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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/02/2016 TO 02/02/2016

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
2016/02/02	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	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
2016/02/02	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	2025	04/02/2016	126.01	Put	Bond Future	4,918.6700	4.9187	4,733.4700	4.7335	(3.765)	0	0	0
2016/02/02	2025	04/02/2016			Bond Future	121.0913	121.0913	121.2765	121.2765	0.153	0.0000	0.0000	2,062
2016/02/02	2025	04/02/2016	126.00	Put	Bond Future	4,908.6700	4.9087	4,723.4700	4.7235	(3.773)	0	0	0
2016/02/02	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2025	04/02/2016	125.99	Put	Bond Future	4,898.6700	4.8987	4,713.4700	4.7135	(3.781)	0	0	0
2016/02/02	2025	05/05/2016			Bond Future	123.2694	123.2694	123.4579	123.4579	0.153	0.0000	0.0000	4,419
2016/02/02	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2025	05/05/2016	125.99	Put	Bond Future	2,720.5900	2.7206	2,532.1200	2.5321	(6.928)	0	0	0
2016/02/02	2025	05/05/2016	126.01	Put	Bond Future	2,740.5900	2.7406	2,552.1200	2.5521	(6.877)	0	0	0
2016/02/02	2025	05/05/2016	126.00	Put	Bond Future	2,730.5900	2.7306	2,542.1200	2.5421	(6.902)	0	0	0
2016/02/02	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2025	04/08/2016			Bond Future	124.3846	124.3846	124.5744	124.5744	0.153	0.0000	0.0000	0
2016/02/02	2025	04/08/2016	123.86	Call	Bond Future	524.5900	0.5246	714.4400	0.7144	36.190	0	0	0
2016/02/02	2025	04/08/2016	123.87	Call	Bond Future	514.5900	0.5146	704.4400	0.7044	36.893	0	0	0
2016/02/02	2025	04/08/2016	123.85	Call	Bond Future	534.5900	0.5346	724.4400	0.7244	35.513	0	0	0
2016/02/02	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2030	04/02/2016			Bond Future	9.7092	87.2684	9.7585	86.9319	0.507	0.0000	0.0000	6,733
2016/02/02	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2030	04/02/2016	8.74	Put	Bond Future	7,020.2600	7.0203	7,356.7200	7.3567	4.793	0	0	0
2016/02/02	2030	04/02/2016	8.76	Put	Bond Future	6,867.4800	6.8675	7,203.9400	7.2039	4.899	0	0	0
2016/02/02	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2030	04/02/2016	8.75	Put	Bond Future	6,943.8200	6.9438	7,280.2800	7.2803	4.845	0	0	0
2016/02/02	2030	05/05/2016	8.99	Put	Bond Future	5,608.0500	5.6080	5,950.7700	5.9508	6.111	0	0	0
2016/02/02	2030	05/05/2016	9.01	Put	Bond Future	5,460.7600	5.4608	5,803.4800	5.8035	6.276	0	0	0
2016/02/02	2030	05/05/2016			Bond Future	9.7848	88.8495	9.8357	88.5068	0.520	0.0000	0.0000	17,216
2016/02/02	2030	05/05/2016	9.00	Put	Bond Future	5,534.3600	5.5344	5,877.0800	5.8771	6.193	0	0	0
2016/02/02	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2030	04/08/2016	10.17	Call	Bond Future	2,068.5600	2.0686	1,717.4500	1.7175	(16.974)	0	0	0
2016/02/02	2030	04/08/2016			Bond Future	9.8534	86.5504	9.9064	86.1992	0.538	0.0000	0.0000	0
2016/02/02	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
2016/02/02	2032	04/02/2016			Bond Future	9.8192	90.3760	9.8685	90.0197	0.501	0.0000	0.0000	8,166
2016/02/02	2032	04/02/2016	8.69	Put	Bond Future	8,801.3200	8.8013	9,157.6000	9.1576	4.048	0	0	0
2016/02/02	2032	04/02/2016	8.71	Put	Bond Future	8,634.3800	8.6344	8,990.6600	8.9907	4.126	0	0	0
2016/02/02	2032	04/02/2016	9.20	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/02/02	2032	04/02/2016	8.70	Put	Bond Future	8,717.8000	8.7178	9,074.0800	9.0741	4.087	0	0	0
2016/02/02	2032	04/02/2016	9.30	Call	Bond Future	0.3900	0.0004	0.0000	0.0000	(100.000)	0	0	0
2016/02/02	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2032	04/02/2016	9.20	Put	Bond Future	4,672.7700	4.6728	5,029.0100	5.0290	7.624	0	0	22
2016/02/02	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2032	04/02/2016	9.30	Put	Bond Future	3,894.0100	3.8940	4,249.9000	4.2499	9.139	0	0	22
2016/02/02	2032	05/05/2016			Bond Future	9.8932	87.8557	9.9441	87.4928	0.514	0.0000	0.0000	9,165
2016/02/02	2032	05/05/2016	8.99	Put	Bond Future	7,496.1700	7.4962	7,786.3100	7.7863	3.871	0	0	0
2016/02/02	2032	05/05/2016	9.01	Put	Bond Future	7,363.1900	7.3632	7,651.0900	7.6511	3.910	0	0	0
2016/02/02	2032	05/05/2016	9.00	Put	Bond Future	7,429.2900	7.4293	7,718.3300	7.7183	3.891	0	0	0
2016/02/02	2032	05/05/2016	9.01	Call	Bond Future	688.5800	0.6886	613.5900	0.6136	(10.891)	0	0	0
2016/02/02	2032	05/05/2016	8.99	Call	Bond Future	661.8600	0.6619	589.1100	0.5891	(10.992)	0	0	0
2016/02/02	2032	05/05/2016	9.00	Call	Bond Future	674.8800	0.6749	601.0300	0.6010	(10.943)	0	0	0
2016/02/02	2032	04/08/2016	9.01	Call	Bond Future	1,339.4700	1.3395	1,240.7600	1.2408	(7.369)	0	0	0
2016/02/02	2032	04/08/2016			Bond Future	9.9592	89.5463	10.0121	89.1746	0.530	0.0000	0.0000	0
2016/02/02	2032	04/08/2016	8.99	Call	Bond Future	1,304.3900	1.3044	1,207.6000	1.2076	(7.420)	0	0	0
2016/02/02	2032	04/08/2016	9.00	Call	Bond Future	1,321.4500	1.3215	1,223.7100	1.2237	(7.396)	0	0	0
2016/02/02	2032	04/08/2016	8.99	Put	Bond Future	8,564.4500	8.5645	8,839.3700	8.8394	3.210	0	0	0
2016/02/02	2032	04/08/2016	9.01	Put	Bond Future	8,440.9000	8.4409	8,713.9000	8.7139	3.234	0	0	0
2016/02/02	2032	04/08/2016	9.00	Put	Bond Future	8,502.1400	8.5021	8,776.1100	8.7761	3.222	0	0	0
2016/02/02	2032	03/11/2016			Bond Future	10.0057	87.2241	10.0601	86.8458	0.543	0.0000	0.0000	0
2016/02/02	2032	03/11/2016	10.28	Put	Bond Future	2,780.2600	2.7803	2,927.2300	2.9272	5.286	0	0	0
2016/02/02	2032	03/11/2016	10.30	Put	Bond Future	2,724.2900	2.7243	2,869.1100	2.8691	5.316	0	0	0
2016/02/02	2032	03/11/2016	10.29	Put	Bond Future	2,752.1700	2.7522	2,898.0600	2.8981	5.301	0	0	0
2016/02/02	2032	03/11/2016	10.30	Call	Bond Future	4,743.3700	4.7434	4,509.9200	4.5099	(4.922)	0	0	0
2016/02/02	2032	03/11/2016	10.28	Call	Bond Future	4,664.3500	4.6644	4,433.0500	4.4331	(4.959)	0	0	0
2016/02/02	2032	03/11/2016	10.29	Call	Bond Future	4,703.7900	4.7038	4,471.4100	4.4714	(4.940)	0	0	0
2016/02/02	2033	04/02/2016	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2033	04/02/2016			Bond Future	102.0440	102.0440	102.0328	102.0328	(0.011)	0.0000	0.0000	185
2016/02/02	2033	04/02/2016	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2033	04/02/2016	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2033	04/02/2016	102.40	Put	Bond Future	356.0000	0.3560	367.1600	0.3672	3.135	0	0	0
2016/02/02	2033	04/02/2016	102.39	Put	Bond Future	346.0000	0.3460	357.1600	0.3572	3.225	0	0	0
2016/02/02	2033	04/02/2016	102.41	Put	Bond Future	366.0000	0.3660	377.1600	0.3772	3.049	0	0	0
2016/02/02	2033	05/05/2016			Bond Future	102.9040	102.9040	102.8925	102.8925	(0.011)	0.0000	0.0000	2,032
2016/02/02	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2033	05/05/2016	102.40	Call	Bond Future	503.9700	0.5040	492.5100	0.4925	(2.274)	0	0	0
2016/02/02	2033	05/05/2016	102.41	Call	Bond Future	493.9700	0.4940	482.5100	0.4825	(2.320)	0	0	0
2016/02/02	2033	05/05/2016	102.39	Call	Bond Future	513.9700	0.5140	502.5100	0.5025	(2.230)	0	0	0
2016/02/02	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	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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2016/02/02	2037	04/02/2016	8.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2037	04/02/2016	8.75	Put	Bond Future	10,478.2400		10.4782	10,861.8700	10.8619	3.661	0	0	0
2016/02/02	2037	04/02/2016	9.43	Call	Bond Future	0.2700		0.0003	0.0000	0.0000	(100.000)	0	0	0
2016/02/02	2037	04/02/2016			Bond Future	9.9741		87.3446	10.0234	86.9609	0.494	0.0000	0.0000	20,743
2016/02/02	2037	04/02/2016	8.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2037	04/02/2016	8.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2037	04/02/2016	9.30	Call	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/02/02	2037	04/02/2016	8.74	Put	Bond Future	10,571.8600		10.5719	10,955.4900	10.9555	3.629	0	0	0
2016/02/02	2037	04/02/2016	9.43	Put	Bond Future	4,426.7000		4.4267	4,810.0600	4.8101	8.660	0	0	16
2016/02/02	2037	04/02/2016	8.76	Put	Bond Future	10,384.7500		10.3847	10,768.3800	10.7684	3.694	0	0	0
2016/02/02	2037	04/02/2016	9.30	Put	Bond Future	5,536.9700		5.5370	5,920.5900	5.9206	6.928	0	0	16
2016/02/02	2037	05/05/2016	9.00	Put	Bond Future	9,274.6600		9.2747	9,601.9400	9.6019	3.529	0	0	0
2016/02/02	2037	05/05/2016	8.99	Call	Bond Future	537.8900		0.5379	475.4500	0.4755	(11.608)	0	0	0
2016/02/02	2037	05/05/2016			Bond Future	10.0475		88.9271	10.0983	88.5363	0.506	0.0000	0.0000	39,770
2016/02/02	2037	05/05/2016	9.00	Call	Bond Future	549.2300		0.5492	485.7600	0.4858	(11.556)	0	0	0
2016/02/02	2037	05/05/2016	9.01	Call	Bond Future	561.1800		0.5612	496.6300	0.4966	(11.503)	0	0	0
2016/02/02	2037	05/05/2016	8.99	Put	Bond Future	9,353.2000		9.3532	9,681.5100	9.6815	3.510	0	0	0
2016/02/02	2037	05/05/2016	9.01	Put	Bond Future	9,196.8600		9.1969	9,523.0600	9.5231	3.547	0	0	0
2016/02/02	2037	04/08/2016			Bond Future	10.1147		86.3789	10.1674	85.9789	0.521	0.0000	0.0000	0
2016/02/02	2037	04/08/2016	9.24	Put	Bond Future	8,753.8500		8.7538	9,037.2800	9.0373	3.238	0	0	0
2016/02/02	2037	04/08/2016	9.26	Put	Bond Future	8,624.4500		8.6245	8,905.6900	8.9057	3.261	0	0	0
2016/02/02	2037	04/08/2016	9.25	Put	Bond Future	8,689.1000		8.6891	8,971.4300	8.9714	3.249	0	0	0
2016/02/02	2037	04/08/2016	9.24	Call	Bond Future	1,655.1900		1.6552	1,538.5700	1.5386	(7.046)	0	0	0
2016/02/02	2037	04/08/2016	9.25	Call	Bond Future	1,676.7400		1.6767	1,559.0200	1.5590	(7.021)	0	0	0
2016/02/02	2037	04/08/2016	9.26	Call	Bond Future	1,698.2600		1.6983	1,579.4500	1.5794	(6.996)	0	0	0
2016/02/02	2037	03/11/2016	10.36	Put	Bond Future	3,270.9300		3.2709	3,437.2000	3.4372	5.083	0	0	0
2016/02/02	2037	03/11/2016	10.35	Call	Bond Future	4,728.0100		4.7280	4,488.2500	4.4882	(5.071)	0	0	0
2016/02/02	2037	03/11/2016			Bond Future	10.1589		88.1545	10.2130	87.7473	0.533	0.0000	0.0000	0
2016/02/02	2037	03/11/2016	10.36	Call	Bond Future	4,768.8700		4.7689	4,527.9400	4.5279	(5.052)	0	0	0
2016/02/02	2037	03/11/2016	10.37	Call	Bond Future	4,809.8900		4.8099	4,567.7800	4.5678	(5.034)	0	0	0
2016/02/02	2037	03/11/2016	10.35	Put	Bond Future	3,303.5600		3.3036	3,471.0000	3.4710	5.068	0	0	0
2016/02/02	2037	03/11/2016	10.37	Put	Bond Future	3,238.5700		3.2386	3,403.6600	3.4037	5.098	0	0	0
2016/02/02	2038	04/02/2016			Bond Future	126.7243		126.7243	126.7104	126.7104	(0.011)	0.0000	0.0000	5,433
2016/02/02	2038	04/02/2016	131.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2038	04/02/2016	130.99	Put	Bond Future	4,265.7300		4.2657	4,279.6400	4.2796	0.326	0	0	0
2016/02/02	2038	04/02/2016	131.01	Put	Bond Future	4,285.7300		4.2857	4,299.6400	4.2996	0.325	0	0	0
2016/02/02	2038	04/02/2016	131.00	Put	Bond Future	4,275.7300		4.2757	4,289.6400	4.2896	0.325	0	0	0
2016/02/02	2038	04/02/2016	131.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2038	04/02/2016	130.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2038	05/05/2016	131.01	Put	Bond Future	2,006.4200		2.0064	2,020.5800	2.0206	0.706	0	0	0
2016/02/02	2038	05/05/2016			Bond Future	129.0036		129.0036	128.9894	128.9894	(0.011)	0.0000	0.0000	18,557
2016/02/02	2038	05/05/2016	131.00	Put	Bond Future	1,996.4200		1.9964	2,010.5800	2.0106	0.709	0	0	0
2016/02/02	2038	05/05/2016	131.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2038	05/05/2016	130.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2038	05/05/2016	131.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2038	05/05/2016	130.99	Put	Bond Future	1,986.4200		1.9864	2,000.5800	2.0006	0.713	0	0	0
2016/02/02	2038	04/08/2016			Bond Future	130.0725		130.0725	130.0559	130.0559	(0.013)	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
2016/02/02	2038	04/08/2016	129.31	Call	Bond Future	762.5000	0.7625	745.8600	0.7459	(2.182)	0	0	0
2016/02/02	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2038	04/08/2016	129.32	Call	Bond Future	752.5000	0.7525	735.8600	0.7359	(2.211)	0	0	0
2016/02/02	2038	04/08/2016	129.30	Call	Bond Future	772.5000	0.7725	755.8600	0.7559	(2.154)	0	0	0
2016/02/02	2040	04/02/2016	9.51	Put	Bond Future	4,702.5900	4.7026	5,108.6500	5.1087	8.635	0	0	0
2016/02/02	2040	04/02/2016			Bond Future	10.0541	90.7307	10.1034	90.3243	0.490	0.0000	0.0000	0
2016/02/02	2040	04/02/2016	9.50	Put	Bond Future	4,792.7100	4.7927	5,198.8300	5.1988	8.474	0	0	0
2016/02/02	2040	04/02/2016	9.49	Put	Bond Future	4,882.9800	4.8830	5,289.1600	5.2892	8.318	0	0	0
2016/02/02	2040	04/02/2016	9.50	Call	Bond Future	0.2600	0.0003	0.0000	0.0000	(100.000)	0	0	0
2016/02/02	2040	04/02/2016	9.51	Call	Bond Future	0.3200	0.0003	0.0000	0.0000	(100.000)	0	0	0
2016/02/02	2040	04/02/2016	9.49	Call	Bond Future	0.2000	0.0002	0.0000	0.0000	(100.000)	0	0	0
2016/02/02	2040	05/05/2016	9.50	Call	Bond Future	1,338.5100	1.3385	1,213.4500	1.2134	(9.343)	0	0	0
2016/02/02	2040	05/05/2016			Bond Future	10.1282	92.3745	10.1790	91.9607	0.502	0.0000	0.0000	1,820
2016/02/02	2040	05/05/2016	9.51	Call	Bond Future	1,361.7100	1.3617	1,235.1100	1.2351	(9.297)	0	0	0
2016/02/02	2040	05/05/2016	9.49	Call	Bond Future	1,315.7300	1.3157	1,192.2000	1.1922	(9.389)	0	0	0
2016/02/02	2040	05/05/2016	9.50	Put	Bond Future	6,729.4900	6.7295	7,018.2500	7.0183	4.291	0	0	0
2016/02/02	2040	05/05/2016	9.49	Put	Bond Future	6,796.8200	6.7968	7,087.1100	7.0871	4.271	0	0	0
2016/02/02	2040	05/05/2016	9.51	Put	Bond Future	6,662.7200	6.6627	6,949.9400	6.9499	4.311	0	0	0
2016/02/02	2040	04/08/2016			Bond Future	10.1964	89.6422	10.2491	89.2185	0.517	0.0000	0.0000	0
2016/02/02	2040	04/08/2016	9.49	Put	Bond Future	8,194.6100	8.1946	8,474.5100	8.4745	3.416	0	0	0
2016/02/02	2040	04/08/2016	9.50	Call	Bond Future	2,201.3700	2.2014	2,056.3100	2.0563	(6.590)	0	0	0
2016/02/02	2040	04/08/2016	9.51	Call	Bond Future	2,227.8500	2.2278	2,081.5800	2.0816	(6.566)	0	0	0
2016/02/02	2040	04/08/2016	9.49	Call	Bond Future	2,175.0800	2.1751	2,031.2400	2.0312	(6.613)	0	0	0
2016/02/02	2040	04/08/2016	9.51	Put	Bond Future	8,067.8300	8.0678	8,345.3000	8.3453	3.439	0	0	0
2016/02/02	2040	04/08/2016	9.50	Put	Bond Future	8,131.0600	8.1311	8,409.7400	8.4097	3.427	0	0	0
2016/02/02	2044	04/02/2016	8.99	Put	Bond Future	9,778.3600	9.7784	10,309.6100	10.3096	5.433	0	0	0
2016/02/02	2044	04/02/2016			Bond Future	10.0640	87.9919	10.1283	87.4607	0.639	0.0000	0.0000	12,802
2016/02/02	2044	04/02/2016	9.01	Put	Bond Future	9,579.4400	9.5794	10,110.6900	10.1107	5.546	0	0	0
2016/02/02	2044	04/02/2016	9.58	Put	Bond Future	4,189.0000	4.1890	4,719.1500	4.7192	12.656	0	0	0
2016/02/02	2044	04/02/2016	9.00	Put	Bond Future	9,678.8100	9.6788	10,210.0600	10.2101	5.489	0	0	0
2016/02/02	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2044	04/02/2016	9.58	Call	Bond Future	1.1100	0.0011	0.0100	0.0000	(99.099)	0	0	0
2016/02/02	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2044	05/05/2016	8.99	Put	Bond Future	10,835.8400	10.8358	11,305.5800	11.3056	4.335	0	0	0
2016/02/02	2044	05/05/2016			Bond Future	10.1358	89.5862	10.2021	89.0452	0.654	0.0000	0.0000	20,898
2016/02/02	2044	05/05/2016	9.01	Put	Bond Future	10,659.1700	10.6592	11,126.2900	11.1263	4.382	0	0	0
2016/02/02	2044	05/05/2016	9.00	Put	Bond Future	10,747.0900	10.7471	11,215.5400	11.2155	4.359	0	0	0
2016/02/02	2044	05/05/2016	9.01	Call	Bond Future	500.3900	0.5004	426.5100	0.4265	(14.764)	0	0	0
2016/02/02	2044	05/05/2016	8.99	Call	Bond Future	478.5000	0.4785	407.2400	0.4072	(14.892)	0	0	0
2016/02/02	2044	05/05/2016	9.00	Call	Bond Future	489.1200	0.4891	416.5700	0.4166	(14.833)	0	0	0
2016/02/02	2044	04/08/2016	9.50	Call	Bond Future	2,194.4700	2.1945	2,010.1500	2.0101	(8.399)	0	0	0
2016/02/02	2044	04/08/2016			Bond Future	10.2019	86.9255	10.2706	86.3722	0.673	0.0000	0.0000	0
2016/02/02	2044	04/08/2016	9.51	Call	Bond Future	2,221.0200	2.2210	2,035.1200	2.0351	(8.370)	0	0	0

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2016/02/02	2044	04/08/2016	9.49	Put	Bond Future	8,288.1100	8.2881	8,658.6300	8.6586	4.471	0	0	0
2016/02/02	2044	04/08/2016	9.51	Put	Bond Future	8,159.0100	8.1590	8,526.3700	8.5264	4.503	0	0	0
2016/02/02	2044	04/08/2016	9.49	Call	Bond Future	2,168.1100	2.1681	1,985.3700	1.9854	(8.429)	0	0	0
2016/02/02	2044	04/08/2016	9.50	Put	Bond Future	8,223.3900	8.2234	8,592.3300	8.5923	4.486	0	0	0
2016/02/02	2044	03/11/2016			Bond Future	10.2458	88.7124	10.3163	88.1488	0.688	0.0000	0.0000	0
2016/02/02	2044	03/11/2016	10.42	Call	Bond Future	5,002.5400	5.0025	4,676.4900	4.6765	(6.518)	0	0	0
2016/02/02	2044	03/11/2016	10.41	Put	Bond Future	3,657.5900	3.6576	3,896.7000	3.8967	6.537	0	0	0
2016/02/02	2044	03/11/2016	10.43	Put	Bond Future	3,586.9800	3.5870	3,822.8500	3.8229	6.576	0	0	0
2016/02/02	2044	03/11/2016	10.42	Put	Bond Future	3,621.9900	3.6220	3,859.4800	3.8595	6.557	0	0	0
2016/02/02	2044	03/11/2016	10.43	Call	Bond Future	5,045.6200	5.0456	4,717.9500	4.7180	(6.494)	0	0	0
2016/02/02	2044	03/11/2016	10.41	Call	Bond Future	4,959.9300	4.9599	4,635.5000	4.6355	(6.541)	0	0	0
2016/02/02	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2046	04/02/2016			Bond Future	127.2339	127.2339	127.2199	127.2199	(0.011)	0.0000	0.0000	227
2016/02/02	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2046	04/02/2016	127.99	Put	Bond Future	756.1500	0.7561	770.0900	0.7701	1.844	0	0	0
2016/02/02	2046	04/02/2016	128.01	Put	Bond Future	776.1500	0.7761	790.0900	0.7901	1.796	0	0	0
2016/02/02	2046	04/02/2016	128.00	Put	Bond Future	766.1500	0.7661	780.0900	0.7801	1.819	0	0	0
2016/02/02	2046	05/05/2016			Bond Future	128.0896	128.0896	128.0756	128.0756	(0.011)	0.0000	0.0000	12,807
2016/02/02	2046	05/05/2016	129.99	Put	Bond Future	1,900.3900	1.9004	1,914.4200	1.9144	0.738	0	0	0
2016/02/02	2046	05/05/2016	130.01	Put	Bond Future	1,920.3900	1.9204	1,934.4200	1.9344	0.731	0	0	0
2016/02/02	2046	05/05/2016	130.00	Put	Bond Future	1,910.3900	1.9104	1,924.4200	1.9244	0.734	0	0	0
2016/02/02	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2046	04/08/2016			Bond Future	130.5491	130.5491	130.5322	130.5322	(0.013)	0.0000	0.0000	0
2016/02/02	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2046	04/08/2016	129.00	Call	Bond Future	1,549.0600	1.5491	1,532.2100	1.5322	(1.088)	0	0	0
2016/02/02	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2046	04/08/2016	129.01	Call	Bond Future	1,539.0600	1.5391	1,522.2100	1.5222	(1.095)	0	0	0
2016/02/02	2046	04/08/2016	129.02	Call	Bond Future	1,529.0600	1.5291	1,512.2100	1.5122	(1.102)	0	0	0
2016/02/02	2050	04/02/2016			Bond Future	137.2395	137.2395	137.2246	137.2246	(0.011)	0.0000	0.0000	1,424
2016/02/02	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2050	04/02/2016	137.99	Put	Bond Future	750.5400	0.7505	765.3600	0.7654	1.975	0	0	0
2016/02/02	2050	04/02/2016	138.01	Put	Bond Future	770.5400	0.7705	785.3600	0.7854	1.923	0	0	0
2016/02/02	2050	04/02/2016	138.00	Put	Bond Future	760.5400	0.7605	775.3600	0.7754	1.949	0	0	0
2016/02/02	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2050	05/05/2016			Bond Future	139.7081	139.7081	139.6928	139.6928	(0.011)	0.0000	0.0000	16,456
2016/02/02	2050	05/05/2016	138.00	Call	Bond Future	1,708.0600	1.7081	1,692.8100	1.6928	(0.893)	0	0	0
2016/02/02	2050	05/05/2016	137.99	Call	Bond Future	1,718.0600	1.7181	1,702.8100	1.7028	(0.888)	0	0	0
2016/02/02	2050	05/05/2016	138.01	Call	Bond Future	1,698.0600	1.6981	1,682.8100	1.6828	(0.898)	0	0	0
2016/02/02	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	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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2016/02/02	2050	04/08/2016	139.14	Call	Bond Future	1,682.5400	1.6825	1,664.2000	1.6642	(1.090)	0	0	0
2016/02/02	2050	04/08/2016			Bond Future	140.8225	140.8225	140.8042	140.8042	(0.013)	0.0000	0.0000	0
2016/02/02	2050	04/08/2016	139.12	Call	Bond Future	1,702.5400	1.7025	1,684.2000	1.6842	(1.077)	0	0	0
2016/02/02	2050	04/08/2016	139.13	Call	Bond Future	1,692.5400	1.6925	1,674.2000	1.6742	(1.084)	0	0	0
2016/02/02	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	AL37	04/02/2016			Index Future	459.8510	459.8510	459.3000	459.3000	(0.120)	0.0000	0.0000	2
2016/02/02	AL37	05/05/2016			Index Future	468.1810	468.1810	467.6190	467.6190	(0.120)	0.0000	0.0000	2
2016/02/02	AL37	04/08/2016			Index Future	477.0890	477.0890	476.5070	476.5070	(0.122)	0.0000	0.0000	0
2016/02/02	AL7T	04/02/2016			Index Future	527.8120	527.8120	526.4300	526.4300	(0.262)	0.0000	0.0000	0
2016/02/02	AL7T	05/05/2016			Index Future	537.3740	537.3740	535.9650	535.9650	(0.262)	0.0000	0.0000	0
2016/02/02	AL7T	04/08/2016			Index Future	547.5990	547.5990	546.1520	546.1520	(0.264)	0.0000	0.0000	0
2016/02/02	ALBI	04/02/2016			Index Future	479.0200	479.0200	477.4450	477.4450	(0.329)	0.0000	0.0000	296
2016/02/02	ALBI	05/05/2016			Index Future	487.6970	487.6970	486.0930	486.0930	(0.329)	0.0000	0.0000	402
2016/02/02	ALBI	04/08/2016			Index Future	496.9770	496.9770	495.3320	495.3320	(0.331)	0.0000	0.0000	133
2016/02/02	ALBI	03/11/2016			Index Future	507.2630	507.2630	505.5890	505.5890	(0.330)	0.0000	0.0000	0
2016/02/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	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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2016/02/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/02/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	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
2016/02/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/02	EL28	04/02/2016	128.99	Put	Bond Future	3,528.2600	3.5283	3,409.7700	3.4098	(3.358)	0	0	0
2016/02/02	EL28	04/02/2016			Bond Future	125.4617	125.4617	125.5802	125.5802	0.094	0.0000	0.0000	0
2016/02/02	EL28	04/02/2016	129.01	Put	Bond Future	3,548.2600	3.5483	3,429.7700	3.4298	(3.339)	0	0	0
2016/02/02	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	EL28	04/02/2016	129.00	Put	Bond Future	3,538.2600	3.5383	3,419.7700	3.4198	(3.349)	0	0	0
2016/02/02	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	EL28	05/05/2016			Bond Future	126.1398	126.1398	126.2604	126.2604	0.096	0.0000	0.0000	0
2016/02/02	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	EL28	05/05/2016	128.99	Put	Bond Future	2,850.1600	2.8502	2,729.5900	2.7296	(4.230)	0	0	0
2016/02/02	EL28	05/05/2016	129.01	Put	Bond Future	2,870.1600	2.8702	2,749.5900	2.7496	(4.201)	0	0	0
2016/02/02	EL28	05/05/2016	129.00	Put	Bond Future	2,860.1600	2.8602	2,739.5900	2.7396	(4.215)	0	0	0
2016/02/02	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	EL28	04/08/2016			Bond Future	128.5621	128.5621	128.6826	128.6826	0.094	0.0000	0.0000	0
2016/02/02	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	EL28	04/08/2016	126.86	Call	Bond Future	1,702.0600	1.7021	1,822.5600	1.8226	7.080	0	0	0
2016/02/02	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	EL28	04/08/2016	126.87	Call	Bond Future	1,692.0600	1.6921	1,812.5600	1.8126	7.121	0	0	0
2016/02/02	EL28	04/08/2016	126.88	Call	Bond Future	1,682.0600	1.6821	1,802.5600	1.8026	7.164	0	0	0
2016/02/02	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	ES33	04/02/2016			Bond Future	10.7759	77.4087	10.8298	77.0733	0.500	0.0000	0.0000	141
2016/02/02	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	ES33	04/02/2016	9.99	Put	Bond Future	5,164.8800	5.1649	5,500.2800	5.5003	6.494	0	0	0
2016/02/02	ES33	04/02/2016	10.01	Put	Bond Future	5,026.7500	5.0268	5,362.1500	5.3622	6.672	0	0	0
2016/02/02	ES33	04/02/2016	10.00	Put	Bond Future	5,095.7700	5.0958	5,431.1700	5.4312	6.582	0	0	0
2016/02/02	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	ES33	05/05/2016			Bond Future	10.8766	75.0194	10.9324	74.6779	0.513	0.0000	0.0000	8,776
2016/02/02	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	ES33	05/05/2016	9.99	Put	Bond Future	5,771.5500	5.7715	6,113.0600	6.1131	5.917	0	0	0
2016/02/02	ES33	05/05/2016	10.01	Put	Bond Future	5,633.9100	5.6339	5,975.4200	5.9754	6.062	0	0	0
2016/02/02	ES33	05/05/2016	10.00	Put	Bond Future	5,702.6800	5.7027	6,044.1900	6.0442	5.989	0	0	0
2016/02/02	ES33	04/08/2016			Bond Future	10.9701	76.4629	11.0280	76.1132	0.528	0.0000	0.0000	0
2016/02/02	ES33	04/08/2016	10.24	Put	Bond Future	4,632.5800	4.6326	4,982.2800	4.9823	7.549	0	0	0

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2016/02/02	ES33	04/08/2016	10.26	Put	Bond Future	4,499.8300	4.4998	4,849.5300	4.8495	7.771	0	0	0
2016/02/02	ES33	04/08/2016	10.25	Put	Bond Future	4,566.1600	4.5662	4,915.8600	4.9159	7.659	0	0	0
2016/02/02	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	ES33	03/11/2016			Bond Future	11.0463	74.2380	11.1061	73.8820	0.541	0.0000	0.0000	0
2016/02/02	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	ES33	03/11/2016	11.31	Call	Bond Future	1,551.4100	1.5514	1,195.4600	1.1955	(22.944)	0	0	0
2016/02/02	ES33	03/11/2016	11.29	Call	Bond Future	1,435.5000	1.4355	1,079.5500	1.0795	(24.796)	0	0	0
2016/02/02	ES33	03/11/2016	11.30	Call	Bond Future	1,493.4900	1.4935	1,137.5400	1.1375	(23.833)	0	0	0
2016/02/02	ES42	04/02/2016			Bond Future	10.9006	81.7990	10.9596	81.3850	0.541	0.0000	0.0000	0
2016/02/02	ES42	05/05/2016			Bond Future	11.0007	79.0184	11.0617	78.5968	0.555	0.0000	0.0000	7,250
2016/02/02	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	GOVI	04/02/2016			GOVI	478.4190	478.4190	477.0390	477.0390	(0.288)	0.0000	0.0000	74
2016/02/02	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	GOVI	04/02/2016	511.99	Put	GOVI	335,710.0000	33.5710	349,510.0000	34.9510	4.111	0	0	0
2016/02/02	GOVI	04/02/2016	512.01	Put	GOVI	335,910.0000	33.5910	349,710.0000	34.9710	4.108	0	0	0
2016/02/02	GOVI	04/02/2016	512.00	Put	GOVI	335,810.0000	33.5810	349,610.0000	34.9610	4.109	0	0	0
2016/02/02	GOVI	05/05/2016	518.01	Put	GOVI	309,250.0000	30.9250	323,310.0000	32.3310	4.546	0	0	0
2016/02/02	GOVI	05/05/2016			GOVI	487.0850	487.0850	485.6790	485.6790	(0.289)	0.0000	0.0000	406
2016/02/02	GOVI	05/05/2016	518.00	Put	GOVI	309,150.0000	30.9150	323,210.0000	32.3210	4.548	0	0	0
2016/02/02	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	GOVI	05/05/2016	517.99	Put	GOVI	309,050.0000	30.9050	323,110.0000	32.3110	4.549	0	0	0
2016/02/02	GOVI	04/08/2016	520.99	Put	GOVI	246,370.0000	24.6370	260,790.0000	26.0790	5.853	0	0	0
2016/02/02	GOVI	04/08/2016			GOVI	496.3530	496.3530	494.9110	494.9110	(0.291)	0.0000	0.0000	26
2016/02/02	GOVI	04/08/2016	521.01	Put	GOVI	246,570.0000	24.6570	260,990.0000	26.0990	5.848	0	0	0
2016/02/02	GOVI	04/08/2016	521.00	Put	GOVI	246,470.0000	24.6470	260,890.0000	26.0890	5.851	0	0	0
2016/02/02	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	GOVI	03/11/2016	476.11	Call	GOVI	305,160.0000	30.5160	290,490.0000	29.0490	(4.807)	0	0	0
2016/02/02	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	GOVI	03/11/2016			GOVI	506.6260	506.6260	505.1590	505.1590	(0.290)	0.0000	0.0000	0
2016/02/02	GOVI	03/11/2016	476.12	Call	GOVI	305,060.0000	30.5060	290,390.0000	29.0390	(4.809)	0	0	0
2016/02/02	GOVI	03/11/2016	476.13	Call	GOVI	304,960.0000	30.4960	290,290.0000	29.0290	(4.810)	0	0	0
2016/02/02	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/02/02	IGOV	04/02/2016			Index Future	233.5010	233.5010	233.5360	233.5360	0.015	0.0000	0.0000	218

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2016/02/02	IGOV	05/05/2016			Index Future	237.7010	237.7010	237.7370	237.7370	0.015	0.0000	0.0000	952
2016/02/02	IGOV	04/08/2016			Index Future	242.2150	242.2150	242.2470	242.2470	0.013	0.0000	0.0000	81
2016/02/02	IGOV	03/11/2016			Index Future	247.2090	247.2090	247.2440	247.2440	0.014	0.0000	0.0000	0
2016/02/02	ILBI	04/02/2016			Index Future	632.6020	632.6020	632.6950	632.6950	0.015	0.0000	0.0000	25
2016/02/02	ILBI	05/05/2016			Index Future	643.3390	643.3390	643.4320	643.4320	0.014	0.0000	0.0000	0
2016/02/02	ILBI	04/08/2016			Index Future	655.0270	655.0270	655.1190	655.1190	0.014	0.0000	0.0000	157
2016/02/02	IS01	19/12/2016			Interest Rate Swap	100.2257	100.2257	100.2168	100.2168	(0.009)	0.0000	0.0000	0
2016/02/02	IS01	16/03/2017			Interest Rate Swap	100.2891	100.2891	100.2831	100.2831	(0.006)	0.0000	0.0000	0
2016/02/02	IS02	18/12/2017			Interest Rate Swap	100.7454	100.7454	100.7460	100.7460	0.001	0.0000	0.0000	0
2016/02/02	IS02	16/03/2018			Interest Rate Swap	100.2443	100.2443	100.2469	100.2469	0.003	0.0000	0.0000	0
2016/02/02	IS05	17/12/2020			Interest Rate Swap	101.4797	101.4797	101.4125	101.4125	(0.066)	0.0000	0.0000	0
2016/02/02	IS05	16/03/2021			Interest Rate Swap	101.0367	101.0367	100.9700	100.9700	(0.066)	0.0000	0.0000	0
2016/02/02	IS10	17/12/2025			Interest Rate Swap	103.9497	103.9497	104.0277	104.0277	0.075	0.0000	0.0000	0
2016/02/02	IS10	16/03/2026			Interest Rate Swap	101.2451	101.2451	101.3226	101.3226	0.077	0.0000	0.0000	0
2016/02/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/02/02	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/02/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/02/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/02/02	JBAF	17/02/2016			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	2,000
2016/02/02	JBAF	16/03/2016			Jibar Tradeable Future	7.1500	92.8500	7.1300	92.8700	(0.280)	0.0000	0.0000	0
2016/02/02	JBAF	20/04/2016			Jibar Tradeable Future	7.2900	92.7100	7.2700	92.7300	(0.274)	0.0000	0.0000	0
2016/02/02	JBAF	18/05/2016			Jibar Tradeable Future	7.3800	92.6200	7.3700	92.6300	(0.136)	0.0000	0.0000	0
2016/02/02	JBAF	15/06/2016			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/02/02	JBAF	20/07/2016			Jibar Tradeable Future	7.5700	92.4300	7.5400	92.4600	(0.396)	0.0000	0.0000	0
2016/02/02	JBAF	21/09/2016			Jibar Tradeable Future	7.7500	92.2500	7.7300	92.2700	(0.258)	0.0000	0.0000	0
2016/02/02	JBAF	21/12/2016			Jibar Tradeable Future	7.9400	92.0600	7.9200	92.0800	(0.252)	0.0000	0.0000	0
2016/02/02	JBAF	15/03/2017			Jibar Tradeable Future	8.0800	91.9200	8.0700	91.9300	(0.124)	0.0000	0.0000	0
2016/02/02	JBAF	21/06/2017			Jibar Tradeable Future	8.1800	91.8200	8.1800	91.8200	0.000	0.0000	0.0000	0
2016/02/02	JBAF	20/09/2017			Jibar Tradeable Future	8.3100	91.6900	8.3100	91.6900	0.000	0.0000	0.0000	0
2016/02/02	JBAF	20/12/2017			Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000	0
2016/02/02	R023	04/02/2016	8.01	Put	Bond Future	5,952.5500	5.9525	6,117.9500	6.1179	2.779	0	0	0
2016/02/02	R023	04/02/2016			Bond Future	9.1854	96.1280	9.2194	95.9626	0.370	0.0000	0.0000	2,158
2016/02/02	R023	04/02/2016	8.00	Put	Bond Future	6,005.2100	6.0052	6,170.6100	6.1706	2.754	0	0	0
2016/02/02	R023	04/02/2016	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R023	04/02/2016	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	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
2016/02/02	R023	04/02/2016	7.99	Put	Bond Future	6,057.9100	6.0579	6,223.3100	6.2233	2.730	0	0	0
2016/02/02	R023	05/05/2016			Bond Future	9.2702	93.9392	9.3059	93.7706	0.385	0.0000	0.0000	9,781
2016/02/02	R023	05/05/2016	8.24	Put	Bond Future	5,319.4900	5.3195	5,461.6500	5.4616	2.672	0	0	0
2016/02/02	R023	05/05/2016	8.26	Put	Bond Future	5,231.5100	5.2315	5,372.7400	5.3727	2.700	0	0	0
2016/02/02	R023	05/05/2016	8.24	Call	Bond Future	283.2000	0.2832	256.7900	0.2568	(9.326)	0	0	0
2016/02/02	R023	05/05/2016	8.25	Put	Bond Future	5,275.2700	5.2753	5,416.9800	5.4170	2.686	0	0	0
2016/02/02	R023	05/05/2016	8.25	Call	Bond Future	289.4800	0.2895	262.6200	0.2626	(9.279)	0	0	0
2016/02/02	R023	05/05/2016	8.26	Call	Bond Future	296.1900	0.2962	268.8500	0.2689	(9.231)	0	0	0
2016/02/02	R023	04/08/2016	8.24	Call	Bond Future	619.7700	0.6198	581.8900	0.5819	(6.112)	0	0	0
2016/02/02	R023	04/08/2016	8.25	Put	Bond Future	5,815.9200	5.8159	5,951.3800	5.9514	2.329	0	0	0
2016/02/02	R023	04/08/2016			Bond Future	9.3427	95.7465	9.3807	95.5727	0.406	0.0000	0.0000	0
2016/02/02	R023	04/08/2016	8.25	Call	Bond Future	628.7300	0.6287	590.4400	0.5904	(6.090)	0	0	0
2016/02/02	R023	04/08/2016	8.26	Call	Bond Future	637.7900	0.6378	599.0800	0.5991	(6.069)	0	0	0
2016/02/02	R023	04/08/2016	8.24	Put	Bond Future	5,856.0800	5.8561	5,991.9500	5.9920	2.320	0	0	0
2016/02/02	R023	04/08/2016	8.26	Put	Bond Future	5,775.8900	5.7759	5,910.9300	5.9109	2.338	0	0	0
2016/02/02	R023	03/11/2016	9.73	Put	Bond Future	1,540.0600	1.5401	1,604.5400	1.6045	4.187	0	0	0
2016/02/02	R023	03/11/2016			Bond Future	9.3905	93.7776	9.4301	93.6014	0.422	0.0000	0.0000	0
2016/02/02	R023	03/11/2016	9.75	Put	Bond Future	1,506.8600	1.5069	1,570.2900	1.5703	4.209	0	0	0
2016/02/02	R023	03/11/2016	9.73	Call	Bond Future	3,037.2600	3.0373	2,925.5700	2.9256	(3.677)	0	0	0
2016/02/02	R023	03/11/2016	9.74	Put	Bond Future	1,523.3900	1.5234	1,587.3400	1.5873	4.198	0	0	0
2016/02/02	R023	03/11/2016	9.74	Call	Bond Future	3,064.2300	3.0642	2,952.0100	2.9520	(3.662)	0	0	0
2016/02/02	R023	03/11/2016	9.75	Call	Bond Future	3,091.3100	3.0913	2,978.5700	2.9786	(3.647)	0	0	0
2016/02/02	R035	04/02/2016	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R035	04/02/2016			Bond Future	9.8944	95.2951	9.9486	94.8672	0.548	0.0000	0.0000	1,788
2016/02/02	R035	04/02/2016	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R035	04/02/2016	103.99	Call	Bond Future	82,880.9100	82.8809	82,452.9400	82.4529	(0.516)	0	0	0
2016/02/02	R035	04/02/2016	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R035	04/02/2016	104.00	Call	Bond Future	82,881.7400	82.8817	82,453.7700	82.4538	(0.516)	0	0	0
2016/02/02	R035	04/02/2016	104.01	Call	Bond Future	82,882.5700	82.8826	82,454.6000	82.4546	(0.516)	0	0	0
2016/02/02	R035	05/05/2016	10.37	Call	Bond Future	3,083.1700	3.0832	2,647.3100	2.6473	(14.137)	0	0	0
2016/02/02	R035	05/05/2016			Bond Future	9.9649	92.5206	10.0209	92.0847	0.561	0.0000	0.0000	4,019
2016/02/02	R035	05/05/2016	10.35	Call	Bond Future	2,934.8200	2.9348	2,498.9600	2.4990	(14.851)	0	0	0
2016/02/02	R035	05/05/2016	10.36	Call	Bond Future	3,009.0500	3.0090	2,573.1900	2.5732	(14.485)	0	0	0
2016/02/02	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R035	04/08/2016			Bond Future	10.0274	94.3006	10.0854	93.8545	0.578	0.0000	0.0000	0
2016/02/02	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R035	04/08/2016	10.35	Call	Bond Future	2,438.5900	2.4386	1,992.4500	1.9925	(18.295)	0	0	0
2016/02/02	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R035	04/08/2016	10.36	Call	Bond Future	2,512.5300	2.5125	2,066.3900	2.0664	(17.757)	0	0	0
2016/02/02	R035	04/08/2016	10.37	Call	Bond Future	2,586.3800	2.5864	2,140.2400	2.1402	(17.250)	0	0	0
2016/02/02	R186	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R186	04/02/2016	8.40	Put	Bond Future	6,958.1800	6.9582	7,271.3400	7.2713	4.501	0	0	0
2016/02/02	R186	04/02/2016	8.83	Put	Bond Future	3,699.0700	3.6991	4,011.9600	4.0120	8.459	0	0	33

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2016/02/02	R186	04/02/2016	9.20	Call	Bond Future	129.5300	0.1295	37.6800	0.0377	(70.910)	0	0	0
2016/02/02	R186	04/02/2016			Bond Future	9.3393	109.2283	9.3835	108.9151	0.473	0.0000	0.0000	31,281
2016/02/02	R186	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R186	04/02/2016	8.02	Put	Bond Future	9,947.3900	9.9474	10,260.5500	10.2606	3.148	0	0	0
2016/02/02	R186	04/02/2016	7.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	680
2016/02/02	R186	04/02/2016	8.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	350
2016/02/02	R186	04/02/2016	8.75	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/02/02	R186	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R186	04/02/2016	7.50	Put	Bond Future	14,211.1700	14.2112	14,524.3300	14.5243	2.204	0	0	0
2016/02/02	R186	04/02/2016	8.83	Call	Bond Future	0.2700	0.0003	0.0000	0.0000	(100.000)	0	0	0
2016/02/02	R186	04/02/2016	8.65	Put	Bond Future	5,047.6300	5.0476	5,360.7900	5.3608	6.204	0	0	340
2016/02/02	R186	04/02/2016	8.70	Put	Bond Future	4,670.7400	4.6707	4,983.8900	4.9839	6.705	0	0	5,000
2016/02/02	R186	04/02/2016	8.80	Put	Bond Future	3,922.2000	3.9222	4,235.2300	4.2352	7.981	0	0	5,000
2016/02/02	R186	04/02/2016	7.49	Put	Bond Future	14,295.1900	14.2952	14,608.3500	14.6084	2.191	0	0	0
2016/02/02	R186	04/02/2016	8.85	Put	Bond Future	3,550.7100	3.5507	3,863.4600	3.8635	8.808	0	0	0
2016/02/02	R186	04/02/2016	7.51	Put	Bond Future	14,127.2300	14.1272	14,440.3900	14.4404	2.217	0	0	0
2016/02/02	R186	04/02/2016	8.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2016/02/02	R186	04/02/2016	8.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	680
2016/02/02	R186	04/02/2016	7.90	Put	Bond Future	10,913.2600	10.9133	11,226.4200	11.2264	2.870	0	0	0
2016/02/02	R186	04/02/2016	8.45	Put	Bond Future	6,572.5700	6.5726	6,885.7300	6.8857	4.765	0	0	0
2016/02/02	R186	04/02/2016	9.20	Put	Bond Future	1,124.2100	1.1242	1,345.5200	1.3455	19.686	0	0	700
2016/02/02	R186	04/02/2016	8.75	Put	Bond Future	4,295.5900	4.2956	4,608.7100	4.6087	7.289	0	0	11,695
2016/02/02	R186	04/02/2016	8.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R186	04/02/2016	8.85	Call	Bond Future	0.4200	0.0004	0.0100	0.0000	(97.619)	0	0	0
2016/02/02	R186	04/02/2016	8.70	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/02/02	R186	04/02/2016	8.80	Call	Bond Future	0.1300	0.0001	0.0000	0.0000	(100.000)	0	0	0
2016/02/02	R186	05/05/2016			Bond Future	9.4151	111.2073	9.4611	110.8883	0.489	0.0000	0.0000	40,607
2016/02/02	R186	05/05/2016	8.34	Call	Bond Future	389.8900	0.3899	344.9300	0.3449	(11.531)	0	0	0
2016/02/02	R186	05/05/2016	8.75	Put	Bond Future	5,672.3400	5.6723	5,905.2800	5.9053	4.107	0	0	1,900
2016/02/02	R186	05/05/2016	8.35	Call	Bond Future	398.6600	0.3987	352.9000	0.3529	(11.478)	0	0	0
2016/02/02	R186	05/05/2016	8.85	Put	Bond Future	5,123.4500	5.1235	5,344.1900	5.3442	4.308	0	0	5,350
2016/02/02	R186	05/05/2016	8.33	Call	Bond Future	381.2700	0.3813	337.1100	0.3371	(11.582)	0	0	0
2016/02/02	R186	05/05/2016	8.75	Call	Bond Future	912.6700	0.9127	826.5800	0.8266	(9.433)	0	0	0
2016/02/02	R186	05/05/2016	8.35	Put	Bond Future	8,160.4700	8.1605	8,433.7400	8.4337	3.349	0	0	0
2016/02/02	R186	05/05/2016	7.56	Put	Bond Future	14,068.9200	14.0689	14,379.9400	14.3799	2.211	0	0	0
2016/02/02	R186	05/05/2016	8.34	Put	Bond Future	8,228.1500	8.2282	8,502.2200	8.5022	3.331	0	0	0
2016/02/02	R186	05/05/2016	8.85	Call	Bond Future	1,097.6300	1.0976	999.3400	0.9993	(8.955)	0	0	0
2016/02/02	R186	05/05/2016	7.56	Call	Bond Future	50.0400	0.0500	42.0300	0.0420	(16.007)	0	0	0
2016/02/02	R186	05/05/2016	8.33	Put	Bond Future	8,296.0400	8.2960	8,570.9100	8.5709	3.313	0	0	0
2016/02/02	R186	04/08/2016	8.51	Put	Bond Future	8,026.4000	8.0264	8,272.6700	8.2727	3.068	0	0	0
2016/02/02	R186	04/08/2016			Bond Future	9.4811	108.0424	9.5293	107.7150	0.509	0.0000	0.0000	0
2016/02/02	R186	04/08/2016	8.50	Put	Bond Future	8,084.4400	8.0844	8,331.5600	8.3316	3.057	0	0	0
2016/02/02	R186	04/08/2016	8.51	Call	Bond Future	1,130.7900	1.1308	1,049.6100	1.0496	(7.179)	0	0	0
2016/02/02	R186	04/08/2016	8.49	Call	Bond Future	1,099.4900	1.0995	1,019.9900	1.0200	(7.231)	0	0	0
2016/02/02	R186	04/08/2016	8.50	Call	Bond Future	1,114.7100	1.1147	1,034.3800	1.0344	(7.206)	0	0	0
2016/02/02	R186	04/08/2016	8.49	Put	Bond Future	8,143.4000	8.1434	8,391.3500	8.3913	3.045	0	0	0
2016/02/02	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/02/02	R197	04/02/2016			Bond Future	288.7713		288.7388		(0.011)	0.0000	0.0000	46
2016/02/02	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R197	04/02/2016	296.99	Put	Bond Future	8,218.7400	8.2187	8,251.1800	8.2512	0.395	0	0	0
2016/02/02	R197	04/02/2016	297.01	Put	Bond Future	8,238.7400	8.2387	8,271.1800	8.2712	0.394	0	0	0
2016/02/02	R197	04/02/2016	297.00	Put	Bond Future	8,228.7400	8.2287	8,261.1800	8.2612	0.394	0	0	0
2016/02/02	R197	05/05/2016			Bond Future	293.9653	293.9653	293.9323	293.9323	(0.011)	0.0000	0.0000	1,254
2016/02/02	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R197	05/05/2016	299.99	Put	Bond Future	6,024.6700	6.0247	6,057.7200	6.0577	0.549	0	0	0
2016/02/02	R197	05/05/2016	300.01	Put	Bond Future	6,044.6700	6.0447	6,077.7200	6.0777	0.547	0	0	0
2016/02/02	R197	05/05/2016	300.00	Put	Bond Future	6,034.6700	6.0347	6,067.7200	6.0677	0.548	0	0	0
2016/02/02	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R197	04/08/2016	293.98	Put	Bond Future	862.5900	0.8626	901.5700	0.9016	4.519	0	0	0
2016/02/02	R197	04/08/2016			Bond Future	293.1174	293.1174	293.0784	293.0784	(0.013)	0.0000	0.0000	0
2016/02/02	R197	04/08/2016	293.97	Put	Bond Future	852.5900	0.8526	891.5700	0.8916	4.572	0	0	0
2016/02/02	R197	04/08/2016	293.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R197	04/08/2016	293.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R197	04/08/2016	293.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R197	04/08/2016	293.96	Put	Bond Future	842.5900	0.8426	881.5700	0.8816	4.626	0	0	0
2016/02/02	R202	04/02/2016			Bond Future	237.4768	237.4768	237.4506	237.4506	(0.011)	0.0000	0.0000	724
2016/02/02	R202	04/02/2016	239.99	Put	Bond Future	2,513.2300	2.5132	2,539.3700	2.5394	1.040	0	0	0
2016/02/02	R202	04/02/2016	240.01	Put	Bond Future	2,533.2300	2.5332	2,559.3700	2.5594	1.032	0	0	0
2016/02/02	R202	04/02/2016	240.00	Put	Bond Future	2,523.2300	2.5232	2,549.3700	2.5494	1.036	0	0	0
2016/02/02	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R202	05/05/2016	246.99	Put	Bond Future	5,241.5600	5.2416	5,268.6700	5.2687	0.517	0	0	0
2016/02/02	R202	05/05/2016			Bond Future	241.7484	241.7484	241.7213	241.7213	(0.011)	0.0000	0.0000	43,482
2016/02/02	R202	05/05/2016	247.01	Put	Bond Future	5,261.5600	5.2616	5,288.6700	5.2887	0.515	0	0	0
2016/02/02	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R202	05/05/2016	247.00	Put	Bond Future	5,251.5600	5.2516	5,278.6700	5.2787	0.516	0	0	0
2016/02/02	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R202	04/08/2016	243.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R202	04/08/2016			Bond Future	242.9414	242.9414	242.9097	242.9097	(0.013)	0.0000	0.0000	0
2016/02/02	R202	04/08/2016	243.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R202	04/08/2016	243.24	Put	Bond Future	298.6300	0.2986	330.2600	0.3303	10.592	0	0	0
2016/02/02	R202	04/08/2016	243.26	Put	Bond Future	318.6300	0.3186	350.2600	0.3503	9.927	0	0	0
2016/02/02	R202	04/08/2016	243.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R202	04/08/2016	243.25	Put	Bond Future	308.6300	0.3086	340.2600	0.3403	10.249	0	0	0
2016/02/02	R203	04/02/2016	7.25	Put	Bond Future	1,335.1300	1.3351	1,376.9600	1.3770	3.133	0	0	0
2016/02/02	R203	04/02/2016	7.26	Put	Bond Future	1,320.1500	1.3201	1,361.9800	1.3620	3.169	0	0	0
2016/02/02	R203	04/02/2016			Bond Future	8.1490	103.4672	8.1774	103.4254	0.349	0.0000	0.0000	6,503
2016/02/02	R203	04/02/2016	7.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	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
2016/02/02	R203	04/02/2016	7.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R203	04/02/2016	7.24	Put	Bond Future	1,350.1200	1.3501	1,391.9500	1.3919	3.098	0	0	0
2016/02/02	R203	05/05/2016	7.25	Put	Bond Future	1,372.7400	1.3727	1,410.9800	1.4110	2.786	0	0	0
2016/02/02	R203	05/05/2016			Bond Future	8.3034	101.1709	8.3376	101.1281	0.411	0.0000	0.0000	14,595
2016/02/02	R203	05/05/2016	7.26	Call	Bond Future	42.5300	0.0425	37.8900	0.0379	(10.910)	0	0	0
2016/02/02	R203	05/05/2016	7.24	Call	Bond Future	40.1800	0.0402	35.7500	0.0358	(11.025)	0	0	0
2016/02/02	R203	05/05/2016	7.25	Call	Bond Future	41.3000	0.0413	36.7700	0.0368	(10.969)	0	0	0
2016/02/02	R203	05/05/2016	7.26	Put	Bond Future	1,361.2200	1.3612	1,399.3500	1.3994	2.801	0	0	0
2016/02/02	R203	05/05/2016	7.24	Put	Bond Future	1,384.3800	1.3844	1,422.7200	1.4227	2.769	0	0	0
2016/02/02	R203	04/08/2016	7.26	Call	Bond Future	86.2900	0.0863	79.1000	0.0791	(8.332)	0	0	0
2016/02/02	R203	04/08/2016			Bond Future	8.4319	103.1175	8.4763	103.0718	0.527	0.0000	0.0000	0
2016/02/02	R203	04/08/2016	7.24	Call	Bond Future	83.3100	0.0833	76.3200	0.0763	(8.390)	0	0	0
2016/02/02	R203	04/08/2016	7.25	Call	Bond Future	84.7900	0.0848	77.7000	0.0777	(8.362)	0	0	0
2016/02/02	R203	04/08/2016	7.24	Put	Bond Future	1,319.9100	1.3199	1,358.6200	1.3586	2.933	0	0	0
2016/02/02	R203	04/08/2016	7.26	Put	Bond Future	1,301.9500	1.3019	1,340.4600	1.3405	2.958	0	0	0
2016/02/02	R203	04/08/2016	7.25	Put	Bond Future	1,310.9200	1.3109	1,349.5300	1.3495	2.945	0	0	0
2016/02/02	R203	03/11/2016	8.86	Call	Bond Future	666.6100	0.6666	638.2800	0.6383	(4.250)	0	0	0
2016/02/02	R203	03/11/2016			Bond Future	8.4402	101.0598	8.4965	101.0144	0.668	0.0000	0.0000	0
2016/02/02	R203	03/11/2016	8.84	Call	Bond Future	656.2200	0.6562	628.1200	0.6281	(4.282)	0	0	0
2016/02/02	R203	03/11/2016	8.85	Call	Bond Future	661.4100	0.6614	633.1900	0.6332	(4.267)	0	0	0
2016/02/02	R203	03/11/2016	8.84	Put	Bond Future	334.8900	0.3349	352.1800	0.3522	5.163	0	0	0
2016/02/02	R203	03/11/2016	8.86	Put	Bond Future	329.2400	0.3292	346.3000	0.3463	5.182	0	0	0
2016/02/02	R203	03/11/2016	8.85	Put	Bond Future	332.0600	0.3321	349.2300	0.3492	5.171	0	0	0
2016/02/02	R204	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R204	04/02/2016			Bond Future	8.5822	99.6254	8.6059	99.5670	0.276	0.0000	0.0000	14,827
2016/02/02	R204	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R204	04/02/2016	7.49	Put	Bond Future	2,745.6800	2.7457	2,804.1500	2.8042	2.130	0	0	0
2016/02/02	R204	04/02/2016	7.51	Put	Bond Future	2,694.5600	2.6946	2,753.0300	2.7530	2.170	0	0	0
2016/02/02	R204	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R204	04/02/2016	7.50	Put	Bond Future	2,720.1200	2.7201	2,778.5900	2.7786	2.150	0	0	0
2016/02/02	R204	05/05/2016	7.75	Call	Bond Future	119.9400	0.1199	110.5100	0.1105	(7.862)	0	0	0
2016/02/02	R204	05/05/2016			Bond Future	8.7133	101.4305	8.7396	101.3708	0.302	0.0000	0.0000	33,081
2016/02/02	R204	05/05/2016	7.76	Call	Bond Future	122.9600	0.1230	113.3500	0.1134	(7.816)	0	0	0
2016/02/02	R204	05/05/2016	7.74	Put	Bond Future	2,360.0700	2.3601	2,410.5100	2.4105	2.137	0	0	0
2016/02/02	R204	05/05/2016	7.76	Put	Bond Future	2,319.2100	2.3192	2,369.2900	2.3693	2.159	0	0	0
2016/02/02	R204	05/05/2016	7.74	Call	Bond Future	117.0900	0.1171	107.8400	0.1078	(7.900)	0	0	0
2016/02/02	R204	05/05/2016	7.75	Put	Bond Future	2,339.5500	2.3396	2,389.8100	2.3898	2.148	0	0	0
2016/02/02	R204	04/08/2016			Bond Future	8.8296	99.3404	8.8600	99.2775	0.344	0.0000	0.0000	0
2016/02/02	R204	04/08/2016	7.74	Put	Bond Future	2,517.4900	2.5175	2,567.8300	2.5678	2.000	0	0	0
2016/02/02	R204	04/08/2016	7.76	Put	Bond Future	2,482.4400	2.4824	2,532.4600	2.5325	2.015	0	0	0
2016/02/02	R204	04/08/2016	7.75	Put	Bond Future	2,499.8500	2.4999	2,550.0300	2.5500	2.007	0	0	0
2016/02/02	R204	04/08/2016	7.74	Call	Bond Future	228.1600	0.2282	215.5800	0.2156	(5.514)	0	0	0
2016/02/02	R204	04/08/2016	7.75	Call	Bond Future	231.8300	0.2318	219.0900	0.2191	(5.495)	0	0	0
2016/02/02	R204	04/08/2016	7.76	Call	Bond Future	235.7300	0.2357	222.8300	0.2228	(5.472)	0	0	0
2016/02/02	R204	03/11/2016			Bond Future	8.8792	101.3805	8.9128	101.3176	0.379	0.0000	0.0000	0
2016/02/02	R204	03/11/2016	9.21	Put	Bond Future	607.3400	0.6073	630.4200	0.6304	3.800	0	0	0
2016/02/02	R204	03/11/2016	9.23	Put	Bond Future	593.8100	0.5938	616.5000	0.6165	3.821	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
2016/02/02	R204	03/11/2016	9.22	Put	Bond Future	600.3800		0.6004	623.2600	0.6233	3.811	0	0	0
2016/02/02	R204	03/11/2016	9.22	Call	Bond Future	1,236.2400		1.2362	1,196.1700	1.1962	(3.241)	0	0	0
2016/02/02	R204	03/11/2016	9.21	Call	Bond Future	1,224.6100		1.2246	1,184.7400	1.1847	(3.256)	0	0	0
2016/02/02	R204	03/11/2016	9.23	Call	Bond Future	1,248.2500		1.2483	1,207.9900	1.2080	(3.225)	0	0	0
2016/02/02	R207	04/02/2016	7.27	Put	Bond Future	5,076.9300		5.0769	5,167.8300	5.1678	1.790	0	0	0
2016/02/02	R207	04/02/2016	7.49	Put	Bond Future	4,339.6300		4.3396	4,430.5300	4.4305	2.095	0	0	0
2016/02/02	R207	04/02/2016			Bond Future	8.8266		95.3460	8.8554	95.2551	0.326	0.0000	0.0000	16,664
2016/02/02	R207	04/02/2016	7.51	Put	Bond Future	4,272.9300		4.2729	4,363.8300	4.3638	2.127	0	0	0
2016/02/02	R207	04/02/2016	7.27	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	43
2016/02/02	R207	04/02/2016	7.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	19
2016/02/02	R207	04/02/2016	7.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R207	04/02/2016	7.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R207	04/02/2016	7.50	Put	Bond Future	4,306.2700		4.3063	4,397.1700	4.3972	2.111	0	0	0
2016/02/02	R207	05/05/2016	7.86	Put	Bond Future	3,436.3300		3.4363	3,516.8800	3.5169	2.344	0	0	0
2016/02/02	R207	05/05/2016			Bond Future	8.9450		97.0735	8.9761	96.9808	0.348	0.0000	0.0000	37,667
2016/02/02	R207	05/05/2016	7.85	Put	Bond Future	3,464.2500		3.4643	3,545.0300	3.5450	2.332	0	0	0
2016/02/02	R207	05/05/2016	7.56	Put	Bond Future	4,302.9300		4.3029	4,389.1100	4.3891	2.003	0	0	0
2016/02/02	R207	05/05/2016	7.84	Put	Bond Future	3,492.2500		3.4923	3,573.2500	3.5732	2.319	0	0	0
2016/02/02	R207	05/05/2016	7.56	Call	Bond Future	61.7900		0.0618	55.2800	0.0553	(10.536)	0	0	43
2016/02/02	R207	05/05/2016	7.85	Call	Bond Future	130.0500		0.1301	118.1400	0.1181	(9.158)	0	0	0
2016/02/02	R207	05/05/2016	7.86	Call	Bond Future	133.2200		0.1332	121.0800	0.1211	(9.113)	0	0	0
2016/02/02	R207	05/05/2016	7.84	Call	Bond Future	126.9400		0.1269	115.2500	0.1153	(9.209)	0	0	0
2016/02/02	R207	04/08/2016			Bond Future	9.0497		95.2964	9.0841	95.2000	0.381	0.0000	0.0000	0
2016/02/02	R207	04/08/2016	7.99	Put	Bond Future	3,377.9300		3.3779	3,453.7300	3.4537	2.244	0	0	0
2016/02/02	R207	04/08/2016	8.01	Put	Bond Future	3,330.5400		3.3305	3,405.8700	3.4059	2.262	0	0	0
2016/02/02	R207	04/08/2016	8.00	Put	Bond Future	3,354.2000		3.3542	3,429.7700	3.4298	2.253	0	0	0
2016/02/02	R207	04/08/2016	8.01	Call	Bond Future	363.5800		0.3636	342.4500	0.3424	(5.812)	0	0	0
2016/02/02	R207	04/08/2016	7.99	Call	Bond Future	352.7900		0.3528	332.1300	0.3321	(5.856)	0	0	0
2016/02/02	R207	04/08/2016	8.00	Call	Bond Future	358.1500		0.3581	337.2600	0.3373	(5.833)	0	0	0
2016/02/02	R208	04/02/2016			Bond Future	8.9907		93.3569	9.0247	93.2274	0.378	0.0000	0.0000	36,751
2016/02/02	R208	04/02/2016	7.74	Put	Bond Future	4,931.5400		4.9315	5,061.0500	5.0611	2.626	0	0	0
2016/02/02	R208	04/02/2016	7.76	Put	Bond Future	4,850.1700		4.8502	4,979.6800	4.9797	2.670	0	0	0
2016/02/02	R208	04/02/2016	7.75	Put	Bond Future	4,890.8400		4.8908	5,020.3500	5.0204	2.648	0	0	0
2016/02/02	R208	04/02/2016	7.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R208	04/02/2016	7.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R208	04/02/2016	7.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R208	05/05/2016	7.99	Call	Bond Future	172.2900		0.1723	155.0500	0.1551	(10.006)	0	0	0
2016/02/02	R208	05/05/2016	8.00	Put	Bond Future	4,277.8900		4.2779	4,392.3700	4.3924	2.676	0	0	0
2016/02/02	R208	05/05/2016			Bond Future	9.0906		91.6465	9.1267	91.5144	0.397	0.0000	0.0000	44,458
2016/02/02	R208	05/05/2016	8.00	Call	Bond Future	176.3600		0.1764	158.7900	0.1588	(9.963)	0	0	0
2016/02/02	R208	05/05/2016	8.01	Call	Bond Future	180.5000		0.1805	162.6100	0.1626	(9.911)	0	0	0
2016/02/02	R208	05/05/2016	7.99	Put	Bond Future	4,312.4500		4.3125	4,427.2600	4.4273	2.662	0	0	0
2016/02/02	R208	05/05/2016	8.01	Put	Bond Future	4,243.4100		4.2434	4,357.5700	4.3576	2.690	0	0	0
2016/02/02	R208	04/08/2016	8.01	Put	Bond Future	4,607.1300		4.6071	4,717.3000	4.7173	2.391	0	0	0
2016/02/02	R208	04/08/2016			Bond Future	9.1782		93.4100	9.2172	93.2735	0.425	0.0000	0.0000	0
2016/02/02	R208	04/08/2016	8.00	Put	Bond Future	4,638.1300		4.6381	4,748.6000	4.7486	2.382	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
2016/02/02	R208	04/08/2016	7.99	Call	Bond Future	387.4600	0.3875	361.7300	0.3617	(6.641)	0	0	0
2016/02/02	R208	04/08/2016	8.00	Call	Bond Future	393.4300	0.3934	367.3900	0.3674	(6.619)	0	0	0
2016/02/02	R208	04/08/2016	8.01	Call	Bond Future	399.4600	0.3995	373.1200	0.3731	(6.594)	0	0	0
2016/02/02	R208	04/08/2016	7.99	Put	Bond Future	4,669.2000	4.6692	4,779.9800	4.7800	2.373	0	0	0
2016/02/02	R208	03/11/2016	9.59	Put	Bond Future	1,097.5600	1.0976	1,147.5000	1.1475	4.550	0	0	0
2016/02/02	R208	03/11/2016			Bond Future	9.2284	91.9230	9.2696	91.7848	0.447	0.0000	0.0000	0
2016/02/02	R208	03/11/2016	9.58	Put	Bond Future	1,109.6600	1.1097	1,160.0100	1.1600	4.537	0	0	0
2016/02/02	R208	03/11/2016	9.57	Call	Bond Future	2,259.1000	2.2591	2,171.7000	2.1717	(3.869)	0	0	0
2016/02/02	R208	03/11/2016	9.58	Call	Bond Future	2,279.6100	2.2796	2,191.7900	2.1918	(3.852)	0	0	0
2016/02/02	R208	03/11/2016	9.59	Call	Bond Future	2,300.5100	2.3005	2,212.2800	2.2123	(3.835)	0	0	0
2016/02/02	R208	03/11/2016	9.57	Put	Bond Future	1,122.1700	1.1222	1,172.9400	1.1729	4.524	0	0	0
2016/02/02	R209	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R209	04/02/2016	8.75	Put	Bond Future	7,856.7200	7.8567	8,209.3500	8.2093	4.488	0	0	0
2016/02/02	R209	04/02/2016			Bond Future	9.8588	70.9045	9.9131	70.5518	0.551	0.0000	0.0000	30,302
2016/02/02	R209	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R209	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R209	04/02/2016	9.52	Put	Bond Future	2,274.4900	2.2745	2,617.4800	2.6175	15.080	0	0	2,200
2016/02/02	R209	04/02/2016	8.74	Put	Bond Future	7,933.7000	7.9337	8,286.3300	8.2863	4.445	0	0	0
2016/02/02	R209	04/02/2016	8.76	Put	Bond Future	7,779.8500	7.7799	8,132.4800	8.1325	4.533	0	0	0
2016/02/02	R209	04/02/2016	9.52	Call	Bond Future	10.3400	0.0103	0.7000	0.0007	(93.230)	0	0	0
2016/02/02	R209	05/05/2016			Bond Future	9.9243	69.0393	9.9802	68.6801	0.564	0.0000	0.0000	24,170
2016/02/02	R209	05/05/2016	9.00	Call	Bond Future	572.4700	0.5725	503.5700	0.5036	(12.036)	0	0	6,700
2016/02/02	R209	05/05/2016	8.25	Put	Bond Future	12,342.9300	12.3429	12,686.1600	12.6862	2.781	0	0	0
2016/02/02	R209	05/05/2016	8.99	Put	Bond Future	7,015.7900	7.0158	7,307.1300	7.3071	4.153	0	0	0
2016/02/02	R209	05/05/2016	9.01	Put	Bond Future	6,891.2400	6.8912	7,180.4300	7.1804	4.196	0	0	0
2016/02/02	R209	05/05/2016	9.00	Put	Bond Future	6,953.1500	6.9532	7,243.4300	7.2434	4.175	0	0	0
2016/02/02	R209	05/05/2016	9.01	Call	Bond Future	584.3800	0.5844	514.3900	0.5144	(11.977)	0	0	0
2016/02/02	R209	05/05/2016	8.25	Call	Bond Future	97.0700	0.0971	81.1200	0.0811	(16.431)	0	0	6,700
2016/02/02	R209	05/05/2016	8.99	Call	Bond Future	561.1800	0.5612	493.3400	0.4933	(12.089)	0	0	0
2016/02/02	R209	04/08/2016	9.26	Call	Bond Future	1,629.1200	1.6291	1,508.7200	1.5087	(7.390)	0	0	0
2016/02/02	R209	04/08/2016			Bond Future	9.9825	70.3678	10.0403	70.0004	0.579	0.0000	0.0000	0
2016/02/02	R209	04/08/2016	10.60	Call	Bond Future	5,678.8700	5.6789	5,419.3000	5.4193	(4.571)	0	0	6,000
2016/02/02	R209	04/08/2016	9.60	Put	Bond Future	4,914.3600	4.9144	5,124.4900	5.1245	4.276	0	0	0
2016/02/02	R209	04/08/2016	9.24	Call	Bond Future	1,589.3400	1.5893	1,471.0400	1.4710	(7.443)	0	0	0
2016/02/02	R209	04/08/2016	9.25	Call	Bond Future	1,609.0600	1.6091	1,489.7100	1.4897	(7.417)	0	0	0
2016/02/02	R209	04/08/2016	10.60	Put	Bond Future	1,909.0700	1.9091	2,016.9200	2.0169	5.649	0	0	0
2016/02/02	R209	04/08/2016	9.24	Put	Bond Future	6,591.9200	6.5919	6,841.0400	6.8410	3.779	0	0	0
2016/02/02	R209	04/08/2016	9.26	Put	Bond Future	6,489.7000	6.4897	6,736.7200	6.7367	3.806	0	0	0
2016/02/02	R209	04/08/2016	9.60	Call	Bond Future	2,405.0600	2.4051	2,247.7700	2.2478	(6.540)	0	0	6,000
2016/02/02	R209	04/08/2016	9.25	Put	Bond Future	6,540.5900	6.5406	6,788.6600	6.7887	3.793	0	0	0
2016/02/02	R209	03/11/2016	10.26	Call	Bond Future	4,091.5700	4.0916	3,866.5300	3.8665	(5.500)	0	0	0
2016/02/02	R209	03/11/2016			Bond Future	10.0234	68.6604	10.0827	68.2863	0.592	0.0000	0.0000	0
2016/02/02	R209	03/11/2016	10.24	Call	Bond Future	4,022.1400	4.0221	3,799.2700	3.7993	(5.541)	0	0	0
2016/02/02	R209	03/11/2016	10.25	Call	Bond Future	4,056.7900	4.0568	3,832.8400	3.8328	(5.520)	0	0	0
2016/02/02	R209	03/11/2016	10.24	Put	Bond Future	2,671.5800	2.6716	2,822.8500	2.8229	5.662	0	0	0
2016/02/02	R209	03/11/2016	10.26	Put	Bond Future	2,618.4100	2.6184	2,767.5100	2.7675	5.694	0	0	0
2016/02/02	R209	03/11/2016	10.25	Put	Bond Future	2,644.8800	2.6449	2,795.0700	2.7951	5.679	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
2016/02/02	R210	04/02/2016	184.99	Put	Bond Future	5,619.5400	5.6195	5,453.1300	5.4531	(2.961)	0	0	0
2016/02/02	R210	04/02/2016			Bond Future	179.3705	179.3705	179.5369	179.5369	0.093	0.0000	0.0000	48
2016/02/02	R210	04/02/2016	185.01	Put	Bond Future	5,639.5400	5.6395	5,473.1300	5.4731	(2.951)	0	0	0
2016/02/02	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R210	04/02/2016	185.00	Put	Bond Future	5,629.5400	5.6295	5,463.1300	5.4631	(2.956)	0	0	0
2016/02/02	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R210	05/05/2016			Bond Future	180.4251	180.4251	180.5944	180.5944	0.094	0.0000	0.0000	1,178
2016/02/02	R210	05/05/2016	184.99	Put	Bond Future	4,564.9000	4.5649	4,395.6400	4.3956	(3.708)	0	0	0
2016/02/02	R210	05/05/2016	185.00	Put	Bond Future	4,574.9000	4.5749	4,405.6400	4.4056	(3.700)	0	0	0
2016/02/02	R210	05/05/2016	185.01	Put	Bond Future	4,584.9000	4.5849	4,415.6400	4.4156	(3.692)	0	0	0
2016/02/02	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R210	04/08/2016			Bond Future	183.8893	183.8893	184.0585	184.0585	0.092	0.0000	0.0000	0
2016/02/02	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R210	04/08/2016	181.50	Call	Bond Future	2,389.3100	2.3893	2,558.4800	2.5585	7.080	0	0	0
2016/02/02	R210	04/08/2016	181.52	Call	Bond Future	2,369.3100	2.3693	2,538.4800	2.5385	7.140	0	0	0
2016/02/02	R210	04/08/2016	181.51	Call	Bond Future	2,379.3100	2.3793	2,548.4800	2.5485	7.110	0	0	0
2016/02/02	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R211	04/02/2016			Bond Future	134.5764	134.5764	134.5613	134.5613	(0.011)	0.0000	0.0000	0
2016/02/02	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R211	04/02/2016	138.99	Put	Bond Future	4,413.5600	4.4136	4,428.7400	4.4287	0.344	0	0	0
2016/02/02	R211	04/02/2016	139.01	Put	Bond Future	4,433.5600	4.4336	4,448.7400	4.4487	0.342	0	0	0
2016/02/02	R211	04/02/2016	139.00	Put	Bond Future	4,423.5600	4.4236	4,438.7400	4.4387	0.343	0	0	0
2016/02/02	R211	05/05/2016	139.01	Put	Bond Future	2,012.9700	2.0130	2,028.4500	2.0284	0.769	0	0	0
2016/02/02	R211	05/05/2016			Bond Future	136.9970	136.9970	136.9816	136.9816	(0.011)	0.0000	0.0000	2
2016/02/02	R211	05/05/2016	139.00	Put	Bond Future	2,002.9700	2.0030	2,018.4500	2.0184	0.773	0	0	0
2016/02/02	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R211	05/05/2016	138.99	Put	Bond Future	1,992.9700	1.9930	2,008.4500	2.0084	0.777	0	0	0
2016/02/02	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R211	04/08/2016			Bond Future	137.8901	137.8901	137.8718	137.8718	(0.013)	0.0000	0.0000	0
2016/02/02	R211	04/08/2016	137.09	Call	Bond Future	800.0800	0.8001	781.7600	0.7818	(2.290)	0	0	0
2016/02/02	R211	04/08/2016	137.07	Call	Bond Future	820.0800	0.8201	801.7600	0.8018	(2.234)	0	0	0
2016/02/02	R211	04/08/2016	137.08	Call	Bond Future	810.0800	0.8101	791.7600	0.7918	(2.262)	0	0	0
2016/02/02	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R212	04/02/2016			Bond Future	139.9735	139.9735	139.9579	139.9579	(0.011)	0.0000	0.0000	5
2016/02/02	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R212	04/02/2016	145.99	Put	Bond Future	6,016.4900	6.0165	6,032.1400	6.0321	0.260	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
2016/02/02	R212	04/02/2016	146.01	Put	Bond Future	6,036.4900	6.0365	6,052.1400	6.0521	0.259	0	0	0
2016/02/02	R212	04/02/2016	146.00	Put	Bond Future	6,026.4900	6.0265	6,042.1400	6.0421	0.260	0	0	0
2016/02/02	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R212	05/05/2016			Bond Future	142.4912	142.4912	142.4752	142.4752	(0.011)	0.0000	0.0000	1,914
2016/02/02	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R212	05/05/2016	144.99	Put	Bond Future	2,498.8200	2.4988	2,514.7900	2.5148	0.639	0	0	0
2016/02/02	R212	05/05/2016	145.01	Put	Bond Future	2,518.8200	2.5188	2,534.7900	2.5348	0.634	0	0	0
2016/02/02	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R212	05/05/2016	145.00	Put	Bond Future	2,508.8200	2.5088	2,524.7900	2.5248	0.637	0	0	0
2016/02/02	R212	04/08/2016	142.43	Call	Bond Future	890.1200	0.8901	871.2400	0.8712	(2.121)	0	0	0
2016/02/02	R212	04/08/2016			Bond Future	143.3201	143.3201	143.3012	143.3012	(0.013)	0.0000	0.0000	0
2016/02/02	R212	04/08/2016	142.44	Call	Bond Future	880.1200	0.8801	861.2400	0.8612	(2.145)	0	0	0
2016/02/02	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R212	04/08/2016	142.42	Call	Bond Future	900.1200	0.9001	881.2400	0.8812	(2.097)	0	0	0
2016/02/02	R213	04/02/2016			Bond Future	9.7343	81.7528	9.7835	81.4296	0.506	0.0000	0.0000	22,763
2016/02/02	R213	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R213	04/02/2016	8.74	Put	Bond Future	6,957.3200	6.9573	7,280.5200	7.2805	4.645	0	0	0
2016/02/02	R213	04/02/2016	8.76	Put	Bond Future	6,808.9300	6.8089	7,132.1300	7.1321	4.747	0	0	0
2016/02/02	R213	04/02/2016	8.75	Put	Bond Future	6,883.0800	6.8831	7,206.2800	7.2063	4.696	0	0	0
2016/02/02	R213	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R213	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R213	05/05/2016	8.74	Put	Bond Future	7,785.9300	7.7859	8,064.6700	8.0647	3.580	0	0	0
2016/02/02	R213	05/05/2016	8.76	Put	Bond Future	7,657.2200	7.6572	7,934.2200	7.9342	3.618	0	0	0
2016/02/02	R213	05/05/2016			Bond Future	9.8027	79.6839	9.8535	79.3547	0.518	0.0000	0.0000	33,568
2016/02/02	R213	05/05/2016	8.75	Put	Bond Future	7,721.2300	7.7212	7,999.1200	7.9991	3.599	0	0	0
2016/02/02	R213	05/05/2016	8.74	Call	Bond Future	423.4500	0.4234	372.9800	0.3730	(11.919)	0	0	0
2016/02/02	R213	05/05/2016	8.75	Call	Bond Future	432.5000	0.4325	381.1800	0.3812	(11.866)	0	0	0
2016/02/02	R213	05/05/2016	8.76	Call	Bond Future	442.1500	0.4422	389.9400	0.3899	(11.808)	0	0	0
2016/02/02	R213	04/08/2016			Bond Future	9.8626	81.2169	9.9153	80.8798	0.534	0.0000	0.0000	0
2016/02/02	R213	04/08/2016	8.99	Put	Bond Future	7,215.0400	7.2150	7,456.6400	7.4566	3.349	0	0	0
2016/02/02	R213	04/08/2016	9.01	Put	Bond Future	7,107.4600	7.1075	7,347.2400	7.3472	3.374	0	0	0
2016/02/02	R213	04/08/2016	9.00	Put	Bond Future	7,160.7500	7.1608	7,401.4600	7.4015	3.362	0	0	0
2016/02/02	R213	04/08/2016	9.01	Call	Bond Future	1,353.2600	1.3533	1,255.8600	1.2559	(7.197)	0	0	0
2016/02/02	R213	04/08/2016	8.99	Call	Bond Future	1,318.7800	1.3188	1,223.2000	1.2232	(7.248)	0	0	0
2016/02/02	R213	04/08/2016	9.00	Call	Bond Future	1,335.5600	1.3356	1,239.0900	1.2391	(7.223)	0	0	0
2016/02/02	R213	03/11/2016			Bond Future	9.9064	79.3306	9.9606	78.9876	0.547	0.0000	0.0000	0
2016/02/02	R213	03/11/2016	10.18	Put	Bond Future	2,485.4200	2.4854	2,618.5800	2.6186	5.358	0	0	0
2016/02/02	R213	03/11/2016	10.20	Put	Bond Future	2,434.6200	2.4346	2,565.8000	2.5658	5.388	0	0	0
2016/02/02	R213	03/11/2016	10.18	Call	Bond Future	4,195.6700	4.1957	3,985.7600	3.9858	(5.003)	0	0	0
2016/02/02	R213	03/11/2016	10.19	Put	Bond Future	2,459.9200	2.4599	2,592.0800	2.5921	5.373	0	0	0
2016/02/02	R213	03/11/2016	10.19	Call	Bond Future	4,231.6600	4.2317	4,020.7500	4.0207	(4.984)	0	0	0
2016/02/02	R213	03/11/2016	10.20	Call	Bond Future	4,267.7700	4.2678	4,055.8800	4.0559	(4.965)	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
2016/02/02	R214	04/02/2016			Bond Future	9.9590	71.2121	10.0183	70.8164	0.595	0.0000	0.0000	13,000
2016/02/02	R214	04/02/2016	7.99	Put	Bond Future	15,661.9700	15.6620	16,057.6600	16.0577	2.526	0	0	0
2016/02/02	R214	04/02/2016	9.45	Call	Bond Future	0.4700	0.0005	0.0000	0.0000	(100.000)	0	0	0
2016/02/02	R214	04/02/2016	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R214	04/02/2016	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R214	04/02/2016	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R214	04/02/2016	9.35	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2016/02/02	R214	04/02/2016	9.45	Put	Bond Future	3,561.8000	3.5618	3,957.0200	3.9570	11.096	0	0	25
2016/02/02	R214	04/02/2016	8.01	Put	Bond Future	15,474.6400	15.4746	15,870.3300	15.8703	2.557	0	0	0
2016/02/02	R214	04/02/2016	9.35	Put	Bond Future	4,297.3500	4.2974	4,692.9900	4.6930	9.207	0	0	25
2016/02/02	R214	04/02/2016	8.00	Put	Bond Future	15,568.2200	15.5682	15,963.9100	15.9639	2.542	0	0	0
2016/02/02	R214	05/05/2016	9.01	Call	Bond Future	501.3800	0.5014	434.6200	0.4346	(13.315)	0	0	0
2016/02/02	R214	05/05/2016	9.30	Put	Bond Future	5,986.3900	5.9864	6,285.3800	6.2854	4.994	0	0	0
2016/02/02	R214	05/05/2016			Bond Future	10.0227	69.2057	10.0838	68.8028	0.609	0.0000	0.0000	21,269
2016/02/02	R214	05/05/2016	8.99	Call	Bond Future	480.4800	0.4805	415.9200	0.4159	(13.437)	0	0	0
2016/02/02	R214	05/05/2016	9.00	Call	Bond Future	490.6400	0.4906	425.0000	0.4250	(13.378)	0	0	0
2016/02/02	R214	05/05/2016	8.99	Put	Bond Future	7,951.9700	7.9520	8,290.3500	8.2903	4.255	0	0	0
2016/02/02	R214	05/05/2016	9.01	Put	Bond Future	7,815.5700	7.8156	8,151.7500	8.1517	4.301	0	0	0
2016/02/02	R214	05/05/2016	9.30	Call	Bond Future	894.4400	0.8944	790.4900	0.7905	(11.622)	0	0	0
2016/02/02	R214	05/05/2016	9.00	Put	Bond Future	7,883.4100	7.8834	8,220.7100	8.2207	4.279	0	0	0
2016/02/02	R214	04/08/2016	11.30	Call	Bond Future	8,330.9600	8.3310	7,992.0600	7.9921	(4.068)	0	0	6,300
2016/02/02	R214	04/08/2016	9.24	Call	Bond Future	1,476.6800	1.4767	1,355.1400	1.3551	(8.231)	0	0	0
2016/02/02	R214	04/08/2016	9.25	Put	Bond Future	7,329.7400	7.3297	7,619.1500	7.6191	3.948	0	0	0
2016/02/02	R214	04/08/2016			Bond Future	10.0791	70.5372	10.1421	70.1252	0.626	0.0000	0.0000	0
2016/02/02	R214	04/08/2016	9.30	Call	Bond Future	1,594.1600	1.5942	1,465.7100	1.4657	(8.058)	0	0	1,300
2016/02/02	R214	04/08/2016	8.55	Put	Bond Future	11,970.4900	11.9705	12,326.6900	12.3267	2.976	0	0	0
2016/02/02	R214	04/08/2016	11.30	Put	Bond Future	1,044.4600	1.0445	1,117.6500	1.1177	7.007	0	0	0
2016/02/02	R214	04/08/2016	9.25	Call	Bond Future	1,495.8800	1.4959	1,373.2000	1.3732	(8.201)	0	0	0
2016/02/02	R214	04/08/2016	10.30	Put	Bond Future	2,964.8000	2.9648	3,128.5700	3.1286	5.524	0	0	0
2016/02/02	R214	04/08/2016	9.26	Call	Bond Future	1,515.2500	1.5153	1,391.4200	1.3914	(8.172)	0	0	0
2016/02/02	R214	04/08/2016	9.30	Put	Bond Future	7,053.0700	7.0531	7,336.7100	7.3367	4.022	0	0	0
2016/02/02	R214	04/08/2016	8.55	Call	Bond Future	541.8600	0.5419	485.9700	0.4860	(10.314)	0	0	1,300
2016/02/02	R214	04/08/2016	9.24	Put	Bond Future	7,385.9100	7.3859	7,676.4600	7.6765	3.934	0	0	0
2016/02/02	R214	04/08/2016	10.30	Call	Bond Future	4,390.4700	4.3905	4,142.1500	4.1421	(5.656)	0	0	6,300
2016/02/02	R214	04/08/2016	9.26	Put	Bond Future	7,273.8700	7.2739	7,562.1300	7.5621	3.963	0	0	0
2016/02/02	R214	03/11/2016	10.35	Put	Bond Future	2,728.9900	2.7290	2,897.8800	2.8979	6.189	0	0	0
2016/02/02	R214	03/11/2016			Bond Future	10.1214	68.6856	10.1861	68.2659	0.639	0.0000	0.0000	0
2016/02/02	R214	03/11/2016	10.34	Put	Bond Future	2,756.4400	2.7564	2,926.5400	2.9265	6.171	0	0	0
2016/02/02	R214	03/11/2016	10.35	Call	Bond Future	4,192.9800	4.1930	3,942.1400	3.9421	(5.982)	0	0	0
2016/02/02	R214	03/11/2016	10.33	Call	Bond Future	4,122.1600	4.1222	3,873.7400	3.8737	(6.026)	0	0	0
2016/02/02	R214	03/11/2016	10.34	Call	Bond Future	4,157.5100	4.1575	3,907.8800	3.9079	(6.004)	0	0	0
2016/02/02	R214	03/11/2016	10.33	Put	Bond Future	2,784.1200	2.7841	2,955.4300	2.9554	6.153	0	0	0
2016/02/02	R248	04/02/2016	8.99	Put	Bond Future	9,860.8400	9.8608	10,401.5700	10.4016	5.484	0	0	0
2016/02/02	R248	04/02/2016	9.55	Put	Bond Future	4,415.5800	4.4156	4,955.5300	4.9555	12.228	0	0	75
2016/02/02	R248	04/02/2016			Bond Future	10.0492	91.5355	10.1134	90.9948	0.639	0.0000	0.0000	22,917
2016/02/02	R248	04/02/2016	9.00	Put	Bond Future	9,758.6300	9.7586	10,299.3600	10.2994	5.541	0	0	0
2016/02/02	R248	04/02/2016	9.01	Put	Bond Future	9,656.6100	9.6566	10,197.3400	10.1973	5.600	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
2016/02/02	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R248	04/02/2016	9.45	Put	Bond Future	5,347.3500	5.3474	5,888.0000	5.8880	10.111	0	0	75
2016/02/02	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/02	R248	04/02/2016	9.45	Call	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	0
2016/02/02	R248	04/02/2016	9.55	Call	Bond Future	0.7900	0.0008	0.0100	0.0000	(98.734)	0	0	0
2016/02/02	R248	05/05/2016			Bond Future	10.1163	88.7563	10.1826	88.2057	0.655	0.0000	0.0000	61,712
2016/02/02	R248	05/05/2016	8.99	Put	Bond Future	10,918.7500	10.9188	11,394.9700	11.3950	4.361	0	0	0
2016/02/02	R248	05/05/2016	9.01	Put	Bond Future	10,737.7500	10.7378	11,211.2400	11.2112	4.410	0	0	0
2016/02/02	R248	05/05/2016	9.00	Put	Bond Future	10,827.8200	10.8278	11,302.7000	11.3027	4.386	0	0	0
2016/02/02	R248	05/05/2016	8.99	Call	Bond Future	501.9400	0.5019	427.5300	0.4275	(14.824)	0	0	0
2016/02/02	R248	05/05/2016	9.00	Call	Bond Future	513.1000	0.5131	437.3500	0.4373	(14.763)	0	0	0
2016/02/02	R248	05/05/2016	9.01	Call	Bond Future	524.9300	0.5249	447.7900	0.4478	(14.695)	0	0	0
2016/02/02	R248	04/08/2016			Bond Future	10.1762	90.4639	10.2447	89.9008	0.673	0.0000	0.0000	0
2016/02/02	R248	04/08/2016	9.25	Call	Bond Future	1,663.3500	1.6634	1,512.0100	1.5120	(9.099)	0	0	0
2016/02/02	R248	04/08/2016	9.24	Put	Bond Future	10,049.9600	10.0500	10,463.2200	10.4632	4.112	0	0	0
2016/02/02	R248	04/08/2016	9.26	Put	Bond Future	9,899.4200	9.8994	10,309.6900	10.3097	4.144	0	0	0
2016/02/02	R248	04/08/2016	9.25	Put	Bond Future	9,973.9800	9.9740	10,385.7700	10.3858	4.129	0	0	0
2016/02/02	R248	04/08/2016	9.26	Call	Bond Future	1,686.0200	1.6860	1,533.1600	1.5332	(9.066)	0	0	0
2016/02/02	R248	04/08/2016	9.24	Call	Bond Future	1,641.9200	1.6419	1,492.0500	1.4921	(9.128)	0	0	0
2016/02/02	R248	03/11/2016	10.38	Call	Bond Future	5,017.0200	5.0170	4,687.3700	4.6874	(6.571)	0	0	0
2016/02/02	R248	03/11/2016			Bond Future	10.2217	87.8793	10.2921	87.3057	0.689	0.0000	0.0000	0
2016/02/02	R248	03/11/2016	10.39	Call	Bond Future	5,060.2400	5.0602	4,728.9200	4.7289	(6.548)	0	0	0
2016/02/02	R248	03/11/2016	10.37	Put	Bond Future	3,773.3400	3.7733	4,018.9500	4.0189	6.509	0	0	0
2016/02/02	R248	03/11/2016	10.39	Put	Bond Future	3,700.3500	3.7004	3,942.6300	3.9426	6.547	0	0	0
2016/02/02	R248	03/11/2016	10.38	Put	Bond Future	3,736.8400	3.7368	3,980.7900	3.9808	6.528	0	0	0
2016/02/02	R248	03/11/2016	10.37	Call	Bond Future	4,973.6600	4.9737	4,645.6700	4.6457	(6.595)	0	0	0

Total

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