	Bond Future	3,051.3600	3.0514	2,350.1900	2.3502	(22.979)	0	0	0
2016/01/29	2032	03/11/2016	10.30	Call	Bond Future	4,388.7300	4.3887	5,476.3800	5.4764	24.783	0	0	0
2016/01/29	2032	03/11/2016	10.28	Call	Bond Future	4,314.7200	4.3147	5,391.1400	5.3911	24.948	0	0	0
2016/01/29	2032	03/11/2016	10.29	Call	Bond Future	4,351.6500	4.3517	5,433.6900	5.4337	24.865	0	0	0
2016/01/29	2033	04/02/2016	102.40	Call	Bond Future	254.2600	0.2543	0.0000	0.0000	(100.000)	0	0	0
2016/01/29	2033	04/02/2016			Bond Future	102.6543	102.6543	102.0533	102.0533	(0.585)	0.0000	0.0000	185
2016/01/29	2033	04/02/2016	102.41	Call	Bond Future	244.2600	0.2443	0.0000	0.0000	(100.000)	0	0	0
2016/01/29	2033	04/02/2016	102.39	Call	Bond Future	264.2600	0.2643	0.0000	0.0000	(100.000)	0	0	0
2016/01/29	2033	04/02/2016	102.40	Put	Bond Future	0.0000	0.0000	346.7500	0.3467	100.000	0	0	0
2016/01/29	2033	04/02/2016	102.39	Put	Bond Future	0.0000	0.0000	336.7500	0.3367	100.000	0	0	0
2016/01/29	2033	04/02/2016	102.41	Put	Bond Future	0.0000	0.0000	356.7500	0.3567	100.000	0	0	0
2016/01/29	2033	05/05/2016			Bond Future	103.5018	103.5018	102.8897	102.8897	(0.591)	0.0000	0.0000	1,847
2016/01/29	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2033	05/05/2016	102.40	Call	Bond Future	1,101.8400	1.1018	489.6700	0.4897	(55.559)	0	0	0
2016/01/29	2033	05/05/2016	102.41	Call	Bond Future	1,091.8400	1.0918	479.6700	0.4797	(56.068)	0	0	0
2016/01/29	2033	05/05/2016	102.39	Call	Bond Future	1,111.8400	1.1118	499.6700	0.4997	(55.059)	0	0	0
2016/01/29	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	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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2016/01/29	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2037	04/02/2016	8.75	Put	Bond Future	10,805.4000	10.8054	9,218.2900	9.2183	(14.688)	0	0	0
2016/01/29	2037	04/02/2016	9.43	Call	Bond Future	9.6700	0.0097	46.0200	0.0460	375.905	0	0	0
2016/01/29	2037	04/02/2016			Bond Future	10.0161	87.0174	9.8148	88.6045	(2.009)	0.0000	0.0000	29,867
2016/01/29	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2037	04/02/2016	9.30	Call	Bond Future	2.0600	0.0021	11.0100	0.0110	434.466	0	0	0
2016/01/29	2037	04/02/2016	8.74	Put	Bond Future	10,899.0200	10.8990	9,311.9100	9.3119	(14.562)	0	0	0
2016/01/29	2037	04/02/2016	9.43	Put	Bond Future	4,763.2600	4.7633	3,212.5000	3.2125	(32.557)	0	0	16
2016/01/29	2037	04/02/2016	8.76	Put	Bond Future	10,711.9100	10.7119	9,124.8000	9.1248	(14.816)	0	0	0
2016/01/29	2037	04/02/2016	9.30	Put	Bond Future	5,866.1800	5.8662	4,288.0200	4.2880	(26.903)	0	0	16
2016/01/29	2037	05/05/2016	9.00	Put	Bond Future	9,633.5700	9.6336	8,254.9800	8.2550	(14.310)	0	0	0
2016/01/29	2037	05/05/2016	8.99	Call	Bond Future	544.2600	0.5443	776.7400	0.7767	42.715	0	0	0
2016/01/29	2037	05/05/2016			Bond Future	10.0933	88.5743	9.8858	90.1893	(2.056)	0.0000	0.0000	30,651
2016/01/29	2037	05/05/2016	9.00	Call	Bond Future	555.4000	0.5554	791.7600	0.7918	42.557	0	0	0
2016/01/29	2037	05/05/2016	9.01	Call	Bond Future	566.7100	0.5667	807.5100	0.8075	42.491	0	0	0
2016/01/29	2037	05/05/2016	8.99	Put	Bond Future	9,712.3100	9.7123	8,329.8400	8.3298	(14.234)	0	0	0
2016/01/29	2037	05/05/2016	9.01	Put	Bond Future	9,555.1300	9.5551	8,180.9800	8.1810	(14.381)	0	0	0
2016/01/29	2037	04/08/2016			Bond Future	10.1642	86.0032	9.9502	87.6473	(2.106)	0.0000	0.0000	0
2016/01/29	2037	04/08/2016	9.24	Put	Bond Future	9,088.2100	9.0882	7,891.1000	7.8911	(13.172)	0	0	0
2016/01/29	2037	04/08/2016	9.26	Put	Bond Future	8,955.6000	8.9556	7,768.8500	7.7688	(13.251)	0	0	0
2016/01/29	2037	04/08/2016	9.25	Put	Bond Future	9,021.7600	9.0218	7,829.9300	7.8299	(13.211)	0	0	0
2016/01/29	2037	04/08/2016	9.24	Call	Bond Future	1,613.7900	1.6138	2,060.8700	2.0609	27.704	0	0	0
2016/01/29	2037	04/08/2016	9.25	Call	Bond Future	1,633.6400	1.6336	2,086.0000	2.0860	27.690	0	0	0
2016/01/29	2037	04/08/2016	9.26	Call	Bond Future	1,653.6500	1.6537	2,111.0900	2.1111	27.662	0	0	0
2016/01/29	2037	03/11/2016	10.36	Put	Bond Future	3,489.1300	3.4891	2,792.2800	2.7923	(19.972)	0	0	0
2016/01/29	2037	03/11/2016	10.35	Call	Bond Future	4,540.7700	4.5408	5,514.8900	5.5149	21.453	0	0	0
2016/01/29	2037	03/11/2016			Bond Future	10.2130	87.7472	9.9928	89.4236	(2.156)	0.0000	0.0000	0
2016/01/29	2037	03/11/2016	10.36	Call	Bond Future	4,579.8000	4.5798	5,559.3100	5.5593	21.388	0	0	0
2016/01/29	2037	03/11/2016	10.37	Call	Bond Future	4,618.9900	4.6190	5,603.8800	5.6039	21.323	0	0	0
2016/01/29	2037	03/11/2016	10.35	Put	Bond Future	3,523.5900	3.5236	2,821.3500	2.8213	(19.930)	0	0	0
2016/01/29	2037	03/11/2016	10.37	Put	Bond Future	3,454.9400	3.4549	2,763.4700	2.7635	(20.014)	0	0	0
2016/01/29	2038	04/02/2016			Bond Future	126.7494	126.7494	126.7360	126.7360	(0.011)	0.0000	0.0000	5,433
2016/01/29	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2038	04/02/2016	130.99	Put	Bond Future	4,240.5700	4.2406	4,254.0300	4.2540	0.317	0	0	0
2016/01/29	2038	04/02/2016	131.01	Put	Bond Future	4,260.5700	4.2606	4,274.0300	4.2740	0.316	0	0	0
2016/01/29	2038	04/02/2016	131.00	Put	Bond Future	4,250.5700	4.2506	4,264.0300	4.2640	0.317	0	0	0
2016/01/29	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2038	05/05/2016	131.01	Put	Bond Future	2,009.8600	2.0099	2,024.0300	2.0240	0.705	0	0	0
2016/01/29	2038	05/05/2016			Bond Future	129.0001	129.0001	128.9860	128.9860	(0.011)	0.0000	0.0000	15,546
2016/01/29	2038	05/05/2016	131.00	Put	Bond Future	1,999.8600	1.9999	2,014.0300	2.0140	0.709	0	0	0
2016/01/29	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2038	05/05/2016	130.99	Put	Bond Future	1,989.8600	1.9899	2,004.0300	2.0040	0.712	0	0	0
2016/01/29	2038	04/08/2016			Bond Future	130.0484	130.0484	130.0313	130.0313	(0.013)	0.0000	0.0000	0

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2016/01/29	2038	04/08/2016	129.31	Call	Bond Future	738.3900	0.7384	721.3000	0.7213	(2.314)	0	0	0
2016/01/29	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2038	04/08/2016	129.32	Call	Bond Future	728.3900	0.7284	711.3000	0.7113	(2.346)	0	0	0
2016/01/29	2038	04/08/2016	129.30	Call	Bond Future	748.3900	0.7484	731.3000	0.7313	(2.284)	0	0	0
2016/01/29	2040	04/02/2016	9.51	Put	Bond Future	5,059.4700	5.0595	3,416.9800	3.4170	(32.464)	0	0	0
2016/01/29	2040	04/02/2016			Bond Future	10.0961	90.3841	9.8949	92.0666	(1.994)	0.0000	0.0000	0
2016/01/29	2040	04/02/2016	9.50	Put	Bond Future	5,148.5400	5.1485	3,502.3600	3.5024	(31.974)	0	0	0
2016/01/29	2040	04/02/2016	9.49	Put	Bond Future	5,237.8700	5.2379	3,588.2900	3.5883	(31.493)	0	0	0
2016/01/29	2040	04/02/2016	9.50	Call	Bond Future	9.4400	0.0094	45.8300	0.0458	385.487	0	0	0
2016/01/29	2040	04/02/2016	9.51	Call	Bond Future	10.5500	0.0105	50.6300	0.0506	379.905	0	0	0
2016/01/29	2040	04/02/2016	9.49	Call	Bond Future	8.4400	0.0084	41.4300	0.0414	390.877	0	0	0
2016/01/29	2040	05/05/2016	9.50	Call	Bond Future	1,303.7900	1.3038	1,794.0400	1.7940	37.602	0	0	0
2016/01/29	2040	05/05/2016			Bond Future	10.1740	92.0011	9.9664	93.7133	(2.040)	0.0000	0.0000	1,820
2016/01/29	2040	05/05/2016	9.51	Call	Bond Future	1,326.1400	1.3261	1,822.4100	1.8224	37.422	0	0	0
2016/01/29	2040	05/05/2016	9.49	Call	Bond Future	1,281.7100	1.2817	1,766.1300	1.7661	37.795	0	0	0
2016/01/29	2040	05/05/2016	9.50	Put	Bond Future	7,068.1700	7.0682	5,846.2500	5.8463	(17.288)	0	0	0
2016/01/29	2040	05/05/2016	9.49	Put	Bond Future	7,136.2000	7.1362	5,908.4500	5.9085	(17.205)	0	0	0
2016/01/29	2040	05/05/2016	9.51	Put	Bond Future	7,000.5500	7.0005	5,784.6500	5.7847	(17.369)	0	0	0
2016/01/29	2040	04/08/2016			Bond Future	10.2458	89.2447	10.0317	90.9878	(2.089)	0.0000	0.0000	0
2016/01/29	2040	04/08/2016	9.49	Put	Bond Future	8,523.4700	8.5235	7,345.4100	7.3454	(13.821)	0	0	0
2016/01/29	2040	04/08/2016	9.50	Call	Bond Future	2,130.7500	2.1307	2,701.7300	2.7017	26.797	0	0	0
2016/01/29	2040	04/08/2016	9.51	Call	Bond Future	2,156.3500	2.1563	2,732.1500	2.7321	26.703	0	0	0
2016/01/29	2040	04/08/2016	9.49	Call	Bond Future	2,106.4800	2.1065	2,671.5100	2.6715	26.823	0	0	0
2016/01/29	2040	04/08/2016	9.51	Put	Bond Future	8,393.7900	8.3938	7,226.5000	7.2265	(13.907)	0	0	0
2016/01/29	2040	04/08/2016	9.50	Put	Bond Future	8,457.9000	8.4579	7,285.7900	7.2858	(13.858)	0	0	0
2016/01/29	2044	04/02/2016	8.99	Put	Bond Future	10,042.6200	10.0426	8,394.2300	8.3942	(16.414)	0	0	0
2016/01/29	2044	04/02/2016			Bond Future	10.0959	87.7277	9.8997	89.3761	(1.944)	0.0000	0.0000	15,893
2016/01/29	2044	04/02/2016	9.01	Put	Bond Future	9,843.7100	9.8437	8,195.3200	8.1953	(16.746)	0	0	0
2016/01/29	2044	04/02/2016	9.58	Put	Bond Future	4,473.9700	4.4740	2,896.9300	2.8969	(35.249)	0	0	0
2016/01/29	2044	04/02/2016	9.00	Put	Bond Future	9,943.0800	9.9431	8,294.6800	8.2947	(16.578)	0	0	0
2016/01/29	2044	04/02/2016	9.01	Call	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	0
2016/01/29	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0300	0.0000	100.000	0	0	0
2016/01/29	2044	04/02/2016	9.58	Call	Bond Future	21.8200	0.0218	93.2000	0.0932	327.131	0	0	0
2016/01/29	2044	04/02/2016	9.00	Call	Bond Future	0.0100	0.0000	0.0300	0.0000	200.000	0	0	0
2016/01/29	2044	05/05/2016	8.99	Put	Bond Future	11,135.4300	11.1354	9,676.5900	9.6766	(13.101)	0	0	0
2016/01/29	2044	05/05/2016			Bond Future	10.1712	89.2972	9.9689	90.9746	(1.989)	0.0000	0.0000	4,865
2016/01/29	2044	05/05/2016	9.01	Put	Bond Future	10,958.1500	10.9582	9,507.6100	9.5076	(13.237)	0	0	0
2016/01/29	2044	05/05/2016	9.00	Put	Bond Future	11,046.6100	11.0466	9,591.6000	9.5916	(13.172)	0	0	0
2016/01/29	2044	05/05/2016	9.01	Call	Bond Future	510.3900	0.5104	737.2900	0.7373	44.456	0	0	0
2016/01/29	2044	05/05/2016	8.99	Call	Bond Future	489.1100	0.4891	707.7100	0.7077	44.693	0	0	0
2016/01/29	2044	05/05/2016	9.00	Call	Bond Future	499.6600	0.4997	722.0900	0.7221	44.516	0	0	0
2016/01/29	2044	04/08/2016	9.50	Call	Bond Future	2,142.3400	2.1423	2,712.0600	2.7121	26.593	0	0	0
2016/01/29	2044	04/08/2016			Bond Future	10.2404	86.6145	10.0319	88.3224	(2.036)	0.0000	0.0000	0
2016/01/29	2044	04/08/2016	9.51	Call	Bond Future	2,167.9900	2.1680	2,742.7200	2.7427	26.510	0	0	0

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2016/01/29	2044	04/08/2016	9.49	Put	Bond Future	8,548.7600	8.5488	7,404.7000	7.4047	(13.383)	0	0	0
2016/01/29	2044	04/08/2016	9.51	Put	Bond Future	8,416.9700	8.4170	7,283.8100	7.2838	(13.463)	0	0	0
2016/01/29	2044	04/08/2016	9.49	Call	Bond Future	2,117.7700	2.1178	2,681.6000	2.6816	26.624	0	0	0
2016/01/29	2044	04/08/2016	9.50	Put	Bond Future	8,482.2500	8.4823	7,344.0800	7.3441	(13.418)	0	0	0
2016/01/29	2044	03/11/2016			Bond Future	10.2884	88.3711	10.0741	90.1123	(2.083)	0.0000	0.0000	0
2016/01/29	2044	03/11/2016	10.42	Call	Bond Future	4,829.5600	4.8296	5,865.3700	5.8654	21.447	0	0	0
2016/01/29	2044	03/11/2016	10.41	Put	Bond Future	3,827.4600	3.8275	3,116.5700	3.1166	(18.573)	0	0	0
2016/01/29	2044	03/11/2016	10.43	Put	Bond Future	3,753.6500	3.7537	3,053.7600	3.0538	(18.646)	0	0	0
2016/01/29	2044	03/11/2016	10.42	Put	Bond Future	3,790.2600	3.7903	3,084.8800	3.0849	(18.610)	0	0	0
2016/01/29	2044	03/11/2016	10.43	Call	Bond Future	4,871.0400	4.8710	5,912.3400	5.9123	21.377	0	0	0
2016/01/29	2044	03/11/2016	10.41	Call	Bond Future	4,788.5500	4.7886	5,818.8500	5.8188	21.516	0	0	0
2016/01/29	2046	04/02/2016	127.99	Call	Bond Future	92.8700	0.0929	0.0000	0.0000	(100.000)	0	0	0
2016/01/29	2046	04/02/2016			Bond Future	128.0829	128.0829	127.2453	127.2453	(0.654)	0.0000	0.0000	227
2016/01/29	2046	04/02/2016	128.00	Call	Bond Future	82.8700	0.0829	0.0000	0.0000	(100.000)	0	0	0
2016/01/29	2046	04/02/2016	128.01	Call	Bond Future	72.8700	0.0729	0.0000	0.0000	(100.000)	0	0	0
2016/01/29	2046	04/02/2016	127.99	Put	Bond Future	0.0000	0.0000	744.6700	0.7447	100.000	0	0	0
2016/01/29	2046	04/02/2016	128.01	Put	Bond Future	0.0000	0.0000	764.6700	0.7647	100.000	0	0	0
2016/01/29	2046	04/02/2016	128.00	Put	Bond Future	0.0000	0.0000	754.6700	0.7547	100.000	0	0	0
2016/01/29	2046	05/05/2016			Bond Future	128.9276	128.9276	128.0745	128.0745	(0.662)	0.0000	0.0000	12,580
2016/01/29	2046	05/05/2016	129.99	Put	Bond Future	1,062.4200	1.0624	1,915.4500	1.9154	80.291	0	0	0
2016/01/29	2046	05/05/2016	130.01	Put	Bond Future	1,082.4200	1.0824	1,935.4500	1.9354	78.808	0	0	0
2016/01/29	2046	05/05/2016	130.00	Put	Bond Future	1,072.4200	1.0724	1,925.4500	1.9254	79.543	0	0	0
2016/01/29	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2046	04/08/2016			Bond Future	131.3794	131.3794	130.5080	130.5080	(0.663)	0.0000	0.0000	0
2016/01/29	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2046	04/08/2016	129.00	Call	Bond Future	2,379.4100	2.3794	1,508.0400	1.5080	(36.621)	0	0	0
2016/01/29	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2046	04/08/2016	129.01	Call	Bond Future	2,369.4100	2.3694	1,498.0400	1.4980	(36.776)	0	0	0
2016/01/29	2046	04/08/2016	129.02	Call	Bond Future	2,359.4100	2.3594	1,488.0400	1.4880	(36.932)	0	0	0
2016/01/29	2050	04/02/2016			Bond Future	136.9379	136.9379	137.2523	137.2523	0.230	0.0000	0.0000	1,424
2016/01/29	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2050	04/02/2016	137.99	Put	Bond Future	1,052.1200	1.0521	737.6900	0.7377	(29.885)	0	0	0
2016/01/29	2050	04/02/2016	138.01	Put	Bond Future	1,072.1200	1.0721	757.6900	0.7577	(29.328)	0	0	0
2016/01/29	2050	04/02/2016	138.00	Put	Bond Future	1,062.1200	1.0621	747.6900	0.7477	(29.604)	0	0	0
2016/01/29	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2050	05/05/2016			Bond Future	139.3693	139.3693	139.6887	139.6887	0.229	0.0000	0.0000	16,405
2016/01/29	2050	05/05/2016	138.00	Call	Bond Future	1,369.3400	1.3693	1,688.7200	1.6887	23.324	0	0	0
2016/01/29	2050	05/05/2016	137.99	Call	Bond Future	1,379.3400	1.3793	1,698.7200	1.6987	23.155	0	0	0
2016/01/29	2050	05/05/2016	138.01	Call	Bond Future	1,359.3400	1.3593	1,678.7200	1.6787	23.495	0	0	0
2016/01/29	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	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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2016/01/29	2050	04/08/2016	139.14	Call	Bond Future	1,315.2900	1.3153	1,638.0500	1.6381	24.539	0	0	0
2016/01/29	2050	04/08/2016			Bond Future	140.4553	140.4553	140.7781	140.7781	0.230	0.0000	0.0000	0
2016/01/29	2050	04/08/2016	139.12	Call	Bond Future	1,335.2900	1.3353	1,658.0500	1.6581	24.172	0	0	0
2016/01/29	2050	04/08/2016	139.13	Call	Bond Future	1,325.2900	1.3253	1,648.0500	1.6481	24.354	0	0	0
2016/01/29	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	AL37	04/02/2016			Index Future	457.0520	457.0520	461.8460	461.8460	1.049	0.0000	0.0000	2
2016/01/29	AL37	05/05/2016			Index Future	465.2290	465.2290	470.1060	470.1060	1.048	0.0000	0.0000	2
2016/01/29	AL37	04/08/2016			Index Future	473.9990	473.9990	478.9610	478.9610	1.047	0.0000	0.0000	0
2016/01/29	AL7T	04/02/2016			Index Future	523.5960	523.5960	532.0760	532.0760	1.620	0.0000	0.0000	0
2016/01/29	AL7T	05/05/2016			Index Future	532.9640	532.9640	541.5930	541.5930	1.619	0.0000	0.0000	0
2016/01/29	AL7T	04/08/2016			Index Future	543.0110	543.0110	551.7930	551.7930	1.617	0.0000	0.0000	0
2016/01/29	ALBI	04/02/2016			Index Future	476.4190	476.4190	483.7520	483.7520	1.539	0.0000	0.0000	562
2016/01/29	ALBI	05/05/2016			Index Future	484.9430	484.9430	492.4040	492.4040	1.539	0.0000	0.0000	121
2016/01/29	ALBI	04/08/2016			Index Future	494.0850	494.0850	501.6780	501.6780	1.537	0.0000	0.0000	0
2016/01/29	ALBI	03/11/2016			Index Future	504.1800	504.1800	511.9210	511.9210	1.535	0.0000	0.0000	0
2016/01/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	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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2016/01/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/01/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	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
2016/01/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/01/29	EL28	04/02/2016	128.99	Put	Bond Future	3,506.1900	3.5062	3,518.2100	3.5182	0.343	0	0	0
2016/01/29	EL28	04/02/2016			Bond Future	125.4838	125.4838	125.4718	125.4718	(0.010)	0.0000	0.0000	0
2016/01/29	EL28	04/02/2016	129.01	Put	Bond Future	3,526.1900	3.5262	3,538.2100	3.5382	0.341	0	0	0
2016/01/29	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	EL28	04/02/2016	129.00	Put	Bond Future	3,516.1900	3.5162	3,528.2100	3.5282	0.342	0	0	0
2016/01/29	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	EL28	05/05/2016			Bond Future	126.1368	126.1368	126.1241	126.1241	(0.010)	0.0000	0.0000	0
2016/01/29	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	EL28	05/05/2016	128.99	Put	Bond Future	2,853.2100	2.8532	2,865.9300	2.8659	0.446	0	0	0
2016/01/29	EL28	05/05/2016	129.01	Put	Bond Future	2,873.2100	2.8732	2,885.9300	2.8859	0.443	0	0	0
2016/01/29	EL28	05/05/2016	129.00	Put	Bond Future	2,863.2100	2.8632	2,875.9300	2.8759	0.444	0	0	0
2016/01/29	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	EL28	04/08/2016			Bond Future	128.5358	128.5358	128.5206	128.5206	(0.012)	0.0000	0.0000	0
2016/01/29	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	EL28	04/08/2016	126.86	Call	Bond Future	1,675.7600	1.6758	1,660.5600	1.6606	(0.907)	0	0	0
2016/01/29	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	EL28	04/08/2016	126.87	Call	Bond Future	1,665.7600	1.6658	1,650.5600	1.6506	(0.912)	0	0	0
2016/01/29	EL28	04/08/2016	126.88	Call	Bond Future	1,655.7600	1.6558	1,640.5600	1.6406	(0.918)	0	0	0
2016/01/29	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	ES33	04/02/2016			Bond Future	10.8236	77.1117	10.6169	78.4113	(1.910)	0.0000	0.0000	2,000
2016/01/29	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	ES33	04/02/2016	9.99	Put	Bond Future	5,461.9000	5.4619	4,162.3500	4.1624	(23.793)	0	0	0
2016/01/29	ES33	04/02/2016	10.01	Put	Bond Future	5,323.7700	5.3238	4,024.2200	4.0242	(24.410)	0	0	0
2016/01/29	ES33	04/02/2016	10.00	Put	Bond Future	5,392.7900	5.3928	4,093.2400	4.0932	(24.098)	0	0	0
2016/01/29	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	ES33	05/05/2016			Bond Future	10.9287	74.7001	10.7150	76.0225	(1.955)	0.0000	0.0000	6,776
2016/01/29	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	ES33	05/05/2016	9.99	Put	Bond Future	6,090.7900	6.0908	4,768.4100	4.7684	(21.711)	0	0	0
2016/01/29	ES33	05/05/2016	10.01	Put	Bond Future	5,953.1500	5.9532	4,630.7700	4.6308	(22.213)	0	0	0
2016/01/29	ES33	05/05/2016	10.00	Put	Bond Future	6,021.9200	6.0219	4,699.5400	4.6995	(21.959)	0	0	0
2016/01/29	ES33	04/08/2016			Bond Future	11.0263	76.1238	10.8055	77.4700	(2.002)	0.0000	0.0000	0
2016/01/29	ES33	04/08/2016	10.24	Put	Bond Future	4,971.7600	4.9718	3,625.4800	3.6255	(27.079)	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
2016/01/29	ES33	04/08/2016	10.26	Put	Bond Future	4,839.0100	4.8390	3,492.7300	3.4927	(27.821)	0	0	0
2016/01/29	ES33	04/08/2016	10.25	Put	Bond Future	4,905.3400	4.9053	3,559.0600	3.5591	(27.445)	0	0	0
2016/01/29	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	ES33	03/11/2016			Bond Future	11.1078	73.8716	10.8799	75.2440	(2.052)	0.0000	0.0000	0
2016/01/29	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	ES33	03/11/2016	11.31	Call	Bond Future	1,185.0100	1.1850	2,557.4500	2.5575	115.817	0	0	0
2016/01/29	ES33	03/11/2016	11.29	Call	Bond Future	1,069.1000	1.0691	2,441.5400	2.4415	128.373	0	0	0
2016/01/29	ES33	03/11/2016	11.30	Call	Bond Future	1,127.0900	1.1271	2,499.5300	2.4995	121.768	0	0	0
2016/01/29	ES42	04/02/2016			Bond Future	10.9482	81.4646	10.7466	82.8983	(1.842)	0.0000	0.0000	2,750
2016/01/29	ES42	05/05/2016			Bond Future	11.0526	78.6597	10.8440	80.1185	(1.888)	0.0000	0.0000	4,500
2016/01/29	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	GOVI	04/02/2016			GOVI	475.6970	475.6970	482.6390	482.6390	1.459	0.0000	0.0000	374
2016/01/29	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	GOVI	04/02/2016	511.99	Put	GOVI	362,930.0000	36.2930	293,510.0000	29.3510	(19.128)	0	0	0
2016/01/29	GOVI	04/02/2016	512.01	Put	GOVI	363,130.0000	36.3130	293,710.0000	29.3710	(19.117)	0	0	0
2016/01/29	GOVI	04/02/2016	512.00	Put	GOVI	363,030.0000	36.3030	293,610.0000	29.3610	(19.122)	0	0	0
2016/01/29	GOVI	05/05/2016	518.01	Put	GOVI	338,020.0000	33.8020	267,390.0000	26.7390	(20.895)	0	0	0
2016/01/29	GOVI	05/05/2016			GOVI	484.2080	484.2080	491.2710	491.2710	1.459	0.0000	0.0000	150
2016/01/29	GOVI	05/05/2016	518.00	Put	GOVI	337,920.0000	33.7920	267,290.0000	26.7290	(20.901)	0	0	0
2016/01/29	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	GOVI	05/05/2016	517.99	Put	GOVI	337,820.0000	33.7820	267,190.0000	26.7190	(20.908)	0	0	0
2016/01/29	GOVI	04/08/2016	520.99	Put	GOVI	276,540.0000	27.6540	204,660.0000	20.4660	(25.993)	0	0	0
2016/01/29	GOVI	04/08/2016			GOVI	493.3360	493.3360	500.5240	500.5240	1.457	0.0000	0.0000	0
2016/01/29	GOVI	04/08/2016	521.01	Put	GOVI	276,740.0000	27.6740	204,860.0000	20.4860	(25.974)	0	0	0
2016/01/29	GOVI	04/08/2016	521.00	Put	GOVI	276,640.0000	27.6640	204,760.0000	20.4760	(25.983)	0	0	0
2016/01/29	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	GOVI	03/11/2016	476.11	Call	GOVI	273,060.0000	27.3060	346,330.0000	34.6330	26.833	0	0	0
2016/01/29	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	GOVI	03/11/2016			GOVI	503.4160	503.4160	510.7430	510.7430	1.455	0.0000	0.0000	0
2016/01/29	GOVI	03/11/2016	476.12	Call	GOVI	272,960.0000	27.2960	346,230.0000	34.6230	26.843	0	0	0
2016/01/29	GOVI	03/11/2016	476.13	Call	GOVI	272,860.0000	27.2860	346,130.0000	34.6130	26.853	0	0	0
2016/01/29	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/01/29	IGOV	04/02/2016			Index Future	233.5340	233.5340	233.3030	233.3030	(0.099)	0.0000	0.0000	641

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2016/01/29	IGOV	05/05/2016			Index Future	237.6810	237.6810	237.4450	237.4450	(0.099)	0.0000	0.0000	613
2016/01/29	IGOV	04/08/2016			Index Future	242.1540	242.1540	241.9080	241.9080	(0.102)	0.0000	0.0000	0
2016/01/29	IGOV	03/11/2016			Index Future	247.0820	247.0820	246.8290	246.8290	(0.102)	0.0000	0.0000	0
2016/01/29	ILBI	04/02/2016			Index Future	632.6520	632.6520	632.0510	632.0510	(0.095)	0.0000	0.0000	25
2016/01/29	ILBI	05/05/2016			Index Future	643.3960	643.3960	642.7830	642.7830	(0.095)	0.0000	0.0000	0
2016/01/29	ILBI	04/08/2016			Index Future	655.0960	655.0960	654.4700	654.4700	(0.096)	0.0000	0.0000	157
2016/01/29	IS01	19/12/2016			Interest Rate Swap	100.2921	100.2921	100.2204	100.2204	(0.072)	0.0000	0.0000	0
2016/01/29	IS01	16/03/2017			Interest Rate Swap	100.3615	100.3615	100.2785	100.2785	(0.083)	0.0000	0.0000	0
2016/01/29	IS02	18/12/2017			Interest Rate Swap	100.9791	100.9791	100.7227	100.7227	(0.254)	0.0000	0.0000	0
2016/01/29	IS02	16/03/2018			Interest Rate Swap	100.5288	100.5288	100.2218	100.2218	(0.305)	0.0000	0.0000	0
2016/01/29	IS05	17/12/2020			Interest Rate Swap	102.1160	102.1160	101.1198	101.1198	(0.976)	0.0000	0.0000	0
2016/01/29	IS05	16/03/2021			Interest Rate Swap	101.6951	101.6951	100.6569	100.6569	(1.021)	0.0000	0.0000	0
2016/01/29	IS10	17/12/2025			Interest Rate Swap	105.0153	105.0153	103.4166	103.4166	(1.522)	0.0000	0.0000	0
2016/01/29	IS10	16/03/2026			Interest Rate Swap	102.3467	102.3467	100.6963	100.6963	(1.613)	0.0000	0.0000	0
2016/01/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/01/29	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/01/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/01/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/01/29	JBAF	17/02/2016			Jibar Tradeable Future	6.9100	93.0900	7.0200	92.9800	1.592	0.0000	0.0000	2,000
2016/01/29	JBAF	16/03/2016			Jibar Tradeable Future	7.1700	92.8300	7.1500	92.8500	(0.279)	0.0000	0.0000	0
2016/01/29	JBAF	20/04/2016			Jibar Tradeable Future	7.3200	92.6800	7.2900	92.7100	(0.410)	0.0000	0.0000	0
2016/01/29	JBAF	18/05/2016			Jibar Tradeable Future	7.4500	92.5500	7.3800	92.6200	(0.940)	0.0000	0.0000	0
2016/01/29	JBAF	15/06/2016			Jibar Tradeable Future	7.5200	92.4800	7.4500	92.5500	(0.931)	0.0000	0.0000	0
2016/01/29	JBAF	20/07/2016			Jibar Tradeable Future	7.6800	92.3200	7.5700	92.4300	(1.432)	0.0000	0.0000	0
2016/01/29	JBAF	21/09/2016			Jibar Tradeable Future	7.9000	92.1000	7.7500	92.2500	(1.899)	0.0000	0.0000	0
2016/01/29	JBAF	21/12/2016			Jibar Tradeable Future	8.1100	91.8900	7.9400	92.0600	(2.096)	0.0000	0.0000	0
2016/01/29	JBAF	15/03/2017			Jibar Tradeable Future	8.2600	91.7400	8.0800	91.9200	(2.179)	0.0000	0.0000	0
2016/01/29	JBAF	21/06/2017			Jibar Tradeable Future	8.3900	91.6100	8.1800	91.8200	(2.503)	0.0000	0.0000	0
2016/01/29	JBAF	20/09/2017			Jibar Tradeable Future	8.5400	91.4600	8.3100	91.6900	(2.693)	0.0000	0.0000	0
2016/01/29	JBAF	20/12/2017			Jibar Tradeable Future	8.6700	91.3300	8.4000	91.6000	(3.114)	0.0000	0.0000	0
2016/01/29	R023	04/02/2016	8.01	Put	Bond Future	6,694.4500	6.6945	5,370.8900	5.3709	(19.771)	0	0	0
2016/01/29	R023	04/02/2016			Bond Future	9.3385	95.3861	9.0664	96.7097	(2.914)	0.0000	0.0000	7,622
2016/01/29	R023	04/02/2016	8.00	Put	Bond Future	6,747.1100	6.7471	5,423.5500	5.4236	(19.617)	0	0	0
2016/01/29	R023	04/02/2016	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R023	04/02/2016	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	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
2016/01/29	R023	04/02/2016	7.99	Put	Bond Future	6,799.8100	6.7998	5,476.2500	5.4763	(19.465)	0	0	0
2016/01/29	R023	05/05/2016			Bond Future	9.4353	93.1629	9.1501	94.5096	(3.023)	0.0000	0.0000	4,154
2016/01/29	R023	05/05/2016	8.24	Put	Bond Future	6,046.4200	6.0464	4,850.4200	4.8504	(19.780)	0	0	0
2016/01/29	R023	05/05/2016	8.26	Put	Bond Future	5,955.8400	5.9558	4,765.8200	4.7658	(19.981)	0	0	0
2016/01/29	R023	05/05/2016	8.24	Call	Bond Future	233.8600	0.2339	384.5700	0.3846	64.445	0	0	0
2016/01/29	R023	05/05/2016	8.25	Put	Bond Future	6,001.0700	6.0011	4,807.8500	4.8079	(19.883)	0	0	0
2016/01/29	R023	05/05/2016	8.25	Call	Bond Future	239.0100	0.2390	392.5000	0.3925	64.219	0	0	0
2016/01/29	R023	05/05/2016	8.26	Call	Bond Future	244.2500	0.2443	400.9400	0.4009	64.151	0	0	0
2016/01/29	R023	04/08/2016	8.24	Call	Bond Future	533.0200	0.5330	752.9500	0.7530	41.261	0	0	0
2016/01/29	R023	04/08/2016	8.25	Put	Bond Future	6,536.2200	6.5362	5,388.1000	5.3881	(17.566)	0	0	0
2016/01/29	R023	04/08/2016			Bond Future	9.5199	94.9382	9.2206	96.3089	(3.144)	0.0000	0.0000	0
2016/01/29	R023	04/08/2016	8.25	Call	Bond Future	540.7200	0.5407	763.3100	0.7633	41.165	0	0	0
2016/01/29	R023	04/08/2016	8.26	Call	Bond Future	548.5100	0.5485	773.7800	0.7738	41.069	0	0	0
2016/01/29	R023	04/08/2016	8.24	Put	Bond Future	6,577.6400	6.5776	5,426.8600	5.4269	(17.495)	0	0	0
2016/01/29	R023	04/08/2016	8.26	Put	Bond Future	6,494.9200	6.4949	5,349.4800	5.3495	(17.636)	0	0	0
2016/01/29	R023	03/11/2016	9.73	Put	Bond Future	1,948.1300	1.9481	1,352.4200	1.3524	(30.579)	0	0	0
2016/01/29	R023	03/11/2016			Bond Future	9.5825	92.9274	9.2682	94.3246	(3.280)	0.0000	0.0000	0
2016/01/29	R023	03/11/2016	9.75	Put	Bond Future	1,908.9700	1.9090	1,322.3600	1.3224	(30.729)	0	0	0
2016/01/29	R023	03/11/2016	9.73	Call	Bond Future	2,595.1100	2.5951	3,396.5900	3.3966	30.884	0	0	0
2016/01/29	R023	03/11/2016	9.74	Put	Bond Future	1,928.4800	1.9285	1,337.3300	1.3373	(30.654)	0	0	0
2016/01/29	R023	03/11/2016	9.74	Call	Bond Future	2,619.1000	2.6191	3,425.1400	3.4251	30.775	0	0	0
2016/01/29	R023	03/11/2016	9.75	Call	Bond Future	2,643.2000	2.6432	3,453.7800	3.4538	30.667	0	0	0
2016/01/29	R035	04/02/2016	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R035	04/02/2016			Bond Future	9.9500	94.8561	9.9500	94.8561	0.000	0.0000	0.0000	1,788
2016/01/29	R035	04/02/2016	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R035	04/02/2016	103.99	Call	Bond Future	82,441.9300	82.4419	82,441.9300	82.4419	0.000	0	0	0
2016/01/29	R035	04/02/2016	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R035	04/02/2016	104.00	Call	Bond Future	82,442.7600	82.4428	82,442.7600	82.4428	0.000	0	0	0
2016/01/29	R035	04/02/2016	104.01	Call	Bond Future	82,443.5900	82.4436	82,443.5900	82.4436	0.000	0	0	0
2016/01/29	R035	05/05/2016	10.37	Call	Bond Future	2,576.5000	2.5765	2,576.5000	2.5765	0.000	0	0	0
2016/01/29	R035	05/05/2016			Bond Future	10.0300	92.0139	10.0300	92.0139	0.000	0.0000	0.0000	4,105
2016/01/29	R035	05/05/2016	10.35	Call	Bond Future	2,428.1500	2.4281	2,428.1500	2.4281	0.000	0	0	0
2016/01/29	R035	05/05/2016	10.36	Call	Bond Future	2,502.3800	2.5024	2,502.3800	2.5024	0.000	0	0	0
2016/01/29	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R035	04/08/2016			Bond Future	10.0900	93.8192	10.0900	93.8192	0.000	0.0000	0.0000	0
2016/01/29	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R035	04/08/2016	10.35	Call	Bond Future	1,957.1400	1.9571	1,957.1400	1.9571	0.000	0	0	0
2016/01/29	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R035	04/08/2016	10.36	Call	Bond Future	2,031.0800	2.0311	2,031.0800	2.0311	0.000	0	0	0
2016/01/29	R035	04/08/2016	10.37	Call	Bond Future	2,104.9300	2.1049	2,104.9300	2.1049	0.000	0	0	0
2016/01/29	R186	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R186	04/02/2016	8.40	Put	Bond Future	7,821.8800	7.8219	6,000.0800	6.0001	(23.291)	0	0	0
2016/01/29	R186	04/02/2016	8.83	Put	Bond Future	4,566.1800	4.5662	2,775.8200	2.7758	(39.209)	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
2016/01/29	R186	04/02/2016	9.20	Call	Bond Future	144.1700	0.1442	646.7200	0.6467	348.582	0	0	0
2016/01/29	R186	04/02/2016			Bond Future	9.4617	108.3645	9.2051	110.1864	(2.712)	0.0000	0.0000	51,593
2016/01/29	R186	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R186	04/02/2016	8.02	Put	Bond Future	10,811.0900	10.8111	8,989.2100	8.9892	(16.852)	0	0	0
2016/01/29	R186	04/02/2016	7.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	680
2016/01/29	R186	04/02/2016	8.45	Call	Bond Future	0.0100	0.0000	0.1900	0.0002	1800.000	0	0	350
2016/01/29	R186	04/02/2016	8.75	Call	Bond Future	1.3100	0.0013	14.2700	0.0143	989.313	0	0	0
2016/01/29	R186	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R186	04/02/2016	7.50	Put	Bond Future	15,074.8700	15.0749	13,252.9900	13.2530	(12.086)	0	0	0
2016/01/29	R186	04/02/2016	8.83	Call	Bond Future	3.6800	0.0037	35.2000	0.0352	856.522	0	0	0
2016/01/29	R186	04/02/2016	8.65	Put	Bond Future	5,911.6500	5.9116	4,093.4900	4.0935	(30.756)	0	0	340
2016/01/29	R186	04/02/2016	8.70	Put	Bond Future	5,535.0900	5.5351	3,720.3100	3.7203	(32.787)	0	0	5,000
2016/01/29	R186	04/02/2016	8.80	Put	Bond Future	4,788.3000	4.7883	2,989.3000	2.9893	(37.571)	0	0	5,000
2016/01/29	R186	04/02/2016	7.49	Put	Bond Future	15,158.8900	15.1589	13,337.0100	13.3370	(12.019)	0	0	0
2016/01/29	R186	04/02/2016	8.85	Put	Bond Future	4,418.6800	4.4187	2,635.4800	2.6355	(40.356)	0	0	0
2016/01/29	R186	04/02/2016	7.51	Put	Bond Future	14,990.9300	14.9909	13,169.0500	13.1690	(12.153)	0	0	0
2016/01/29	R186	04/02/2016	8.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2016/01/29	R186	04/02/2016	8.40	Call	Bond Future	0.0000	0.0000	0.0800	0.0001	100.000	0	0	680
2016/01/29	R186	04/02/2016	7.90	Put	Bond Future	11,776.9600	11.7770	9,955.0800	9.9551	(15.470)	0	0	0
2016/01/29	R186	04/02/2016	8.45	Put	Bond Future	7,436.2800	7.4363	5,614.5800	5.6146	(24.497)	0	0	0
2016/01/29	R186	04/02/2016	9.20	Put	Bond Future	2,002.5500	2.0025	683.2200	0.6832	(65.882)	0	0	700
2016/01/29	R186	04/02/2016	8.75	Put	Bond Future	5,160.5600	5.1606	3,351.6400	3.3516	(35.053)	0	0	11,695
2016/01/29	R186	04/02/2016	8.65	Call	Bond Future	0.3200	0.0003	4.0400	0.0040	1162.500	0	0	0
2016/01/29	R186	04/02/2016	8.85	Call	Bond Future	4.6900	0.0047	43.3700	0.0434	824.733	0	0	0
2016/01/29	R186	04/02/2016	8.70	Call	Bond Future	0.6600	0.0007	7.7600	0.0078	1075.758	0	0	0
2016/01/29	R186	04/02/2016	8.80	Call	Bond Future	2.5300	0.0025	25.4100	0.0254	904.348	0	0	0
2016/01/29	R186	05/05/2016			Bond Future	9.5460	110.3034	9.2791	112.1572	(2.795)	0.0000	0.0000	24,936
2016/01/29	R186	05/05/2016	8.34	Call	Bond Future	340.0800	0.3401	549.0300	0.5490	61.441	0	0	0
2016/01/29	R186	05/05/2016	8.75	Put	Bond Future	6,442.3100	6.4423	5,013.1700	5.0132	(22.184)	0	0	1,900
2016/01/29	R186	05/05/2016	8.35	Call	Bond Future	347.6400	0.3476	560.4500	0.5605	61.216	0	0	0
2016/01/29	R186	05/05/2016	8.85	Put	Bond Future	5,868.2400	5.8682	4,502.1000	4.5021	(23.280)	0	0	5,350
2016/01/29	R186	05/05/2016	8.33	Call	Bond Future	332.6600	0.3327	537.8000	0.5378	61.667	0	0	0
2016/01/29	R186	05/05/2016	8.75	Call	Bond Future	778.7400	0.7787	1,203.4200	1.2034	54.534	0	0	0
2016/01/29	R186	05/05/2016	8.35	Put	Bond Future	9,013.3500	9.0134	7,372.3400	7.3723	(18.206)	0	0	0
2016/01/29	R186	05/05/2016	7.56	Put	Bond Future	14,968.4100	14.9684	13,150.5500	13.1506	(12.145)	0	0	0
2016/01/29	R186	05/05/2016	8.34	Put	Bond Future	9,082.2400	9.0822	7,437.3700	7.4374	(18.111)	0	0	0
2016/01/29	R186	05/05/2016	8.85	Call	Bond Future	938.5200	0.9385	1,426.2000	1.4262	51.963	0	0	0
2016/01/29	R186	05/05/2016	7.56	Call	Bond Future	45.6300	0.0456	81.5900	0.0816	78.808	0	0	0
2016/01/29	R186	05/05/2016	8.33	Put	Bond Future	9,151.3300	9.1513	7,502.6500	7.5026	(18.016)	0	0	0
2016/01/29	R186	04/08/2016	8.51	Put	Bond Future	8,850.8000	8.8508	7,339.5400	7.3395	(17.075)	0	0	0
2016/01/29	R186	04/08/2016			Bond Future	9.6202	107.1014	9.3428	108.9886	(2.883)	0.0000	0.0000	0
2016/01/29	R186	04/08/2016	8.50	Put	Bond Future	8,911.1800	8.9112	7,394.9900	7.3950	(17.014)	0	0	0
2016/01/29	R186	04/08/2016	8.51	Call	Bond Future	1,014.1900	1.0142	1,390.1500	1.3901	37.070	0	0	0
2016/01/29	R186	04/08/2016	8.49	Call	Bond Future	986.8500	0.9869	1,353.7500	1.3538	37.179	0	0	0
2016/01/29	R186	04/08/2016	8.50	Call	Bond Future	1,000.4500	1.0005	1,371.4800	1.3715	37.086	0	0	0
2016/01/29	R186	04/08/2016	8.49	Put	Bond Future	8,971.7600	8.9718	7,451.4400	7.4514	(16.946)	0	0	0
2016/01/29	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/29	R197	04/02/2016			Bond Future	287.6978		287.6978	287.6669	287.6669	(0.011)	0.0000	0.0000	46
2016/01/29	R197	04/02/2016	296.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R197	04/02/2016	297.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R197	04/02/2016	296.99	Put	Bond Future	9,292.1800		9.2922	9,323.1500	9.3232	0.333	0	0	0
2016/01/29	R197	04/02/2016	297.01	Put	Bond Future	9,312.1800		9.3122	9,343.1500	9.3432	0.333	0	0	0
2016/01/29	R197	04/02/2016	297.00	Put	Bond Future	9,302.1800		9.3022	9,333.1500	9.3332	0.333	0	0	0
2016/01/29	R197	05/05/2016			Bond Future	292.8067		292.8067	292.7738	292.7738	(0.011)	0.0000	0.0000	1,254
2016/01/29	R197	05/05/2016	300.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R197	05/05/2016	299.99	Put	Bond Future	7,183.3200		7.1833	7,216.2300	7.2162	0.458	0	0	0
2016/01/29	R197	05/05/2016	300.01	Put	Bond Future	7,203.3200		7.2033	7,236.2300	7.2362	0.457	0	0	0
2016/01/29	R197	05/05/2016	300.00	Put	Bond Future	7,193.3200		7.1933	7,226.2300	7.2262	0.458	0	0	0
2016/01/29	R197	05/05/2016	300.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R197	05/05/2016	299.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R197	04/08/2016	293.98	Put	Bond Future	2,082.9300		2.0829	2,121.5600	2.1216	1.855	0	0	0
2016/01/29	R197	04/08/2016			Bond Future	291.8971		291.8971	291.8584	291.8584	(0.013)	0.0000	0.0000	0
2016/01/29	R197	04/08/2016	293.97	Put	Bond Future	2,072.9300		2.0729	2,111.5600	2.1116	1.864	0	0	0
2016/01/29	R197	04/08/2016	293.98	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R197	04/08/2016	293.96	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R197	04/08/2016	293.97	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R197	04/08/2016	293.96	Put	Bond Future	2,062.9300		2.0629	2,101.5600	2.1016	1.873	0	0	0
2016/01/29	R202	04/02/2016			Bond Future	238.5089		238.5089	237.4990	237.4990	(0.423)	0.0000	0.0000	946
2016/01/29	R202	04/02/2016	239.99	Put	Bond Future	1,481.0800		1.4811	2,491.0000	2.4910	68.188	0	0	0
2016/01/29	R202	04/02/2016	240.01	Put	Bond Future	1,501.0800		1.5011	2,511.0000	2.5110	67.280	0	0	0
2016/01/29	R202	04/02/2016	240.00	Put	Bond Future	1,491.0800		1.4911	2,501.0000	2.5010	67.731	0	0	0
2016/01/29	R202	04/02/2016	239.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R202	04/02/2016	240.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R202	04/02/2016	240.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R202	05/05/2016	246.99	Put	Bond Future	4,245.9200		4.2459	5,274.7900	5.2748	24.232	0	0	0
2016/01/29	R202	05/05/2016			Bond Future	242.7441		242.7441	241.7152	241.7152	(0.424)	0.0000	0.0000	42,536
2016/01/29	R202	05/05/2016	247.01	Put	Bond Future	4,265.9200		4.2659	5,294.7900	5.2948	24.118	0	0	0
2016/01/29	R202	05/05/2016	246.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R202	05/05/2016	247.00	Put	Bond Future	4,255.9200		4.2559	5,284.7900	5.2848	24.175	0	0	0
2016/01/29	R202	05/05/2016	247.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R202	05/05/2016	247.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R202	04/08/2016	243.25	Call	Bond Future	669.3300		0.6693	0.0000	0.0000	(100.000)	0	0	0
2016/01/29	R202	04/08/2016			Bond Future	243.9193		243.9193	242.8668	242.8668	(0.432)	0.0000	0.0000	0
2016/01/29	R202	04/08/2016	243.26	Call	Bond Future	659.3300		0.6593	0.0000	0.0000	(100.000)	0	0	0
2016/01/29	R202	04/08/2016	243.24	Put	Bond Future	0.0000		0.0000	373.2000	0.3732	100.000	0	0	0
2016/01/29	R202	04/08/2016	243.26	Put	Bond Future	0.0000		0.0000	393.2000	0.3932	100.000	0	0	0
2016/01/29	R202	04/08/2016	243.24	Call	Bond Future	679.3300		0.6793	0.0000	0.0000	(100.000)	0	0	0
2016/01/29	R202	04/08/2016	243.25	Put	Bond Future	0.0000		0.0000	383.2000	0.3832	100.000	0	0	0
2016/01/29	R203	04/02/2016	7.25	Put	Bond Future	1,476.6000		1.4766	1,145.8700	1.1459	(22.398)	0	0	0
2016/01/29	R203	04/02/2016	7.26	Put	Bond Future	1,461.6200		1.4616	1,130.8900	1.1309	(22.628)	0	0	0
2016/01/29	R203	04/02/2016			Bond Future	8.2452		103.3258	8.0206	103.6565	(2.724)	0.0000	0.0000	17,755
2016/01/29	R203	04/02/2016	7.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/01/29	R203	04/02/2016	7.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R203	04/02/2016	7.24	Put	Bond Future	1,491.5900	1.4916	1,160.8600	1.1609	(22.173)	0	0	0
2016/01/29	R203	05/05/2016	7.25	Put	Bond Future	1,536.0000	1.5360	1,224.6300	1.2246	(20.271)	0	0	0
2016/01/29	R203	05/05/2016			Bond Future	8.4368	101.0040	8.1685	101.3401	(3.181)	0.0000	0.0000	1,866
2016/01/29	R203	05/05/2016	7.26	Call	Bond Future	38.6900	0.0387	64.0800	0.0641	65.624	0	0	0
2016/01/29	R203	05/05/2016	7.24	Call	Bond Future	36.7100	0.0367	60.8200	0.0608	65.677	0	0	0
2016/01/29	R203	05/05/2016	7.25	Call	Bond Future	37.6900	0.0377	62.3800	0.0624	65.508	0	0	0
2016/01/29	R203	05/05/2016	7.26	Put	Bond Future	1,524.2500	1.5243	1,213.5800	1.2136	(20.382)	0	0	0
2016/01/29	R203	05/05/2016	7.24	Put	Bond Future	1,547.7800	1.5478	1,235.8300	1.2358	(20.155)	0	0	0
2016/01/29	R203	04/08/2016	7.26	Call	Bond Future	76.2100	0.0762	113.4900	0.1135	48.917	0	0	0
2016/01/29	R203	04/08/2016			Bond Future	8.6156	102.9289	8.2841	103.2696	(3.847)	0.0000	0.0000	0
2016/01/29	R203	04/08/2016	7.24	Call	Bond Future	73.6400	0.0736	109.8000	0.1098	49.104	0	0	0
2016/01/29	R203	04/08/2016	7.25	Call	Bond Future	74.9200	0.0749	111.6300	0.1116	48.999	0	0	0
2016/01/29	R203	04/08/2016	7.24	Put	Bond Future	1,498.9000	1.4989	1,194.3500	1.1944	(20.318)	0	0	0
2016/01/29	R203	04/08/2016	7.26	Put	Bond Future	1,480.5300	1.4805	1,177.1000	1.1771	(20.495)	0	0	0
2016/01/29	R203	04/08/2016	7.25	Put	Bond Future	1,489.7100	1.4897	1,185.7100	1.1857	(20.407)	0	0	0
2016/01/29	R203	03/11/2016	8.86	Call	Bond Future	558.7500	0.5588	748.8200	0.7488	34.017	0	0	0
2016/01/29	R203	03/11/2016			Bond Future	8.7138	100.8397	8.2838	101.1859	(4.935)	0.0000	0.0000	0
2016/01/29	R203	03/11/2016	8.84	Call	Bond Future	550.2100	0.5502	737.8200	0.7378	34.098	0	0	0
2016/01/29	R203	03/11/2016	8.85	Call	Bond Future	554.4700	0.5545	743.3100	0.7433	34.058	0	0	0
2016/01/29	R203	03/11/2016	8.84	Put	Bond Future	449.0000	0.4490	290.3800	0.2904	(35.327)	0	0	0
2016/01/29	R203	03/11/2016	8.86	Put	Bond Future	441.5000	0.4415	285.3400	0.2853	(35.370)	0	0	0
2016/01/29	R203	03/11/2016	8.85	Put	Bond Future	445.2400	0.4452	287.8500	0.2879	(35.349)	0	0	0
2016/01/29	R204	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R204	04/02/2016			Bond Future	8.7018	99.3305	8.4636	99.9191	(2.737)	0.0000	0.0000	29,411
2016/01/29	R204	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R204	04/02/2016	7.49	Put	Bond Future	3,040.6000	3.0406	2,452.0400	2.4520	(19.357)	0	0	0
2016/01/29	R204	04/02/2016	7.51	Put	Bond Future	2,989.4800	2.9895	2,400.9200	2.4009	(19.688)	0	0	0
2016/01/29	R204	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R204	04/02/2016	7.50	Put	Bond Future	3,015.0400	3.0150	2,426.4800	2.4265	(19.521)	0	0	0
2016/01/29	R204	05/05/2016	7.75	Call	Bond Future	104.4200	0.1044	166.7700	0.1668	59.711	0	0	0
2016/01/29	R204	05/05/2016			Bond Future	8.8556	101.1077	8.5922	101.7062	(2.975)	0.0000	0.0000	16,368
2016/01/29	R204	05/05/2016	7.76	Call	Bond Future	106.8900	0.1069	170.6400	0.1706	59.641	0	0	0
2016/01/29	R204	05/05/2016	7.74	Put	Bond Future	2,667.7400	2.6677	2,130.3400	2.1303	(20.144)	0	0	0
2016/01/29	R204	05/05/2016	7.76	Put	Bond Future	2,625.9100	2.6259	2,091.1600	2.0912	(20.364)	0	0	0
2016/01/29	R204	05/05/2016	7.74	Call	Bond Future	101.9900	0.1020	163.0900	0.1631	59.908	0	0	0
2016/01/29	R204	05/05/2016	7.75	Put	Bond Future	2,646.8000	2.6468	2,110.6500	2.1106	(20.257)	0	0	0
2016/01/29	R204	04/08/2016			Bond Future	8.9976	98.9932	8.7038	99.6014	(3.266)	0.0000	0.0000	0
2016/01/29	R204	04/08/2016	7.74	Put	Bond Future	2,838.4700	2.8385	2,312.1200	2.3121	(18.543)	0	0	0
2016/01/29	R204	04/08/2016	7.76	Put	Bond Future	2,802.2700	2.8023	2,278.4000	2.2784	(18.694)	0	0	0
2016/01/29	R204	04/08/2016	7.75	Put	Bond Future	2,820.3500	2.8204	2,295.1300	2.2951	(18.623)	0	0	0
2016/01/29	R204	04/08/2016	7.74	Call	Bond Future	201.9600	0.2020	283.7700	0.2838	40.508	0	0	0
2016/01/29	R204	04/08/2016	7.75	Call	Bond Future	205.1500	0.2052	288.0900	0.2881	40.429	0	0	0
2016/01/29	R204	04/08/2016	7.76	Call	Bond Future	208.3800	0.2084	292.6700	0.2927	40.450	0	0	0
2016/01/29	R204	03/11/2016			Bond Future	9.0833	100.9990	8.7526	101.6182	(3.641)	0.0000	0.0000	0
2016/01/29	R204	03/11/2016	9.21	Put	Bond Future	795.3300	0.7953	524.9000	0.5249	(34.002)	0	0	0
2016/01/29	R204	03/11/2016	9.23	Put	Bond Future	778.5900	0.7786	512.8200	0.5128	(34.135)	0	0	0

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2016/01/29	R204	03/11/2016	9.22	Put	Bond Future	787.1000	0.7871	518.6700	0.5187	(34.104)	0	0	0
2016/01/29	R204	03/11/2016	9.22	Call	Bond Future	1,041.4700	1.0415	1,392.1800	1.3922	33.675	0	0	0
2016/01/29	R204	03/11/2016	9.21	Call	Bond Future	1,031.1100	1.0311	1,379.8200	1.3798	33.819	0	0	0
2016/01/29	R204	03/11/2016	9.23	Call	Bond Future	1,051.5400	1.0515	1,404.9100	1.4049	33.605	0	0	0
2016/01/29	R207	04/02/2016	7.27	Put	Bond Future	5,562.2100	5.5622	4,700.9300	4.7009	(15.484)	0	0	0
2016/01/29	R207	04/02/2016	7.49	Put	Bond Future	4,824.9100	4.8249	3,963.6300	3.9636	(17.851)	0	0	0
2016/01/29	R207	04/02/2016			Bond Future	8.9807	94.8608	8.7078	95.7220	(3.038)	0.0000	0.0000	23,677
2016/01/29	R207	04/02/2016	7.51	Put	Bond Future	4,758.2100	4.7582	3,896.9300	3.8969	(18.101)	0	0	0
2016/01/29	R207	04/02/2016	7.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	43
2016/01/29	R207	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	19
2016/01/29	R207	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R207	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R207	04/02/2016	7.50	Put	Bond Future	4,791.5500	4.7915	3,930.2700	3.9303	(17.975)	0	0	0
2016/01/29	R207	05/05/2016	7.86	Put	Bond Future	3,925.9300	3.9259	3,128.6600	3.1287	(20.308)	0	0	0
2016/01/29	R207	05/05/2016			Bond Future	9.1185	96.5580	8.8243	97.4341	(3.226)	0.0000	0.0000	26,150
2016/01/29	R207	05/05/2016	7.85	Put	Bond Future	3,954.4800	3.9545	3,155.6300	3.1556	(20.201)	0	0	0
2016/01/29	R207	05/05/2016	7.56	Put	Bond Future	4,806.9500	4.8069	3,971.6400	3.9716	(17.377)	0	0	0
2016/01/29	R207	05/05/2016	7.84	Put	Bond Future	3,983.1100	3.9831	3,182.6900	3.1827	(20.095)	0	0	0
2016/01/29	R207	05/05/2016	7.56	Call	Bond Future	50.2500	0.0503	91.0600	0.0911	81.214	0	0	43
2016/01/29	R207	05/05/2016	7.85	Call	Bond Future	104.7200	0.1047	181.9900	0.1820	73.787	0	0	0
2016/01/29	R207	05/05/2016	7.86	Call	Bond Future	107.2600	0.1073	186.1100	0.1861	73.513	0	0	0
2016/01/29	R207	05/05/2016	7.84	Call	Bond Future	102.2400	0.1022	177.9400	0.1779	74.041	0	0	0
2016/01/29	R207	04/08/2016			Bond Future	9.2443	94.7533	8.9257	95.6445	(3.447)	0.0000	0.0000	0
2016/01/29	R207	04/08/2016	7.99	Put	Bond Future	3,864.2900	3.8643	3,110.2100	3.1102	(19.514)	0	0	0
2016/01/29	R207	04/08/2016	8.01	Put	Bond Future	3,815.1800	3.8152	3,064.6100	3.0646	(19.673)	0	0	0
2016/01/29	R207	04/08/2016	8.00	Put	Bond Future	3,839.7100	3.8397	3,087.3700	3.0874	(19.594)	0	0	0
2016/01/29	R207	04/08/2016	8.01	Call	Bond Future	305.1000	0.3051	445.7200	0.4457	46.090	0	0	0
2016/01/29	R207	04/08/2016	7.99	Call	Bond Future	296.0300	0.2960	433.1400	0.4331	46.316	0	0	0
2016/01/29	R207	04/08/2016	8.00	Call	Bond Future	300.5400	0.3005	439.3900	0.4394	46.200	0	0	0
2016/01/29	R208	04/02/2016			Bond Future	9.1542	92.7352	8.8768	93.7930	(3.030)	0.0000	0.0000	41,987
2016/01/29	R208	04/02/2016	7.74	Put	Bond Future	5,553.2200	5.5532	4,495.4500	4.4955	(19.048)	0	0	0
2016/01/29	R208	04/02/2016	7.76	Put	Bond Future	5,471.8500	5.4718	4,414.0800	4.4141	(19.331)	0	0	0
2016/01/29	R208	04/02/2016	7.75	Put	Bond Future	5,512.5200	5.5125	4,454.7500	4.4548	(19.189)	0	0	0
2016/01/29	R208	04/02/2016	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R208	04/02/2016	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R208	04/02/2016	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R208	05/05/2016	7.99	Call	Bond Future	137.5600	0.1376	236.0300	0.2360	71.583	0	0	0
2016/01/29	R208	05/05/2016	8.00	Put	Bond Future	4,895.9300	4.8959	3,920.2300	3.9202	(19.929)	0	0	0
2016/01/29	R208	05/05/2016			Bond Future	9.2699	90.9929	8.9755	92.0690	(3.176)	0.0000	0.0000	34,994
2016/01/29	R208	05/05/2016	8.00	Call	Bond Future	140.7900	0.1408	241.2200	0.2412	71.333	0	0	0
2016/01/29	R208	05/05/2016	8.01	Call	Bond Future	144.0700	0.1441	246.5000	0.2465	71.097	0	0	0
2016/01/29	R208	05/05/2016	7.99	Put	Bond Future	4,931.3300	4.9313	3,953.6700	3.9537	(19.825)	0	0	0
2016/01/29	R208	05/05/2016	8.01	Put	Bond Future	4,860.5900	4.8606	3,886.8900	3.8869	(20.033)	0	0	0
2016/01/29	R208	04/08/2016	8.01	Put	Bond Future	5,223.9200	5.2239	4,282.4800	4.2825	(18.022)	0	0	0
2016/01/29	R208	04/08/2016			Bond Future	9.3740	92.7270	9.0609	93.8221	(3.340)	0.0000	0.0000	0
2016/01/29	R208	04/08/2016	8.00	Put	Bond Future	5,255.9100	5.2559	4,312.5000	4.3125	(17.950)	0	0	0

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2016/01/29	R208	04/08/2016	7.99	Call	Bond Future	323.2600	0.3233	473.0100	0.4730	46.325	0	0	0
2016/01/29	R208	04/08/2016	8.00	Call	Bond Future	328.2500	0.3283	479.9400	0.4799	46.212	0	0	0
2016/01/29	R208	04/08/2016	8.01	Call	Bond Future	333.2900	0.3333	486.9500	0.4870	46.104	0	0	0
2016/01/29	R208	04/08/2016	7.99	Put	Bond Future	5,287.9600	5.2880	4,342.6100	4.3426	(17.877)	0	0	0
2016/01/29	R208	03/11/2016	9.59	Put	Bond Future	1,445.6300	1.4456	964.8600	0.9649	(33.257)	0	0	0
2016/01/29	R208	03/11/2016			Bond Future	9.4447	91.2010	9.1112	92.3170	(3.531)	0.0000	0.0000	0
2016/01/29	R208	03/11/2016	9.58	Put	Bond Future	1,460.6600	1.4607	975.8100	0.9758	(33.194)	0	0	0
2016/01/29	R208	03/11/2016	9.57	Call	Bond Future	1,890.4200	1.8904	2,518.0500	2.5181	33.201	0	0	0
2016/01/29	R208	03/11/2016	9.58	Call	Bond Future	1,908.6100	1.9086	2,539.7200	2.5397	33.066	0	0	0
2016/01/29	R208	03/11/2016	9.59	Call	Bond Future	1,926.5800	1.9266	2,561.7700	2.5618	32.970	0	0	0
2016/01/29	R208	03/11/2016	9.57	Put	Bond Future	1,475.4900	1.4755	987.1600	0.9872	(33.096)	0	0	0
2016/01/29	R209	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2016/01/29	R209	04/02/2016	8.75	Put	Bond Future	8,160.8900	8.1609	6,805.7200	6.8057	(16.606)	0	0	0
2016/01/29	R209	04/02/2016			Bond Future	9.9056	70.6003	9.6994	71.9555	(2.082)	0.0000	0.0000	30,312
2016/01/29	R209	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2016/01/29	R209	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2016/01/29	R209	04/02/2016	9.52	Put	Bond Future	2,624.1700	2.6242	1,429.5700	1.4296	(45.523)	0	0	2,200
2016/01/29	R209	04/02/2016	8.74	Put	Bond Future	8,237.8700	8.2379	6,882.7000	6.8827	(16.450)	0	0	0
2016/01/29	R209	04/02/2016	8.76	Put	Bond Future	8,084.0200	8.0840	6,728.8500	6.7288	(16.764)	0	0	0
2016/01/29	R209	04/02/2016	9.52	Call	Bond Future	55.8500	0.0559	216.4300	0.2164	287.520	0	0	0
2016/01/29	R209	05/05/2016			Bond Future	9.9750	68.7139	9.7627	70.0929	(2.128)	0.0000	0.0000	13,001
2016/01/29	R209	05/05/2016	9.00	Call	Bond Future	571.5900	0.5716	812.6300	0.8126	42.170	0	0	6,700
2016/01/29	R209	05/05/2016	8.25	Put	Bond Future	12,674.0500	12.6740	11,351.1300	11.3511	(10.438)	0	0	0
2016/01/29	R209	05/05/2016	8.99	Put	Bond Future	7,340.6500	7.3407	6,198.9700	6.1990	(15.553)	0	0	0
2016/01/29	R209	05/05/2016	9.01	Put	Bond Future	7,214.9800	7.2150	6,081.3500	6.0813	(15.712)	0	0	0
2016/01/29	R209	05/05/2016	9.00	Put	Bond Future	7,277.6800	7.2777	6,139.7300	6.1397	(15.636)	0	0	0
2016/01/29	R209	05/05/2016	9.01	Call	Bond Future	582.7100	0.5827	828.0700	0.8281	42.107	0	0	0
2016/01/29	R209	05/05/2016	8.25	Call	Bond Future	102.7800	0.1028	158.8500	0.1588	54.553	0	0	6,700
2016/01/29	R209	05/05/2016	8.99	Call	Bond Future	560.6300	0.5606	797.9400	0.7979	42.329	0	0	0
2016/01/29	R209	04/08/2016	9.26	Call	Bond Future	1,576.7600	1.5768	2,011.1000	2.0111	27.546	0	0	0
2016/01/29	R209	04/08/2016			Bond Future	10.0366	70.0236	9.8183	71.4276	(2.175)	0.0000	0.0000	0
2016/01/29	R209	04/08/2016	10.60	Call	Bond Future	5,490.8200	5.4908	6,456.1900	6.4562	17.582	0	0	6,000
2016/01/29	R209	04/08/2016	9.60	Put	Bond Future	5,176.6200	5.1766	4,344.5200	4.3445	(16.074)	0	0	0
2016/01/29	R209	04/08/2016	9.24	Call	Bond Future	1,539.1200	1.5391	1,965.1000	1.9651	27.677	0	0	0
2016/01/29	R209	04/08/2016	9.25	Call	Bond Future	1,557.4300	1.5574	1,987.9200	1.9879	27.641	0	0	0
2016/01/29	R209	04/08/2016	10.60	Put	Bond Future	2,065.2100	2.0652	1,626.5500	1.6266	(21.240)	0	0	0
2016/01/29	R209	04/08/2016	9.24	Put	Bond Future	6,885.8900	6.8859	5,907.8400	5.9078	(14.204)	0	0	0
2016/01/29	R209	04/08/2016	9.26	Put	Bond Future	6,781.5300	6.7815	5,811.8400	5.8118	(14.299)	0	0	0
2016/01/29	R209	04/08/2016	9.60	Call	Bond Future	2,323.1300	2.3231	2,895.0600	2.8951	24.619	0	0	6,000
2016/01/29	R209	04/08/2016	9.25	Put	Bond Future	6,833.1500	6.8332	5,859.6100	5.8596	(14.247)	0	0	0
2016/01/29	R209	03/11/2016	10.26	Call	Bond Future	3,907.6400	3.9076	4,765.2600	4.7653	21.947	0	0	0
2016/01/29	R209	03/11/2016			Bond Future	10.0821	68.2902	9.8577	69.7217	(2.225)	0.0000	0.0000	0
2016/01/29	R209	03/11/2016	10.24	Call	Bond Future	3,841.1400	3.8411	4,689.9000	4.6899	22.097	0	0	0
2016/01/29	R209	03/11/2016	10.25	Call	Bond Future	3,873.9800	3.8740	4,727.5200	4.7275	22.033	0	0	0
2016/01/29	R209	03/11/2016	10.24	Put	Bond Future	2,860.7600	2.8608	2,278.0200	2.2780	(20.370)	0	0	0
2016/01/29	R209	03/11/2016	10.26	Put	Bond Future	2,804.6600	2.8047	2,230.7800	2.2308	(20.462)	0	0	0
2016/01/29	R209	03/11/2016	10.25	Put	Bond Future	2,832.2500	2.8323	2,254.2900	2.2543	(20.406)	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
2016/01/29	R210	04/02/2016	184.99	Put	Bond Future	5,583.2500	5.5833	5,602.7900	5.6028	0.350	0	0	0
2016/01/29	R210	04/02/2016			Bond Future	179.4067	179.4067	179.3872	179.3872	(0.011)	0.0000	0.0000	331
2016/01/29	R210	04/02/2016	185.01	Put	Bond Future	5,603.2500	5.6033	5,622.7900	5.6228	0.349	0	0	0
2016/01/29	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R210	04/02/2016	185.00	Put	Bond Future	5,593.2500	5.5933	5,612.7900	5.6128	0.349	0	0	0
2016/01/29	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R210	05/05/2016			Bond Future	180.4254	180.4254	180.4047	180.4047	(0.011)	0.0000	0.0000	847
2016/01/29	R210	05/05/2016	184.99	Put	Bond Future	4,564.6300	4.5646	4,585.3400	4.5853	0.454	0	0	0
2016/01/29	R210	05/05/2016	185.00	Put	Bond Future	4,574.6300	4.5746	4,595.3400	4.5953	0.453	0	0	0
2016/01/29	R210	05/05/2016	185.01	Put	Bond Future	4,584.6300	4.5846	4,605.3400	4.6053	0.452	0	0	0
2016/01/29	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R210	04/08/2016			Bond Future	183.8565	183.8565	183.8323	183.8323	(0.013)	0.0000	0.0000	0
2016/01/29	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R210	04/08/2016	181.50	Call	Bond Future	2,356.5200	2.3565	2,332.2900	2.3323	(1.028)	0	0	0
2016/01/29	R210	04/08/2016	181.52	Call	Bond Future	2,336.5200	2.3365	2,312.2900	2.3123	(1.037)	0	0	0
2016/01/29	R210	04/08/2016	181.51	Call	Bond Future	2,346.5200	2.3465	2,322.2900	2.3223	(1.033)	0	0	0
2016/01/29	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R211	04/02/2016			Bond Future	134.6699	134.6699	134.6550	134.6550	(0.011)	0.0000	0.0000	0
2016/01/29	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R211	04/02/2016	138.99	Put	Bond Future	4,320.0800	4.3201	4,335.0500	4.3350	0.347	0	0	0
2016/01/29	R211	04/02/2016	139.01	Put	Bond Future	4,340.0800	4.3401	4,355.0500	4.3550	0.345	0	0	0
2016/01/29	R211	04/02/2016	139.00	Put	Bond Future	4,330.0800	4.3301	4,345.0500	4.3450	0.346	0	0	0
2016/01/29	R211	05/05/2016	139.01	Put	Bond Future	1,948.6700	1.9487	1,964.5200	1.9645	0.813	0	0	0
2016/01/29	R211	05/05/2016			Bond Future	137.0613	137.0613	137.0455	137.0455	(0.012)	0.0000	0.0000	2
2016/01/29	R211	05/05/2016	139.00	Put	Bond Future	1,938.6700	1.9387	1,954.5200	1.9545	0.818	0	0	0
2016/01/29	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R211	05/05/2016	138.99	Put	Bond Future	1,928.6700	1.9287	1,944.5200	1.9445	0.822	0	0	0
2016/01/29	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R211	04/08/2016			Bond Future	137.9340	137.9340	137.9155	137.9155	(0.013)	0.0000	0.0000	0
2016/01/29	R211	04/08/2016	137.09	Call	Bond Future	844.0100	0.8440	825.4700	0.8255	(2.197)	0	0	0
2016/01/29	R211	04/08/2016	137.07	Call	Bond Future	864.0100	0.8640	845.4700	0.8455	(2.146)	0	0	0
2016/01/29	R211	04/08/2016	137.08	Call	Bond Future	854.0100	0.8540	835.4700	0.8355	(2.171)	0	0	0
2016/01/29	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R212	04/02/2016			Bond Future	139.6927	139.6927	139.8320	139.8320	0.100	0.0000	0.0000	1,005
2016/01/29	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R212	04/02/2016	145.99	Put	Bond Future	6,297.2900	6.2973	6,157.9700	6.1580	(2.212)	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
2016/01/29	R212	04/02/2016	146.01	Put	Bond Future	6,317.2900	6.3173	6,177.9700	6.1780	(2.205)	0	0	0
2016/01/29	R212	04/02/2016	146.00	Put	Bond Future	6,307.2900	6.3073	6,167.9700	6.1680	(2.209)	0	0	0
2016/01/29	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R212	05/05/2016			Bond Future	142.1734	142.1734	142.3145	142.3145	0.099	0.0000	0.0000	914
2016/01/29	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R212	05/05/2016	144.99	Put	Bond Future	2,816.6300	2.8166	2,675.5200	2.6755	(5.010)	0	0	0
2016/01/29	R212	05/05/2016	145.01	Put	Bond Future	2,836.6300	2.8366	2,695.5200	2.6955	(4.975)	0	0	0
2016/01/29	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R212	05/05/2016	145.00	Put	Bond Future	2,826.6300	2.8266	2,685.5200	2.6855	(4.992)	0	0	0
2016/01/29	R212	04/08/2016	142.43	Call	Bond Future	544.0200	0.5440	685.4100	0.6854	25.990	0	0	0
2016/01/29	R212	04/08/2016			Bond Future	142.9740	142.9740	143.1154	143.1154	0.099	0.0000	0.0000	0
2016/01/29	R212	04/08/2016	142.44	Call	Bond Future	534.0200	0.5340	675.4100	0.6754	26.477	0	0	0
2016/01/29	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R212	04/08/2016	142.42	Call	Bond Future	554.0200	0.5540	695.4100	0.6954	25.521	0	0	0
2016/01/29	R213	04/02/2016			Bond Future	9.8114	81.2470	9.5800	82.7782	(2.359)	0.0000	0.0000	38,041
2016/01/29	R213	04/02/2016	8.75	Call	Bond Future	0.0100	0.0000	0.0800	0.0001	700.000	0	0	0
2016/01/29	R213	04/02/2016	8.74	Put	Bond Future	7,463.1400	7.4631	5,932.0600	5.9321	(20.515)	0	0	0
2016/01/29	R213	04/02/2016	8.76	Put	Bond Future	7,314.7500	7.3148	5,783.7000	5.7837	(20.931)	0	0	0
2016/01/29	R213	04/02/2016	8.75	Put	Bond Future	7,388.9000	7.3889	5,857.8400	5.8578	(20.721)	0	0	0
2016/01/29	R213	04/02/2016	8.76	Call	Bond Future	0.0100	0.0000	0.0900	0.0001	800.000	0	0	0
2016/01/29	R213	04/02/2016	8.74	Call	Bond Future	0.0100	0.0000	0.0600	0.0001	500.000	0	0	0
2016/01/29	R213	05/05/2016	8.74	Put	Bond Future	8,303.0500	8.3030	6,948.0300	6.9480	(16.320)	0	0	0
2016/01/29	R213	05/05/2016	8.76	Put	Bond Future	8,172.7300	8.1727	6,825.3300	6.8253	(16.487)	0	0	0
2016/01/29	R213	05/05/2016			Bond Future	9.8850	79.1512	9.6463	80.7093	(2.415)	0.0000	0.0000	9,082
2016/01/29	R213	05/05/2016	8.75	Put	Bond Future	8,237.7700	8.2378	6,886.2600	6.8863	(16.406)	0	0	0
2016/01/29	R213	05/05/2016	8.74	Call	Bond Future	407.8700	0.4079	610.9100	0.6109	49.781	0	0	0
2016/01/29	R213	05/05/2016	8.75	Call	Bond Future	416.3400	0.4163	622.8900	0.6229	49.611	0	0	0
2016/01/29	R213	05/05/2016	8.76	Call	Bond Future	424.9600	0.4250	635.6200	0.6356	49.572	0	0	0
2016/01/29	R213	04/08/2016			Bond Future	9.9499	80.6594	9.7037	82.2458	(2.474)	0.0000	0.0000	0
2016/01/29	R213	04/08/2016	8.99	Put	Bond Future	7,713.2700	7.7133	6,507.5700	6.5076	(15.632)	0	0	0
2016/01/29	R213	04/08/2016	9.01	Put	Bond Future	7,602.9700	7.6030	6,405.7500	6.4058	(15.747)	0	0	0
2016/01/29	R213	04/08/2016	9.00	Put	Bond Future	7,658.0100	7.6580	6,456.1200	6.4561	(15.695)	0	0	0
2016/01/29	R213	04/08/2016	9.01	Call	Bond Future	1,291.2600	1.2913	1,680.3800	1.6804	30.135	0	0	0
2016/01/29	R213	04/08/2016	8.99	Call	Bond Future	1,259.5000	1.2595	1,640.1400	1.6401	30.222	0	0	0
2016/01/29	R213	04/08/2016	9.00	Call	Bond Future	1,275.3100	1.2753	1,659.7600	1.6598	30.146	0	0	0
2016/01/29	R213	03/11/2016			Bond Future	9.9999	78.7402	9.7461	80.3576	(2.537)	0.0000	0.0000	0
2016/01/29	R213	03/11/2016	10.18	Put	Bond Future	2,787.0000	2.7870	2,118.6100	2.1186	(23.982)	0	0	0
2016/01/29	R213	03/11/2016	10.20	Put	Bond Future	2,731.5200	2.7315	2,073.5300	2.0735	(24.089)	0	0	0
2016/01/29	R213	03/11/2016	10.18	Call	Bond Future	3,906.8800	3.9069	4,855.8400	4.8558	24.289	0	0	0
2016/01/29	R213	03/11/2016	10.19	Put	Bond Future	2,759.1500	2.7592	2,095.9700	2.0960	(24.036)	0	0	0
2016/01/29	R213	03/11/2016	10.19	Call	Bond Future	3,940.5200	3.9405	4,894.6900	4.8947	24.214	0	0	0
2016/01/29	R213	03/11/2016	10.20	Call	Bond Future	3,974.3000	3.9743	4,933.6600	4.9337	24.139	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
2016/01/29	R214	04/02/2016			Bond Future	10.0059	70.8987	9.8046	72.2604	(2.011)	0.0000	0.0000	24,455
2016/01/29	R214	04/02/2016	7.99	Put	Bond Future	15,975.3600	15.9754	14,613.6900	14.6137	(8.524)	0	0	0
2016/01/29	R214	04/02/2016	9.45	Call	Bond Future	10.8300	0.0108	51.7200	0.0517	377.562	0	0	0
2016/01/29	R214	04/02/2016	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R214	04/02/2016	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R214	04/02/2016	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/01/29	R214	04/02/2016	9.35	Call	Bond Future	3.4200	0.0034	18.2200	0.0182	432.749	0	0	0
2016/01/29	R214	04/02/2016	9.45	Put	Bond Future	3,885.5500	3.8856	2,564.7700	2.5648	(33.992)	0	0	25
2016/01/29	R214	04/02/2016	8.01	Put	Bond Future	15,788.0300	15.7880	14,426.3600	14.4264	(8.625)	0	0	0
2016/01/29	R214	04/02/2016	9.35	Put	Bond Future	4,614.1100	4.6141	3,267.2400	3.2672	(29.190)	0	0	25
2016/01/29	R214	04/02/2016	8.00	Put	Bond Future	15,881.6100	15.8816	14,519.9400	14.5199	(8.574)	0	0	0
2016/01/29	R214	05/05/2016	9.01	Call	Bond Future	496.6400	0.4966	713.2900	0.7133	43.623	0	0	0
2016/01/29	R214	05/05/2016	9.30	Put	Bond Future	6,289.5500	6.2896	5,252.8700	5.2529	(16.483)	0	0	0
2016/01/29	R214	05/05/2016			Bond Future	10.0733	68.8712	9.8663	70.2568	(2.055)	0.0000	0.0000	11,491
2016/01/29	R214	05/05/2016	8.99	Call	Bond Future	476.7900	0.4768	685.9300	0.6859	43.864	0	0	0
2016/01/29	R214	05/05/2016	9.00	Call	Bond Future	486.6400	0.4866	699.2600	0.6993	43.691	0	0	0
2016/01/29	R214	05/05/2016	8.99	Put	Bond Future	8,282.7900	8.2828	7,106.3400	7.1063	(14.204)	0	0	0
2016/01/29	R214	05/05/2016	9.01	Put	Bond Future	8,145.3400	8.1453	6,976.4000	6.9764	(14.351)	0	0	0
2016/01/29	R214	05/05/2016	9.30	Call	Bond Future	863.0900	0.8631	1,212.0000	1.2120	40.426	0	0	0
2016/01/29	R214	05/05/2016	9.00	Put	Bond Future	8,213.9200	8.2139	7,040.9500	7.0410	(14.280)	0	0	0
2016/01/29	R214	04/08/2016	11.30	Call	Bond Future	8,094.1400	8.0941	9,222.7600	9.2228	13.944	0	0	6,300
2016/01/29	R214	04/08/2016	9.24	Call	Bond Future	1,416.3200	1.4163	1,824.3000	1.8243	28.806	0	0	0
2016/01/29	R214	04/08/2016	9.25	Put	Bond Future	7,621.4300	7.6214	6,623.2300	6.6232	(13.097)	0	0	0
2016/01/29	R214	04/08/2016			Bond Future	10.1332	70.1836	9.9202	71.5944	(2.101)	0.0000	0.0000	0
2016/01/29	R214	04/08/2016	9.30	Call	Bond Future	1,528.3100	1.5283	1,960.1800	1.9602	28.258	0	0	1,300
2016/01/29	R214	04/08/2016	8.55	Put	Bond Future	12,314.7900	12.3148	11,080.8200	11.0808	(10.020)	0	0	0
2016/01/29	R214	04/08/2016	11.30	Put	Bond Future	1,161.2900	1.1613	879.0700	0.8791	(24.302)	0	0	0
2016/01/29	R214	04/08/2016	9.25	Call	Bond Future	1,433.9200	1.4339	1,846.5600	1.8466	28.777	0	0	0
2016/01/29	R214	04/08/2016	10.30	Put	Bond Future	3,149.5200	3.1495	2,580.7000	2.5807	(18.061)	0	0	0
2016/01/29	R214	04/08/2016	9.26	Call	Bond Future	1,452.5200	1.4525	1,868.9800	1.8690	28.672	0	0	0
2016/01/29	R214	04/08/2016	9.30	Put	Bond Future	7,340.8700	7.3409	6,361.9000	6.3619	(13.336)	0	0	0
2016/01/29	R214	04/08/2016	8.55	Call	Bond Future	532.5100	0.5325	709.3800	0.7094	33.214	0	0	1,300
2016/01/29	R214	04/08/2016	9.24	Put	Bond Future	7,679.2000	7.6792	6,676.3400	6.6763	(13.059)	0	0	0
2016/01/29	R214	04/08/2016	10.30	Call	Bond Future	4,221.5400	4.2215	5,063.5600	5.0636	19.946	0	0	6,300
2016/01/29	R214	04/08/2016	9.26	Put	Bond Future	7,564.7900	7.5648	6,570.4100	6.5704	(13.145)	0	0	0
2016/01/29	R214	03/11/2016	10.35	Put	Bond Future	2,914.9500	2.9150	2,340.1300	2.3401	(19.720)	0	0	0
2016/01/29	R214	03/11/2016			Bond Future	10.1799	68.3061	9.9611	69.7445	(2.149)	0.0000	0.0000	0
2016/01/29	R214	03/11/2016	10.34	Put	Bond Future	2,944.0000	2.9440	2,364.6400	2.3646	(19.679)	0	0	0
2016/01/29	R214	03/11/2016	10.35	Call	Bond Future	3,999.4400	3.9994	4,863.0100	4.8630	21.592	0	0	0
2016/01/29	R214	03/11/2016	10.33	Call	Bond Future	3,932.0500	3.9320	4,786.2900	4.7863	21.725	0	0	0
2016/01/29	R214	03/11/2016	10.34	Call	Bond Future	3,965.5700	3.9656	4,824.6000	4.8246	21.662	0	0	0
2016/01/29	R214	03/11/2016	10.33	Put	Bond Future	2,973.5100	2.9735	2,389.3600	2.3894	(19.645)	0	0	0
2016/01/29	R248	04/02/2016	8.99	Put	Bond Future	10,130.6200	10.1306	8,406.6200	8.4066	(17.018)	0	0	0
2016/01/29	R248	04/02/2016	9.55	Put	Bond Future	4,702.6900	4.7027	3,045.3200	3.0453	(35.243)	0	0	75
2016/01/29	R248	04/02/2016			Bond Future	10.0811	91.2658	9.8798	92.9898	(1.997)	0.0000	0.0000	43,532
2016/01/29	R248	04/02/2016	9.00	Put	Bond Future	10,028.4200	10.0284	8,304.4100	8.3044	(17.191)	0	0	0
2016/01/29	R248	04/02/2016	9.01	Put	Bond Future	9,926.4000	9.9264	8,202.4000	8.2024	(17.368)	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
2016/01/29	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0400	0.0000	100.000	0	0	0
2016/01/29	R248	04/02/2016	9.00	Call	Bond Future	0.0100	0.0000	0.0400	0.0000	300.000	0	0	0
2016/01/29	R248	04/02/2016	9.45	Put	Bond Future	5,622.9000	5.6229	3,924.2200	3.9242	(30.210)	0	0	75
2016/01/29	R248	04/02/2016	9.01	Call	Bond Future	0.0100	0.0000	0.0500	0.0001	400.000	0	0	0
2016/01/29	R248	04/02/2016	9.45	Call	Bond Future	5.8500	0.0059	31.2100	0.0312	433.504	0	0	0
2016/01/29	R248	04/02/2016	9.55	Call	Bond Future	18.1200	0.0181	84.7900	0.0848	367.936	0	0	0
2016/01/29	R248	05/05/2016			Bond Future	10.1517	88.4618	9.9443	90.2161	(2.043)	0.0000	0.0000	26,357
2016/01/29	R248	05/05/2016	8.99	Put	Bond Future	11,220.7400	11.2207	9,705.7500	9.7058	(13.502)	0	0	0
2016/01/29	R248	05/05/2016	9.01	Put	Bond Future	11,039.0200	11.0390	9,533.0300	9.5330	(13.642)	0	0	0
2016/01/29	R248	05/05/2016	9.00	Put	Bond Future	11,129.6900	11.1297	9,618.8800	9.6189	(13.575)	0	0	0
2016/01/29	R248	05/05/2016	8.99	Call	Bond Future	509.4200	0.5094	748.7300	0.7487	46.977	0	0	0
2016/01/29	R248	05/05/2016	9.00	Call	Bond Future	520.4600	0.5205	763.9500	0.7639	46.784	0	0	0
2016/01/29	R248	05/05/2016	9.01	Call	Bond Future	531.6900	0.5317	780.0000	0.7800	46.702	0	0	0
2016/01/29	R248	04/08/2016			Bond Future	10.2146	90.1475	10.0010	91.9337	(2.091)	0.0000	0.0000	0
2016/01/29	R248	04/08/2016	9.25	Call	Bond Future	1,637.7100	1.6377	2,109.5000	2.1095	28.808	0	0	0
2016/01/29	R248	04/08/2016	9.24	Put	Bond Future	10,341.2700	10.3413	9,022.2900	9.0223	(12.755)	0	0	0
2016/01/29	R248	04/08/2016	9.26	Put	Bond Future	10,188.6500	10.1887	8,879.9800	8.8800	(12.844)	0	0	0
2016/01/29	R248	04/08/2016	9.25	Put	Bond Future	10,264.7800	10.2648	8,950.3600	8.9504	(12.805)	0	0	0
2016/01/29	R248	04/08/2016	9.26	Call	Bond Future	1,658.8100	1.6588	2,136.3500	2.1363	28.788	0	0	0
2016/01/29	R248	04/08/2016	9.24	Call	Bond Future	1,616.7900	1.6168	2,084.0200	2.0840	28.899	0	0	0
2016/01/29	R248	03/11/2016	10.38	Call	Bond Future	4,838.2900	4.8383	5,920.6700	5.9207	22.371	0	0	0
2016/01/29	R248	03/11/2016			Bond Future	10.2642	87.5325	10.0446	89.3536	(2.139)	0.0000	0.0000	0
2016/01/29	R248	03/11/2016	10.39	Call	Bond Future	4,879.8900	4.8799	5,968.0200	5.9680	22.298	0	0	0
2016/01/29	R248	03/11/2016	10.37	Put	Bond Future	3,943.0100	3.9430	3,198.5600	3.1986	(18.880)	0	0	0
2016/01/29	R248	03/11/2016	10.39	Put	Bond Future	3,866.7800	3.8668	3,133.8400	3.1338	(18.955)	0	0	0
2016/01/29	R248	03/11/2016	10.38	Put	Bond Future	3,904.8900	3.9049	3,166.2000	3.1662	(18.917)	0	0	0
2016/01/29	R248	03/11/2016	10.37	Call	Bond Future	4,796.5500	4.7965	5,873.1700	5.8732	22.446	0	0	0

Total

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