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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/02/2016 TO 03/02/2016

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
2016/02/03	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	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
2016/02/03	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	2025	04/02/2016	126.01	Put	Bond Future	4,733.4700	4.7335	4,773.7400	4.7737	0.851	0	0	0
2016/02/03	2025	04/02/2016			Bond Future	121.2765	121.2765	121.2363	121.2363	(0.033)	0.0000	0.0000	2,062
2016/02/03	2025	04/02/2016	126.00	Put	Bond Future	4,723.4700	4.7235	4,763.7400	4.7637	0.853	0	0	0
2016/02/03	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2025	04/02/2016	125.99	Put	Bond Future	4,713.4700	4.7135	4,753.7400	4.7537	0.854	0	0	0
2016/02/03	2025	05/05/2016			Bond Future	123.4579	123.4579	123.4161	123.4161	(0.034)	0.0000	0.0000	4,419
2016/02/03	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2025	05/05/2016	125.99	Put	Bond Future	2,532.1200	2.5321	2,573.9400	2.5739	1.652	0	0	0
2016/02/03	2025	05/05/2016	126.01	Put	Bond Future	2,552.1200	2.5521	2,593.9400	2.5939	1.639	0	0	0
2016/02/03	2025	05/05/2016	126.00	Put	Bond Future	2,542.1200	2.5421	2,583.9400	2.5839	1.645	0	0	0
2016/02/03	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2025	04/08/2016			Bond Future	124.5744	124.5744	124.5291	124.5291	(0.036)	0.0000	0.0000	0
2016/02/03	2025	04/08/2016	123.86	Call	Bond Future	714.4400	0.7144	669.0700	0.6691	(6.350)	0	0	0
2016/02/03	2025	04/08/2016	123.87	Call	Bond Future	704.4400	0.7044	659.0700	0.6591	(6.441)	0	0	0
2016/02/03	2025	04/08/2016	123.85	Call	Bond Future	724.4400	0.7244	679.0700	0.6791	(6.263)	0	0	0
2016/02/03	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2030	04/02/2016			Bond Future	9.7585	86.9319	9.6558	87.6357	(1.052)	0.0000	0.0000	6,733
2016/02/03	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2030	04/02/2016	8.74	Put	Bond Future	7,356.7200	7.3567	6,652.9800	6.6530	(9.566)	0	0	0
2016/02/03	2030	04/02/2016	8.76	Put	Bond Future	7,203.9400	7.2039	6,500.2000	6.5002	(9.769)	0	0	0
2016/02/03	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2030	04/02/2016	8.75	Put	Bond Future	7,280.2800	7.2803	6,576.5400	6.5765	(9.666)	0	0	0
2016/02/03	2030	05/05/2016	8.99	Put	Bond Future	5,950.7700	5.9508	5,235.1600	5.2352	(12.026)	0	0	0
2016/02/03	2030	05/05/2016	9.01	Put	Bond Future	5,803.4800	5.8035	5,087.8700	5.0879	(12.331)	0	0	0
2016/02/03	2030	05/05/2016			Bond Future	9.8357	88.5068	9.7297	89.2224	(1.078)	0.0000	0.0000	17,216
2016/02/03	2030	05/05/2016	9.00	Put	Bond Future	5,877.0800	5.8771	5,161.4700	5.1615	(12.176)	0	0	0
2016/02/03	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2030	04/08/2016	10.17	Call	Bond Future	1,717.4500	1.7175	2,445.1000	2.4451	42.368	0	0	0
2016/02/03	2030	04/08/2016			Bond Future	9.9064	86.1992	9.7969	86.9269	(1.105)	0.0000	0.0000	0
2016/02/03	2030	04/08/2016	10.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/02/03	2032	04/02/2016			Bond Future	9.8685	90.0197	9.7658	90.7651	(1.040)	0.0000	0.0000	8,166
2016/02/03	2032	04/02/2016	8.69	Put	Bond Future	9,157.6000	9.1576	8,412.1900	8.4122	(8.140)	0	0	0
2016/02/03	2032	04/02/2016	8.71	Put	Bond Future	8,990.6600	8.9907	8,245.2500	8.2452	(8.291)	0	0	0
2016/02/03	2032	04/02/2016	9.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2032	04/02/2016	8.70	Put	Bond Future	9,074.0800	9.0741	8,328.6700	8.3287	(8.215)	0	0	0
2016/02/03	2032	04/02/2016	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2032	04/02/2016	9.20	Put	Bond Future	5,029.0100	5.0290	4,283.6000	4.2836	(14.822)	0	0	22
2016/02/03	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2032	04/02/2016	9.30	Put	Bond Future	4,249.9000	4.2499	3,504.4900	3.5045	(17.539)	0	0	22
2016/02/03	2032	05/05/2016			Bond Future	9.9441	87.4928	9.8382	88.2507	(1.065)	0.0000	0.0000	9,165
2016/02/03	2032	05/05/2016	8.99	Put	Bond Future	7,786.3100	7.7863	7,183.5600	7.1836	(7.741)	0	0	0
2016/02/03	2032	05/05/2016	9.01	Put	Bond Future	7,651.0900	7.6511	7,053.0400	7.0530	(7.817)	0	0	0
2016/02/03	2032	05/05/2016	9.00	Put	Bond Future	7,718.3300	7.7183	7,117.9000	7.1179	(7.779)	0	0	0
2016/02/03	2032	05/05/2016	9.01	Call	Bond Future	613.5900	0.6136	773.4600	0.7735	26.055	0	0	0
2016/02/03	2032	05/05/2016	8.99	Call	Bond Future	589.1100	0.5891	744.2800	0.7443	26.340	0	0	0
2016/02/03	2032	05/05/2016	9.00	Call	Bond Future	601.0300	0.6010	758.5200	0.7585	26.203	0	0	0
2016/02/03	2032	04/08/2016	9.01	Call	Bond Future	1,240.7600	1.2408	1,494.3900	1.4944	20.442	0	0	0
2016/02/03	2032	04/08/2016			Bond Future	10.0121	89.1746	9.9029	89.9455	(1.090)	0.0000	0.0000	0
2016/02/03	2032	04/08/2016	8.99	Call	Bond Future	1,207.6000	1.2076	1,456.7800	1.4568	20.634	0	0	0
2016/02/03	2032	04/08/2016	9.00	Call	Bond Future	1,223.7100	1.2237	1,475.0900	1.4751	20.542	0	0	0
2016/02/03	2032	04/08/2016	8.99	Put	Bond Future	8,839.3700	8.8394	8,317.6800	8.3177	(5.902)	0	0	0
2016/02/03	2032	04/08/2016	9.01	Put	Bond Future	8,713.9000	8.7139	8,196.6600	8.1967	(5.936)	0	0	0
2016/02/03	2032	04/08/2016	9.00	Put	Bond Future	8,776.1100	8.7761	8,256.6200	8.2566	(5.919)	0	0	0
2016/02/03	2032	03/11/2016			Bond Future	10.0601	86.8458	9.9474	87.6322	(1.119)	0.0000	0.0000	0
2016/02/03	2032	03/11/2016	10.28	Put	Bond Future	2,927.2300	2.9272	2,600.4400	2.6004	(11.164)	0	0	0
2016/02/03	2032	03/11/2016	10.30	Put	Bond Future	2,869.1100	2.8691	2,546.8600	2.5469	(11.232)	0	0	0
2016/02/03	2032	03/11/2016	10.29	Put	Bond Future	2,898.0600	2.8981	2,573.5400	2.5735	(11.198)	0	0	0
2016/02/03	2032	03/11/2016	10.30	Call	Bond Future	4,509.9200	4.5099	4,974.0700	4.9741	10.292	0	0	0
2016/02/03	2032	03/11/2016	10.28	Call	Bond Future	4,433.0500	4.4331	4,892.6600	4.8927	10.368	0	0	0
2016/02/03	2032	03/11/2016	10.29	Call	Bond Future	4,471.4100	4.4714	4,933.2900	4.9333	10.330	0	0	0
2016/02/03	2033	04/02/2016	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2033	04/02/2016			Bond Future	102.0328	102.0328	101.9997	101.9997	(0.033)	0.0000	0.0000	185
2016/02/03	2033	04/02/2016	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2033	04/02/2016	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2033	04/02/2016	102.40	Put	Bond Future	367.1600	0.3672	400.3300	0.4003	9.034	0	0	0
2016/02/03	2033	04/02/2016	102.39	Put	Bond Future	357.1600	0.3572	390.3300	0.3903	9.287	0	0	0
2016/02/03	2033	04/02/2016	102.41	Put	Bond Future	377.1600	0.3772	410.3300	0.4103	8.795	0	0	0
2016/02/03	2033	05/05/2016			Bond Future	102.8925	102.8925	102.8580	102.8580	(0.034)	0.0000	0.0000	2,032
2016/02/03	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2033	05/05/2016	102.40	Call	Bond Future	492.5100	0.4925	458.0000	0.4580	(7.007)	0	0	0
2016/02/03	2033	05/05/2016	102.41	Call	Bond Future	482.5100	0.4825	448.0000	0.4480	(7.152)	0	0	0
2016/02/03	2033	05/05/2016	102.39	Call	Bond Future	502.5100	0.5025	468.0000	0.4680	(6.868)	0	0	0
2016/02/03	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	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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2016/02/03	2037	04/02/2016	8.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2037	04/02/2016	8.75	Put	Bond Future	10,861.8700		10.8619	10,059.8100	10.0598	(7.384)	0	0	0
2016/02/03	2037	04/02/2016	9.43	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2037	04/02/2016			Bond Future	10.0234		86.9609	9.9208	87.7630	(1.023)	0.0000	0.0000	19,526
2016/02/03	2037	04/02/2016	8.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2037	04/02/2016	8.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2037	04/02/2016	9.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2037	04/02/2016	8.74	Put	Bond Future	10,955.4900		10.9555	10,153.4300	10.1534	(7.321)	0	0	0
2016/02/03	2037	04/02/2016	9.43	Put	Bond Future	4,810.0600		4.8101	4,008.0000	4.0080	(16.675)	0	0	16
2016/02/03	2037	04/02/2016	8.76	Put	Bond Future	10,768.3800		10.7684	9,966.3200	9.9663	(7.448)	0	0	0
2016/02/03	2037	04/02/2016	9.30	Put	Bond Future	5,920.5900		5.9206	5,118.5300	5.1185	(13.547)	0	0	16
2016/02/03	2037	05/05/2016	9.00	Put	Bond Future	9,601.9400		9.6019	8,925.2300	8.9252	(7.048)	0	0	0
2016/02/03	2037	05/05/2016	8.99	Call	Bond Future	475.4500		0.4755	612.2100	0.6122	28.764	0	0	0
2016/02/03	2037	05/05/2016			Bond Future	10.0983		88.5363	9.9926	89.3520	(1.046)	0.0000	0.0000	40,950
2016/02/03	2037	05/05/2016	9.00	Call	Bond Future	485.7600		0.4858	624.7400	0.6247	28.611	0	0	0
2016/02/03	2037	05/05/2016	9.01	Call	Bond Future	496.6300		0.4966	638.0200	0.6380	28.470	0	0	0
2016/02/03	2037	05/05/2016	8.99	Put	Bond Future	9,681.5100		9.6815	9,002.5800	9.0026	(7.013)	0	0	0
2016/02/03	2037	05/05/2016	9.01	Put	Bond Future	9,523.0600		9.5231	8,848.7600	8.8488	(7.081)	0	0	0
2016/02/03	2037	04/08/2016			Bond Future	10.1674		85.9789	10.0586	86.8085	(1.071)	0.0000	0.0000	0
2016/02/03	2037	04/08/2016	9.24	Put	Bond Future	9,037.2800		9.0373	8,512.4800	8.5125	(5.807)	0	0	0
2016/02/03	2037	04/08/2016	9.26	Put	Bond Future	8,905.6900		8.9057	8,385.9400	8.3859	(5.836)	0	0	0
2016/02/03	2037	04/08/2016	9.25	Put	Bond Future	8,971.4300		8.9714	8,449.1600	8.4492	(5.821)	0	0	0
2016/02/03	2037	04/08/2016	9.24	Call	Bond Future	1,538.5700		1.5386	1,843.4300	1.8434	19.815	0	0	0
2016/02/03	2037	04/08/2016	9.25	Call	Bond Future	1,559.0200		1.5590	1,866.4100	1.8664	19.717	0	0	0
2016/02/03	2037	04/08/2016	9.26	Call	Bond Future	1,579.4500		1.5794	1,889.3600	1.8894	19.621	0	0	0
2016/02/03	2037	03/11/2016	10.36	Put	Bond Future	3,437.2000		3.4372	3,076.9000	3.0769	(10.482)	0	0	0
2016/02/03	2037	03/11/2016	10.35	Call	Bond Future	4,488.2500		4.4882	4,972.0000	4.9720	10.778	0	0	0
2016/02/03	2037	03/11/2016			Bond Future	10.2130		87.7473	10.1009	88.5938	(1.097)	0.0000	0.0000	0
2016/02/03	2037	03/11/2016	10.36	Call	Bond Future	4,527.9400		4.5279	5,014.1500	5.0142	10.738	0	0	0
2016/02/03	2037	03/11/2016	10.37	Call	Bond Future	4,567.7800		4.5678	5,056.4500	5.0564	10.698	0	0	0
2016/02/03	2037	03/11/2016	10.35	Put	Bond Future	3,471.0000		3.4710	3,108.2400	3.1082	(10.451)	0	0	0
2016/02/03	2037	03/11/2016	10.37	Put	Bond Future	3,403.6600		3.4037	3,045.8200	3.0458	(10.513)	0	0	0
2016/02/03	2038	04/02/2016			Bond Future	126.7104		126.7104	126.6689	126.6689	(0.033)	0.0000	0.0000	5,433
2016/02/03	2038	04/02/2016	131.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2038	04/02/2016	130.99	Put	Bond Future	4,279.6400		4.2796	4,321.1100	4.3211	0.969	0	0	0
2016/02/03	2038	04/02/2016	131.01	Put	Bond Future	4,299.6400		4.2996	4,341.1100	4.3411	0.964	0	0	0
2016/02/03	2038	04/02/2016	131.00	Put	Bond Future	4,289.6400		4.2896	4,331.1100	4.3311	0.967	0	0	0
2016/02/03	2038	04/02/2016	131.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2038	04/02/2016	130.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2038	05/05/2016	131.01	Put	Bond Future	2,020.5800		2.0206	2,063.7500	2.0638	2.137	0	0	0
2016/02/03	2038	05/05/2016			Bond Future	128.9894		128.9894	128.9463	128.9463	(0.033)	0.0000	0.0000	18,557
2016/02/03	2038	05/05/2016	131.00	Put	Bond Future	2,010.5800		2.0106	2,053.7500	2.0538	2.147	0	0	0
2016/02/03	2038	05/05/2016	131.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2038	05/05/2016	130.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2038	05/05/2016	131.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2038	05/05/2016	130.99	Put	Bond Future	2,000.5800		2.0006	2,043.7500	2.0438	2.158	0	0	0
2016/02/03	2038	04/08/2016			Bond Future	130.0559		130.0559	130.0088	130.0088	(0.036)	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
2016/02/03	2038	04/08/2016	129.31	Call	Bond Future	745.8600	0.7459	698.8200	0.6988	(6.307)	0	0	0
2016/02/03	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2038	04/08/2016	129.32	Call	Bond Future	735.8600	0.7359	688.8200	0.6888	(6.393)	0	0	0
2016/02/03	2038	04/08/2016	129.30	Call	Bond Future	755.8600	0.7559	708.8200	0.7088	(6.223)	0	0	0
2016/02/03	2040	04/02/2016	9.51	Put	Bond Future	5,108.6500	5.1087	4,258.5800	4.2586	(16.640)	0	0	0
2016/02/03	2040	04/02/2016			Bond Future	10.1034	90.3243	10.0008	91.1744	(1.015)	0.0000	0.0000	0
2016/02/03	2040	04/02/2016	9.50	Put	Bond Future	5,198.8300	5.1988	4,348.7600	4.3488	(16.351)	0	0	0
2016/02/03	2040	04/02/2016	9.49	Put	Bond Future	5,289.1600	5.2892	4,439.0900	4.4391	(16.072)	0	0	0
2016/02/03	2040	04/02/2016	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2040	04/02/2016	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2040	04/02/2016	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2040	05/05/2016	9.50	Call	Bond Future	1,213.4500	1.2134	1,485.0500	1.4850	22.382	0	0	0
2016/02/03	2040	05/05/2016			Bond Future	10.1790	91.9607	10.0733	92.8252	(1.038)	0.0000	0.0000	1,820
2016/02/03	2040	05/05/2016	9.51	Call	Bond Future	1,235.1100	1.2351	1,509.8000	1.5098	22.240	0	0	0
2016/02/03	2040	05/05/2016	9.49	Call	Bond Future	1,192.2000	1.1922	1,460.4200	1.4604	22.498	0	0	0
2016/02/03	2040	05/05/2016	9.50	Put	Bond Future	7,018.2500	7.0183	6,425.3800	6.4254	(8.448)	0	0	0
2016/02/03	2040	05/05/2016	9.49	Put	Bond Future	7,087.1100	7.0871	6,490.8600	6.4909	(8.413)	0	0	0
2016/02/03	2040	05/05/2016	9.51	Put	Bond Future	6,949.9400	6.9499	6,360.1600	6.3602	(8.486)	0	0	0
2016/02/03	2040	04/08/2016			Bond Future	10.2491	89.2185	10.1402	90.0979	(1.063)	0.0000	0.0000	0
2016/02/03	2040	04/08/2016	9.49	Put	Bond Future	8,474.5100	8.4745	7,964.9100	7.9649	(6.013)	0	0	0
2016/02/03	2040	04/08/2016	9.50	Call	Bond Future	2,056.3100	2.0563	2,428.6300	2.4286	18.106	0	0	0
2016/02/03	2040	04/08/2016	9.51	Call	Bond Future	2,081.5800	2.0816	2,456.6300	2.4566	18.018	0	0	0
2016/02/03	2040	04/08/2016	9.49	Call	Bond Future	2,031.2400	2.0312	2,401.0600	2.4011	18.207	0	0	0
2016/02/03	2040	04/08/2016	9.51	Put	Bond Future	8,345.3000	8.3453	7,840.9300	7.8409	(6.044)	0	0	0
2016/02/03	2040	04/08/2016	9.50	Put	Bond Future	8,409.7400	8.4097	7,902.6400	7.9026	(6.030)	0	0	0
2016/02/03	2044	04/02/2016	8.99	Put	Bond Future	10,309.6100	10.3096	9,459.6400	9.4596	(8.244)	0	0	0
2016/02/03	2044	04/02/2016			Bond Future	10.1283	87.4607	10.0258	88.3106	(1.012)	0.0000	0.0000	12,802
2016/02/03	2044	04/02/2016	9.01	Put	Bond Future	10,110.6900	10.1107	9,260.7200	9.2607	(8.407)	0	0	0
2016/02/03	2044	04/02/2016	9.58	Put	Bond Future	4,719.1500	4.7192	3,869.1700	3.8692	(18.011)	0	0	0
2016/02/03	2044	04/02/2016	9.00	Put	Bond Future	10,210.0600	10.2101	9,360.0900	9.3601	(8.325)	0	0	0
2016/02/03	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2044	04/02/2016	9.58	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/02/03	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2044	05/05/2016	8.99	Put	Bond Future	11,305.5800	11.3056	10,565.8800	10.5659	(6.543)	0	0	0
2016/02/03	2044	05/05/2016			Bond Future	10.2021	89.0452	10.0965	89.9096	(1.035)	0.0000	0.0000	20,898
2016/02/03	2044	05/05/2016	9.01	Put	Bond Future	11,126.2900	11.1263	10,390.5300	10.3905	(6.613)	0	0	0
2016/02/03	2044	05/05/2016	9.00	Put	Bond Future	11,215.5400	11.2155	10,478.0200	10.4780	(6.576)	0	0	0
2016/02/03	2044	05/05/2016	9.01	Call	Bond Future	426.5100	0.4265	555.1700	0.5552	30.166	0	0	0
2016/02/03	2044	05/05/2016	8.99	Call	Bond Future	407.2400	0.4072	531.9600	0.5320	30.626	0	0	0
2016/02/03	2044	05/05/2016	9.00	Call	Bond Future	416.5700	0.4166	543.4700	0.5435	30.463	0	0	0
2016/02/03	2044	04/08/2016	9.50	Call	Bond Future	2,010.1500	2.0101	2,380.7800	2.3808	18.438	0	0	0
2016/02/03	2044	04/08/2016			Bond Future	10.2706	86.3722	10.1618	87.2516	(1.059)	0.0000	0.0000	0
2016/02/03	2044	04/08/2016	9.51	Call	Bond Future	2,035.1200	2.0351	2,408.5000	2.4085	18.347	0	0	0

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2016/02/03	2044	04/08/2016	9.49	Put	Bond Future	8,658.6300	8.6586	8,147.1700	8.1472	(5.907)	0	0	0
2016/02/03	2044	04/08/2016	9.51	Put	Bond Future	8,526.3700	8.5264	8,020.4100	8.0204	(5.934)	0	0	0
2016/02/03	2044	04/08/2016	9.49	Call	Bond Future	1,985.3700	1.9854	2,353.2500	2.3532	18.530	0	0	0
2016/02/03	2044	04/08/2016	9.50	Put	Bond Future	8,592.3300	8.5923	8,083.6200	8.0836	(5.921)	0	0	0
2016/02/03	2044	03/11/2016			Bond Future	10.3163	88.1488	10.2045	89.0460	(1.084)	0.0000	0.0000	0
2016/02/03	2044	03/11/2016	10.42	Call	Bond Future	4,676.4900	4.6765	5,186.2300	5.1862	10.900	0	0	0
2016/02/03	2044	03/11/2016	10.41	Put	Bond Future	3,896.7000	3.8967	3,506.3700	3.5064	(10.017)	0	0	0
2016/02/03	2044	03/11/2016	10.43	Put	Bond Future	3,822.8500	3.8229	3,437.9900	3.4380	(10.067)	0	0	0
2016/02/03	2044	03/11/2016	10.42	Put	Bond Future	3,859.4800	3.8595	3,472.0400	3.4720	(10.039)	0	0	0
2016/02/03	2044	03/11/2016	10.43	Call	Bond Future	4,717.9500	4.7180	5,230.2700	5.2303	10.859	0	0	0
2016/02/03	2044	03/11/2016	10.41	Call	Bond Future	4,635.5000	4.6355	5,142.3500	5.1424	10.934	0	0	0
2016/02/03	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2046	04/02/2016			Bond Future	127.2199	127.2199	127.1786	127.1786	(0.032)	0.0000	0.0000	227
2016/02/03	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2046	04/02/2016	127.99	Put	Bond Future	770.0900	0.7701	811.3500	0.8114	5.358	0	0	0
2016/02/03	2046	04/02/2016	128.01	Put	Bond Future	790.0900	0.7901	831.3500	0.8314	5.222	0	0	0
2016/02/03	2046	04/02/2016	128.00	Put	Bond Future	780.0900	0.7801	821.3500	0.8214	5.289	0	0	0
2016/02/03	2046	05/05/2016			Bond Future	128.0756	128.0756	128.0324	128.0324	(0.034)	0.0000	0.0000	12,807
2016/02/03	2046	05/05/2016	129.99	Put	Bond Future	1,914.4200	1.9144	1,957.5800	1.9576	2.254	0	0	0
2016/02/03	2046	05/05/2016	130.01	Put	Bond Future	1,934.4200	1.9344	1,977.5800	1.9776	2.231	0	0	0
2016/02/03	2046	05/05/2016	130.00	Put	Bond Future	1,924.4200	1.9244	1,967.5800	1.9676	2.243	0	0	0
2016/02/03	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2046	04/08/2016			Bond Future	130.5322	130.5322	130.4855	130.4855	(0.036)	0.0000	0.0000	0
2016/02/03	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2046	04/08/2016	129.00	Call	Bond Future	1,532.2100	1.5322	1,485.5300	1.4855	(3.047)	0	0	0
2016/02/03	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2046	04/08/2016	129.01	Call	Bond Future	1,522.2100	1.5222	1,475.5300	1.4755	(3.067)	0	0	0
2016/02/03	2046	04/08/2016	129.02	Call	Bond Future	1,512.2100	1.5122	1,465.5300	1.4655	(3.087)	0	0	0
2016/02/03	2050	04/02/2016			Bond Future	137.2246	137.2246	137.1795	137.1795	(0.033)	0.0000	0.0000	1,424
2016/02/03	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2050	04/02/2016	137.99	Put	Bond Future	765.3600	0.7654	810.4600	0.8105	5.893	0	0	0
2016/02/03	2050	04/02/2016	138.01	Put	Bond Future	785.3600	0.7854	830.4600	0.8305	5.743	0	0	0
2016/02/03	2050	04/02/2016	138.00	Put	Bond Future	775.3600	0.7754	820.4600	0.8205	5.817	0	0	0
2016/02/03	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2050	05/05/2016			Bond Future	139.6928	139.6928	139.6457	139.6457	(0.034)	0.0000	0.0000	16,456
2016/02/03	2050	05/05/2016	138.00	Call	Bond Future	1,692.8100	1.6928	1,645.7300	1.6457	(2.781)	0	0	0
2016/02/03	2050	05/05/2016	137.99	Call	Bond Future	1,702.8100	1.7028	1,655.7300	1.6557	(2.765)	0	0	0
2016/02/03	2050	05/05/2016	138.01	Call	Bond Future	1,682.8100	1.6828	1,635.7300	1.6357	(2.798)	0	0	0
2016/02/03	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	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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2016/02/03	2050	04/08/2016	139.14	Call	Bond Future	1,664.2000	1.6642	1,613.5300	1.6135	(3.045)	0	0	0
2016/02/03	2050	04/08/2016			Bond Future	140.8042	140.8042	140.7535	140.7535	(0.036)	0.0000	0.0000	0
2016/02/03	2050	04/08/2016	139.12	Call	Bond Future	1,684.2000	1.6842	1,633.5300	1.6335	(3.009)	0	0	0
2016/02/03	2050	04/08/2016	139.13	Call	Bond Future	1,674.2000	1.6742	1,623.5300	1.6235	(3.027)	0	0	0
2016/02/03	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	AL37	04/02/2016			Index Future	459.3000	459.3000	461.4130	461.4130	0.460	0.0000	0.0000	2
2016/02/03	AL37	05/05/2016			Index Future	467.6190	467.6190	469.7680	469.7680	0.460	0.0000	0.0000	2
2016/02/03	AL37	04/08/2016			Index Future	476.5070	476.5070	478.6910	478.6910	0.458	0.0000	0.0000	0
2016/02/03	AL7T	04/02/2016			Index Future	526.4300	526.4300	529.8210	529.8210	0.644	0.0000	0.0000	0
2016/02/03	AL7T	05/05/2016			Index Future	535.9650	535.9650	539.4130	539.4130	0.643	0.0000	0.0000	0
2016/02/03	AL7T	04/08/2016			Index Future	546.1520	546.1520	549.6590	549.6590	0.642	0.0000	0.0000	0
2016/02/03	ALBI	04/02/2016			Index Future	477.4450	477.4450	480.7970	480.7970	0.702	0.0000	0.0000	177
2016/02/03	ALBI	05/05/2016			Index Future	486.0930	486.0930	489.5020	489.5020	0.701	0.0000	0.0000	523
2016/02/03	ALBI	04/08/2016			Index Future	495.3320	495.3320	498.8000	498.8000	0.700	0.0000	0.0000	133
2016/02/03	ALBI	03/11/2016			Index Future	505.5890	505.5890	509.1340	509.1340	0.701	0.0000	0.0000	0
2016/02/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	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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2016/02/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/02/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	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
2016/02/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/03	EL28	04/02/2016	128.99	Put	Bond Future	3,409.7700	3.4098	3,446.8900	3.4469	1.089	0	0	0
2016/02/03	EL28	04/02/2016			Bond Future	125.5802	125.5802	125.5431	125.5431	(0.030)	0.0000	0.0000	0
2016/02/03	EL28	04/02/2016	129.01	Put	Bond Future	3,429.7700	3.4298	3,466.8900	3.4669	1.082	0	0	0
2016/02/03	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	EL28	04/02/2016	129.00	Put	Bond Future	3,419.7700	3.4198	3,456.8900	3.4569	1.085	0	0	0
2016/02/03	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	EL28	05/05/2016			Bond Future	126.2604	126.2604	126.2218	126.2218	(0.031)	0.0000	0.0000	0
2016/02/03	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	EL28	05/05/2016	128.99	Put	Bond Future	2,729.5900	2.7296	2,768.1500	2.7681	1.413	0	0	0
2016/02/03	EL28	05/05/2016	129.01	Put	Bond Future	2,749.5900	2.7496	2,788.1500	2.7881	1.402	0	0	0
2016/02/03	EL28	05/05/2016	129.00	Put	Bond Future	2,739.5900	2.7396	2,778.1500	2.7781	1.408	0	0	0
2016/02/03	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	EL28	04/08/2016			Bond Future	128.6826	128.6826	128.6404	128.6404	(0.033)	0.0000	0.0000	0
2016/02/03	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	EL28	04/08/2016	126.86	Call	Bond Future	1,822.5600	1.8226	1,780.4000	1.7804	(2.313)	0	0	0
2016/02/03	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	EL28	04/08/2016	126.87	Call	Bond Future	1,812.5600	1.8126	1,770.4000	1.7704	(2.326)	0	0	0
2016/02/03	EL28	04/08/2016	126.88	Call	Bond Future	1,802.5600	1.8026	1,760.4000	1.7604	(2.339)	0	0	0
2016/02/03	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	ES33	04/02/2016			Bond Future	10.8298	77.0733	10.7212	77.7515	(1.003)	0.0000	0.0000	141
2016/02/03	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	ES33	04/02/2016	9.99	Put	Bond Future	5,500.2800	5.5003	4,822.1600	4.8222	(12.329)	0	0	0
2016/02/03	ES33	04/02/2016	10.01	Put	Bond Future	5,362.1500	5.3622	4,684.0300	4.6840	(12.646)	0	0	0
2016/02/03	ES33	04/02/2016	10.00	Put	Bond Future	5,431.1700	5.4312	4,753.0500	4.7531	(12.486)	0	0	0
2016/02/03	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	ES33	05/05/2016			Bond Future	10.9324	74.6779	10.8202	75.3674	(1.026)	0.0000	0.0000	8,776
2016/02/03	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	ES33	05/05/2016	9.99	Put	Bond Future	6,113.0600	6.1131	5,423.5100	5.4235	(11.280)	0	0	0
2016/02/03	ES33	05/05/2016	10.01	Put	Bond Future	5,975.4200	5.9754	5,285.8700	5.2859	(11.540)	0	0	0
2016/02/03	ES33	05/05/2016	10.00	Put	Bond Future	6,044.1900	6.0442	5,354.6400	5.3546	(11.408)	0	0	0
2016/02/03	ES33	04/08/2016			Bond Future	11.0280	76.1132	10.9122	76.8146	(1.050)	0.0000	0.0000	0
2016/02/03	ES33	04/08/2016	10.24	Put	Bond Future	4,982.2800	4.9823	4,280.9100	4.2809	(14.077)	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
2016/02/03	ES33	04/08/2016	10.26	Put	Bond Future	4,849.5300	4.8495	4,148.1600	4.1482	(14.463)	0	0	0
2016/02/03	ES33	04/08/2016	10.25	Put	Bond Future	4,915.8600	4.9159	4,214.4900	4.2145	(14.267)	0	0	0
2016/02/03	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	ES33	03/11/2016			Bond Future	11.1061	73.8820	10.9865	74.5976	(1.077)	0.0000	0.0000	0
2016/02/03	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	ES33	03/11/2016	11.31	Call	Bond Future	1,195.4600	1.1955	1,911.0000	1.9110	59.855	0	0	0
2016/02/03	ES33	03/11/2016	11.29	Call	Bond Future	1,079.5500	1.0795	1,795.0900	1.7951	66.281	0	0	0
2016/02/03	ES33	03/11/2016	11.30	Call	Bond Future	1,137.5400	1.1375	1,853.0800	1.8531	62.902	0	0	0
2016/02/03	ES42	04/02/2016			Bond Future	10.9596	81.3850	10.8511	82.1493	(0.990)	0.0000	0.0000	0
2016/02/03	ES42	05/05/2016			Bond Future	11.0617	78.5968	10.9496	79.3740	(1.014)	0.0000	0.0000	7,250
2016/02/03	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	GOVI	04/02/2016			GOVI	477.0390	477.0390	480.1210	480.1210	0.646	0.0000	0.0000	70
2016/02/03	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	GOVI	04/02/2016	511.99	Put	GOVI	349,510.0000	34.9510	318,690.0000	31.8690	(8.818)	0	0	0
2016/02/03	GOVI	04/02/2016	512.01	Put	GOVI	349,710.0000	34.9710	318,890.0000	31.8890	(8.813)	0	0	0
2016/02/03	GOVI	04/02/2016	512.00	Put	GOVI	349,610.0000	34.9610	318,790.0000	31.8790	(8.816)	0	0	0
2016/02/03	GOVI	05/05/2016	518.01	Put	GOVI	323,310.0000	32.3310	291,960.0000	29.1960	(9.697)	0	0	0
2016/02/03	GOVI	05/05/2016			GOVI	485.6790	485.6790	488.8140	488.8140	0.645	0.0000	0.0000	479
2016/02/03	GOVI	05/05/2016	518.00	Put	GOVI	323,210.0000	32.3210	291,860.0000	29.1860	(9.700)	0	0	0
2016/02/03	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	GOVI	05/05/2016	517.99	Put	GOVI	323,110.0000	32.3110	291,760.0000	29.1760	(9.703)	0	0	0
2016/02/03	GOVI	04/08/2016	520.99	Put	GOVI	260,790.0000	26.0790	228,910.0000	22.8910	(12.224)	0	0	0
2016/02/03	GOVI	04/08/2016			GOVI	494.9110	494.9110	498.0990	498.0990	0.644	0.0000	0.0000	26
2016/02/03	GOVI	04/08/2016	521.01	Put	GOVI	260,990.0000	26.0990	229,110.0000	22.9110	(12.215)	0	0	0
2016/02/03	GOVI	04/08/2016	521.00	Put	GOVI	260,890.0000	26.0890	229,010.0000	22.9010	(12.220)	0	0	0
2016/02/03	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	GOVI	03/11/2016	476.11	Call	GOVI	290,490.0000	29.0490	323,080.0000	32.3080	11.219	0	0	0
2016/02/03	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	GOVI	03/11/2016			GOVI	505.1590	505.1590	508.4180	508.4180	0.645	0.0000	0.0000	0
2016/02/03	GOVI	03/11/2016	476.12	Call	GOVI	290,390.0000	29.0390	322,980.0000	32.2980	11.223	0	0	0
2016/02/03	GOVI	03/11/2016	476.13	Call	GOVI	290,290.0000	29.0290	322,880.0000	32.2880	11.227	0	0	0
2016/02/03	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/02/03	IGOV	04/02/2016			Index Future	233.5360	233.5360	233.5100	233.5100	(0.011)	0.0000	0.0000	194

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
2016/02/03	IGOV	05/05/2016			Index Future	237.7370	237.7370	237.7090	237.7090	(0.012)	0.0000	0.0000	975
2016/02/03	IGOV	04/08/2016			Index Future	242.2470	242.2470	242.2150	242.2150	(0.013)	0.0000	0.0000	81
2016/02/03	IGOV	03/11/2016			Index Future	247.2440	247.2440	247.2140	247.2140	(0.012)	0.0000	0.0000	0
2016/02/03	ILBI	04/02/2016			Index Future	632.6950	632.6950	632.5190	632.5190	(0.028)	0.0000	0.0000	25
2016/02/03	ILBI	05/05/2016			Index Future	643.4320	643.4320	643.2520	643.2520	(0.028)	0.0000	0.0000	0
2016/02/03	ILBI	04/08/2016			Index Future	655.1190	655.1190	654.9320	654.9320	(0.029)	0.0000	0.0000	157
2016/02/03	IS01	19/12/2016			Interest Rate Swap	100.2168	100.2168	100.1857	100.1857	(0.031)	0.0000	0.0000	0
2016/02/03	IS01	16/03/2017			Interest Rate Swap	100.2831	100.2831	100.2398	100.2398	(0.043)	0.0000	0.0000	0
2016/02/03	IS02	18/12/2017			Interest Rate Swap	100.7460	100.7460	100.6551	100.6551	(0.090)	0.0000	0.0000	0
2016/02/03	IS02	16/03/2018			Interest Rate Swap	100.2469	100.2469	100.1345	100.1345	(0.112)	0.0000	0.0000	0
2016/02/03	IS05	17/12/2020			Interest Rate Swap	101.4125	101.4125	101.1189	101.1189	(0.290)	0.0000	0.0000	0
2016/02/03	IS05	16/03/2021			Interest Rate Swap	100.9700	100.9700	100.6628	100.6628	(0.304)	0.0000	0.0000	0
2016/02/03	IS10	17/12/2025			Interest Rate Swap	104.0277	104.0277	103.5211	103.5211	(0.487)	0.0000	0.0000	0
2016/02/03	IS10	16/03/2026			Interest Rate Swap	101.3226	101.3226	100.7990	100.7990	(0.517)	0.0000	0.0000	0
2016/02/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/02/03	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/02/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/02/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/02/03	JBAF	17/02/2016			Jibar Tradeable Future	7.0200	92.9800	7.0200	92.9800	0.000	0.0000	0.0000	2,000
2016/02/03	JBAF	16/03/2016			Jibar Tradeable Future	7.1300	92.8700	7.1300	92.8700	0.000	0.0000	0.0000	0
2016/02/03	JBAF	20/04/2016			Jibar Tradeable Future	7.2700	92.7300	7.2700	92.7300	0.000	0.0000	0.0000	0
2016/02/03	JBAF	18/05/2016			Jibar Tradeable Future	7.3700	92.6300	7.3700	92.6300	0.000	0.0000	0.0000	0
2016/02/03	JBAF	15/06/2016			Jibar Tradeable Future	7.4500	92.5500	7.4500	92.5500	0.000	0.0000	0.0000	0
2016/02/03	JBAF	20/07/2016			Jibar Tradeable Future	7.5400	92.4600	7.5400	92.4600	0.000	0.0000	0.0000	0
2016/02/03	JBAF	21/09/2016			Jibar Tradeable Future	7.7300	92.2700	7.7300	92.2700	0.000	0.0000	0.0000	0
2016/02/03	JBAF	21/12/2016			Jibar Tradeable Future	7.9200	92.0800	7.9200	92.0800	0.000	0.0000	0.0000	0
2016/02/03	JBAF	15/03/2017			Jibar Tradeable Future	8.0700	91.9300	8.0700	91.9300	0.000	0.0000	0.0000	0
2016/02/03	JBAF	21/06/2017			Jibar Tradeable Future	8.1800	91.8200	8.1800	91.8200	0.000	0.0000	0.0000	0
2016/02/03	JBAF	20/09/2017			Jibar Tradeable Future	8.3100	91.6900	8.3100	91.6900	0.000	0.0000	0.0000	0
2016/02/03	JBAF	20/12/2017			Jibar Tradeable Future	8.4000	91.6000	8.4000	91.6000	0.000	0.0000	0.0000	0
2016/02/03	R023	04/02/2016	8.01	Put	Bond Future	6,117.9500	6.1179	5,540.6700	5.5407	(9.436)	0	0	0
2016/02/03	R023	04/02/2016			Bond Future	9.2194	95.9626	9.1010	96.5399	(1.284)	0.0000	0.0000	2,158
2016/02/03	R023	04/02/2016	8.00	Put	Bond Future	6,170.6100	6.1706	5,593.3300	5.5933	(9.355)	0	0	0
2016/02/03	R023	04/02/2016	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R023	04/02/2016	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	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
2016/02/03	R023	04/02/2016	7.99	Put	Bond Future	6,223.3100	6.2233	5,646.0300	5.6460	(9.276)	0	0	0
2016/02/03	R023	05/05/2016			Bond Future	9.3059	93.7706	9.1821	94.3573	(1.331)	0.0000	0.0000	9,781
2016/02/03	R023	05/05/2016	8.24	Put	Bond Future	5,461.6500	5.4616	4,942.6500	4.9426	(9.503)	0	0	0
2016/02/03	R023	05/05/2016	8.26	Put	Bond Future	5,372.7400	5.3727	4,856.3900	4.8564	(9.611)	0	0	0
2016/02/03	R023	05/05/2016	8.24	Call	Bond Future	256.7900	0.2568	324.5200	0.3245	26.376	0	0	0
2016/02/03	R023	05/05/2016	8.25	Put	Bond Future	5,416.9800	5.4170	4,899.2700	4.8993	(9.557)	0	0	0
2016/02/03	R023	05/05/2016	8.25	Call	Bond Future	262.6200	0.2626	331.6400	0.3316	26.281	0	0	0
2016/02/03	R023	05/05/2016	8.26	Call	Bond Future	268.8500	0.2689	339.2300	0.3392	26.178	0	0	0
2016/02/03	R023	04/08/2016	8.24	Call	Bond Future	581.8900	0.5819	680.4400	0.6804	16.936	0	0	0
2016/02/03	R023	04/08/2016	8.25	Put	Bond Future	5,951.3800	5.9514	5,454.9300	5.4549	(8.342)	0	0	0
2016/02/03	R023	04/08/2016			Bond Future	9.3807	95.5727	9.2509	96.1689	(1.383)	0.0000	0.0000	0
2016/02/03	R023	04/08/2016	8.25	Call	Bond Future	590.4400	0.5904	690.2100	0.6902	16.898	0	0	0
2016/02/03	R023	04/08/2016	8.26	Call	Bond Future	599.0800	0.5991	700.6800	0.7007	16.959	0	0	0
2016/02/03	R023	04/08/2016	8.24	Put	Bond Future	5,991.9500	5.9920	5,494.2800	5.4943	(8.306)	0	0	0
2016/02/03	R023	04/08/2016	8.26	Put	Bond Future	5,910.9300	5.9109	5,416.3100	5.4163	(8.368)	0	0	0
2016/02/03	R023	03/11/2016	9.73	Put	Bond Future	1,604.5400	1.6045	1,346.5200	1.3465	(16.081)	0	0	0
2016/02/03	R023	03/11/2016			Bond Future	9.4301	93.6014	9.2938	94.2096	(1.445)	0.0000	0.0000	0
2016/02/03	R023	03/11/2016	9.75	Put	Bond Future	1,570.2900	1.5703	1,316.0600	1.3161	(16.190)	0	0	0
2016/02/03	R023	03/11/2016	9.73	Call	Bond Future	2,925.5700	2.9256	3,275.7500	3.2757	11.970	0	0	0
2016/02/03	R023	03/11/2016	9.74	Put	Bond Future	1,587.3400	1.5873	1,331.2200	1.3312	(16.135)	0	0	0
2016/02/03	R023	03/11/2016	9.74	Call	Bond Future	2,952.0100	2.9520	3,304.0900	3.3041	11.927	0	0	0
2016/02/03	R023	03/11/2016	9.75	Call	Bond Future	2,978.5700	2.9786	3,332.5400	3.3325	11.884	0	0	0
2016/02/03	R035	04/02/2016	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R035	04/02/2016			Bond Future	9.9486	94.8672	9.8459	95.6809	(1.033)	0.0000	0.0000	1,788
2016/02/03	R035	04/02/2016	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R035	04/02/2016	103.99	Call	Bond Future	82,452.9400	82.4529	83,266.7200	83.2667	0.987	0	0	0
2016/02/03	R035	04/02/2016	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R035	04/02/2016	104.00	Call	Bond Future	82,453.7700	82.4538	83,267.5500	83.2675	0.987	0	0	0
2016/02/03	R035	04/02/2016	104.01	Call	Bond Future	82,454.6000	82.4546	83,268.3800	83.2684	0.987	0	0	0
2016/02/03	R035	05/05/2016	10.37	Call	Bond Future	2,647.3100	2.6473	3,474.8200	3.4748	31.259	0	0	0
2016/02/03	R035	05/05/2016			Bond Future	10.0209	92.0847	9.9150	92.9122	(1.056)	0.0000	0.0000	4,019
2016/02/03	R035	05/05/2016	10.35	Call	Bond Future	2,498.9600	2.4990	3,326.4700	3.3265	33.114	0	0	0
2016/02/03	R035	05/05/2016	10.36	Call	Bond Future	2,573.1900	2.5732	3,400.7000	3.4007	32.159	0	0	0
2016/02/03	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R035	04/08/2016			Bond Future	10.0854	93.8545	9.9763	94.6961	(1.081)	0.0000	0.0000	0
2016/02/03	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R035	04/08/2016	10.35	Call	Bond Future	1,992.4500	1.9925	2,834.0500	2.8340	42.239	0	0	0
2016/02/03	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R035	04/08/2016	10.36	Call	Bond Future	2,066.3900	2.0664	2,907.9900	2.9080	40.728	0	0	0
2016/02/03	R035	04/08/2016	10.37	Call	Bond Future	2,140.2400	2.1402	2,981.8400	2.9818	39.323	0	0	0
2016/02/03	R186	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R186	04/02/2016	8.40	Put	Bond Future	7,271.3400	7.2713	6,542.2400	6.5422	(10.027)	0	0	0
2016/02/03	R186	04/02/2016	8.83	Put	Bond Future	4,011.9600	4.0120	3,282.8600	3.2829	(18.173)	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
2016/02/03	R186	04/02/2016	9.20	Call	Bond Future	37.6800	0.0377	78.4400	0.0784	108.174	0	0	0
2016/02/03	R186	04/02/2016			Bond Future	9.3835	108.9151	9.2808	109.6442	(1.094)	0.0000	0.0000	20,072
2016/02/03	R186	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R186	04/02/2016	8.02	Put	Bond Future	10,260.5500	10.2606	9,531.4500	9.5314	(7.106)	0	0	0
2016/02/03	R186	04/02/2016	7.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	680
2016/02/03	R186	04/02/2016	8.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	350
2016/02/03	R186	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R186	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R186	04/02/2016	7.50	Put	Bond Future	14,524.3300	14.5243	13,795.2300	13.7952	(5.020)	0	0	0
2016/02/03	R186	04/02/2016	8.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R186	04/02/2016	8.65	Put	Bond Future	5,360.7900	5.3608	4,631.6900	4.6317	(13.601)	0	0	340
2016/02/03	R186	04/02/2016	8.70	Put	Bond Future	4,983.8900	4.9839	4,254.7900	4.2548	(14.629)	0	0	5,000
2016/02/03	R186	04/02/2016	8.80	Put	Bond Future	4,235.2300	4.2352	3,506.1300	3.5061	(17.215)	0	0	5,000
2016/02/03	R186	04/02/2016	7.49	Put	Bond Future	14,608.3500	14.6084	13,879.2500	13.8792	(4.991)	0	0	0
2016/02/03	R186	04/02/2016	8.85	Put	Bond Future	3,863.4600	3.8635	3,134.3500	3.1344	(18.872)	0	0	0
2016/02/03	R186	04/02/2016	7.51	Put	Bond Future	14,440.3900	14.4404	13,711.2900	13.7113	(5.049)	0	0	0
2016/02/03	R186	04/02/2016	8.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2016/02/03	R186	04/02/2016	8.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	680
2016/02/03	R186	04/02/2016	7.90	Put	Bond Future	11,226.4200	11.2264	10,497.3200	10.4973	(6.495)	0	0	0
2016/02/03	R186	04/02/2016	8.45	Put	Bond Future	6,885.7300	6.8857	6,156.6300	6.1566	(10.589)	0	0	0
2016/02/03	R186	04/02/2016	9.20	Put	Bond Future	1,345.5200	1.3455	657.1800	0.6572	(51.158)	0	0	700
2016/02/03	R186	04/02/2016	8.75	Put	Bond Future	4,608.7100	4.6087	3,879.6100	3.8796	(15.820)	0	0	11,695
2016/02/03	R186	04/02/2016	8.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R186	04/02/2016	8.85	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/02/03	R186	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R186	04/02/2016	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R186	05/05/2016			Bond Future	9.4611	110.8883	9.3545	111.6293	(1.127)	0.0000	0.0000	51,646
2016/02/03	R186	05/05/2016	8.34	Call	Bond Future	344.9300	0.3449	444.0100	0.4440	28.725	0	0	0
2016/02/03	R186	05/05/2016	8.35	Call	Bond Future	352.9000	0.3529	453.7700	0.4538	28.583	0	0	0
2016/02/03	R186	05/05/2016	8.75	Put	Bond Future	5,905.2800	5.9053	5,355.4300	5.3554	(9.311)	0	0	1,900
2016/02/03	R186	05/05/2016	8.85	Put	Bond Future	5,344.1900	5.3442	4,821.8500	4.8219	(9.774)	0	0	5,350
2016/02/03	R186	05/05/2016	9.96	Call	Bond Future	0.0000	0.0000	5,203.8400	5.2038	100.000	0	0	0
2016/02/03	R186	05/05/2016	8.33	Call	Bond Future	337.1100	0.3371	434.4200	0.4344	28.866	0	0	0
2016/02/03	R186	05/05/2016	9.86	Call	Bond Future	0.0000	0.0000	4,724.5800	4.7246	100.000	0	0	0
2016/02/03	R186	05/05/2016	8.35	Put	Bond Future	8,433.7400	8.4337	7,793.5400	7.7935	(7.591)	0	0	0
2016/02/03	R186	05/05/2016	8.75	Call	Bond Future	826.5800	0.8266	1,017.8000	1.0178	23.134	0	0	0
2016/02/03	R186	05/05/2016	7.56	Put	Bond Future	14,379.9400	14.3799	13,656.2300	13.6562	(5.033)	0	0	0
2016/02/03	R186	05/05/2016	8.34	Put	Bond Future	8,502.2200	8.5022	7,860.2300	7.8602	(7.551)	0	0	0
2016/02/03	R186	05/05/2016	8.85	Call	Bond Future	999.3400	0.9993	1,218.0700	1.2181	21.887	0	0	0
2016/02/03	R186	05/05/2016	7.56	Call	Bond Future	42.0300	0.0420	59.3900	0.0594	41.304	0	0	0
2016/02/03	R186	05/05/2016	9.96	Put	Bond Future	0.0000	0.0000	1,086.4100	1.0864	100.000	0	0	5,000
2016/02/03	R186	05/05/2016	8.33	Put	Bond Future	8,570.9100	8.5709	7,927.1500	7.9272	(7.511)	0	0	0
2016/02/03	R186	05/05/2016	9.86	Put	Bond Future	0.0000	0.0000	1,272.0000	1.2720	100.000	0	0	5,000
2016/02/03	R186	04/08/2016	8.51	Put	Bond Future	8,272.6700	8.2727	7,734.1000	7.7341	(6.510)	0	0	0
2016/02/03	R186	04/08/2016			Bond Future	9.5293	107.7150	9.4186	108.4683	(1.161)	0.0000	0.0000	0
2016/02/03	R186	04/08/2016	8.50	Put	Bond Future	8,331.5600	8.3316	7,790.8800	7.7909	(6.490)	0	0	0
2016/02/03	R186	04/08/2016	8.51	Call	Bond Future	1,049.6100	1.0496	1,264.3300	1.2643	20.457	0	0	0
2016/02/03	R186	04/08/2016	8.49	Call	Bond Future	1,019.9900	1.0200	1,230.5400	1.2305	20.642	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
2016/02/03	R186	04/08/2016	8.50	Call	Bond Future	1,034.3800	1.0344	1,246.9900	1.2470	20.554	0	0	0
2016/02/03	R186	04/08/2016	8.49	Put	Bond Future	8,391.3500	8.3913	7,848.6100	7.8486	(6.468)	0	0	0
2016/02/03	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R197	04/02/2016			Bond Future	288.7388	288.7388	288.6419	288.6419	(0.034)	0.0000	0.0000	46
2016/02/03	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R197	04/02/2016	296.99	Put	Bond Future	8,251.1800	8.2512	8,348.0700	8.3481	1.174	0	0	0
2016/02/03	R197	04/02/2016	297.01	Put	Bond Future	8,271.1800	8.2712	8,368.0700	8.3681	1.171	0	0	0
2016/02/03	R197	04/02/2016	297.00	Put	Bond Future	8,261.1800	8.2612	8,358.0700	8.3581	1.173	0	0	0
2016/02/03	R197	05/05/2016			Bond Future	293.9323	293.9323	293.8317	293.8317	(0.034)	0.0000	0.0000	1,383
2016/02/03	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R197	05/05/2016	299.99	Put	Bond Future	6,057.7200	6.0577	6,158.3300	6.1583	1.661	0	0	0
2016/02/03	R197	05/05/2016	300.01	Put	Bond Future	6,077.7200	6.0777	6,178.3300	6.1783	1.655	0	0	0
2016/02/03	R197	05/05/2016	300.00	Put	Bond Future	6,067.7200	6.0677	6,168.3300	6.1683	1.658	0	0	0
2016/02/03	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R197	04/08/2016	293.98	Put	Bond Future	901.5700	0.9016	1,010.7300	1.0107	12.108	0	0	0
2016/02/03	R197	04/08/2016			Bond Future	293.0784	293.0784	292.9693	292.9693	(0.037)	0.0000	0.0000	0
2016/02/03	R197	04/08/2016	293.97	Put	Bond Future	891.5700	0.8916	1,000.7300	1.0007	12.244	0	0	0
2016/02/03	R197	04/08/2016	293.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R197	04/08/2016	293.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R197	04/08/2016	293.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R197	04/08/2016	293.96	Put	Bond Future	881.5700	0.8816	990.7300	0.9907	12.382	0	0	0
2016/02/03	R202	04/02/2016			Bond Future	237.4506	237.4506	237.3716	237.3716	(0.033)	0.0000	0.0000	724
2016/02/03	R202	04/02/2016	239.99	Put	Bond Future	2,539.3700	2.5394	2,618.4300	2.6184	3.113	0	0	0
2016/02/03	R202	04/02/2016	240.01	Put	Bond Future	2,559.3700	2.5594	2,638.4300	2.6384	3.089	0	0	0
2016/02/03	R202	04/02/2016	240.00	Put	Bond Future	2,549.3700	2.5494	2,628.4300	2.6284	3.101	0	0	0
2016/02/03	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R202	05/05/2016	246.99	Put	Bond Future	5,268.6700	5.2687	5,350.3000	5.3503	1.549	0	0	0
2016/02/03	R202	05/05/2016			Bond Future	241.7213	241.7213	241.6397	241.6397	(0.034)	0.0000	0.0000	43,482
2016/02/03	R202	05/05/2016	247.01	Put	Bond Future	5,288.6700	5.2887	5,370.3000	5.3703	1.543	0	0	0
2016/02/03	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R202	05/05/2016	247.00	Put	Bond Future	5,278.6700	5.2787	5,360.3000	5.3603	1.546	0	0	0
2016/02/03	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R202	04/08/2016	243.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R202	04/08/2016			Bond Future	242.9097	242.9097	242.8208	242.8208	(0.037)	0.0000	0.0000	0
2016/02/03	R202	04/08/2016	243.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R202	04/08/2016	243.24	Put	Bond Future	330.2600	0.3303	419.2500	0.4192	26.945	0	0	0
2016/02/03	R202	04/08/2016	243.26	Put	Bond Future	350.2600	0.3503	439.2500	0.4392	25.407	0	0	0
2016/02/03	R202	04/08/2016	243.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R202	04/08/2016	243.25	Put	Bond Future	340.2600	0.3403	429.2500	0.4292	26.154	0	0	0
2016/02/03	R203	04/02/2016	7.25	Put	Bond Future	1,376.9600	1.3770	1,191.6600	1.1917	(13.457)	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
2016/02/03	R203	04/02/2016	7.26	Put	Bond Future	1,361.9800		1.3620	1,176.6800	1.1767	(13.605)	0	0	0
2016/02/03	R203	04/02/2016			Bond Future	8.1774		103.4254	8.0516	103.6107	(1.539)	0.0000	0.0000	6,503
2016/02/03	R203	04/02/2016	7.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R203	04/02/2016	7.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R203	04/02/2016	7.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R203	04/02/2016	7.24	Put	Bond Future	1,391.9500		1.3919	1,206.6500	1.2067	(13.312)	0	0	0
2016/02/03	R203	05/05/2016	7.25	Put	Bond Future	1,410.9800		1.4110	1,239.8800	1.2399	(12.126)	0	0	0
2016/02/03	R203	05/05/2016			Bond Future	8.3376		101.1281	8.1879	101.3157	(1.795)	0.0000	0.0000	14,595
2016/02/03	R203	05/05/2016	7.26	Call	Bond Future	37.8900		0.0379	54.7700	0.0548	44.550	0	0	0
2016/02/03	R203	05/05/2016	7.24	Call	Bond Future	35.7500		0.0358	51.8300	0.0518	44.979	0	0	0
2016/02/03	R203	05/05/2016	7.25	Call	Bond Future	36.7700		0.0368	53.2300	0.0532	44.765	0	0	0
2016/02/03	R203	05/05/2016	7.26	Put	Bond Future	1,399.3500		1.3994	1,228.6700	1.2287	(12.197)	0	0	0
2016/02/03	R203	05/05/2016	7.24	Put	Bond Future	1,422.7200		1.4227	1,251.2400	1.2512	(12.053)	0	0	0
2016/02/03	R203	04/08/2016	7.26	Call	Bond Future	79.1000		0.0791	104.3500	0.1044	31.922	0	0	0
2016/02/03	R203	04/08/2016			Bond Future	8.4763		103.0718	8.2924	103.2611	(2.170)	0.0000	0.0000	0
2016/02/03	R203	04/08/2016	7.24	Call	Bond Future	76.3200		0.0763	100.6400	0.1006	31.866	0	0	0
2016/02/03	R203	04/08/2016	7.25	Call	Bond Future	77.7000		0.0777	102.3900	0.1024	31.776	0	0	0
2016/02/03	R203	04/08/2016	7.24	Put	Bond Future	1,358.6200		1.3586	1,193.6900	1.1937	(12.140)	0	0	0
2016/02/03	R203	04/08/2016	7.26	Put	Bond Future	1,340.4600		1.3405	1,176.4600	1.1765	(12.235)	0	0	0
2016/02/03	R203	04/08/2016	7.25	Put	Bond Future	1,349.5300		1.3495	1,184.9700	1.1850	(12.194)	0	0	0
2016/02/03	R203	03/11/2016	8.86	Call	Bond Future	638.2800		0.6383	758.8100	0.7588	18.884	0	0	0
2016/02/03	R203	03/11/2016			Bond Future	8.4965		101.0144	8.2574	101.2073	(2.815)	0.0000	0.0000	0
2016/02/03	R203	03/11/2016	8.84	Call	Bond Future	628.1200		0.6281	747.7000	0.7477	19.038	0	0	0
2016/02/03	R203	03/11/2016	8.85	Call	Bond Future	633.1900		0.6332	753.2500	0.7533	18.961	0	0	0
2016/02/03	R203	03/11/2016	8.84	Put	Bond Future	352.1800		0.3522	278.8900	0.2789	(20.810)	0	0	0
2016/02/03	R203	03/11/2016	8.86	Put	Bond Future	346.3000		0.3463	273.9600	0.2740	(20.889)	0	0	0
2016/02/03	R203	03/11/2016	8.85	Put	Bond Future	349.2300		0.3492	276.4200	0.2764	(20.849)	0	0	0
2016/02/03	R204	04/02/2016	7.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R204	04/02/2016			Bond Future	8.6059		99.5670	8.4713	99.8999	(1.564)	0.0000	0.0000	14,827
2016/02/03	R204	04/02/2016	7.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R204	04/02/2016	7.49	Put	Bond Future	2,804.1500		2.8042	2,471.1800	2.4712	(11.874)	0	0	0
2016/02/03	R204	04/02/2016	7.51	Put	Bond Future	2,753.0300		2.7530	2,420.0600	2.4201	(12.095)	0	0	0
2016/02/03	R204	04/02/2016	7.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R204	04/02/2016	7.50	Put	Bond Future	2,778.5900		2.7786	2,445.6200	2.4456	(11.983)	0	0	0
2016/02/03	R204	05/05/2016	7.75	Call	Bond Future	110.5100		0.1105	153.5700	0.1536	38.965	0	0	0
2016/02/03	R204	05/05/2016			Bond Future	8.7396		101.3708	8.5910	101.7087	(1.700)	0.0000	0.0000	33,081
2016/02/03	R204	05/05/2016	7.76	Call	Bond Future	113.3500		0.1134	157.4100	0.1574	38.871	0	0	0
2016/02/03	R204	05/05/2016	7.74	Put	Bond Future	2,410.5100		2.4105	2,114.6500	2.1147	(12.274)	0	0	0
2016/02/03	R204	05/05/2016	7.76	Put	Bond Future	2,369.2900		2.3693	2,075.4000	2.0754	(12.404)	0	0	0
2016/02/03	R204	05/05/2016	7.74	Call	Bond Future	107.8400		0.1078	149.9300	0.1499	39.030	0	0	0
2016/02/03	R204	05/05/2016	7.75	Put	Bond Future	2,389.8100		2.3898	2,094.9200	2.0949	(12.339)	0	0	0
2016/02/03	R204	04/08/2016			Bond Future	8.8600		99.2775	8.6948	99.6200	(1.865)	0.0000	0.0000	0
2016/02/03	R204	04/08/2016	7.74	Put	Bond Future	2,567.8300		2.5678	2,277.9400	2.2779	(11.289)	0	0	0
2016/02/03	R204	04/08/2016	7.76	Put	Bond Future	2,532.4600		2.5325	2,244.2400	2.2442	(11.381)	0	0	0
2016/02/03	R204	04/08/2016	7.75	Put	Bond Future	2,550.0300		2.5500	2,260.8600	2.2609	(11.340)	0	0	0
2016/02/03	R204	04/08/2016	7.74	Call	Bond Future	215.5800		0.2156	268.2500	0.2682	24.432	0	0	0
2016/02/03	R204	04/08/2016	7.75	Call	Bond Future	219.0900		0.2191	272.4800	0.2725	24.369	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
2016/02/03	R204	04/08/2016	7.76	Call	Bond Future	222.8300	0.2228	277.1700	0.2772	24.386	0	0	0
2016/02/03	R204	03/11/2016			Bond Future	8.9128	101.3176	8.7267	101.6669	(2.089)	0.0000	0.0000	0
2016/02/03	R204	03/11/2016	9.21	Put	Bond Future	630.4200	0.6304	500.8600	0.5009	(20.551)	0	0	0
2016/02/03	R204	03/11/2016	9.23	Put	Bond Future	616.5000	0.6165	489.1100	0.4891	(20.663)	0	0	0
2016/02/03	R204	03/11/2016	9.22	Put	Bond Future	623.2600	0.6233	494.8000	0.4948	(20.611)	0	0	0
2016/02/03	R204	03/11/2016	9.22	Call	Bond Future	1,196.1700	1.1962	1,417.0600	1.4171	18.466	0	0	0
2016/02/03	R204	03/11/2016	9.21	Call	Bond Future	1,184.7400	1.1847	1,404.5300	1.4045	18.552	0	0	0
2016/02/03	R204	03/11/2016	9.23	Call	Bond Future	1,207.9900	1.2080	1,429.9500	1.4300	18.374	0	0	0
2016/02/03	R207	04/02/2016	7.27	Put	Bond Future	5,167.8300	5.1678	4,775.1800	4.7752	(7.598)	0	0	0
2016/02/03	R207	04/02/2016	7.49	Put	Bond Future	4,430.5300	4.4305	4,037.8800	4.0379	(8.862)	0	0	0
2016/02/03	R207	04/02/2016			Bond Future	8.8554	95.2551	8.7312	95.6478	(1.402)	0.0000	0.0000	16,664
2016/02/03	R207	04/02/2016	7.51	Put	Bond Future	4,363.8300	4.3638	3,971.1800	3.9712	(8.998)	0	0	0
2016/02/03	R207	04/02/2016	7.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	43
2016/02/03	R207	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	19
2016/02/03	R207	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R207	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R207	04/02/2016	7.50	Put	Bond Future	4,397.1700	4.3972	4,004.5200	4.0045	(8.930)	0	0	0
2016/02/03	R207	05/05/2016	7.86	Put	Bond Future	3,516.8800	3.5169	3,156.0200	3.1560	(10.261)	0	0	0
2016/02/03	R207	05/05/2016			Bond Future	8.9761	96.9808	8.8425	97.3796	(1.488)	0.0000	0.0000	37,667
2016/02/03	R207	05/05/2016	7.85	Put	Bond Future	3,545.0300	3.5450	3,183.1800	3.1832	(10.207)	0	0	0
2016/02/03	R207	05/05/2016	7.56	Put	Bond Future	4,389.1100	4.3891	4,008.1200	4.0081	(8.680)	0	0	0
2016/02/03	R207	05/05/2016	7.84	Put	Bond Future	3,573.2500	3.5732	3,210.4400	3.2104	(10.154)	0	0	0
2016/02/03	R207	05/05/2016	7.56	Call	Bond Future	55.2800	0.0553	73.0200	0.0730	32.091	0	0	43
2016/02/03	R207	05/05/2016	7.85	Call	Bond Future	118.1400	0.1181	155.0200	0.1550	31.217	0	0	0
2016/02/03	R207	05/05/2016	7.86	Call	Bond Future	121.0800	0.1211	158.9500	0.1589	31.277	0	0	0
2016/02/03	R207	05/05/2016	7.84	Call	Bond Future	115.2500	0.1153	151.1700	0.1512	31.167	0	0	0
2016/02/03	R207	04/08/2016			Bond Future	9.0841	95.2000	8.9399	95.6046	(1.588)	0.0000	0.0000	0
2016/02/03	R207	04/08/2016	7.99	Put	Bond Future	3,453.7300	3.4537	3,111.9400	3.1119	(9.896)	0	0	0
2016/02/03	R207	04/08/2016	8.01	Put	Bond Future	3,405.8700	3.4059	3,066.1500	3.0662	(9.975)	0	0	0
2016/02/03	R207	04/08/2016	8.00	Put	Bond Future	3,429.7700	3.4298	3,088.8100	3.0888	(9.941)	0	0	0
2016/02/03	R207	04/08/2016	8.01	Call	Bond Future	342.4500	0.3424	407.3300	0.4073	18.946	0	0	0
2016/02/03	R207	04/08/2016	7.99	Call	Bond Future	332.1300	0.3321	394.9400	0.3949	18.911	0	0	0
2016/02/03	R207	04/08/2016	8.00	Call	Bond Future	337.2600	0.3373	400.9000	0.4009	18.870	0	0	0
2016/02/03	R208	04/02/2016			Bond Future	9.0247	93.2274	8.9011	93.6998	(1.369)	0.0000	0.0000	36,751
2016/02/03	R208	04/02/2016	7.74	Put	Bond Future	5,061.0500	5.0611	4,588.6000	4.5886	(9.335)	0	0	0
2016/02/03	R208	04/02/2016	7.76	Put	Bond Future	4,979.6800	4.9797	4,507.2300	4.5072	(9.488)	0	0	0
2016/02/03	R208	04/02/2016	7.75	Put	Bond Future	5,020.3500	5.0204	4,547.9000	4.5479	(9.411)	0	0	0
2016/02/03	R208	04/02/2016	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R208	04/02/2016	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R208	04/02/2016	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R208	05/05/2016	7.99	Call	Bond Future	155.0500	0.1551	198.3400	0.1983	27.920	0	0	0
2016/02/03	R208	05/05/2016	8.00	Put	Bond Future	4,392.3700	4.3924	3,956.5300	3.9565	(9.923)	0	0	0
2016/02/03	R208	05/05/2016			Bond Future	9.1267	91.5144	8.9958	91.9945	(1.435)	0.0000	0.0000	45,059
2016/02/03	R208	05/05/2016	8.00	Call	Bond Future	158.7900	0.1588	203.0000	0.2030	27.842	0	0	0
2016/02/03	R208	05/05/2016	8.01	Call	Bond Future	162.6100	0.1626	207.9400	0.2079	27.877	0	0	0
2016/02/03	R208	05/05/2016	7.99	Put	Bond Future	4,427.2600	4.4273	3,990.5000	3.9905	(9.865)	0	0	0



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2016/02/03	R208	05/05/2016	8.01	Put	Bond Future	4,357.5700		4.3576	3,922.8500	3.9229	(9.976)	0	0	0
2016/02/03	R208	04/08/2016	8.01	Put	Bond Future	4,717.3000		4.7173	4,298.6100	4.2986	(8.876)	0	0	0
2016/02/03	R208	04/08/2016			Bond Future	9.2172		93.2735	9.0782	93.7610	(1.507)	0.0000	0.0000	0
2016/02/03	R208	04/08/2016	8.00	Put	Bond Future	4,748.6000		4.7486	4,329.0000	4.3290	(8.836)	0	0	0
2016/02/03	R208	04/08/2016	7.99	Call	Bond Future	361.7300		0.3617	428.7600	0.4288	18.530	0	0	0
2016/02/03	R208	04/08/2016	8.00	Call	Bond Future	367.3900		0.3674	435.3300	0.4353	18.493	0	0	0
2016/02/03	R208	04/08/2016	8.01	Call	Bond Future	373.1200		0.3731	441.9700	0.4420	18.453	0	0	0
2016/02/03	R208	04/08/2016	7.99	Put	Bond Future	4,779.9800		4.7800	4,359.4700	4.3595	(8.797)	0	0	0
2016/02/03	R208	03/11/2016	9.59	Put	Bond Future	1,147.5000		1.1475	957.1600	0.9572	(16.587)	0	0	0
2016/02/03	R208	03/11/2016			Bond Future	9.2696		91.7848	9.1215	92.2822	(1.597)	0.0000	0.0000	0
2016/02/03	R208	03/11/2016	9.58	Put	Bond Future	1,160.0100		1.1600	968.1600	0.9682	(16.539)	0	0	0
2016/02/03	R208	03/11/2016	9.57	Call	Bond Future	2,171.7000		2.1717	2,475.6400	2.4756	13.995	0	0	0
2016/02/03	R208	03/11/2016	9.58	Call	Bond Future	2,191.7900		2.1918	2,497.2600	2.4973	13.937	0	0	0
2016/02/03	R208	03/11/2016	9.59	Call	Bond Future	2,212.2800		2.2123	2,519.2600	2.5193	13.876	0	0	0
2016/02/03	R208	03/11/2016	9.57	Put	Bond Future	1,172.9400		1.1729	979.5600	0.9796	(16.487)	0	0	0
2016/02/03	R209	04/02/2016	8.74	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R209	04/02/2016	8.75	Put	Bond Future	8,209.3500		8.2093	7,509.7400	7.5097	(8.522)	0	0	0
2016/02/03	R209	04/02/2016			Bond Future	9.9131		70.5518	9.8057	71.2515	(1.083)	0.0000	0.0000	30,302
2016/02/03	R209	04/02/2016	8.75	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R209	04/02/2016	8.76	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R209	04/02/2016	9.52	Put	Bond Future	2,617.4800		2.6175	1,917.6300	1.9176	(26.738)	0	0	0
2016/02/03	R209	04/02/2016	8.74	Put	Bond Future	8,286.3300		8.2863	7,586.7200	7.5867	(8.443)	0	0	0
2016/02/03	R209	04/02/2016	8.76	Put	Bond Future	8,132.4800		8.1325	7,432.8700	7.4329	(8.603)	0	0	0
2016/02/03	R209	04/02/2016	9.52	Call	Bond Future	0.7000		0.0007	0.4600	0.0005	(34.286)	0	0	0
2016/02/03	R209	05/05/2016			Bond Future	9.9802		68.6801	9.8698	69.3917	(1.106)	0.0000	0.0000	24,051
2016/02/03	R209	05/05/2016	9.00	Call	Bond Future	503.5700		0.5036	644.5600	0.6446	27.998	0	0	6,700
2016/02/03	R209	05/05/2016	8.25	Put	Bond Future	12,686.1600		12.6862	12,007.9600	12.0080	(5.346)	0	0	0
2016/02/03	R209	05/05/2016	8.99	Put	Bond Future	7,307.1300		7.3071	6,734.4400	6.7344	(7.837)	0	0	0
2016/02/03	R209	05/05/2016	9.01	Put	Bond Future	7,180.4300		7.1804	6,612.0800	6.6121	(7.915)	0	0	0
2016/02/03	R209	05/05/2016	9.00	Put	Bond Future	7,243.4300		7.2434	6,672.8700	6.6729	(7.877)	0	0	0
2016/02/03	R209	05/05/2016	9.01	Call	Bond Future	514.3900		0.5144	657.5900	0.6576	27.839	0	0	0
2016/02/03	R209	05/05/2016	8.25	Call	Bond Future	81.1200		0.0811	114.4700	0.1145	41.112	0	0	6,700
2016/02/03	R209	05/05/2016	8.99	Call	Bond Future	493.3400		0.4933	632.2000	0.6322	28.147	0	0	0
2016/02/03	R209	04/08/2016	9.26	Call	Bond Future	1,508.7200		1.5087	1,797.2500	1.7972	19.124	0	0	0
2016/02/03	R209	04/08/2016			Bond Future	10.0403		70.0004	9.9268	70.7242	(1.130)	0.0000	0.0000	0
2016/02/03	R209	04/08/2016	10.60	Call	Bond Future	5,419.3000		5.4193	6,000.6600	6.0007	10.728	0	0	6,000
2016/02/03	R209	04/08/2016	9.60	Put	Bond Future	5,124.4900		5.1245	4,765.7200	4.7657	(7.001)	0	0	0
2016/02/03	R209	04/08/2016	9.24	Call	Bond Future	1,471.0400		1.4710	1,755.1000	1.7551	19.310	0	0	0
2016/02/03	R209	04/08/2016	9.25	Call	Bond Future	1,489.7100		1.4897	1,776.0000	1.7760	19.218	0	0	0
2016/02/03	R209	04/08/2016	10.60	Put	Bond Future	2,016.9200		2.0169	1,874.4400	1.8744	(7.064)	0	0	0
2016/02/03	R209	04/08/2016	9.24	Put	Bond Future	6,841.0400		6.8410	6,401.2600	6.4013	(6.429)	0	0	0
2016/02/03	R209	04/08/2016	9.26	Put	Bond Future	6,736.7200		6.7367	6,301.4100	6.3014	(6.462)	0	0	0
2016/02/03	R209	04/08/2016	9.60	Call	Bond Future	2,247.7700		2.2478	2,612.8400	2.6128	16.241	0	0	6,000
2016/02/03	R209	04/08/2016	9.25	Put	Bond Future	6,788.6600		6.7887	6,351.1100	6.3511	(6.445)	0	0	0
2016/02/03	R209	03/11/2016	10.26	Call	Bond Future	3,866.5300		3.8665	4,299.5300	4.2995	11.199	0	0	0
2016/02/03	R209	03/11/2016			Bond Future	10.0827		68.2863	9.9661	69.0248	(1.157)	0.0000	0.0000	0
2016/02/03	R209	03/11/2016	10.24	Call	Bond Future	3,799.2700		3.7993	4,227.9700	4.2280	11.284	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
2016/02/03	R209	03/11/2016	10.25	Call	Bond Future	3,832.8400	3.8328	4,263.6900	4.2637	11.241	0	0	0
2016/02/03	R209	03/11/2016	10.24	Put	Bond Future	2,822.8500	2.8229	2,512.9700	2.5130	(10.978)	0	0	0
2016/02/03	R209	03/11/2016	10.26	Put	Bond Future	2,767.5100	2.7675	2,461.9300	2.4619	(11.042)	0	0	0
2016/02/03	R209	03/11/2016	10.25	Put	Bond Future	2,795.0700	2.7951	2,487.3400	2.4873	(11.010)	0	0	0
2016/02/03	R210	04/02/2016	184.99	Put	Bond Future	5,453.1300	5.4531	5,513.0800	5.5131	1.099	0	0	0
2016/02/03	R210	04/02/2016			Bond Future	179.5369	179.5369	179.4769	179.4769	(0.033)	0.0000	0.0000	48
2016/02/03	R210	04/02/2016	185.01	Put	Bond Future	5,473.1300	5.4731	5,533.0800	5.5331	1.095	0	0	0
2016/02/03	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R210	04/02/2016	185.00	Put	Bond Future	5,463.1300	5.4631	5,523.0800	5.5231	1.097	0	0	0
2016/02/03	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R210	05/05/2016			Bond Future	180.5944	180.5944	180.5320	180.5320	(0.035)	0.0000	0.0000	1,178
2016/02/03	R210	05/05/2016	184.99	Put	Bond Future	4,395.6400	4.3956	4,458.0000	4.4580	1.419	0	0	0
2016/02/03	R210	05/05/2016	185.00	Put	Bond Future	4,405.6400	4.4056	4,468.0000	4.4680	1.415	0	0	0
2016/02/03	R210	05/05/2016	185.01	Put	Bond Future	4,415.6400	4.4156	4,478.0000	4.4780	1.412	0	0	0
2016/02/03	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R210	04/08/2016			Bond Future	184.0585	184.0585	183.9909	183.9909	(0.037)	0.0000	0.0000	0
2016/02/03	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R210	04/08/2016	181.50	Call	Bond Future	2,558.4800	2.5585	2,490.8600	2.4909	(2.643)	0	0	0
2016/02/03	R210	04/08/2016	181.52	Call	Bond Future	2,538.4800	2.5385	2,470.8600	2.4709	(2.664)	0	0	0
2016/02/03	R210	04/08/2016	181.51	Call	Bond Future	2,548.4800	2.5485	2,480.8600	2.4809	(2.653)	0	0	0
2016/02/03	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R211	04/02/2016			Bond Future	134.5613	134.5613	134.5547	134.5547	(0.005)	0.0000	0.0000	0
2016/02/03	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R211	04/02/2016	138.99	Put	Bond Future	4,428.7400	4.4287	4,435.2800	4.4353	0.148	0	0	0
2016/02/03	R211	04/02/2016	139.01	Put	Bond Future	4,448.7400	4.4487	4,455.2800	4.4553	0.147	0	0	0
2016/02/03	R211	04/02/2016	139.00	Put	Bond Future	4,438.7400	4.4387	4,445.2800	4.4453	0.147	0	0	0
2016/02/03	R211	05/05/2016	139.01	Put	Bond Future	2,028.4500	2.0284	2,036.0200	2.0360	0.373	0	0	0
2016/02/03	R211	05/05/2016			Bond Future	136.9816	136.9816	136.9740	136.9740	(0.006)	0.0000	0.0000	2
2016/02/03	R211	05/05/2016	139.00	Put	Bond Future	2,018.4500	2.0184	2,026.0200	2.0260	0.375	0	0	0
2016/02/03	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R211	05/05/2016	138.99	Put	Bond Future	2,008.4500	2.0084	2,016.0200	2.0160	0.377	0	0	0
2016/02/03	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R211	04/08/2016			Bond Future	137.8718	137.8718	137.8610	137.8610	(0.008)	0.0000	0.0000	0
2016/02/03	R211	04/08/2016	137.09	Call	Bond Future	781.7600	0.7818	770.9700	0.7710	(1.380)	0	0	0
2016/02/03	R211	04/08/2016	137.07	Call	Bond Future	801.7600	0.8018	790.9700	0.7910	(1.346)	0	0	0
2016/02/03	R211	04/08/2016	137.08	Call	Bond Future	791.7600	0.7918	780.9700	0.7810	(1.363)	0	0	0
2016/02/03	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R211	04/08/2016	137.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2016/02/03	R212	04/02/2016			Bond Future	139.9579	139.9579	139.9111	139.9111	(0.033)	0.0000	0.0000	5
2016/02/03	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R212	04/02/2016	145.99	Put	Bond Future	6,032.1400	6.0321	6,078.9300	6.0789	0.776	0	0	0
2016/02/03	R212	04/02/2016	146.01	Put	Bond Future	6,052.1400	6.0521	6,098.9300	6.0989	0.773	0	0	0
2016/02/03	R212	04/02/2016	146.00	Put	Bond Future	6,042.1400	6.0421	6,088.9300	6.0889	0.774	0	0	0
2016/02/03	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R212	05/05/2016			Bond Future	142.4752	142.4752	142.4267	142.4267	(0.034)	0.0000	0.0000	1,914
2016/02/03	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R212	05/05/2016	144.99	Put	Bond Future	2,514.7900	2.5148	2,563.3400	2.5633	1.931	0	0	0
2016/02/03	R212	05/05/2016	145.01	Put	Bond Future	2,534.7900	2.5348	2,583.3400	2.5833	1.915	0	0	0
2016/02/03	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R212	05/05/2016	145.00	Put	Bond Future	2,524.7900	2.5248	2,573.3400	2.5733	1.923	0	0	0
2016/02/03	R212	04/08/2016	142.43	Call	Bond Future	871.2400	0.8712	818.5900	0.8186	(6.043)	0	0	0
2016/02/03	R212	04/08/2016			Bond Future	143.3012	143.3012	143.2486	143.2486	(0.037)	0.0000	0.0000	0
2016/02/03	R212	04/08/2016	142.44	Call	Bond Future	861.2400	0.8612	808.5900	0.8086	(6.113)	0	0	0
2016/02/03	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R212	04/08/2016	142.42	Call	Bond Future	881.2400	0.8812	828.5900	0.8286	(5.975)	0	0	0
2016/02/03	R213	04/02/2016			Bond Future	9.7835	81.4296	9.6808	82.1058	(1.049)	0.0000	0.0000	22,763
2016/02/03	R213	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R213	04/02/2016	8.74	Put	Bond Future	7,280.5200	7.2805	6,604.3100	6.6043	(9.288)	0	0	0
2016/02/03	R213	04/02/2016	8.76	Put	Bond Future	7,132.1300	7.1321	6,455.9200	6.4559	(9.481)	0	0	0
2016/02/03	R213	04/02/2016	8.75	Put	Bond Future	7,206.2800	7.2063	6,530.0700	6.5301	(9.384)	0	0	0
2016/02/03	R213	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R213	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R213	05/05/2016	8.74	Put	Bond Future	8,064.6700	8.0647	7,483.4200	7.4834	(7.207)	0	0	0
2016/02/03	R213	05/05/2016	8.76	Put	Bond Future	7,934.2200	7.9342	7,356.6100	7.3566	(7.280)	0	0	0
2016/02/03	R213	05/05/2016			Bond Future	9.8535	79.3547	9.7477	80.0423	(1.074)	0.0000	0.0000	33,568
2016/02/03	R213	05/05/2016	8.75	Put	Bond Future	7,999.1200	7.9991	7,419.6500	7.4197	(7.244)	0	0	0
2016/02/03	R213	05/05/2016	8.74	Call	Bond Future	372.9800	0.3730	479.3400	0.4793	28.516	0	0	0
2016/02/03	R213	05/05/2016	8.75	Call	Bond Future	381.1800	0.3812	489.3200	0.4893	28.370	0	0	0
2016/02/03	R213	05/05/2016	8.76	Call	Bond Future	389.9400	0.3899	499.9400	0.4999	28.209	0	0	0
2016/02/03	R213	04/08/2016			Bond Future	9.9153	80.8798	9.8063	81.5791	(1.099)	0.0000	0.0000	0
2016/02/03	R213	04/08/2016	8.99	Put	Bond Future	7,456.6400	7.4566	7,014.5000	7.0145	(5.929)	0	0	0
2016/02/03	R213	04/08/2016	9.01	Put	Bond Future	7,347.2400	7.3472	6,910.1700	6.9102	(5.949)	0	0	0
2016/02/03	R213	04/08/2016	9.00	Put	Bond Future	7,401.4600	7.4015	6,962.2200	6.9622	(5.935)	0	0	0
2016/02/03	R213	04/08/2016	9.01	Call	Bond Future	1,255.8600	1.2559	1,518.1600	1.5182	20.886	0	0	0
2016/02/03	R213	04/08/2016	8.99	Call	Bond Future	1,223.2000	1.2232	1,480.4300	1.4804	21.029	0	0	0
2016/02/03	R213	04/08/2016	9.00	Call	Bond Future	1,239.0900	1.2391	1,499.2200	1.4992	20.994	0	0	0
2016/02/03	R213	03/11/2016			Bond Future	9.9606	78.9876	9.8483	79.7010	(1.128)	0.0000	0.0000	0
2016/02/03	R213	03/11/2016	10.18	Put	Bond Future	2,618.5800	2.6186	2,322.1400	2.3221	(11.321)	0	0	0
2016/02/03	R213	03/11/2016	10.20	Put	Bond Future	2,565.8000	2.5658	2,273.5400	2.2735	(11.391)	0	0	0
2016/02/03	R213	03/11/2016	10.18	Call	Bond Future	3,985.7600	3.9858	4,402.7300	4.4027	10.461	0	0	0

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2016/02/03	R213	03/11/2016	10.19	Put	Bond Future	2,592.0800	2.5921	2,297.7300	2.2977	(11.356)	0	0	0
2016/02/03	R213	03/11/2016	10.19	Call	Bond Future	4,020.7500	4.0207	4,439.8100	4.4398	10.422	0	0	0
2016/02/03	R213	03/11/2016	10.20	Call	Bond Future	4,055.8800	4.0559	4,477.0300	4.4770	10.384	0	0	0
2016/02/03	R214	04/02/2016			Bond Future	10.0183	70.8164	9.9108	71.5366	(1.073)	0.0000	0.0000	13,000
2016/02/03	R214	04/02/2016	7.99	Put	Bond Future	16,057.6600	16.0577	15,337.5100	15.3375	(4.485)	0	0	0
2016/02/03	R214	04/02/2016	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R214	04/02/2016	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R214	04/02/2016	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R214	04/02/2016	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R214	04/02/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R214	04/02/2016	9.45	Put	Bond Future	3,957.0200	3.9570	3,236.8700	3.2369	(18.199)	0	0	25
2016/02/03	R214	04/02/2016	8.01	Put	Bond Future	15,870.3300	15.8703	15,150.1800	15.1502	(4.538)	0	0	0
2016/02/03	R214	04/02/2016	9.35	Put	Bond Future	4,692.9900	4.6930	3,972.8400	3.9728	(15.345)	0	0	25
2016/02/03	R214	04/02/2016	8.00	Put	Bond Future	15,963.9100	15.9639	15,243.7600	15.2438	(4.511)	0	0	0
2016/02/03	R214	05/05/2016	9.01	Call	Bond Future	434.6200	0.4346	562.7800	0.5628	29.488	0	0	0
2016/02/03	R214	05/05/2016	9.30	Put	Bond Future	6,285.3800	6.2854	5,751.0600	5.7511	(8.501)	0	0	0
2016/02/03	R214	05/05/2016			Bond Future	10.0838	68.8028	9.9732	69.5353	(1.096)	0.0000	0.0000	21,269
2016/02/03	R214	05/05/2016	8.99	Call	Bond Future	415.9200	0.4159	539.9400	0.5399	29.818	0	0	0
2016/02/03	R214	05/05/2016	9.00	Call	Bond Future	425.0000	0.4250	551.0600	0.5511	29.661	0	0	0
2016/02/03	R214	05/05/2016	8.99	Put	Bond Future	8,290.3500	8.2903	7,681.8900	7.6819	(7.339)	0	0	0
2016/02/03	R214	05/05/2016	9.01	Put	Bond Future	8,151.7500	8.1517	7,547.4300	7.5474	(7.413)	0	0	0
2016/02/03	R214	05/05/2016	9.30	Call	Bond Future	790.4900	0.7905	988.6500	0.9886	25.068	0	0	0
2016/02/03	R214	05/05/2016	9.00	Put	Bond Future	8,220.7100	8.2207	7,614.2900	7.6143	(7.377)	0	0	0
2016/02/03	R214	04/08/2016	11.30	Call	Bond Future	7,992.0600	7.9921	8,675.3900	8.6754	8.550	0	0	6,300
2016/02/03	R214	04/08/2016	9.24	Call	Bond Future	1,355.1400	1.3551	1,627.7000	1.6277	20.113	0	0	0
2016/02/03	R214	04/08/2016	9.25	Put	Bond Future	7,619.1500	7.6191	7,148.8500	7.1488	(6.173)	0	0	0
2016/02/03	R214	04/08/2016			Bond Future	10.1421	70.1252	10.0286	70.8703	(1.119)	0.0000	0.0000	0
2016/02/03	R214	04/08/2016	9.30	Call	Bond Future	1,465.7100	1.4657	1,752.3400	1.7523	19.556	0	0	1,300
2016/02/03	R214	04/08/2016	8.55	Put	Bond Future	12,326.6900	12.3267	11,716.6400	11.7166	(4.949)	0	0	0
2016/02/03	R214	04/08/2016	11.30	Put	Bond Future	1,117.6500	1.1177	1,055.8400	1.0558	(5.530)	0	0	0
2016/02/03	R214	04/08/2016	9.25	Call	Bond Future	1,373.2000	1.3732	1,648.0400	1.6480	20.015	0	0	0
2016/02/03	R214	04/08/2016	10.30	Put	Bond Future	3,128.5700	3.1286	2,905.3900	2.9054	(7.134)	0	0	0
2016/02/03	R214	04/08/2016	9.26	Call	Bond Future	1,391.4200	1.3914	1,668.5400	1.6685	19.916	0	0	0
2016/02/03	R214	04/08/2016	9.30	Put	Bond Future	7,336.7100	7.3367	6,878.2000	6.8782	(6.250)	0	0	0
2016/02/03	R214	04/08/2016	8.55	Call	Bond Future	485.9700	0.4860	621.0600	0.6211	27.798	0	0	1,300
2016/02/03	R214	04/08/2016	9.24	Put	Bond Future	7,676.4600	7.6765	7,203.8800	7.2039	(6.156)	0	0	0
2016/02/03	R214	04/08/2016	10.30	Call	Bond Future	4,142.1500	4.1421	4,664.1100	4.6641	12.601	0	0	6,300
2016/02/03	R214	04/08/2016	9.26	Put	Bond Future	7,562.1300	7.5621	7,094.1100	7.0941	(6.189)	0	0	0
2016/02/03	R214	03/11/2016	10.35	Put	Bond Future	2,897.8800	2.8979	2,582.0600	2.5821	(10.898)	0	0	0
2016/02/03	R214	03/11/2016			Bond Future	10.1861	68.2659	10.0694	69.0262	(1.146)	0.0000	0.0000	0
2016/02/03	R214	03/11/2016	10.34	Put	Bond Future	2,926.5400	2.9265	2,608.5200	2.6085	(10.867)	0	0	0
2016/02/03	R214	03/11/2016	10.35	Call	Bond Future	3,942.1400	3.9421	4,386.6300	4.3866	11.275	0	0	0
2016/02/03	R214	03/11/2016	10.33	Call	Bond Future	3,873.7400	3.8737	4,314.0600	4.3141	11.367	0	0	0
2016/02/03	R214	03/11/2016	10.34	Call	Bond Future	3,907.8800	3.9079	4,350.1700	4.3502	11.318	0	0	0
2016/02/03	R214	03/11/2016	10.33	Put	Bond Future	2,955.4300	2.9554	2,635.4400	2.6354	(10.827)	0	0	0
2016/02/03	R248	04/02/2016	8.99	Put	Bond Future	10,401.5700	10.4016	9,535.2400	9.5352	(8.329)	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
2016/02/03	R248	04/02/2016	9.55	Put	Bond Future	4,955.5300	4.9555	4,089.1900	4.0892	(17.482)	0	0	75
2016/02/03	R248	04/02/2016			Bond Future	10.1134	90.9948	10.0108	91.8611	(1.015)	0.0000	0.0000	22,687
2016/02/03	R248	04/02/2016	9.00	Put	Bond Future	10,299.3600	10.2994	9,433.0300	9.4330	(8.411)	0	0	0
2016/02/03	R248	04/02/2016	9.01	Put	Bond Future	10,197.3400	10.1973	9,331.0100	9.3310	(8.496)	0	0	0
2016/02/03	R248	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R248	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R248	04/02/2016	9.45	Put	Bond Future	5,888.0000	5.8880	5,021.6700	5.0217	(14.713)	0	0	75
2016/02/03	R248	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R248	04/02/2016	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/03	R248	04/02/2016	9.55	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2016/02/03	R248	05/05/2016			Bond Future	10.1826	88.2057	10.0769	89.0867	(1.037)	0.0000	0.0000	61,942
2016/02/03	R248	05/05/2016	8.99	Put	Bond Future	11,394.9700	11.3950	10,643.4100	10.6434	(6.596)	0	0	0
2016/02/03	R248	05/05/2016	9.01	Put	Bond Future	11,211.2400	11.2112	10,464.2900	10.4643	(6.663)	0	0	0
2016/02/03	R248	05/05/2016	9.00	Put	Bond Future	11,302.7000	11.3027	10,553.4000	10.5534	(6.629)	0	0	0
2016/02/03	R248	05/05/2016	8.99	Call	Bond Future	427.5300	0.4275	556.9900	0.5570	30.281	0	0	0
2016/02/03	R248	05/05/2016	9.00	Call	Bond Future	437.3500	0.4373	569.0700	0.5691	30.118	0	0	0
2016/02/03	R248	05/05/2016	9.01	Call	Bond Future	447.7900	0.4478	581.8600	0.5819	29.940	0	0	0
2016/02/03	R248	04/08/2016			Bond Future	10.2447	89.9008	10.1360	90.7971	(1.061)	0.0000	0.0000	0
2016/02/03	R248	04/08/2016	9.25	Call	Bond Future	1,512.0100	1.5120	1,822.9600	1.8230	20.565	0	0	0
2016/02/03	R248	04/08/2016	9.24	Put	Bond Future	10,463.2200	10.4632	9,875.1700	9.8752	(5.620)	0	0	0
2016/02/03	R248	04/08/2016	9.26	Put	Bond Future	10,309.6900	10.3097	9,727.0700	9.7271	(5.651)	0	0	0
2016/02/03	R248	04/08/2016	9.25	Put	Bond Future	10,385.7700	10.3858	9,800.4000	9.8004	(5.636)	0	0	0
2016/02/03	R248	04/08/2016	9.26	Call	Bond Future	1,533.1600	1.5332	1,846.8600	1.8469	20.461	0	0	0
2016/02/03	R248	04/08/2016	9.24	Call	Bond Future	1,492.0500	1.4921	1,800.3200	1.8003	20.661	0	0	0
2016/02/03	R248	03/11/2016	10.38	Call	Bond Future	4,687.3700	4.6874	5,201.2300	5.2012	10.963	0	0	0
2016/02/03	R248	03/11/2016			Bond Future	10.2921	87.3057	10.1803	88.2202	(1.087)	0.0000	0.0000	0
2016/02/03	R248	03/11/2016	10.39	Call	Bond Future	4,728.9200	4.7289	5,245.4400	5.2454	10.923	0	0	0
2016/02/03	R248	03/11/2016	10.37	Put	Bond Future	4,018.9500	4.0189	3,615.6800	3.6157	(10.034)	0	0	0
2016/02/03	R248	03/11/2016	10.39	Put	Bond Future	3,942.6300	3.9426	3,544.6700	3.5447	(10.094)	0	0	0
2016/02/03	R248	03/11/2016	10.38	Put	Bond Future	3,980.7900	3.9808	3,580.1700	3.5802	(10.064)	0	0	0
2016/02/03	R248	03/11/2016	10.37	Call	Bond Future	4,645.6700	4.6457	5,156.8800	5.1569	11.004	0	0	0

**Total**

**878273**