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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/02/2016 TO 04/02/2016

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
2016/02/04	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	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
2016/02/04	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	2025	04/02/2016	126.01	Put	Bond Future	4,773.7400	4.7737	4,788.1500	4.7881	0.302	0	0	0
2016/02/04	2025	04/02/2016			Bond Future	121.2363	121.2363	121.2218	121.2218	(0.012)	0.0000	0.0000	0
2016/02/04	2025	04/02/2016	126.00	Put	Bond Future	4,763.7400	4.7637	4,778.1500	4.7781	0.302	0	0	0
2016/02/04	2025	04/02/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2025	04/02/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2025	04/02/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2025	04/02/2016	125.99	Put	Bond Future	4,753.7400	4.7537	4,768.1500	4.7681	0.303	0	0	0
2016/02/04	2025	05/05/2016			Bond Future	123.4161	123.4161	123.4019	123.4019	(0.011)	0.0000	0.0000	4,419
2016/02/04	2025	05/05/2016	126.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2025	05/05/2016	125.99	Put	Bond Future	2,573.9400	2.5739	2,588.1300	2.5881	0.551	0	0	0
2016/02/04	2025	05/05/2016	126.01	Put	Bond Future	2,593.9400	2.5939	2,608.1300	2.6081	0.547	0	0	0
2016/02/04	2025	05/05/2016	126.00	Put	Bond Future	2,583.9400	2.5839	2,598.1300	2.5981	0.549	0	0	0
2016/02/04	2025	05/05/2016	126.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2025	05/05/2016	125.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2025	04/08/2016	123.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2025	04/08/2016			Bond Future	124.5291	124.5291	124.5126	124.5126	(0.013)	0.0000	0.0000	0
2016/02/04	2025	04/08/2016	123.86	Call	Bond Future	669.0700	0.6691	652.5700	0.6526	(2.466)	0	0	0
2016/02/04	2025	04/08/2016	123.87	Call	Bond Future	659.0700	0.6591	642.5700	0.6426	(2.504)	0	0	0
2016/02/04	2025	04/08/2016	123.85	Call	Bond Future	679.0700	0.6791	662.5700	0.6626	(2.430)	0	0	0
2016/02/04	2025	04/08/2016	123.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2025	04/08/2016	123.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2030	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2030	04/02/2016			Bond Future	9.6558	87.6357	9.4900	88.7899	(1.717)	0.0000	0.0000	0
2016/02/04	2030	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2030	04/02/2016	8.74	Put	Bond Future	6,652.9800	6.6530	5,498.7300	5.4987	(17.349)	0	0	0
2016/02/04	2030	04/02/2016	8.76	Put	Bond Future	6,500.2000	6.5002	5,345.9500	5.3460	(17.757)	0	0	0
2016/02/04	2030	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2030	04/02/2016	8.75	Put	Bond Future	6,576.5400	6.5765	5,422.2900	5.4223	(17.551)	0	0	0
2016/02/04	2030	05/05/2016	8.99	Put	Bond Future	5,235.1600	5.2352	4,239.0500	4.2390	(19.027)	0	0	0
2016/02/04	2030	05/05/2016	9.01	Put	Bond Future	5,087.8700	5.0879	4,091.7600	4.0918	(19.578)	0	0	0
2016/02/04	2030	05/05/2016			Bond Future	9.7297	89.2224	9.5842	90.2185	(1.496)	0.0000	0.0000	17,216
2016/02/04	2030	05/05/2016	9.00	Put	Bond Future	5,161.4700	5.1615	4,165.3600	4.1654	(19.299)	0	0	0
2016/02/04	2030	05/05/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2030	05/05/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2030	05/05/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2030	04/08/2016	10.17	Call	Bond Future	2,445.1000	2.4451	3,458.8400	3.4588	41.460	0	0	0
2016/02/04	2030	04/08/2016			Bond Future	9.7969	86.9269	9.6465	87.9406	(1.535)	0.0000	0.0000	0
2016/02/04	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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2016/02/04	2032	04/02/2016			Bond Future	9.7658	90.7651	9.6050	91.9523	(1.647)	0.0000	0.0000	0
2016/02/04	2032	04/02/2016	8.69	Put	Bond Future	8,412.1900	8.4122	7,225.0300	7.2250	(14.112)	0	0	0
2016/02/04	2032	04/02/2016	8.71	Put	Bond Future	8,245.2500	8.2452	7,058.0900	7.0581	(14.398)	0	0	0
2016/02/04	2032	04/02/2016	9.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2032	04/02/2016	8.70	Put	Bond Future	8,328.6700	8.3287	7,141.5100	7.1415	(14.254)	0	0	0
2016/02/04	2032	04/02/2016	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2032	04/02/2016	8.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2032	04/02/2016	9.20	Put	Bond Future	4,283.6000	4.2836	3,096.4400	3.0964	(27.714)	0	0	0
2016/02/04	2032	04/02/2016	8.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2032	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2032	04/02/2016	9.30	Put	Bond Future	3,504.4900	3.5045	2,317.3300	2.3173	(33.875)	0	0	0
2016/02/04	2032	05/05/2016			Bond Future	9.8382	88.2507	9.6980	89.2694	(1.425)	0.0000	0.0000	9,165
2016/02/04	2032	05/05/2016	8.99	Put	Bond Future	7,183.5600	7.1836	6,376.1400	6.3761	(11.240)	0	0	0
2016/02/04	2032	05/05/2016	9.01	Put	Bond Future	7,053.0400	7.0530	6,251.9500	6.2520	(11.358)	0	0	0
2016/02/04	2032	05/05/2016	9.00	Put	Bond Future	7,117.9000	7.1179	6,313.6000	6.3136	(11.300)	0	0	0
2016/02/04	2032	05/05/2016	9.01	Call	Bond Future	773.4600	0.7735	991.0500	0.9911	28.132	0	0	0
2016/02/04	2032	05/05/2016	8.99	Call	Bond Future	744.2800	0.7443	955.5400	0.9555	28.384	0	0	0
2016/02/04	2032	05/05/2016	9.00	Call	Bond Future	758.5200	0.7585	972.9000	0.9729	28.263	0	0	0
2016/02/04	2032	04/08/2016	9.01	Call	Bond Future	1,494.3900	1.4944	1,781.9400	1.7819	19.242	0	0	0
2016/02/04	2032	04/08/2016			Bond Future	9.9029	89.9455	9.7583	90.9823	(1.460)	0.0000	0.0000	0
2016/02/04	2032	04/08/2016	8.99	Call	Bond Future	1,456.7800	1.4568	1,738.9600	1.7390	19.370	0	0	0
2016/02/04	2032	04/08/2016	9.00	Call	Bond Future	1,475.0900	1.4751	1,759.9200	1.7599	19.309	0	0	0
2016/02/04	2032	04/08/2016	8.99	Put	Bond Future	8,317.6800	8.3177	7,563.0700	7.5631	(9.072)	0	0	0
2016/02/04	2032	04/08/2016	9.01	Put	Bond Future	8,196.6600	8.1967	7,447.4200	7.4474	(9.141)	0	0	0
2016/02/04	2032	04/08/2016	9.00	Put	Bond Future	8,256.6200	8.2566	7,504.6600	7.5047	(9.107)	0	0	0
2016/02/04	2032	03/11/2016			Bond Future	9.9474	87.6322	9.7980	88.6923	(1.503)	0.0000	0.0000	0
2016/02/04	2032	03/11/2016	10.28	Put	Bond Future	2,600.4400	2.6004	2,213.7000	2.2137	(14.872)	0	0	0
2016/02/04	2032	03/11/2016	10.30	Put	Bond Future	2,546.8600	2.5469	2,166.0100	2.1660	(14.954)	0	0	0
2016/02/04	2032	03/11/2016	10.29	Put	Bond Future	2,573.5400	2.5735	2,189.7500	2.1897	(14.913)	0	0	0
2016/02/04	2032	03/11/2016	10.30	Call	Bond Future	4,974.0700	4.9741	5,653.3500	5.6534	13.656	0	0	0
2016/02/04	2032	03/11/2016	10.28	Call	Bond Future	4,892.6600	4.8927	5,566.0500	5.5661	13.763	0	0	0
2016/02/04	2032	03/11/2016	10.29	Call	Bond Future	4,933.2900	4.9333	5,609.6300	5.6096	13.710	0	0	0
2016/02/04	2033	04/02/2016	102.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2033	04/02/2016			Bond Future	101.9997	101.9997	101.9876	101.9876	(0.012)	0.0000	0.0000	0
2016/02/04	2033	04/02/2016	102.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2033	04/02/2016	102.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2033	04/02/2016	102.40	Put	Bond Future	400.3300	0.4003	412.3500	0.4123	3.003	0	0	0
2016/02/04	2033	04/02/2016	102.39	Put	Bond Future	390.3300	0.3903	402.3500	0.4023	3.079	0	0	0
2016/02/04	2033	04/02/2016	102.41	Put	Bond Future	410.3300	0.4103	422.3500	0.4223	2.929	0	0	0
2016/02/04	2033	05/05/2016			Bond Future	102.8580	102.8580	102.8464	102.8464	(0.011)	0.0000	0.0000	2,032
2016/02/04	2033	05/05/2016	102.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2033	05/05/2016	102.40	Call	Bond Future	458.0000	0.4580	446.4000	0.4464	(2.533)	0	0	0
2016/02/04	2033	05/05/2016	102.41	Call	Bond Future	448.0000	0.4480	436.4000	0.4364	(2.589)	0	0	0
2016/02/04	2033	05/05/2016	102.39	Call	Bond Future	468.0000	0.4680	456.4000	0.4564	(2.479)	0	0	0
2016/02/04	2033	05/05/2016	102.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	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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2016/02/04	2037	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2037	04/02/2016	8.75	Put	Bond Future	10,059.8100	10.0598	8,777.9500	8.7779	(12.742)	0	0	0
2016/02/04	2037	04/02/2016	9.43	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2037	04/02/2016			Bond Future	9.9208	87.7630	9.7600	89.0449	(1.621)	0.0000	0.0000	0
2016/02/04	2037	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2037	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2037	04/02/2016	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2037	04/02/2016	8.74	Put	Bond Future	10,153.4300	10.1534	8,871.5700	8.8716	(12.625)	0	0	0
2016/02/04	2037	04/02/2016	9.43	Put	Bond Future	4,008.0000	4.0080	2,726.1400	2.7261	(31.983)	0	0	0
2016/02/04	2037	04/02/2016	8.76	Put	Bond Future	9,966.3200	9.9663	8,684.4600	8.6845	(12.862)	0	0	0
2016/02/04	2037	04/02/2016	9.30	Put	Bond Future	5,118.5300	5.1185	3,836.6700	3.8367	(25.044)	0	0	0
2016/02/04	2037	05/05/2016	9.00	Put	Bond Future	8,925.2300	8.9252	8,010.5000	8.0105	(10.249)	0	0	0
2016/02/04	2037	05/05/2016	8.99	Call	Bond Future	612.2100	0.6122	794.2300	0.7942	29.732	0	0	0
2016/02/04	2037	05/05/2016			Bond Future	9.9926	89.3520	9.8526	90.4517	(1.401)	0.0000	0.0000	40,950
2016/02/04	2037	05/05/2016	9.00	Call	Bond Future	624.7400	0.6247	809.7100	0.8097	29.608	0	0	0
2016/02/04	2037	05/05/2016	9.01	Call	Bond Future	638.0200	0.6380	826.0500	0.8261	29.471	0	0	0
2016/02/04	2037	05/05/2016	8.99	Put	Bond Future	9,002.5800	9.0026	8,084.9000	8.0849	(10.194)	0	0	0
2016/02/04	2037	05/05/2016	9.01	Put	Bond Future	8,848.7600	8.8488	7,937.0900	7.9371	(10.303)	0	0	0
2016/02/04	2037	04/08/2016			Bond Future	10.0586	86.8085	9.9143	87.9279	(1.434)	0.0000	0.0000	0
2016/02/04	2037	04/08/2016	9.24	Put	Bond Future	8,512.4800	8.5125	7,731.4200	7.7314	(9.175)	0	0	0
2016/02/04	2037	04/08/2016	9.26	Put	Bond Future	8,385.9400	8.3859	7,610.9100	7.6109	(9.242)	0	0	0
2016/02/04	2037	04/08/2016	9.25	Put	Bond Future	8,449.1600	8.4492	7,671.1200	7.6711	(9.208)	0	0	0
2016/02/04	2037	04/08/2016	9.24	Call	Bond Future	1,843.4300	1.8434	2,181.7400	2.1817	18.352	0	0	0
2016/02/04	2037	04/08/2016	9.25	Call	Bond Future	1,866.4100	1.8664	2,207.7400	2.2077	18.288	0	0	0
2016/02/04	2037	04/08/2016	9.26	Call	Bond Future	1,889.3600	1.8894	2,233.7000	2.2337	18.225	0	0	0
2016/02/04	2037	03/11/2016	10.36	Put	Bond Future	3,076.9000	3.0769	2,636.1200	2.6361	(14.325)	0	0	0
2016/02/04	2037	03/11/2016	10.35	Call	Bond Future	4,972.0000	4.9720	5,672.3000	5.6723	14.085	0	0	0
2016/02/04	2037	03/11/2016			Bond Future	10.1009	88.5938	9.9522	89.7381	(1.472)	0.0000	0.0000	0
2016/02/04	2037	03/11/2016	10.36	Call	Bond Future	5,014.1500	5.0142	5,717.6900	5.7177	14.031	0	0	0
2016/02/04	2037	03/11/2016	10.37	Call	Bond Future	5,056.4500	5.0564	5,763.2100	5.7632	13.977	0	0	0
2016/02/04	2037	03/11/2016	10.35	Put	Bond Future	3,108.2400	3.1082	2,664.2200	2.6642	(14.285)	0	0	0
2016/02/04	2037	03/11/2016	10.37	Put	Bond Future	3,045.8200	3.0458	2,608.2600	2.6083	(14.366)	0	0	0
2016/02/04	2038	04/02/2016			Bond Future	126.6689	126.6689	126.6539	126.6539	(0.012)	0.0000	0.0000	0
2016/02/04	2038	04/02/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2038	04/02/2016	130.99	Put	Bond Future	4,321.1100	4.3211	4,336.0800	4.3361	0.346	0	0	0
2016/02/04	2038	04/02/2016	131.01	Put	Bond Future	4,341.1100	4.3411	4,356.0800	4.3561	0.345	0	0	0
2016/02/04	2038	04/02/2016	131.00	Put	Bond Future	4,331.1100	4.3311	4,346.0800	4.3461	0.346	0	0	0
2016/02/04	2038	04/02/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2038	04/02/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2038	05/05/2016	131.01	Put	Bond Future	2,063.7500	2.0638	2,078.3500	2.0784	0.707	0	0	0
2016/02/04	2038	05/05/2016			Bond Future	128.9463	128.9463	128.9317	128.9317	(0.011)	0.0000	0.0000	18,557
2016/02/04	2038	05/05/2016	131.00	Put	Bond Future	2,053.7500	2.0538	2,068.3500	2.0684	0.711	0	0	0
2016/02/04	2038	05/05/2016	131.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2038	05/05/2016	130.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2038	05/05/2016	131.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2038	05/05/2016	130.99	Put	Bond Future	2,043.7500	2.0438	2,058.3500	2.0584	0.714	0	0	0
2016/02/04	2038	04/08/2016			Bond Future	130.0088	130.0088	129.9917	129.9917	(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
2016/02/04	2038	04/08/2016	129.31	Call	Bond Future	698.8200	0.6988	681.7400	0.6817	(2.444)	0	0	0
2016/02/04	2038	04/08/2016	129.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2038	04/08/2016	129.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2038	04/08/2016	129.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2038	04/08/2016	129.32	Call	Bond Future	688.8200	0.6888	671.7400	0.6717	(2.480)	0	0	0
2016/02/04	2038	04/08/2016	129.30	Call	Bond Future	708.8200	0.7088	691.7400	0.6917	(2.410)	0	0	0
2016/02/04	2040	04/02/2016	9.51	Put	Bond Future	4,258.5800	4.2586	2,898.7400	2.8987	(31.932)	0	0	0
2016/02/04	2040	04/02/2016			Bond Future	10.0008	91.1744	9.8400	92.5342	(1.608)	0.0000	0.0000	0
2016/02/04	2040	04/02/2016	9.50	Put	Bond Future	4,348.7600	4.3488	2,988.9200	2.9889	(31.270)	0	0	0
2016/02/04	2040	04/02/2016	9.49	Put	Bond Future	4,439.0900	4.4391	3,079.2500	3.0793	(30.633)	0	0	0
2016/02/04	2040	04/02/2016	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2040	04/02/2016	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2040	04/02/2016	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2040	05/05/2016	9.50	Call	Bond Future	1,485.0500	1.4850	1,842.7300	1.8427	24.085	0	0	0
2016/02/04	2040	05/05/2016			Bond Future	10.0733	92.8252	9.9333	93.9916	(1.390)	0.0000	0.0000	1,820
2016/02/04	2040	05/05/2016	9.51	Call	Bond Future	1,509.8000	1.5098	1,871.7700	1.8718	23.975	0	0	0
2016/02/04	2040	05/05/2016	9.49	Call	Bond Future	1,460.4200	1.4604	1,813.8200	1.8138	24.199	0	0	0
2016/02/04	2040	05/05/2016	9.50	Put	Bond Future	6,425.3800	6.4254	5,616.6100	5.6166	(12.587)	0	0	0
2016/02/04	2040	05/05/2016	9.49	Put	Bond Future	6,490.8600	6.4909	5,677.8100	5.6778	(12.526)	0	0	0
2016/02/04	2040	05/05/2016	9.51	Put	Bond Future	6,360.1600	6.3602	5,555.6800	5.5557	(12.649)	0	0	0
2016/02/04	2040	04/08/2016			Bond Future	10.1402	90.0979	9.9959	91.2852	(1.423)	0.0000	0.0000	0
2016/02/04	2040	04/08/2016	9.49	Put	Bond Future	7,964.9100	7.9649	7,192.2600	7.1923	(9.701)	0	0	0
2016/02/04	2040	04/08/2016	9.50	Call	Bond Future	2,428.6300	2.4286	2,846.5900	2.8466	17.210	0	0	0
2016/02/04	2040	04/08/2016	9.51	Call	Bond Future	2,456.6300	2.4566	2,877.9300	2.8779	17.150	0	0	0
2016/02/04	2040	04/08/2016	9.49	Call	Bond Future	2,401.0600	2.4011	2,815.6900	2.8157	17.269	0	0	0
2016/02/04	2040	04/08/2016	9.51	Put	Bond Future	7,840.9300	7.8409	7,074.9500	7.0750	(9.769)	0	0	0
2016/02/04	2040	04/08/2016	9.50	Put	Bond Future	7,902.6400	7.9026	7,133.3200	7.1333	(9.735)	0	0	0
2016/02/04	2044	04/02/2016	8.99	Put	Bond Future	9,459.6400	9.4596	8,097.1600	8.0972	(14.403)	0	0	0
2016/02/04	2044	04/02/2016			Bond Future	10.0258	88.3106	9.8650	89.6731	(1.604)	0.0000	0.0000	0
2016/02/04	2044	04/02/2016	9.01	Put	Bond Future	9,260.7200	9.2607	7,898.2400	7.8982	(14.712)	0	0	0
2016/02/04	2044	04/02/2016	9.58	Put	Bond Future	3,869.1700	3.8692	2,506.6900	2.5067	(35.214)	0	0	0
2016/02/04	2044	04/02/2016	9.00	Put	Bond Future	9,360.0900	9.3601	7,997.6100	7.9976	(14.556)	0	0	0
2016/02/04	2044	04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2044	04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2044	04/02/2016	9.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2044	04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2044	05/05/2016	8.99	Put	Bond Future	10,565.8800	10.5659	9,633.4700	9.6335	(8.825)	0	0	0
2016/02/04	2044	05/05/2016			Bond Future	10.0965	89.9096	9.9669	90.9912	(1.284)	0.0000	0.0000	20,898
2016/02/04	2044	05/05/2016	9.01	Put	Bond Future	10,390.5300	10.3905	9,463.3600	9.4634	(8.923)	0	0	0
2016/02/04	2044	05/05/2016	9.00	Put	Bond Future	10,478.0200	10.4780	9,548.2200	9.5482	(8.874)	0	0	0
2016/02/04	2044	05/05/2016	9.01	Call	Bond Future	555.1700	0.5552	709.5700	0.7096	27.811	0	0	0
2016/02/04	2044	05/05/2016	8.99	Call	Bond Future	531.9600	0.5320	681.1200	0.6811	28.040	0	0	0
2016/02/04	2044	05/05/2016	9.00	Call	Bond Future	543.4700	0.5435	695.2400	0.6952	27.926	0	0	0
2016/02/04	2044	04/08/2016	9.50	Call	Bond Future	2,380.7800	2.3808	2,759.9300	2.7599	15.925	0	0	0
2016/02/04	2044	04/08/2016			Bond Future	10.1618	87.2516	10.0283	88.3524	(1.314)	0.0000	0.0000	0
2016/02/04	2044	04/08/2016	9.51	Call	Bond Future	2,408.5000	2.4085	2,790.7500	2.7907	15.871	0	0	0

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2016/02/04	2044	04/08/2016	9.49	Put	Bond Future	8,147.1700	8.1472	7,422.4100	7.4224	(8.896)	0	0	0
2016/02/04	2044	04/08/2016	9.51	Put	Bond Future	8,020.4100	8.0204	7,301.8400	7.3018	(8.959)	0	0	0
2016/02/04	2044	04/08/2016	9.49	Call	Bond Future	2,353.2500	2.3532	2,729.3100	2.7293	15.980	0	0	0
2016/02/04	2044	04/08/2016	9.50	Put	Bond Future	8,083.6200	8.0836	7,361.9500	7.3620	(8.928)	0	0	0
2016/02/04	2044	03/11/2016			Bond Future	10.2045	89.0460	10.0669	90.1715	(1.348)	0.0000	0.0000	0
2016/02/04	2044	03/11/2016	10.42	Call	Bond Future	5,186.2300	5.1862	5,862.1900	5.8622	13.034	0	0	0
2016/02/04	2044	03/11/2016	10.41	Put	Bond Future	3,506.3700	3.5064	3,053.6500	3.0537	(12.911)	0	0	0
2016/02/04	2044	03/11/2016	10.43	Put	Bond Future	3,437.9900	3.4380	2,991.6100	2.9916	(12.984)	0	0	0
2016/02/04	2044	03/11/2016	10.42	Put	Bond Future	3,472.0400	3.4720	3,022.4900	3.0225	(12.948)	0	0	0
2016/02/04	2044	03/11/2016	10.43	Call	Bond Future	5,230.2700	5.2303	5,909.4000	5.9094	12.985	0	0	0
2016/02/04	2044	03/11/2016	10.41	Call	Bond Future	5,142.3500	5.1424	5,815.1400	5.8151	13.083	0	0	0
2016/02/04	2046	04/02/2016	127.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2046	04/02/2016			Bond Future	127.1786	127.1786	127.1636	127.1636	(0.012)	0.0000	0.0000	0
2016/02/04	2046	04/02/2016	128.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2046	04/02/2016	128.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2046	04/02/2016	127.99	Put	Bond Future	811.3500	0.8114	826.3500	0.8264	1.849	0	0	0
2016/02/04	2046	04/02/2016	128.01	Put	Bond Future	831.3500	0.8314	846.3500	0.8464	1.804	0	0	0
2016/02/04	2046	04/02/2016	128.00	Put	Bond Future	821.3500	0.8214	836.3500	0.8364	1.826	0	0	0
2016/02/04	2046	05/05/2016			Bond Future	128.0324	128.0324	128.0179	128.0179	(0.011)	0.0000	0.0000	12,807
2016/02/04	2046	05/05/2016	129.99	Put	Bond Future	1,957.5800	1.9576	1,972.1400	1.9721	0.744	0	0	0
2016/02/04	2046	05/05/2016	130.01	Put	Bond Future	1,977.5800	1.9776	1,992.1400	1.9921	0.736	0	0	0
2016/02/04	2046	05/05/2016	130.00	Put	Bond Future	1,967.5800	1.9676	1,982.1400	1.9821	0.740	0	0	0
2016/02/04	2046	05/05/2016	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2046	05/05/2016	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2046	05/05/2016	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2046	04/08/2016	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2046	04/08/2016			Bond Future	130.4855	130.4855	130.4684	130.4684	(0.013)	0.0000	0.0000	0
2016/02/04	2046	04/08/2016	129.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2046	04/08/2016	129.00	Call	Bond Future	1,485.5300	1.4855	1,468.4100	1.4684	(1.152)	0	0	0
2016/02/04	2046	04/08/2016	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2046	04/08/2016	129.01	Call	Bond Future	1,475.5300	1.4755	1,458.4100	1.4584	(1.160)	0	0	0
2016/02/04	2046	04/08/2016	129.02	Call	Bond Future	1,465.5300	1.4655	1,448.4100	1.4484	(1.168)	0	0	0
2016/02/04	2050	04/02/2016			Bond Future	137.1795	137.1795	137.1632	137.1632	(0.012)	0.0000	0.0000	0
2016/02/04	2050	04/02/2016	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2050	04/02/2016	137.99	Put	Bond Future	810.4600	0.8105	826.7600	0.8268	2.011	0	0	0
2016/02/04	2050	04/02/2016	138.01	Put	Bond Future	830.4600	0.8305	846.7600	0.8468	1.963	0	0	0
2016/02/04	2050	04/02/2016	138.00	Put	Bond Future	820.4600	0.8205	836.7600	0.8368	1.987	0	0	0
2016/02/04	2050	04/02/2016	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2050	04/02/2016	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2050	05/05/2016	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2050	05/05/2016			Bond Future	139.6457	139.6457	139.6301	139.6301	(0.011)	0.0000	0.0000	16,456
2016/02/04	2050	05/05/2016	138.00	Call	Bond Future	1,645.7300	1.6457	1,630.1500	1.6301	(0.947)	0	0	0
2016/02/04	2050	05/05/2016	137.99	Call	Bond Future	1,655.7300	1.6557	1,640.1500	1.6401	(0.941)	0	0	0
2016/02/04	2050	05/05/2016	138.01	Call	Bond Future	1,635.7300	1.6357	1,620.1500	1.6201	(0.952)	0	0	0
2016/02/04	2050	05/05/2016	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	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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2016/02/04	2050	04/08/2016	139.14	Call	Bond Future	1,613.5300	1.6135	1,594.8600	1.5949	(1.157)	0	0	0
2016/02/04	2050	04/08/2016			Bond Future	140.7535	140.7535	140.7349	140.7349	(0.013)	0.0000	0.0000	0
2016/02/04	2050	04/08/2016	139.12	Call	Bond Future	1,633.5300	1.6335	1,614.8600	1.6149	(1.143)	0	0	0
2016/02/04	2050	04/08/2016	139.13	Call	Bond Future	1,623.5300	1.6235	1,604.8600	1.6049	(1.150)	0	0	0
2016/02/04	2050	04/08/2016	139.12	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2050	04/08/2016	139.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	2050	04/08/2016	139.13	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	AL37	04/02/2016			Index Future	461.4130	461.4130	464.4190	464.4190	0.651	0.0000	0.0000	0
2016/02/04	AL37	05/05/2016			Index Future	469.7680	469.7680	472.3540	472.3540	0.550	0.0000	0.0000	2
2016/02/04	AL37	04/08/2016			Index Future	478.6910	478.6910	481.3180	481.3180	0.549	0.0000	0.0000	0
2016/02/04	AL7T	04/02/2016			Index Future	529.8210	529.8210	535.7250	535.7250	1.114	0.0000	0.0000	0
2016/02/04	AL7T	05/05/2016			Index Future	539.4130	539.4130	544.6540	544.6540	0.972	0.0000	0.0000	0
2016/02/04	AL7T	04/08/2016			Index Future	549.6590	549.6590	554.9910	554.9910	0.970	0.0000	0.0000	0
2016/02/04	ALBI	04/02/2016			Index Future	480.7970	480.7970	486.1680	486.1680	1.117	0.0000	0.0000	0
2016/02/04	ALBI	05/05/2016			Index Future	489.5020	489.5020	494.0980	494.0980	0.939	0.0000	0.0000	515
2016/02/04	ALBI	04/08/2016			Index Future	498.8000	498.8000	503.4760	503.4760	0.937	0.0000	0.0000	133
2016/02/04	ALBI	03/11/2016			Index Future	509.1340	509.1340	513.9170	513.9170	0.939	0.0000	0.0000	0
2016/02/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	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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2016/02/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	C118	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2016/02/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	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
2016/02/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2016/02/04	EL28	04/02/2016	128.99	Put	Bond Future	3,446.8900	3.4469	3,460.2300	3.4602	0.387	0	0	0
2016/02/04	EL28	04/02/2016			Bond Future	125.5431	125.5431	125.5298	125.5298	(0.011)	0.0000	0.0000	0
2016/02/04	EL28	04/02/2016	129.01	Put	Bond Future	3,466.8900	3.4669	3,480.2300	3.4802	0.385	0	0	0
2016/02/04	EL28	04/02/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	EL28	04/02/2016	129.00	Put	Bond Future	3,456.8900	3.4569	3,470.2300	3.4702	0.386	0	0	0
2016/02/04	EL28	04/02/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	EL28	04/02/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	EL28	05/05/2016	129.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	EL28	05/05/2016			Bond Future	126.2218	126.2218	126.2089	126.2089	(0.010)	0.0000	0.0000	0
2016/02/04	EL28	05/05/2016	129.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	EL28	05/05/2016	128.99	Put	Bond Future	2,768.1500	2.7681	2,781.1300	2.7811	0.469	0	0	0
2016/02/04	EL28	05/05/2016	129.01	Put	Bond Future	2,788.1500	2.7881	2,801.1300	2.8011	0.466	0	0	0
2016/02/04	EL28	05/05/2016	129.00	Put	Bond Future	2,778.1500	2.7781	2,791.1300	2.7911	0.467	0	0	0
2016/02/04	EL28	05/05/2016	128.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	EL28	04/08/2016			Bond Future	128.6404	128.6404	128.6249	128.6249	(0.012)	0.0000	0.0000	0
2016/02/04	EL28	04/08/2016	126.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	EL28	04/08/2016	126.88	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	EL28	04/08/2016	126.86	Call	Bond Future	1,780.4000	1.7804	1,764.9400	1.7649	(0.868)	0	0	0
2016/02/04	EL28	04/08/2016	126.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	EL28	04/08/2016	126.87	Call	Bond Future	1,770.4000	1.7704	1,754.9400	1.7549	(0.873)	0	0	0
2016/02/04	EL28	04/08/2016	126.88	Call	Bond Future	1,760.4000	1.7604	1,744.9400	1.7449	(0.878)	0	0	0
2016/02/04	ES33	04/02/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	ES33	04/02/2016			Bond Future	10.7212	77.7515	10.5600	78.7752	(1.503)	0.0000	0.0000	0
2016/02/04	ES33	04/02/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	ES33	04/02/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	ES33	04/02/2016	9.99	Put	Bond Future	4,822.1600	4.8222	3,798.4500	3.7985	(21.229)	0	0	0
2016/02/04	ES33	04/02/2016	10.01	Put	Bond Future	4,684.0300	4.6840	3,660.3200	3.6603	(21.855)	0	0	0
2016/02/04	ES33	04/02/2016	10.00	Put	Bond Future	4,753.0500	4.7531	3,729.3400	3.7293	(21.538)	0	0	0
2016/02/04	ES33	05/05/2016	10.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	ES33	05/05/2016			Bond Future	10.8202	75.3674	10.6743	76.2787	(1.348)	0.0000	0.0000	8,776
2016/02/04	ES33	05/05/2016	9.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	ES33	05/05/2016	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	ES33	05/05/2016	9.99	Put	Bond Future	5,423.5100	5.4235	4,512.2000	4.5122	(16.803)	0	0	0
2016/02/04	ES33	05/05/2016	10.01	Put	Bond Future	5,285.8700	5.2859	4,374.5600	4.3746	(17.240)	0	0	0
2016/02/04	ES33	05/05/2016	10.00	Put	Bond Future	5,354.6400	5.3546	4,443.3300	4.4433	(17.019)	0	0	0
2016/02/04	ES33	04/08/2016			Bond Future	10.9122	76.8146	10.7616	77.7421	(1.380)	0.0000	0.0000	0
2016/02/04	ES33	04/08/2016	10.24	Put	Bond Future	4,280.9100	4.2809	3,353.4100	3.3534	(21.666)	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
2016/02/04	ES33	04/08/2016	10.26	Put	Bond Future	4,148.1600	4.1482	3,220.6600	3.2207	(22.359)	0	0	0
2016/02/04	ES33	04/08/2016	10.25	Put	Bond Future	4,214.4900	4.2145	3,286.9900	3.2870	(22.007)	0	0	0
2016/02/04	ES33	04/08/2016	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	ES33	04/08/2016	10.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	ES33	04/08/2016	10.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	ES33	03/11/2016			Bond Future	10.9865	74.5976	10.8306	75.5459	(1.418)	0.0000	0.0000	0
2016/02/04	ES33	03/11/2016	11.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	ES33	03/11/2016	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	ES33	03/11/2016	11.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	ES33	03/11/2016	11.31	Call	Bond Future	1,911.0000	1.9110	2,859.3100	2.8593	49.624	0	0	0
2016/02/04	ES33	03/11/2016	11.29	Call	Bond Future	1,795.0900	1.7951	2,743.4000	2.7434	52.828	0	0	0
2016/02/04	ES33	03/11/2016	11.30	Call	Bond Future	1,853.0800	1.8531	2,801.3900	2.8014	51.175	0	0	0
2016/02/04	ES42	04/02/2016			Bond Future	10.8511	82.1493	10.6950	83.2723	(1.439)	0.0000	0.0000	0
2016/02/04	ES42	05/05/2016			Bond Future	10.9496	79.3740	10.8140	80.3318	(1.238)	0.0000	0.0000	7,250
2016/02/04	GOVI	04/02/2016	512.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	GOVI	04/02/2016			GOVI	480.1210	480.1210	485.0930	485.0930	1.036	0.0000	0.0000	0
2016/02/04	GOVI	04/02/2016	511.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	GOVI	04/02/2016	512.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	GOVI	04/02/2016	511.99	Put	GOVI	318,690.0000	31.8690	268,970.0000	26.8970	(15.601)	0	0	0
2016/02/04	GOVI	04/02/2016	512.01	Put	GOVI	318,890.0000	31.8890	269,170.0000	26.9170	(15.592)	0	0	0
2016/02/04	GOVI	04/02/2016	512.00	Put	GOVI	318,790.0000	31.8790	269,070.0000	26.9070	(15.596)	0	0	0
2016/02/04	GOVI	05/05/2016	518.01	Put	GOVI	291,960.0000	29.1960	249,410.0000	24.9410	(14.574)	0	0	0
2016/02/04	GOVI	05/05/2016			GOVI	488.8140	488.8140	493.0690	493.0690	0.870	0.0000	0.0000	481
2016/02/04	GOVI	05/05/2016	518.00	Put	GOVI	291,860.0000	29.1860	249,310.0000	24.9310	(14.579)	0	0	0
2016/02/04	GOVI	05/05/2016	518.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	GOVI	05/05/2016	517.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	GOVI	05/05/2016	518.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	GOVI	05/05/2016	517.99	Put	GOVI	291,760.0000	29.1760	249,210.0000	24.9210	(14.584)	0	0	0
2016/02/04	GOVI	04/08/2016	520.99	Put	GOVI	228,910.0000	22.8910	185,630.0000	18.5630	(18.907)	0	0	0
2016/02/04	GOVI	04/08/2016			GOVI	498.0990	498.0990	502.4270	502.4270	0.869	0.0000	0.0000	26
2016/02/04	GOVI	04/08/2016	521.01	Put	GOVI	229,110.0000	22.9110	185,830.0000	18.5830	(18.890)	0	0	0
2016/02/04	GOVI	04/08/2016	521.00	Put	GOVI	229,010.0000	22.9010	185,730.0000	18.5730	(18.899)	0	0	0
2016/02/04	GOVI	04/08/2016	521.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	GOVI	04/08/2016	521.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	GOVI	04/08/2016	520.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	GOVI	03/11/2016	476.11	Call	GOVI	323,080.0000	32.3080	367,370.0000	36.7370	13.709	0	0	0
2016/02/04	GOVI	03/11/2016	476.12	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	GOVI	03/11/2016			GOVI	508.4180	508.4180	512.8470	512.8470	0.871	0.0000	0.0000	0
2016/02/04	GOVI	03/11/2016	476.12	Call	GOVI	322,980.0000	32.2980	367,270.0000	36.7270	13.713	0	0	0
2016/02/04	GOVI	03/11/2016	476.13	Call	GOVI	322,880.0000	32.2880	367,170.0000	36.7170	13.717	0	0	0
2016/02/04	GOVI	03/11/2016	476.11	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	GOVI	03/11/2016	476.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2016/02/04	IGOV	04/02/2016			Index Future	233.5100	233.5100	233.4840	233.4840	(0.011)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2016/02/04	IGOV	05/05/2016			Index Future	237.7090	237.7090	237.6810	237.6810	(0.012)	0.0000	0.0000	975
2016/02/04	IGOV	04/08/2016			Index Future	242.2150	242.2150	242.1830	242.1830	(0.013)	0.0000	0.0000	81
2016/02/04	IGOV	03/11/2016			Index Future	247.2140	247.2140	247.1870	247.1870	(0.011)	0.0000	0.0000	0
2016/02/04	ILBI	04/02/2016			Index Future	632.5190	632.5190	632.5190	632.5190	0.000	0.0000	0.0000	0
2016/02/04	ILBI	05/05/2016			Index Future	643.2520	643.2520	643.1860	643.1860	(0.010)	0.0000	0.0000	0
2016/02/04	ILBI	04/08/2016			Index Future	654.9320	654.9320	654.8620	654.8620	(0.011)	0.0000	0.0000	157
2016/02/04	IS01	19/12/2016			Interest Rate Swap	100.1857	100.1857	100.1457	100.1457	(0.040)	0.0000	0.0000	0
2016/02/04	IS01	16/03/2017			Interest Rate Swap	100.2398	100.2398	100.1787	100.1787	(0.061)	0.0000	0.0000	0
2016/02/04	IS02	18/12/2017			Interest Rate Swap	100.6551	100.6551	100.5164	100.5164	(0.138)	0.0000	0.0000	0
2016/02/04	IS02	16/03/2018			Interest Rate Swap	100.1345	100.1345	99.9733	99.9733	(0.161)	0.0000	0.0000	0
2016/02/04	IS05	17/12/2020			Interest Rate Swap	101.1189	101.1189	100.5685	100.5685	(0.544)	0.0000	0.0000	0
2016/02/04	IS05	16/03/2021			Interest Rate Swap	100.6628	100.6628	100.0837	100.0837	(0.575)	0.0000	0.0000	0
2016/02/04	IS10	17/12/2025			Interest Rate Swap	103.5211	103.5211	102.5598	102.5598	(0.929)	0.0000	0.0000	0
2016/02/04	IS10	16/03/2026			Interest Rate Swap	100.7990	100.7990	99.7948	99.7948	(0.996)	0.0000	0.0000	0
2016/02/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2016/02/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2016/02/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2016/02/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2016/02/04	JBAF	17/02/2016			Jibar Tradeable Future	7.0200	92.9800	7.0100	92.9900	(0.142)	0.0000	0.0000	2,000
2016/02/04	JBAF	16/03/2016			Jibar Tradeable Future	7.1300	92.8700	7.1200	92.8800	(0.140)	0.0000	0.0000	0
2016/02/04	JBAF	20/04/2016			Jibar Tradeable Future	7.2700	92.7300	7.2600	92.7400	(0.138)	0.0000	0.0000	0
2016/02/04	JBAF	18/05/2016			Jibar Tradeable Future	7.3700	92.6300	7.3300	92.6700	(0.543)	0.0000	0.0000	0
2016/02/04	JBAF	15/06/2016			Jibar Tradeable Future	7.4500	92.5500	7.4100	92.5900	(0.537)	0.0000	0.0000	0
2016/02/04	JBAF	20/07/2016			Jibar Tradeable Future	7.5400	92.4600	7.4900	92.5100	(0.663)	0.0000	0.0000	0
2016/02/04	JBAF	21/09/2016			Jibar Tradeable Future	7.7300	92.2700	7.6600	92.3400	(0.906)	0.0000	0.0000	0
2016/02/04	JBAF	21/12/2016			Jibar Tradeable Future	7.9200	92.0800	7.8600	92.1400	(0.758)	0.0000	0.0000	0
2016/02/04	JBAF	15/03/2017			Jibar Tradeable Future	8.0700	91.9300	8.0000	92.0000	(0.867)	0.0000	0.0000	0
2016/02/04	JBAF	21/06/2017			Jibar Tradeable Future	8.1800	91.8200	8.1200	91.8800	(0.733)	0.0000	0.0000	0
2016/02/04	JBAF	20/09/2017			Jibar Tradeable Future	8.3100	91.6900	8.2500	91.7500	(0.722)	0.0000	0.0000	0
2016/02/04	JBAF	20/12/2017			Jibar Tradeable Future	8.4000	91.6000	8.3600	91.6400	(0.476)	0.0000	0.0000	0
2016/02/04	R023	04/02/2016	8.01	Put	Bond Future	5,540.6700	5.5407	4,723.1100	4.7231	(14.756)	0	0	0
2016/02/04	R023	04/02/2016			Bond Future	9.1010	96.5399	8.9350	97.3575	(1.824)	0.0000	0.0000	0
2016/02/04	R023	04/02/2016	8.00	Put	Bond Future	5,593.3300	5.5933	4,775.7700	4.7758	(14.617)	0	0	0
2016/02/04	R023	04/02/2016	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R023	04/02/2016	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	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
2016/02/04	R023	04/02/2016	7.99	Put	Bond Future	5,646.0300	5.6460	4,828.4700	4.8285	(14.480)	0	0	0
2016/02/04	R023	05/05/2016			Bond Future	9.1821	94.3573	9.0448	95.0130	(1.495)	0.0000	0.0000	9,781
2016/02/04	R023	05/05/2016	8.24	Put	Bond Future	4,942.6500	4.9426	4,391.4900	4.3915	(11.151)	0	0	0
2016/02/04	R023	05/05/2016	8.26	Put	Bond Future	4,856.3900	4.8564	4,308.9300	4.3089	(11.273)	0	0	0
2016/02/04	R023	05/05/2016	8.24	Call	Bond Future	324.5200	0.3245	428.9700	0.4290	32.186	0	0	0
2016/02/04	R023	05/05/2016	8.25	Put	Bond Future	4,899.2700	4.8993	4,349.9300	4.3499	(11.213)	0	0	0
2016/02/04	R023	05/05/2016	8.25	Call	Bond Future	331.6400	0.3316	437.9100	0.4379	32.044	0	0	0
2016/02/04	R023	05/05/2016	8.26	Call	Bond Future	339.2300	0.3392	447.3800	0.4474	31.881	0	0	0
2016/02/04	R023	04/08/2016	8.24	Call	Bond Future	680.4400	0.6804	830.1400	0.8301	22.000	0	0	0
2016/02/04	R023	04/08/2016	8.25	Put	Bond Future	5,454.9300	5.4549	4,939.6700	4.9397	(9.446)	0	0	0
2016/02/04	R023	04/08/2016			Bond Future	9.2509	96.1689	9.1071	96.8355	(1.555)	0.0000	0.0000	0
2016/02/04	R023	04/08/2016	8.25	Call	Bond Future	690.2100	0.6902	841.5500	0.8416	21.927	0	0	0
2016/02/04	R023	04/08/2016	8.26	Call	Bond Future	700.6800	0.7007	853.7300	0.8537	21.843	0	0	0
2016/02/04	R023	04/08/2016	8.24	Put	Bond Future	5,494.2800	5.4943	4,977.3800	4.9774	(9.408)	0	0	0
2016/02/04	R023	04/08/2016	8.26	Put	Bond Future	5,416.3100	5.4163	4,902.7600	4.9028	(9.482)	0	0	0
2016/02/04	R023	03/11/2016	9.73	Put	Bond Future	1,346.5200	1.3465	1,118.8500	1.1189	(16.908)	0	0	0
2016/02/04	R023	03/11/2016			Bond Future	9.2938	94.2096	9.1422	94.8920	(1.631)	0.0000	0.0000	0
2016/02/04	R023	03/11/2016	9.75	Put	Bond Future	1,316.0600	1.3161	1,092.3000	1.0923	(17.002)	0	0	0
2016/02/04	R023	03/11/2016	9.73	Call	Bond Future	3,275.7500	3.2757	3,730.4800	3.7305	13.882	0	0	0
2016/02/04	R023	03/11/2016	9.74	Put	Bond Future	1,331.2200	1.3312	1,105.5100	1.1055	(16.955)	0	0	0
2016/02/04	R023	03/11/2016	9.74	Call	Bond Future	3,304.0900	3.3041	3,760.7800	3.7608	13.822	0	0	0
2016/02/04	R023	03/11/2016	9.75	Call	Bond Future	3,332.5400	3.3325	3,791.1800	3.7912	13.762	0	0	0
2016/02/04	R035	04/02/2016	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R035	04/02/2016			Bond Future	9.8459	95.6809	9.6850	96.9781	(1.634)	0.0000	0.0000	0
2016/02/04	R035	04/02/2016	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R035	04/02/2016	103.99	Call	Bond Future	83,266.7200	83.2667	84,563.8800	84.5639	1.558	0	0	0
2016/02/04	R035	04/02/2016	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R035	04/02/2016	104.00	Call	Bond Future	83,267.5500	83.2675	84,564.7100	84.5647	1.558	0	0	0
2016/02/04	R035	04/02/2016	104.01	Call	Bond Future	83,268.3800	83.2684	84,565.5400	84.5655	1.558	0	0	0
2016/02/04	R035	05/05/2016	10.37	Call	Bond Future	3,474.8200	3.4748	4,629.2100	4.6292	33.222	0	0	0
2016/02/04	R035	05/05/2016			Bond Future	9.9150	92.9122	9.7698	94.0666	(1.465)	0.0000	0.0000	4,019
2016/02/04	R035	05/05/2016	10.35	Call	Bond Future	3,326.4700	3.3265	4,480.8600	4.4809	34.703	0	0	0
2016/02/04	R035	05/05/2016	10.36	Call	Bond Future	3,400.7000	3.4007	4,555.0900	4.5551	33.946	0	0	0
2016/02/04	R035	05/05/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R035	05/05/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R035	05/05/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R035	04/08/2016			Bond Future	9.9763	94.6961	9.8267	95.8711	(1.500)	0.0000	0.0000	0
2016/02/04	R035	04/08/2016	10.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R035	04/08/2016	10.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R035	04/08/2016	10.35	Call	Bond Future	2,834.0500	2.8340	4,009.0700	4.0091	41.461	0	0	0
2016/02/04	R035	04/08/2016	10.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R035	04/08/2016	10.36	Call	Bond Future	2,907.9900	2.9080	4,083.0100	4.0830	40.407	0	0	0
2016/02/04	R035	04/08/2016	10.37	Call	Bond Future	2,981.8400	2.9818	4,156.8600	4.1569	39.406	0	0	0
2016/02/04	R186	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R186	04/02/2016	8.40	Put	Bond Future	6,542.2400	6.5422	5,241.6000	5.2416	(19.881)	0	0	0
2016/02/04	R186	04/02/2016	8.83	Put	Bond Future	3,282.8600	3.2829	1,982.2200	1.9822	(39.619)	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
2016/02/04	R186	04/02/2016	9.20	Call	Bond Future	78.4400	0.0784	721.9000	0.7219	820.321	0	0	0
2016/02/04	R186	04/02/2016			Bond Future	9.2808	109.6442	9.1000	110.9448	(1.948)	0.0000	0.0000	0
2016/02/04	R186	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R186	04/02/2016	8.02	Put	Bond Future	9,531.4500	9.5314	8,230.8100	8.2308	(13.646)	0	0	0
2016/02/04	R186	04/02/2016	7.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R186	04/02/2016	8.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R186	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R186	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R186	04/02/2016	7.50	Put	Bond Future	13,795.2300	13.7952	12,494.5900	12.4946	(9.428)	0	0	0
2016/02/04	R186	04/02/2016	8.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R186	04/02/2016	8.65	Put	Bond Future	4,631.6900	4.6317	3,331.0500	3.3311	(28.081)	0	0	0
2016/02/04	R186	04/02/2016	8.70	Put	Bond Future	4,254.7900	4.2548	2,954.1500	2.9542	(30.569)	0	0	0
2016/02/04	R186	04/02/2016	8.80	Put	Bond Future	3,506.1300	3.5061	2,205.4900	2.2055	(37.096)	0	0	0
2016/02/04	R186	04/02/2016	7.49	Put	Bond Future	13,879.2500	13.8792	12,578.6100	12.5786	(9.371)	0	0	0
2016/02/04	R186	04/02/2016	8.85	Put	Bond Future	3,134.3500	3.1344	1,833.7100	1.8337	(41.496)	0	0	0
2016/02/04	R186	04/02/2016	7.51	Put	Bond Future	13,711.2900	13.7113	12,410.6500	12.4107	(9.486)	0	0	0
2016/02/04	R186	04/02/2016	8.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R186	04/02/2016	8.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R186	04/02/2016	7.90	Put	Bond Future	10,497.3200	10.4973	9,196.6800	9.1967	(12.390)	0	0	0
2016/02/04	R186	04/02/2016	8.45	Put	Bond Future	6,156.6300	6.1566	4,855.9900	4.8560	(21.126)	0	0	0
2016/02/04	R186	04/02/2016	9.20	Put	Bond Future	657.1800	0.6572	0.0000	0.0000	(100.000)	0	0	0
2016/02/04	R186	04/02/2016	8.75	Put	Bond Future	3,879.6100	3.8796	2,578.9700	2.5790	(33.525)	0	0	0
2016/02/04	R186	04/02/2016	8.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R186	04/02/2016	8.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R186	04/02/2016	8.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R186	04/02/2016	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R186	05/05/2016			Bond Future	9.3545	111.6293	9.1873	112.8055	(1.787)	0.0000	0.0000	56,480
2016/02/04	R186	05/05/2016	8.34	Call	Bond Future	444.0100	0.4440	623.2400	0.6232	40.366	0	0	0
2016/02/04	R186	05/05/2016	8.35	Call	Bond Future	453.7700	0.4538	636.1100	0.6361	40.183	0	0	0
2016/02/04	R186	05/05/2016	8.75	Put	Bond Future	5,355.4300	5.3554	4,514.6800	4.5147	(15.699)	0	0	1,900
2016/02/04	R186	05/05/2016	8.85	Put	Bond Future	4,821.8500	4.8219	4,026.6100	4.0266	(16.492)	0	0	5,350
2016/02/04	R186	05/05/2016	9.96	Call	Bond Future	5,203.8400	5.2038	6,097.5500	6.0975	17.174	0	0	0
2016/02/04	R186	05/05/2016	8.33	Call	Bond Future	434.4200	0.4344	610.5800	0.6106	40.551	0	0	0
2016/02/04	R186	05/05/2016	9.86	Call	Bond Future	4,724.5800	4.7246	5,580.8700	5.5809	18.124	0	0	0
2016/02/04	R186	05/05/2016	8.35	Put	Bond Future	7,793.5400	7.7935	6,799.7600	6.7998	(12.751)	0	0	0
2016/02/04	R186	05/05/2016	8.75	Call	Bond Future	1,017.8000	1.0178	1,353.1700	1.3532	32.950	0	0	0
2016/02/04	R186	05/05/2016	7.56	Put	Bond Future	13,656.2300	13.6562	12,513.5300	12.5135	(8.368)	0	0	0
2016/02/04	R186	05/05/2016	8.34	Put	Bond Future	7,860.2300	7.8602	6,863.3400	6.8633	(12.683)	0	0	0
2016/02/04	R186	05/05/2016	8.85	Call	Bond Future	1,218.0700	1.2181	1,598.9500	1.5990	31.269	0	0	0
2016/02/04	R186	05/05/2016	7.56	Call	Bond Future	59.3900	0.0594	92.8100	0.0928	56.272	0	0	0
2016/02/04	R186	05/05/2016	9.96	Put	Bond Future	1,086.4100	1.0864	804.0000	0.8040	(25.995)	0	0	5,000
2016/02/04	R186	05/05/2016	8.33	Put	Bond Future	7,927.1500	7.9272	6,927.1900	6.9272	(12.614)	0	0	0
2016/02/04	R186	05/05/2016	9.86	Put	Bond Future	1,272.0000	1.2720	952.1700	0.9522	(25.144)	0	0	5,000
2016/02/04	R186	04/08/2016	8.51	Put	Bond Future	7,734.1000	7.7341	6,855.0800	6.8551	(11.366)	0	0	0
2016/02/04	R186	04/08/2016			Bond Future	9.4186	108.4683	9.2450	109.6651	(1.844)	0.0000	0.0000	0
2016/02/04	R186	04/08/2016	8.50	Put	Bond Future	7,790.8800	7.7909	6,908.6800	6.9087	(11.323)	0	0	0
2016/02/04	R186	04/08/2016	8.51	Call	Bond Future	1,264.3300	1.2643	1,582.1800	1.5822	25.140	0	0	0
2016/02/04	R186	04/08/2016	8.49	Call	Bond Future	1,230.5400	1.2305	1,542.1100	1.5421	25.320	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
2016/02/04	R186	04/08/2016	8.50	Call	Bond Future	1,246.9900	1.2470	1,561.6600	1.5617	25.234	0	0	0
2016/02/04	R186	04/08/2016	8.49	Put	Bond Future	7,848.6100	7.8486	6,963.3100	6.9633	(11.280)	0	0	0
2016/02/04	R197	04/02/2016	297.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R197	04/02/2016			Bond Future	288.6419	288.6419	288.6071	288.6071	(0.012)	0.0000	0.0000	0
2016/02/04	R197	04/02/2016	296.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R197	04/02/2016	297.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R197	04/02/2016	296.99	Put	Bond Future	8,348.0700	8.3481	8,382.9400	8.3829	0.418	0	0	0
2016/02/04	R197	04/02/2016	297.01	Put	Bond Future	8,368.0700	8.3681	8,402.9400	8.4029	0.417	0	0	0
2016/02/04	R197	04/02/2016	297.00	Put	Bond Future	8,358.0700	8.3581	8,392.9400	8.3929	0.417	0	0	0
2016/02/04	R197	05/05/2016			Bond Future	293.8317	293.8317	293.7975	293.7975	(0.012)	0.0000	0.0000	1,383
2016/02/04	R197	05/05/2016	300.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R197	05/05/2016	299.99	Put	Bond Future	6,158.3300	6.1583	6,192.4800	6.1925	0.555	0	0	0
2016/02/04	R197	05/05/2016	300.01	Put	Bond Future	6,178.3300	6.1783	6,212.4800	6.2125	0.553	0	0	0
2016/02/04	R197	05/05/2016	300.00	Put	Bond Future	6,168.3300	6.1683	6,202.4800	6.2025	0.554	0	0	0
2016/02/04	R197	05/05/2016	300.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R197	05/05/2016	299.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R197	04/08/2016	293.98	Put	Bond Future	1,010.7300	1.0107	1,050.5900	1.0506	3.944	0	0	0
2016/02/04	R197	04/08/2016			Bond Future	292.9693	292.9693	292.9294	292.9294	(0.014)	0.0000	0.0000	0
2016/02/04	R197	04/08/2016	293.97	Put	Bond Future	1,000.7300	1.0007	1,040.5900	1.0406	3.983	0	0	0
2016/02/04	R197	04/08/2016	293.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R197	04/08/2016	293.96	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R197	04/08/2016	293.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R197	04/08/2016	293.96	Put	Bond Future	990.7300	0.9907	1,030.5900	1.0306	4.023	0	0	0
2016/02/04	R202	04/02/2016			Bond Future	237.3716	237.3716	237.3434	237.3434	(0.012)	0.0000	0.0000	0
2016/02/04	R202	04/02/2016	239.99	Put	Bond Future	2,618.4300	2.6184	2,646.5600	2.6466	1.074	0	0	0
2016/02/04	R202	04/02/2016	240.01	Put	Bond Future	2,638.4300	2.6384	2,666.5600	2.6666	1.066	0	0	0
2016/02/04	R202	04/02/2016	240.00	Put	Bond Future	2,628.4300	2.6284	2,656.5600	2.6566	1.070	0	0	0
2016/02/04	R202	04/02/2016	239.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R202	04/02/2016	240.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R202	04/02/2016	240.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R202	05/05/2016	246.99	Put	Bond Future	5,350.3000	5.3503	5,378.0500	5.3780	0.519	0	0	0
2016/02/04	R202	05/05/2016			Bond Future	241.6397	241.6397	241.6119	241.6119	(0.011)	0.0000	0.0000	43,482
2016/02/04	R202	05/05/2016	247.01	Put	Bond Future	5,370.3000	5.3703	5,398.0500	5.3980	0.517	0	0	0
2016/02/04	R202	05/05/2016	246.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R202	05/05/2016	247.00	Put	Bond Future	5,360.3000	5.3603	5,388.0500	5.3880	0.518	0	0	0
2016/02/04	R202	05/05/2016	247.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R202	05/05/2016	247.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R202	04/08/2016	243.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R202	04/08/2016			Bond Future	242.8208	242.8208	242.7885	242.7885	(0.013)	0.0000	0.0000	0
2016/02/04	R202	04/08/2016	243.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R202	04/08/2016	243.24	Put	Bond Future	419.2500	0.4192	451.5200	0.4515	7.697	0	0	0
2016/02/04	R202	04/08/2016	243.26	Put	Bond Future	439.2500	0.4392	471.5200	0.4715	7.347	0	0	0
2016/02/04	R202	04/08/2016	243.24	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R202	04/08/2016	243.25	Put	Bond Future	429.2500	0.4292	461.5200	0.4615	7.518	0	0	0
2016/02/04	R203	04/02/2016	7.25	Put	Bond Future	1,191.6600	1.1917	960.3100	0.9603	(19.414)	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
2016/02/04	R203	04/02/2016	7.26	Put	Bond Future	1,176.6800		1.1767	945.3300	0.9453	(19.661)	0	0	0
2016/02/04	R203	04/02/2016			Bond Future	8.0516		103.6107	7.8950	103.8420	(1.945)	0.0000	0.0000	0
2016/02/04	R203	04/02/2016	7.26	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R203	04/02/2016	7.24	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R203	04/02/2016	7.25	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R203	04/02/2016	7.24	Put	Bond Future	1,206.6500		1.2067	975.3000	0.9753	(19.173)	0	0	0
2016/02/04	R203	05/05/2016	7.25	Put	Bond Future	1,239.8800		1.2399	1,067.7800	1.0678	(13.880)	0	0	0
2016/02/04	R203	05/05/2016			Bond Future	8.1879		101.3157	8.0309	101.5130	(1.918)	0.0000	0.0000	14,595
2016/02/04	R203	05/05/2016	7.26	Call	Bond Future	54.7700		0.0548	80.5700	0.0806	47.106	0	0	0
2016/02/04	R203	05/05/2016	7.24	Call	Bond Future	51.8300		0.0518	76.5300	0.0765	47.656	0	0	0
2016/02/04	R203	05/05/2016	7.25	Call	Bond Future	53.2300		0.0532	78.4700	0.0785	47.417	0	0	0
2016/02/04	R203	05/05/2016	7.26	Put	Bond Future	1,228.6700		1.2287	1,057.1300	1.0571	(13.961)	0	0	0
2016/02/04	R203	05/05/2016	7.24	Put	Bond Future	1,251.2400		1.2512	1,078.6000	1.0786	(13.798)	0	0	0
2016/02/04	R203	04/08/2016	7.26	Call	Bond Future	104.3500		0.1044	142.7600	0.1428	36.809	0	0	0
2016/02/04	R203	04/08/2016			Bond Future	8.2924		103.2611	8.0991	103.4605	(2.331)	0.0000	0.0000	0
2016/02/04	R203	04/08/2016	7.24	Call	Bond Future	100.6400		0.1006	138.0200	0.1380	37.142	0	0	0
2016/02/04	R203	04/08/2016	7.25	Call	Bond Future	102.3900		0.1024	140.2700	0.1403	36.996	0	0	0
2016/02/04	R203	04/08/2016	7.24	Put	Bond Future	1,193.6900		1.1937	1,031.6500	1.0317	(13.575)	0	0	0
2016/02/04	R203	04/08/2016	7.26	Put	Bond Future	1,176.4600		1.1765	1,015.4500	1.0155	(13.686)	0	0	0
2016/02/04	R203	04/08/2016	7.25	Put	Bond Future	1,184.9700		1.1850	1,023.4300	1.0234	(13.632)	0	0	0
2016/02/04	R203	03/11/2016	8.86	Call	Bond Future	758.8100		0.7588	900.0900	0.9001	18.619	0	0	0
2016/02/04	R203	03/11/2016			Bond Future	8.2574		101.2073	8.0030	101.4131	(3.081)	0.0000	0.0000	0
2016/02/04	R203	03/11/2016	8.84	Call	Bond Future	747.7000		0.7477	888.0500	0.8881	18.771	0	0	0
2016/02/04	R203	03/11/2016	8.85	Call	Bond Future	753.2500		0.7533	894.0600	0.8941	18.694	0	0	0
2016/02/04	R203	03/11/2016	8.84	Put	Bond Future	278.8900		0.2789	213.4200	0.2134	(23.475)	0	0	0
2016/02/04	R203	03/11/2016	8.86	Put	Bond Future	273.9600		0.2740	209.4200	0.2094	(23.558)	0	0	0
2016/02/04	R203	03/11/2016	8.85	Put	Bond Future	276.4200		0.2764	211.4100	0.2114	(23.519)	0	0	0
2016/02/04	R204	04/02/2016	7.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R204	04/02/2016			Bond Future	8.4713		99.8999	8.3100	100.3010	(1.905)	0.0000	0.0000	0
2016/02/04	R204	04/02/2016	7.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R204	04/02/2016	7.49	Put	Bond Future	2,471.1800		2.4712	2,070.1000	2.0701	(16.230)	0	0	0
2016/02/04	R204	04/02/2016	7.51	Put	Bond Future	2,420.0600		2.4201	2,018.9800	2.0190	(16.573)	0	0	0
2016/02/04	R204	04/02/2016	7.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R204	04/02/2016	7.50	Put	Bond Future	2,445.6200		2.4456	2,044.5400	2.0445	(16.400)	0	0	0
2016/02/04	R204	05/05/2016	7.75	Call	Bond Future	153.5700		0.1536	209.9900	0.2100	36.739	0	0	0
2016/02/04	R204	05/05/2016			Bond Future	8.5910		101.7087	8.4459	102.0404	(1.690)	0.0000	0.0000	33,081
2016/02/04	R204	05/05/2016	7.76	Call	Bond Future	157.4100		0.1574	214.8900	0.2149	36.516	0	0	0
2016/02/04	R204	05/05/2016	7.74	Put	Bond Future	2,114.6500		2.1147	1,838.3600	1.8384	(13.066)	0	0	0
2016/02/04	R204	05/05/2016	7.76	Put	Bond Future	2,075.4000		2.0754	1,801.2100	1.8012	(13.211)	0	0	0
2016/02/04	R204	05/05/2016	7.74	Call	Bond Future	149.9300		0.1499	205.3100	0.2053	36.937	0	0	0
2016/02/04	R204	05/05/2016	7.75	Put	Bond Future	2,094.9200		2.0949	1,819.6700	1.8197	(13.139)	0	0	0
2016/02/04	R204	04/08/2016			Bond Future	8.6948		99.6200	8.5333	99.9565	(1.858)	0.0000	0.0000	0
2016/02/04	R204	04/08/2016	7.74	Put	Bond Future	2,277.9400		2.2779	2,015.1200	2.0151	(11.538)	0	0	0
2016/02/04	R204	04/08/2016	7.76	Put	Bond Future	2,244.2400		2.2442	1,983.2200	1.9832	(11.631)	0	0	0
2016/02/04	R204	04/08/2016	7.75	Put	Bond Future	2,260.8600		2.2609	1,998.9200	1.9989	(11.586)	0	0	0
2016/02/04	R204	04/08/2016	7.74	Call	Bond Future	268.2500		0.2682	341.8300	0.3418	27.430	0	0	0
2016/02/04	R204	04/08/2016	7.75	Call	Bond Future	272.4800		0.2725	346.9400	0.3469	27.327	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
2016/02/04	R204	04/08/2016	7.76	Call	Bond Future	277.1700	0.2772	352.5500	0.3526	27.196	0	0	0
2016/02/04	R204	03/11/2016			Bond Future	8.7267	101.6669	8.5434	102.0125	(2.101)	0.0000	0.0000	0
2016/02/04	R204	03/11/2016	9.21	Put	Bond Future	500.8600	0.5009	392.6200	0.3926	(21.611)	0	0	0
2016/02/04	R204	03/11/2016	9.23	Put	Bond Future	489.1100	0.4891	382.8700	0.3829	(21.721)	0	0	0
2016/02/04	R204	03/11/2016	9.22	Put	Bond Future	494.8000	0.4948	387.5700	0.3876	(21.671)	0	0	0
2016/02/04	R204	03/11/2016	9.22	Call	Bond Future	1,417.0600	1.4171	1,655.4200	1.6554	16.821	0	0	0
2016/02/04	R204	03/11/2016	9.21	Call	Bond Future	1,404.5300	1.4045	1,641.8800	1.6419	16.899	0	0	0
2016/02/04	R204	03/11/2016	9.23	Call	Bond Future	1,429.9500	1.4300	1,669.3000	1.6693	16.738	0	0	0
2016/02/04	R207	04/02/2016	7.27	Put	Bond Future	4,775.1800	4.7752	4,230.2000	4.2302	(11.413)	0	0	0
2016/02/04	R207	04/02/2016	7.49	Put	Bond Future	4,037.8800	4.0379	3,492.9000	3.4929	(13.497)	0	0	0
2016/02/04	R207	04/02/2016			Bond Future	8.7312	95.6478	8.5600	96.1928	(1.961)	0.0000	0.0000	0
2016/02/04	R207	04/02/2016	7.51	Put	Bond Future	3,971.1800	3.9712	3,426.2000	3.4262	(13.723)	0	0	0
2016/02/04	R207	04/02/2016	7.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R207	04/02/2016	7.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R207	04/02/2016	7.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R207	04/02/2016	7.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R207	04/02/2016	7.50	Put	Bond Future	4,004.5200	4.0045	3,459.5400	3.4595	(13.609)	0	0	0
2016/02/04	R207	05/05/2016	7.86	Put	Bond Future	3,156.0200	3.1560	2,749.0000	2.7490	(12.897)	0	0	0
2016/02/04	R207	05/05/2016			Bond Future	8.8425	97.3796	8.6849	97.8526	(1.782)	0.0000	0.0000	37,667
2016/02/04	R207	05/05/2016	7.85	Put	Bond Future	3,183.1800	3.1832	2,774.8800	2.7749	(12.827)	0	0	0
2016/02/04	R207	05/05/2016	7.56	Put	Bond Future	4,008.1200	4.0081	3,570.2700	3.5703	(10.924)	0	0	0
2016/02/04	R207	05/05/2016	7.84	Put	Bond Future	3,210.4400	3.2104	2,800.8700	2.8009	(12.757)	0	0	0
2016/02/04	R207	05/05/2016	7.56	Call	Bond Future	73.0200	0.0730	108.2500	0.1082	48.247	0	0	43
2016/02/04	R207	05/05/2016	7.85	Call	Bond Future	155.0200	0.1550	219.8000	0.2198	41.788	0	0	0
2016/02/04	R207	05/05/2016	7.86	Call	Bond Future	158.9500	0.1589	225.0100	0.2250	41.560	0	0	0
2016/02/04	R207	05/05/2016	7.84	Call	Bond Future	151.1700	0.1512	214.6800	0.2147	42.012	0	0	0
2016/02/04	R207	04/08/2016			Bond Future	8.9399	95.6046	8.7695	96.0851	(1.906)	0.0000	0.0000	0
2016/02/04	R207	04/08/2016	7.99	Put	Bond Future	3,111.9400	3.1119	2,741.6900	2.7417	(11.898)	0	0	0
2016/02/04	R207	04/08/2016	8.01	Put	Bond Future	3,066.1500	3.0662	2,698.4600	2.6985	(11.992)	0	0	0
2016/02/04	R207	04/08/2016	8.00	Put	Bond Future	3,088.8100	3.0888	2,719.8100	2.7198	(11.946)	0	0	0
2016/02/04	R207	04/08/2016	8.01	Call	Bond Future	407.3300	0.4073	520.1800	0.5202	27.705	0	0	0
2016/02/04	R207	04/08/2016	7.99	Call	Bond Future	394.9400	0.3949	505.2300	0.5052	27.926	0	0	0
2016/02/04	R207	04/08/2016	8.00	Call	Bond Future	400.9000	0.4009	512.4400	0.5124	27.822	0	0	0
2016/02/04	R208	04/02/2016			Bond Future	8.9011	93.6998	8.7300	94.3589	(1.922)	0.0000	0.0000	0
2016/02/04	R208	04/02/2016	7.74	Put	Bond Future	4,588.6000	4.5886	3,929.4800	3.9295	(14.364)	0	0	0
2016/02/04	R208	04/02/2016	7.76	Put	Bond Future	4,507.2300	4.5072	3,848.1100	3.8481	(14.624)	0	0	0
2016/02/04	R208	04/02/2016	7.75	Put	Bond Future	4,547.9000	4.5479	3,888.7800	3.8888	(14.493)	0	0	0
2016/02/04	R208	04/02/2016	7.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R208	04/02/2016	7.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R208	04/02/2016	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R208	05/05/2016	7.99	Call	Bond Future	198.3400	0.1983	277.5800	0.2776	39.952	0	0	0
2016/02/04	R208	05/05/2016	8.00	Put	Bond Future	3,956.5300	3.9565	3,465.1300	3.4651	(12.420)	0	0	0
2016/02/04	R208	05/05/2016			Bond Future	8.9958	91.9945	8.8408	92.5666	(1.722)	0.0000	0.0000	45,059
2016/02/04	R208	05/05/2016	8.00	Call	Bond Future	203.0000	0.2030	283.7100	0.2837	39.759	0	0	0
2016/02/04	R208	05/05/2016	8.01	Call	Bond Future	207.9400	0.2079	290.1900	0.2902	39.555	0	0	0
2016/02/04	R208	05/05/2016	7.99	Put	Bond Future	3,990.5000	3.9905	3,497.6300	3.4976	(12.351)	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
2016/02/04	R208	05/05/2016	8.01	Put	Bond Future	3,922.8500	3.9229	3,432.9900	3.4330	(12.487)	0	0	0
2016/02/04	R208	04/08/2016	8.01	Put	Bond Future	4,298.6100	4.2986	3,836.8200	3.8368	(10.743)	0	0	0
2016/02/04	R208	04/08/2016			Bond Future	9.0782	93.7610	8.9137	94.3426	(1.813)	0.0000	0.0000	0
2016/02/04	R208	04/08/2016	8.00	Put	Bond Future	4,329.0000	4.3290	3,865.8200	3.8658	(10.699)	0	0	0
2016/02/04	R208	04/08/2016	7.99	Call	Bond Future	428.7600	0.4288	545.7700	0.5458	27.290	0	0	0
2016/02/04	R208	04/08/2016	8.00	Call	Bond Future	435.3300	0.4353	553.7100	0.5537	27.193	0	0	0
2016/02/04	R208	04/08/2016	8.01	Call	Bond Future	441.9700	0.4420	561.7400	0.5617	27.099	0	0	0
2016/02/04	R208	04/08/2016	7.99	Put	Bond Future	4,359.4700	4.3595	3,894.9200	3.8949	(10.656)	0	0	0
2016/02/04	R208	03/11/2016	9.59	Put	Bond Future	957.1600	0.9572	766.4100	0.7664	(19.929)	0	0	0
2016/02/04	R208	03/11/2016			Bond Future	9.1215	92.2822	8.9455	92.8777	(1.930)	0.0000	0.0000	0
2016/02/04	R208	03/11/2016	9.58	Put	Bond Future	968.1600	0.9682	775.7100	0.7757	(19.878)	0	0	0
2016/02/04	R208	03/11/2016	9.57	Call	Bond Future	2,475.6400	2.4756	2,877.0400	2.8770	16.214	0	0	0
2016/02/04	R208	03/11/2016	9.58	Call	Bond Future	2,497.2600	2.4973	2,900.3900	2.9004	16.143	0	0	0
2016/02/04	R208	03/11/2016	9.59	Call	Bond Future	2,519.2600	2.5193	2,924.0900	2.9241	16.069	0	0	0
2016/02/04	R208	03/11/2016	9.57	Put	Bond Future	979.5600	0.9796	785.3800	0.7854	(19.823)	0	0	0
2016/02/04	R209	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R209	04/02/2016	8.75	Put	Bond Future	7,509.7400	7.5097	6,441.2500	6.4413	(14.228)	0	0	0
2016/02/04	R209	04/02/2016			Bond Future	9.8057	71.2515	9.6450	72.3199	(1.639)	0.0000	0.0000	0
2016/02/04	R209	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R209	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R209	04/02/2016	9.52	Put	Bond Future	1,917.6300	1.9176	848.6800	0.8487	(55.743)	0	0	0
2016/02/04	R209	04/02/2016	8.74	Put	Bond Future	7,586.7200	7.5867	6,518.2300	6.5182	(14.084)	0	0	0
2016/02/04	R209	04/02/2016	8.76	Put	Bond Future	7,432.8700	7.4329	6,364.3800	6.3644	(14.375)	0	0	0
2016/02/04	R209	04/02/2016	9.52	Call	Bond Future	0.4600	0.0005	0.0000	0.0000	(100.000)	0	0	0
2016/02/04	R209	05/05/2016			Bond Future	9.8698	69.3917	9.7250	70.3423	(1.467)	0.0000	0.0000	24,051
2016/02/04	R209	05/05/2016	9.00	Call	Bond Future	644.5600	0.6446	837.1400	0.8371	29.878	0	0	6,700
2016/02/04	R209	05/05/2016	8.25	Put	Bond Future	12,007.9600	12.0080	11,103.6700	11.1037	(7.531)	0	0	0
2016/02/04	R209	05/05/2016	8.99	Put	Bond Future	6,734.4400	6.7344	5,973.4500	5.9735	(11.300)	0	0	0
2016/02/04	R209	05/05/2016	9.01	Put	Bond Future	6,612.0800	6.6121	5,856.9400	5.8569	(11.421)	0	0	0
2016/02/04	R209	05/05/2016	9.00	Put	Bond Future	6,672.8700	6.6729	5,914.7700	5.9148	(11.361)	0	0	0
2016/02/04	R209	05/05/2016	9.01	Call	Bond Future	657.5900	0.6576	853.1300	0.8531	29.736	0	0	0
2016/02/04	R209	05/05/2016	8.25	Call	Bond Future	114.4700	0.1145	160.8600	0.1609	40.526	0	0	6,700
2016/02/04	R209	05/05/2016	8.99	Call	Bond Future	632.2000	0.6322	821.8900	0.8219	30.005	0	0	0
2016/02/04	R209	04/08/2016	9.26	Call	Bond Future	1,797.2500	1.7972	2,128.6100	2.1286	18.437	0	0	0
2016/02/04	R209	04/08/2016			Bond Future	9.9268	70.7242	9.7780	71.6920	(1.499)	0.0000	0.0000	0
2016/02/04	R209	04/08/2016	10.60	Call	Bond Future	6,000.6600	6.0007	6,687.7400	6.6877	11.450	0	0	6,000
2016/02/04	R209	04/08/2016	9.60	Put	Bond Future	4,765.7200	4.7657	4,224.9900	4.2250	(11.346)	0	0	0
2016/02/04	R209	04/08/2016	9.24	Call	Bond Future	1,755.1000	1.7551	2,080.9800	2.0810	18.568	0	0	0
2016/02/04	R209	04/08/2016	9.25	Call	Bond Future	1,776.0000	1.7760	2,104.6200	2.1046	18.503	0	0	0
2016/02/04	R209	04/08/2016	10.60	Put	Bond Future	1,874.4400	1.8744	1,593.7600	1.5938	(14.974)	0	0	0
2016/02/04	R209	04/08/2016	9.24	Put	Bond Future	6,401.2600	6.4013	5,759.3800	5.7594	(10.027)	0	0	0
2016/02/04	R209	04/08/2016	9.26	Put	Bond Future	6,301.4100	6.3014	5,665.0100	5.6650	(10.099)	0	0	0
2016/02/04	R209	04/08/2016	9.60	Call	Bond Future	2,612.8400	2.6128	3,039.8700	3.0399	16.344	0	0	6,000
2016/02/04	R209	04/08/2016	9.25	Put	Bond Future	6,351.1100	6.3511	5,711.9700	5.7120	(10.063)	0	0	0
2016/02/04	R209	03/11/2016	10.26	Call	Bond Future	4,299.5300	4.2995	4,920.5000	4.9205	14.443	0	0	0
2016/02/04	R209	03/11/2016			Bond Future	9.9661	69.0248	9.8128	70.0140	(1.538)	0.0000	0.0000	0
2016/02/04	R209	03/11/2016	10.24	Call	Bond Future	4,227.9700	4.2280	4,843.3900	4.8434	14.556	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
2016/02/04	R209	03/11/2016	10.25	Call	Bond Future	4,263.6900	4.2637	4,881.8900	4.8819	14.499	0	0	0
2016/02/04	R209	03/11/2016	10.24	Put	Bond Future	2,512.9700	2.5130	2,139.2300	2.1392	(14.872)	0	0	0
2016/02/04	R209	03/11/2016	10.26	Put	Bond Future	2,461.9300	2.4619	2,093.7400	2.0937	(14.955)	0	0	0
2016/02/04	R209	03/11/2016	10.25	Put	Bond Future	2,487.3400	2.4873	2,116.3800	2.1164	(14.914)	0	0	0
2016/02/04	R210	04/02/2016	184.99	Put	Bond Future	5,513.0800	5.5131	5,534.7100	5.5347	0.392	0	0	0
2016/02/04	R210	04/02/2016			Bond Future	179.4769	179.4769	179.4553	179.4553	(0.012)	0.0000	0.0000	0
2016/02/04	R210	04/02/2016	185.01	Put	Bond Future	5,533.0800	5.5331	5,554.7100	5.5547	0.391	0	0	0
2016/02/04	R210	04/02/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R210	04/02/2016	185.00	Put	Bond Future	5,523.0800	5.5231	5,544.7100	5.5447	0.392	0	0	0
2016/02/04	R210	04/02/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R210	04/02/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R210	05/05/2016			Bond Future	180.5320	180.5320	180.5109	180.5109	(0.012)	0.0000	0.0000	1,178
2016/02/04	R210	05/05/2016	184.99	Put	Bond Future	4,458.0000	4.4580	4,479.0900	4.4791	0.473	0	0	0
2016/02/04	R210	05/05/2016	185.00	Put	Bond Future	4,468.0000	4.4680	4,489.0900	4.4891	0.472	0	0	0
2016/02/04	R210	05/05/2016	185.01	Put	Bond Future	4,478.0000	4.4780	4,499.0900	4.4991	0.471	0	0	0
2016/02/04	R210	05/05/2016	184.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R210	05/05/2016	185.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R210	05/05/2016	185.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R210	04/08/2016			Bond Future	183.9909	183.9909	183.9663	183.9663	(0.013)	0.0000	0.0000	0
2016/02/04	R210	04/08/2016	181.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R210	04/08/2016	181.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R210	04/08/2016	181.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R210	04/08/2016	181.50	Call	Bond Future	2,490.8600	2.4909	2,466.2500	2.4663	(0.988)	0	0	0
2016/02/04	R210	04/08/2016	181.52	Call	Bond Future	2,470.8600	2.4709	2,446.2500	2.4463	(0.996)	0	0	0
2016/02/04	R210	04/08/2016	181.51	Call	Bond Future	2,480.8600	2.4809	2,456.2500	2.4563	(0.992)	0	0	0
2016/02/04	R211	04/02/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R211	04/02/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R211	04/02/2016			Bond Future	134.5547	134.5547	134.5395	134.5395	(0.011)	0.0000	0.0000	0
2016/02/04	R211	04/02/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R211	04/02/2016	138.99	Put	Bond Future	4,435.2800	4.4353	4,450.5400	4.4505	0.344	0	0	0
2016/02/04	R211	04/02/2016	139.01	Put	Bond Future	4,455.2800	4.4553	4,470.5400	4.4705	0.343	0	0	0
2016/02/04	R211	04/02/2016	139.00	Put	Bond Future	4,445.2800	4.4453	4,460.5400	4.4605	0.343	0	0	0
2016/02/04	R211	05/05/2016	139.01	Put	Bond Future	2,036.0200	2.0360	2,052.1200	2.0521	0.791	0	0	0
2016/02/04	R211	05/05/2016			Bond Future	136.9740	136.9740	136.9579	136.9579	(0.012)	0.0000	0.0000	2
2016/02/04	R211	05/05/2016	139.00	Put	Bond Future	2,026.0200	2.0260	2,042.1200	2.0421	0.795	0	0	0
2016/02/04	R211	05/05/2016	139.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R211	05/05/2016	138.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R211	05/05/2016	139.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R211	05/05/2016	138.99	Put	Bond Future	2,016.0200	2.0160	2,032.1200	2.0321	0.799	0	0	0
2016/02/04	R211	04/08/2016	137.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R211	04/08/2016			Bond Future	137.8610	137.8610	137.8423	137.8423	(0.014)	0.0000	0.0000	0
2016/02/04	R211	04/08/2016	137.09	Call	Bond Future	770.9700	0.7710	752.2600	0.7523	(2.427)	0	0	0
2016/02/04	R211	04/08/2016	137.07	Call	Bond Future	790.9700	0.7910	772.2600	0.7723	(2.365)	0	0	0
2016/02/04	R211	04/08/2016	137.08	Call	Bond Future	780.9700	0.7810	762.2600	0.7623	(2.396)	0	0	0
2016/02/04	R211	04/08/2016	137.07	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	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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2016/02/04	R212	04/02/2016			Bond Future	139.9111	139.9111	139.8943	139.8943	(0.012)	0.0000	0.0000	0
2016/02/04	R212	04/02/2016	146.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R212	04/02/2016	145.99	Put	Bond Future	6,078.9300	6.0789	6,095.6800	6.0957	0.276	0	0	0
2016/02/04	R212	04/02/2016	146.01	Put	Bond Future	6,098.9300	6.0989	6,115.6800	6.1157	0.275	0	0	0
2016/02/04	R212	04/02/2016	146.00	Put	Bond Future	6,088.9300	6.0889	6,105.6800	6.1057	0.275	0	0	0
2016/02/04	R212	04/02/2016	146.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R212	04/02/2016	145.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R212	05/05/2016	145.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R212	05/05/2016			Bond Future	142.4267	142.4267	142.4102	142.4102	(0.012)	0.0000	0.0000	3,698
2016/02/04	R212	05/05/2016	145.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R212	05/05/2016	144.99	Put	Bond Future	2,563.3400	2.5633	2,579.8200	2.5798	0.643	0	0	0
2016/02/04	R212	05/05/2016	145.01	Put	Bond Future	2,583.3400	2.5833	2,599.8200	2.5998	0.638	0	0	0
2016/02/04	R212	05/05/2016	144.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R212	05/05/2016	145.00	Put	Bond Future	2,573.3400	2.5733	2,589.8200	2.5898	0.640	0	0	0
2016/02/04	R212	04/08/2016	142.43	Call	Bond Future	818.5900	0.8186	799.4200	0.7994	(2.342)	0	0	0
2016/02/04	R212	04/08/2016			Bond Future	143.2486	143.2486	143.2294	143.2294	(0.013)	0.0000	0.0000	0
2016/02/04	R212	04/08/2016	142.44	Call	Bond Future	808.5900	0.8086	789.4200	0.7894	(2.371)	0	0	0
2016/02/04	R212	04/08/2016	142.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R212	04/08/2016	142.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R212	04/08/2016	142.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R212	04/08/2016	142.42	Call	Bond Future	828.5900	0.8286	809.4200	0.8094	(2.314)	0	0	0
2016/02/04	R213	04/02/2016			Bond Future	9.6808	82.1058	9.5200	83.1823	(1.661)	0.0000	0.0000	0
2016/02/04	R213	04/02/2016	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R213	04/02/2016	8.74	Put	Bond Future	6,604.3100	6.6043	5,527.8600	5.5279	(16.299)	0	0	0
2016/02/04	R213	04/02/2016	8.76	Put	Bond Future	6,455.9200	6.4559	5,379.4700	5.3795	(16.674)	0	0	0
2016/02/04	R213	04/02/2016	8.75	Put	Bond Future	6,530.0700	6.5301	5,453.6200	5.4536	(16.485)	0	0	0
2016/02/04	R213	04/02/2016	8.76	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R213	04/02/2016	8.74	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R213	05/05/2016	8.74	Put	Bond Future	7,483.4200	7.4834	6,707.3000	6.7073	(10.371)	0	0	0
2016/02/04	R213	05/05/2016	8.76	Put	Bond Future	7,356.6100	7.3566	6,585.4800	6.5855	(10.482)	0	0	0
2016/02/04	R213	05/05/2016			Bond Future	9.7477	80.0423	9.6076	80.9660	(1.437)	0.0000	0.0000	33,568
2016/02/04	R213	05/05/2016	8.75	Put	Bond Future	7,419.6500	7.4197	6,645.9800	6.6460	(10.427)	0	0	0
2016/02/04	R213	05/05/2016	8.74	Call	Bond Future	479.3400	0.4793	626.9800	0.6270	30.801	0	0	0
2016/02/04	R213	05/05/2016	8.75	Call	Bond Future	489.3200	0.4893	639.4100	0.6394	30.673	0	0	0
2016/02/04	R213	05/05/2016	8.76	Call	Bond Future	499.9400	0.4999	652.5700	0.6526	30.530	0	0	0
2016/02/04	R213	04/08/2016			Bond Future	9.8063	81.5791	9.6620	82.5192	(1.472)	0.0000	0.0000	0
2016/02/04	R213	04/08/2016	8.99	Put	Bond Future	7,014.5000	7.0145	6,353.3200	6.3533	(9.426)	0	0	0
2016/02/04	R213	04/08/2016	9.01	Put	Bond Future	6,910.1700	6.9102	6,254.1000	6.2541	(9.494)	0	0	0
2016/02/04	R213	04/08/2016	9.00	Put	Bond Future	6,962.2200	6.9622	6,303.5800	6.3036	(9.460)	0	0	0
2016/02/04	R213	04/08/2016	9.01	Call	Bond Future	1,518.1600	1.5182	1,802.1900	1.8022	18.709	0	0	0
2016/02/04	R213	04/08/2016	8.99	Call	Bond Future	1,480.4300	1.4804	1,759.3500	1.7594	18.840	0	0	0
2016/02/04	R213	04/08/2016	9.00	Call	Bond Future	1,499.2200	1.4992	1,780.6800	1.7807	18.774	0	0	0
2016/02/04	R213	03/11/2016			Bond Future	9.8483	79.7010	9.6992	80.6622	(1.514)	0.0000	0.0000	0
2016/02/04	R213	03/11/2016	10.18	Put	Bond Future	2,322.1400	2.3221	1,972.6100	1.9726	(15.052)	0	0	0
2016/02/04	R213	03/11/2016	10.20	Put	Bond Future	2,273.5400	2.2735	1,929.4200	1.9294	(15.136)	0	0	0
2016/02/04	R213	03/11/2016	10.18	Call	Bond Future	4,402.7300	4.4027	5,014.4200	5.0144	13.893	0	0	0

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2016/02/04	R213	03/11/2016	10.19	Put	Bond Future	2,297.7300	2.2977	1,950.9100	1.9509	(15.094)	0	0	0
2016/02/04	R213	03/11/2016	10.19	Call	Bond Future	4,439.8100	4.4398	5,054.2100	5.0542	13.838	0	0	0
2016/02/04	R213	03/11/2016	10.20	Call	Bond Future	4,477.0300	4.4770	5,094.1300	5.0941	13.784	0	0	0
2016/02/04	R214	04/02/2016			Bond Future	9.9108	71.5366	9.7550	72.6033	(1.572)	0.0000	0.0000	0
2016/02/04	R214	04/02/2016	7.99	Put	Bond Future	15,337.5100	15.3375	14,270.7900	14.2708	(6.955)	0	0	0
2016/02/04	R214	04/02/2016	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R214	04/02/2016	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R214	04/02/2016	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R214	04/02/2016	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R214	04/02/2016	9.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R214	04/02/2016	9.45	Put	Bond Future	3,236.8700	3.2369	2,170.1500	2.1701	(32.955)	0	0	0
2016/02/04	R214	04/02/2016	8.01	Put	Bond Future	15,150.1800	15.1502	14,083.4600	14.0835	(7.041)	0	0	0
2016/02/04	R214	04/02/2016	9.35	Put	Bond Future	3,972.8400	3.9728	2,906.1200	2.9061	(26.850)	0	0	0
2016/02/04	R214	04/02/2016	8.00	Put	Bond Future	15,243.7600	15.2438	14,177.0400	14.1770	(6.998)	0	0	0
2016/02/04	R214	05/05/2016	9.01	Call	Bond Future	562.7800	0.5628	721.2600	0.7213	28.160	0	0	0
2016/02/04	R214	05/05/2016	9.30	Put	Bond Future	5,751.0600	5.7511	5,084.9700	5.0850	(11.582)	0	0	0
2016/02/04	R214	05/05/2016			Bond Future	9.9732	69.5353	9.8388	70.4447	(1.348)	0.0000	0.0000	21,269
2016/02/04	R214	05/05/2016	8.99	Call	Bond Future	539.9400	0.5399	693.3300	0.6933	28.409	0	0	0
2016/02/04	R214	05/05/2016	9.00	Call	Bond Future	551.0600	0.5511	706.9500	0.7069	28.289	0	0	0
2016/02/04	R214	05/05/2016	8.99	Put	Bond Future	7,681.8900	7.6819	6,925.8700	6.9259	(9.842)	0	0	0
2016/02/04	R214	05/05/2016	9.01	Put	Bond Future	7,547.4300	7.5474	6,796.5000	6.7965	(9.949)	0	0	0
2016/02/04	R214	05/05/2016	9.30	Call	Bond Future	988.6500	0.9886	1,231.9700	1.2320	24.611	0	0	0
2016/02/04	R214	05/05/2016	9.00	Put	Bond Future	7,614.2900	7.6143	6,860.7700	6.8608	(9.896)	0	0	0
2016/02/04	R214	04/08/2016	11.30	Call	Bond Future	8,675.3900	8.6754	9,434.2800	9.4343	8.748	0	0	6,300
2016/02/04	R214	04/08/2016	9.24	Call	Bond Future	1,627.7000	1.6277	1,912.9200	1.9129	17.523	0	0	0
2016/02/04	R214	04/08/2016	9.25	Put	Bond Future	7,148.8500	7.1488	6,510.9000	6.5109	(8.924)	0	0	0
2016/02/04	R214	04/08/2016			Bond Future	10.0286	70.8703	9.8904	71.7960	(1.378)	0.0000	0.0000	0
2016/02/04	R214	04/08/2016	9.30	Call	Bond Future	1,752.3400	1.7523	2,052.9900	2.0530	17.157	0	0	1,300
2016/02/04	R214	04/08/2016	8.55	Put	Bond Future	11,716.6400	11.7166	10,926.7600	10.9268	(6.742)	0	0	0
2016/02/04	R214	04/08/2016	11.30	Put	Bond Future	1,055.8400	1.0558	889.0000	0.8890	(15.802)	0	0	0
2016/02/04	R214	04/08/2016	9.25	Call	Bond Future	1,648.0400	1.6480	1,935.8200	1.9358	17.462	0	0	0
2016/02/04	R214	04/08/2016	10.30	Put	Bond Future	2,905.3900	2.9054	2,543.2300	2.5432	(12.465)	0	0	0
2016/02/04	R214	04/08/2016	9.26	Call	Bond Future	1,668.5400	1.6685	1,958.8800	1.9589	17.401	0	0	0
2016/02/04	R214	04/08/2016	9.30	Put	Bond Future	6,878.2000	6.8782	6,253.1200	6.2531	(9.088)	0	0	0
2016/02/04	R214	04/08/2016	8.55	Call	Bond Future	621.0600	0.6211	756.9100	0.7569	21.874	0	0	1,300
2016/02/04	R214	04/08/2016	9.24	Put	Bond Future	7,203.8800	7.2039	6,563.3700	6.5634	(8.891)	0	0	0
2016/02/04	R214	04/08/2016	10.30	Call	Bond Future	4,664.1100	4.6641	5,227.6800	5.2277	12.083	0	0	6,300
2016/02/04	R214	04/08/2016	9.26	Put	Bond Future	7,094.1100	7.0941	6,458.7200	6.4587	(8.957)	0	0	0
2016/02/04	R214	03/11/2016	10.35	Put	Bond Future	2,582.0600	2.5821	2,224.6200	2.2246	(13.843)	0	0	0
2016/02/04	R214	03/11/2016			Bond Future	10.0694	69.0262	9.9272	69.9725	(1.412)	0.0000	0.0000	0
2016/02/04	R214	03/11/2016	10.34	Put	Bond Future	2,608.5200	2.6085	2,248.4200	2.2484	(13.805)	0	0	0
2016/02/04	R214	03/11/2016	10.35	Call	Bond Future	4,386.6300	4.3866	4,975.5000	4.9755	13.424	0	0	0
2016/02/04	R214	03/11/2016	10.33	Call	Bond Future	4,314.0600	4.3141	4,897.6000	4.8976	13.526	0	0	0
2016/02/04	R214	03/11/2016	10.34	Call	Bond Future	4,350.1700	4.3502	4,936.3800	4.9364	13.476	0	0	0
2016/02/04	R214	03/11/2016	10.33	Put	Bond Future	2,635.4400	2.6354	2,272.6700	2.2727	(13.765)	0	0	0
2016/02/04	R248	04/02/2016	8.99	Put	Bond Future	9,535.2400	9.5352	8,145.8000	8.1458	(14.572)	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
2016/02/04	R248 04/02/2016	9.55	Put	Bond Future	4,089.1900	4.0892	2,699.7500	2.6998	(33.978)	0	0	0
2016/02/04	R248 04/02/2016			Bond Future	10.0108	91.8611	9.8500	93.2506	(1.606)	0.0000	0.0000	0
2016/02/04	R248 04/02/2016	9.00	Put	Bond Future	9,433.0300	9.4330	8,043.5900	8.0436	(14.730)	0	0	0
2016/02/04	R248 04/02/2016	9.01	Put	Bond Future	9,331.0100	9.3310	7,941.5700	7.9416	(14.891)	0	0	0
2016/02/04	R248 04/02/2016	8.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R248 04/02/2016	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R248 04/02/2016	9.45	Put	Bond Future	5,021.6700	5.0217	3,632.2300	3.6322	(27.669)	0	0	0
2016/02/04	R248 04/02/2016	9.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R248 04/02/2016	9.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R248 04/02/2016	9.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2016/02/04	R248 05/05/2016			Bond Future	10.0769	89.0867	9.9474	90.1895	(1.286)	0.0000	0.0000	61,942
2016/02/04	R248 05/05/2016	8.99	Put	Bond Future	10,643.4100	10.6434	9,696.4700	9.6965	(8.897)	0	0	0
2016/02/04	R248 05/05/2016	9.01	Put	Bond Future	10,464.2900	10.4643	9,522.9100	9.5229	(8.996)	0	0	0
2016/02/04	R248 05/05/2016	9.00	Put	Bond Future	10,553.4000	10.5534	9,609.1900	9.6092	(8.947)	0	0	0
2016/02/04	R248 05/05/2016	8.99	Call	Bond Future	556.9900	0.5570	712.9300	0.7129	27.997	0	0	0
2016/02/04	R248 05/05/2016	9.00	Call	Bond Future	569.0700	0.5691	727.7400	0.7277	27.882	0	0	0
2016/02/04	R248 05/05/2016	9.01	Call	Bond Future	581.8600	0.5819	743.3600	0.7434	27.756	0	0	0
2016/02/04	R248 04/08/2016			Bond Future	10.1360	90.7971	10.0027	91.9196	(1.315)	0.0000	0.0000	0
2016/02/04	R248 04/08/2016	9.25	Call	Bond Future	1,822.9600	1.8230	2,138.0000	2.1380	17.282	0	0	0
2016/02/04	R248 04/08/2016	9.24	Put	Bond Future	9,875.1700	9.8752	9,064.7600	9.0648	(8.207)	0	0	0
2016/02/04	R248 04/08/2016	9.26	Put	Bond Future	9,727.0700	9.7271	8,922.6100	8.9226	(8.270)	0	0	0
2016/02/04	R248 04/08/2016	9.25	Put	Bond Future	9,800.4000	9.8004	8,992.9200	8.9929	(8.239)	0	0	0
2016/02/04	R248 04/08/2016	9.26	Call	Bond Future	1,846.8600	1.8469	2,164.9200	2.1649	17.222	0	0	0
2016/02/04	R248 04/08/2016	9.24	Call	Bond Future	1,800.3200	1.8003	2,112.4300	2.1124	17.336	0	0	0
2016/02/04	R248 03/11/2016	10.38	Call	Bond Future	5,201.2300	5.2012	5,886.3000	5.8863	13.171	0	0	0
2016/02/04	R248 03/11/2016			Bond Future	10.1803	88.2202	10.0429	89.3677	(1.349)	0.0000	0.0000	0
2016/02/04	R248 03/11/2016	10.39	Call	Bond Future	5,245.4400	5.2454	5,933.7600	5.9338	13.122	0	0	0
2016/02/04	R248 03/11/2016	10.37	Put	Bond Future	3,615.6800	3.6157	3,149.9500	3.1500	(12.881)	0	0	0
2016/02/04	R248 03/11/2016	10.39	Put	Bond Future	3,544.6700	3.5447	3,085.4600	3.0855	(12.955)	0	0	0
2016/02/04	R248 03/11/2016	10.38	Put	Bond Future	3,580.1700	3.5802	3,117.7100	3.1177	(12.917)	0	0	0
2016/02/04	R248 03/11/2016	10.37	Call	Bond Future	5,156.8800	5.1569	5,838.6800	5.8387	13.221	0	0	0

Total

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